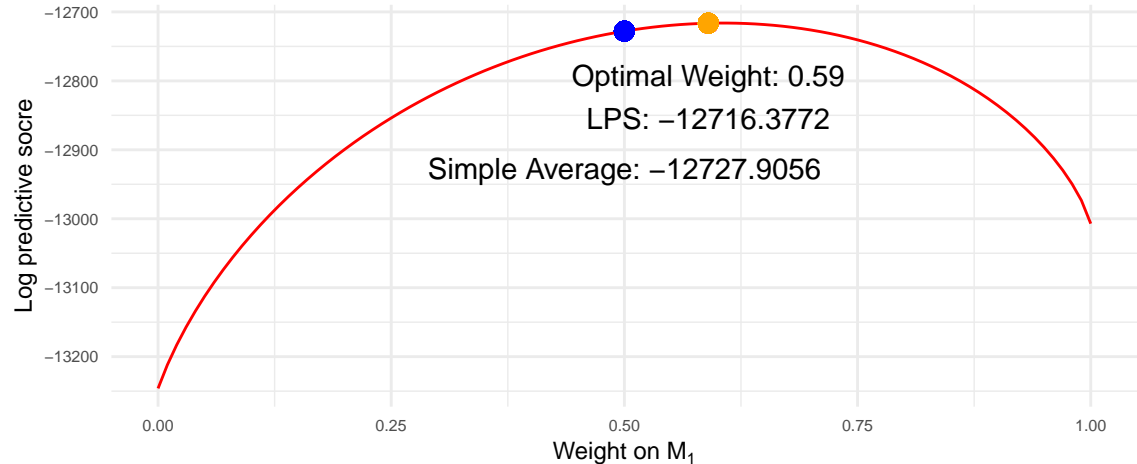


Case 4 – density combination of M1 and M2



$N = 10000$, $\beta_1=5.5$, $\beta_2=5$, $\text{var}(X_1)=1$, $\text{var}(X_2)=1$, $\text{cov}(X_1, X_2)=0.3$