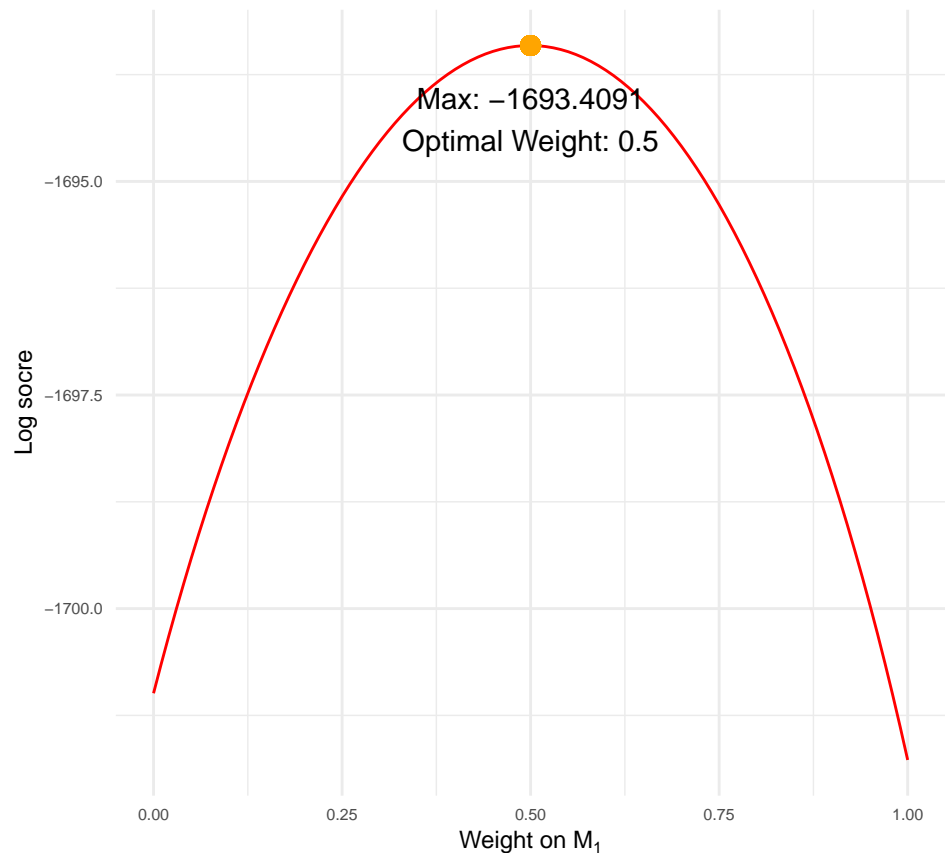
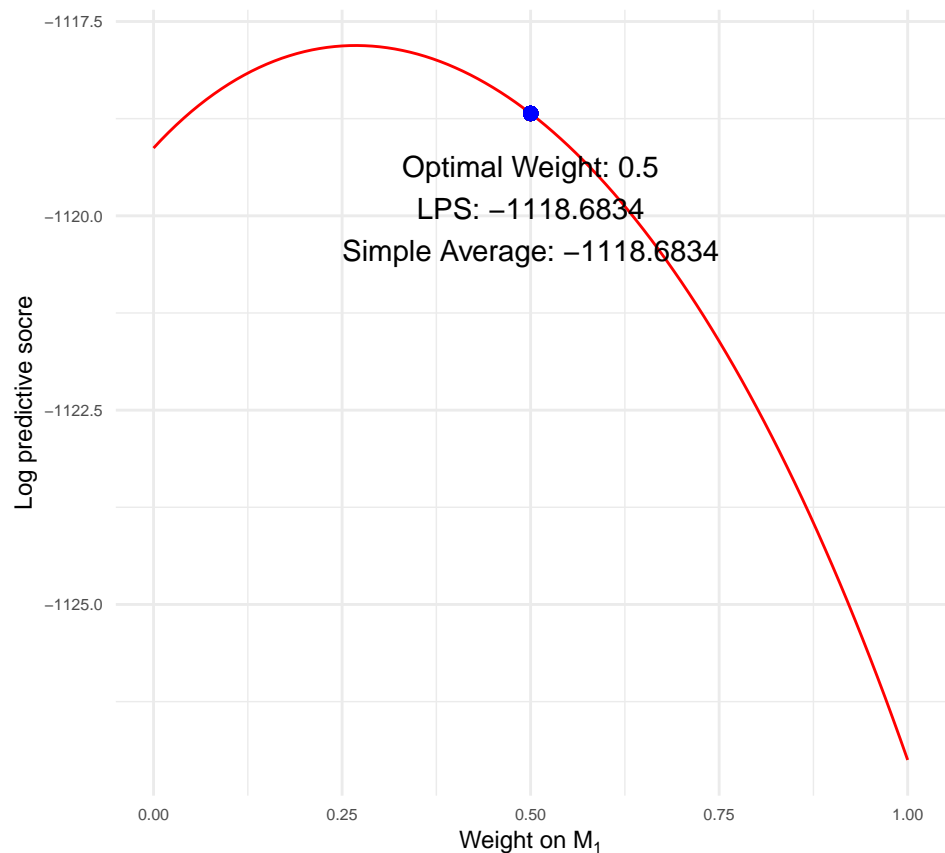


# The density combination of Model 1 and Model 2



$N = 1000, \beta_1=1.2, \beta_2=-1.1, \text{var}(X_1)=1, \text{var}(X_2)=1, \text{cov}(X_1, X_2)=0.3$



$N = 1000, \beta_1=1.2, \beta_2=-1.1, \text{var}(X_1)=1, \text{var}(X_2)=1, \text{cov}(X_1, X_2)=0.3$