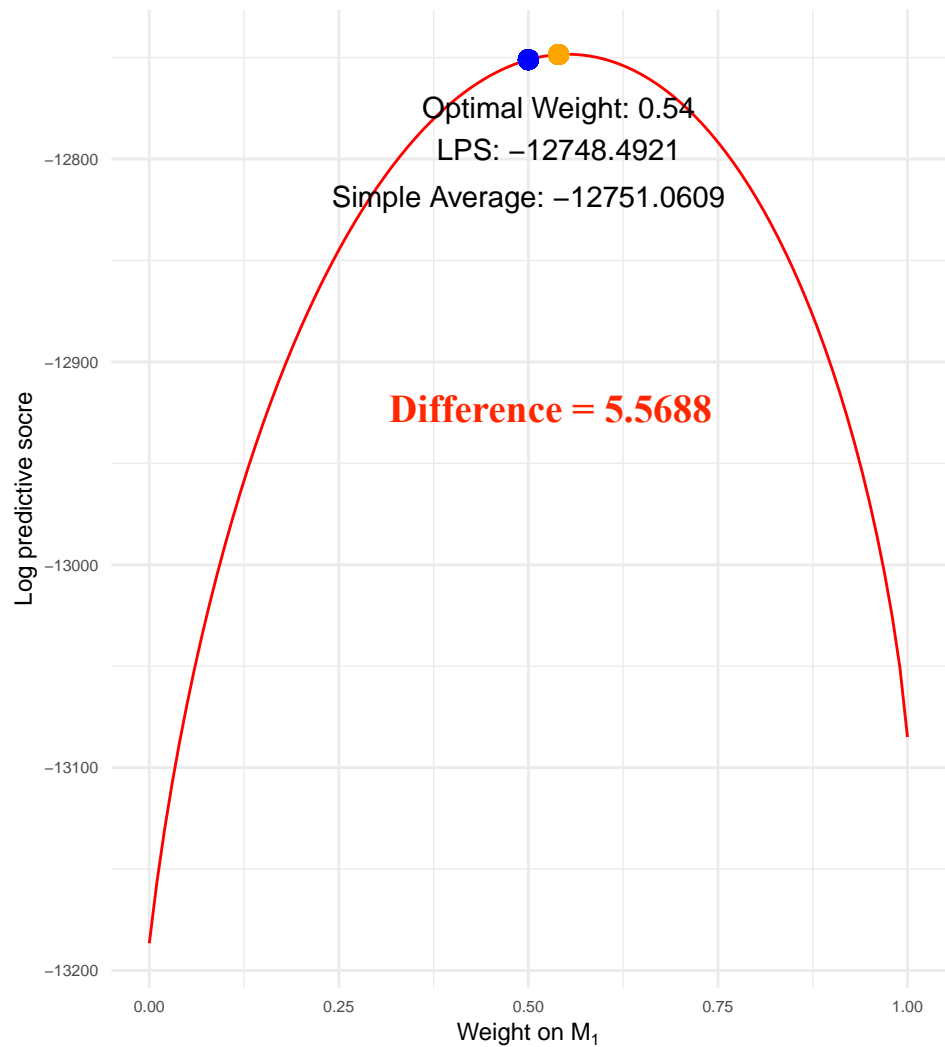


Case 3 – density combination of M1 and M2



N = 10000, $\beta_1=3$, $\beta_2=5$, $\text{var}(X_1)=3$, $\text{var}(X_2)=1$, $\text{cov}(X_1, X_2)=0.3$