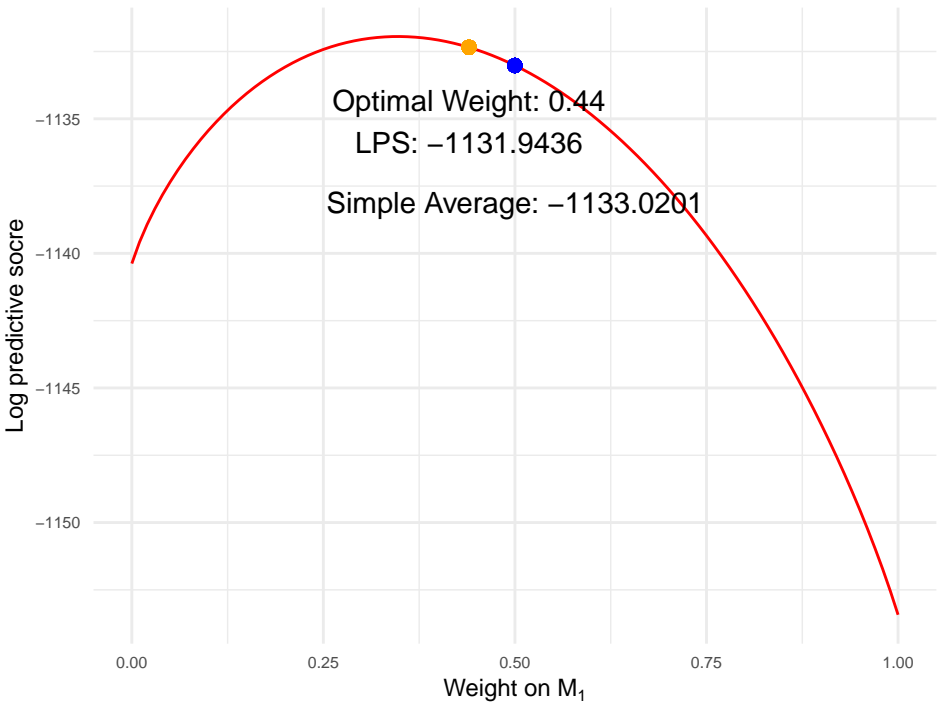


$N = 1000$, $\beta_1=2$, $\beta_2=2.2$, $\text{var}(X_1)=1$, $\text{var}(X_2)=1$, $\text{cov}(X_1, X_2)=0.3$



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