PS8

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1 Summary Table

Beta =[1.5 1 0.25 0.75 3.5 2 0.5 1 1.25 2]

These are the values for the "ground truth" Beta. The numbers calculated for Beta hat are extremely close. All values between Beta and Beta hat are within .003 of each other. The summary table is on the next page.

Table 1:

	Dependent variable:
	y
X1	1.501***
	(0.002)
X2	−0.996***
	(0.002)
X3	−0.249***
	(0.002)
X4	0.747***
	(0.002)
X5	3.502***
	(0.002)
X6	−1.999***
	(0.002)
X7	0.501***
	(0.002)
X8	0.999***
	(0.002)
X9	1.253***
	(0.002)
X10	1.999***
	(0.002)
Observations	100,000
R^2	0.991
Adjusted R^2	0.991
Residual Std. Error	0.500 (df = 99990)
F Statistic	1,080,712.000*** (df = 10; 99990)

Note:	*p<0.1; **p<0.05; ***p<0.01