$\text{PS8}_C ocklin$

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1 Summary Table

The true values for Beta were [1.5 -1 -.25 0.75 3.5 -2 0.5 1 1.25 2]. The beta hat regression found coefficients incredibly close to the true numbers stated for Beta. All values have been rounded to the nearest thousandth.

Table 1:

	Dependent variable:
	y
X1	1.501***
	(0.002)
X2	−0.991***
	(0.003)
X3	−0.247***
	(0.003)
X4	0.744***
	(0.003)
X5	3.504***
	(0.003)
X6	−1.999***
	(0.003)
X7	0.502***
	(0.003)
X8	0.997***
	(0.003)
X9	1.256***
	(0.003)
X10	1.999***
	(0.003)
Observations	100,000
R^2	0.971
Adjusted R^2	0.971
Residual Std. Error	0.500 (df = 99990)
F Statistic	338,240.000*** (df = 10; 99990)

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