Distribution of T−Statistics with Weak Instruments
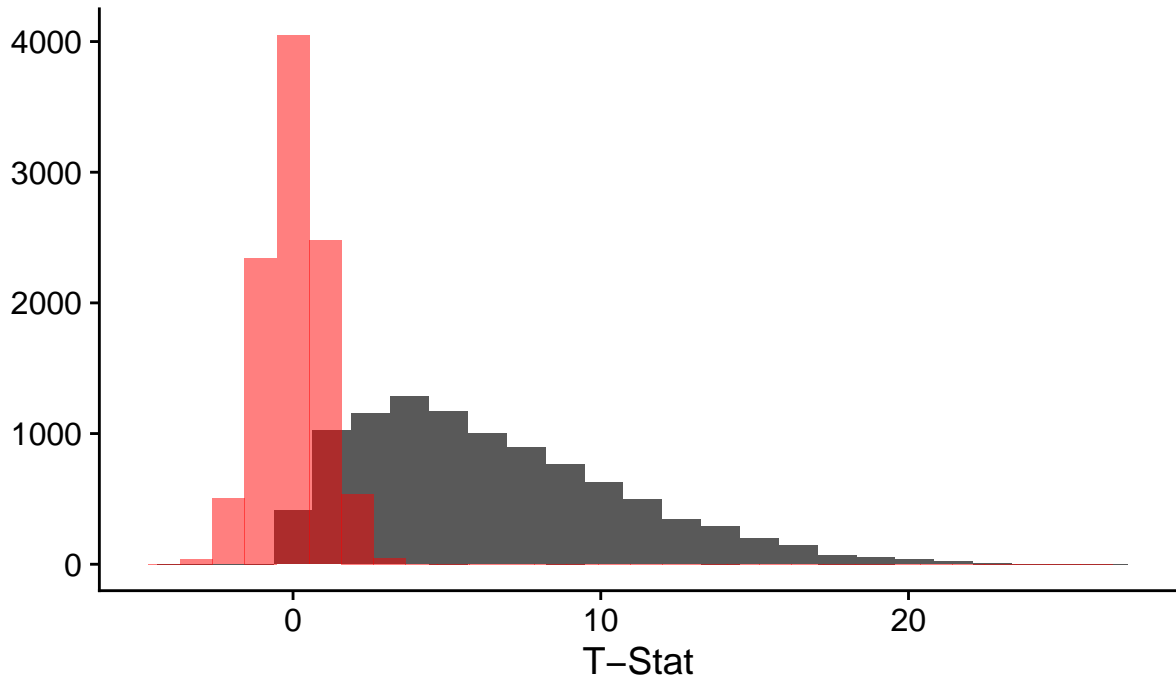
Normal N(0,1) T−Distribution in Red

Gamma = (0.1,0,0,0)', N = 10,000