Distribution of T−Statistic with Strong Instruments
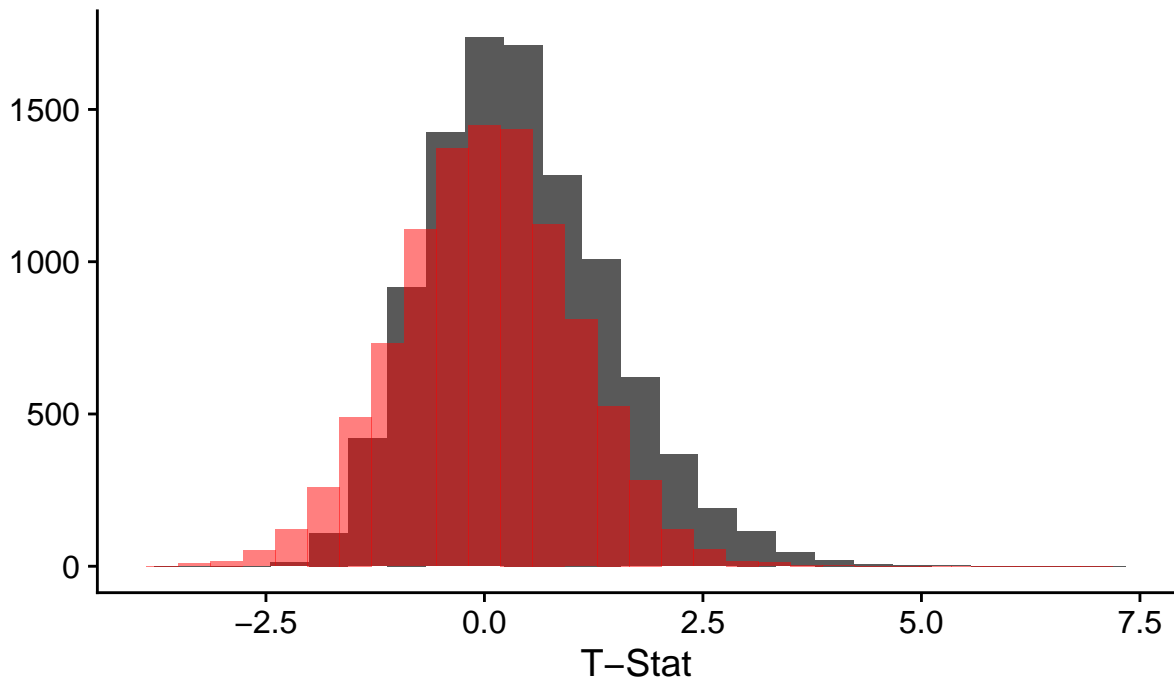
Normal N(0,1) T−Distribution in Red

Gamma = (1,0,0,0)', N = 10,000