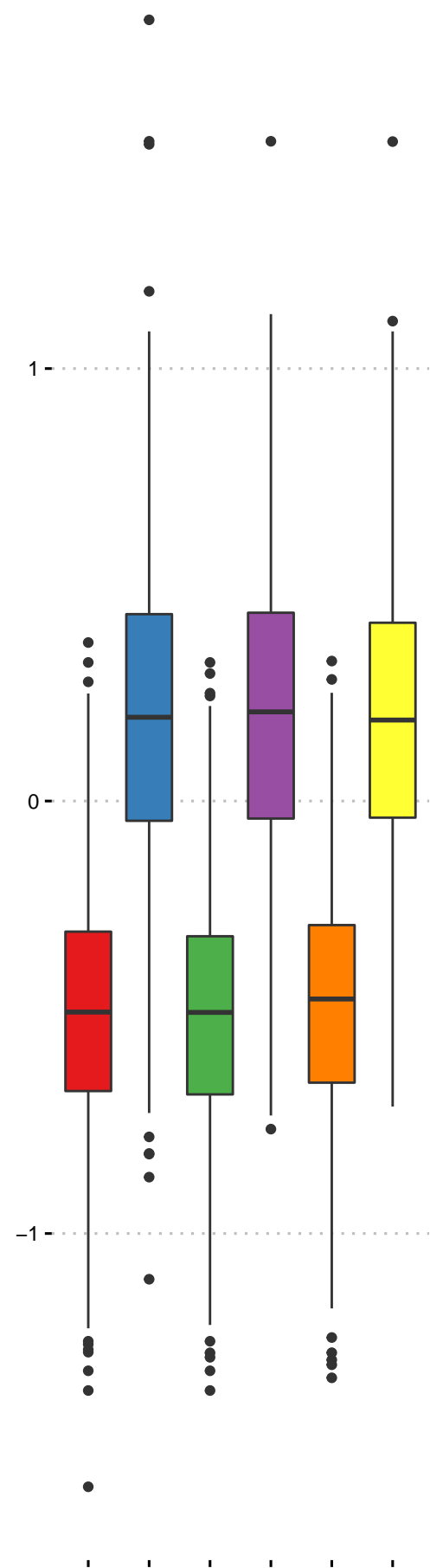
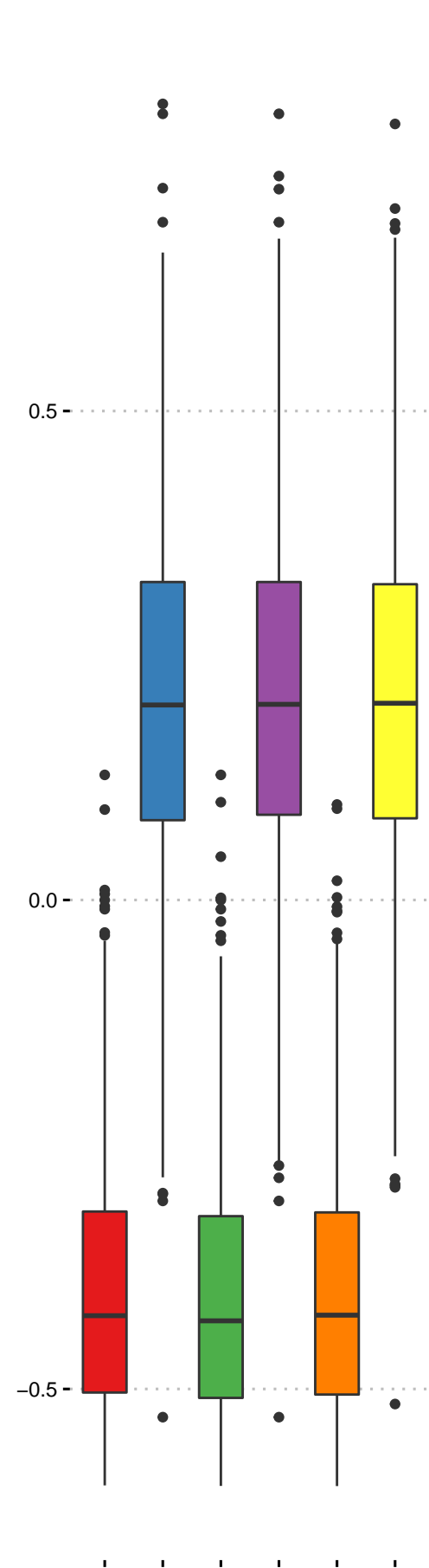


True values of  $\beta_1=-0.5$   $\beta_2=0.2$ , and  $\rho=0.0$

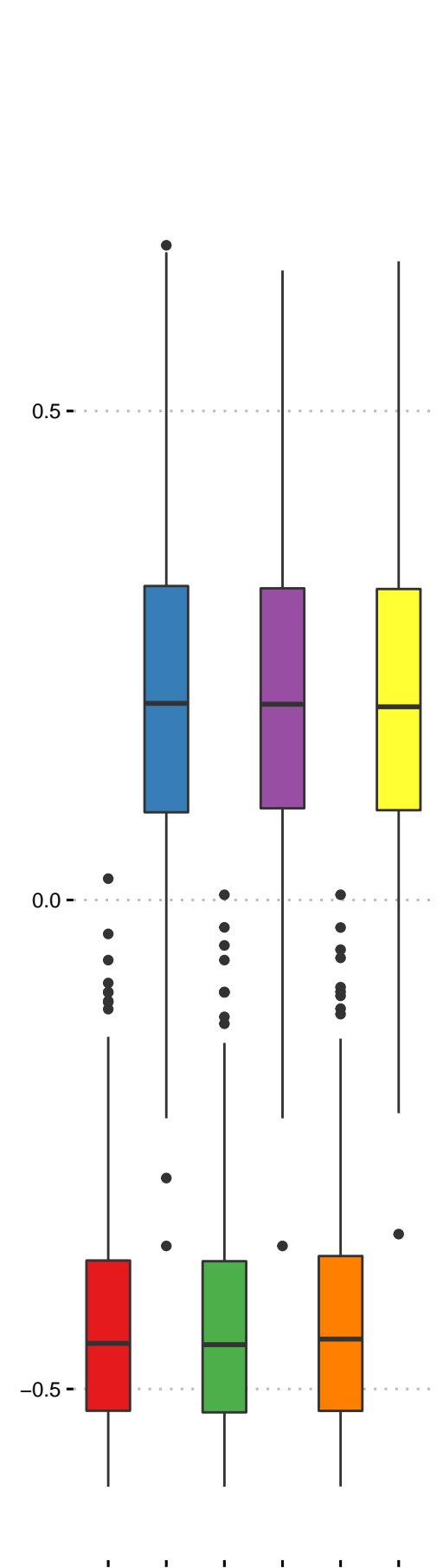
**n=20**



**n=40**



**n=60**



$\beta_1$ -G-SAR  $\beta_1$ -LM  $\beta_1$ -L-SAR  
 $\beta_2$ -G-SAR  $\beta_2$ -LM  $\beta_2$ -L-SAR