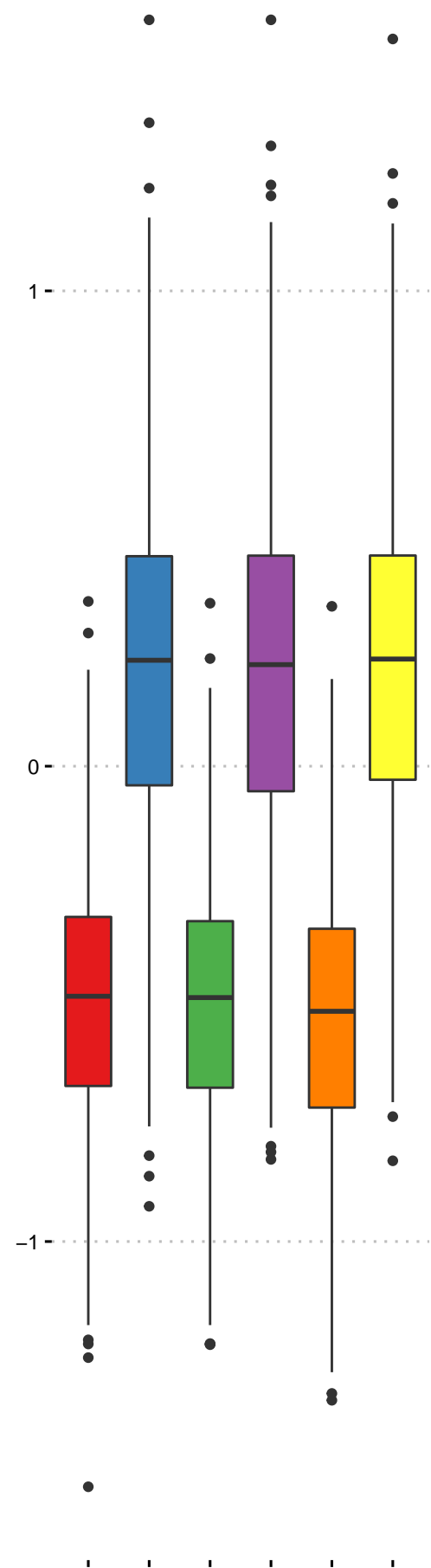
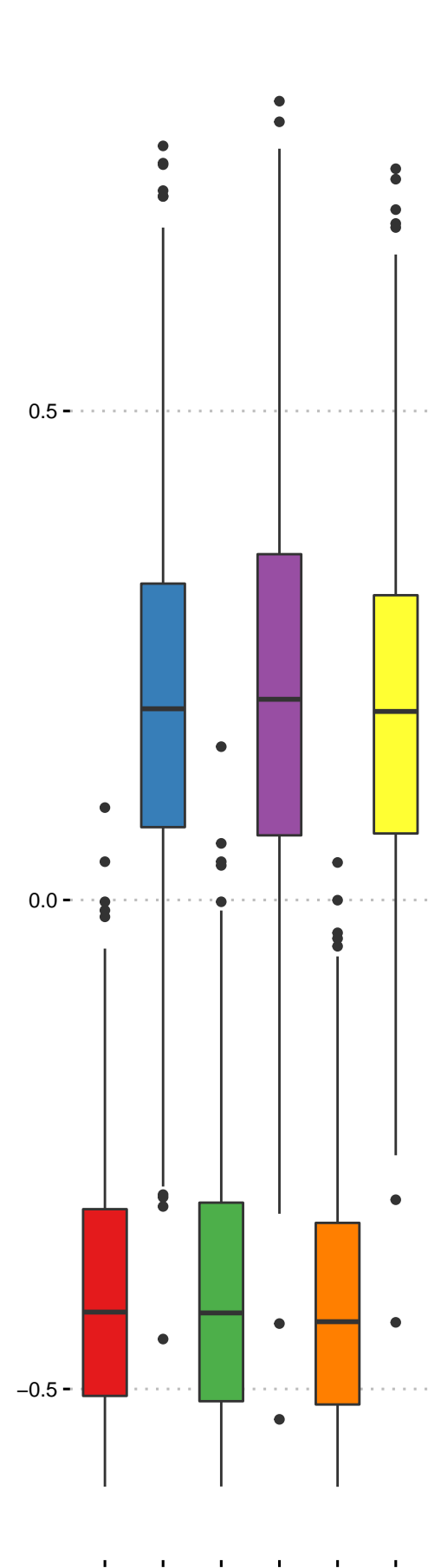


True values of $\beta_1=-0.5$ $\beta_2=0.2$, and $\rho=0.10$

n=20



n=40



n=60

