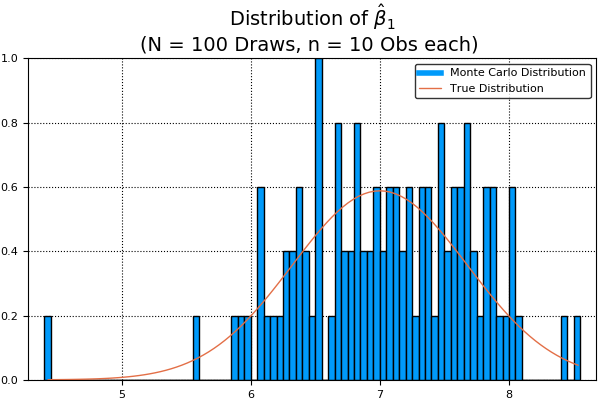
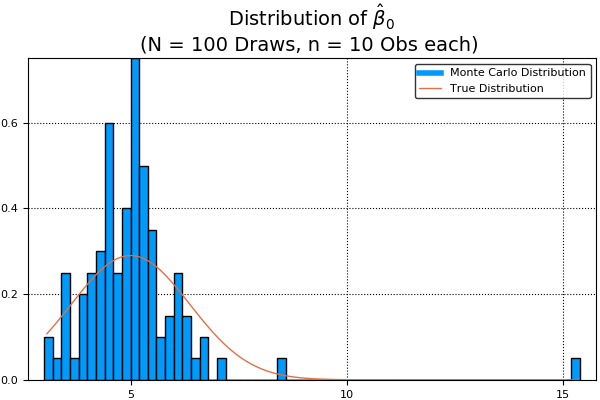
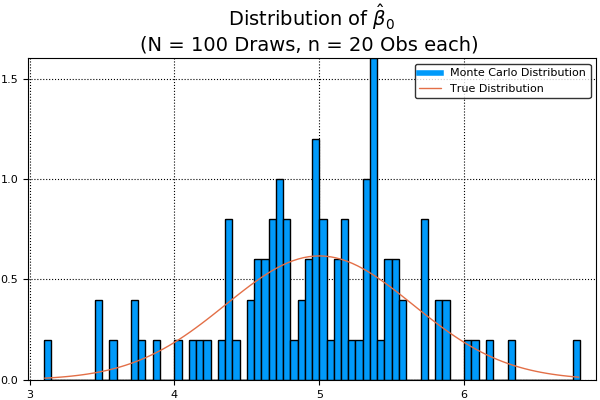
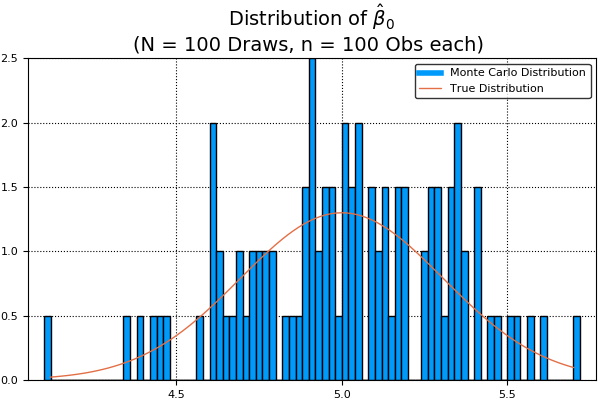
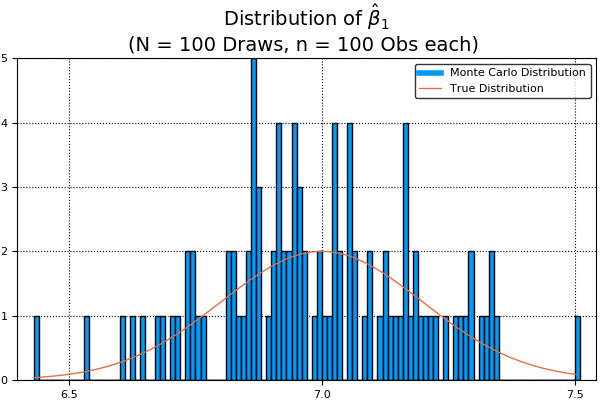
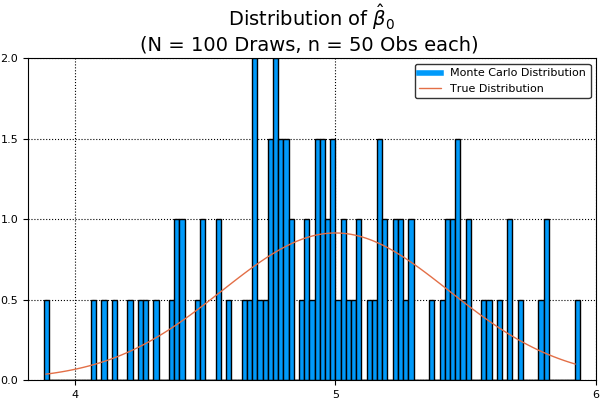
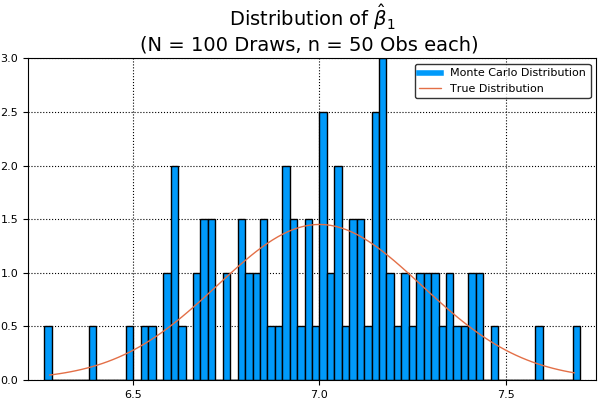
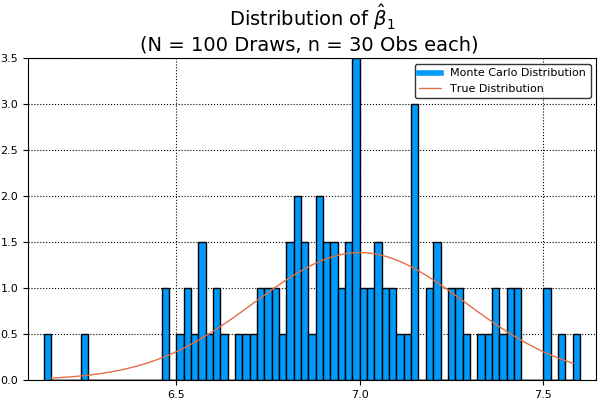
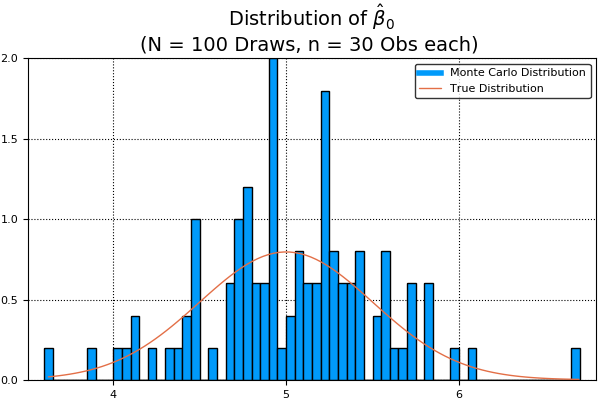
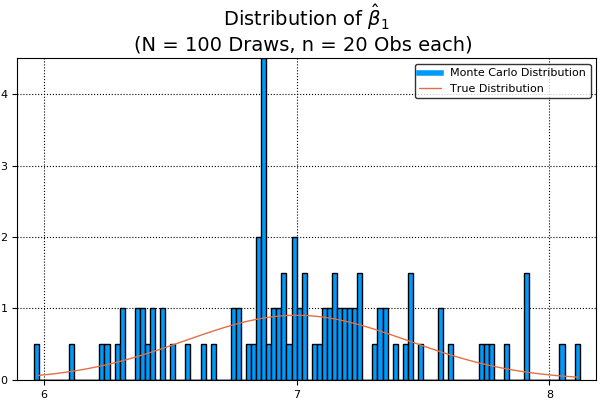
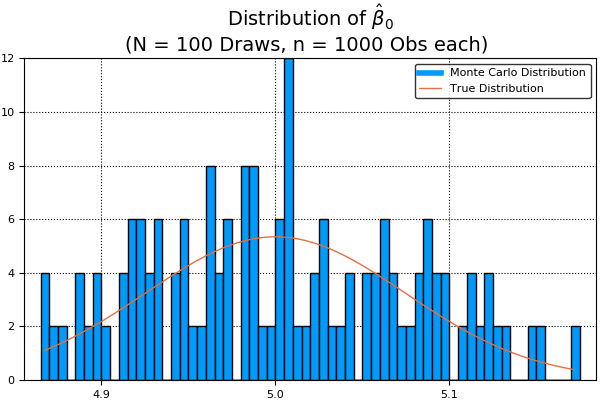
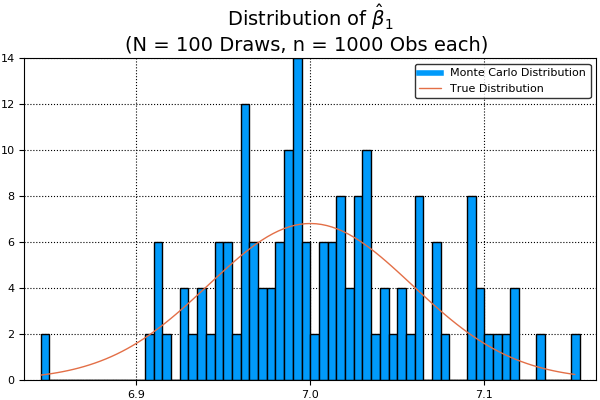
## Case 1: Xi is N(2,4), εi is N(0,Xi^2). β0=5, β1=7, N=100

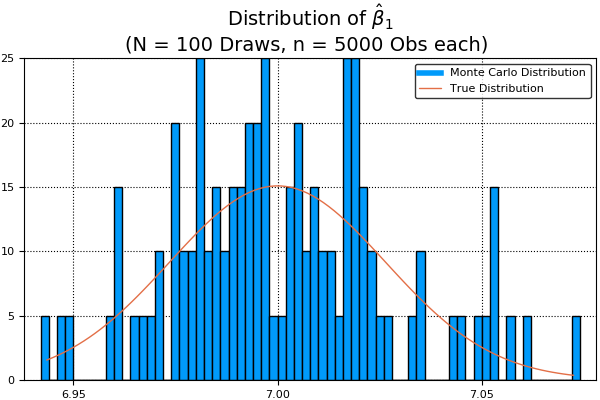
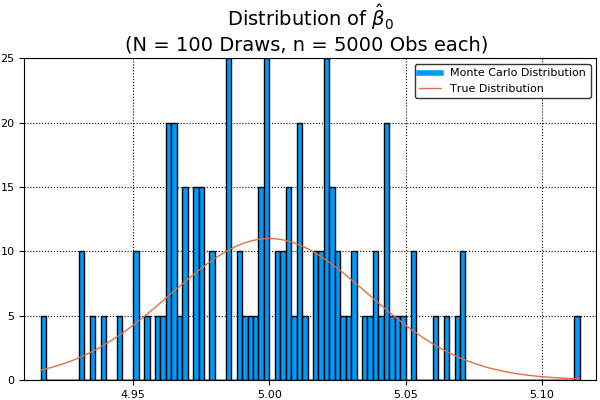
## Distribution of coefficients for different sample sizes



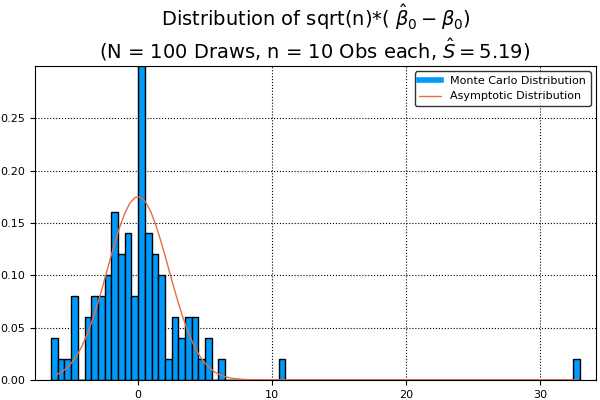
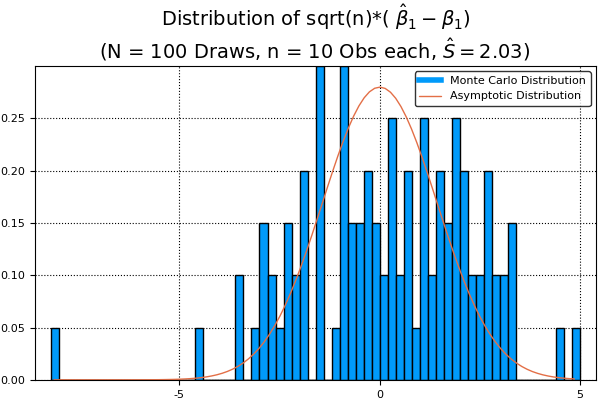
 

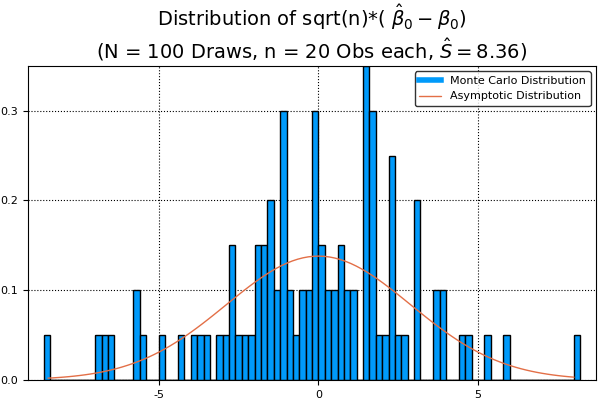
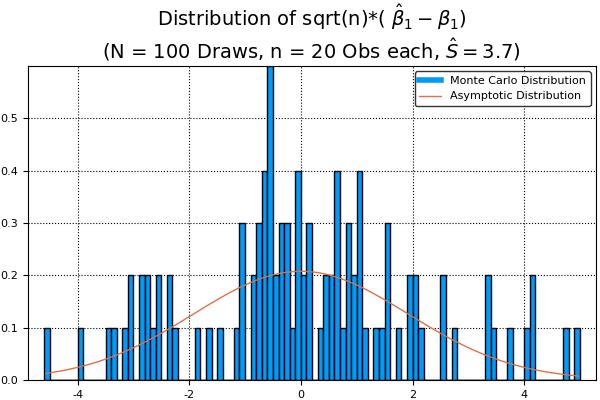


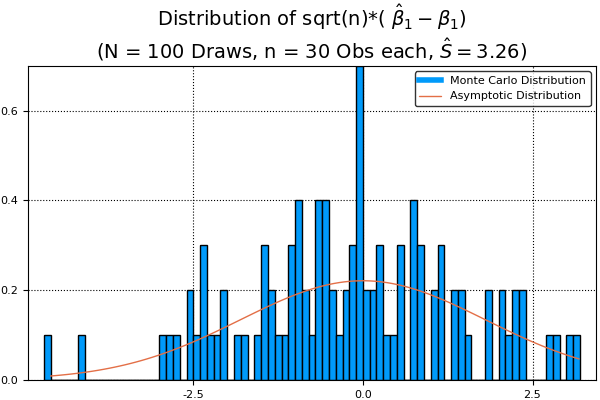
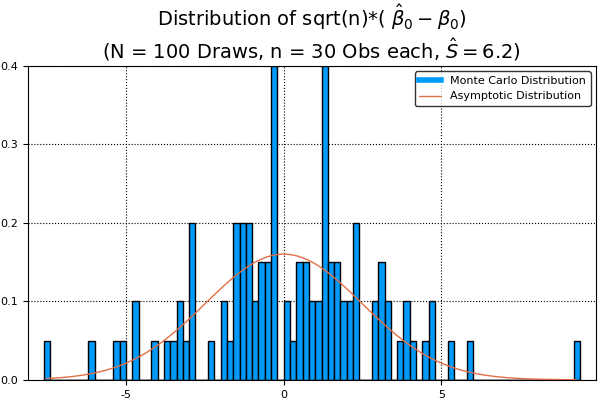


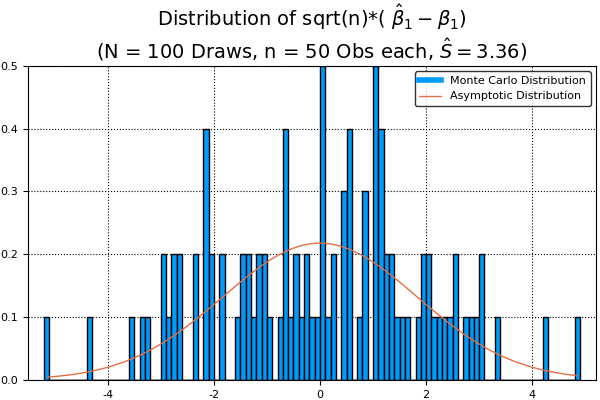
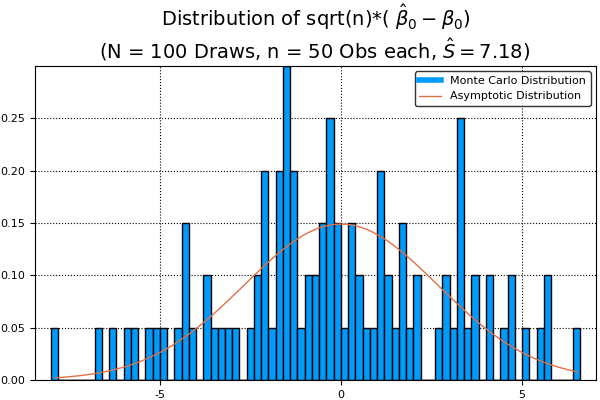


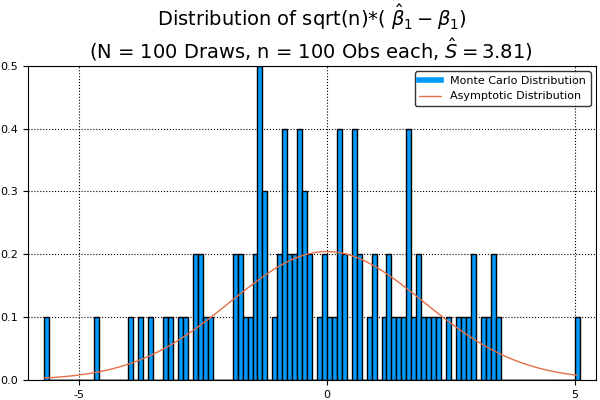
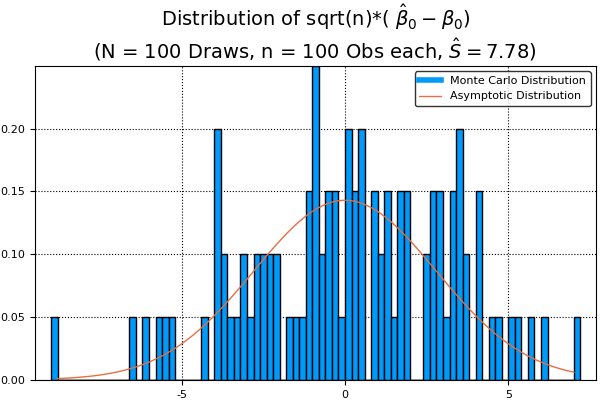
## Asymptotic distribution of coefficients

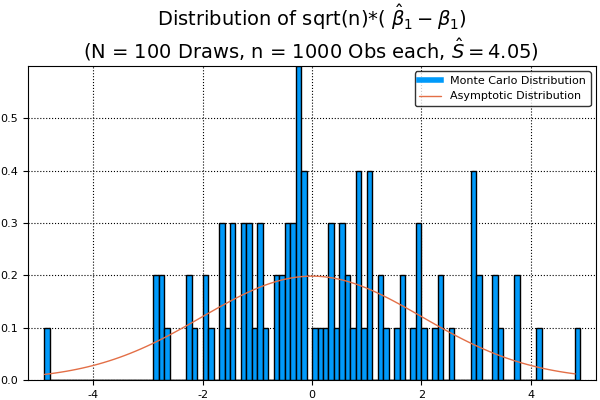
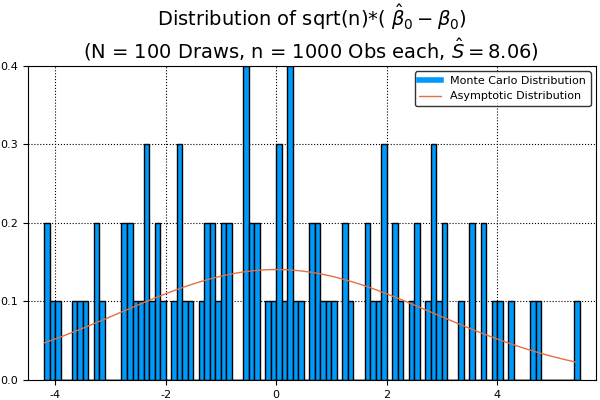


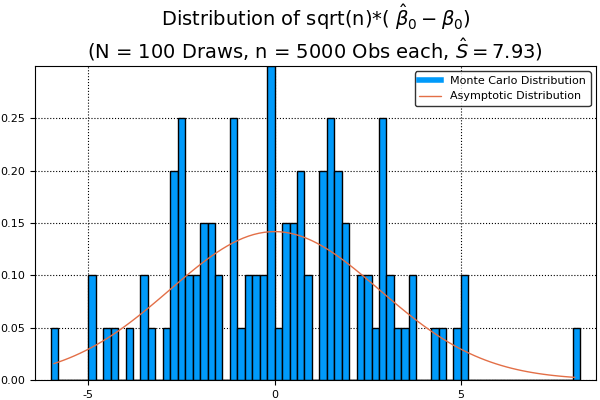
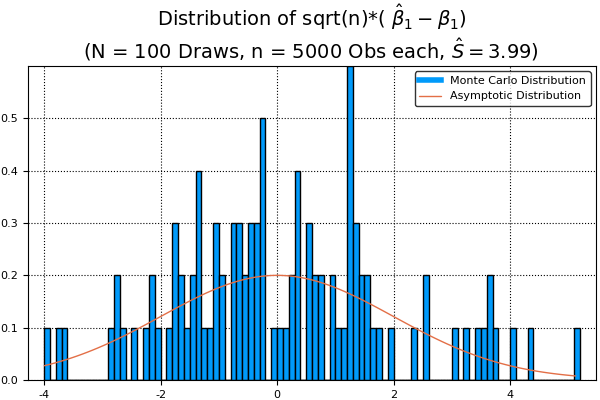












## Case 2:Xi is N(4,7), εi is N(0,Xi^2). β0=2, β1=11, N=100

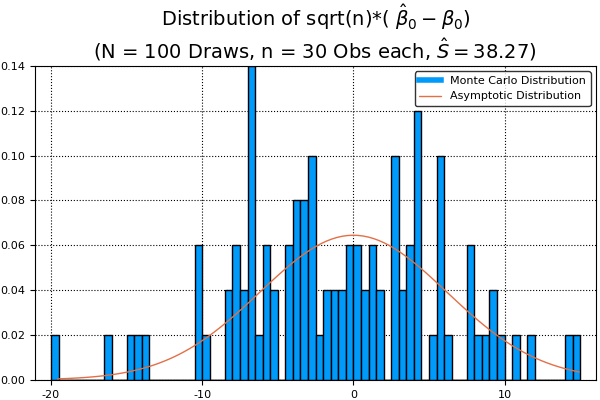
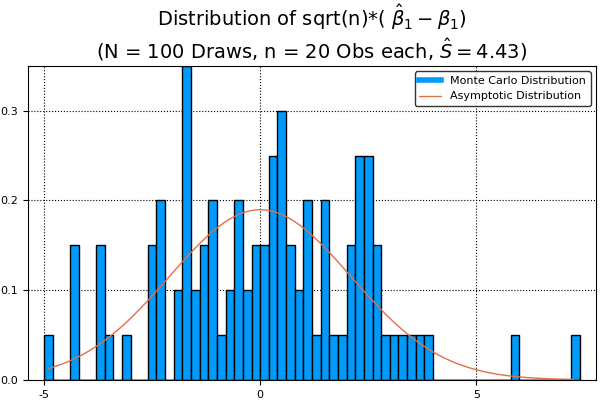
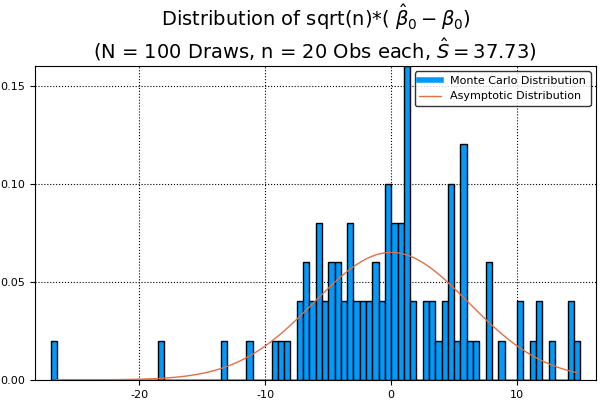
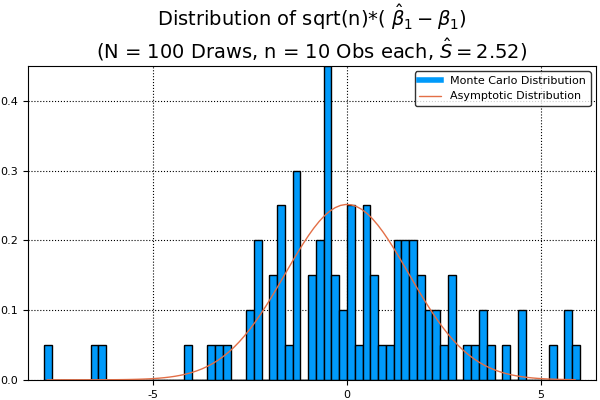
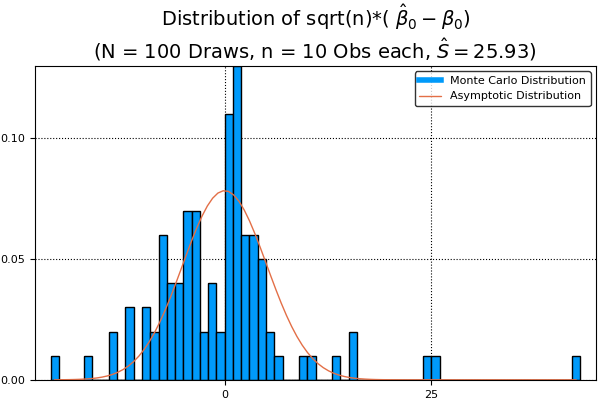
## Distribution of coefficients for different sample sizes

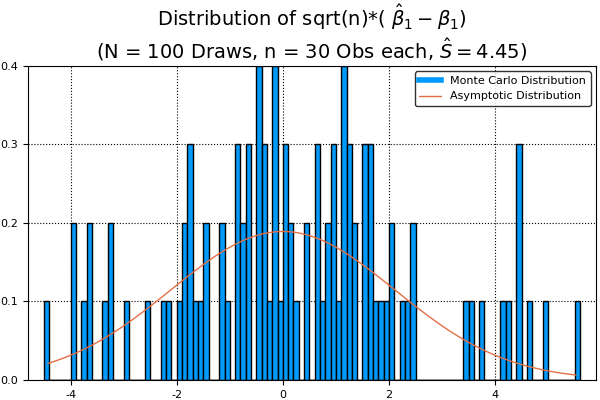
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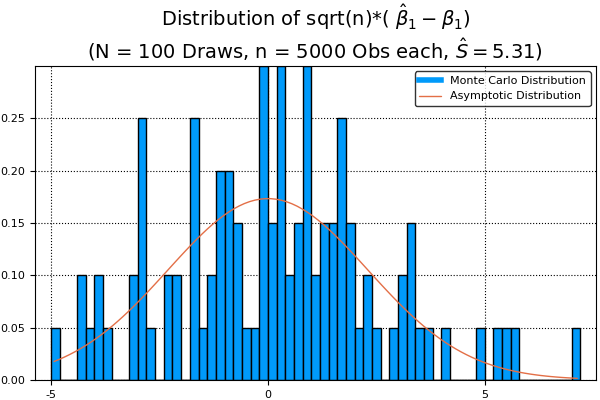
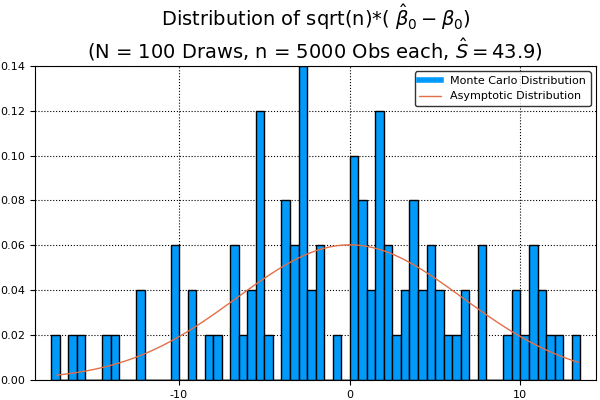
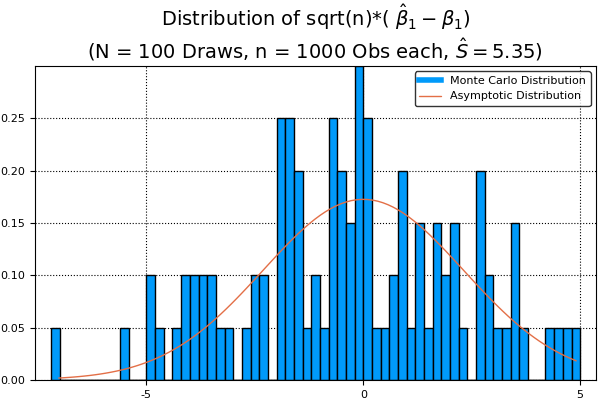
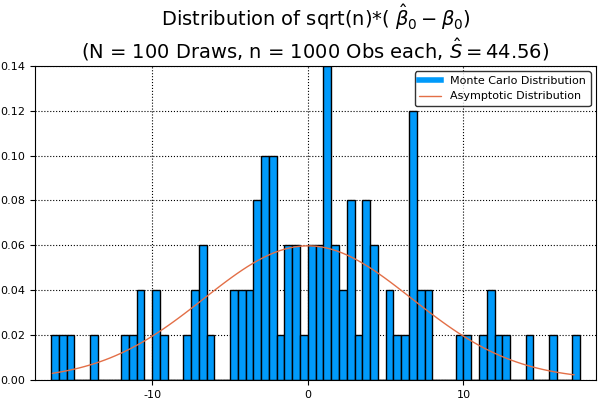
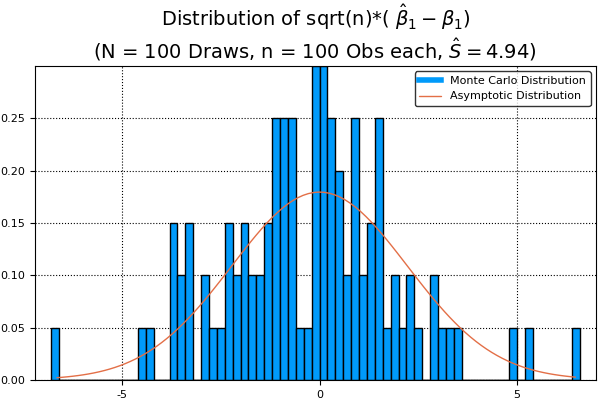
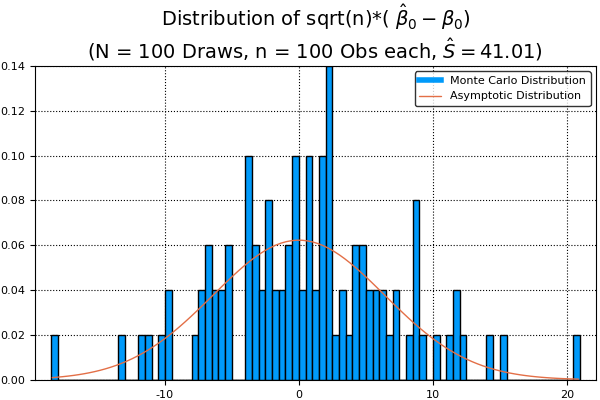
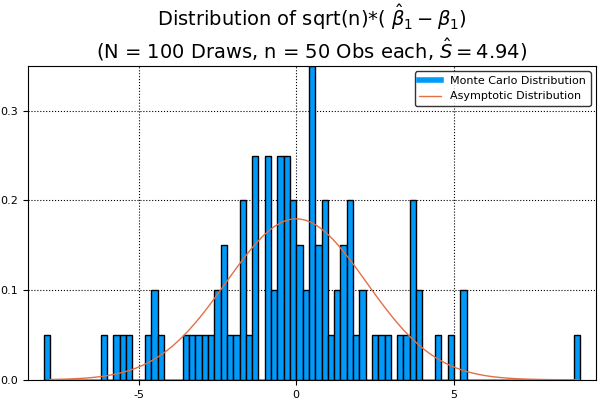
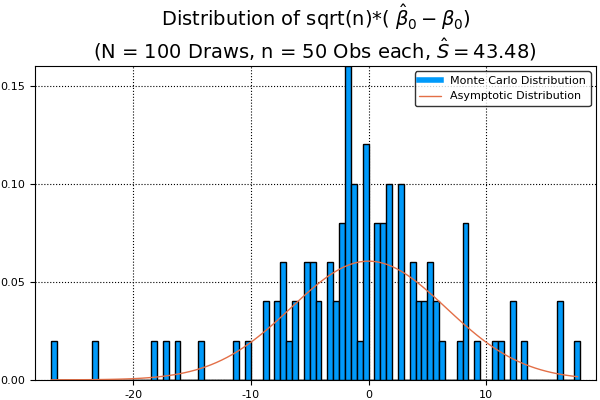
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## Asymptotic distribution of coefficients

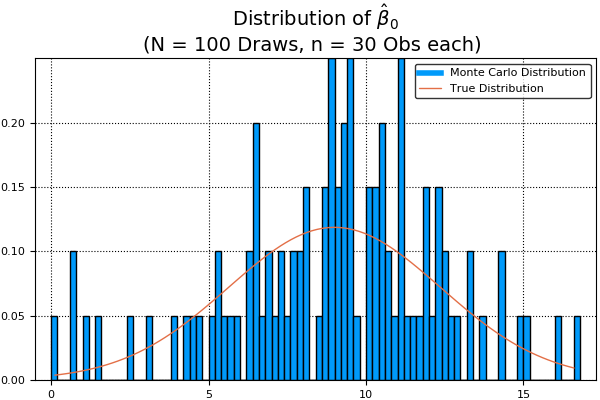
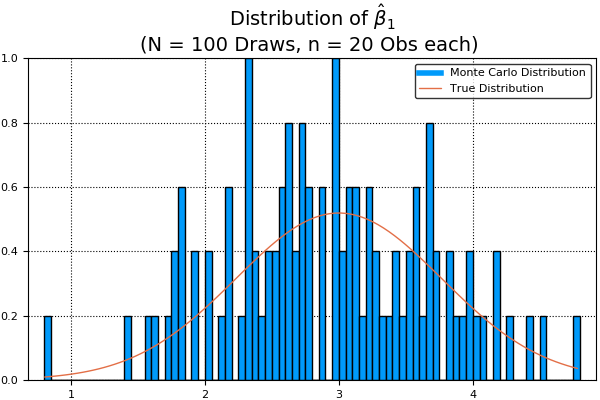
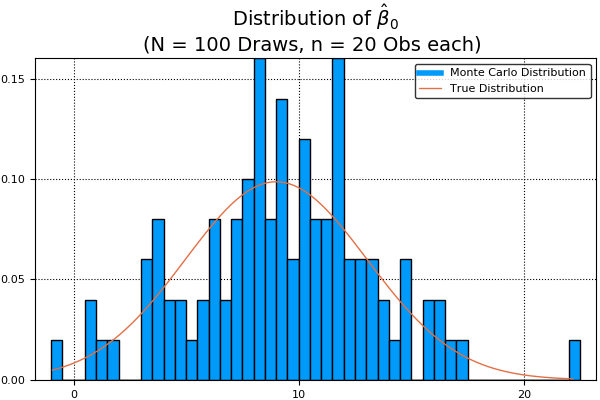
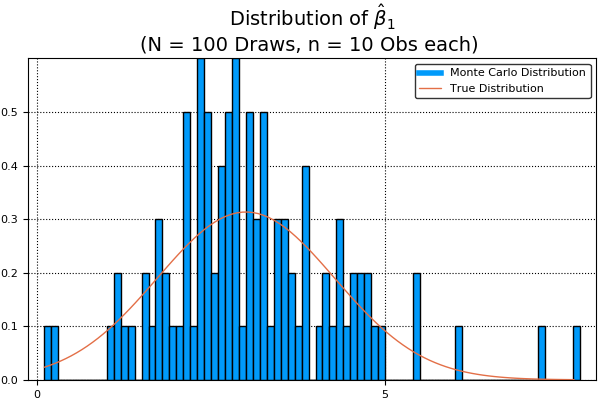
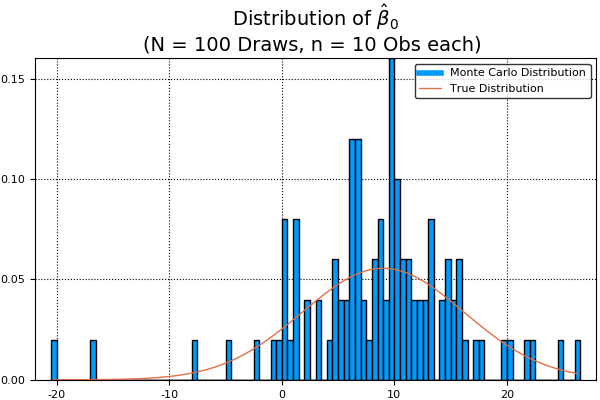


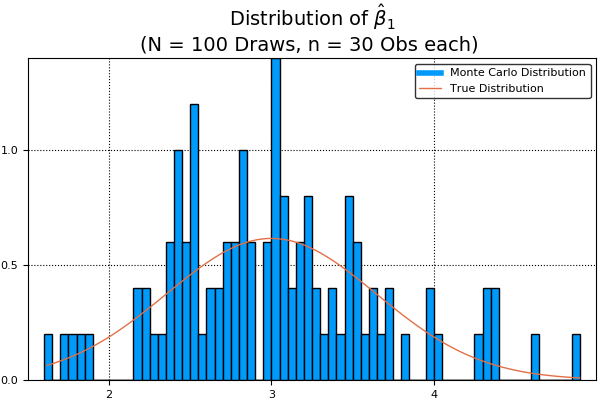


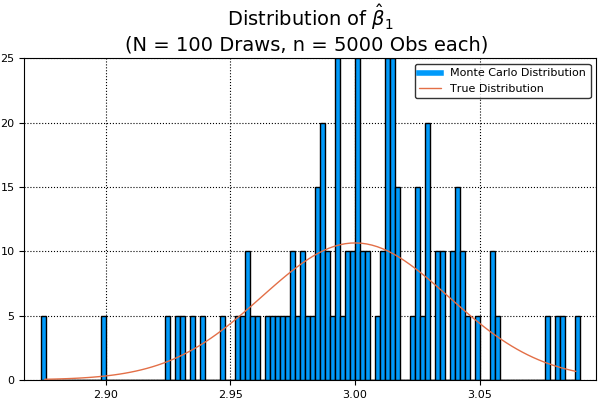
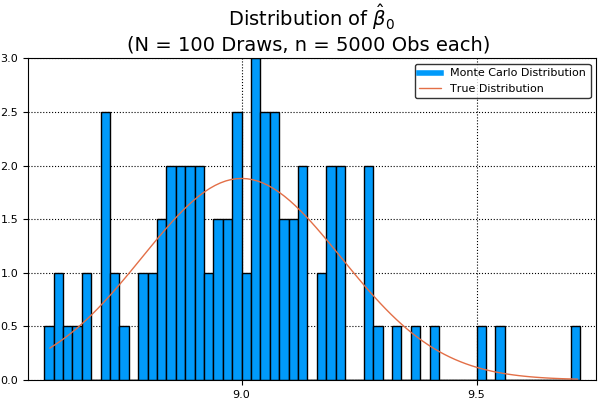
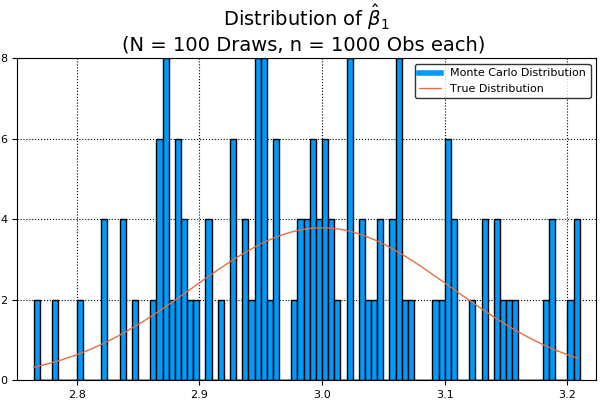
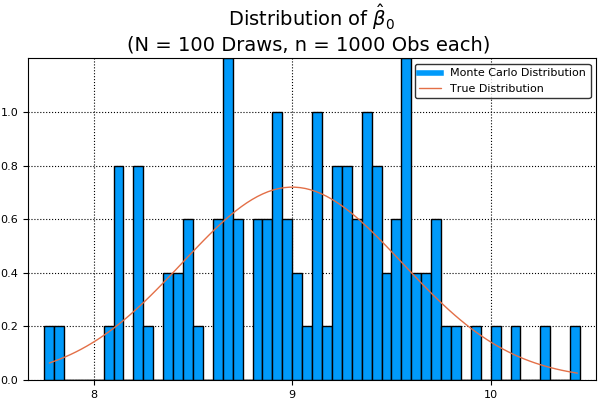
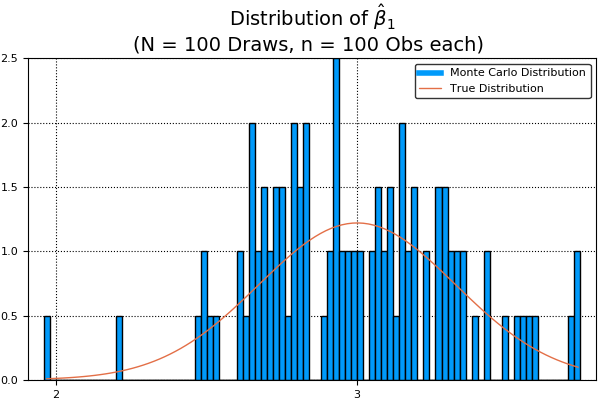
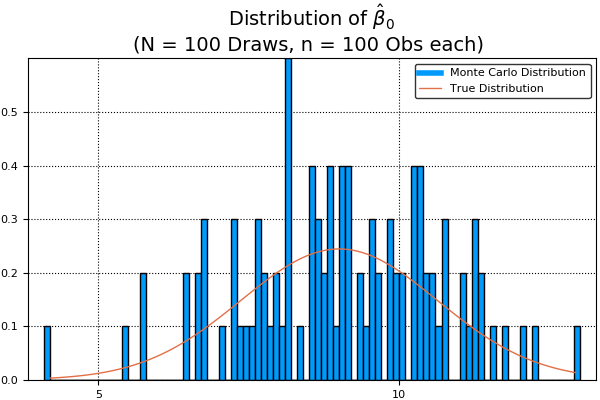
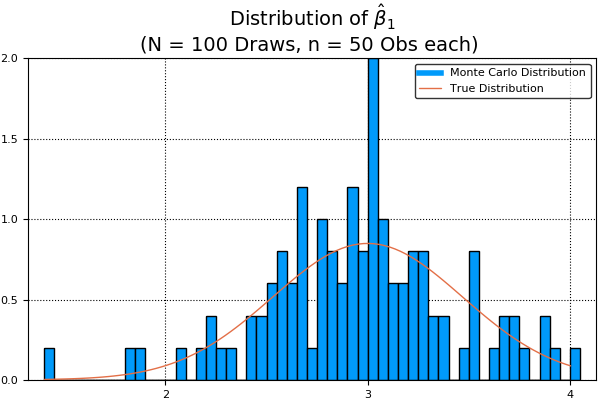
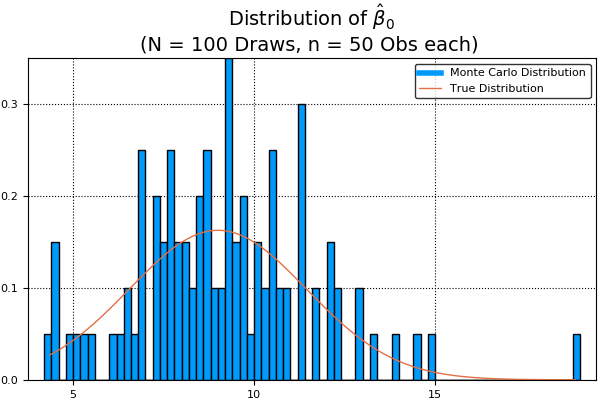


## Case 3: Xi is N(6,5), εi is N(0,Xi^2). β0=9, β1=3, N=100

## Distribution of coefficients for different sample sizes







## Asymptotic distribution of coefficients

