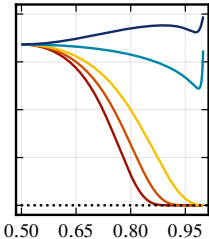
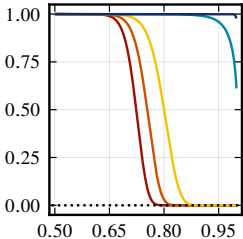


$\sigma_e = 0.25$ $\sigma_e = 1.0$ $\Pr(\hat{\beta} \neq 0)$  δ

0.0

0.25

0.5

1.0

1.5