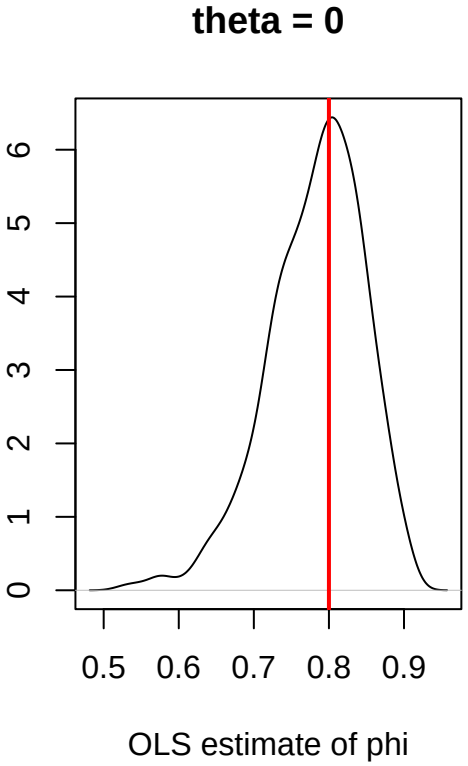
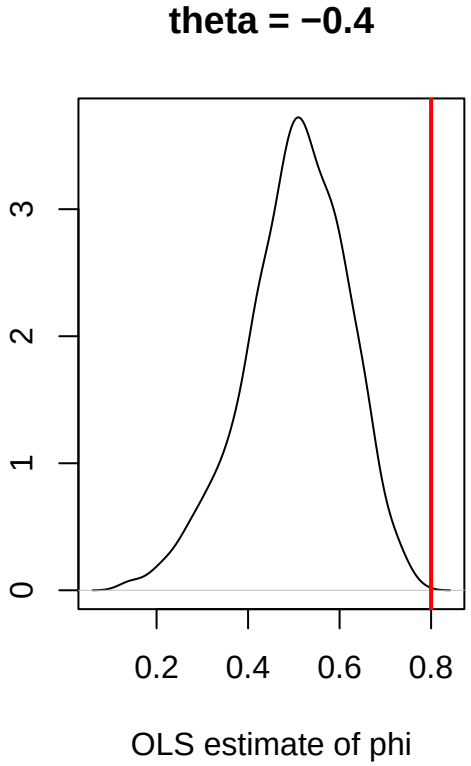

theta = 0
0
1
2
3
4
5
6
0.5
0.6
0.7
0.8
0.9
OLS estimate of phi


theta = −0.4
0
1
2
3
0.2
0.4
0.6
0.8
OLS estimate of phi