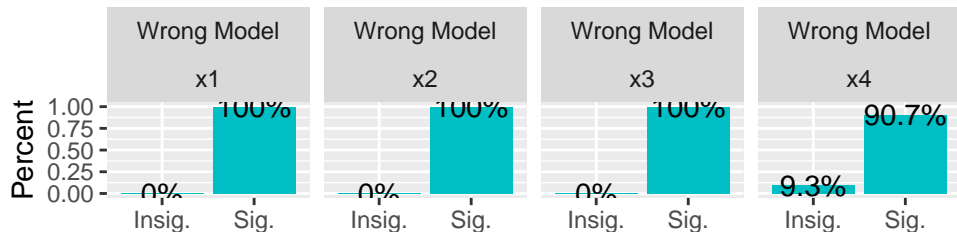
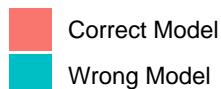


Percent of significant coefficients for OLS across 10,000 iterations



Right



Significant or Not

+ .1(x1) + .5(x2) + 1(x3) + 0(x4) + e. $e \sim N(0,1)$. All $x \sim N(x\#,2)$. $N = 10,000$ for each model.