Figure 5: Coefficient estimates for OLS across 10,000 iterations
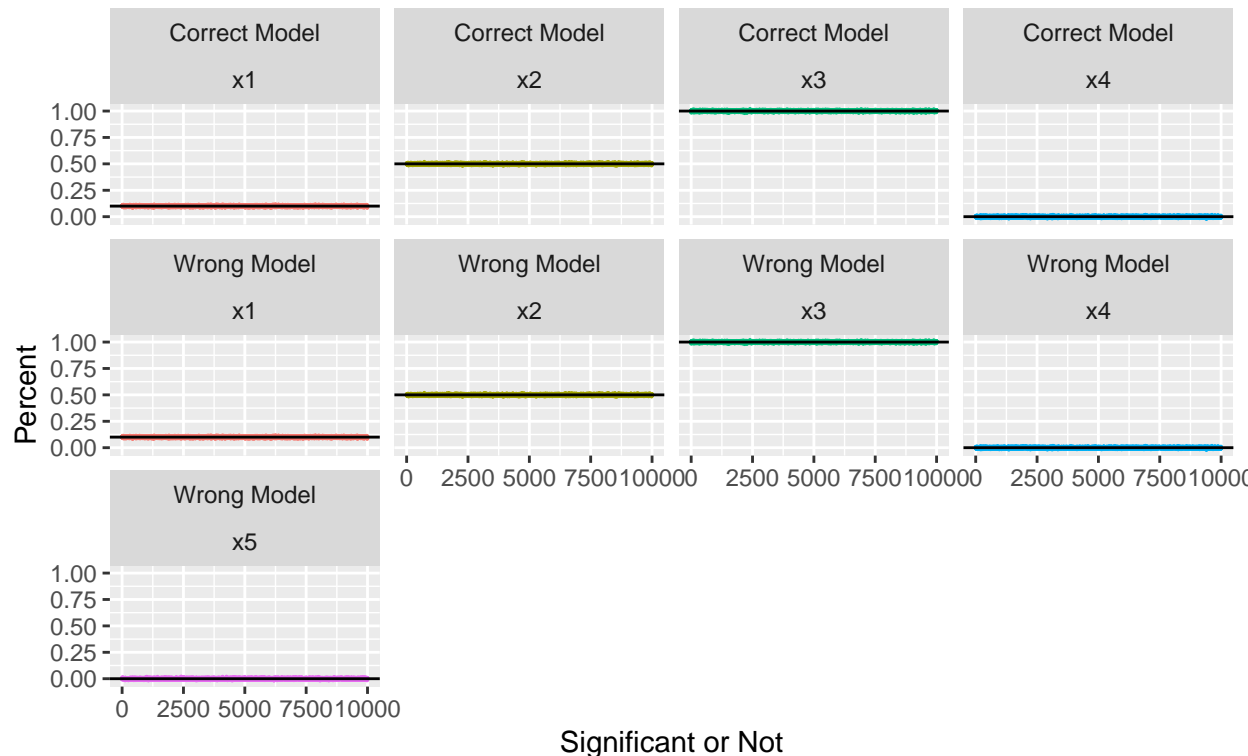

+ .5(x2) + 1(x3) + 0(x4) + e. e ~ N(0,1). All x ~ N(x#,2). N = 10,000 for each model. Horizontal black line represents true coefficient.