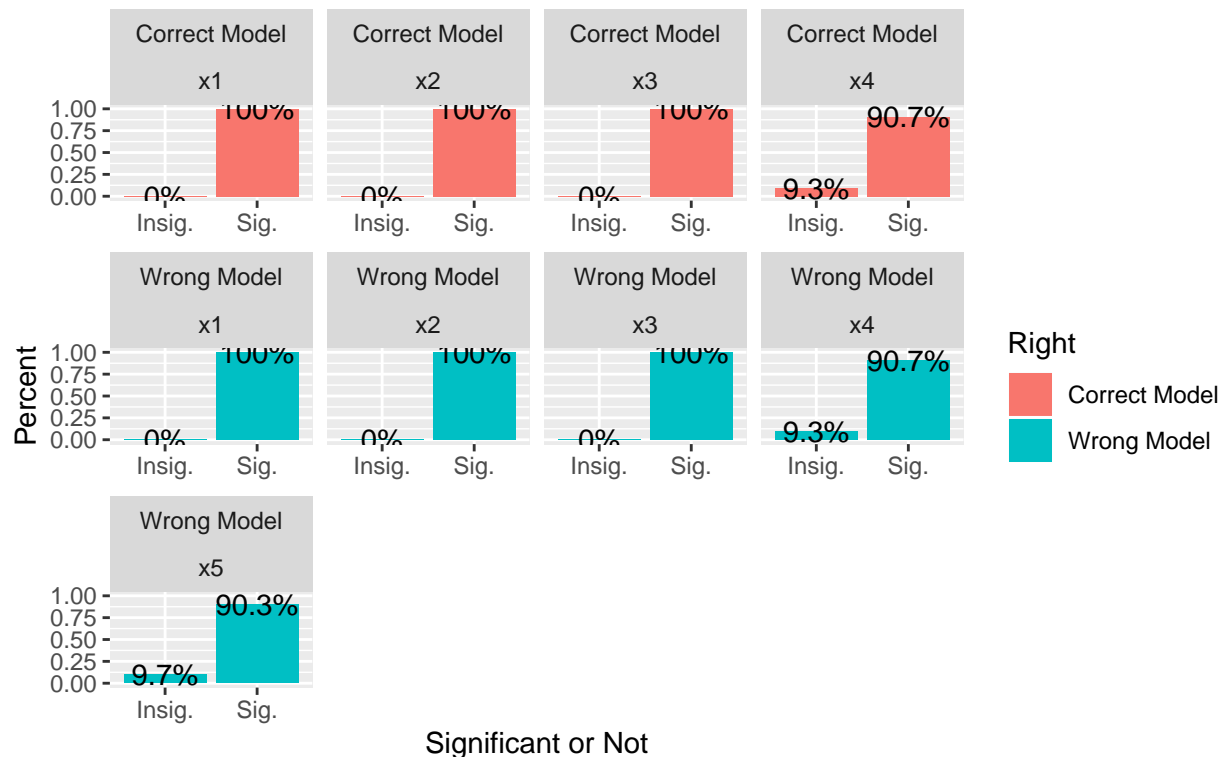


Figure 4: Percent of significant coefficients for OLS across 10,000 iterations



Equation:  $y = 1 + .1(x_1) + .5(x_2) + 1(x_3) + 0(x_4) + e$ .  $e \sim N(0,1)$ . All  $x \sim N(x\#,2)$ .  $N = 10,000$  for each model.