MSE-Inflation of ML Relative to PML for the Slope Coefficients as the Information Increases Sample Size Between 200 and 5000 Sample Size Between 501 and 1,000 50.0% -90th percentile fit 20.0% ξ=12 5.0% - $\xi = 51$ ξ=51 2.0% -1.0% -Sample Size 0.5% -0 1000 O 2000 MSE-Inflation **True Coefficient** Sample Size Between 1,501 and 2,000 Sample Size Between 1,001 and 1,500 90th percentile fit 90th percentile fit 20.0% ξ = 12  $10.0\% - \xi = 12$ 1.0% -0.5% -100 200 200 500 500 10 10 20 100