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 90th percentile fit 20.0% 10.0% 5.0% - $\xi = 51$  $\xi = 51$ 3.0% 2.0% 0 1.0% -Sample Size 0 1000 0.5% O 2000 MSE-Inflation 20:00:00 **True Coefficient** Sample Size Between 1,001 and 1,500 Sample Size Between 1,501 and 2,000 0 90th percentile fit 90th percentile fit 20.0%  $\xi = 12$  $\xi = 12$ 10.0% 5.0%  $\xi = 51$ = 51 3.0% 2.0% 1.0% 0.5% 50 100 200 500 2 500 5 10 20 5 10 20 50 100 200