MSE-Inflation of ML Relative to PML for the Slope Coefficients as the Information Increases Slope Coefficient Intercept 50.0% -200% -90th percentile fit 90th percentile fit 100% -20.0% Sample Size 50% -0 1000 10.0% 2000 20% -MSE-Inflation MSE-Inflation 5.0% **True Coefficient**  $\xi = 33$  $\xi = 51$ 3.0% 5% 2.0% -2% 1.0% -1% 0.5% -0% -20 50 100 200 500 10 20 50 100

MSE-Inflation of ML Relative to PML for the Intercept as the Information Increases

