MSE–Inflation of ML Relative to PML for the Slope Coefficients as the Information Increases (left panel) — axes: ξ (horizontal), MSE–Inflation (vertical); 90th percentile fit line; reference lines at $\xi = 12$ and $\xi = 51$. Legend: Sample Size (1000, 2000), True Coefficient (-1 to 1).
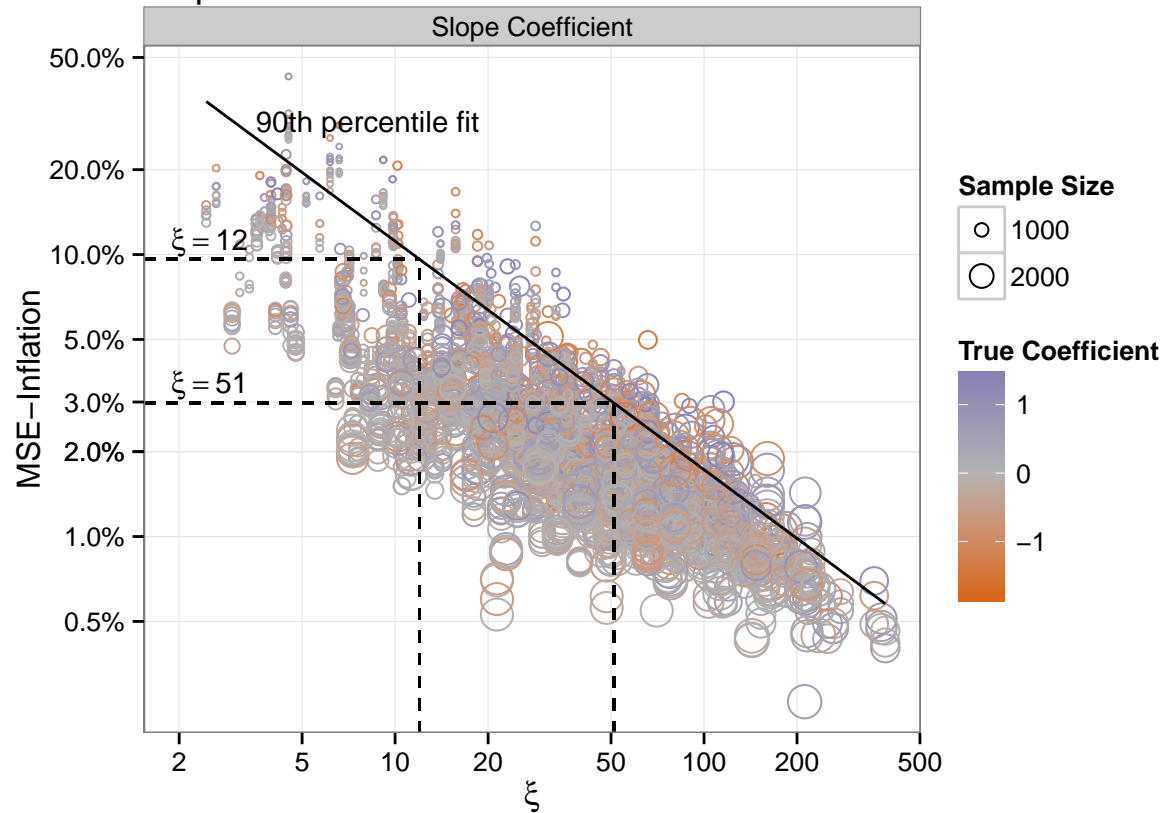
MSE–Inflation of ML Relative to PML for the Intercept as the Information Increases (right panel) — axes: ξ (horizontal), MSE–Inflation (vertical); 90th percentile fit line; reference lines at $\xi = 33$ and $\xi = 96$. Legend: Sample Size (1000, 2000), True Coefficient (-2 to 2).