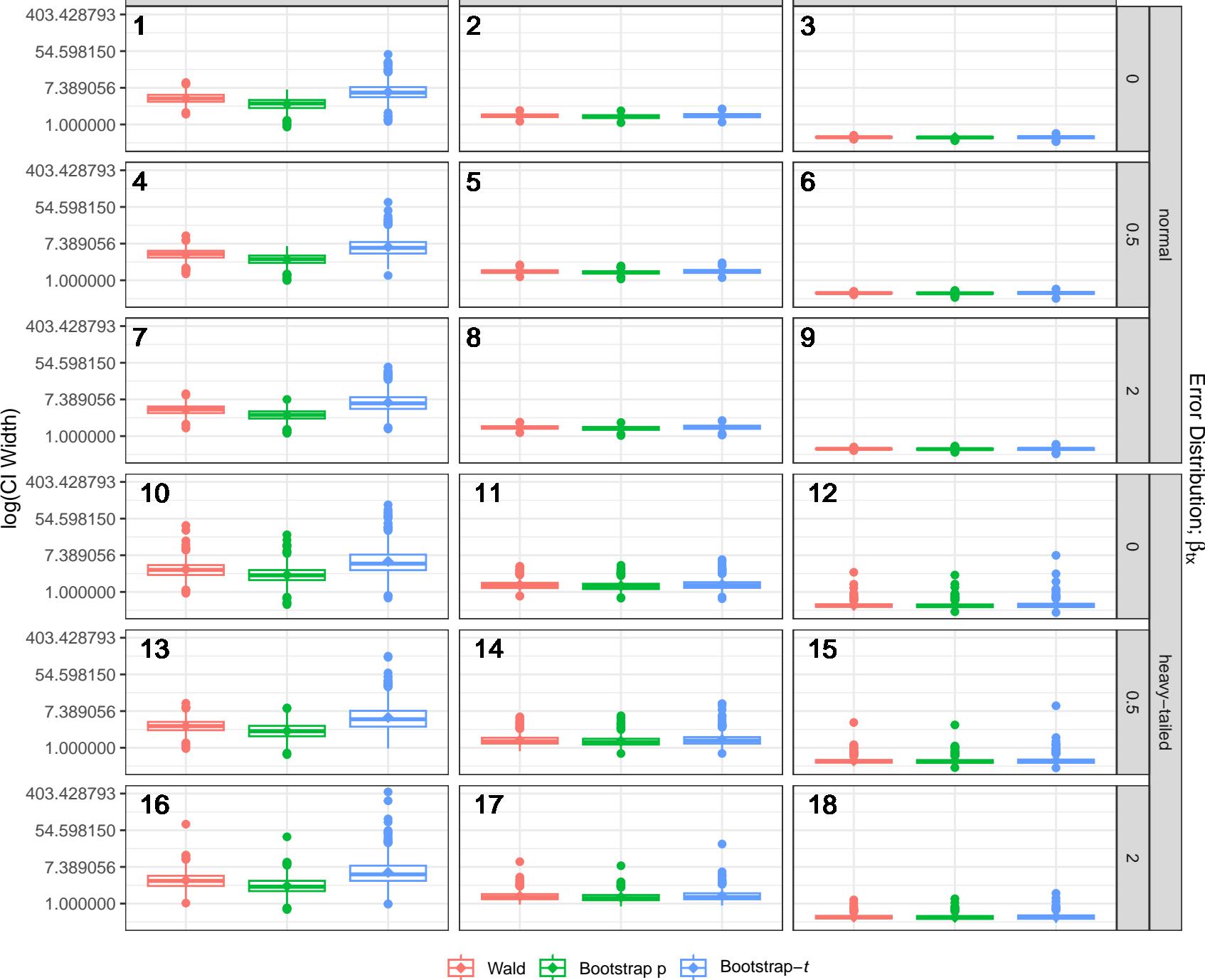


log(Width of 95% CI)

n



Wald Bootstrap p Bootstrap-t

Error Distribution; β_{1x}

heavy-tailed