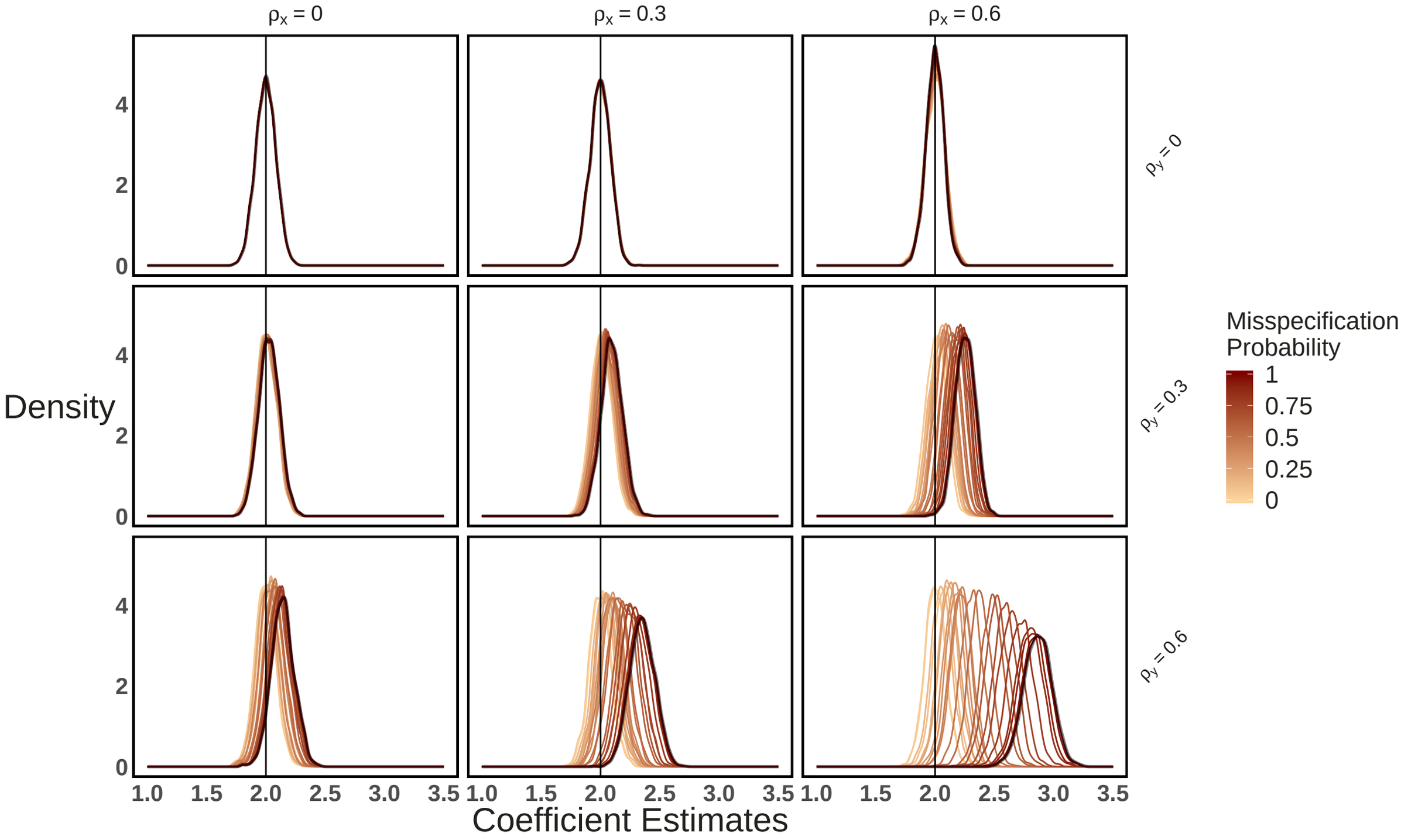
ρx = 0
ρx = 0.3
ρx = 0.6
ρy = 0
ρy = 0.3
ρy = 0.6
Density
0
2
4
1.0
1.5
2.0
2.5
3.0
3.5
Coefficient Estimates
Misspecification Probability
1
0.75
0.5
0.25
0