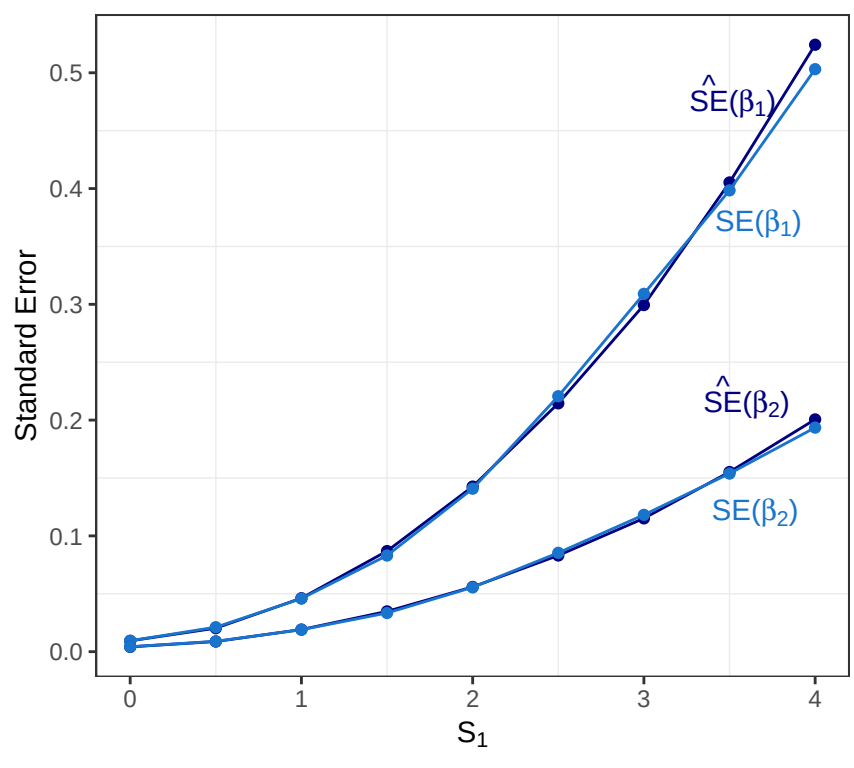
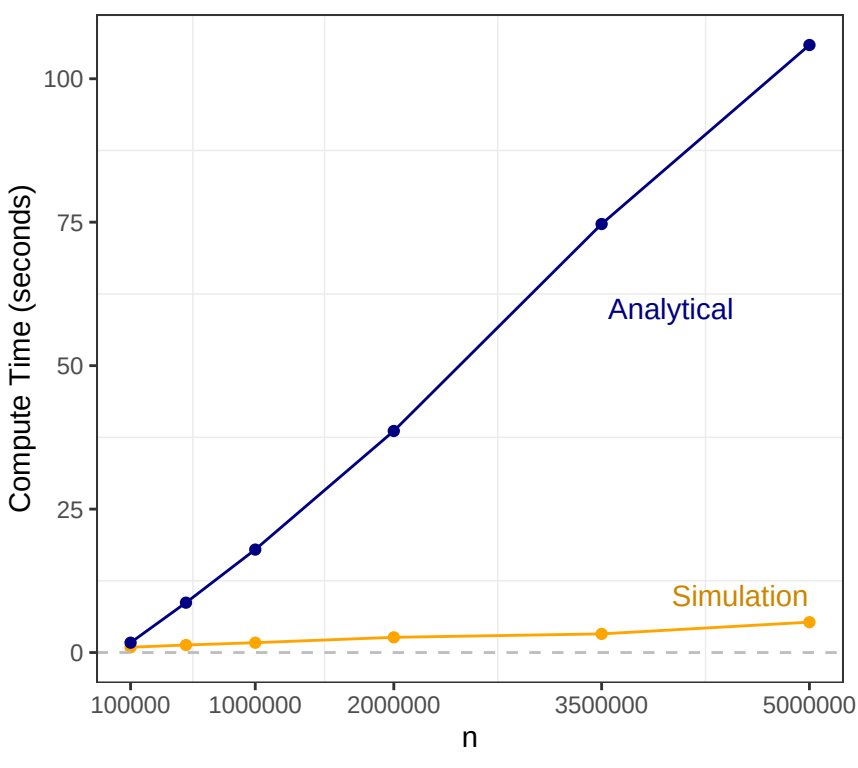

Standard Error
0.0
0.1
0.2
0.3
0.4
0.5
0
1
2
3
4
S_1
$\hat{SE}(\beta_1)$
$SE(\beta_1)$
$\hat{SE}(\beta_2)$
$SE(\beta_2)$


Compute Time (seconds)
0
25
50
75
100
100000
1000000
2000000
3500000
5000000
n
Analytical
Simulation