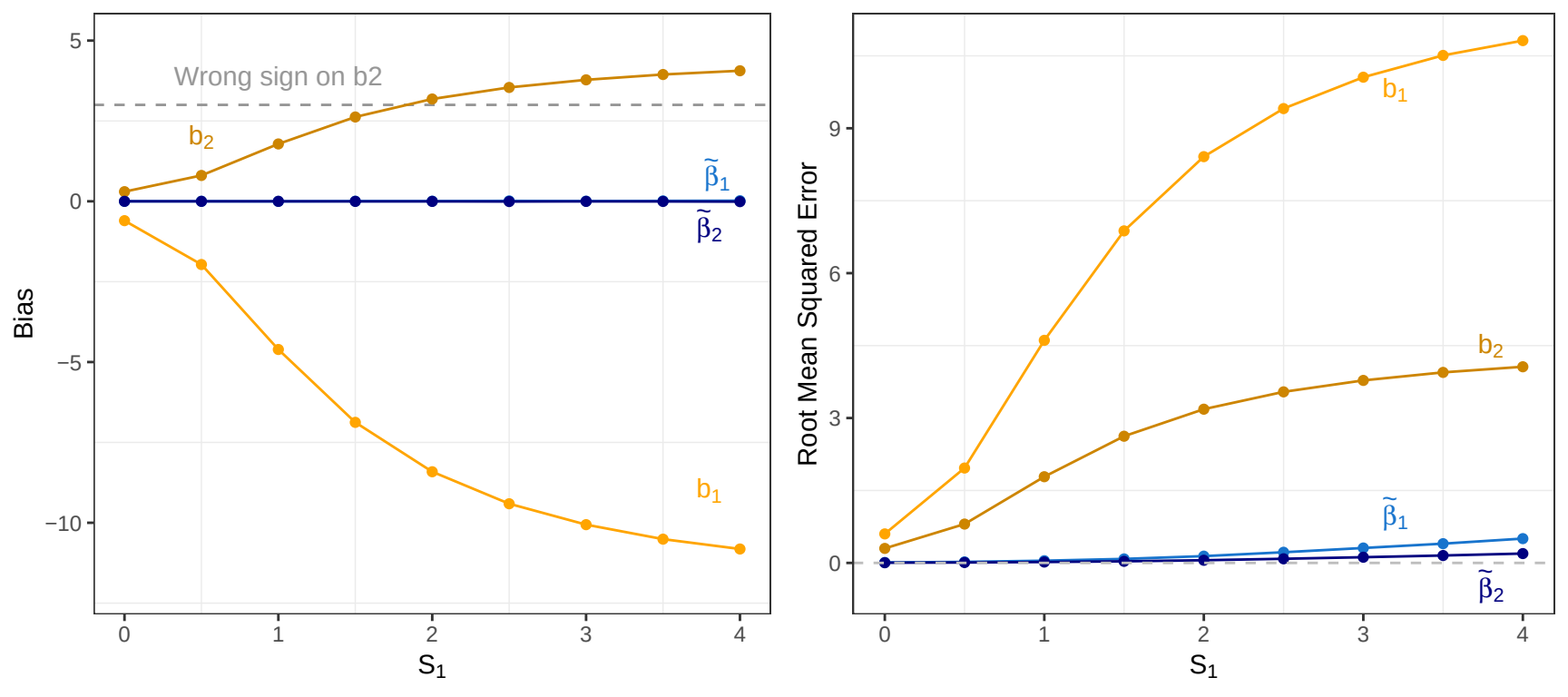
Wrong sign on b2
b2
b1
$\tilde{\beta}_1$
$\tilde{\beta}_2$
Bias
5
0
−5
−10
0
1
2
3
4
S_1
Root Mean Squared Error
9
6
3
0
b1
b2
$\tilde{\beta}_1$
$\tilde{\beta}_2$
0
1
2
3
4
S_1