

**TABLE 12.2** Sample size and the population standard deviation of  $b_1$

<i>Sample size</i>	<i>SD(<math>b_1</math>)</i>
100	1,967.2
1,000	622.09
10,000	196.72
100,000	62.209
1,000,000	19.672

NOTE:  $CORR(x_{1i}, x_{2i}) = .9$  for all simulated samples.