

TABLE 12.5 Sample size and estimated standard deviations of slope estimates

<i>Sample size</i>	<i>SD(b₁)</i>	<i>SD(b₂)</i>
100	2,142.6	1,961.8
1,000	608.65	544.97
10,000	194.22	174.39
100,000	62.135	55.950
1,000,000	19.679	17.725

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