

TABLE 12.8 Effects of an irrelevant explanatory variable

<i>Correlation between x_{1t} and x_{2t}</i>	b_1	$SD(b_1)$	b_2	$SD(b_2)$
.9	4,280	594.0	-486.1	537.3
.7	3,980	403.0	225.7	272.3
.5	3,758	306.6	95.68	151.9
.3	3,933	286.0	-62.15	85.32
.1	3,913	274.0	-5.540	27.10
-.1	4,222	258.0	.7051	26.27
-.3	3,743	276.9	-150.0	85.94
-.5	3,663	315.9	-106.4	160.2
-.7	2,956	362.6	-632.9	258.1
-.9	4,790	626.9	1,059	566.3