

TABLE 7.2 95% confidence intervals for β in 50 simulated regressions

<i>Regression</i>	<i>Lower bound for β</i>	<i>Upper bound for β</i>	<i>Width</i>	<i>Regression</i>	<i>Lower bound for β</i>	<i>Upper bound for β</i>	<i>Width</i>
1	1,650.5	7,426.7	5,776.2	26	-1,123.4	7,637.5	8,760.9
2	590.89	7,276.3	6,685.4	27	-2,755.5	6,031.5	8,787.0
3	-743.71	7,274.9	8,018.6	28	-434.37	5,873.6	6,307.9
4	1,513.8	9,336.8	7,823.0	29	-2,356.7	6,985.8	9,342.5
5	-1,608.3	8,274.0	9,882.3	30	-1,426.7	5,925.4	7,352.1
6	-331.33	7,019.5	7,350.8	31	-1,873.8	6,801.7	8,675.5
7	2,943.8	10,388	7,444.2	32	688.64	7,309.5	6,620.8
8	1,507.9	10,207	8,699.1	33	-1,342.3	4,185.0	5,527.3
9	735.32	8,978.5	8,243.2	34	1,884.0	11,757	9,873.0
10	-921.16	8,296.4	9,217.5	35	-2,650.2	7,378.9	10,029
11	-386.36	8,514.5	8,900.9	36	-1,080.7	7,394.8	8,475.5
12	5,854.6	12,644	6,789.4	37	3,803.9	11,524	7,720.1
13	-2,235.4	6,438.6	8,674.0	38	3,278.5	11,498.3	8,219.8
14	-656.85	7,661.2	8,318.1	39	-2,373.7	6,661.6	9,035.3
15	-256.27	7,055.6	7,311.9	40	1,693.6	9,424.2	7,730.6
16	-1,471.5	6,050.6	7,522.1	41	-864.63	7,788.4	8,653.0
17	3,274.0	9,644.6	6,370.6	42	2,525.0	10,672	8,147.0
18	382.98	6,593.1	6,210.1	43	241.57	8,029.4	7,787.8
19	1,802.3	9,646.6	7,844.3	44	-2,116.7	5,487.5	7,604.2
20	-2,716.5	7,081.6	9,798.1	45	3,085.6	8,451.0	5,365.4
21	-2,773.1	4,218.2	6,991.3	46	-1,984.2	5,210.6	7,194.8
22	2,353.5	10,582	8,228.5	47	424.54	8,557.7	8,133.2
23	708.47	6,750.2	6,041.7	48	2,493.2	11,598	9,104.8
24	1,854.8	8,086.6	6,231.8	49	1,362.9	9,328.8	7,965.9
25	2,628.5	7,522.3	4,893.8	50	-4,493.3	1,949.8	6,443.1