

TABLE 8.1 Simulated regressions with zero and nonzero values for $E(\epsilon_j)$

<i>Parameters and estimators</i>	<i>Regression from table 7.3</i>	<i>Regression with $E(\epsilon_j) \neq 0$</i>
β	4,000	4,000
b	3,945.7	4,024.4
$SD(b)$	27.483	27.401
α	-20,000	-15,000
$E(\epsilon_j) = \lambda$	0	-5,000
a	-19,373	-20,402
$SD(a)$	352.49	351.43
Sample size	100,000	100,000