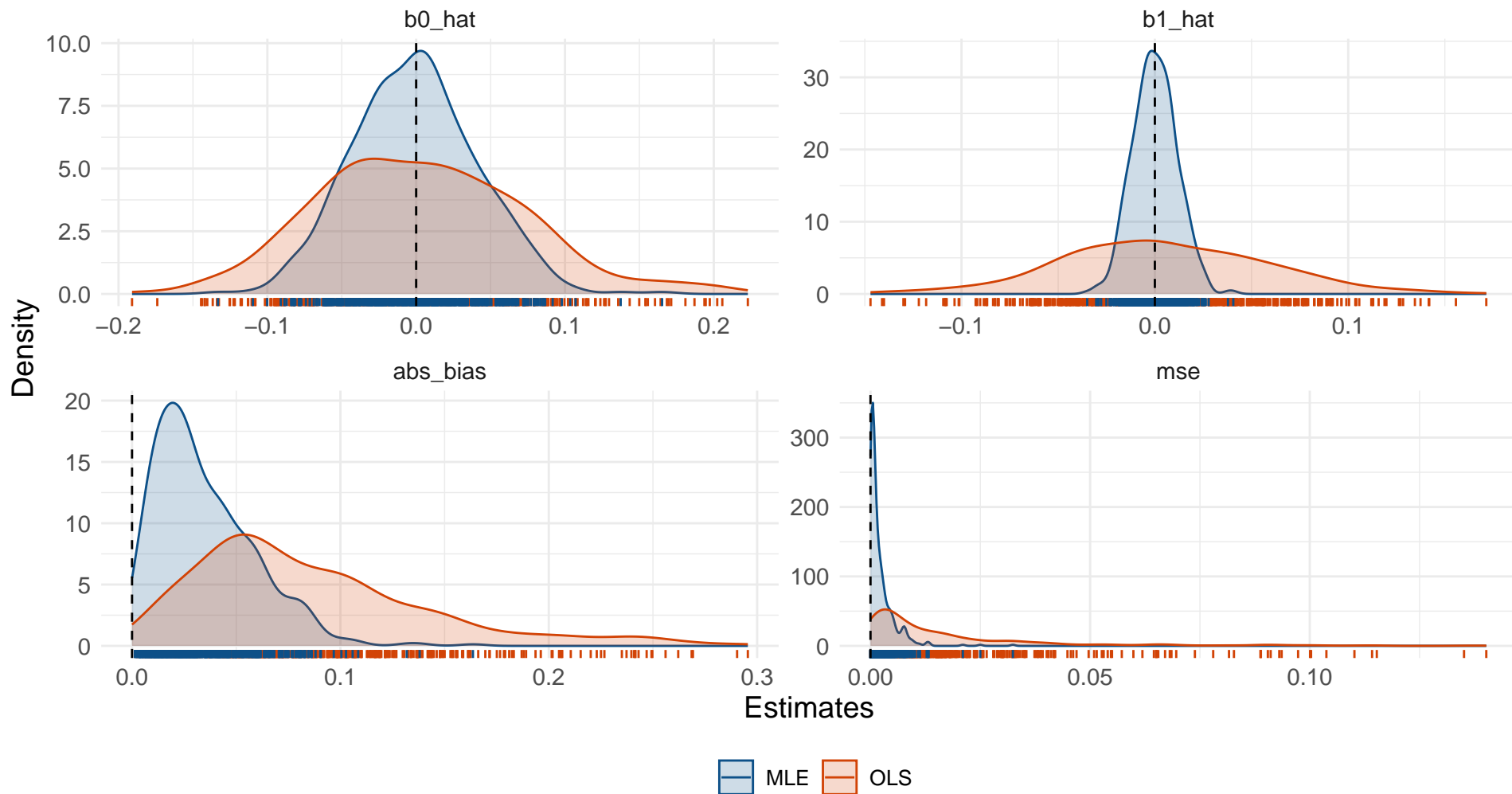


Heteroskedasticity: OLS vs MLE–Heteroskedastic Normal

Simulation: 500 regression estimate samples (n=600)



Note: Estimates distributions are mean-centered on the true parameters. Each facet's axes are free to vary.