PS2 – Q4. Comparison of three estimators
for the slope in a simple regression
b1=Ybar/Xbar in green
b3=sum(XY)/sum(XX) in blue
Yi=beta1+beta2.Xi+sigma.Ui with Ui iid N(0,1)
X=21...40 beta1=0 beta2=0.5 sigma=2

Recall if beta1=0, b3 good OLS in blue is BLUE
The number of simulations is 6000
RMSE1=0.014494 RMSE2=0.079035 RMSE3=0.014253