

Figure 1: Scatter plots for  $\text{delta2} = (y - \hat{y})^2 / (n - p)$ , red dots for all data OLS, green dots for training data OLS, blue dots for test data BLR.

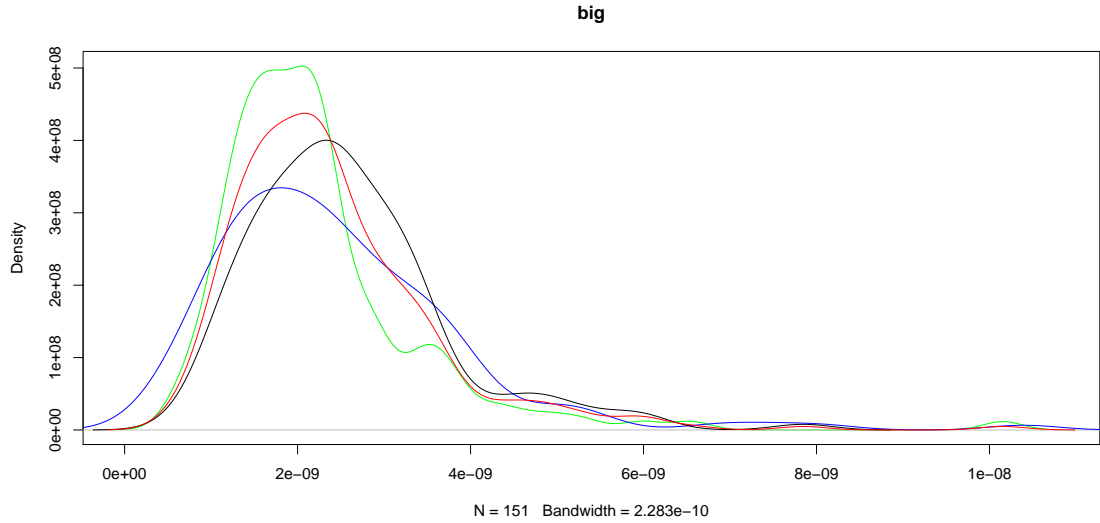


Figure 2: Density for  $\text{delta2}$ , red curve for all data OLS, green curve for training data OLS, blue curve for test data BLR, black curve for only test data OLS. The difference between blue and black is the difference of OLS and BLR for test data.

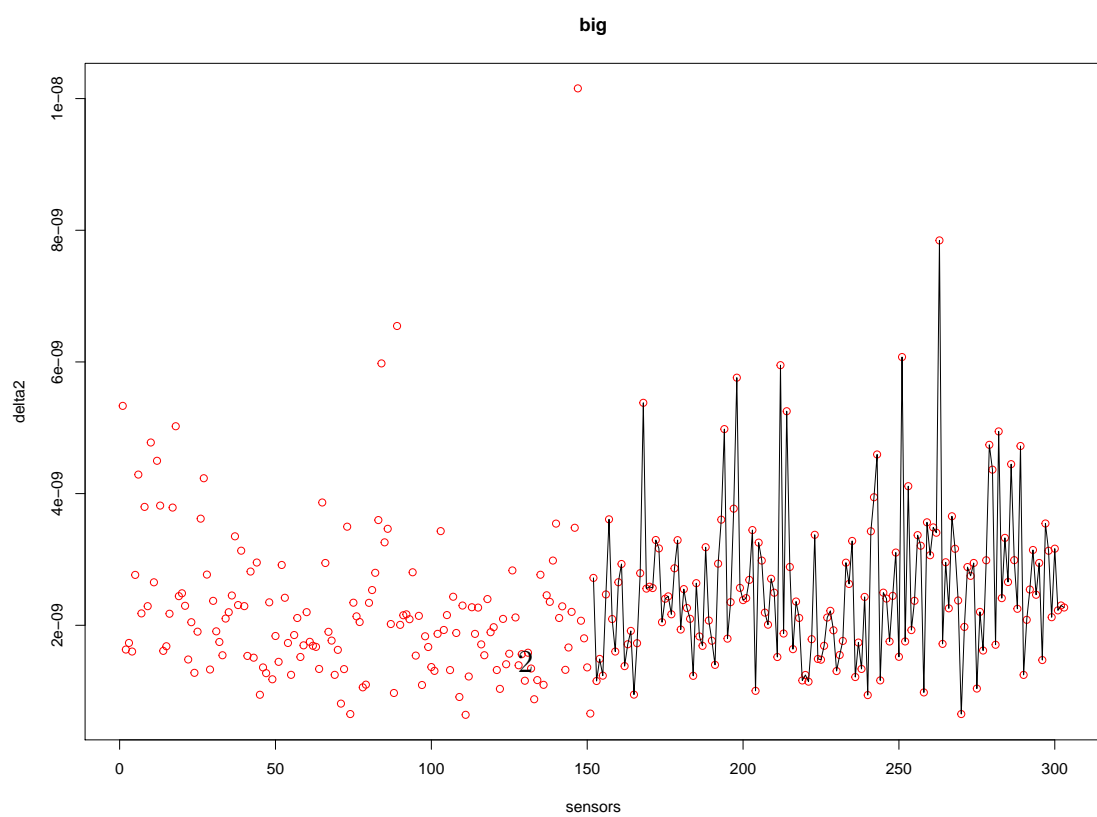
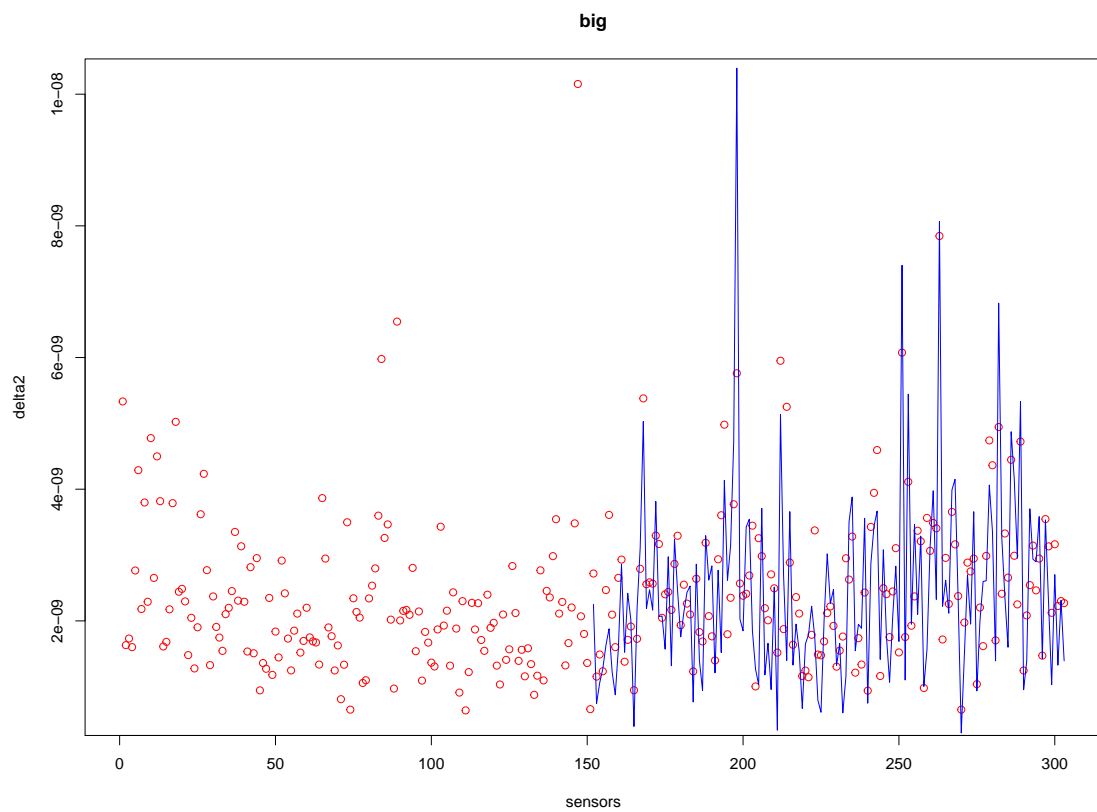


Figure 3: red and black for OLS, blue for BLR.

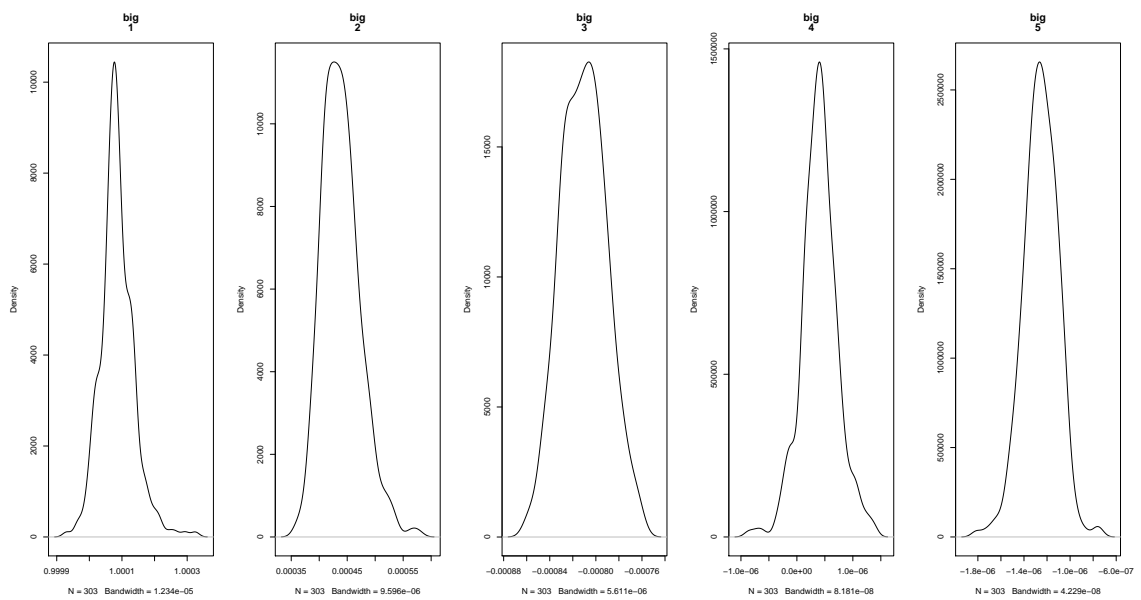


Figure 4: beta for all data OLS

