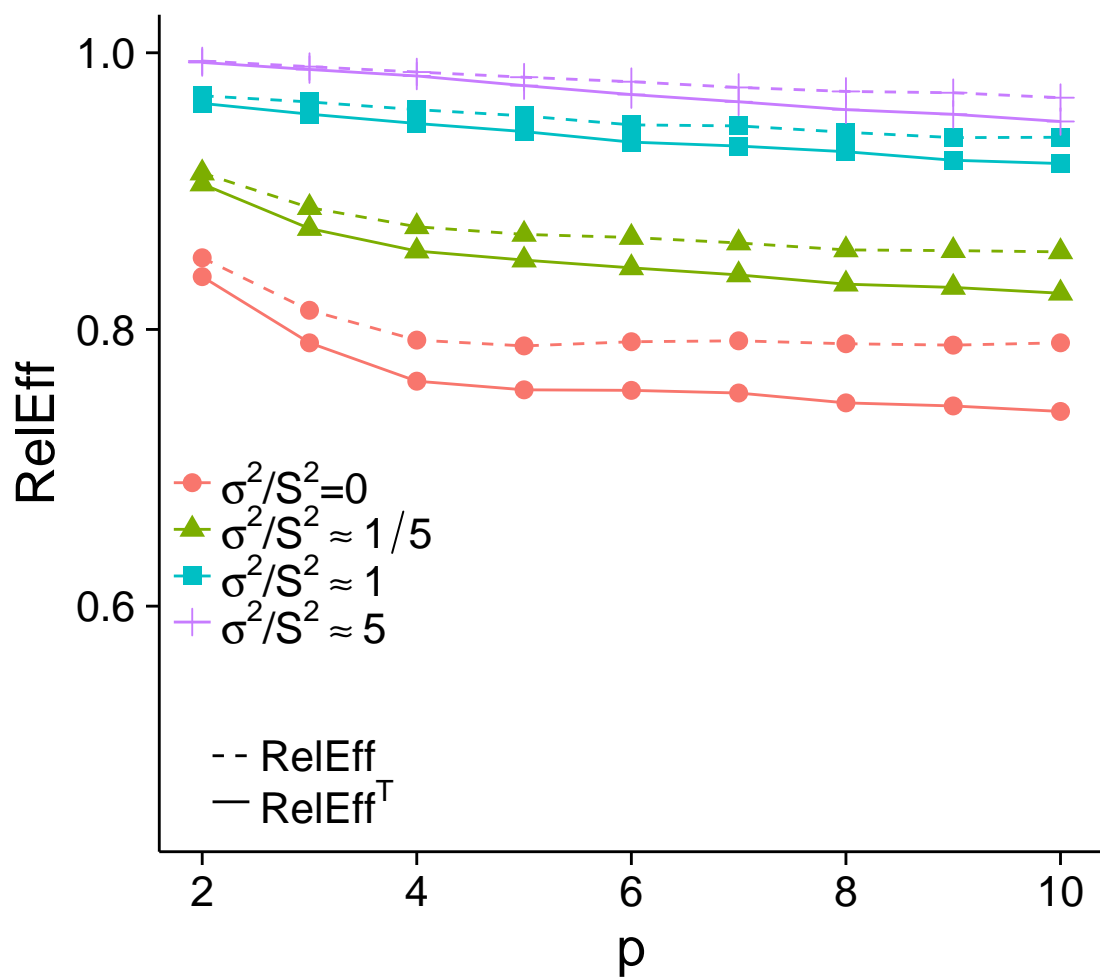
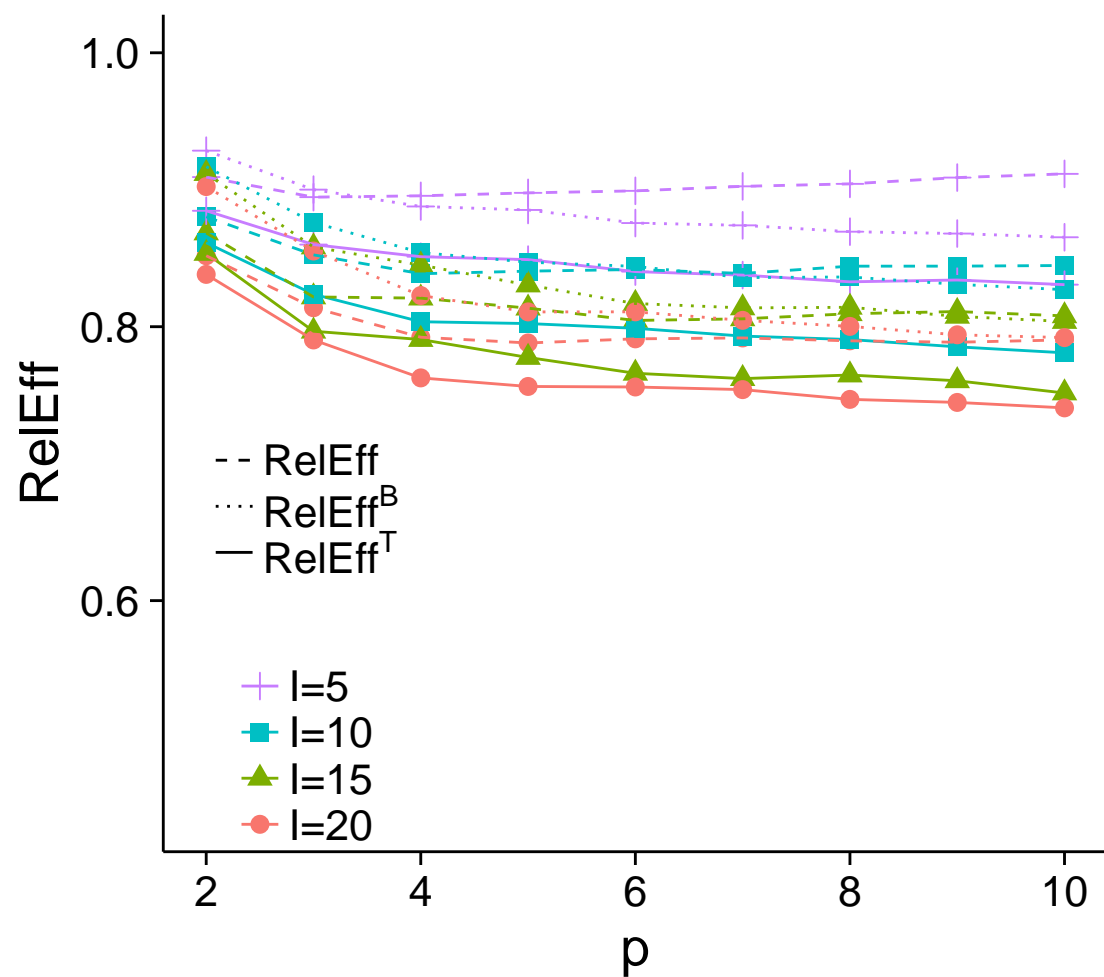


(a)

Random effects: $S_i^2 \approx 1$, $\rho_i \approx (i-1)/I$, $\rho^{\text{BS}} = 0.5$, $I = 20$ 

(b)

Random effects: $S_i^2 \approx 1$, $\rho_i \approx (i-1)/I$, $\Sigma = 0$ 

(c)

Random effects: $S_i^2 \approx 1$, $\rho_i \approx (i-1)/I$, $\Sigma = 0$ 