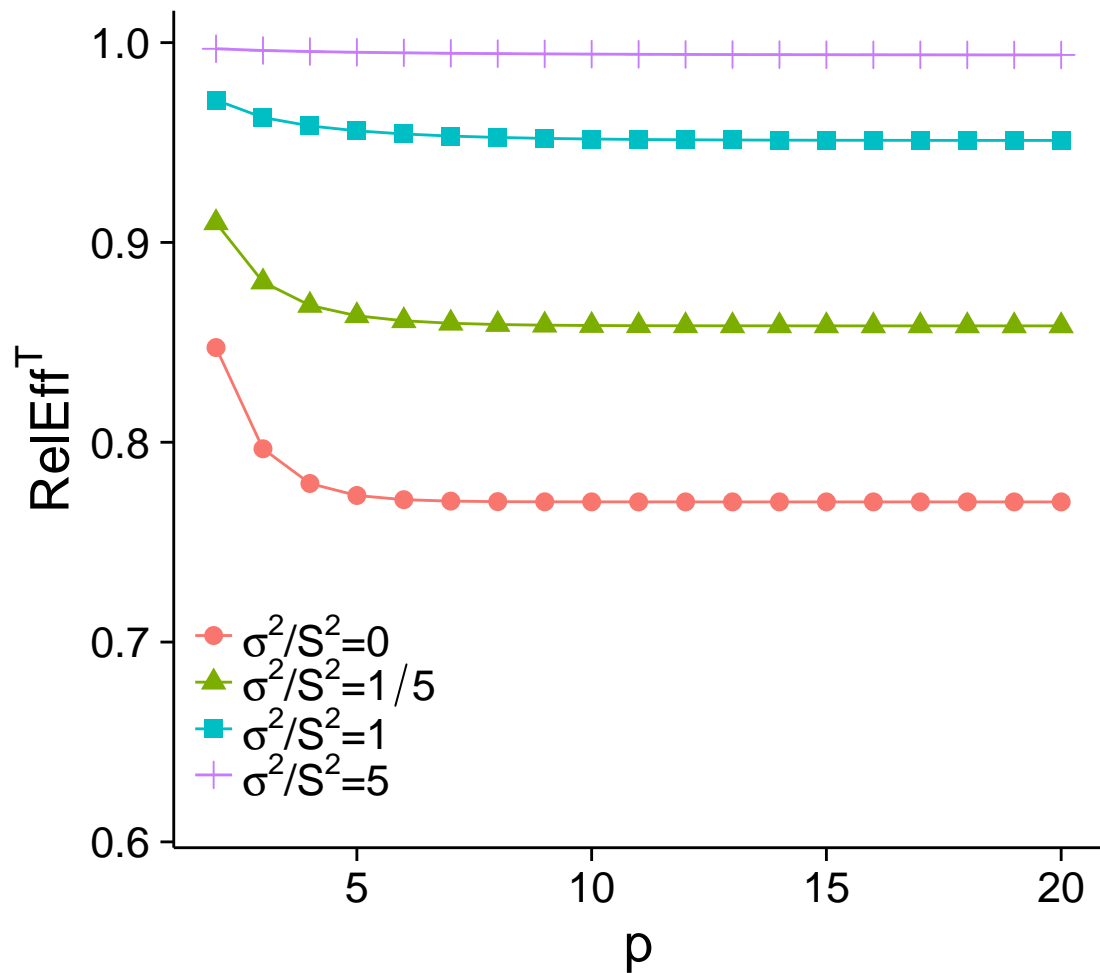


(a): AR(1)

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

(b): Block diagonal (block size=5)

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