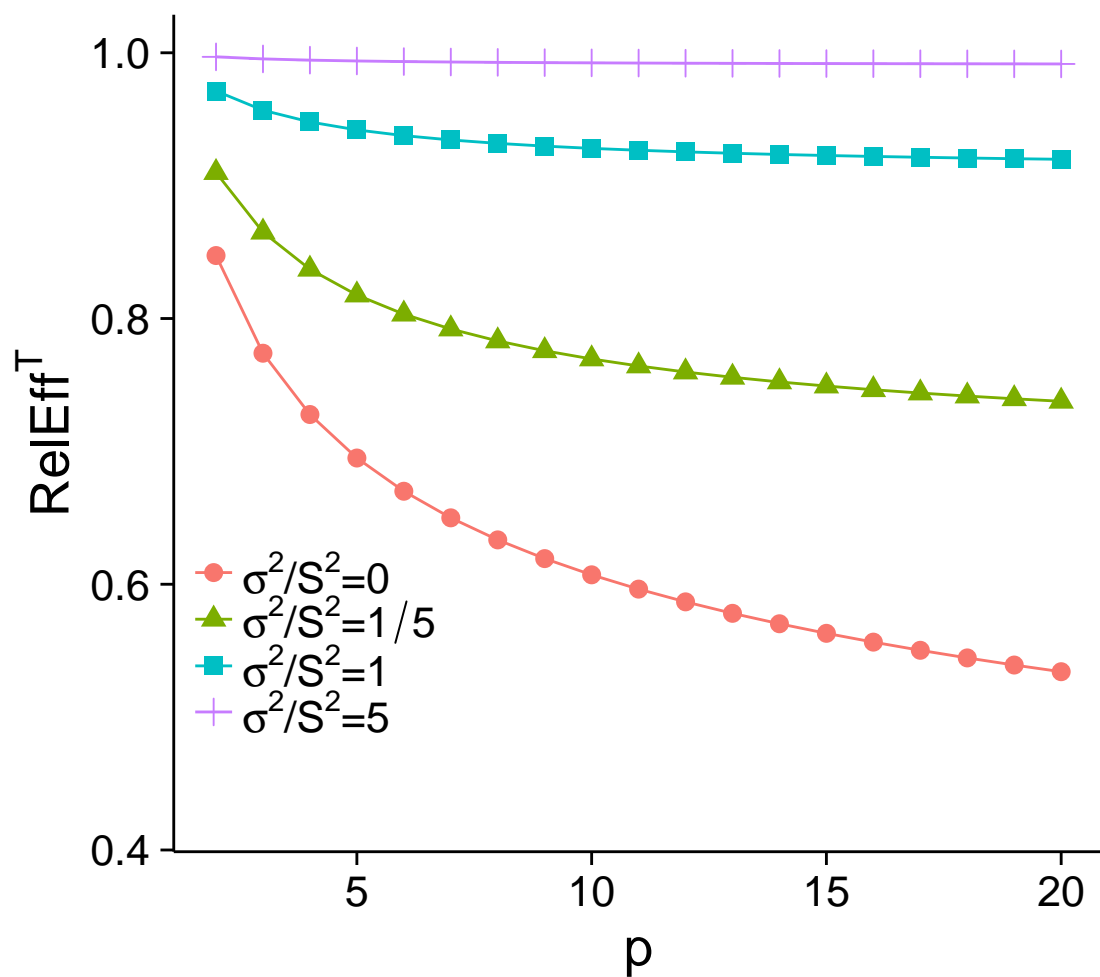
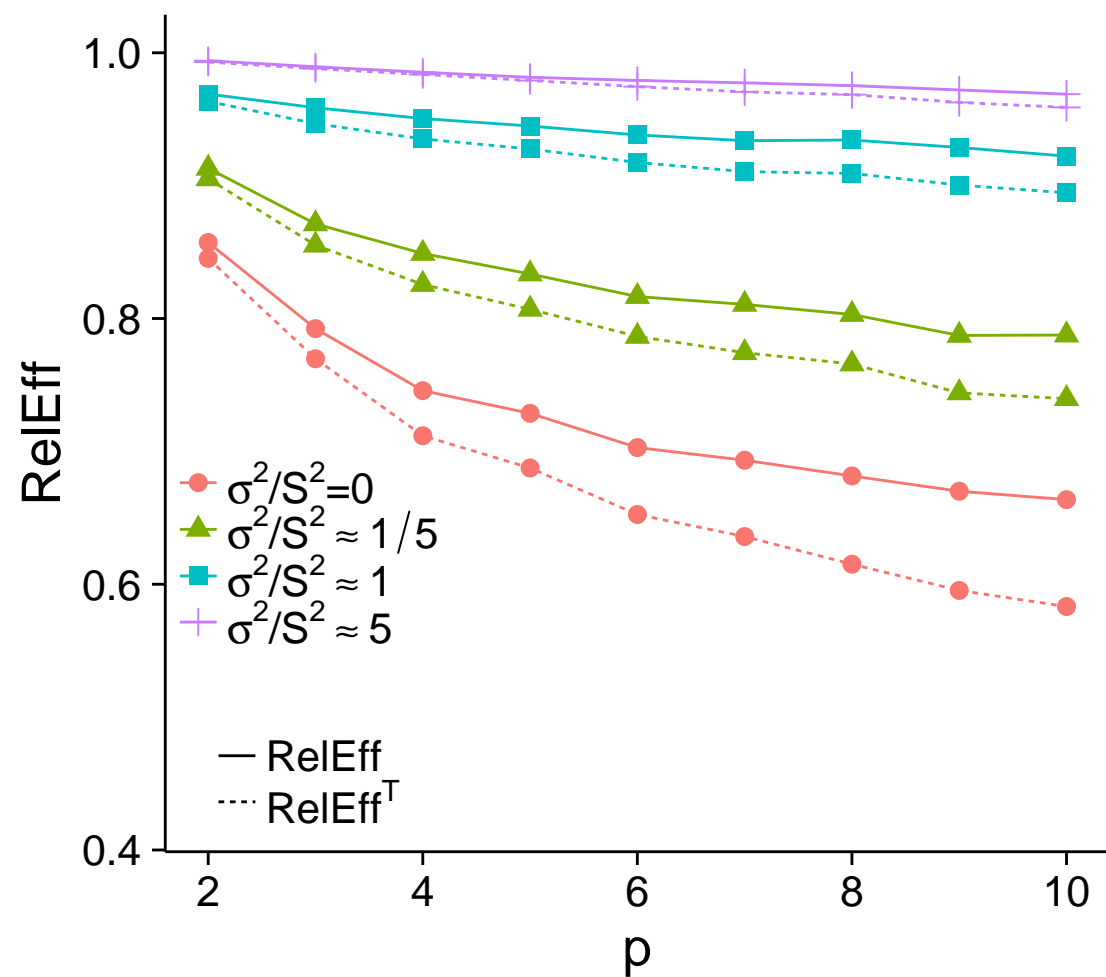


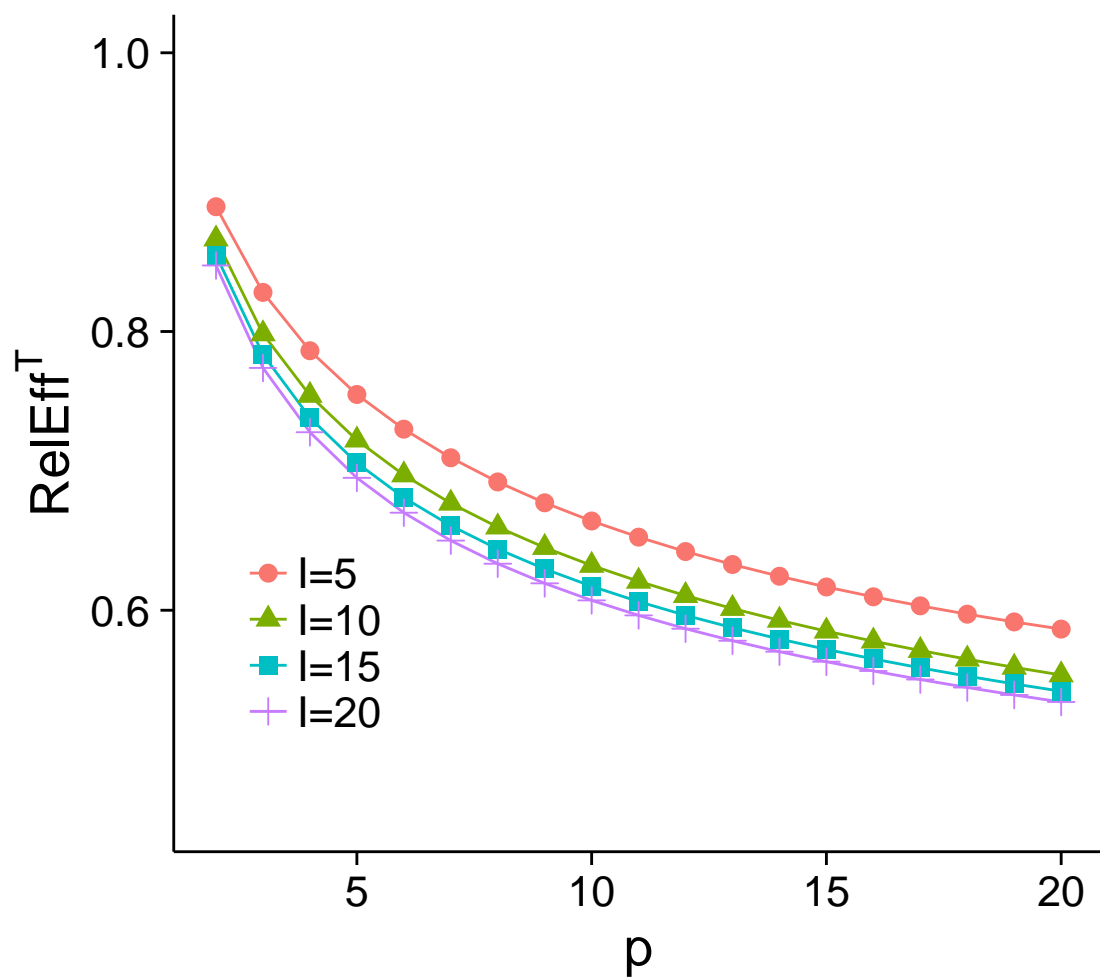
(a)

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

(b)

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

(c)

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

(d)

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