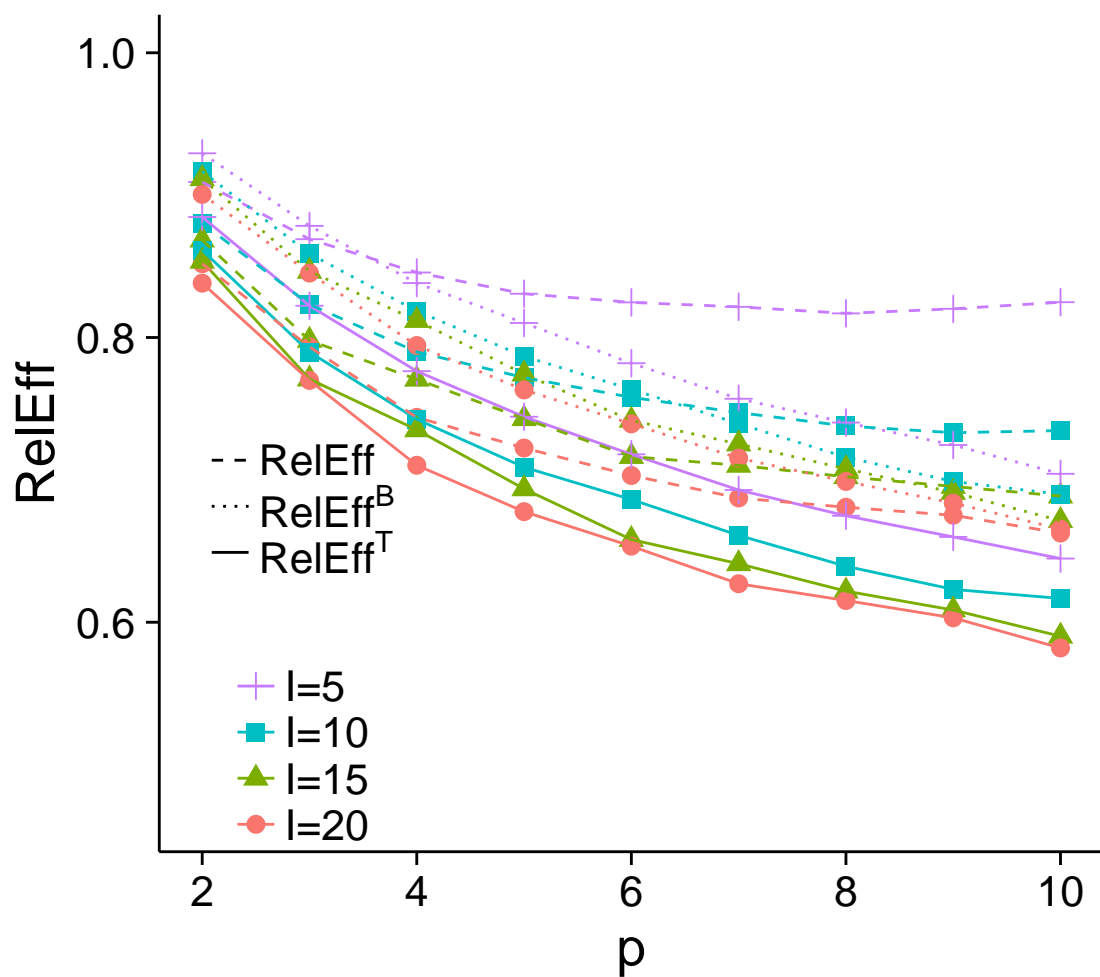
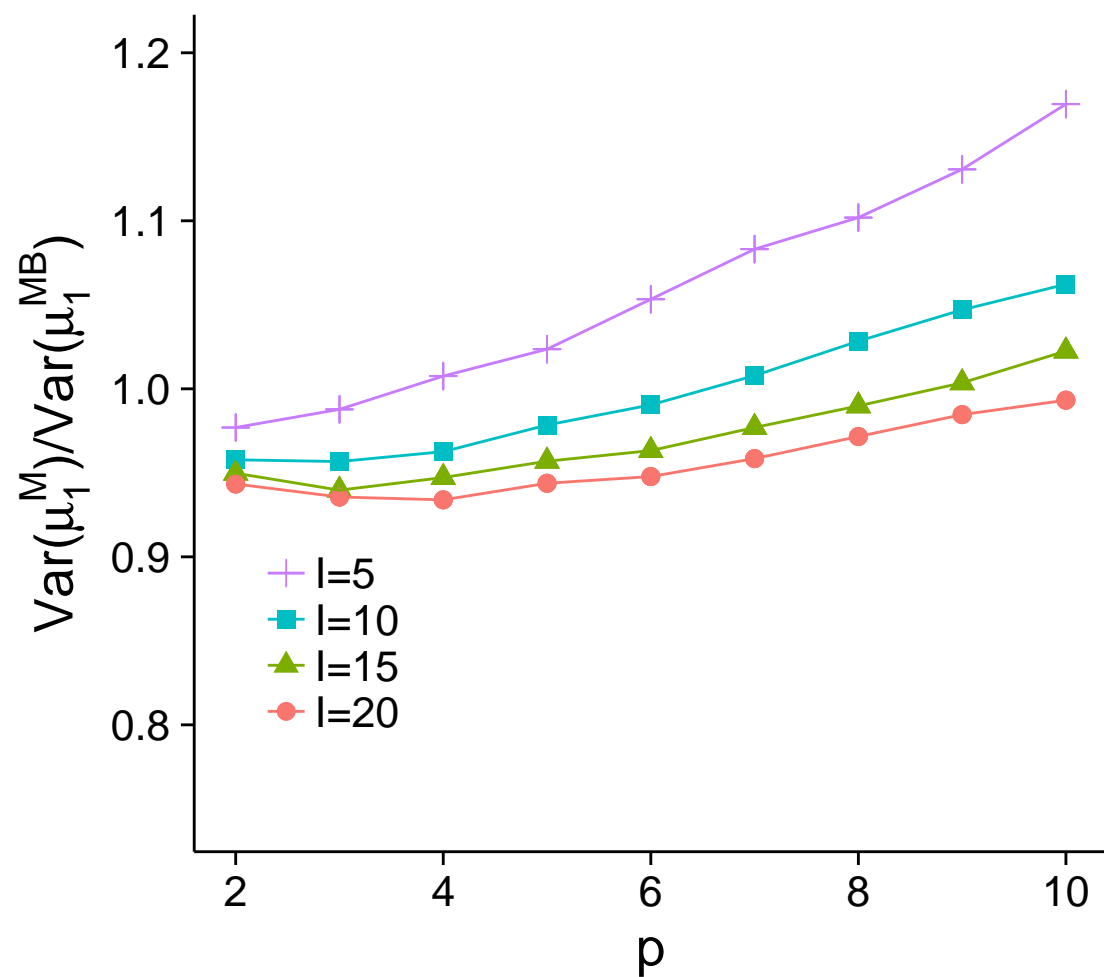


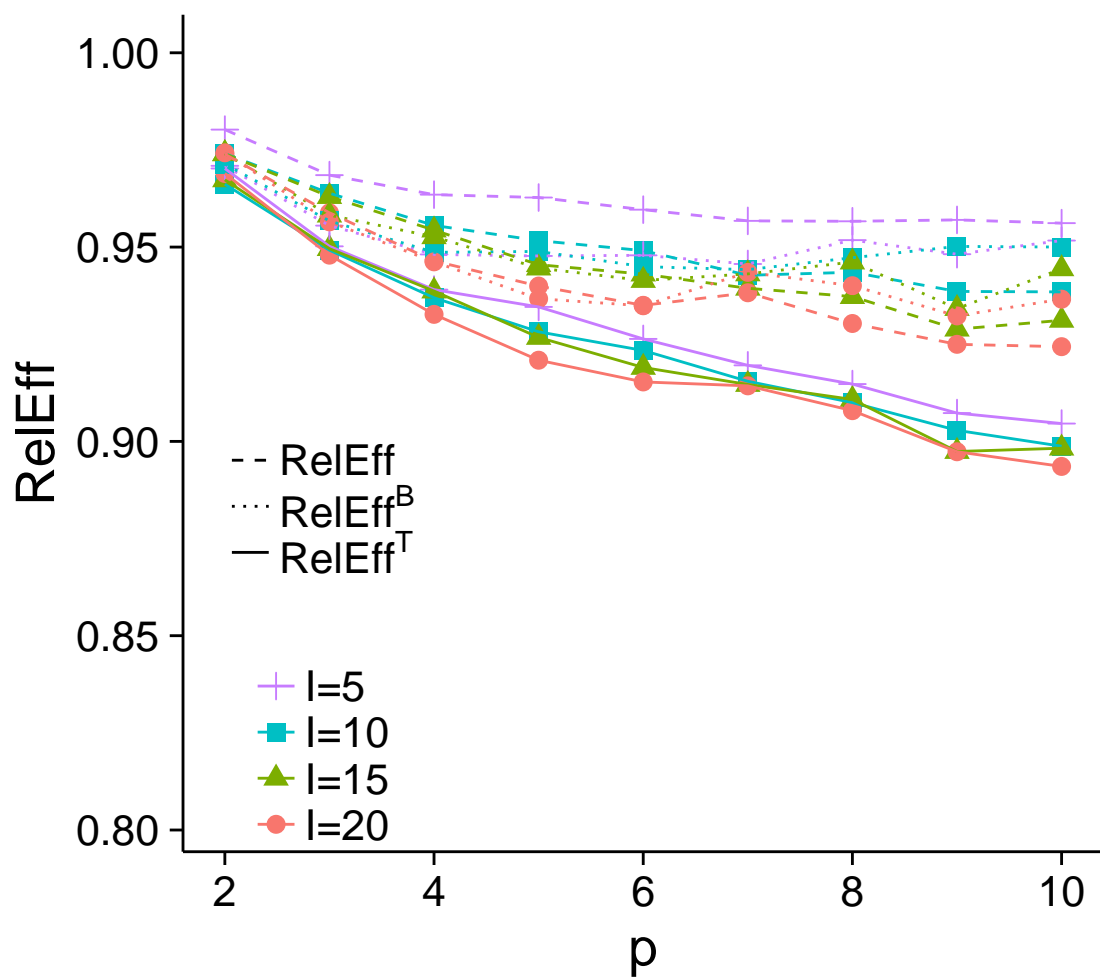
(a) Random effects: $S_i^2 \approx 1$, $\rho_i \approx (i-1)/I$, $\Sigma = 0$



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



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



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

