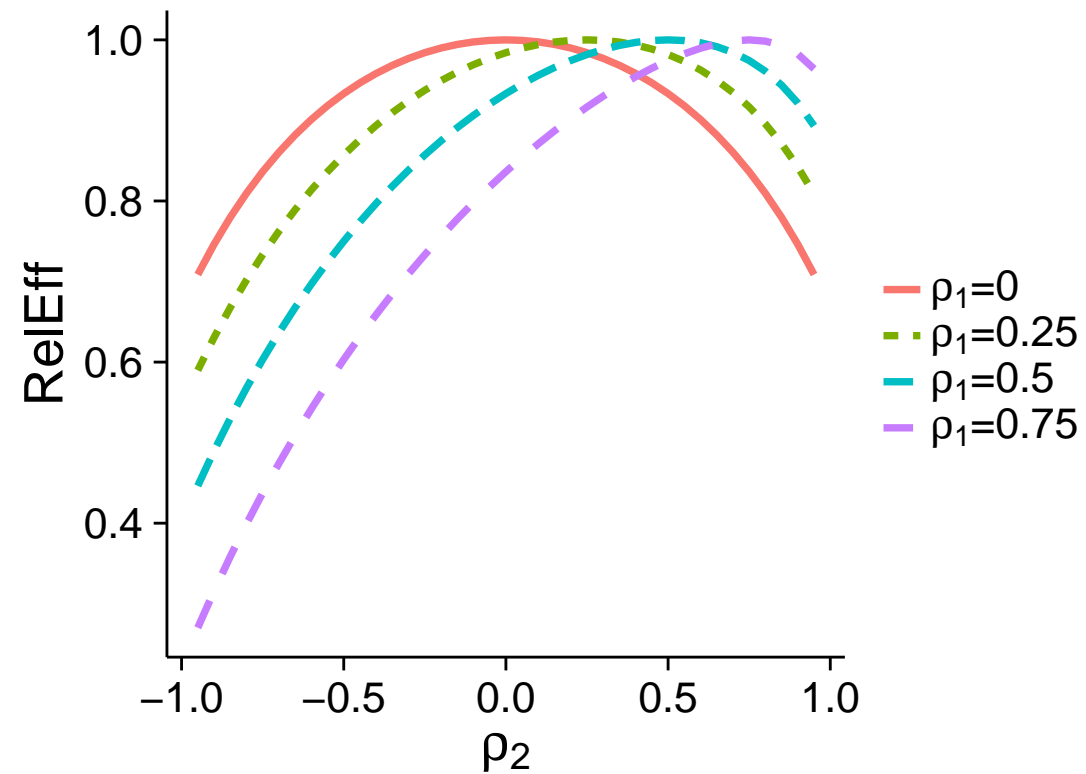
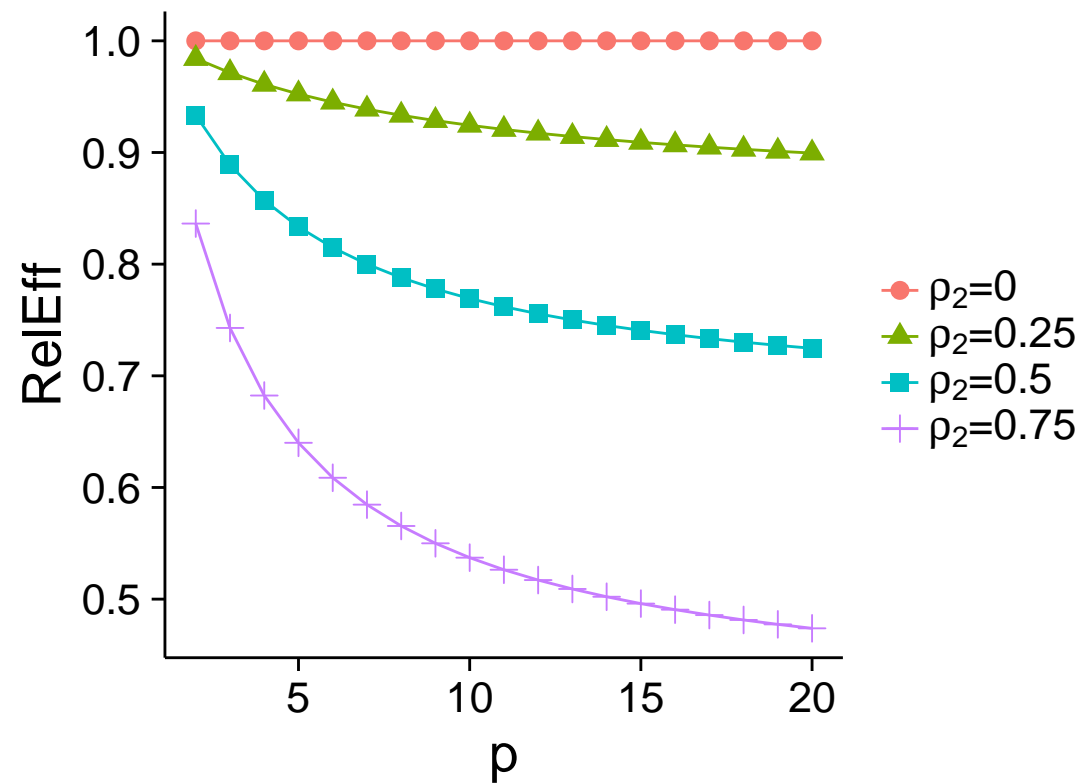


(a)

Fixed effects: $l = 2$, $p = 2$, $r_1 = r_2 = 0.5$ 

(b)

Fixed effects: $l = 2$, $\rho_1 = 0$, $r_1 = r_2 = 0.5$ 

(c)

Fixed effects: $l = 20$, $S_{kk,i} = 1$, $\rho_i = \rho(i-1)/l$ 