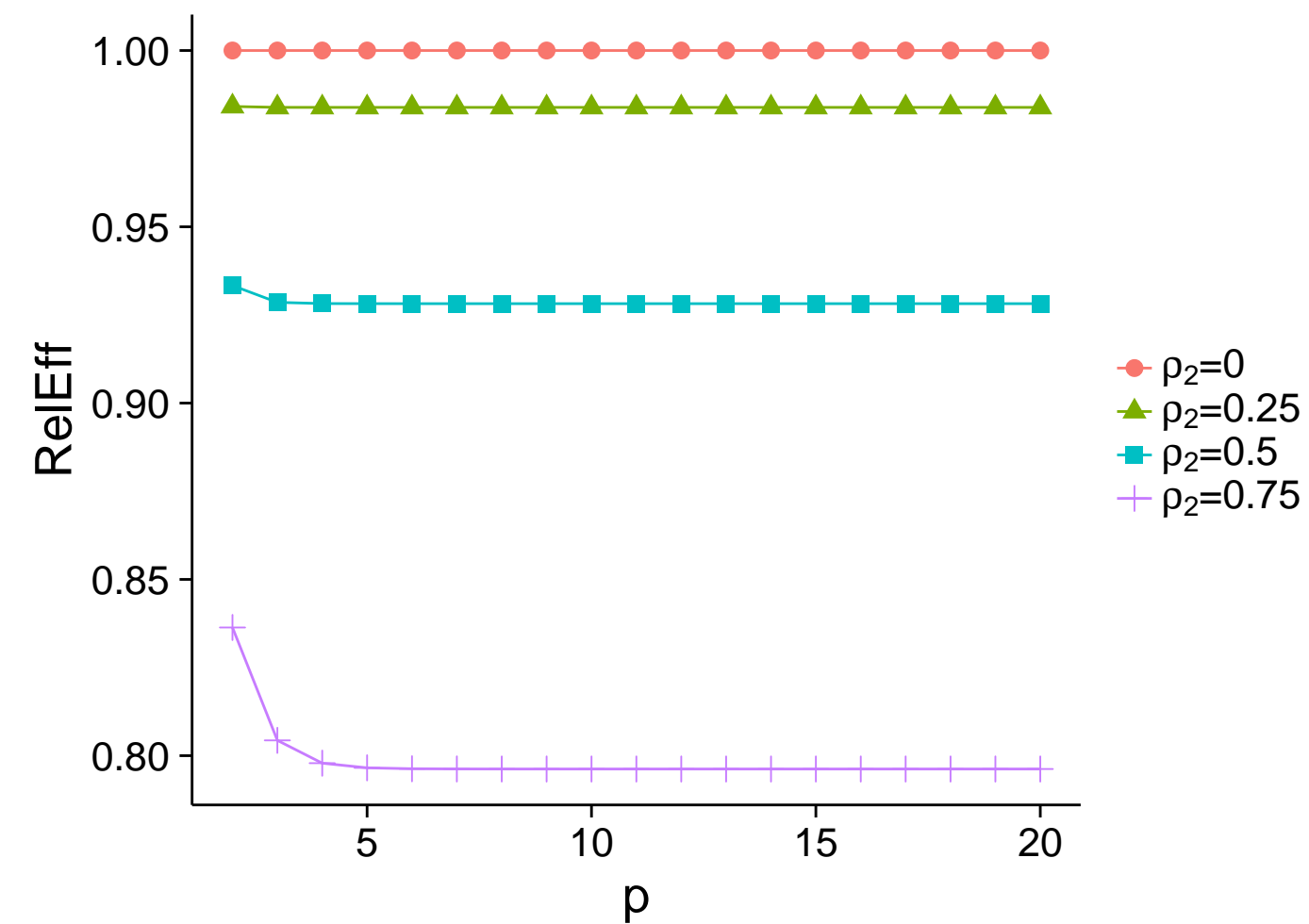
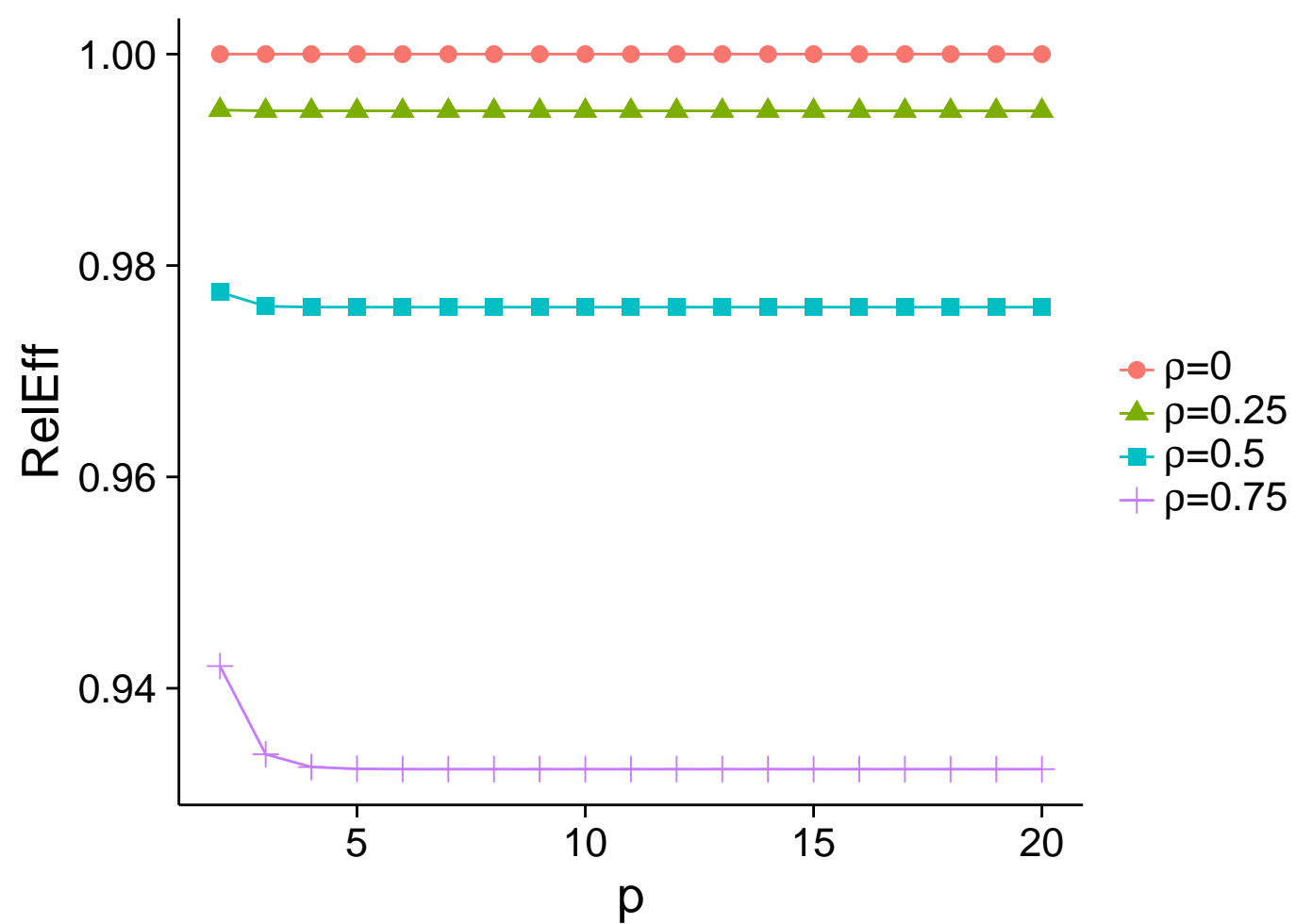


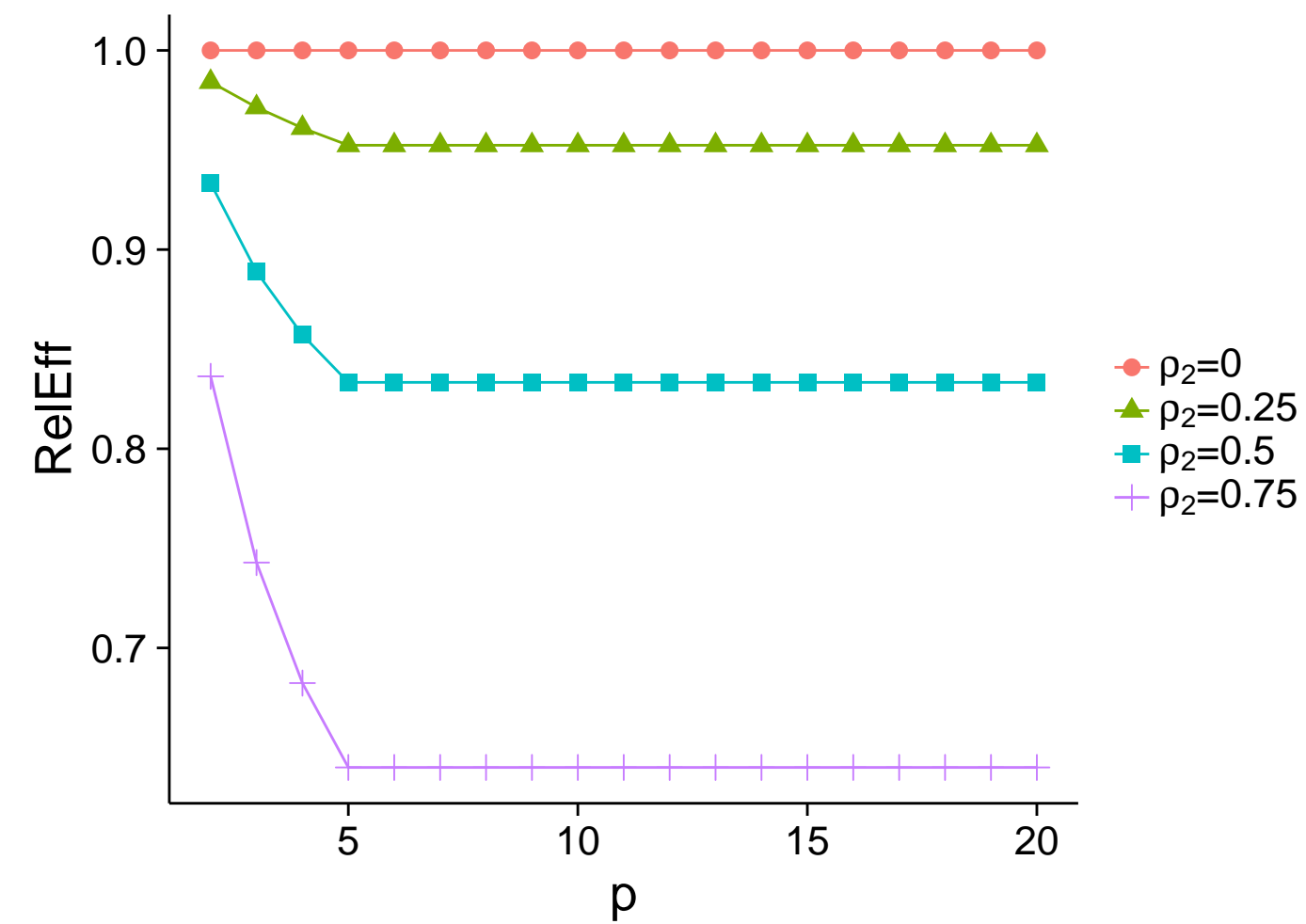
(a): AR(1)

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

(b): AR(1)

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

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

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

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

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