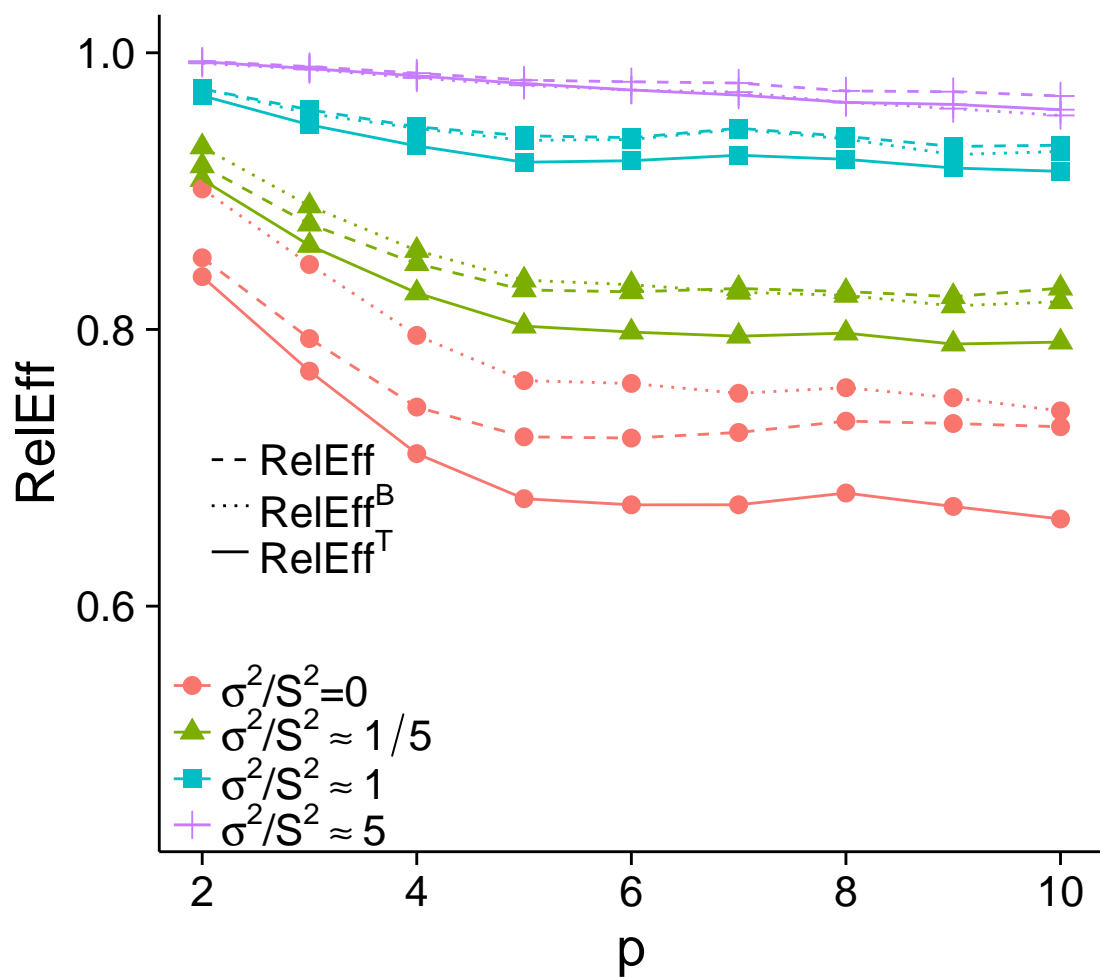


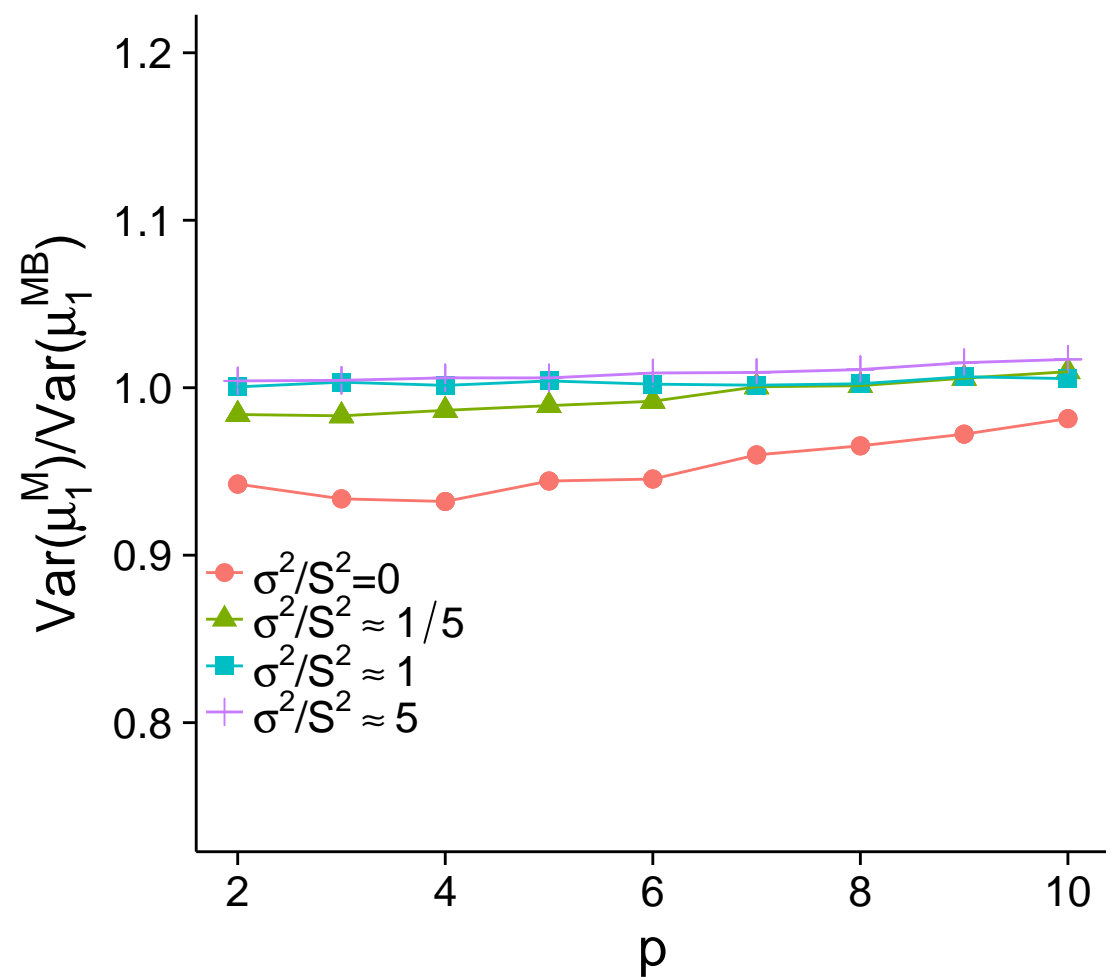
(a)

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



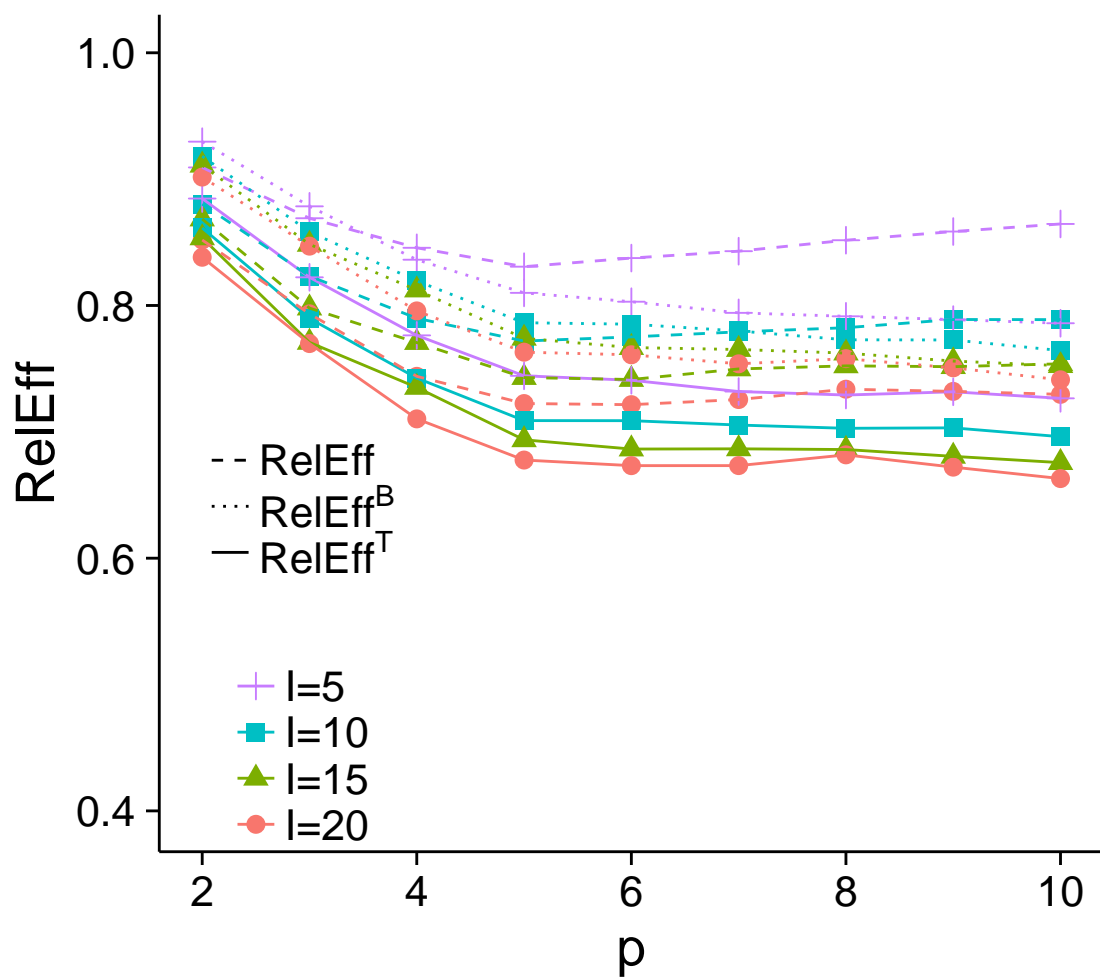
(b)

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



(c)

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



(d)

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

