

$$\hat{r}_{\text{pred,adj}}^2 = 1 - (1 - \mathbf{c}'_{\lambda} \mathbf{C}_{\lambda}^{-1} \mathbf{c}_{\lambda}) \frac{n - 1}{n - p_{\text{eff}} - 1}$$

with $\lambda = (1 - 10^{-6})$.