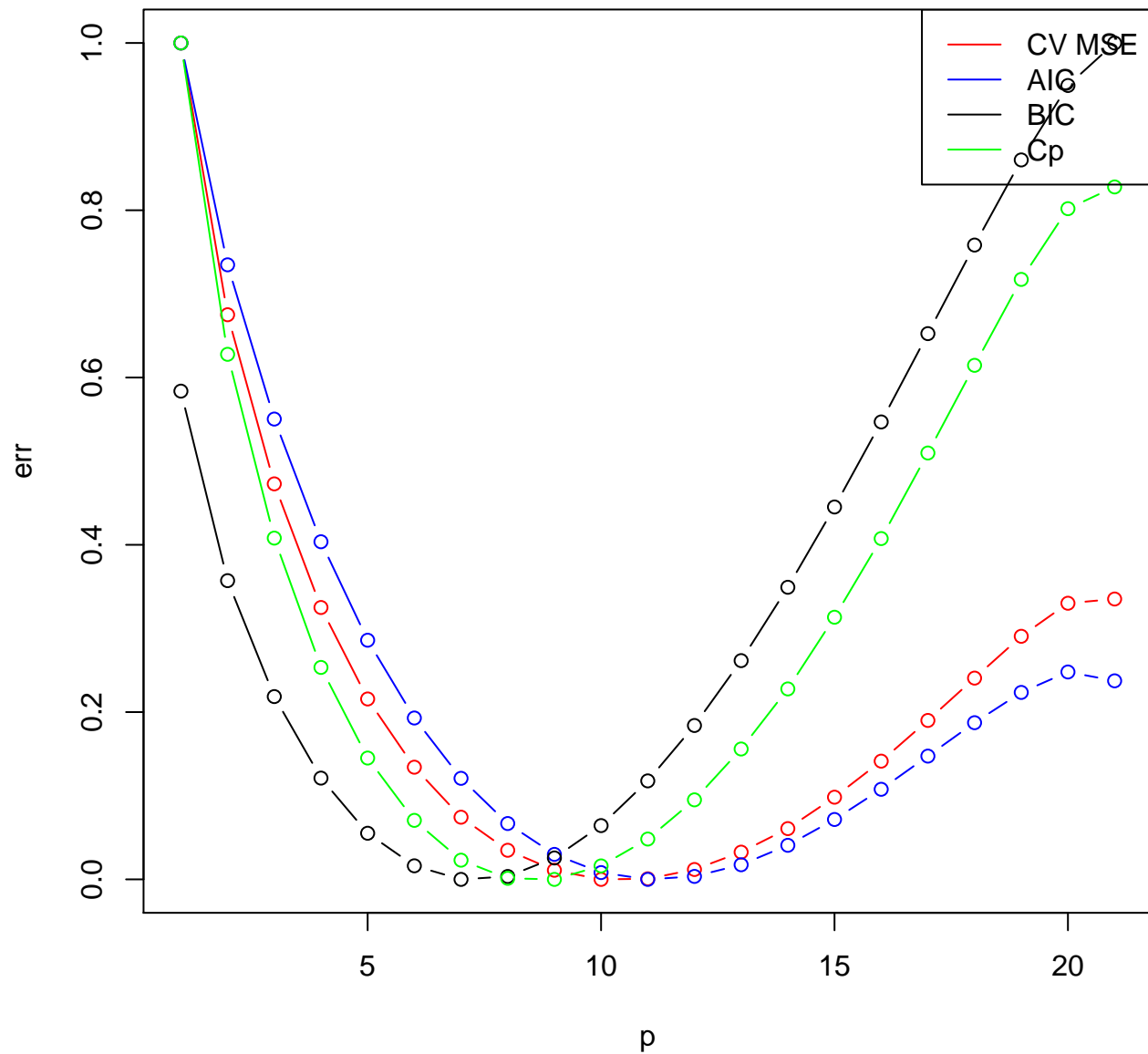
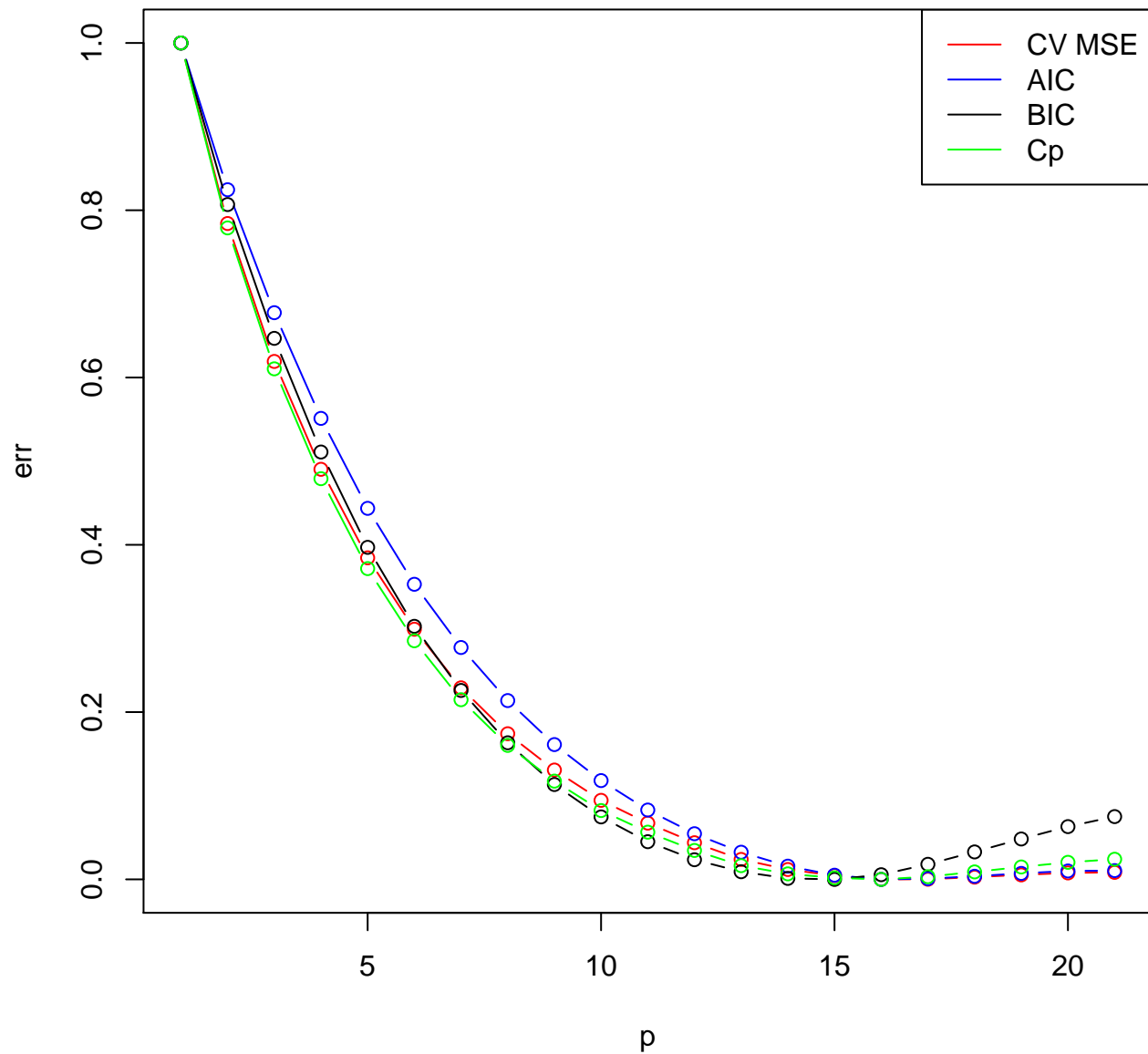


Adjusted errors for $n = 100$

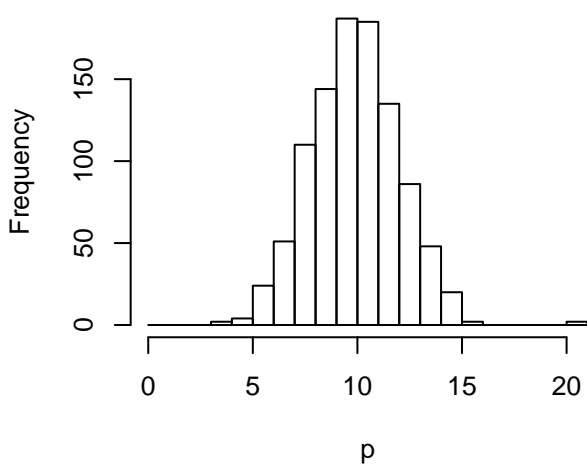


Adjusted errors for $n = 1000$

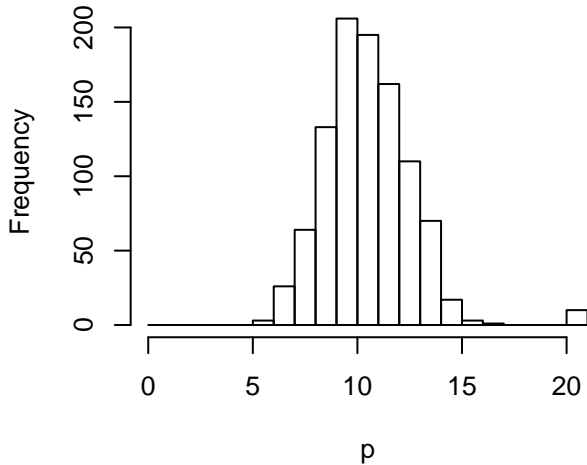


**Empirical distribution of best model sizes
for $n = 100$**

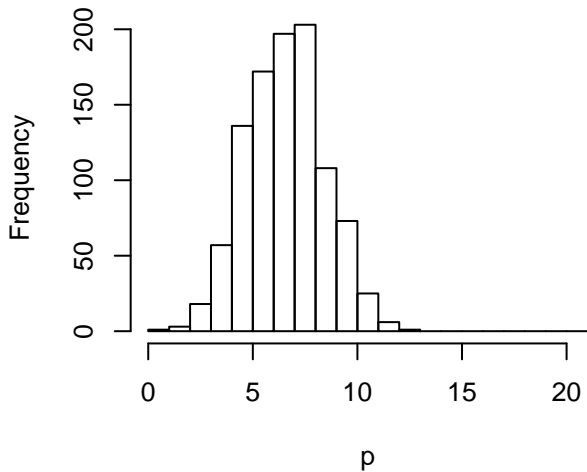
MSE



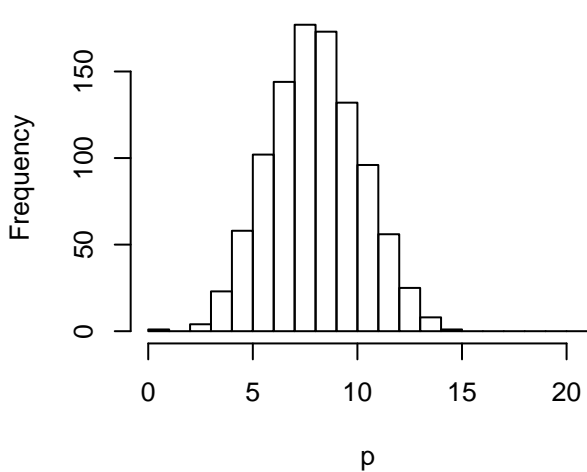
AIC



BIC

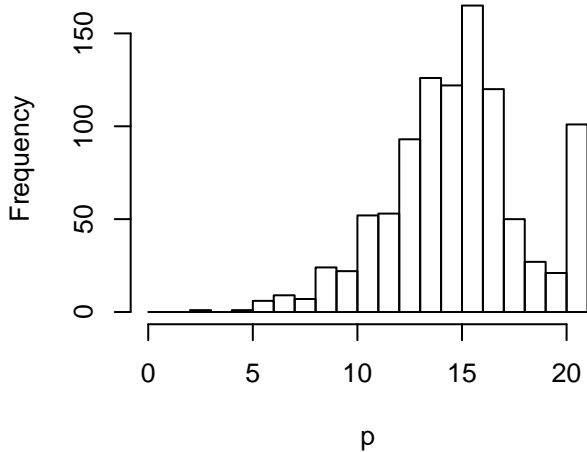


Cp

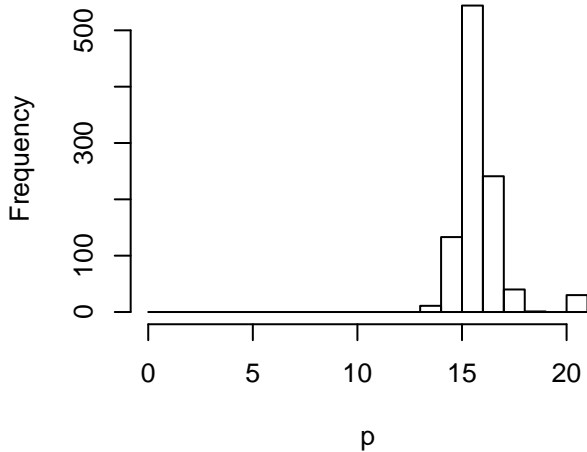


**Empirical distribution of best model sizes
for $n = 1000$**

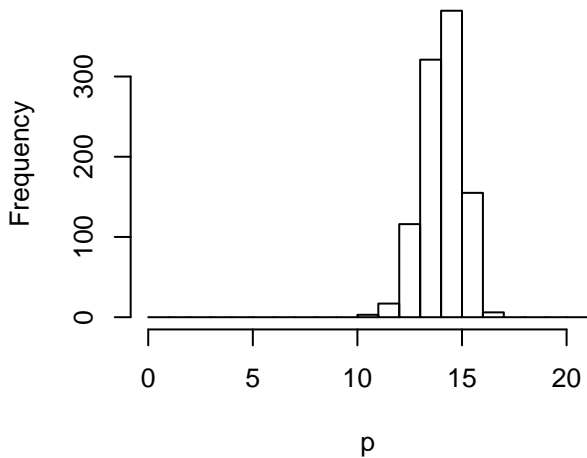
MSE



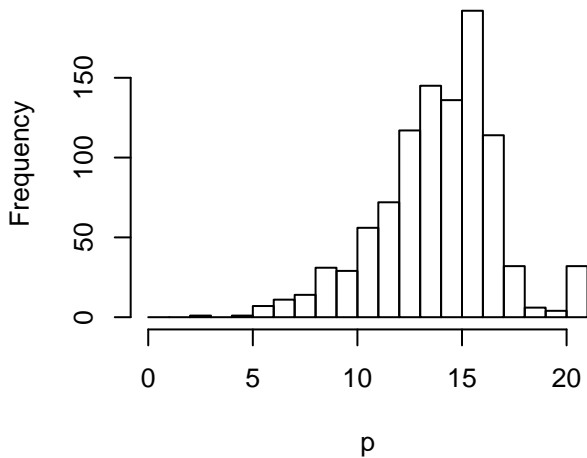
AIC



BIC

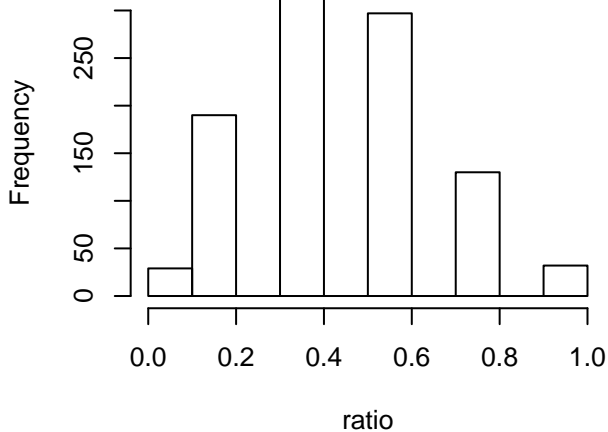


Cp

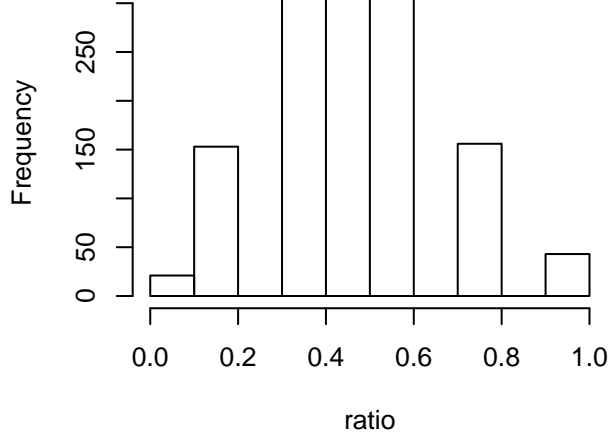


**Proportion of times each coefficient was put in
for n = 100**

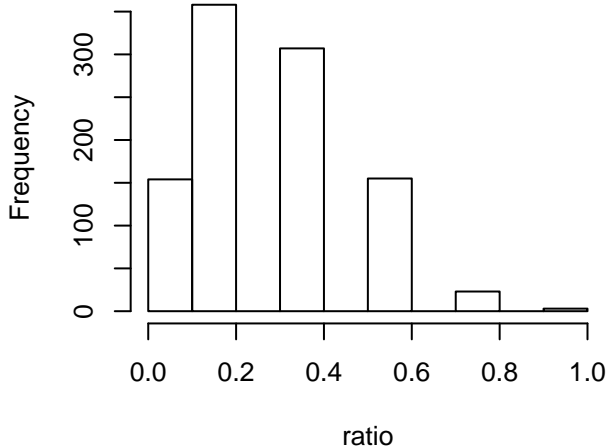
MSE



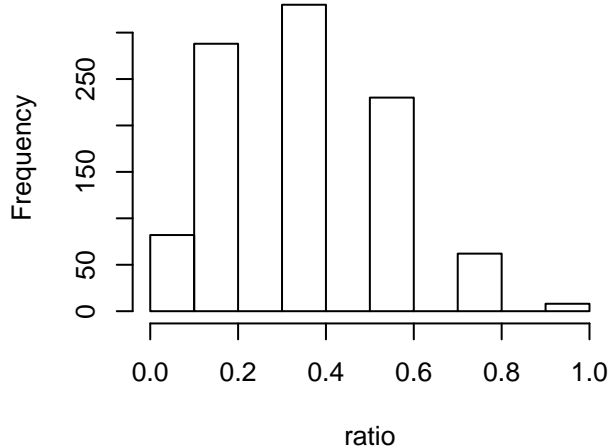
AIC



BIC

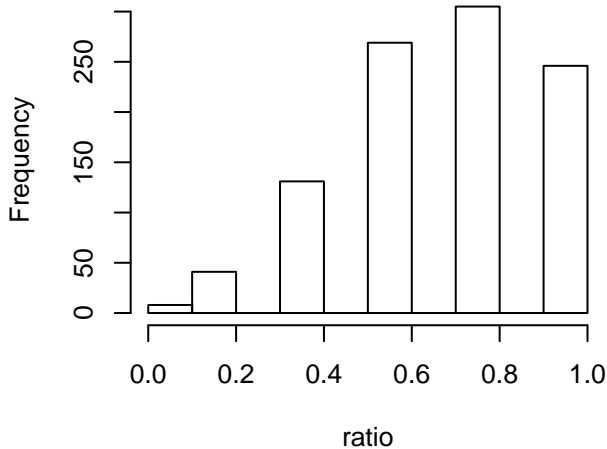


Cp

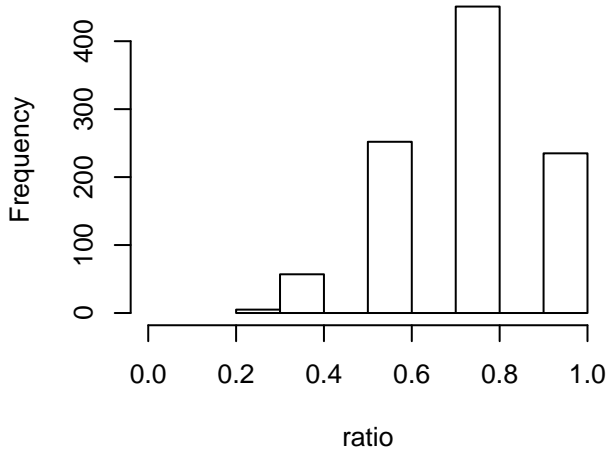


**Proportion of times each coefficient was put in
for n = 1000**

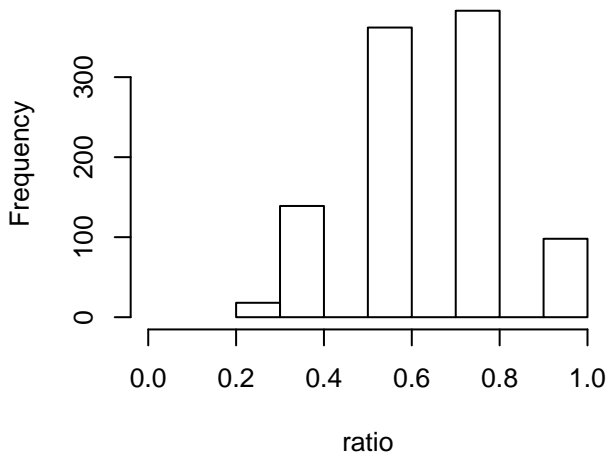
MSE



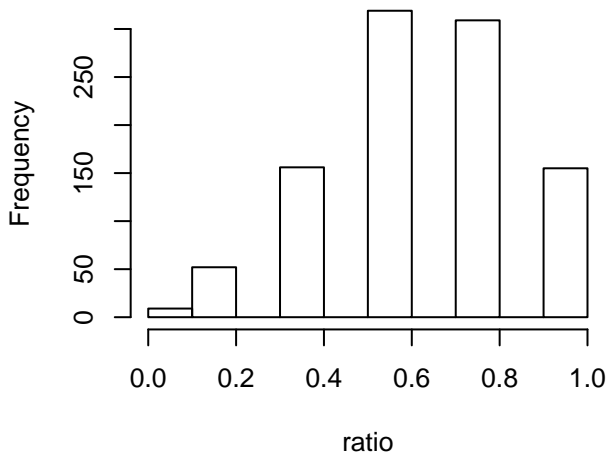
AIC



BIC

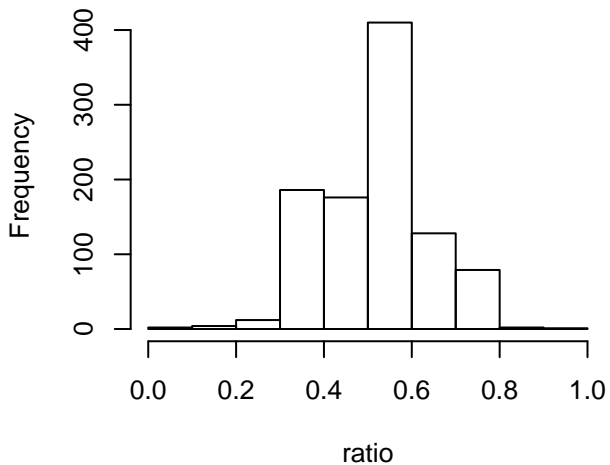


Cp

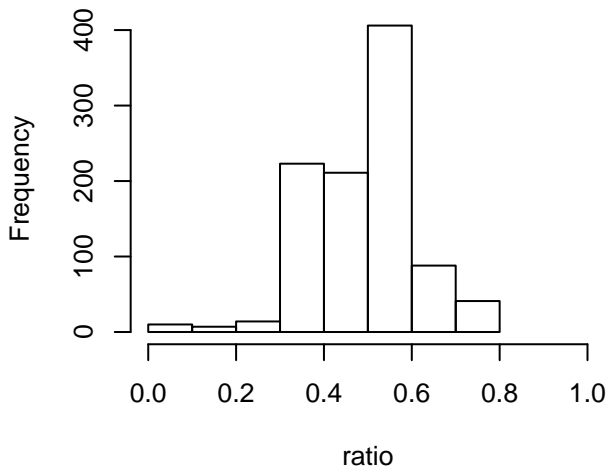


**Proportion of times each coefficient was left out
for n = 100**

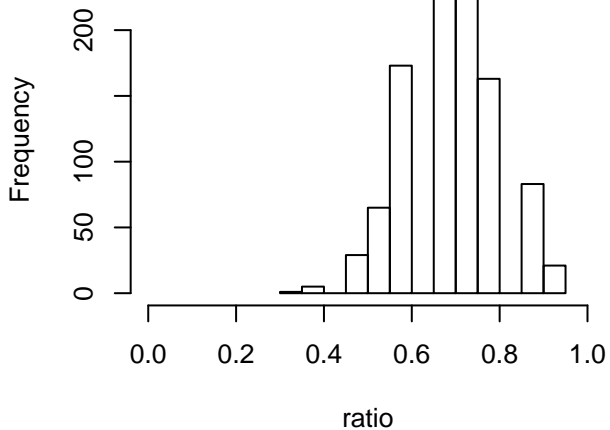
MSE



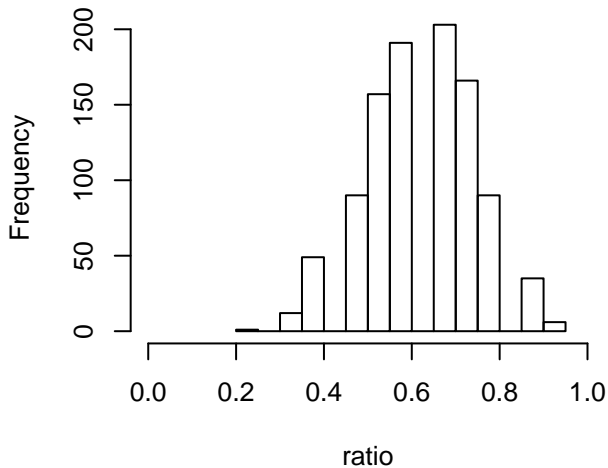
AIC



BIC

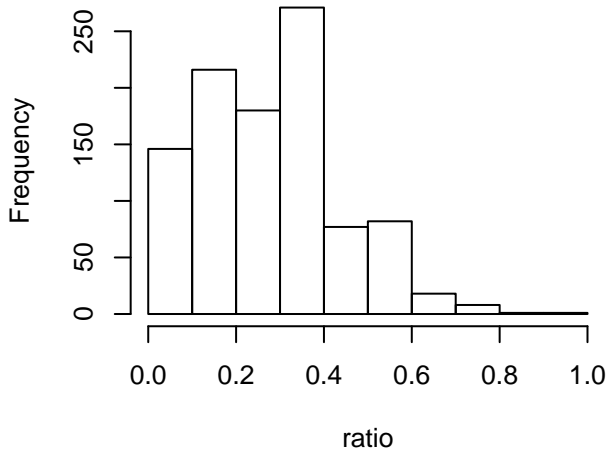


Cp

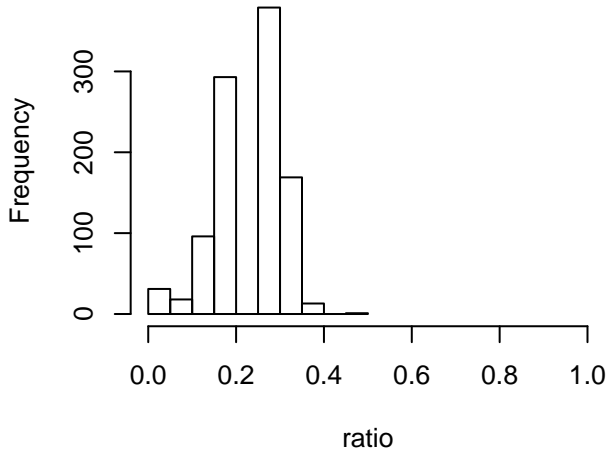


**Proportion of times each coefficient was left out
for n = 1000**

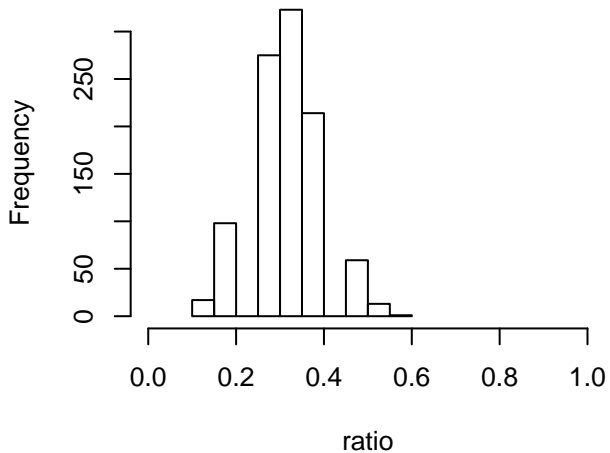
MSE



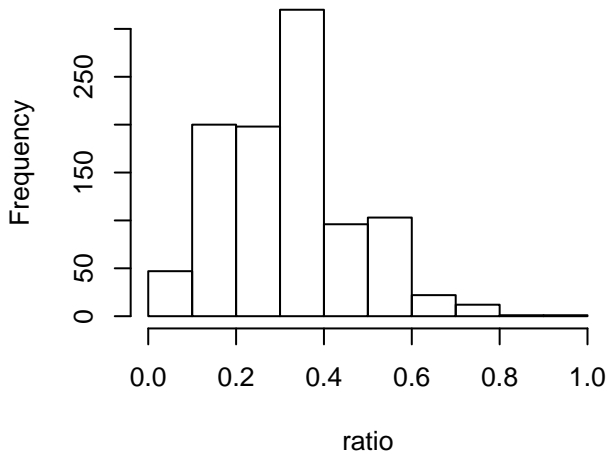
AIC



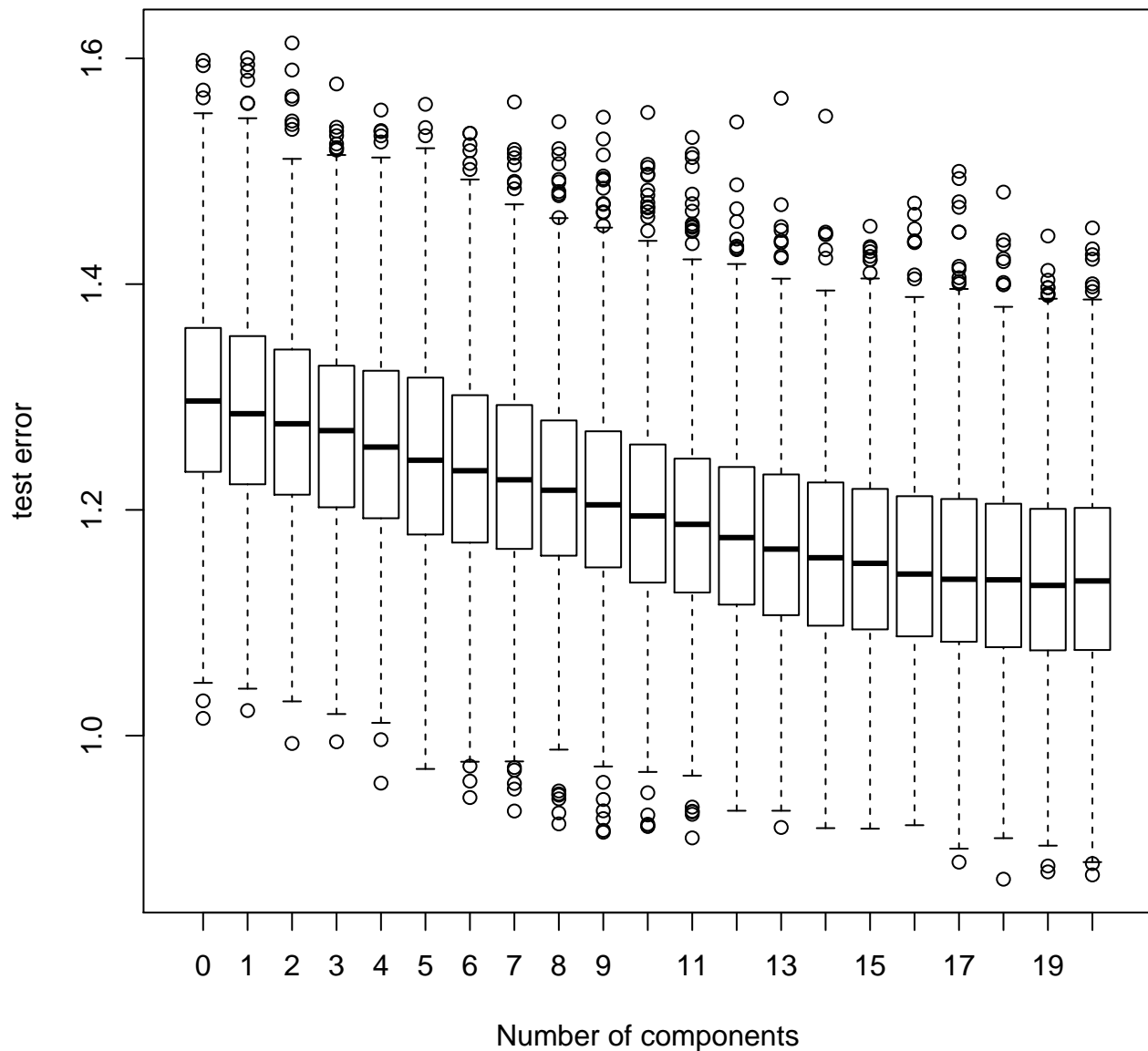
BIC



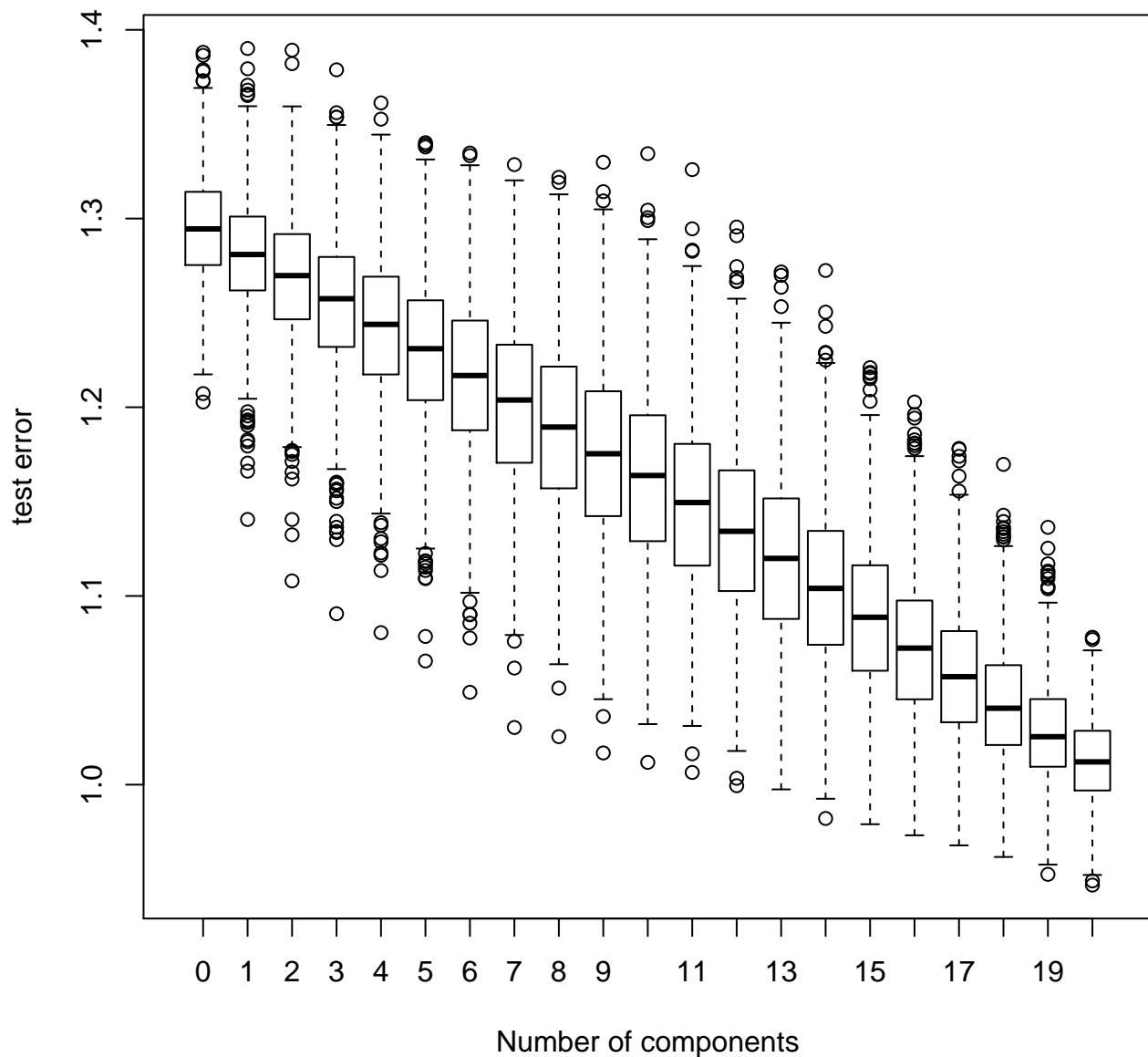
Cp



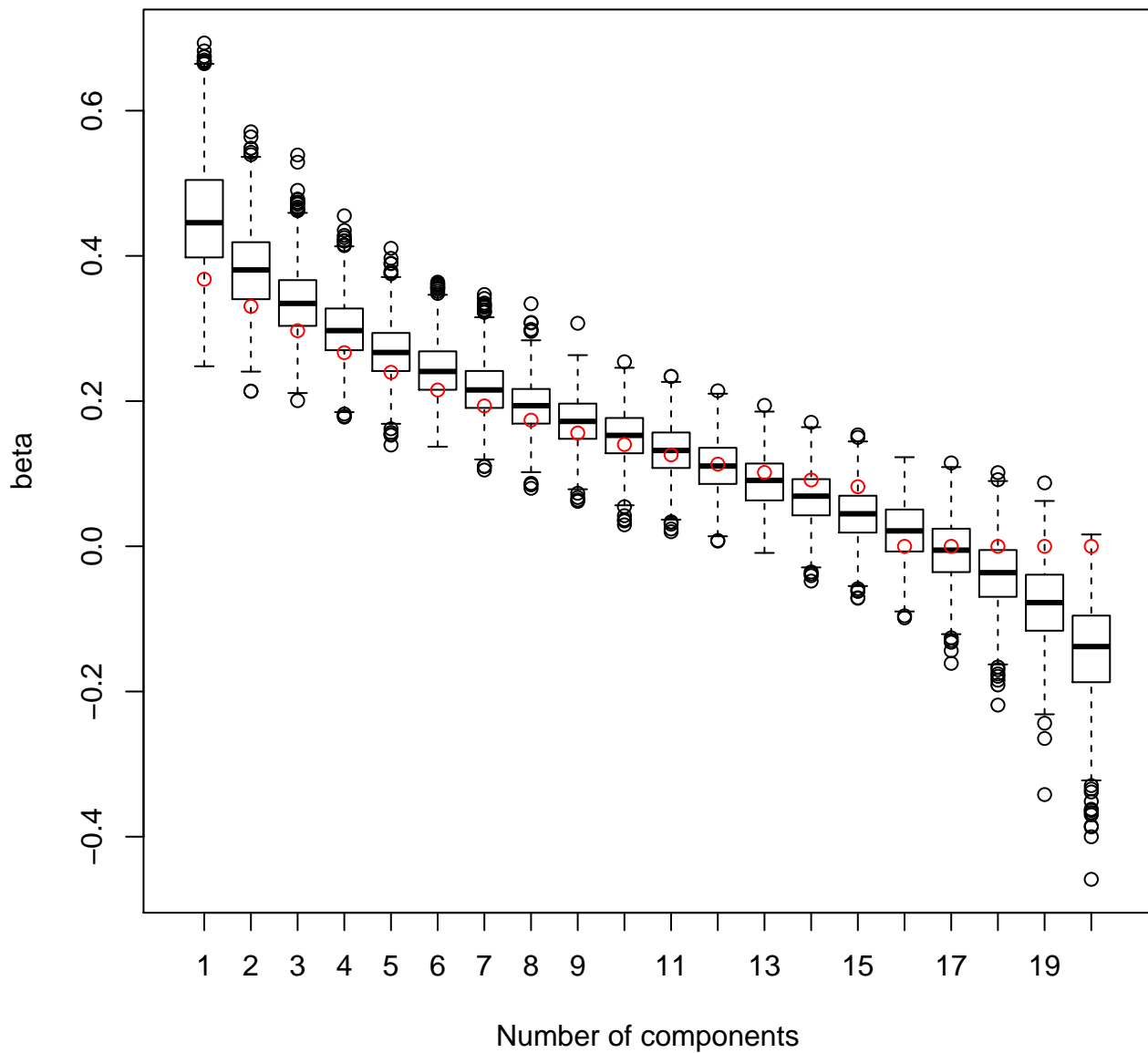
CV error for PCR with n = 100



CV error for PCR with n = 1000



beta_hat for PCR with n = 100



beta_hat for PCR with n = 1000

