Input:
Subsamples

Variables selected
at each stage

Value of $\hat{q}^k$

Output: $\hat{q}$

(Y^1, X^1)

Stage 1: x_1
Stage 2: x_1, x_2
Stage 3: x_1, x_2, x_3

$\hat{q}^1 = \left\{\dfrac{3}{3}, \dfrac{2}{3}, \dfrac{1}{3}\right\}$

$\hat{q} = \left\{\dfrac{5}{6}, \dfrac{5}{6}, \dfrac{2}{6}\right\}$

(Y^2, X^2)

Stage 1: x_2
Stage 2: x_2, x_1
Stage 3: x_2, x_1, x_3

$\hat{q}^2 = \left\{\dfrac{2}{3}, \dfrac{3}{3}, \dfrac{1}{3}\right\}$