**Design** ● SRS ● ETS–$X_1^*$ ● ETS–$PC_1^*$

NA

Model of $Y_j \sim X_j$

$Y_5 \sim X_5$
$Y_4 \sim X_4$
$Y_3 \sim X_3$
$Y_2 \sim X_2$
$Y_1 \sim X_1$

**Empirical Efficiency of Coefficient Estimate on $X_j$ (Log–Transformed)**