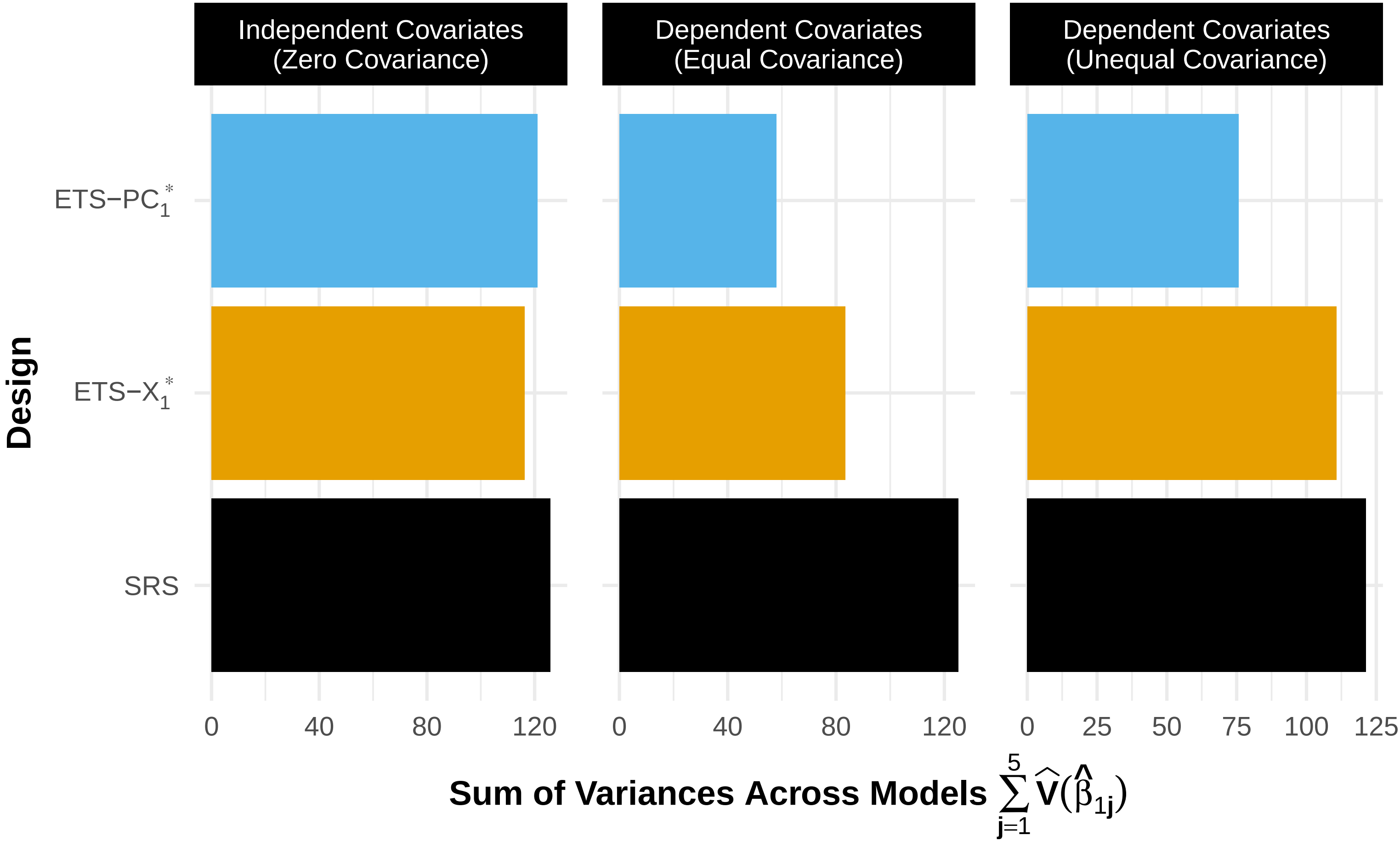

Independent Covariates
(Zero Covariance)
Dependent Covariates
(Equal Covariance)
Dependent Covariates
(Unequal Covariance)
Design
ETS−PC$_1^*$
ETS−X$_1^*$
SRS
0
40
80
120
0
40
80
120
0
25
50
75
100
125
Sum of Variances Across Models $\sum_{j=1}^{5} \widehat{V}(\hat{\beta}_{1j})$