

Design

Independent Covariates
(Zero Covariance)

Dependent Covariates
(Equal Covariance)

Dependent Covariates
(Unequal Covariance)

ETS-PC₁*

ETS-X₁*

SRS

0 40 80 120

0 40 80 120

0 25 50 75 100 125

Sum of Empirical Variances for Coefficient Estimates on X_j Across All Model

