

Design

Error Variance = 0.06

Error Variance = 0.25

Error Variance = 1

ETS-PC<sub>1</sub>\*

ETS-X<sub>1</sub>\*

SRS

0

10

20

30

0

20

40

60

0

40

80

120

Sum of Variances Across Models  $\sum_{j=1}^5 \hat{V}(\hat{\beta}_{1j})$

