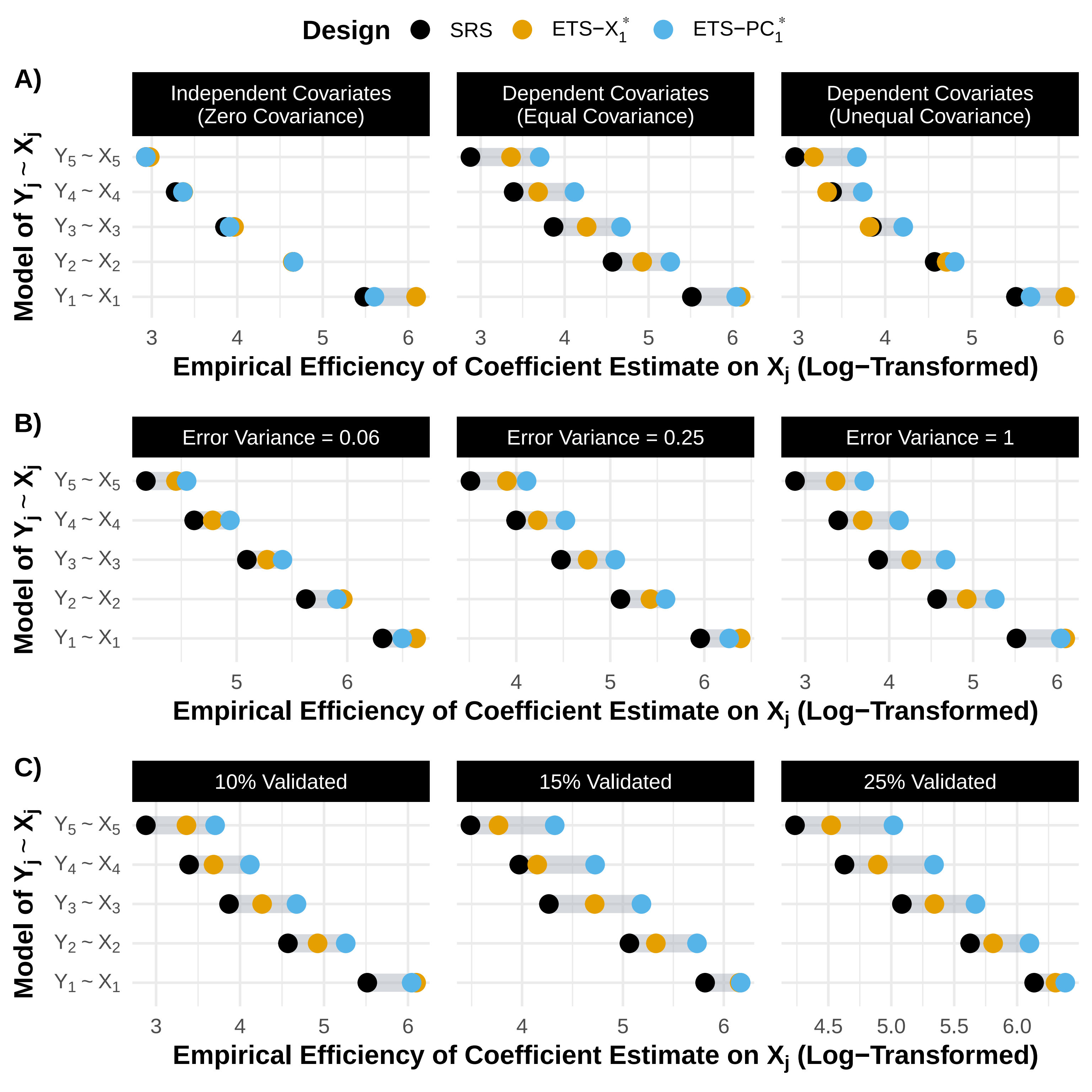

Design
SRS
ETS−X_1^*
ETS−PC_1^*
A)
Independent Covariates (Zero Covariance)
Dependent Covariates (Equal Covariance)
Dependent Covariates (Unequal Covariance)
B)
Error Variance = 0.06
Error Variance = 0.25
Error Variance = 1
C)
10% Validated
15% Validated
25% Validated
Model of $Y_j \sim X_j$
$Y_5 \sim X_5$
$Y_4 \sim X_4$
$Y_3 \sim X_3$
$Y_2 \sim X_2$
$Y_1 \sim X_1$
Empirical Efficiency of Coefficient Estimate on X_j (Log−Transformed)