

Design

Error Variance = 0.06

Error Variance = 0.25

Error Variance = 1

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

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

SRS

0 10 20 30 0 20 40 60 0 40 80 120

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

