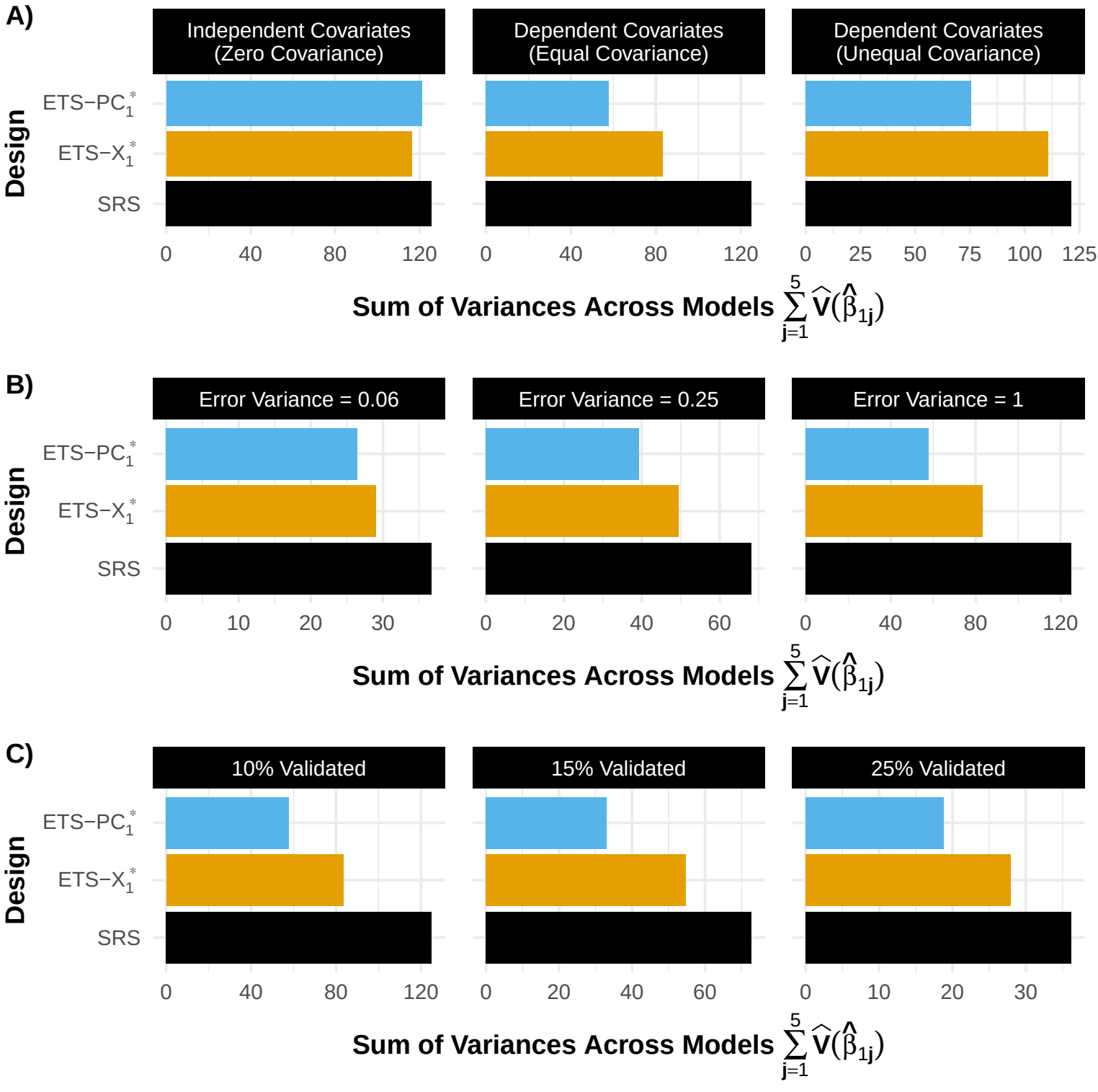
A)
Independent Covariates (Zero Covariance)
Dependent Covariates (Equal Covariance)
Dependent Covariates (Unequal Covariance)
Design
ETS−PC$_1^*$
ETS−X$_1^*$
SRS
0 40 80 120
0 40 80 120
0 25 50 75 100 125
Sum of Variances Across Models $\sum_{j=1}^{5} \widehat{V}(\hat{\beta}_{1j})$
B)
Error Variance = 0.06
Error Variance = 0.25
Error Variance = 1
Design
ETS−PC$_1^*$
ETS−X$_1^*$
SRS
0 10 20 30
0 20 40 60
0 40 80 120
Sum of Variances Across Models $\sum_{j=1}^{5} \widehat{V}(\hat{\beta}_{1j})$
C)
10% Validated
15% Validated
25% Validated
Design
ETS−PC$_1^*$
ETS−X$_1^*$
SRS
0 40 80 120
0 20 40 60
0 10 20 30
Sum of Variances Across Models $\sum_{j=1}^{5} \widehat{V}(\hat{\beta}_{1j})$