

Design ● SRS ● ETS-X₁^{*} ● ETS-PC₁^{*}

A)

Model of $Y_j \sim X_j$

Independent Exposures
(Zero Covariance)

Dependent Exposures
(Equal Covariance)

Dependent Exposures
(Unequal Covariance)

Empirical Efficiency of Coefficient Estimate on X_j (Log-Transformed)

B)

Model of $Y_j \sim X_j$

Error Variance = 0.06

Error Variance = 0.25

Error Variance = 1

Empirical Efficiency of Coefficient Estimate on X_j (Log-Transformed)

C)

Model of $Y_j \sim X_j$

10% Validated

15% Validated

25% Validated

Empirical Efficiency of Coefficient Estimate on X_j (Log-Transformed)