Number of training samples	n	50
Number of predictor variables	p	15 and 40
Population coefficient of determination	ρ^2	0.5 and 0.9
Position of relevant components	$\mathcal{P}$	$\triangleright 1, 2 \quad \triangleright 1, 3 \quad \triangleright 2, 3$ and $\quad \triangleright 1, 2, 3$
Decay factor of eigenvalues of X	η	0.5 and 0.9

Table 1: Parameters used for simulating calibration sets