Prediction Error Averaged over 20 replicated Datasets of same properties design: 1 design: 2 5.0 -R2: 0.8, 0.8, 0.4 R2: 0.8, 0.8, 0.4 gamma: 0.2 gamma: 0.8 4.5 -4.0 -Prediction Error trace(artheta) 3.5 design: 3 design: 4 5.0 -4.5 -4.0 -R2: 0.4, 0.4, 0.4 0.4, 0.4, 0.4 gamma: 0.2 gamma: 0.8 3.5 -

