

Table 1

Response correlation matrix for the chemometrics example.

1.000	0.957	0.064	0.254	0.255	0.259
0.957	1.000	-0.130	0.283	0.266	0.276
0.064	-0.130	1.000	-0.502	-0.486	-0.481
0.254	0.283	-0.502	1.000	0.974	0.978
0.255	0.266	-0.486	0.974	1.000	0.976
0.259	0.276	-0.481	0.978	0.976	1.000

Table 2

Predictive squared-error for the chemometrics example.

resp.	OLS	C&W
1	0.566	0.550
2	1.171	0.808
3	0.259	0.250
4	0.123	0.111
5	0.277	0.193
6	0.190	0.148
ave.	0.431	0.343

Table 3

Response correlation matrix for the Scottish election example.

1.000	0.537	-0.415	-0.495
0.537	1.000	-0.376	-0.393
-0.415	-0.376	1.000	-0.395
-0.495	-0.393	-0.395	1.000

Table 4

Predictive squared-error ($\times 1000$) for the Scottish election example.

resp.	mean	OLS	C&W
1	1.10	1.83	0.98
2	0.43	0.87	0.58
3	2.04	0.30	0.38
4	2.15	2.67	1.92
ave.	1.43	1.42	0.97