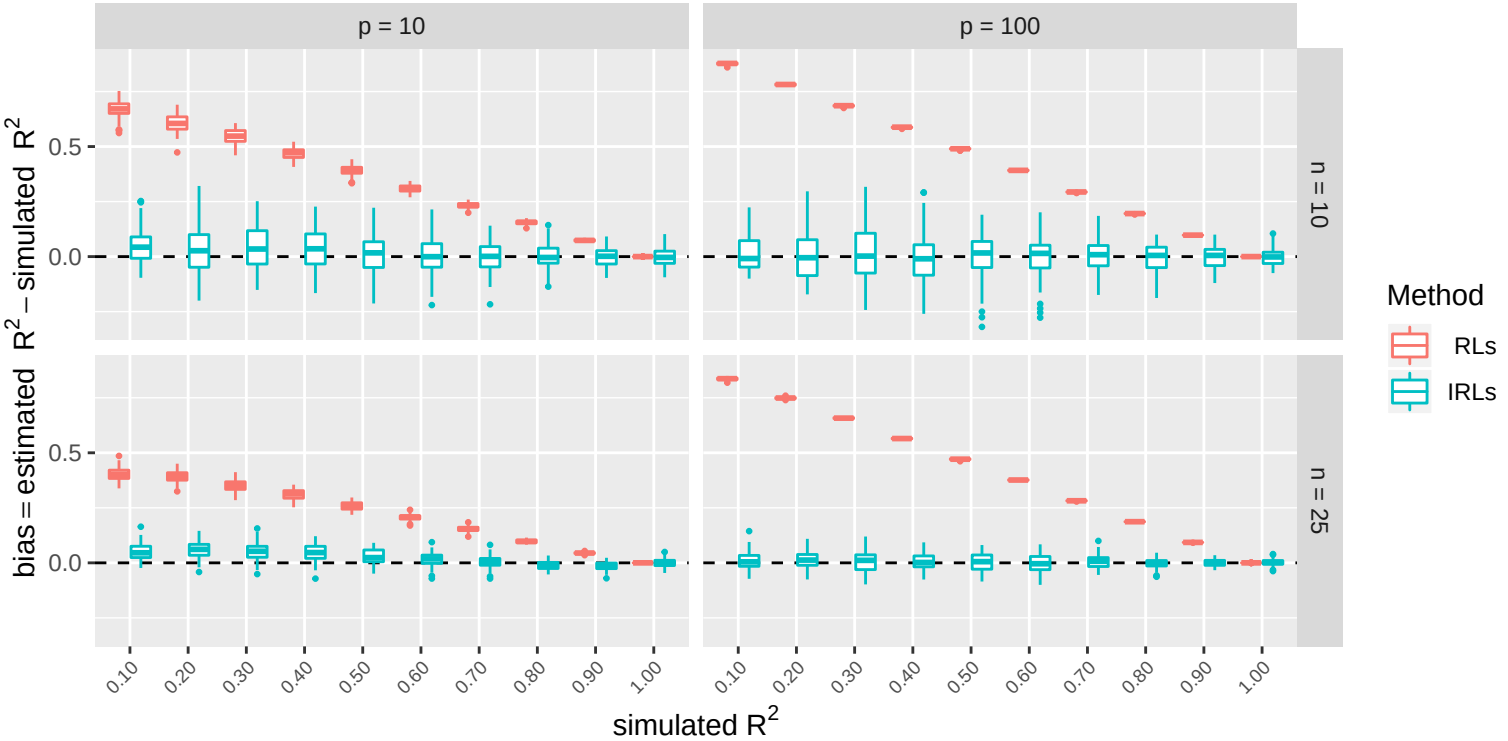
p = 10
p = 100
n = 10
n = 25
bias = estimated R2 − simulated R2
0.5
0.0
0.10
0.20
0.30
0.40
0.50
0.60
0.70
0.80
0.90
1.00
simulated R2
Method
RLs
IRLs