

bias = estimated  $R^2$  - simulated  $R^2$

$p = 10$

$p = 100$

$n = 10$

$n = 25$

Method

RLs

IRLs

0.10

0.20

0.30

0.40

0.50

0.60

0.70

0.80

0.90

1.00

0.10

0.20

0.30

0.40

0.50

0.60

0.70

0.80

0.90

1.00

simulated  $R^2$