

# 1 Introduction

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There are two sections: Section 2 has a lot of math and Section 3 references the table and figures.

## 2 Next section

In Section 1, we saw that...

### 2.1 A subsection

Here is some math stuff. This is the simple linear regression model for pairs  $(x_j, Y_j)$ ,  $j = 1, \dots, n$ , with intercept  $\beta_0$  and slope  $\beta_1$ :

$$Y_j = \beta_0 + \beta_1 x_j + \epsilon_j, \tag{1}$$

where  $\epsilon_j$  is a normally-distributed random deviation with mean 0 and variance  $\sigma^2$ ; that is,

$$\epsilon_j \sim \mathcal{N}(0, \sigma^2) \text{ for all } j.$$

This model can be written alternatively in matrix form. Let

$$\mathbf{Y} = \begin{pmatrix} Y_1 \\ Y_2 \\ \vdots \\ Y_n \end{pmatrix}, \quad \mathbf{X} = \begin{pmatrix} 1 & x_1 \\ 1 & x_2 \\ \vdots & \vdots \\ 1 & x_n \end{pmatrix},$$

$\boldsymbol{\beta} = (\beta_0, \beta_1)^T$ , and  $\boldsymbol{\epsilon} = (\epsilon_1, \epsilon_2, \dots, \epsilon_n)^T$ . Then (1) can be expressed more concisely as

$$\mathbf{Y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\epsilon}. \tag{2}$$

Thus, (2) implies that  $\mathbf{Y} \sim \mathcal{N}(\mathbf{X}\boldsymbol{\beta}, \sigma^2 \mathbf{I})$ , where  $\mathbf{I}$  is an  $(n \times n)$  identity matrix.

## 3 Another section

In this section we refer to Table 1, the single-panel Figure 1, and the two-panel Figure 2.

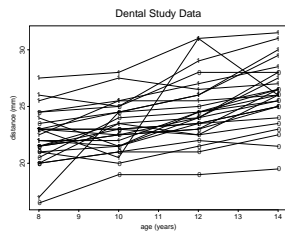
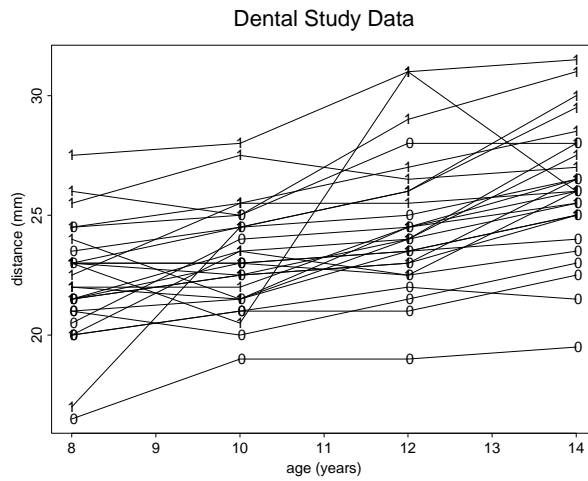
## References

Stefanski LA, Luo X, Boos DD (2006). Tuning variable selection procedures by adding noise. *Technometrics*, **48**, 165–175.

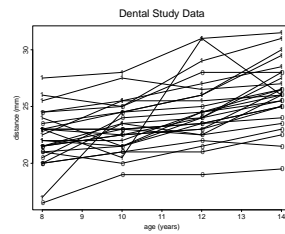
Parameter	Results	
	Bias	SE
$\beta_0$	0.030	0.12
$\beta_1$	0.002	0.07

Table 1: Results of the simulation.

Figure 1: The dental data of Pothoff and Roy.



(a)



(b)

Figure 2: (a) The dental data of Pothoff and Roy. (b) The dental data of Pothoff and Roy, again.