The density combination of M1 and M2 when sample size is 100 The in-sample combination of M1 and M2 -1710 Max: -1709.7412 Optimal Weight: 0.66 -1720-1730 Log socre -1740 -1750 -1760-1770 0.00 0.25 0.75 1.00 Weight on Model 1 The out-of-sample combination of M1 and M2 Optimal Weightinghe Average: -1139.3295 -1140 LPS: -1138.3775 Log predictive socre -1150 -1160 0.25 0.50 0.75 1.00 0.00 Weight on Model 1