Case 4 – density combination of M1 and M2

Optimal Weight: 0.59
LPS: −12716.3772

Simple Average: −12727.9056

Difference = 11.5334

Log predictive socre

Weight on M_1

$N = 10000$, $\beta_1=5.5$, $\beta_2=5$, $var(X_1)=1$, $var(X_2)=1$, $cov(X_1, X_2)=0.3$