The density combination when beta_1 = 4 and beta_2 = -4The in-sample combination of M1 and M2 (N=1000) Max: -1786.5762 -1790 Optimal Weight: 0.38 -1795 og socre -1800 -1805-18100.00 0.25 0.75 1.00 Weight on Model 1 The out-of-sample combination of M1 and M2 (N=1000) Simple Average: -1177.2631 Optimal Weight: 0.38 LPS: -1176.8014 -1180 og predictive socre

-1190

0.00

0.25

0.50

Weight on Model 1

0.75

1.00