The density combination of M1 and M2 when sample size is 100 The in-sample combination of M1 and M2 -160 Max: -159.479 Optimal Weight: 0.98 -162Log socre -166 -168 0.00 0.25 0.50 0.75 1.00 Weight on Model 1 The out-of-sample combination of M1 and M2 -108 Simple Average: -108.2382 -109 Log predictive socre -111 LPS: -107.8853 Optimal Weight: 0.98 -112 0.00 0.25 0.50 0.75 1.00 Weight on Model 1