The density combination when  $Var(x_1i) = 4$ The in-sample combination of M1 and M2 (N=1000) Max: -1729.2823 Optimal Weight: 0.85 -1760-1800 -1840 0.00 0.25 0.75 1.00 Weight on Model 1 The out-of-sample combination of M1 and M2 (N=1000) -1150Optimal Weight: 0.85 LPS: -1150.0247 Simple Average: -1164.3612 -1170 Log predictive socre -1190 -1210 0.50 0.00 0.25 0.75 1.00

Weight on Model 1