Coefficients have opposite signs but the same magnitudes The in-sample combination of M1 and M2 -22380 Max: -22380.5772 Optimal Weight: 0.39 -22385 Log socre -22390 0.00 0.25 0.75 Weight on Model 1 The out-of-sample combination of M1 and M2 Simple Average: -14963.7506 Optimal Weight: 0.39 -14965LPS: -14963.7407 Log predictive socre 14967 -149690.25 0.50 0.75 1.00 0.00 Weight on Model 1