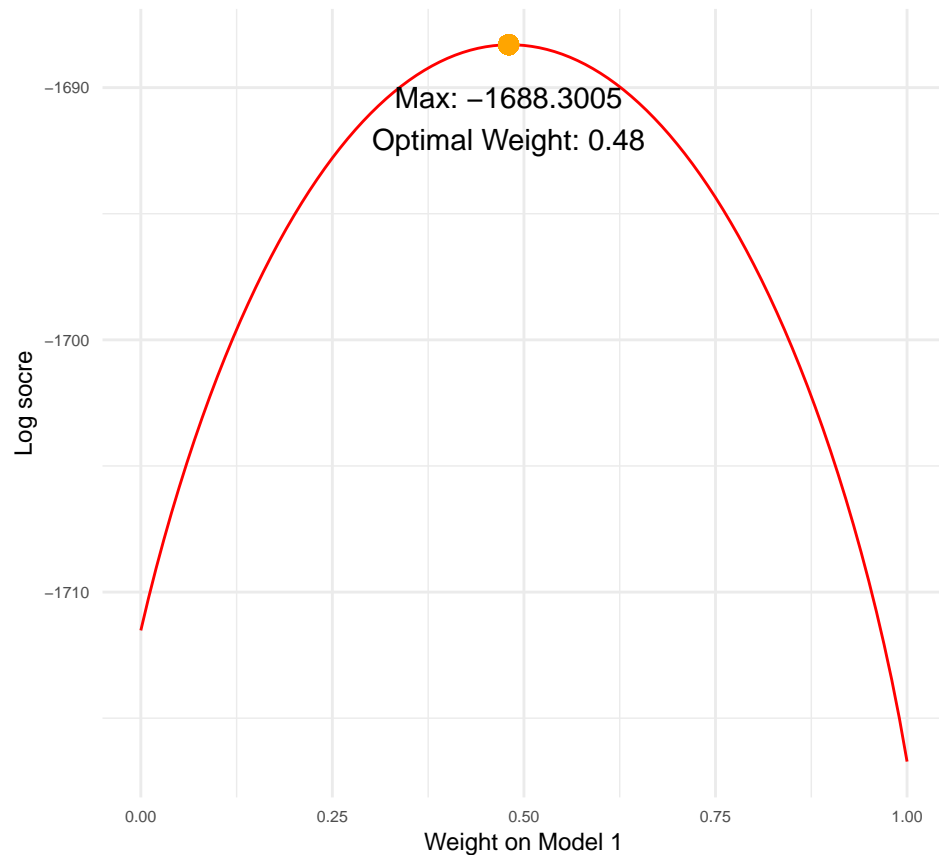The density combination of M1 and M2 when sample size = 1000

The in−sample combination of M1 and M2

The out−of−sample combination of M1 and M2

Max: −1688.3005
Optimal Weight: 0.48

Simple Average: −1123.044
Optimal Weight: 0.48
LPS: −1122.2922

Log socre

Log predictive socre

Weight on Model 1