

metric: LOOCV

| | | smallest — bandwidth size — biggest | | | | |
|----------------|-----|-------------------------------------|---|---|---|---|
| model selected | GGG | | | | | 2 |
| | LGG | 51 | 8 | 3 | 1 | |
| | GLG | 1 | 1 | 1 | 1 | |
| | GGL | 1 | 1 | 1 | 1 | |
| | LLG | 7 | 1 | | | |
| | LGL | 7 | 1 | | | |
| | GLL | | | | | |
| | LLL | 8 | | | | |

metric: GCV

| | | smallest — bandwidth size — biggest | | | | |
|----------------|-----|-------------------------------------|---|---|---|---|
| model selected | GGG | | | | | |
| | LGG | 51 | 8 | 3 | 1 | |
| | GLG | 1 | 1 | 1 | 1 | 1 |
| | GGL | 1 | 1 | 1 | 1 | 1 |
| | LLG | 7 | | | | |
| | LGL | 7 | | | | |
| | GLL | | | | | |
| | LLL | 9 | | | | |

metric: SCV

| | | smallest — bandwidth size — biggest | | | | |
|----------------|-----|-------------------------------------|----|----|----|---|
| model selected | GGG | | | | | |
| | LGG | 12 | 13 | 18 | 10 | 2 |
| | GLG | | 1 | 3 | 2 | 1 |
| | GGL | | 1 | 3 | 2 | 1 |
| | LLG | 2 | 2 | 2 | 1 | |
| | LGL | 2 | 2 | 2 | 1 | |
| | GLL | | 1 | 3 | 2 | 1 |
| | LLL | 3 | 2 | 1 | | |
| | | | | | | |

metric: AIC

| | | smallest — bandwidth size — biggest | | | | | | |
|----------------|-----|-------------------------------------|----|---|---|---|---|---|
| model selected | GGG | | | | | | | |
| | LGG | 42 | 13 | 9 | 3 | 1 | 1 | 1 |
| | GLG | | 1 | 1 | 1 | 1 | 1 | 1 |
| | GGL | | 1 | 1 | 1 | 1 | 1 | 1 |
| | LLG | 5 | | | | | | |
| | LGL | 5 | | | | | | |
| | GLL | | | | | | | |
| | LLL | 6 | | | | | | |

metric: B0RMSE

| | | smallest — bandwidth size — biggest | | | |
|----------------|-----|-------------------------------------|---|---|---|
| model selected | GGG | | | | 1 |
| | LGG | 46 | 9 | 4 | 1 |
| | GLG | 1 | | | |
| | GGL | 1 | | | |
| | LLG | 7 | 2 | 1 | 1 |
| | LGL | 7 | 2 | 1 | 1 |
| | GLL | 1 | | | |
| | LLL | 9 | 1 | 1 | |

metric: B1RMSE

| | | smallest — bandwidth size — biggest | | | | | | |
|----------------|-----|-------------------------------------|---|---|---|---|----|---|
| model selected | GGG | | | | | | 1 | |
| | LGG | 4 | 2 | 1 | 1 | | | |
| | GLG | | | | 1 | 9 | 6 | |
| | GGL | 2 | 1 | 1 | | | | |
| | LLG | | | | 1 | 2 | 6 | 4 |
| | LGL | 4 | 2 | 1 | 1 | 1 | | |
| | GLL | | | | 1 | 5 | 19 | 7 |
| | LLL | | | 1 | 1 | 3 | 5 | 4 |

metric: B2RMSE

| | | smallest — bandwidth size — biggest | | | | | | |
|----------------|-----|-------------------------------------|---|---|---|---|----|---|
| model selected | GGG | | | | | | | |
| | LGG | 4 | 2 | 1 | 1 | | | |
| | GLG | 3 | 1 | 1 | | | | |
| | GGL | | | | 1 | 9 | 7 | |
| | LLG | 4 | 2 | 1 | 1 | 1 | | |
| | LGL | | | | 1 | 2 | 5 | 4 |
| | GLL | | | | 1 | 5 | 18 | 7 |
| | LLL | | | 1 | 2 | 3 | 5 | 4 |