True Model = LLG

small error ¡————————————¿ bigger error

metric used AIC

Panel 1

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	54.6	10.4	6			0	0
GLG	0.1	0.7	0.8	0.2	0.1	0	0
LLG	26.2	0.1	0	0	0	0	0
GGL	0	0.2	0.4	0	0	0	0
LGL	0	0	0	0	0	0	0
GLL	0	0	0	0	0	0	0
LLL	0	0	0	0	0	0	0

Panel 2

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	55.6	10.6	8.6	0.6	0.1	0	0
GLG	0	0.5	1.2	0.4	0.2	0	0
LLG	21.1	0.2	0.5	0	0	0	0
GGL	0	0.1	0	0	0	0	0
LGL	0	0	0	0	0	0	0
GLL	0	0	0	0	0	0	0
LLL	0	0	0	0	0	0	0

Panel 3

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	55.6	12.2	10.2	2.6	0.5	0	0.2
GLG	0.2	0.8	1.6	1.8	0.6	0.4	0.3
LLG	11.5	0	0	0	0	0	0
GGL	0	0.2	0.2	0.5	0.2	0.1	0
LGL	0	0	0	0	0	0	0
GLL	0	0	0	0	0	0	0
LLL	0	0	0	0	0	0	0

Panel 4

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	43.1	16	10.1	5.9	1.6	0.6	1.2
GLG	0.5	1.4	2.2	2	2.1	1.4	2.5
LLG	1.9	0.6	0	0	0.1	0	0
GGL	0.1	0.9	1	1.7	0.8	0.6	1.4
LGL	0	0	0	0	0	0	0
GLL	0	0	0	0	0	0	0
LLL	0.1	0	0	0	0	0	0

Panel 5

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	30.3	16.4	10.3	6.1	2.5	1.6	2.6
GLG	0.3	2	2.8	2.5	2.9	2.1	5.4
LLG	0.3	0.5	0.2	0.1	0	0	0
GGL	0	0.6	1.5	2.1	1.6	1.2	3.5
LGL	0	0	0	0	0	0	0
GLL	0	0	0	0.1	0.1	0	0
LLL	0	0	0	0	0	0	0

metric used GCV

Panel 1

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	63.4	2.5	0	0	0	0	0
GLG	0.5	0.2	0	0	0	0	0
LLG	32.8	0.2	0	0	0	0	0
GGL	0	0	0	0	0	0	0
LGL	0	0.1	0	0	0	0	0
GLL	0	0	0	0	0	0	0
LLL	0	0	0	0	0	0	0

Panel 2

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	66.7	3.6	0.3	0	0	0	0
GLG	0.6	0.3	0.2	0.2	0	0	0
LLG	26.9	0.4	0	0	0	0	0
GGL	0.2	0	0	0	0	0	0
LGL	0	0.1	0	0	0	0	0
GLL	0	0	0	0	0	0	0
LLL	0	0	0	0	0	0	0

Panel 3

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	66.8	9.1	2.5	0.5	0	0	0
GLG	0.8	1	0.6	0.5	0.2	0.2	0
LLG	15.8	0.4	0.1	0.1	0	0	0
GGL	0.4	0.2	0.2	0.2	0	0	0
LGL	0.2	0	0	0	0	0	0
GLL	0	0.2	0	0	0	0	0
LLL	0	0	0	0	0	0	0

Panel 4

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	55.9	12.5	6.6	2.2	0.4	0.4	0.4
GLG	1.8	2.1	1.8	1.5	1.2	1.1	1.1
LLG	0.8	0.3	0.3	0.1	0.2	0	0
GGL	1	1.3	1.1	1.1	0.4	0	0.5
LGL	0.2	0	0.4	0.2	0	0	0
GLL	0.1	0	0	0	0.1	0	0
LLL	0	0	0	0	0	0	0

Panel 5

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	40.8	13.8	8.8	3.5	1.1	1	1.6
GLG	1.1	2.8	3	2.4	2.4	1.5	3.1
LLG	0.8	0.9	0.2	0.2	0.2	0	0
GGL	0.8	1.2	2	1.6	0.8	0	1.8
LGL	0.2	0.4	0.2	0	0	0.2	0
GLL	0	0.2	0.2	0.3	0	0	0
LLL	0	0	0.1	0	0	0	0

metric used SCV

Panel 1

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	45.4	19.2	6	0.5	0	0	0
GLG	0.5	2.1	0.8	0.2	0	0	0
LLG	20.7	2.8	0.6	0.1	0	0	0
GGL	0.1	0.4	0.2	0	0	0	0
LGL	0	0	0	0	0	0	0
GLL	0	0.1	0	0	0	0	0
LLL	0	0	0	0	0	0	0

Panel 2

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	29.8	25.2	12.3	0.9	0.2	0	0
GLG	0.7	2.1	2.5	0.3	0.1	0	0
LLG	6.1	13.2	2.4	0.2	0.1	0	0
GGL	0.2	0.4	0.8	0.1	0.1	0	0
LGL	0	0.2	0.2	0	0	0	0
GLL	0	0.8	0.4	0.3	0	0	0
LLL	0	0.1	0	0	0	0	0

Panel 3

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0.2
LGG	3.5	27.7	29.6	5.8	0.7	0	0
GLG	0.2	2.4	4.3	1.9	0.4	0	0
LLG	0.1	4.5	8.2	1	0.4	0	0
GGL	0.2	0.7	2	0.5	0.2	0	0
LGL	0	0.2	0.6	0.4	0	0	0
GLL	0	0.4	3.2	0.6	0	0	0
LLL	0	0	0.2	0	0	0	0

Panel 4

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	1
LGG	0.2	2.1	31.1	20.1	2.5	0.5	0.2
GLG	0	1.1	7.7	5.7	2	0.4	0.1
LLG	0	0	3.1	3.8	0.6	0.2	0.1
GGL	0.2	0.6	3.1	3.1	0.6	0.2	0
LGL	0	0	1.1	1.4	0.4	0	0
GLL	0	0	2.2	2.3	0.8	0.3	0.1
LLL	0	0	0.2	0.2	0.1	0	0

Panel 5

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	2.4
LGG	0	0.6	17.8	28.2	5.3	0.8	0
GLG	0.2	0.4	6.1	8.2	3.1	1.1	0.4
LLG	0	0.5	2.5	1.1	0.6	0	0
GGL	0	0.4	3.9	4.2	1.5	0.6	0.2
LGL	0	0	2	1.4	0.6	0.4	0.2
GLL	0	0	1.4	3	1.6	0.6	0.4
LLL	0	0	0	0.2	0	0	0

metric used LOOCV

Panel 1

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	65	2.5	0.1	0	0	0	0
GLG	0.8	0.7	0.2	0	0	0	0
LLG	30	0.2	0.1	0	0	0	0
GGL	0	0	0	0	0	0	0
LGL	0	0	0	0	0	0	0
GLL	0	0	0	0	0	0	0
LLL	0	0	0	0	0	0	0

Panel 2

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	67.3	3.7	0.4	0	0	0	0
GLG	0.8	0.7	0.2	0	0	0	0
LLG	25.8	0.2	0.2	0	0	0	0
GGL	0.2	0.2	0	0	0	0	0
LGL	0	0	0	0	0	0	0
GLL	0	0.1	0	0	0	0	0
LLL	0	0	0	0	0	0	0

Panel 3

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0.4
LGG	66.3	7	2.1	0.4	0	0	0
GLG	1.5	1.2	0.7	0.2	0.1	0.1	0
LLG	16.1	0.9	0.4	0.4	0	0	0
GGL	0.5	0.4	0.2	0	0	0	0
LGL	0.2	0	0	0	0	0	0
GLL	0	0.1	0.1	0.2	0	0	0
LLL	0	0	0.1	0	0	0	0

Panel 4

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	3.4
LGG	54	12	5.1	1.1	0.2	0.1	0
GLG	1.9	2.8	2	1.4	0.8	0.4	0
LLG	4.8	1.3	0.7	0.2	0.4	0	0
GGL	0.8	1.4	0.9	1.1	0.2	0.2	0.1
LGL	0	0.5	0.4	0.4	0.2	0	0
GLL	0	0	0.4	0.2	0.2	0	0
LLL	0	0	0	0	0	0	0

Panel 5

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	10.3
LGG	39.9	12.6	7	2.8	1	0.3	0.2
GLG	1.4	2.8	3	1.7	1.4	1	0.4
LLG	1.1	1.3	0.8	0.4	0.2	0.2	0
GGL	1.6	1.4	1.9	1.1	0.5	0.1	0.1
LGL	0	0.4	0.4	0.4	0.2	0.1	0
GLL	0	0.4	0.4	0.2	0.1	0.2	0
LLL	0	0	0.1	0	0	0	0

metric used B0RMSE

Panel 1

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	61.1	1.4	0	0.1	0	0	0
GLG	0	0	0	0	0	0	0
LLG	33.5	1.2	0.3	0	0	0	0
GGL	0	0	0	0	0	0	0
LGL	0.9	0	0	0.1	0	0	0
GLL	0	0	0	0	0	0	0
LLL	1.4	0	0	0	0	0	0

Panel 2

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0
LGG	62.6	2.8	0.6	0	0	0	0
GLG	0.2	0	0	0	0	0	0
LLG	29.7	1.6	0.4	0	0	0	0
GGL	0	0	0	0	0	0	0
LGL	0.6	0.2	0	0.1	0	0	0
GLL	0	0	0	0	0	0	0
LLL	1.1	0	0.2	0	0	0	0

Panel 3

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0.1
LGG	64.8	7.3	3	0.5	0.1	0	0.1
GLG	0.6	0.4	0.2	0	0.2	0	0
LLG	17.8	2.2	0.8	0.2	0.1	0	0.6
GGL	0	0	0	0	0	0	0
LGL	0.5	0.1	0.2	0	0.1	0	0
GLL	0.1	0	0	0	0	0	0
LLL	0.5	0.1	0.2	0	0	0	0

Panel 4

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	1
LGG	55.3	14.8	8	3	0.6	0.1	0.1
GLG	1.8	0.7	0.4	0	0.2	0	0
LLG	2.9	2.8	1.2	0.5	0.3	0.4	0.6
GGL	0	0.3	0	0	0.1	0	0
LGL	0.2	0.1	0	0.4	0	0	0.3
GLL	1.4	0.5	0.3	0	0	0	0.1
LLL	0	0	0.1	0	0	0	0.4

Panel 5

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	1.3
LGG	38.8	18.7	10.8	5.5	1.6	0.3	0.5
GLG	1.8	0.7	0.4	0	0.2	0	0.4
LLG	0.2	0.5	1.9	1	0.9	0.4	0.4
GGL	1.3	0.9	0.3	0.3	0.2	0	0.4
LGL	0.2	0	0.1	0	0.2	0	0.6
GLL	3.1	0.8	1	0.6	0.3	0.2	0.5
LLL	0	0	0	0	0	0	0

metric used B1RMSE

Panel 1

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0.2
LGG	3.6	1.7	0.7	0.5	0	0	0
GLG	0	0	0	0.4	2.2	21.1	5.6
LLG	1	0.8	1.5	2.1	3.8	5.9	2.5
GGL	1.7	0.5	0.5	0.3	0.1	0	0
LGL	3	1.4	0.4	0.4	0.1	0.1	0
GLL	0	0	0.2	0.6	3.3	14.8	3.5
LLL	0.5	0.2	1	2.6	3	5.2	2.3

Panel 2

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0.2
LGG	3.5	1.5	0.6	0.2	0.1	0.1	0
GLG	0	0	0	0	3.2	22.4	5.3
LLG	0.2	0.4	1.2	2.2	3.8	5.1	2.9
GGL	1.1	0.5	0.8	0.3	0.1	0	0
LGL	4	1.6	0.8	0.6	0.2	0.2	0.1
GLL	0	0	0.1	0.4	4.7	13.6	3.1
LLL	0	0.4	1.1	2	3.1	4.5	3.2

Panel 3

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0.2
LGG	4.4	1.4	0.4	1	0.2	0.2	0
GLG	0	0	0	0	2.6	22.9	7.2
LLG	0	0	0.2	1.1	3.1	6	3.9
GGL	1.8	0.8	0.7	0.4	0.1	0	0
LGL	3.4	2	1	0.7	0.2	0.1	0
GLL	0	0	0	0.3	3.6	13.6	4.5
LLL	0	0	0.1	1.2	2.8	5.1	2.8

Panel 4

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	0.5
LGG	3.2	2	1.1	0.5	0.2	0.2	0
GLG	0	0	0	0.1	2.5	25.6	8.4
LLG	0	0	0	0.4	1.3	3.8	5.3
GGL	3.3	1	0.8	0.6	0.4	0	0
LGL	5.1	2.5	1.5	0.8	0.1	0.1	0.2
GLL	0	0	0.2	0	3.6	11.6	6.7
LLL	0	0	0.2	0.8	2.8	3.5	3.5

Panel 5

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	1.1
LGG	4.5	1.8	1.2	0.9	0.5	0.3	0.2
GLG	0	0	0.1	0	2.4	19.1	9.8
LLG	0	0	0	0	0.4	3.5	5.6
GGL	3.4	1.6	1.3	0.9	0.4	0	0.4
LGL	7.1	2.9	2	1.5	0.8	0.8	0.4
GLL	0	0	0	0	1.2	8.7	6.5
LLL	0	0	0.1	0.4	2.6	5.2	5.2

metric used B2RMSE

Panel 1

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	2.4
LGG	16.6	6	4.5	3.5	2.2	1.7	1.4
GLG	8.6	3.8	3.6	2.2	2	1.5	1.2
LLG	16.6	7.3	4.9	3	2.2	2	1.8
GGL	0	0	0	0	0	0	0.1
LGL	0	0	0	0	0	0	0.4
GLL	0	0	0	0	0	0	0.4
LLL	0	0	0	0	0	0	0

Panel 2

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	4.3
LGG	15.3	5.9	4	3	2.2	1.7	1.2
GLG	9.7	3.8	3.1	2.7	1.8	2.1	1.5
LLG	14.9	6.2	5.3	3.1	2.6	2.2	2
GGL	0	0	0	0	0	0	0.1
LGL	0	0	0	0	0	0	0.2
GLL	0	0	0	0	0	0	0.6
LLL	0	0	0	0	0	0	0.4

Panel 3

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	4.2
LGG	12.9	6.3	4.1	3.2	2.1	1.8	1.8
GLG	9.8	4.8	3.5	3	2.1	2.1	1.8
LLG	12	6.7	5.1	2.8	2.8	2.1	1.9
GGL	0	0	0	0	0	0	0.4
LGL	0	0	0	0	0	0	0.5
GLL	0	0	0	0	0	0	1.1
LLL	0	0	0	0	0	0	1.2

Panel 4

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	6.1
LGG	11.8	4.5	4.2	2.8	2.5	2.2	2
GLG	9.2	4.2	3.3	2.2	2.2	2.5	2
LLG	12.4	5.1	3.8	3.7	2.2	2.3	2.1
GGL	0	0	0	0	0	0	1.5
LGL	0	0	0	0	0	0	1.2
GLL	0	0	0	0	0	0	2.4
LLL	0	0	0	0	0	0	1.1

Panel 5

model selected	1	2	3	4	5	6	7
GGG	0	0	0	0	0	0	7
LGG	9.3	4.2	3.1	2.4	1.9	1.8	2.1
GLG	10	4.6	3.3	2.2	1.7	2.1	2.2
LLG	12.2	6	4	3.8	2.7	3	2.1
GGL	0	0	0	0	0	0	2.5
LGL	0	0	0	0	0	0	1.1
GLL	0	0	0	0	0	0	2.9
LLL	0	0	0	0	0	0	