

$n = 32$  $n = 128$  $n = 512$  $\beta_t = 0.0$  $\widehat{\text{svelpd}}_{\text{LOO}}(y)$ SD:  
1.1SD:  
0.99SD:  
0.88 $\widetilde{\text{svelpd}}_{\text{LOO}}(y^{\text{obs}})$ SD:  
1.5SD:  
1.4SD:  
1.4 $\beta_t = 0.2$  $\widehat{\text{svelpd}}_{\text{LOO}}(y)$ SD:  
1.5SD:  
2.3SD:  
3.8 $\widetilde{\text{svelpd}}_{\text{LOO}}(y^{\text{obs}})$ SD:  
1.9SD:  
2.4SD:  
3.4 $\beta_t = 1.0$  $\widehat{\text{svelpd}}_{\text{LOO}}(y)$ SD:  
4.1SD:  
7.7SD:  
15 $\widetilde{\text{svelpd}}_{\text{LOO}}(y^{\text{obs}})$ SD:  
4.2SD:  
7.2SD:  
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