

Mean Test MSE

Independent

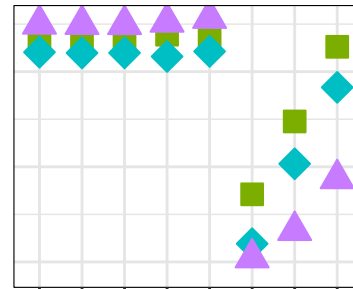
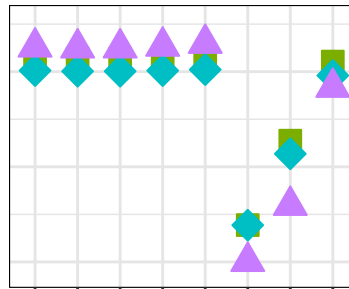
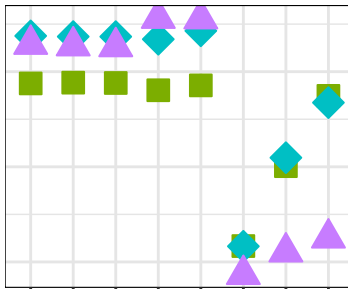
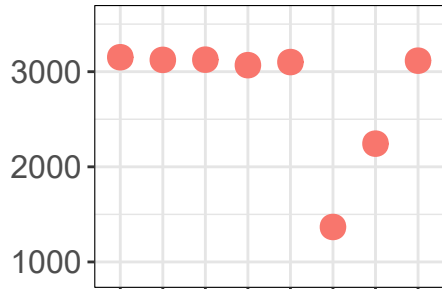
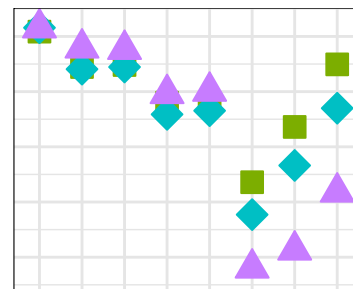
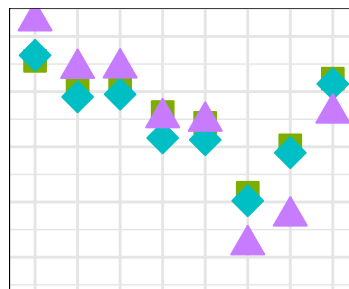
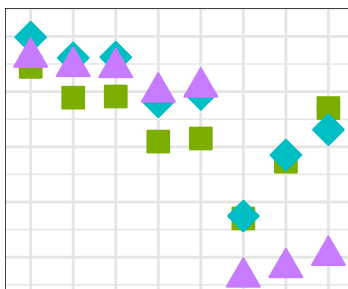
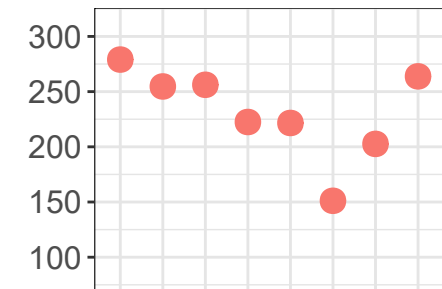
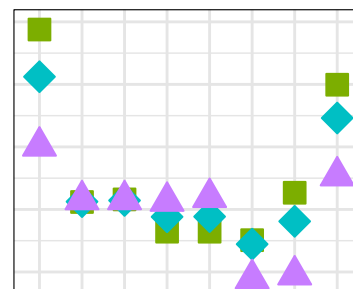
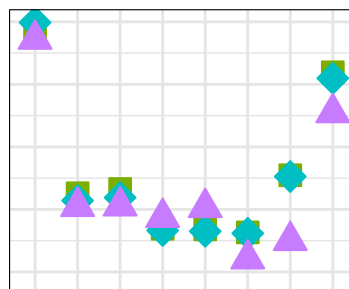
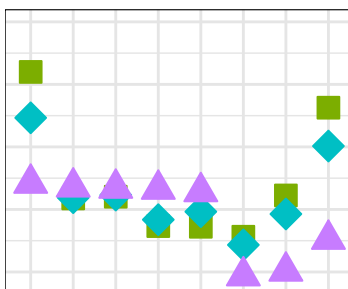
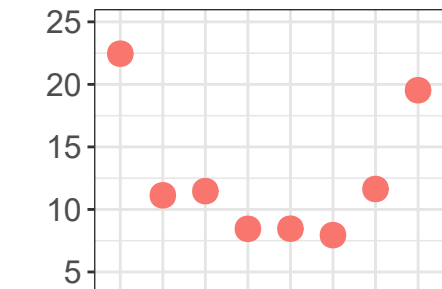
Symmetric

Autoregressive

Blockwise

 $\rho = 1$  $\rho = 3$  $\rho = 9$ 

Correlation



Model