

Mean Test MSE

Independent

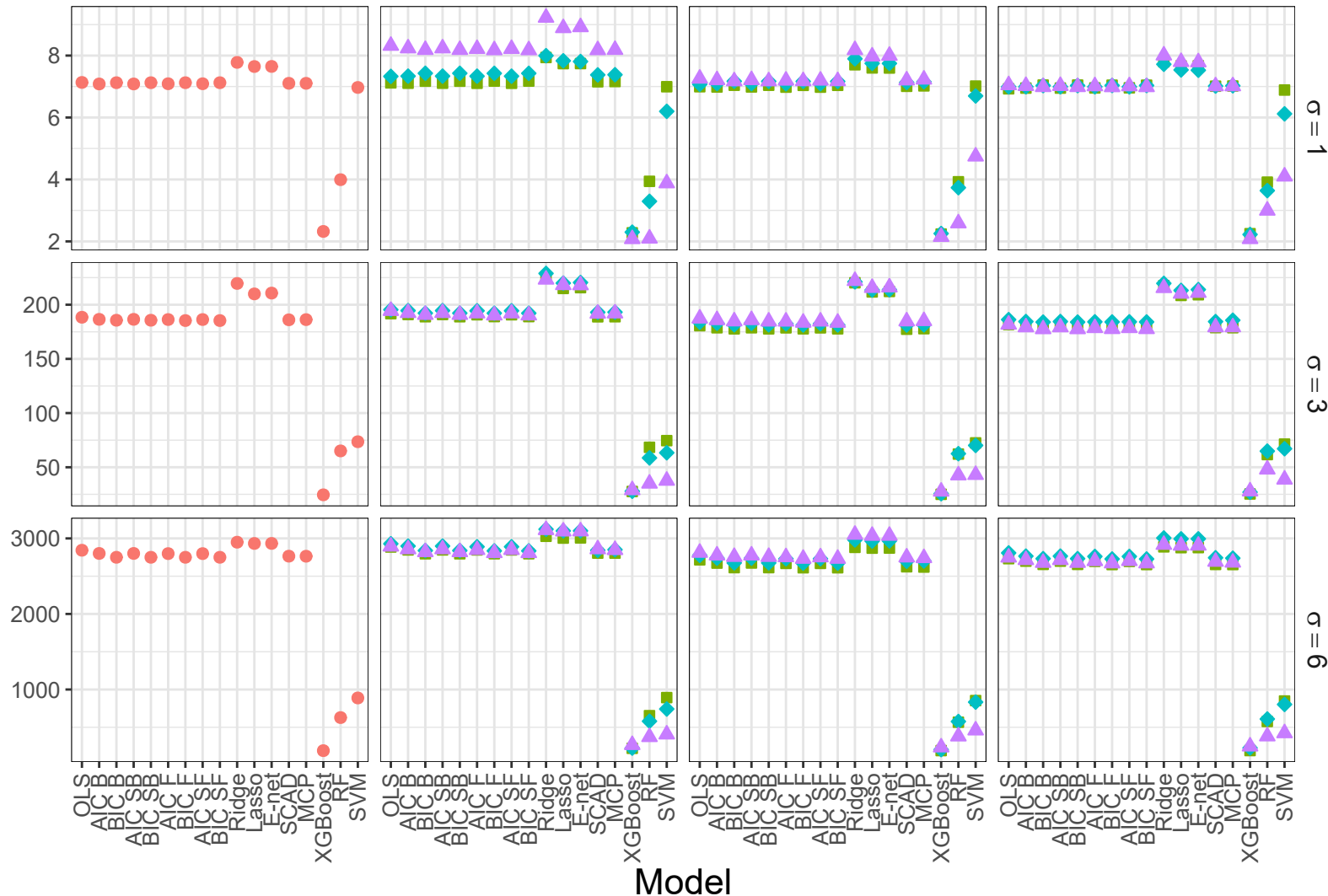
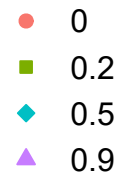
Symmetric

Autoregressive

Blockwise

 $\rho = 1$ $\rho = 0.9$ $\rho = 0.5$

Correlation



Model