

Mean Test MSE

Independent

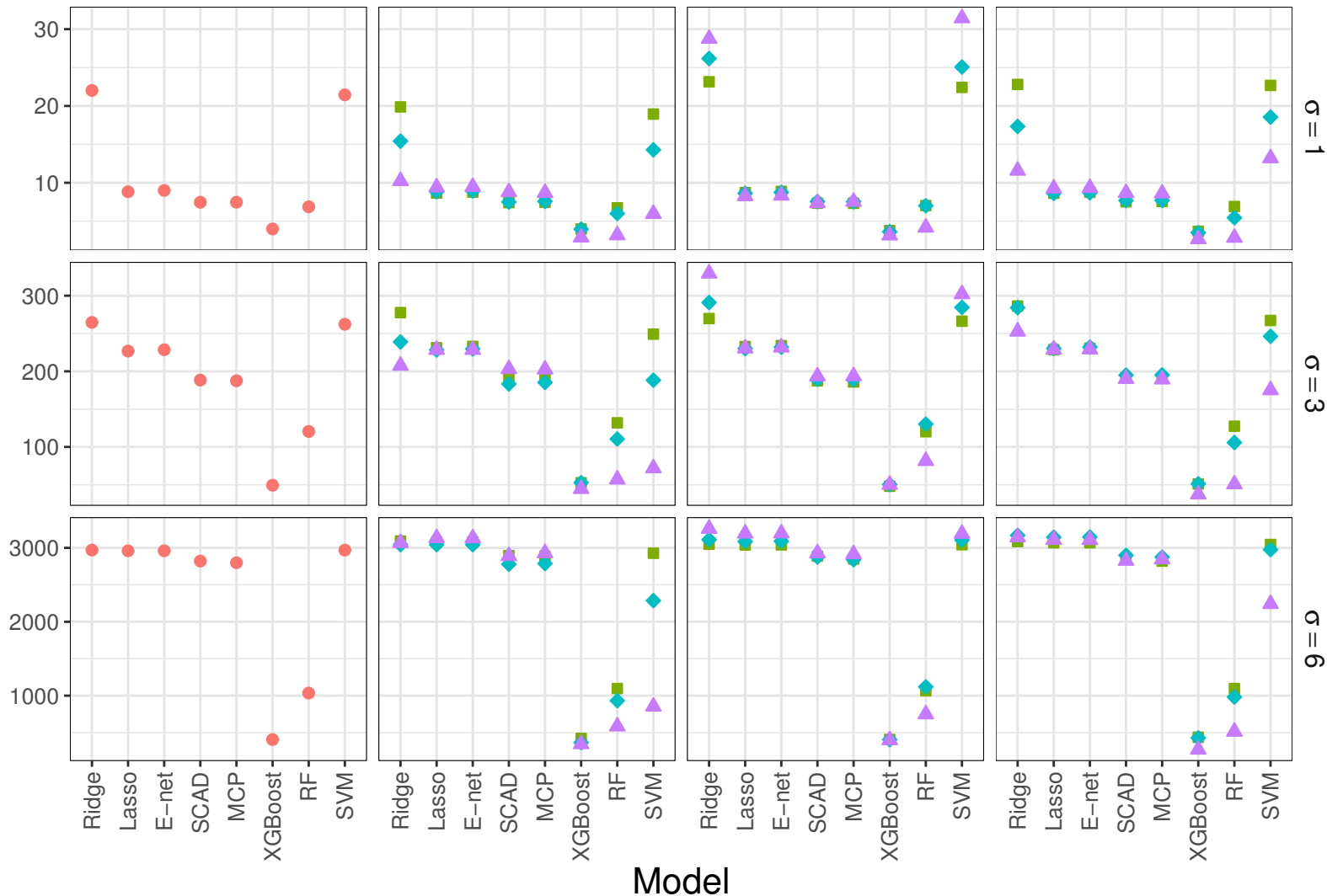
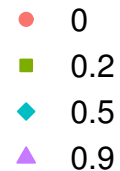
Symmetric

Autoregressive

Blockwise

 $\sigma = 1$ $\sigma = 3$ $\sigma = 9$

Correlation



Model