

Mean Test MSE

independent

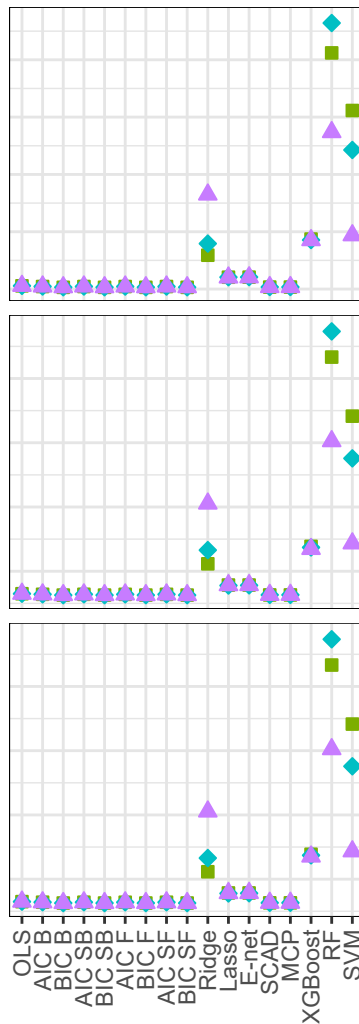
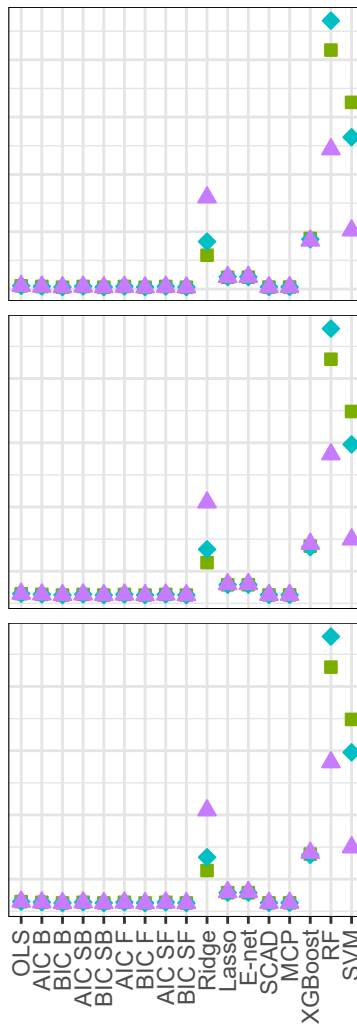
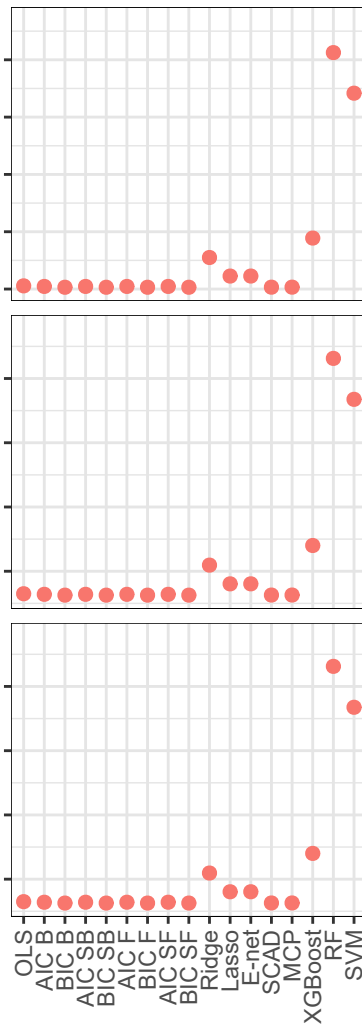
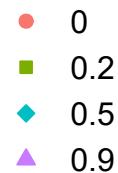
symmetric

autoregressive

blockwise

 $\rho = 1$  $\rho = 0.3$  $\rho = 0.9$ 

Correlation



Model name