

Mean Test MSE

Independent

Symmetric

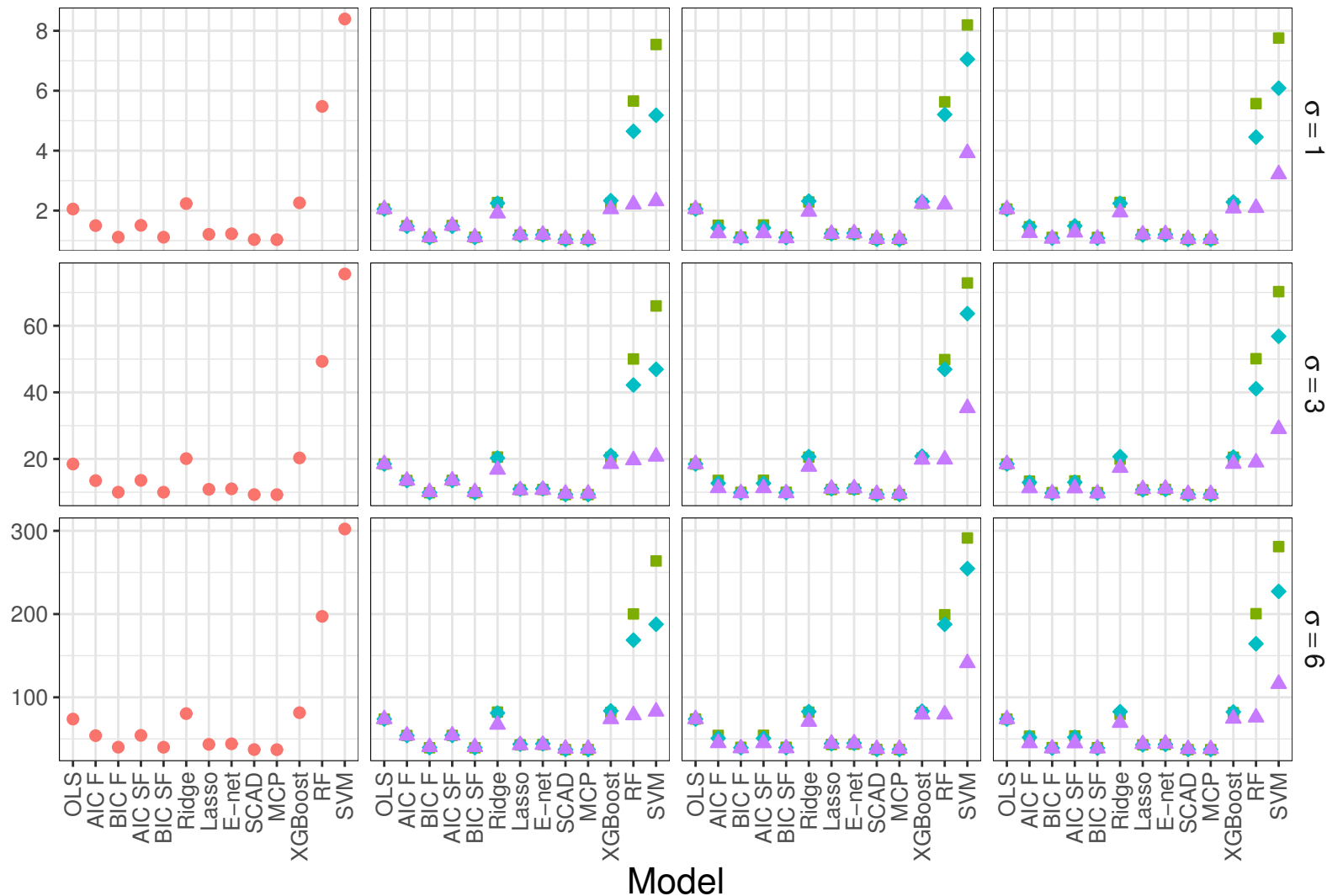
Autoregressive

Blockwise

 $\sigma = 1$ $\sigma = 9$ $\sigma = 6$

Correlation

- 0
- 0.2
- 0.5
- 0.9



Model