

Mean Test MSE

Independent

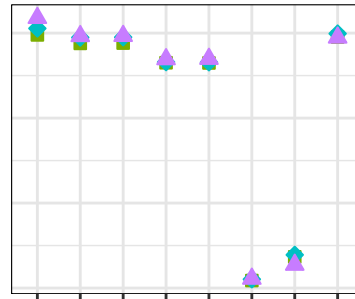
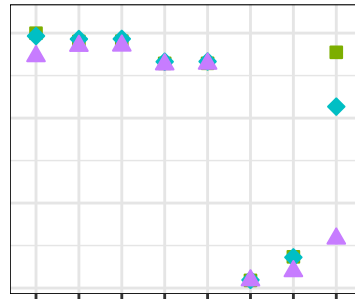
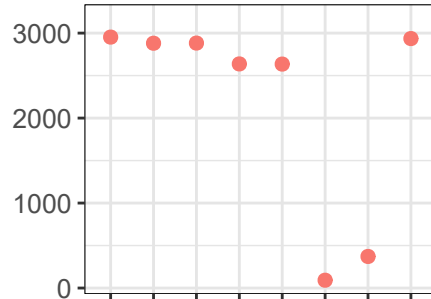
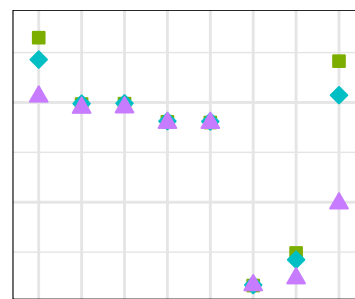
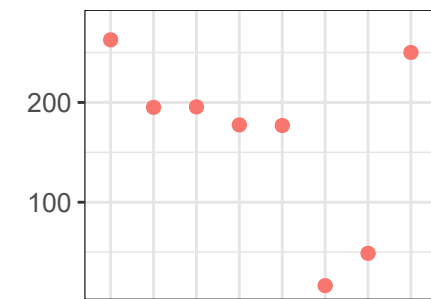
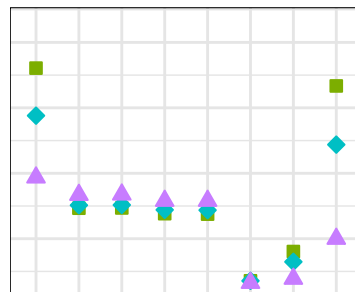
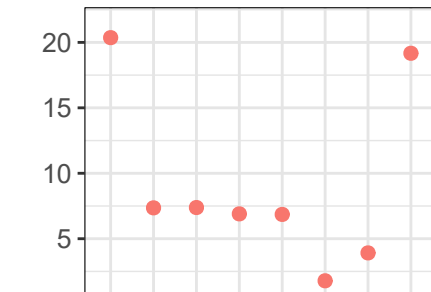
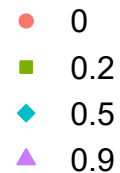
Symmetric

Autoregressive

Blockwise

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

Correlation



Model