

Mean Test MSE

Independent

Symmetric

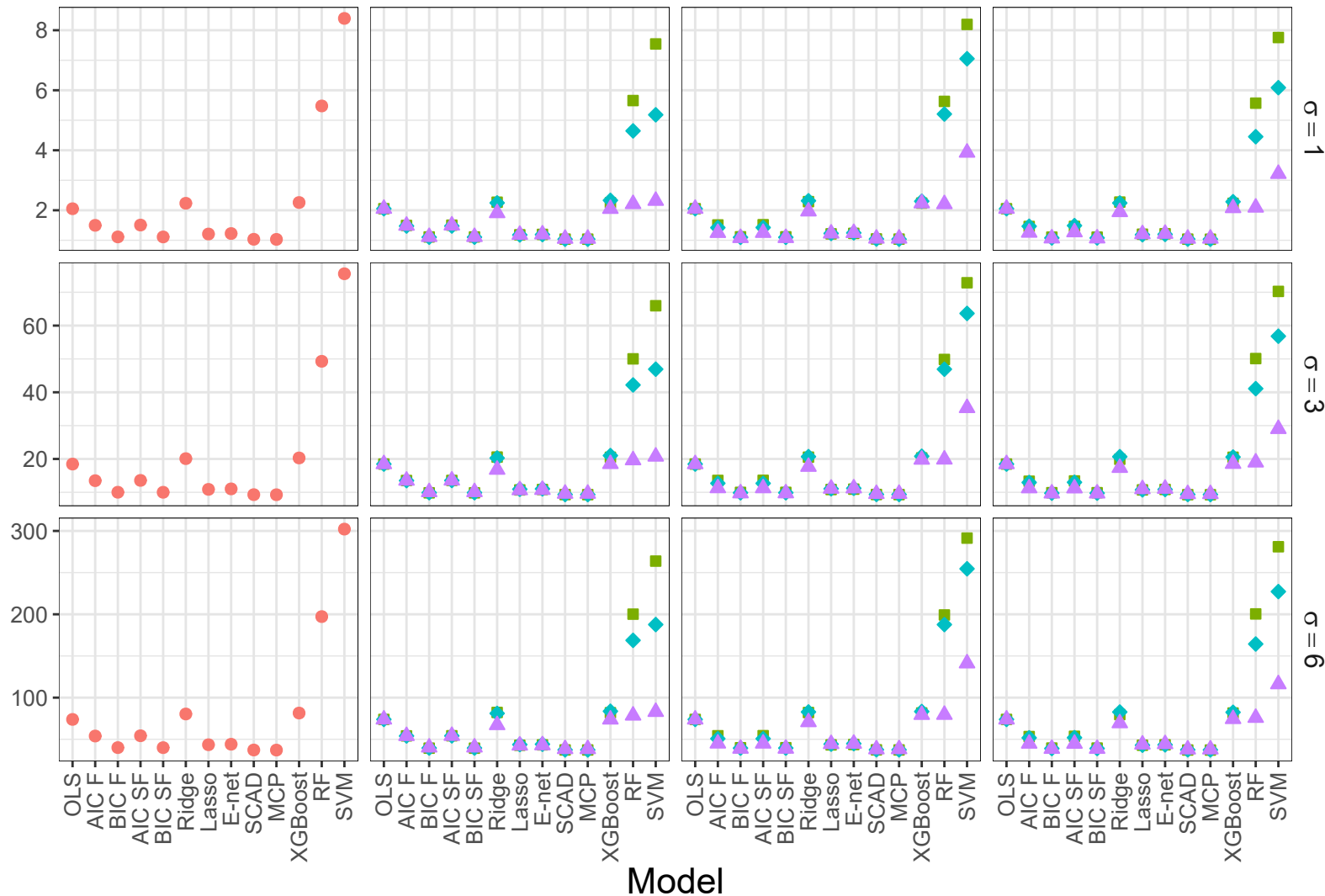
Autoregressive

Blockwise

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

Correlation

- 0
- 0.2
- 0.5
- 0.9



Model