

Mean Test MSE

Independent

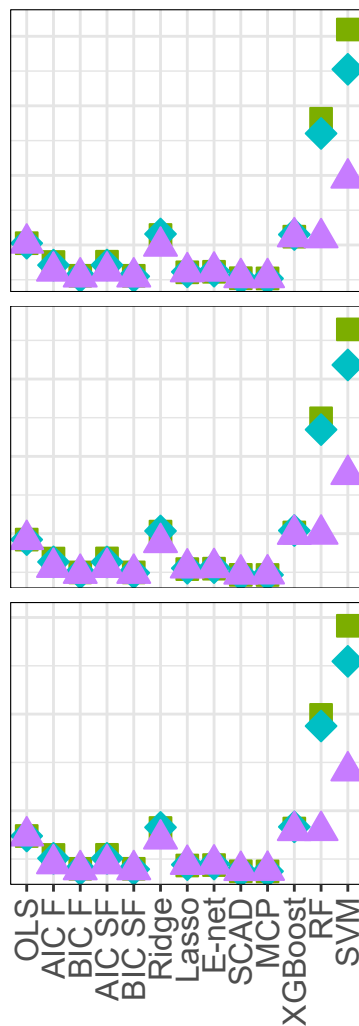
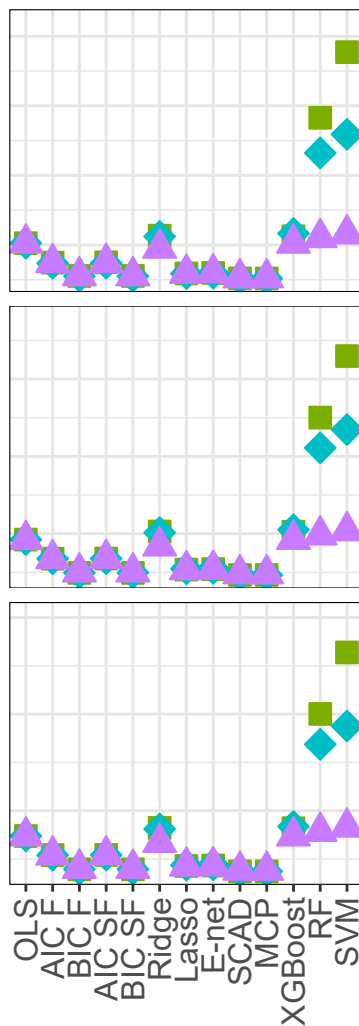
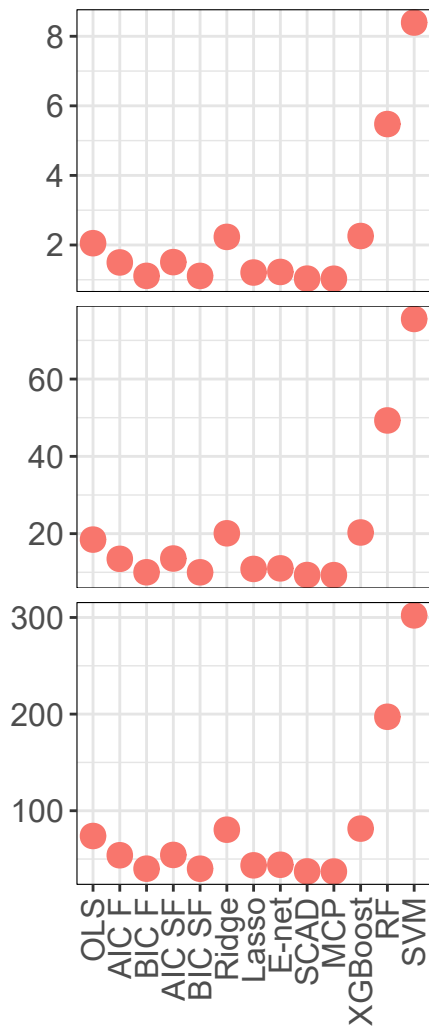
Symmetric

Autoregressive

Blockwise

 $\rho = 1$ $\rho = 0.3$ $\rho = 0$

Correlation



Model