

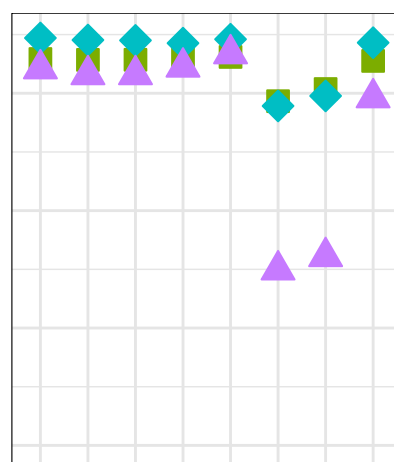
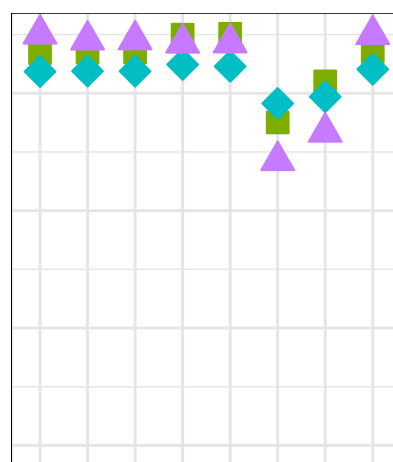
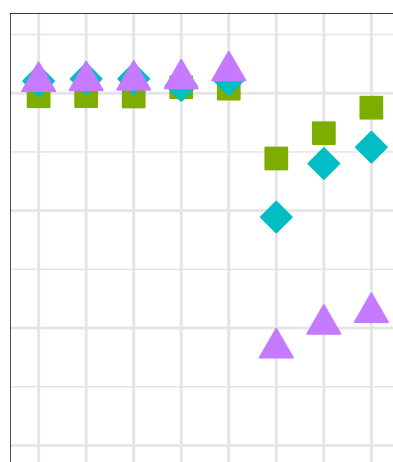
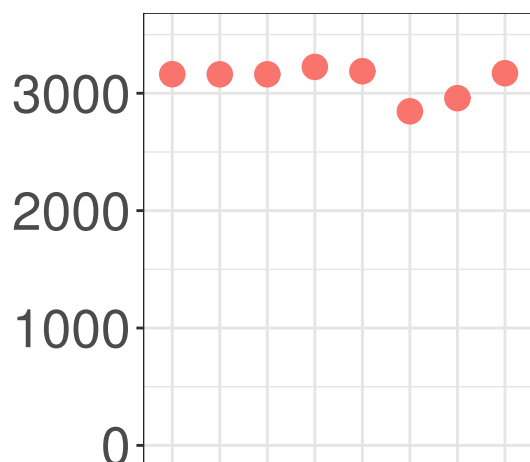
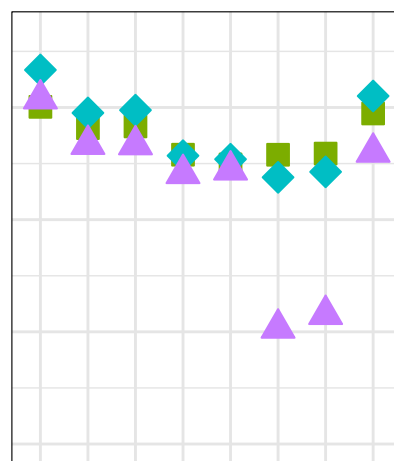
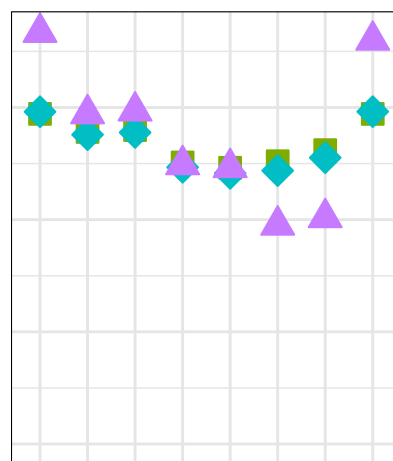
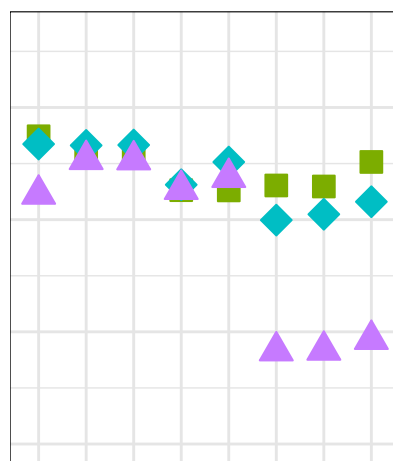
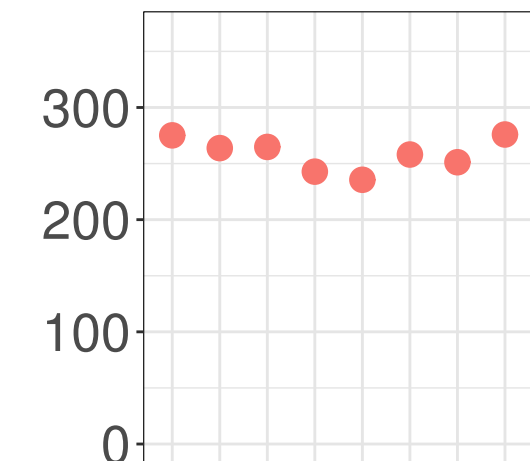
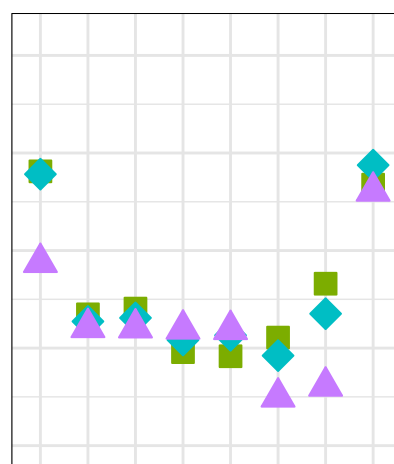
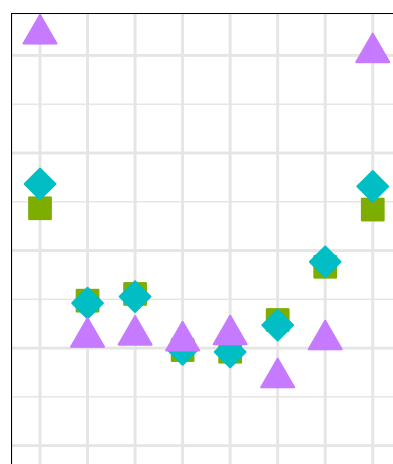
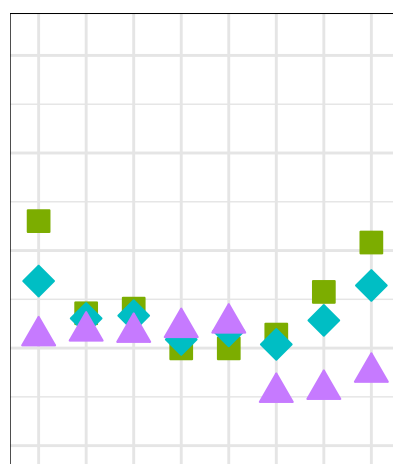
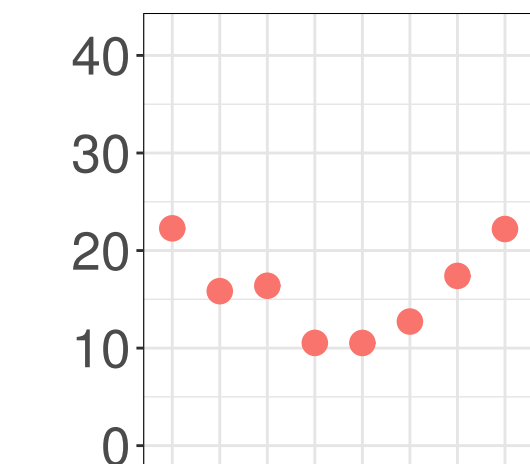
Mean Test MSE

Independent

Symmetric

Autoregressive

Blockwise

 $\sigma = 1$ $\sigma = 3$ $\sigma = 6$ Ridge
Lasso
E-net
SCAD
MCP
XGBoost
RF
SVMRidge
Lasso
E-net
SCAD
MCP
XGBoost
RF
SVMRidge
Lasso
E-net
SCAD
MCP
XGBoost
RF
SVMRidge
Lasso
E-net
SCAD
MCP
XGBoost
RF
SVM

Model

Correlation ● 0 ■ 0.2 ◆ 0.5 ▲ 0.9