

Mean Test MSE

independent

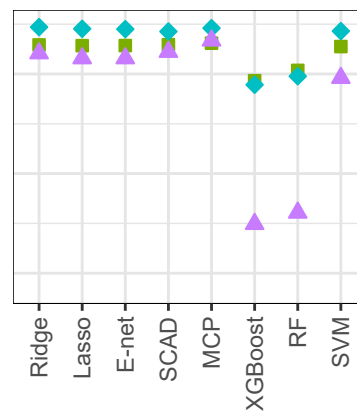
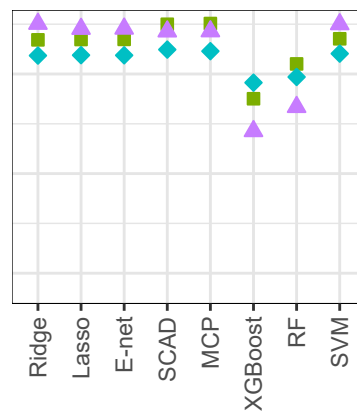
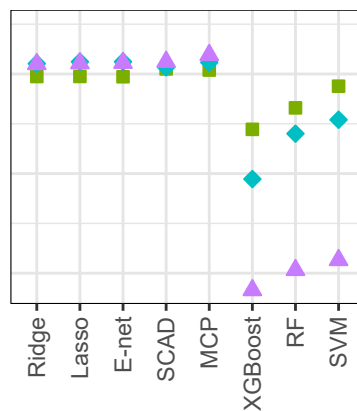
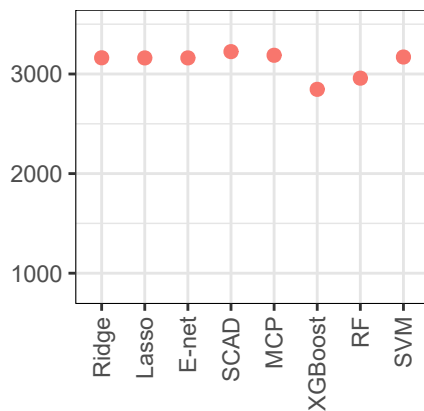
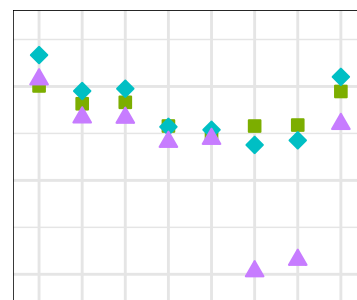
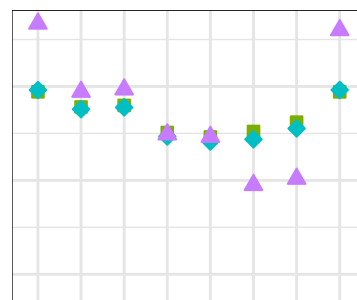
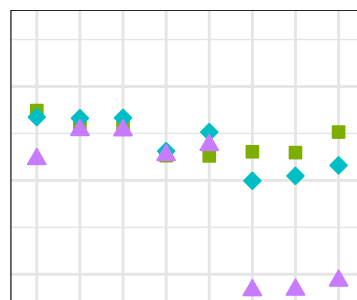
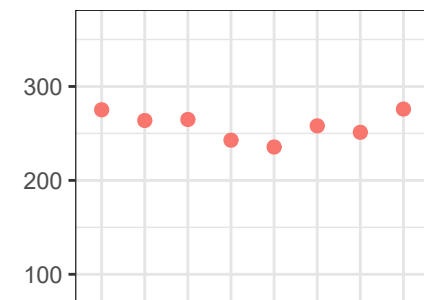
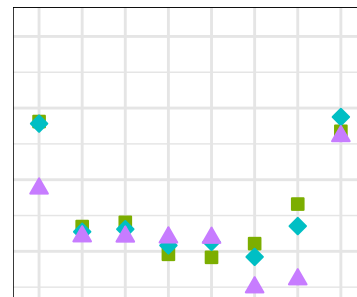
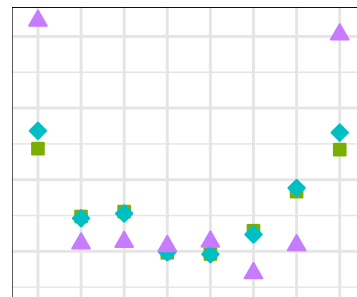
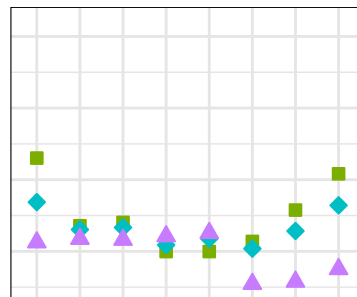
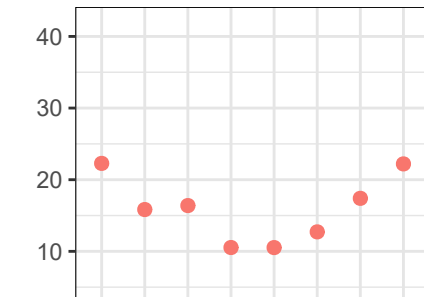
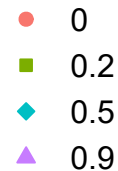
symmetric

autoregressive

blockwise

 $\rho = 1$ $\rho = 0.5$ $\rho = 0.2$

Correlation



Model name