

Mean Test MSE

Independent

Symmetric

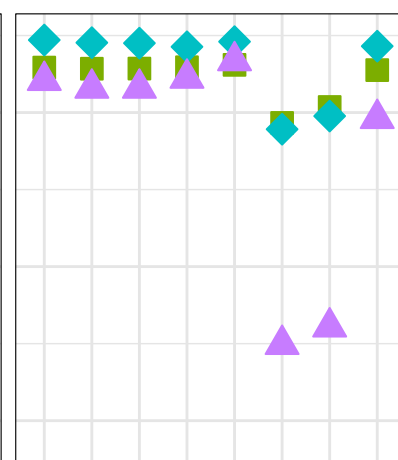
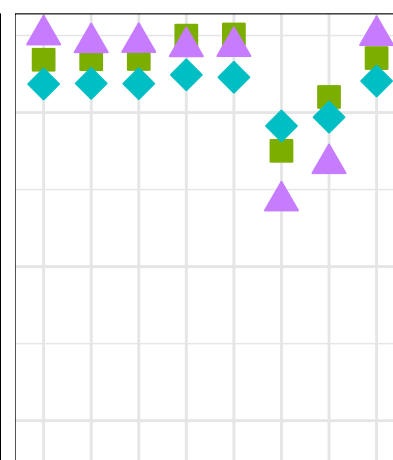
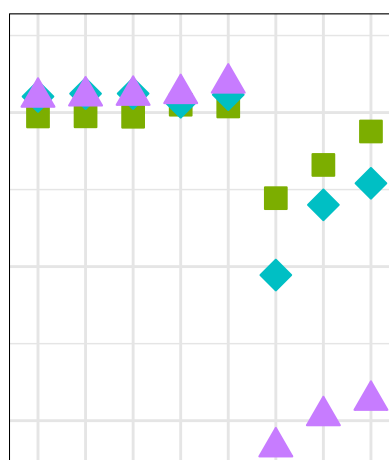
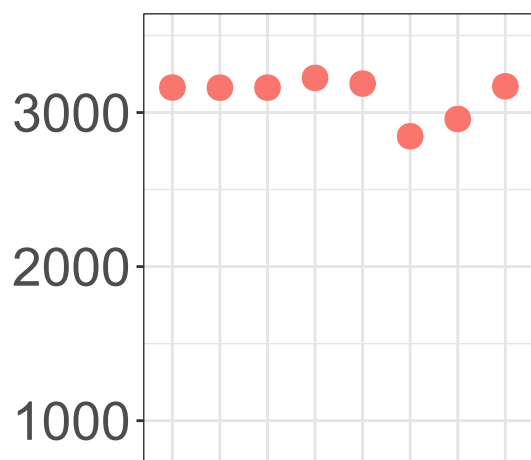
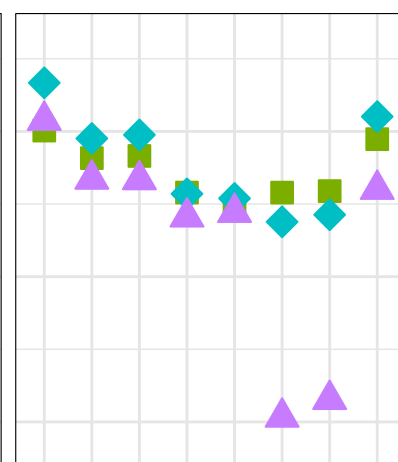
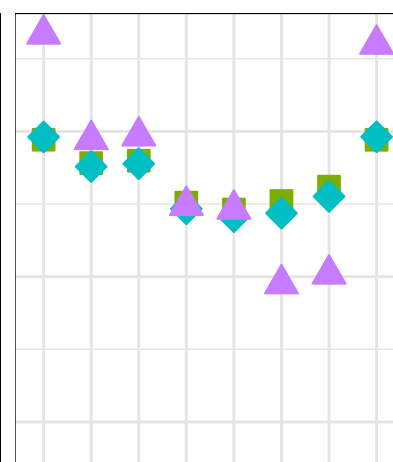
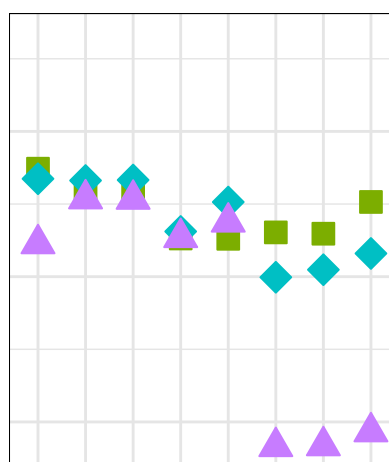
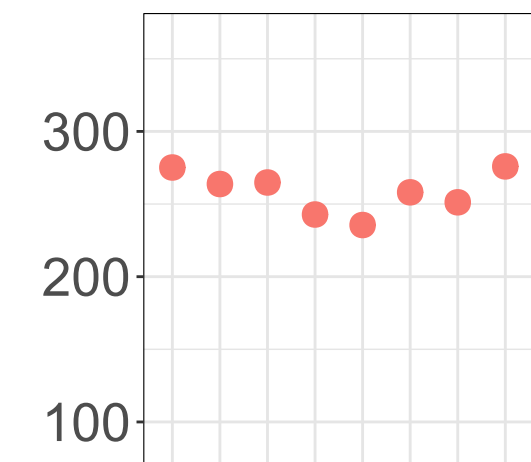
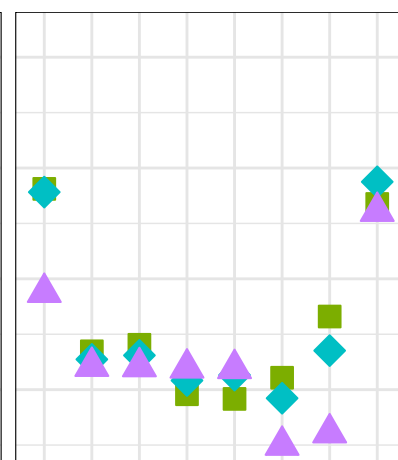
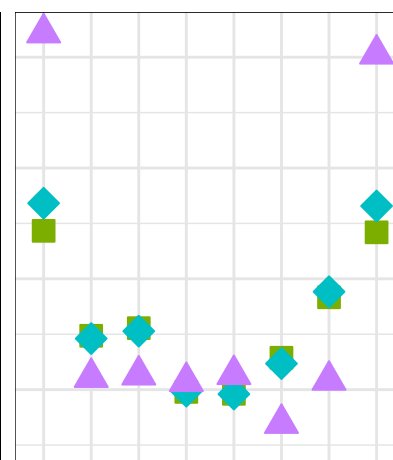
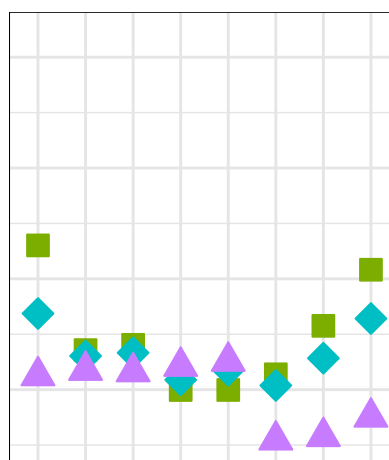
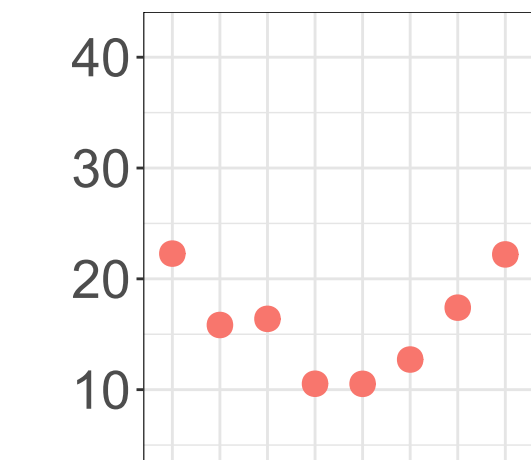
Autoregressive

Blockwise

$\sigma = 1$

$\sigma = 3$

$\sigma = 6$



Model

Correlation ● 0 ■ 0.2 ◆ 0.5 ▲ 0.9