

Mean Test MSE

Independent

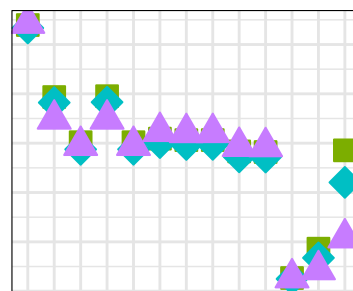
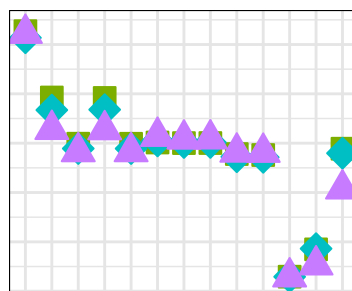
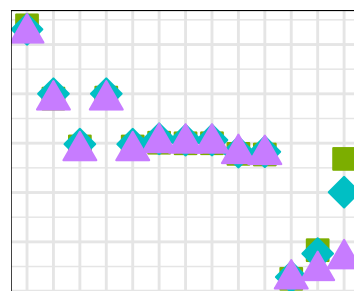
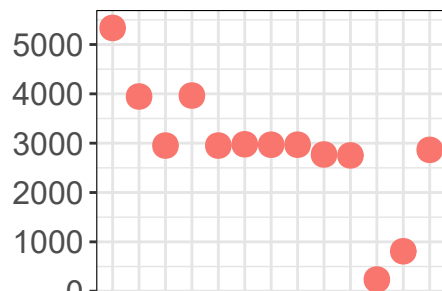
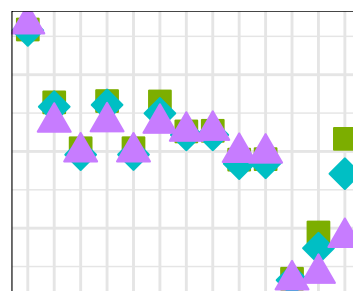
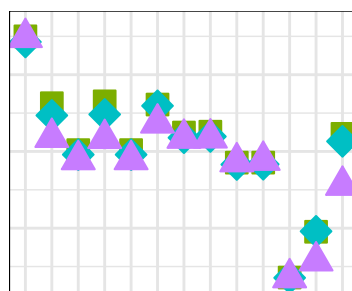
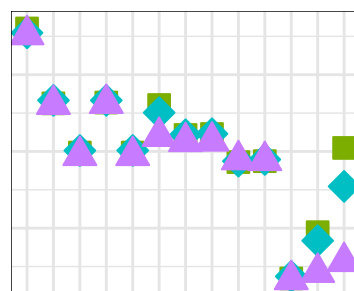
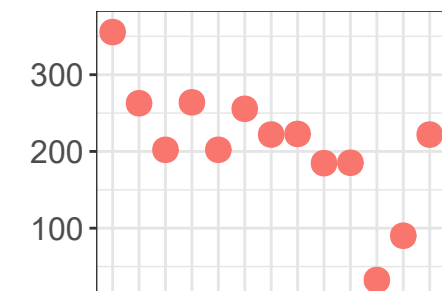
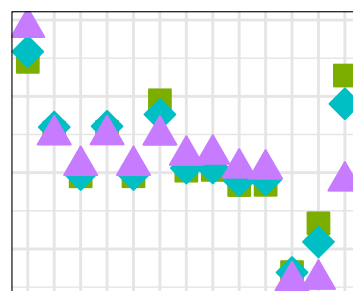
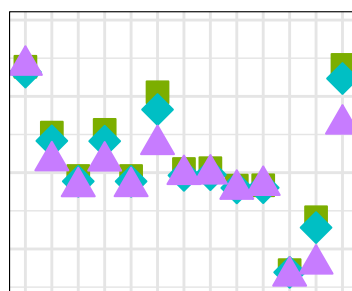
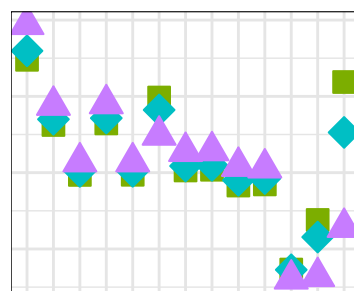
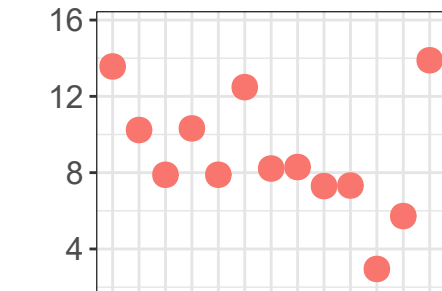
Symmetric

Autoregressive

Blockwise

 $\rho = 1$ $\rho = 3$ $\rho = 9$

Correlation



Model

OLS
AIC F
BIC F
AIC SF
BIC SF
Ridge
Lasso
E-net
SCAD
MCP
XGBoost
RF
SVMOLS
AIC F
BIC F
AIC SF
BIC SF
Ridge
Lasso
E-net
SCAD
MCP
XGBoost
RF
SVMOLS
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BIC F
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