

Mean Test MSE

Independent

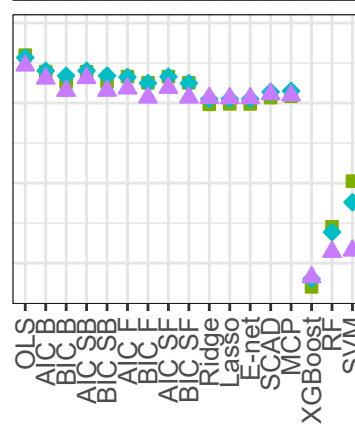
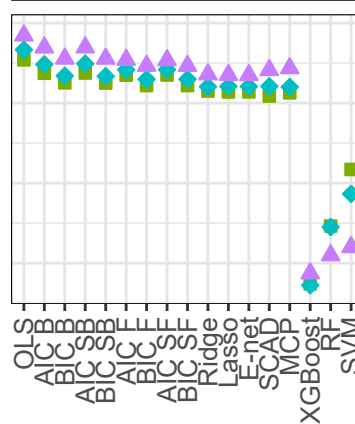
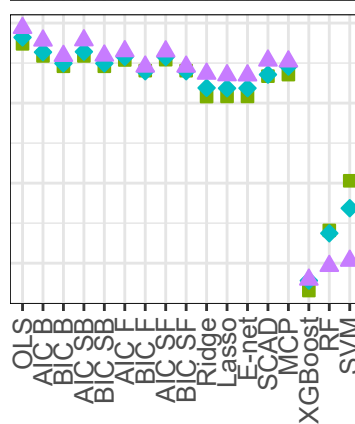
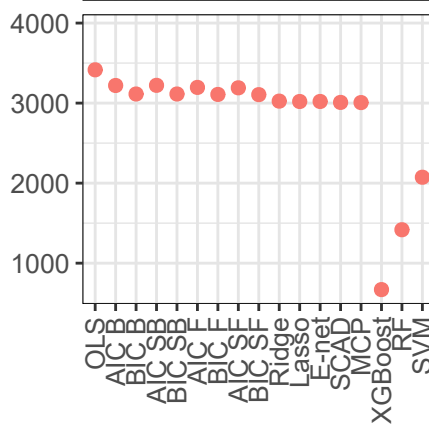
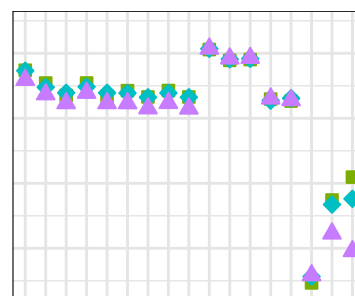
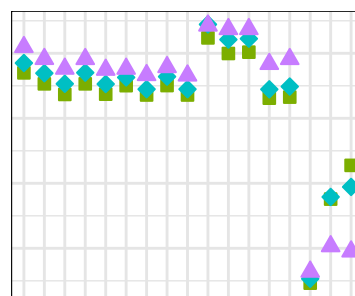
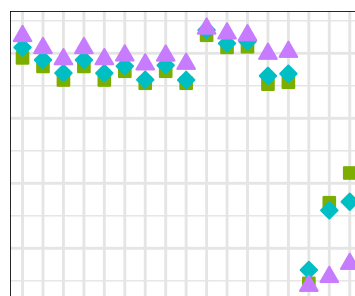
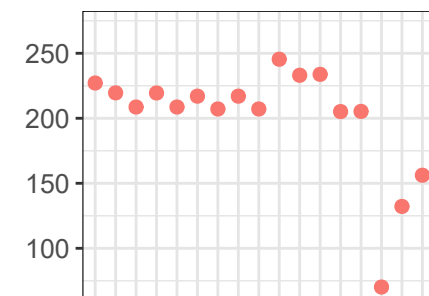
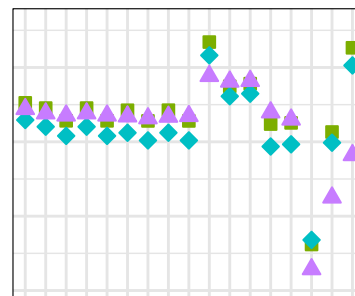
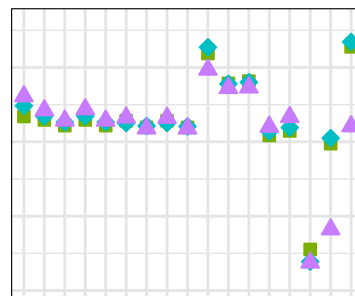
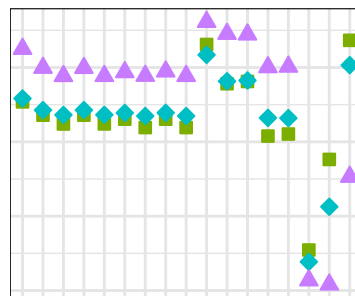
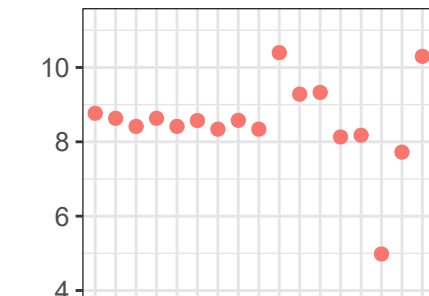
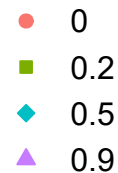
Symmetric

Autoregressive

Blockwise

 $\rho = 1$ $\rho = 0.9$ $\rho = 0.5$

Correlation



Model

OLS
AIC
BIC
SCAD
MCP
XGBoost
RF
SVM