

Mean Test MSE

Independent

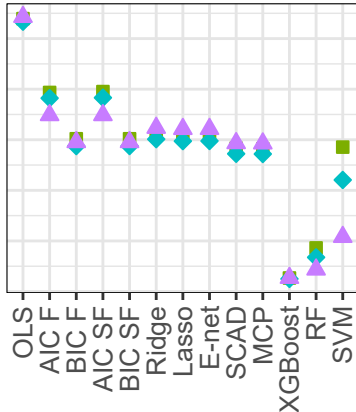
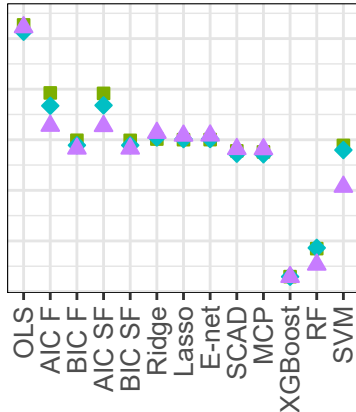
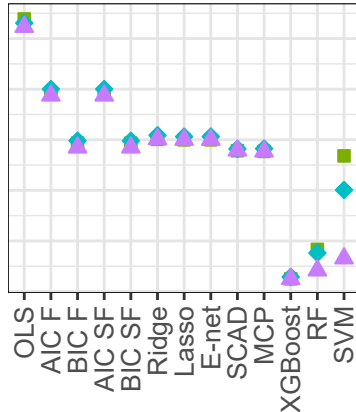
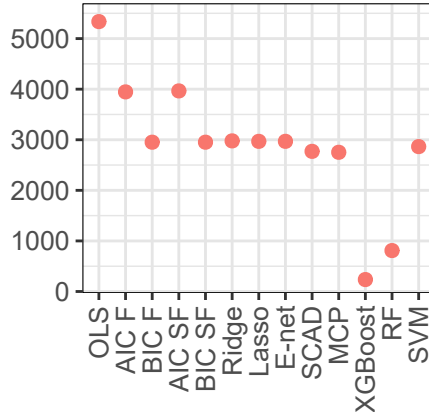
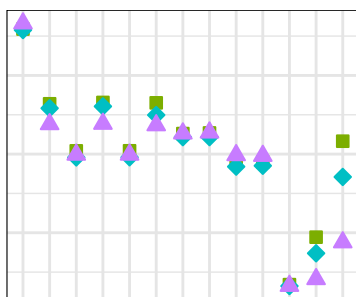
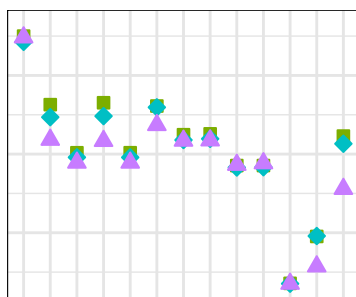
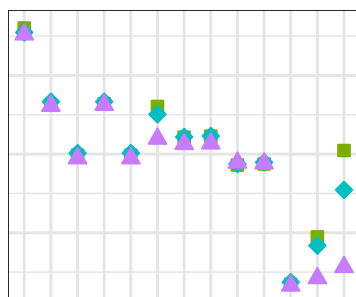
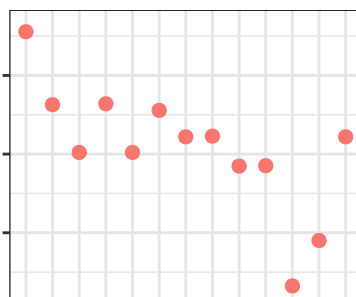
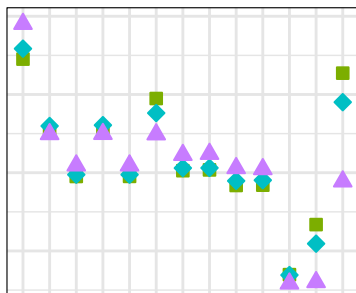
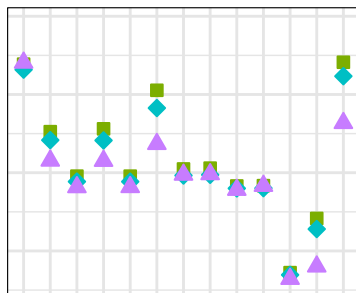
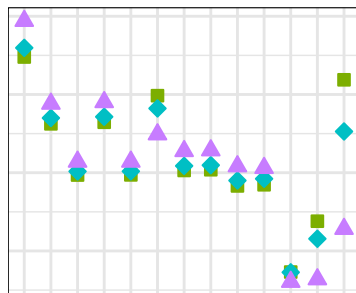
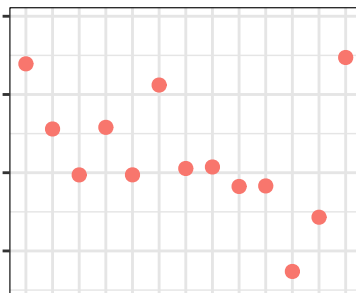
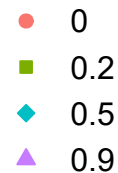
Symmetric

Autoregressive

Blockwise

 $\sigma = 1$  $\sigma = 0$  $\sigma = 0$ 

Correlation



Model