

Mean Test MSE

Independent

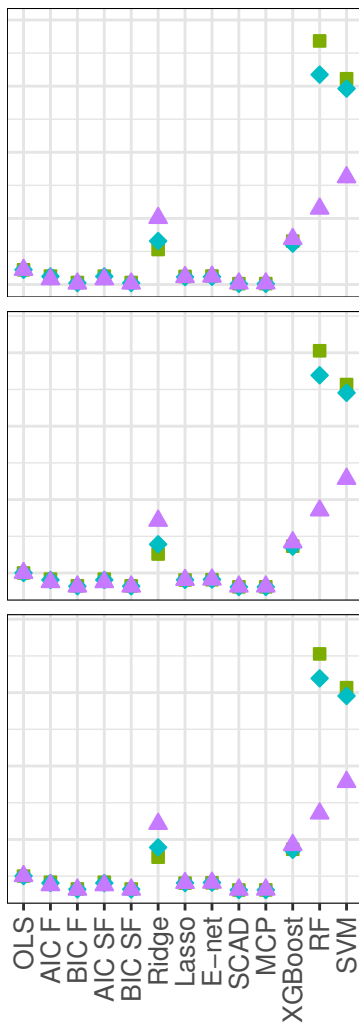
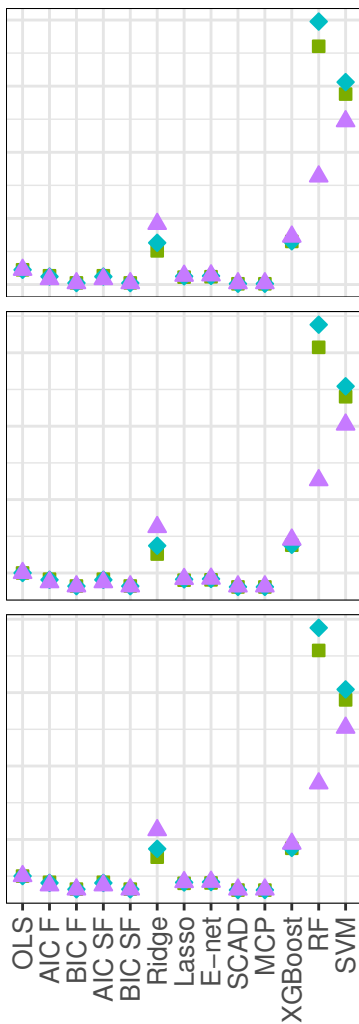
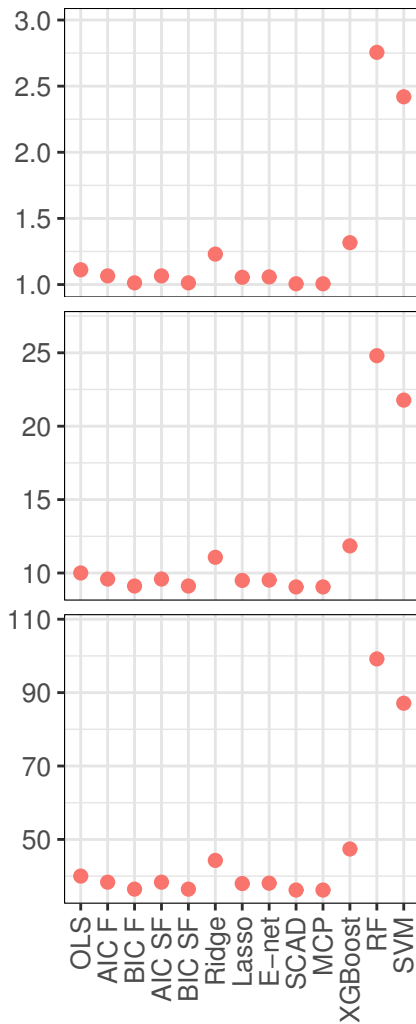
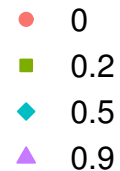
Symmetric

Autoregressive

Blockwise

 $\sigma = 1$ $\sigma = 3$ $\sigma = 6$

Correlation



Model