

$\sigma$	Type Corr. Model	Independent			Symmetric			Autoregressive			Blockwise		
		Mean	SD	0	Mean	SD	0.5	Mean	SD	0.9	Mean	SD	0.9
1	OLS	0.99	0.04	0.99	0.04	0.99	0.04	0.99	0.04	0.99	0.04	0.99	0.04
	AIC B	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	BIC B	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	AIC SB	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	BIC SB	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	AIC F	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	BIC F	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	AIC SF	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	BIC SF	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	Ridge	1.11	0.05	1.13	0.05	1.19	0.05	1.13	0.05	1.38	0.05	1.18	0.05
	Lasso	1.04	0.05	1.04	0.05	1.04	0.05	1.04	0.05	1.04	0.05	1.04	0.05
	E-net	1.04	0.05	1.04	0.05	1.04	0.05	1.04	0.05	1.04	0.05	1.04	0.05
	SCAD	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	MCP	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04	1.00	0.04
	XGBoost	0.74	0.04	0.74	0.03	0.74	0.04	0.73	0.04	0.77	0.08	0.74	0.03
	RF	0.35	0.01	0.35	0.01	0.33	0.01	0.35	0.01	0.28	0.01	0.37	0.01
	SVM	0.45	0.03	0.49	0.04	0.68	0.11	0.47	0.03	0.58	0.10	0.48	0.03
3	OLS	8.93	0.39	8.93	0.39	8.93	0.39	8.93	0.39	8.93	0.39	8.93	0.39
	AIC B	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39
	BIC B	8.99	0.40	8.98	0.39	8.99	0.39	8.98	0.39	8.98	0.39	8.99	0.39
	AIC SB	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39
	BIC SB	8.99	0.40	8.98	0.39	8.99	0.39	8.98	0.39	8.98	0.39	8.99	0.39
	AIC F	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39
	BIC F	8.99	0.40	8.98	0.39	8.99	0.39	8.98	0.39	8.98	0.39	8.99	0.39
	AIC SF	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39	8.96	0.39
	BIC SF	8.99	0.40	8.98	0.39	8.99	0.39	8.98	0.39	8.98	0.39	8.99	0.39
	Ridge	9.97	0.43	10.14	0.42	10.76	0.45	10.14	0.42	12.39	0.52	10.13	0.42
	Lasso	9.39	0.42	9.39	0.42	9.38	0.42	9.38	0.41	9.36	0.42	9.38	0.41
	E-net	9.39	0.42	9.39	0.42	9.38	0.42	9.38	0.42	9.36	0.42	9.38	0.41
	SCAD	8.98	0.39	8.97	0.39	8.97	0.39	8.97	0.39	8.97	0.39	8.98	0.39
	MCP	8.98	0.39	8.97	0.39	8.97	0.39	8.97	0.39	8.97	0.39	8.98	0.39
	XGBoost	6.62	0.33	6.64	0.33	6.64	0.30	6.64	0.35	6.51	1.88	6.64	0.31
	RF	3.14	0.12	3.20	0.12	3.00	0.12	3.18	0.13	2.50	0.11	3.17	0.14
	SVM	4.04	0.26	4.45	0.42	5.95	0.80	4.19	0.27	7.66	0.54	4.32	0.35
6	OLS	35.73	1.56	35.73	1.56	35.73	1.56	35.73	1.56	35.73	1.56	35.73	1.56
	AIC B	35.83	1.56	35.83	1.56	35.82	1.56	35.82	1.56	35.82	1.56	35.82	1.56
	BIC B	35.95	1.60	35.93	1.58	35.94	1.56	35.94	1.57	35.93	1.57	35.95	1.57
	AIC SB	35.83	1.56	35.83	1.56	35.82	1.56	35.82	1.56	35.82	1.56	35.83	1.57
	BIC SB	35.95	1.60	35.93	1.58	35.94	1.56	35.94	1.57	35.93	1.57	35.95	1.57
	AIC F	35.83	1.56	35.83	1.56	35.83	1.56	35.84	1.56	35.85	1.57	35.83	1.57
	BIC F	35.95	1.60	35.93	1.58	35.95	1.56	35.93	1.56	35.94	1.58	35.95	1.57
	AIC SF	35.83	1.56	35.83	1.56	35.83	1.56	35.84	1.56	35.85	1.57	35.83	1.57
	BIC SF	35.95	1.60	35.93	1.58	35.95	1.56	35.93	1.56	35.94	1.58	35.95	1.57
	Ridge	39.89	1.73	40.57	1.68	43.03	1.79	40.54	1.69	42.64	1.72	40.53	1.68
	Lasso	37.57	1.67	37.54	1.66	37.53	1.67	37.51	1.66	37.45	1.66	37.54	1.67
	E-net	37.57	1.67	37.54	1.66	37.53	1.68	37.51	1.67	37.45	1.67	37.54	1.66
	SCAD	35.91	1.57	35.90	1.57	35.89	1.57	35.89	1.58	35.89	1.56	35.91	1.57
	MCP	35.91	1.56	35.89	1.56	35.90	1.58	35.89	1.57	35.89	1.56	35.91	1.57
	XGBoost	26.48	1.34	26.56	1.33	26.55	1.21	26.50	1.36	26.82	6.10	26.59	1.33
	RF	12.54	0.50	12.80	0.47	12.01	0.50	12.73	0.54	10.02	0.44	12.69	0.55
	SVM	16.16	1.04	17.81	1.68	23.79	3.20	16.77	1.06	30.65	2.15	17.29	1.38