

Mean Test MSE

Independent

Symmetric

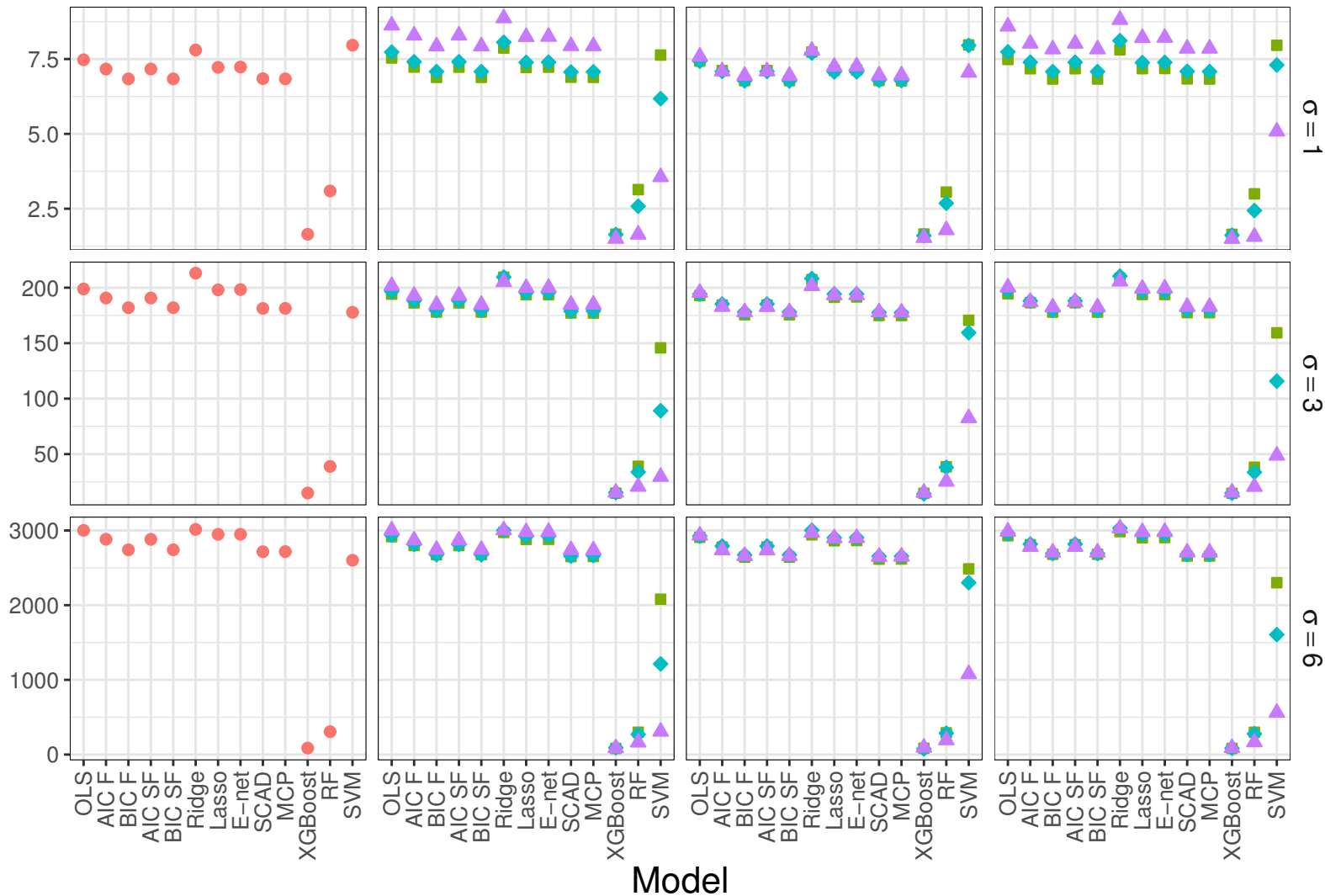
Autoregressive

Blockwise

 $\rho = 1$  $\rho = 0$  $\rho = 0$ 

Correlation

- 0
- 0.2
- 0.5
- 0.9



Model