| σ | Model | Independent Corr. 0 Mean | SD | Symmetric 0.2 Mean | SD | 0.5 Mean | SD | 0.9 Mean | SD | Autoregressive 0.2 Mean | SD |
|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | OLS | 0.82 | 0.20 | 0.82 | 0.20 | 0.82 | 0.20 | 0.82 | 0.20 | 0.82 | 0.2 |
|  | AIC B | 0.92 | 0.14 | 0.92 | 0.14 | 0.93 | 0.14 | 0.92 | 0.14 | 0.92 | 0.1 |
|  | BIC B | 0.94 | 0.14 | 0.94 | 0.14 | 0.94 | 0.14 | 0.95 | 0.14 | 0.94 | 0.1 |
|  | AIC SB | 0.92 | 0.14 | 0.92 | 0.14 | 0.93 | 0.14 | 0.92 | 0.14 | 0.92 | 0.1 |
|  | BIC SB | 0.94 | 0.14 | 0.94 | 0.14 | 0.94 | 0.14 | 0.95 | 0.14 | 0.94 | 0.1 |
|  | AIC F | 0.88 | 0.16 | 0.88 | 0.16 | 0.88 | 0.16 | 0.88 | 0.16 | 0.88 | 0.1 |
|  | BIC F | 0.95 | 0.12 | 0.95 | 0.12 | 0.95 | 0.12 | 0.95 | 0.12 | 0.95 | 0.1 |
|  | AIC SF | 0.88 | 0.16 | 0.88 | 0.16 | 0.88 | 0.16 | 0.88 | 0.16 | 0.88 | 0.1 |
|  | BIC SF | 0.95 | 0.12 | 0.95 | 0.12 | 0.95 | 0.12 | 0.95 | 0.12 | 0.95 | 0.1 |
|  | Ridge | 7.48 | 7.68 | 6.51 | 6.53 | 4.73 | 4.19 | 2.09 | 0.84 | 7.25 | 7.3 |
|  | Lasso | 1.31 | 0.76 | 1.30 | 0.96 | 1.24 | 0.69 | 1.19 | 0.33 | 1.41 | 1.1 |
|  | E-net | 1.40 | 1.06 | 1.34 | 1.09 | 1.27 | 0.76 | 1.19 | 0.31 | 1.49 | 1.3 |
|  | SCAD | 0.93 | 0.18 | 0.93 | 0.17 | 0.96 | 0.18 | 1.08 | 0.29 | 0.94 | 0.2 |
|  | MCP | 0.95 | 0.17 | 0.96 | 0.16 | 0.98 | 0.20 | 1.06 | 0.27 | 0.97 | 0.4 |
|  | XGBoost | 0.20 | 0.26 | 0.21 | 0.26 | 0.22 | 0.26 | 0.23 | 0.30 | 0.20 | 0.2 |
|  | RF | 1.00 | 0.61 | 0.96 | 0.53 | 0.75 | 0.34 | 0.36 | 0.11 | 0.97 | 0.5 |
|  | SVM | 0.87 | 1.89 | 0.60 | 1.20 | 0.50 | 0.62 | 0.77 | 0.32 | 0.88 | 1.9 |
| 3 | OLS | 7.42 | 1.80 | 7.42 | 1.80 | 7.42 | 1.80 | 7.42 | 1.80 | 7.42 | 1.8 |
|  | AIC B | 8.31 | 1.28 | 8.32 | 1.28 | 8.32 | 1.29 | 8.33 | 1.28 | 8.32 | 1.2 |
|  | BIC B | 8.49 | 1.24 | 8.49 | 1.26 | 8.48 | 1.24 | 8.53 | 1.22 | 8.49 | 1.2 |
|  | AIC SB | 8.31 | 1.28 | 8.32 | 1.28 | 8.32 | 1.29 | 8.33 | 1.28 | 8.32 | 1.2 |
|  | BIC SB | 8.49 | 1.24 | 8.48 | 1.26 | 8.48 | 1.24 | 8.53 | 1.22 | 8.49 | 1.2 |
|  | AIC F | 7.88 | 1.44 | 7.88 | 1.45 | 7.88 | 1.45 | 7.90 | 1.43 | 7.88 | 1.4 |
|  | BIC F | 8.51 | 1.09 | 8.53 | 1.12 | 8.53 | 1.07 | 8.59 | 1.13 | 8.52 | 1.0 |
|  | AIC SF | 7.88 | 1.44 | 7.88 | 1.46 | 7.89 | 1.44 | 7.90 | 1.43 | 7.89 | 1.4 |
|  | BIC SF | 8.51 | 1.09 | 8.53 | 1.12 | 8.54 | 1.07 | 8.59 | 1.13 | 8.52 | 1.0 |
|  | Ridge | 67.36 | 69.16 | 58.68 | 58.50 | 42.73 | 38.02 | 18.74 | 7.40 | 65.19 | 66.3 |
|  | Lasso | 11.83 | 6.81 | 11.65 | 7.94 | 11.63 | 7.13 | 10.63 | 2.82 | 12.64 | 10.8 |
|  | E-net | 12.56 | 9.53 | 12.11 | 9.33 | 11.89 | 7.65 | 10.61 | 2.72 | 13.40 | 12.9 |
|  | SCAD | 8.35 | 1.64 | 8.43 | 1.52 | 8.67 | 1.94 | 9.67 | 2.56 | 8.40 | 1.5 |
|  | MCP | 8.59 | 1.55 | 8.66 | 1.43 | 8.83 | 2.10 | 9.47 | 2.31 | 8.67 | 1.8 |
|  | XGBoost | 1.83 | 2.30 | 1.86 | 2.32 | 1.99 | 2.39 | 2.04 | 2.73 | 1.83 | 2.3 |
|  | RF | 9.01 | 5.46 | 8.49 | 4.54 | 6.81 | 3.12 | 3.18 | 0.96 | 8.66 | 4.9 |
|  | SVM | 7.90 | 17.17 | 5.01 | 9.17 | 4.69 | 6.57 | 6.76 | 2.56 | 8.28 | 18.1 |
| 6 | OLS | 29.67 | 7.21 | 29.67 | 7.21 | 29.67 | 7.21 | 29.67 | 7.21 | 29.67 | 7.2 |
|  | AIC B | 33.24 | 5.12 | 33.28 | 5.14 | 33.29 | 5.15 | 33.32 | 5.11 | 33.27 | 5.1 |
|  | BIC B | 33.97 | 4.95 | 33.94 | 5.02 | 33.90 | 4.94 | 34.12 | 4.88 | 33.96 | 4.8 |
|  | AIC SB | 33.24 | 5.12 | 33.28 | 5.14 | 33.29 | 5.14 | 33.32 | 5.11 | 33.27 | 5.1 |
|  | BIC SB | 33.97 | 4.95 | 33.94 | 5.04 | 33.90 | 4.94 | 34.12 | 4.88 | 33.96 | 4.8 |
|  | AIC F | 31.51 | 5.78 | 31.52 | 5.82 | 31.54 | 5.79 | 31.61 | 5.73 | 31.52 | 5.8 |
|  | BIC F | 34.02 | 4.37 | 34.12 | 4.48 | 34.14 | 4.30 | 34.37 | 4.51 | 34.07 | 4.2 |
|  | AIC SF | 31.51 | 5.77 | 31.53 | 5.83 | 31.56 | 5.75 | 31.61 | 5.72 | 31.55 | 5.7 |
|  | BIC SF | 34.03 | 4.36 | 34.12 | 4.48 | 34.14 | 4.30 | 34.37 | 4.51 | 34.07 | 4.2 |
|  | Ridge | 269.44 | 276.63 | 234.70 | 233.99 | 170.94 | 152.09 | 74.95 | 29.61 | 259.86 | 264.0 |
|  | Lasso | 47.33 | 27.24 | 46.60 | 31.77 | 46.53 | 28.52 | 42.51 | 11.27 | 51.29 | 47.5 |
|  | E-net | 50.24 | 38.13 | 48.44 | 37.33 | 47.58 | 30.58 | 42.45 | 10.90 | 54.22 | 54.1 |
|  | SCAD | 33.40 | 6.56 | 33.70 | 6.09 | 34.69 | 7.77 | 38.66 | 10.23 | 33.50 | 6.3 |
|  | MCP | 34.36 | 6.22 | 34.62 | 5.73 | 35.30 | 8.38 | 37.89 | 9.25 | 34.89 | 14.4 |
|  | XGBoost | 7.31 | 9.20 | 7.47 | 9.28 | 7.93 | 9.55 | 8.31 | 10.94 | 7.29 | 9.2 |
|  | RF | 35.98 | 21.75 | 33.96 | 18.16 | 27.21 | 12.43 | 12.73 | 3.83 | 34.56 | 19.4 |
|  | SVM | 31.70 | 69.31 | 21.06 | 42.36 | 18.66 | 25.86 | 27.20 | 10.69 | 28.98 | 61.5 |