

Mean Train MSE

Independent

Symmetric

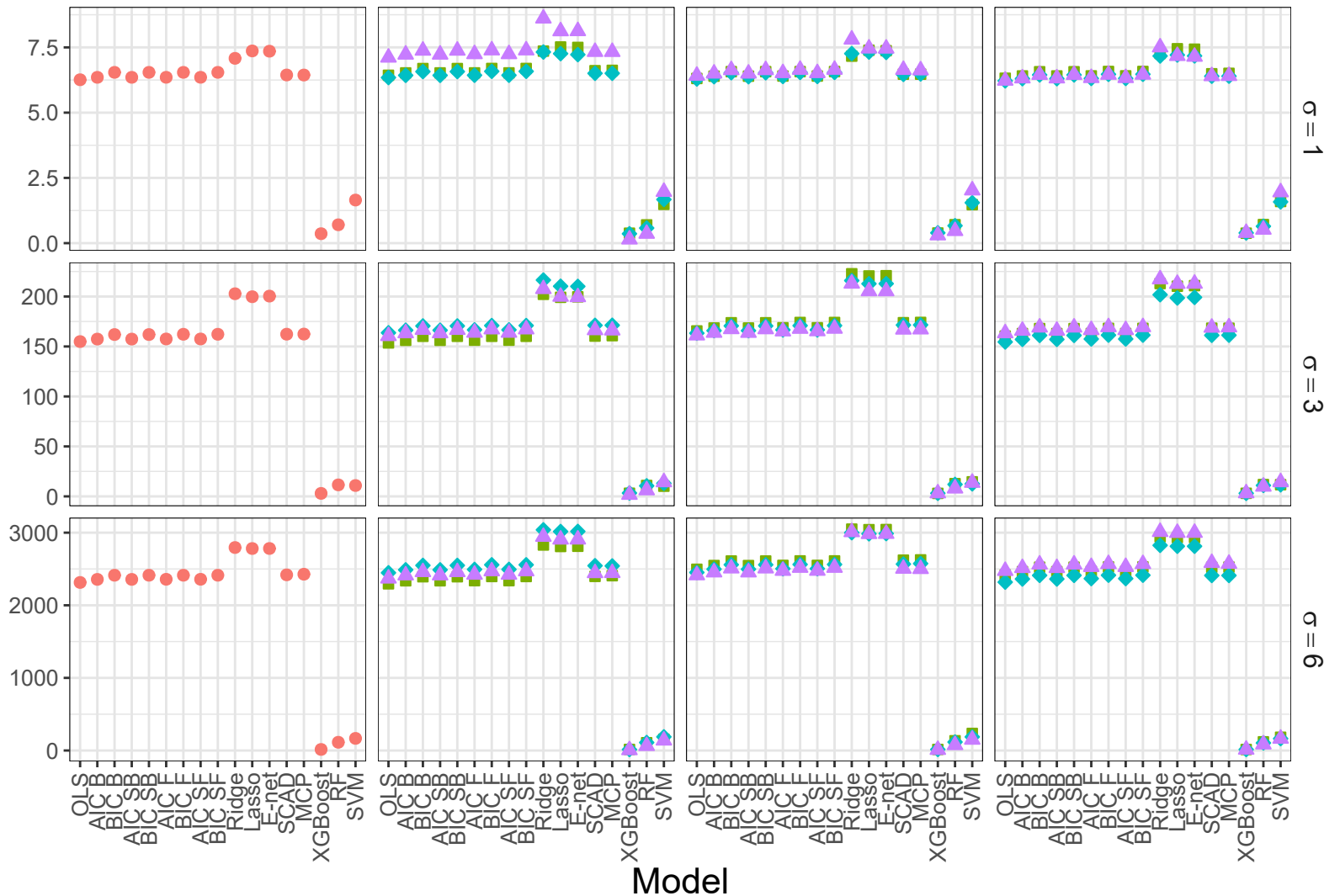
Autoregressive

Blockwise

 $\rho = 1$ $\rho = 0.5$ $\rho = 0.2$

Correlation

- 0
- 0.2
- 0.5
- 0.9



Model