

Table 1: RMSE(Valid)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.78 | 0.79 | 0.75 | 0.77 | 0.75 | 0.77 | 0.76 | 0.78 | 0.77 |
| 0.1                      | 0.76 | 0.78 | 0.79 | 0.77 | 0.77 | 0.78 | 0.78 | 0.83 | 0.81 |
| 0.2                      | 0.76 | 0.77 | 0.77 | 0.84 | 0.73 | 0.74 | 0.83 | 0.83 | 0.77 |
| 0.3                      | 0.77 | 0.76 | 0.84 | 0.74 | 0.77 | 0.79 | 0.74 | 0.84 | 0.78 |
| 0.4                      | 0.77 | 0.74 | 0.74 | 0.72 | 0.76 | 0.72 | 0.81 | 0.74 | 0.74 |
| 0.5                      | 0.71 | 0.71 | 0.73 | 0.74 | 0.73 | 0.72 | 0.73 | 0.72 | 0.71 |
| 0.6                      | 0.68 | 0.70 | 0.69 | 0.71 | 0.72 | 0.75 | 0.80 | 0.71 | 0.70 |
| 0.7                      | 0.67 | 0.67 | 0.68 | 0.76 | 0.66 | 0.68 | 0.68 | 0.68 | 0.71 |
| 0.8                      | 0.65 | 0.66 | 0.68 | 0.71 | 0.66 | 0.69 | 0.65 | 0.64 | 0.69 |
| 0.9                      | 0.68 | 0.63 | 0.74 | 0.63 | 0.63 | 0.65 | 0.82 | 0.61 | 0.63 |
| 1.0                      | 0.63 | 0.61 | 0.58 | 0.64 | 0.63 | 0.62 | 0.62 | 0.62 | 0.60 |
| 1.1                      | 0.59 | 0.62 | 0.60 | 0.60 | 0.59 | 0.67 | 0.64 | 0.57 | 0.57 |
| 1.2                      | 0.62 | 0.56 | 0.58 | 0.56 | 0.58 | 0.57 | 0.56 | 0.59 | 0.58 |
| 1.3                      | 0.54 | 0.54 | 0.55 | 0.56 | 0.62 | 0.54 | 0.57 | 0.53 | 0.53 |

Table 2: RMSE(Full)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.64 | 0.65 | 0.65 | 0.71 | 0.74 | 0.80 | 0.88 | 0.93 | 0.97 |
| 0.1                      | 0.61 | 0.63 | 0.66 | 0.70 | 0.76 | 0.81 | 0.88 | 0.97 | 1.04 |
| 0.2                      | 0.51 | 0.55 | 0.57 | 0.67 | 0.69 | 0.77 | 0.83 | 0.93 | 1.00 |
| 0.3                      | 0.41 | 0.44 | 0.48 | 0.53 | 0.61 | 0.68 | 0.75 | 0.83 | 0.92 |
| 0.4                      | 0.33 | 0.36 | 0.39 | 0.45 | 0.52 | 0.58 | 0.66 | 0.74 | 0.81 |
| 0.5                      | 0.27 | 0.30 | 0.33 | 0.38 | 0.45 | 0.50 | 0.56 | 0.63 | 0.71 |
| 0.6                      | 0.23 | 0.25 | 0.28 | 0.33 | 0.38 | 0.43 | 0.50 | 0.56 | 0.62 |
| 0.7                      | 0.20 | 0.21 | 0.24 | 0.29 | 0.34 | 0.38 | 0.44 | 0.49 | 0.55 |
| 0.8                      | 0.17 | 0.19 | 0.22 | 0.25 | 0.30 | 0.34 | 0.39 | 0.44 | 0.49 |
| 0.9                      | 0.16 | 0.17 | 0.19 | 0.23 | 0.26 | 0.30 | 0.35 | 0.39 | 0.44 |
| 1.0                      | 0.14 | 0.15 | 0.17 | 0.21 | 0.24 | 0.28 | 0.32 | 0.36 | 0.40 |
| 1.1                      | 0.13 | 0.14 | 0.16 | 0.19 | 0.22 | 0.25 | 0.29 | 0.33 | 0.37 |
| 1.2                      | 0.12 | 0.13 | 0.15 | 0.17 | 0.20 | 0.23 | 0.26 | 0.30 | 0.34 |
| 1.3                      | 0.11 | 0.12 | 0.13 | 0.16 | 0.19 | 0.22 | 0.25 | 0.28 | 0.31 |

Table 3: RMSE(FMSC)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.63 | 0.65 | 0.64 | 0.68 | 0.69 | 0.73 | 0.76 | 0.78 | 0.78 |
| 0.1                      | 0.61 | 0.63 | 0.64 | 0.66 | 0.70 | 0.72 | 0.74 | 0.78 | 0.81 |
| 0.2                      | 0.54 | 0.57 | 0.57 | 0.65 | 0.65 | 0.69 | 0.72 | 0.77 | 0.79 |
| 0.3                      | 0.48 | 0.50 | 0.51 | 0.54 | 0.59 | 0.63 | 0.68 | 0.71 | 0.75 |
| 0.4                      | 0.46 | 0.44 | 0.45 | 0.48 | 0.52 | 0.57 | 0.62 | 0.66 | 0.69 |
| 0.5                      | 0.43 | 0.42 | 0.42 | 0.43 | 0.47 | 0.51 | 0.55 | 0.59 | 0.63 |
| 0.6                      | 0.40 | 0.38 | 0.38 | 0.40 | 0.41 | 0.45 | 0.49 | 0.54 | 0.58 |
| 0.7                      | 0.37 | 0.36 | 0.36 | 0.37 | 0.39 | 0.42 | 0.45 | 0.49 | 0.52 |
| 0.8                      | 0.35 | 0.34 | 0.34 | 0.35 | 0.36 | 0.39 | 0.41 | 0.44 | 0.48 |
| 0.9                      | 0.33 | 0.33 | 0.32 | 0.32 | 0.33 | 0.35 | 0.38 | 0.41 | 0.44 |
| 1.0                      | 0.31 | 0.30 | 0.30 | 0.30 | 0.32 | 0.33 | 0.35 | 0.38 | 0.41 |
| 1.1                      | 0.29 | 0.28 | 0.27 | 0.28 | 0.30 | 0.31 | 0.33 | 0.35 | 0.38 |
| 1.2                      | 0.27 | 0.27 | 0.27 | 0.26 | 0.27 | 0.28 | 0.31 | 0.33 | 0.35 |
| 1.3                      | 0.26 | 0.25 | 0.24 | 0.25 | 0.26 | 0.28 | 0.28 | 0.31 | 0.33 |

Table 4: RMSE(BIC)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.70 | 0.72 | 0.71 | 0.75 | 0.78 | 0.84 | 0.90 | 0.94 | 0.96 |
| 0.1                      | 0.68 | 0.69 | 0.74 | 0.73 | 0.80 | 0.84 | 0.89 | 0.94 | 0.99 |
| 0.2                      | 0.64 | 0.65 | 0.65 | 0.75 | 0.72 | 0.79 | 0.87 | 0.92 | 0.96 |
| 0.3                      | 0.61 | 0.60 | 0.60 | 0.65 | 0.70 | 0.76 | 0.78 | 0.83 | 0.90 |
| 0.4                      | 0.57 | 0.57 | 0.58 | 0.59 | 0.69 | 0.68 | 0.80 | 0.77 | 0.82 |
| 0.5                      | 0.53 | 0.52 | 0.57 | 0.59 | 0.62 | 0.64 | 0.68 | 0.70 | 0.74 |
| 0.6                      | 0.49 | 0.52 | 0.53 | 0.57 | 0.59 | 0.60 | 0.64 | 0.67 | 0.69 |
| 0.7                      | 0.49 | 0.49 | 0.50 | 0.64 | 0.52 | 0.57 | 0.60 | 0.62 | 0.66 |
| 0.8                      | 0.46 | 0.48 | 0.51 | 0.54 | 0.53 | 0.57 | 0.54 | 0.57 | 0.63 |
| 0.9                      | 0.51 | 0.46 | 0.59 | 0.47 | 0.49 | 0.53 | 0.75 | 0.52 | 0.56 |
| 1.0                      | 0.46 | 0.44 | 0.43 | 0.50 | 0.49 | 0.50 | 0.52 | 0.53 | 0.52 |
| 1.1                      | 0.44 | 0.48 | 0.42 | 0.45 | 0.47 | 0.56 | 0.50 | 0.47 | 0.50 |
| 1.2                      | 0.48 | 0.40 | 0.44 | 0.43 | 0.46 | 0.45 | 0.45 | 0.49 | 0.51 |
| 1.3                      | 0.37 | 0.40 | 0.41 | 0.42 | 0.52 | 0.42 | 0.45 | 0.44 | 0.45 |

Table 5: RMSE(AIC)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.74 | 0.75 | 0.73 | 0.77 | 0.79 | 0.84 | 0.90 | 0.92 | 0.93 |
| 0.1                      | 0.72 | 0.73 | 0.77 | 0.76 | 0.81 | 0.83 | 0.89 | 0.92 | 0.95 |
| 0.2                      | 0.70 | 0.71 | 0.72 | 0.80 | 0.75 | 0.78 | 0.86 | 0.89 | 0.93 |
| 0.3                      | 0.69 | 0.70 | 0.79 | 0.70 | 0.75 | 0.80 | 0.79 | 0.81 | 0.90 |
| 0.4                      | 0.69 | 0.66 | 0.67 | 0.66 | 0.74 | 0.72 | 0.83 | 0.78 | 0.81 |
| 0.5                      | 0.64 | 0.63 | 0.65 | 0.68 | 0.69 | 0.69 | 0.73 | 0.73 | 0.75 |
| 0.6                      | 0.60 | 0.62 | 0.62 | 0.65 | 0.67 | 0.67 | 0.79 | 0.71 | 0.72 |
| 0.7                      | 0.59 | 0.59 | 0.60 | 0.71 | 0.60 | 0.63 | 0.66 | 0.68 | 0.71 |
| 0.8                      | 0.57 | 0.58 | 0.61 | 0.64 | 0.60 | 0.64 | 0.62 | 0.62 | 0.67 |
| 0.9                      | 0.60 | 0.56 | 0.67 | 0.56 | 0.57 | 0.60 | 0.80 | 0.58 | 0.62 |
| 1.0                      | 0.56 | 0.54 | 0.52 | 0.58 | 0.57 | 0.58 | 0.58 | 0.59 | 0.58 |
| 1.1                      | 0.52 | 0.57 | 0.54 | 0.55 | 0.54 | 0.62 | 0.59 | 0.53 | 0.55 |
| 1.2                      | 0.57 | 0.49 | 0.52 | 0.50 | 0.53 | 0.53 | 0.52 | 0.55 | 0.56 |
| 1.3                      | 0.48 | 0.48 | 0.48 | 0.50 | 0.58 | 0.50 | 0.53 | 0.50 | 0.51 |

Table 6: RMSE(HQ)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.73 | 0.74 | 0.72 | 0.76 | 0.78 | 0.84 | 0.90 | 0.93 | 0.94 |
| 0.1                      | 0.70 | 0.71 | 0.76 | 0.75 | 0.80 | 0.83 | 0.88 | 0.93 | 0.97 |
| 0.2                      | 0.68 | 0.69 | 0.69 | 0.78 | 0.74 | 0.79 | 0.87 | 0.91 | 0.95 |
| 0.3                      | 0.65 | 0.66 | 0.64 | 0.68 | 0.73 | 0.79 | 0.79 | 0.82 | 0.88 |
| 0.4                      | 0.64 | 0.63 | 0.64 | 0.63 | 0.72 | 0.70 | 0.82 | 0.78 | 0.82 |
| 0.5                      | 0.60 | 0.59 | 0.62 | 0.65 | 0.66 | 0.67 | 0.71 | 0.72 | 0.75 |
| 0.6                      | 0.55 | 0.57 | 0.58 | 0.61 | 0.64 | 0.65 | 0.68 | 0.70 | 0.71 |
| 0.7                      | 0.55 | 0.55 | 0.56 | 0.68 | 0.57 | 0.61 | 0.64 | 0.66 | 0.70 |
| 0.8                      | 0.52 | 0.54 | 0.58 | 0.60 | 0.58 | 0.62 | 0.58 | 0.60 | 0.66 |
| 0.9                      | 0.57 | 0.52 | 0.64 | 0.52 | 0.54 | 0.58 | 0.78 | 0.56 | 0.60 |
| 1.0                      | 0.52 | 0.51 | 0.48 | 0.55 | 0.53 | 0.54 | 0.55 | 0.56 | 0.57 |
| 1.1                      | 0.49 | 0.54 | 0.51 | 0.51 | 0.52 | 0.60 | 0.56 | 0.51 | 0.53 |
| 1.2                      | 0.53 | 0.46 | 0.49 | 0.47 | 0.50 | 0.50 | 0.49 | 0.53 | 0.54 |
| 1.3                      | 0.44 | 0.46 | 0.45 | 0.47 | 0.55 | 0.46 | 0.50 | 0.48 | 0.49 |

Table 7: RMSE(CC-BIC)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.76 | 0.78 | 0.73 | 0.76 | 0.74 | 0.77 | 0.76 | 0.78 | 0.77 |
| 0.1                      | 0.73 | 0.76 | 0.78 | 0.77 | 0.77 | 0.79 | 0.80 | 0.86 | 0.86 |
| 0.2                      | 0.66 | 0.69 | 0.71 | 0.77 | 0.72 | 0.74 | 0.84 | 0.87 | 0.81 |
| 0.3                      | 0.54 | 0.58 | 0.68 | 0.62 | 0.68 | 0.72 | 0.74 | 0.78 | 0.83 |
| 0.4                      | 0.44 | 0.44 | 0.49 | 0.52 | 0.56 | 0.60 | 0.66 | 0.72 | 0.77 |
| 0.5                      | 0.32 | 0.35 | 0.37 | 0.46 | 0.47 | 0.52 | 0.56 | 0.63 | 0.70 |
| 0.6                      | 0.24 | 0.27 | 0.30 | 0.34 | 0.38 | 0.44 | 0.50 | 0.56 | 0.62 |
| 0.7                      | 0.21 | 0.22 | 0.25 | 0.29 | 0.34 | 0.38 | 0.44 | 0.49 | 0.55 |
| 0.8                      | 0.17 | 0.19 | 0.22 | 0.25 | 0.30 | 0.34 | 0.39 | 0.44 | 0.49 |
| 0.9                      | 0.16 | 0.17 | 0.19 | 0.23 | 0.26 | 0.30 | 0.35 | 0.39 | 0.44 |
| 1.0                      | 0.14 | 0.15 | 0.17 | 0.21 | 0.24 | 0.28 | 0.32 | 0.36 | 0.40 |
| 1.1                      | 0.13 | 0.14 | 0.16 | 0.19 | 0.22 | 0.25 | 0.29 | 0.33 | 0.37 |
| 1.2                      | 0.12 | 0.13 | 0.15 | 0.17 | 0.20 | 0.23 | 0.26 | 0.30 | 0.34 |
| 1.3                      | 0.11 | 0.12 | 0.13 | 0.16 | 0.19 | 0.22 | 0.25 | 0.28 | 0.31 |

Table 8: RMSE(CC-AIC)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.75 | 0.75 | 0.71 | 0.74 | 0.73 | 0.77 | 0.77 | 0.80 | 0.81 |
| 0.1                      | 0.70 | 0.73 | 0.76 | 0.75 | 0.77 | 0.77 | 0.81 | 0.90 | 0.92 |
| 0.2                      | 0.60 | 0.64 | 0.66 | 0.75 | 0.71 | 0.75 | 0.85 | 0.90 | 0.89 |
| 0.3                      | 0.47 | 0.50 | 0.63 | 0.58 | 0.65 | 0.71 | 0.74 | 0.80 | 0.87 |
| 0.4                      | 0.37 | 0.39 | 0.42 | 0.48 | 0.53 | 0.59 | 0.66 | 0.73 | 0.79 |
| 0.5                      | 0.29 | 0.32 | 0.34 | 0.39 | 0.45 | 0.50 | 0.56 | 0.63 | 0.71 |
| 0.6                      | 0.23 | 0.25 | 0.28 | 0.33 | 0.38 | 0.43 | 0.50 | 0.56 | 0.62 |
| 0.7                      | 0.20 | 0.21 | 0.24 | 0.29 | 0.34 | 0.38 | 0.44 | 0.49 | 0.55 |
| 0.8                      | 0.17 | 0.19 | 0.22 | 0.25 | 0.30 | 0.34 | 0.39 | 0.44 | 0.49 |
| 0.9                      | 0.16 | 0.17 | 0.19 | 0.23 | 0.26 | 0.30 | 0.35 | 0.39 | 0.44 |
| 1.0                      | 0.14 | 0.15 | 0.17 | 0.21 | 0.24 | 0.28 | 0.32 | 0.36 | 0.40 |
| 1.1                      | 0.13 | 0.14 | 0.16 | 0.19 | 0.22 | 0.25 | 0.29 | 0.33 | 0.37 |
| 1.2                      | 0.12 | 0.13 | 0.15 | 0.17 | 0.20 | 0.23 | 0.26 | 0.30 | 0.34 |
| 1.3                      | 0.11 | 0.12 | 0.13 | 0.16 | 0.19 | 0.22 | 0.25 | 0.28 | 0.31 |

Table 9: RMSE(CC-HQ)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.75 | 0.77 | 0.72 | 0.75 | 0.73 | 0.77 | 0.76 | 0.79 | 0.79 |
| 0.1                      | 0.71 | 0.74 | 0.77 | 0.75 | 0.77 | 0.77 | 0.79 | 0.88 | 0.89 |
| 0.2                      | 0.63 | 0.66 | 0.68 | 0.76 | 0.71 | 0.75 | 0.85 | 0.88 | 0.86 |
| 0.3                      | 0.51 | 0.52 | 0.66 | 0.60 | 0.66 | 0.72 | 0.74 | 0.79 | 0.85 |
| 0.4                      | 0.40 | 0.40 | 0.44 | 0.50 | 0.54 | 0.59 | 0.66 | 0.73 | 0.78 |
| 0.5                      | 0.30 | 0.34 | 0.35 | 0.45 | 0.46 | 0.50 | 0.56 | 0.63 | 0.70 |
| 0.6                      | 0.24 | 0.26 | 0.29 | 0.34 | 0.38 | 0.43 | 0.50 | 0.56 | 0.62 |
| 0.7                      | 0.20 | 0.21 | 0.24 | 0.29 | 0.34 | 0.38 | 0.44 | 0.49 | 0.55 |
| 0.8                      | 0.17 | 0.19 | 0.22 | 0.25 | 0.30 | 0.34 | 0.39 | 0.44 | 0.49 |
| 0.9                      | 0.16 | 0.17 | 0.19 | 0.23 | 0.26 | 0.30 | 0.35 | 0.39 | 0.44 |
| 1.0                      | 0.14 | 0.15 | 0.17 | 0.21 | 0.24 | 0.28 | 0.32 | 0.36 | 0.40 |
| 1.1                      | 0.13 | 0.14 | 0.16 | 0.19 | 0.22 | 0.25 | 0.29 | 0.33 | 0.37 |
| 1.2                      | 0.12 | 0.13 | 0.15 | 0.17 | 0.20 | 0.23 | 0.26 | 0.30 | 0.34 |
| 1.3                      | 0.11 | 0.12 | 0.13 | 0.16 | 0.19 | 0.22 | 0.25 | 0.28 | 0.31 |

Table 10: RMSE(J 90)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.67 | 0.70 | 0.68 | 0.73 | 0.77 | 0.82 | 0.89 | 0.93 | 0.96 |
| 0.1                      | 0.65 | 0.66 | 0.69 | 0.72 | 0.78 | 0.82 | 0.88 | 0.94 | 0.99 |
| 0.2                      | 0.58 | 0.61 | 0.62 | 0.72 | 0.71 | 0.77 | 0.85 | 0.91 | 0.95 |
| 0.3                      | 0.53 | 0.55 | 0.56 | 0.59 | 0.66 | 0.73 | 0.76 | 0.81 | 0.89 |
| 0.4                      | 0.51 | 0.52 | 0.51 | 0.55 | 0.64 | 0.63 | 0.77 | 0.76 | 0.80 |
| 0.5                      | 0.46 | 0.46 | 0.50 | 0.53 | 0.55 | 0.59 | 0.62 | 0.67 | 0.71 |
| 0.6                      | 0.43 | 0.43 | 0.46 | 0.50 | 0.50 | 0.54 | 0.58 | 0.62 | 0.66 |
| 0.7                      | 0.39 | 0.41 | 0.44 | 0.59 | 0.46 | 0.51 | 0.54 | 0.58 | 0.60 |
| 0.8                      | 0.39 | 0.40 | 0.42 | 0.44 | 0.47 | 0.51 | 0.49 | 0.51 | 0.55 |
| 0.9                      | 0.37 | 0.38 | 0.38 | 0.38 | 0.41 | 0.47 | 0.69 | 0.49 | 0.51 |
| 1.0                      | 0.37 | 0.37 | 0.36 | 0.38 | 0.39 | 0.43 | 0.45 | 0.47 | 0.48 |
| 1.1                      | 0.37 | 0.34 | 0.36 | 0.38 | 0.40 | 0.51 | 0.42 | 0.42 | 0.45 |
| 1.2                      | 0.41 | 0.32 | 0.38 | 0.33 | 0.36 | 0.38 | 0.39 | 0.40 | 0.43 |
| 1.3                      | 0.31 | 0.33 | 0.35 | 0.34 | 0.46 | 0.36 | 0.39 | 0.37 | 0.39 |

Table 11: RMSE(J 95)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.65 | 0.69 | 0.67 | 0.73 | 0.76 | 0.82 | 0.89 | 0.94 | 0.97 |
| 0.1                      | 0.63 | 0.65 | 0.68 | 0.71 | 0.77 | 0.82 | 0.88 | 0.95 | 1.01 |
| 0.2                      | 0.56 | 0.58 | 0.60 | 0.71 | 0.70 | 0.77 | 0.85 | 0.92 | 0.98 |
| 0.3                      | 0.49 | 0.51 | 0.53 | 0.57 | 0.63 | 0.73 | 0.76 | 0.82 | 0.90 |
| 0.4                      | 0.45 | 0.46 | 0.47 | 0.50 | 0.57 | 0.61 | 0.69 | 0.75 | 0.80 |
| 0.5                      | 0.40 | 0.40 | 0.45 | 0.50 | 0.51 | 0.55 | 0.60 | 0.66 | 0.71 |
| 0.6                      | 0.37 | 0.38 | 0.39 | 0.44 | 0.46 | 0.51 | 0.55 | 0.60 | 0.64 |
| 0.7                      | 0.33 | 0.34 | 0.37 | 0.54 | 0.41 | 0.47 | 0.50 | 0.55 | 0.58 |
| 0.8                      | 0.31 | 0.32 | 0.35 | 0.39 | 0.41 | 0.46 | 0.45 | 0.49 | 0.53 |
| 0.9                      | 0.31 | 0.31 | 0.31 | 0.32 | 0.36 | 0.41 | 0.67 | 0.46 | 0.49 |
| 1.0                      | 0.31 | 0.30 | 0.30 | 0.33 | 0.34 | 0.39 | 0.40 | 0.44 | 0.45 |
| 1.1                      | 0.29 | 0.28 | 0.31 | 0.31 | 0.34 | 0.47 | 0.37 | 0.39 | 0.43 |
| 1.2                      | 0.27 | 0.26 | 0.32 | 0.28 | 0.31 | 0.32 | 0.35 | 0.38 | 0.39 |
| 1.3                      | 0.25 | 0.28 | 0.29 | 0.29 | 0.29 | 0.32 | 0.35 | 0.34 | 0.37 |

Table 12: RMSE(CC-MS-C-BIC)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.77 | 0.79 | 0.74 | 0.76 | 0.74 | 0.77 | 0.76 | 0.78 | 0.77 |
| 0.1                      | 0.74 | 0.77 | 0.79 | 0.77 | 0.78 | 0.79 | 0.79 | 0.85 | 0.84 |
| 0.2                      | 0.72 | 0.73 | 0.73 | 0.81 | 0.73 | 0.75 | 0.86 | 0.86 | 0.81 |
| 0.3                      | 0.67 | 0.66 | 0.74 | 0.69 | 0.74 | 0.77 | 0.77 | 0.77 | 0.82 |
| 0.4                      | 0.61 | 0.61 | 0.62 | 0.62 | 0.70 | 0.68 | 0.80 | 0.76 | 0.79 |
| 0.5                      | 0.54 | 0.55 | 0.58 | 0.62 | 0.63 | 0.64 | 0.68 | 0.70 | 0.73 |
| 0.6                      | 0.49 | 0.52 | 0.54 | 0.58 | 0.59 | 0.60 | 0.64 | 0.67 | 0.69 |
| 0.7                      | 0.49 | 0.49 | 0.50 | 0.64 | 0.52 | 0.57 | 0.60 | 0.62 | 0.66 |
| 0.8                      | 0.46 | 0.48 | 0.51 | 0.54 | 0.53 | 0.57 | 0.54 | 0.57 | 0.63 |
| 0.9                      | 0.51 | 0.46 | 0.59 | 0.47 | 0.49 | 0.53 | 0.75 | 0.52 | 0.56 |
| 1.0                      | 0.46 | 0.44 | 0.43 | 0.50 | 0.49 | 0.50 | 0.52 | 0.53 | 0.52 |
| 1.1                      | 0.44 | 0.48 | 0.42 | 0.45 | 0.47 | 0.56 | 0.50 | 0.47 | 0.50 |
| 1.2                      | 0.48 | 0.40 | 0.44 | 0.43 | 0.46 | 0.45 | 0.45 | 0.49 | 0.51 |
| 1.3                      | 0.37 | 0.40 | 0.41 | 0.42 | 0.52 | 0.42 | 0.45 | 0.44 | 0.45 |

Table 13: RMSE(CC-MS-C-AIC)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.78 | 0.78 | 0.74 | 0.77 | 0.75 | 0.78 | 0.77 | 0.80 | 0.79 |
| 0.1                      | 0.74 | 0.77 | 0.79 | 0.77 | 0.78 | 0.79 | 0.81 | 0.86 | 0.87 |
| 0.2                      | 0.72 | 0.74 | 0.74 | 0.82 | 0.74 | 0.76 | 0.86 | 0.87 | 0.84 |
| 0.3                      | 0.70 | 0.71 | 0.80 | 0.71 | 0.76 | 0.80 | 0.78 | 0.79 | 0.86 |
| 0.4                      | 0.69 | 0.67 | 0.67 | 0.66 | 0.74 | 0.72 | 0.82 | 0.78 | 0.80 |
| 0.5                      | 0.64 | 0.63 | 0.66 | 0.68 | 0.69 | 0.69 | 0.73 | 0.73 | 0.75 |
| 0.6                      | 0.60 | 0.62 | 0.62 | 0.65 | 0.67 | 0.67 | 0.79 | 0.71 | 0.72 |
| 0.7                      | 0.59 | 0.59 | 0.60 | 0.71 | 0.60 | 0.63 | 0.66 | 0.68 | 0.71 |
| 0.8                      | 0.57 | 0.58 | 0.61 | 0.64 | 0.60 | 0.64 | 0.62 | 0.62 | 0.67 |
| 0.9                      | 0.60 | 0.56 | 0.67 | 0.56 | 0.57 | 0.60 | 0.80 | 0.58 | 0.62 |
| 1.0                      | 0.56 | 0.54 | 0.52 | 0.58 | 0.57 | 0.58 | 0.58 | 0.59 | 0.58 |
| 1.1                      | 0.52 | 0.57 | 0.54 | 0.55 | 0.54 | 0.62 | 0.59 | 0.53 | 0.55 |
| 1.2                      | 0.57 | 0.49 | 0.52 | 0.50 | 0.53 | 0.53 | 0.52 | 0.55 | 0.56 |
| 1.3                      | 0.48 | 0.48 | 0.48 | 0.50 | 0.58 | 0.50 | 0.53 | 0.50 | 0.51 |

Table 14: RMSE(CC-MS-C-HQ)

| $\gamma \backslash \rho$ | 0    | 0.05 | 0.10 | 0.15 | 0.20 | 0.25 | 0.30 | 0.35 | 0.40 |
|--------------------------|------|------|------|------|------|------|------|------|------|
| 0.0                      | 0.78 | 0.79 | 0.74 | 0.76 | 0.74 | 0.77 | 0.76 | 0.79 | 0.78 |
| 0.1                      | 0.74 | 0.77 | 0.79 | 0.77 | 0.78 | 0.78 | 0.79 | 0.86 | 0.86 |
| 0.2                      | 0.73 | 0.73 | 0.74 | 0.81 | 0.74 | 0.76 | 0.86 | 0.87 | 0.83 |
| 0.3                      | 0.68 | 0.68 | 0.75 | 0.70 | 0.75 | 0.79 | 0.78 | 0.79 | 0.82 |
| 0.4                      | 0.66 | 0.64 | 0.65 | 0.65 | 0.73 | 0.70 | 0.81 | 0.77 | 0.79 |
| 0.5                      | 0.60 | 0.59 | 0.62 | 0.65 | 0.67 | 0.67 | 0.71 | 0.71 | 0.75 |
| 0.6                      | 0.56 | 0.57 | 0.58 | 0.62 | 0.64 | 0.65 | 0.68 | 0.70 | 0.71 |
| 0.7                      | 0.55 | 0.55 | 0.56 | 0.68 | 0.57 | 0.61 | 0.64 | 0.66 | 0.70 |
| 0.8                      | 0.52 | 0.54 | 0.58 | 0.60 | 0.58 | 0.62 | 0.58 | 0.60 | 0.66 |
| 0.9                      | 0.57 | 0.52 | 0.64 | 0.52 | 0.54 | 0.58 | 0.78 | 0.56 | 0.60 |
| 1.0                      | 0.52 | 0.51 | 0.48 | 0.55 | 0.53 | 0.54 | 0.55 | 0.56 | 0.57 |
| 1.1                      | 0.49 | 0.54 | 0.51 | 0.51 | 0.52 | 0.60 | 0.56 | 0.51 | 0.53 |
| 1.2                      | 0.53 | 0.46 | 0.49 | 0.47 | 0.50 | 0.50 | 0.49 | 0.53 | 0.54 |
| 1.3                      | 0.44 | 0.46 | 0.45 | 0.47 | 0.55 | 0.46 | 0.50 | 0.48 | 0.49 |