$$auto(X_{t}^{k}) = \sum_{\omega} \gamma_{\omega}^{i}(X_{t-1}^{k}, ..., X_{t-1}^{k})$$

$$Cross(X_{t}^{k}) = \sum_{\omega} \gamma_{\omega}^{i}(X_{t}^{k})$$

$$X_{t}^{k}$$

$$X_{t}^{k}$$

$$X_{t}^{m}$$

$$X_{t}^{m}$$

$$X_{t}^{m}$$

 $\gamma = validation \ test; \ \omega = weighting \ of \ test; \ i = number \ of \ \gamma; \ k + \overline{k} = \Omega$