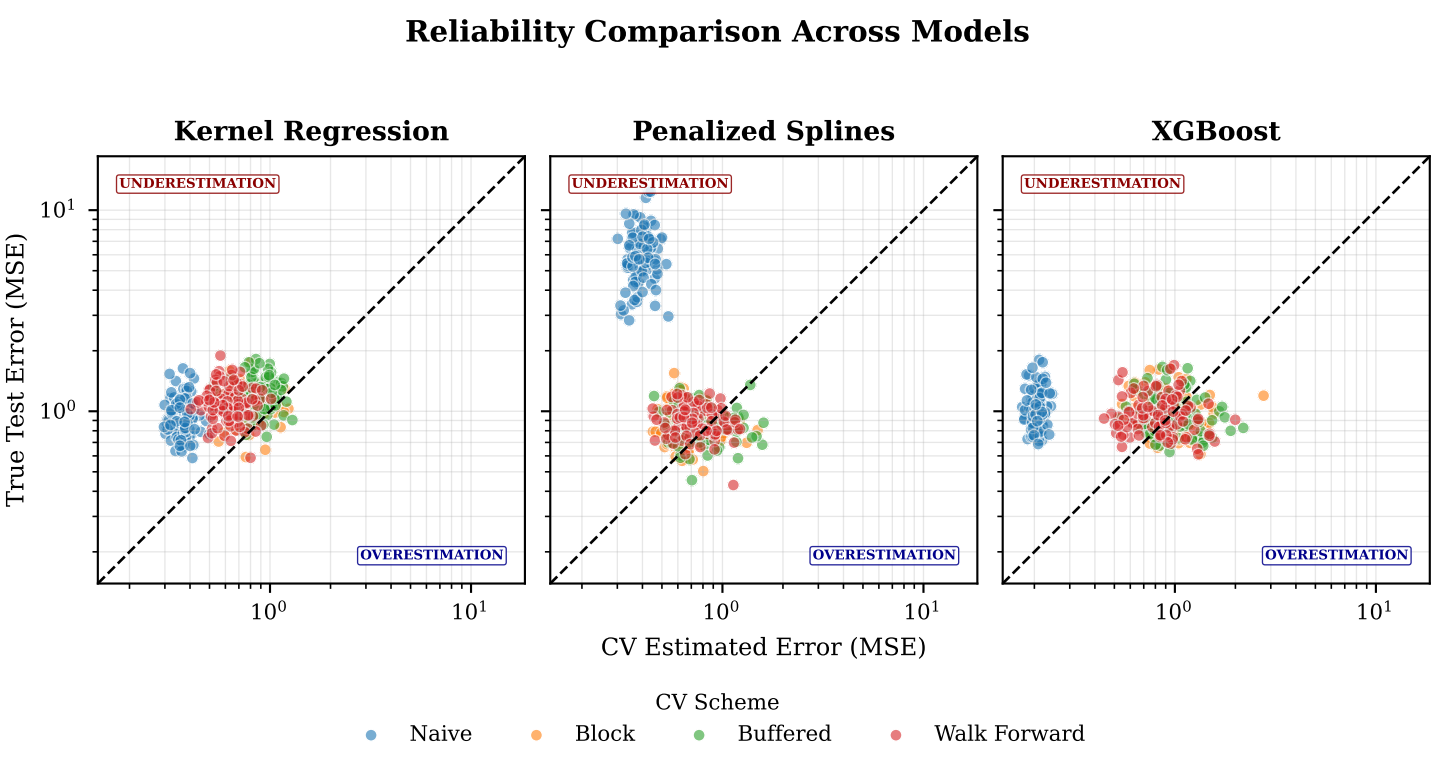
Reliability Comparison Across Models
Kernel Regression
Penalized Splines
XGBoost
UNDERESTIMATION
OVERESTIMATION
True Test Error (MSE)
CV Estimated Error (MSE)
CV Scheme
Naive
Block
Buffered
Walk Forward