Prescient: $1044.48

Vanilla Forecaster + Multivariate Gaussian:

K = 0:	$1703.51		
K = 5:	$1264.42	With x2.5 variance on diag:	$1220.98
K = 10:	$1131.50	With x2.5 variance on diag:	$1143.84
K = 20:	$1072.10	With x2.5 variance on diag:	$1054.26
K = 30:	$1052.70		
K = 40:	$1040.36		

K = 5	With x2 variance on all:	$1195.36
K = 10	With x2 variance on all:	$1076.73
K = 20	With x2 variance on all:	$1033.97
K = 30	With x2 variance on all:	$1020.13
K = 40	With x2 variance on all:	$1008.69
K = 50	With x2 variance on all:	$1012.34

Vanilla Forecaster + Historical Sampling:

K = 5:	$1241.71
K = 10:	$1111.13
K = 20:	$1058.04

Vanilla Forecaster + Diagonal Covariance Gaussian:

K = 5:	$
K = 10:	$
K = 20:	$1538.27

Vanilla Forecaster + Matern (scalar):

K = 20: $1517.68

Vanilla Forecaster + RBF (scalar):

K = 20: $1291.22

Matern (vector):

(2000 train samps) K = 0:	$1654.73	(4000 train samps) K = 0:	$1869.00
(2000 train samps) K = 20:	$1557.58	(4000 train samps) K = 20:	$1745.73

RBF (vector):

(2000 train samps) K = 0:	$1547.90	(4000 train samps) K = 0:	$1676.60
(2000 train samps) K = 20:	$1392.48	(4000 train samps) K = 20:	$1524.46
(2000 train samps) K = 30:	$1391.14	(4000 train samps) K = 30:	$1516.55

RBF (vector) + Historical Sampling:

(2000 train samps) K = 20: $1070.63

Matern (vector) + Historical Sampling:
(2000 train samps) K = 20: $1097.77

RBF (vector) with short length scale for forecast, long length scale for samples:
(2000 train samps) K = 20: $1489.43