Model Checks

Check that model stacking works well if the true model is not included

As a simple first check, we simulate a vector with 30 'true' observations from a standard normal distribution. Two models then generate 80 predictive samples for each observation from a normal distribution with constant random mean (the mean itself is drawn from a standard normal distribution) and variance 1.

The weights are then optimized and compared against a grid of weights ranging from 0 to 1 in steps of 0.01. Ensembles are formed by weighting the two predictive samples accordingly.