



Variogram Score ( $p = 1$ )

Energy Score

LARX+N( $0, \sigma$ )		0		0	1	0	0	0	0	0.18	0	0	0	0.95	0.88	0.81
LARX+N( $0, \Sigma$ )	1			1	1	1	1	1	1	1	1	1	1	0.96	0.99	1
LARX+Adaptive CP																
LARX+GARCH(1,1)	1	0			1	0	0	0	0	0.93	0	0	0	0.96	0.91	0.9
oDistReg	0	0		0		0	0	0	0	0	0	0	0	0.95	0.69	0.17
oDistReg+GC	1	0		1	1		0.49	0.07	0.62	1	0.47	0	0.33	0.96	0.94	0.98
oDistReg+spGC	1	0		1	1	0.51		0.07	0.63	1	0.47	0	0.33	0.96	0.95	0.98
oMvDistReg(t, CD, OLS, ind)	1	0		1	1	0.93	0.93		1	1	1	0	0.99	0.96	0.95	0.99
oMvDistReg(t, CD, OLS)	1	0		1	1	0.38	0.37	0		1	0.25	0	0.06	0.96	0.94	0.97
oMvDistReg(t, CD, LASSO)	0.82	0		0.07	1	0	0	0	0		0	0	0	0.96	0.9	0.86
oMvDistReg(t, MCD, OLS, ind)	1	0		1	1	0.53	0.53	0	0.75	1		0	0.21	0.96	0.95	0.98
oMvDistReg(t, MCD, OLS)	1	0		1	1	1	1	1	1	1	1		1	0.96	0.96	0.99
oMvDistReg(t, MCD, LASSO)	1	0		1	1	0.67	0.67	0.01	0.94	1	0.79	0		0.96	0.95	0.98
oMvDistReg(t, LRA, OLS, ind)	0.05	0.04		0.04	0.05	0.04	0.04	0.04	0.04	0.04	0.04	0.04	0.04		0.05	0.05
oMvDistReg(t, LRA, OLS)	0.12	0.01		0.09	0.31	0.06	0.05	0.05	0.06	0.1	0.05	0.04	0.05	0.95		0.2
oMvDistReg(t, LRA, LASSO)	0.19	0		0.1	0.83	0.02	0.02	0.01	0.03	0.14	0.02	0.01	0.02	0.95	0.8	

		0		0	1	0	0	1	1	1	1	1	1	1	1	1
1			0.13	1	0.39	0.41	1	1	1	1	1	1	1	1	1	1
1	0.87			1	0.53	0.55	1	1	1	1	1	1	1	1	1	1
0	0		0		0	0	1	1	1	1	1	1	1	1	1	1
1	0.61		0.47	1		0.83	1	1	1	1	1	1	1	1	1	1
1	0.59		0.45	1	0.17		1	1	1	1	1	1	1	1	1	1
0	0		0	0	0	0		1	1	0	1	1	1	1	1	1
0	0		0	0	0	0	0		1	0	0	0	0	0.01	0	0
0	0		0	0	0	0	0	0		0	0	0	0	0	0	0
0	0		0	0	0	0	0	1	1	1		1	1	1	1	1
0	0		0	0	0	0	0	1	1	0		0.63	0.05	0	0	0
0	0		0	0	0	0	0	1	1	0	0.37		0.04	0	0	0
0	0		0	0	0	0	0	0.99	1	0	0.95	0.96		0.65	0.53	
0	0		0	0	0	0	0	1	1	0	1	1	0.35		0.03	
0	0		0	0	0	0	0	1	1	0	1	1	0.47	0.97		

Dawid Sebastiani Score

Log-Score

LARX+N( $0, \sigma$ )		0		0	0	0	0	0.31	0	0	0.38	0	0	0.4	0.21	0
LARX+N( $0, \Sigma$ )	1			1	1	0.68	0.61	1	0.94	1	1	0.02	0.45	1	1	1
LARX+Adaptive CP																
LARX+GARCH(1,1)	1	0			0.82	0	0	1	0	0	1	0	0	1	1	1
oDistReg	1	0		0.18		0	0	1	0	0	1	0	0	1	1	1
oDistReg+GC	1	0.32		1	1		0.08	1	0.94	1	1	0	0.18	1	1	1
oDistReg+spGC	1	0.39		1	1	0.92		1	0.96	1	1	0	0.27	1	1	1
oMvDistReg(t, CD, OLS, ind)	0.69	0		0	0	0	0		0	0	0.7	0	0	0.69	0.58	0.06
oMvDistReg(t, CD, OLS)	1	0.06		1	1	0.06	0.04	1		0.99	1	0	0.02	1	1	1
oMvDistReg(t, CD, LASSO)	1	0		1	1	0	0	1	0.01		1	0	0	1	1	1
oMvDistReg(t, MCD, OLS, ind)	0.62	0		0	0	0	0	0.3	0	0		0	0	0.57	0.3	0
oMvDistReg(t, MCD, OLS)	1	0.98		1	1	1	1	1	1	1	1		0.99	1	1	1
oMvDistReg(t, MCD, LASSO)	1	0.55		1	1	0.82	0.73	1	0.98	1	1	0.01		1	1	1
oMvDistReg(t, LRA, OLS, ind)	0.6	0		0	0	0	0	0.31	0	0	0.43	0	0		0.15	0
oMvDistReg(t, LRA, OLS)	0.79	0		0	0	0	0	0.42	0	0	0.7	0	0	0.85		0
oMvDistReg(t, LRA, LASSO)	1	0		0	0	0	0	0.94	0	0	1	0	0	1	1	

		0		0	0	0	0	0	0	0	0	0	0	0	0	0
1			1	1	0	0	1	0	0	1	0	0	1	0	1	1
1	0			0	0	0	0	0	0	0	0	0	0	0	0	0
1	0		1		0	0	0	0	0	0	0	0	0	0	0	0
1	1		1	1		1	1	0	0	1	0	0	1	0	1	1
1	1		1	1	0			1	0	0	1	0	0	1	1	1
1	0		1	1	0	0		0	0	0	0	0	0	1	0	0
1	1		1	1	1	1	1	1		0	1	0	0	1	1	1
1	1		1	1	1	1	1	1	1		1	0	0	1	1	1
1	0		1	1	0	0	1	0	0		0	0		0	0	0
1	1		1	1	1	1	1	1	1	1	1	1	1	1	1	1
1	0		1	1	0	0	0	0	0	0	0	0	0	0		0
1	0		1	1	0	0	1	0	0	1	0	0	0	1		0
1	0		1	1	0	0	1	0	0	1	0	0	0	1	1	

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 LARX+GARCH(1,1)  
 oDistReg  
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 oDistReg+spGC  
 oMvDistReg(t, CD, OLS, ind)  
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 oMvDistReg(t, LRA, LASSO)