													p-va.	iue i	or the .	Dieboid	-wari	шо	rest													
			Variogram Score $(p = 1)$ 0 1 0 0 0 0 0.18 0 0 0 0.95 0.88 0.81										Energy Score																			
$LARX+N(0, \sigma)$ -		0		0	1	0	0	0	0	0.18	0	0	0	0.95	0.88	.81	-	0		0	1	0	0	1	1	1	1	1	1	1	1	1
$LARX+N(0, \Sigma)$ -	- 1			1	1	1	1	1	1	1	1	1	1	0.96	0.99	1	- 1			0.13	1	0.39	0.41	1	1	1	1	1	1	1	1	1
LARX+Adaptive CP -																	-															
LARX+GARCH(1,1) -	- 1	0			1	0	0	0	0	0.93	0	0	0	0.96	0.91).9	- 1	0.87			1	0.53	0.55	1	1	1	1	1	1	1	1	1
oDistReg -	0	0		0		0	0	0	0	0	0	0	0	0.95	0.69 0	.17	- 0	0		0		0	0	1	1	1	1	1	1	1	1	1
o $DistReg+GC$ -	- 1	0		1	1		0.49	0.07	0.62	1	0.47	0	0.33	0.96	0.94 0	.98	- 1	0.61		0.47	1		0.83	1	1	1	1	1	1	1	1	1
o $DistReg + spGC$ -	- 1	0		1	1	0.51		0.07	0.63	1	0.47	0	0.33	0.96	0.95 0	.98	- 1	0.59		0.45	1	0.17		1	1	1	1	1	1	1	1	1
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	- 0	0		0	0	0	0		1	1	0	1	1	1	1	1
oMvDistReg(t, CD, OLS) -	- 1	0		1	1	0.38	0.37	0	Г	1	0.25	0	0.06	0.96	0.94 0	.97	- 0	0		0	0	0	0	0		1	0	0	0	0.01	0	0
oMvDistReg(t, CD, LASSO) -	0.82	0		0.07	1	0	0	0	0	Г	0	0	0	0.96	0.9 0	.86	- 0	0		0	0	0	0	0	0		0	0	0	0	0	0
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	- 0	0		0	0	0	0	1	1	1		1	1	1	1	1
oMvDistReg(t, MCD, OLS) -	1	0		1	1	1	1	1	1	1	1		1	0.96	0.96 0	.99	- 0	0		0	0	0	0	0	1	1	0		0.63	0.05	0	0
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	- 0	0		0	0	0	0	0	1	1	0	0.37		0.04	0	0
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	<mark>.05</mark>	- 0	0		0	0	0	0	0	0.99	1	0	0.95	0.96		0.65	0.53
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	().2	- 0	0		0	0	0	0	0	1	1	0	1	1	0.35		0.03
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		0	0	0	0	0	1	1	0	1	1	0.47	0.97	
		_				Dav	vid S	- Seba	' istia	ni S	ore		ı				_	' '		-	'	'	I	og-S	Score	e –						
$LARX+N(0, \sigma)$ -		0		0	0	0		0.31			0.38	0	0	0.4	0.21	0	_	0		0	0	0	0	0	0	0	0	0	0	0	0	0
$LARX+N(0, \Sigma)$ -	1			1	1	0.68	0.61	1	0.94	1	1	0.02	0.45	1	1	1	- 1			1	1	0	0	1	0	0	1	0	0	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	- 1	0			0	0	0	0	0	0	0	0	0	0	0	0
oDistReg -	- 1	0		0.18		0	0	1	0	0	1	0	0	1	1	1	- 1	0		1		0	0	0	0	0	0	0	0	0	0	0
o $\mathrm{DistReg} + \mathrm{GC}$ -	- 1	0.32		1	1		0.08	1	0.94	1	1	0	0.18	1	1	1	- 1	1		1	1		1	1	0	0	1	0	0	1	1	1
oDistReg + spGC -	- 1	0.39		1	1	0.92		1	0.96	1	1	0	0.27	1	1	1	- 1	1		1	1	0		1	0	0	1	0	0	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	- 1	0		1	1	0	0		0	0	0	0	0	1	0	0
oMvDistReg(t, CD, OLS) -	1	0.06		1	1	0.06	0.04	1		0.99	1	0	0.02	1	1	1	- 1	1		1	1	1	1	1		0	1	0	0	1	1	1
oMvDistReg(t, CD, LASSO) -	- 1	0		1	1	0	0	1	0.01	Г	1	0	0	1	1	1	- 1	1		1	1	1	1	1	1		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	- 1	0		1	1	0	0	1	0	0		0	0	1	0	0
oMvDistReg(t, MCD, OLS) -	- 1	0.98		1	1	1	1	1	1	1	1		0.99	1	1	1	- 1	1		1	1	1	1	1	1	1	1		0	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	- 1	1		1	1	1	1	1	1	1	1	1		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	- 1	0		1	1	0	0	0	0	0	0	0	0		0	0
oMvDistReg(t, LRA, OLS) -	0.79	0		0	0	0	0	0.42	0	0	0.7	0	0	0.85		0	- 1	0		1	1	0	0	1	0	0	1	0	0	1		0
oMvDistReg(t, LRA, LASSO) -	- 1	0		0	0	0	0	0.94	0	0	1	0	0	1	1		- 1	0		1	1	0	0	1	0	0	1	0	0	1	1	
	σ) –	(X	CP -	1) -	eg –	- 25	- - - - - - - - - - - - - - - - - - -	- (p	S) -	- (0	- (p	S) -	- (0	- (p	\widehat{S}	 ()	σ	- (Ω	CP -	1)	eg –	- D	- - - -	ind) -	S -	0 -	(p	S) -	0) -	ind) -	S	0
			tive (LARX+GARCH(1,1)	m oDistReg	$_{ m oDistReg+GC}$	$_{ m 2DistReg+spGC}$	OLS, ind)	oMvDistReg(t, CD, OLS)	oMvDistReg(t, CD, LASSO)	IvDistReg(t, MCD, OLS, ind)	o, ols)	LASSO)	OLS, ind)	oMvDistReg(t, LRA, OLS)	oMvDistReg(t, LRA, LASSO)	$ARX+N(0, \sigma)$	$LARX+N(0,\Sigma)$		LARX+GARCH(1,1)	m oDistReg	oDistReg+GC	oDistReg+spGC	S, in	o, ols)	oMvDistReg(t, CD, LASSO)	OLS, ind)	oMvDistReg(t, MCD, OLS)	LASSO)		A, OLS)	${ m oMvDistReg(t,LRA,LASSO)}$
	LARX+N(0)	ARX+N(0,	LARX+Adaptive	ARC	Io	m)istR	$^{ m tReg}$		t, CL	D, T), OI	oMvDistReg(t, MCD,	'n, L		LRA	₹A, I	3X+.	X+1	LARX+Adaptive	AAR	lo	istR	$^{ m tReg}$), OLS,	t, CD,	JD, I		MCL		A, OLS,	oMvDistReg(t,LRA,	&A, I
	LAI	LAF	X + A	X+C		οΓ	oDist	oMvDistReg(t, CD,	Reg(t	;(t, C	MCL	g(t,]	, MCD,	AvDistReg(t, LRA,	$\operatorname{eg}(\operatorname{t},$	t, LF	LAI	LAF	X + A	X+C		oL	oDist	t, CD	${ m oMvDistReg}(t,$;(t, C	vDistReg(t, MCD,	g(t,]	MvDistReg(t, MCD,	LRA,	eg(t,	t, LF
			$_{ m LAR}$	$_{ m LAR}$				${ m Reg}(1$	Distl	$^{ m itReg}$.g(t, .	$_{ m istRe}$	MvDistReg(t,	eg(t,	istR	${ m Reg}(\cdot)$			$_{ m LAR}$	$_{ m LAR}$				${ m oMvDistReg}(t,$	Dist]	${ m tReg}$,g(t,	istRe	$\deg(t$	eg(t,	$_{ m istR}$	$\mathrm{Reg}(z)$
								Dist]	oMv	[vDis	istRe	ďvDi	DistF	$ m istR_0$	MvD	'Dist.								Dist	oMv	[vDis	istRe	МvDi	DistF	AvDistReg(t,	MvD	Dist
								Mc		oM	ſvDi	O	Mvl	MvD	0	$_{ m oMv}$								Mc		oM	ÍvDi	ol	Mvl	MvD	0	$_{ m oMv}$