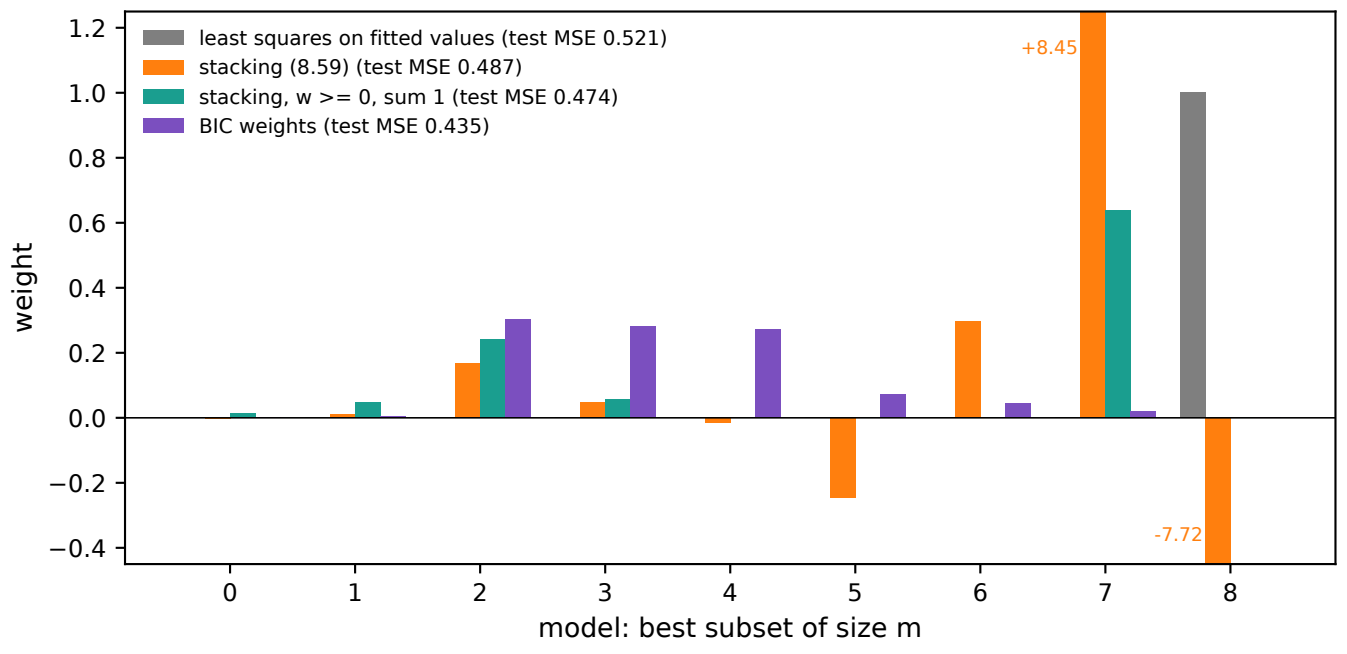

least squares on fitted values (test MSE 0.521)
stacking (8.59) (test MSE 0.487)
stacking, w >= 0, sum 1 (test MSE 0.474)
BIC weights (test MSE 0.435)
+8.45
-7.72
weight
1.2
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
0
1
2
3
4
5
6
7
8
model: best subset of size m