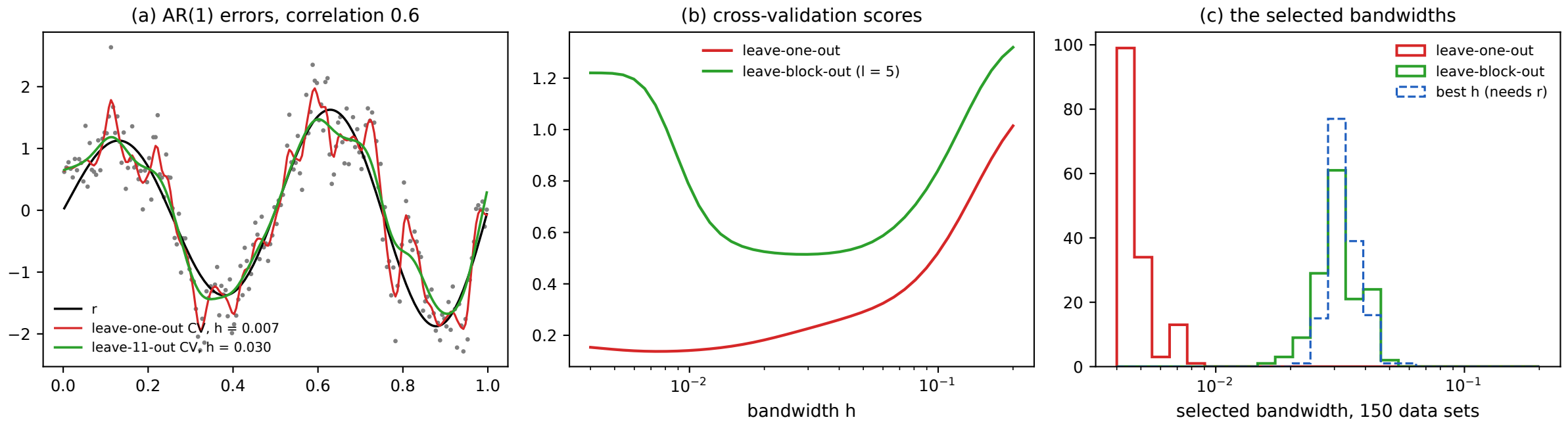

(a) AR(1) errors, correlation 0.6
r
leave-one-out CV, h = 0.007
leave-11-out CV, h = 0.030
(b) cross-validation scores
leave-one-out
leave-block-out (l = 5)
bandwidth h
(c) the selected bandwidths
leave-one-out
leave-block-out
best h (needs r)
selected bandwidth, 150 data sets