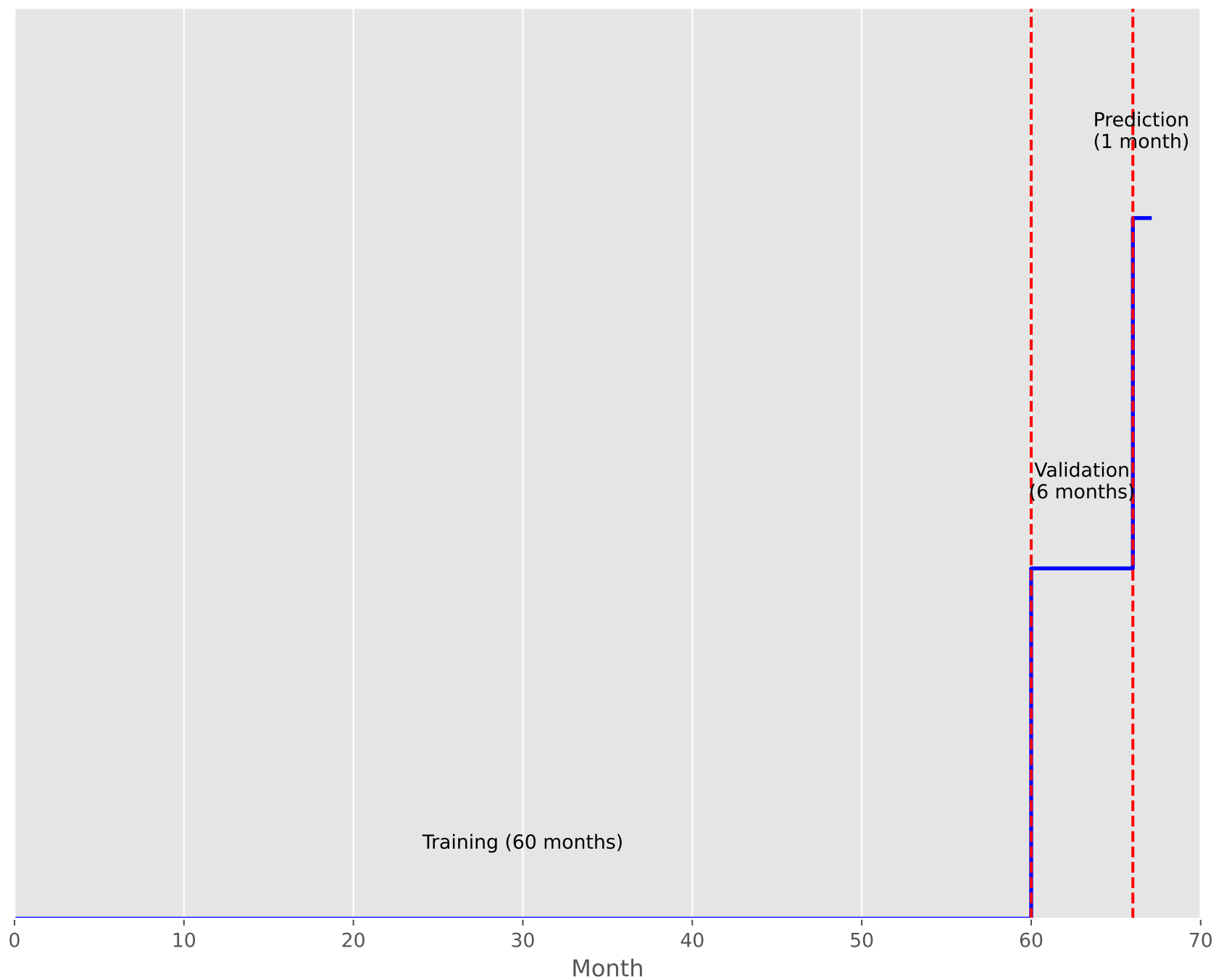# Rolling Window Structure
Factor Return Forecasting Project
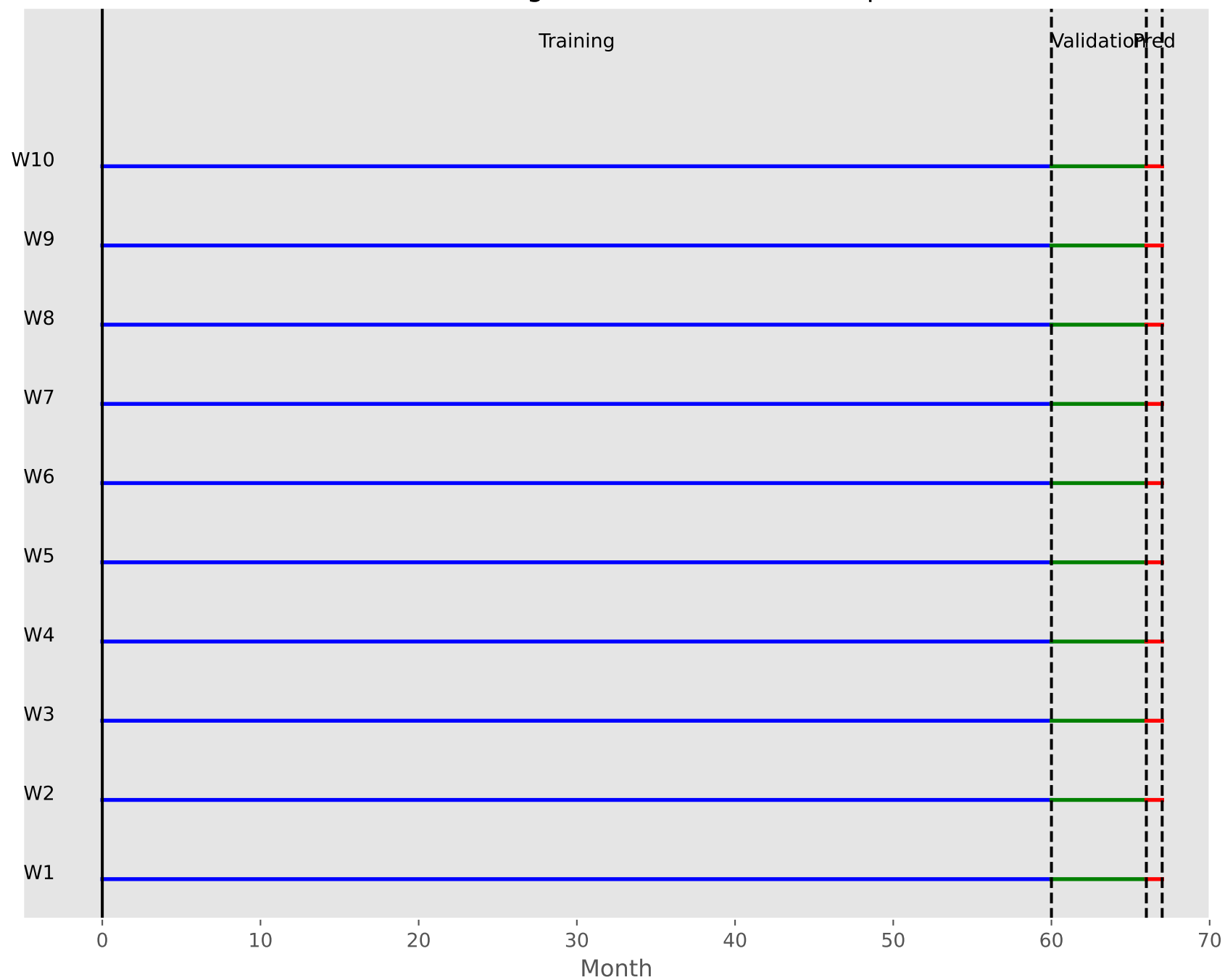
Generated: 2025-05-14 15:02:15

Total Windows: 236

Window Structure (67 months total)

Prediction
(1 month)

Validation
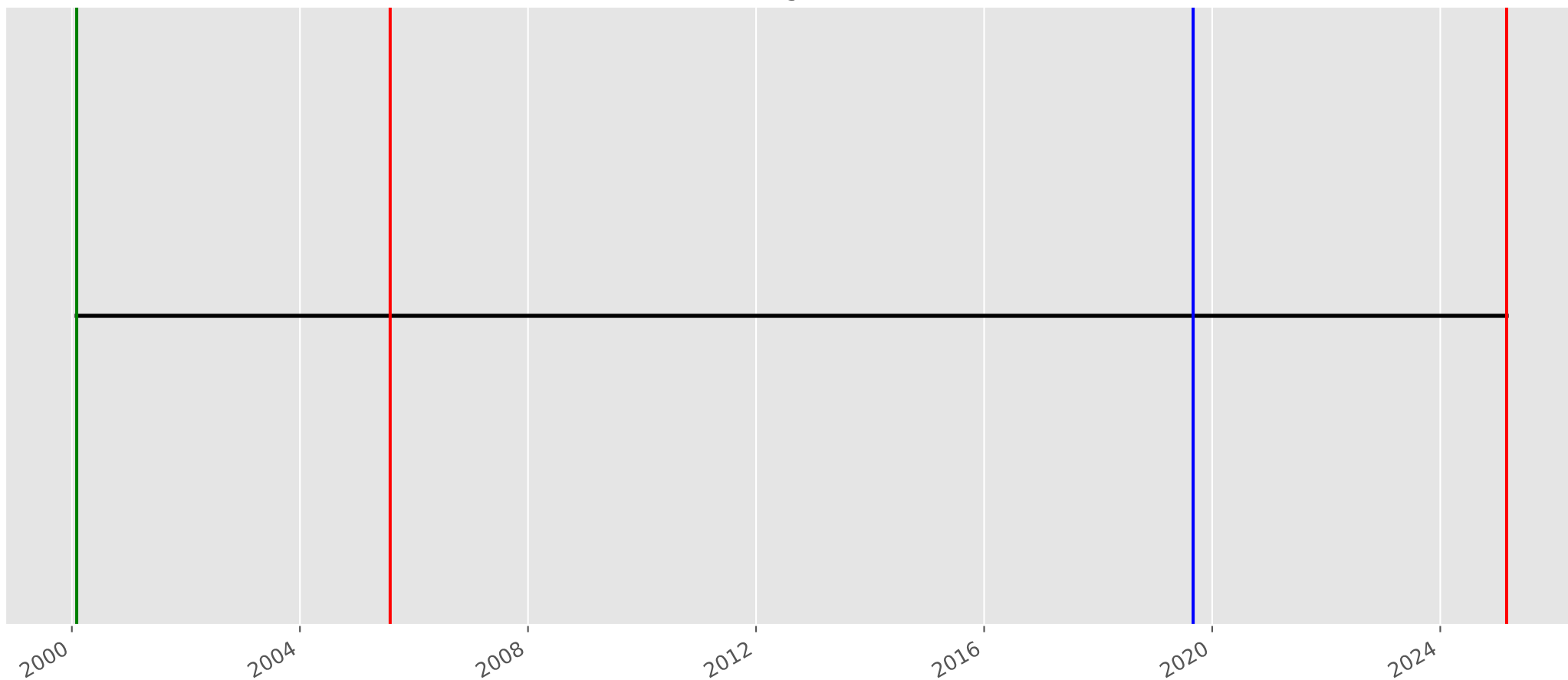(6 months)

Training (60 months)

Month

First 10 Rolling Windows (1-month step)

Training Validation Pred

W10

W9

W8

W7

W6

W5

W4

W3

W2

W1

Month

Full Date Coverage of All Windows

First Window Start

First Prediction

Last Window Start

Last Prediction

2000   2004   2008   2012   2016   2020   2024

Summary:

Total Windows: 236

First Window:
Training: 2000-02-01 to 2005-01-01
Validation: 2005-02-01 to 2005-07-01
Prediction: 2005-08-01

Last Window:
Training: 2019-09-01 to 2024-08-01
Validation: 2024-09-01 to 2025-02-01
Prediction: 2025-03-01