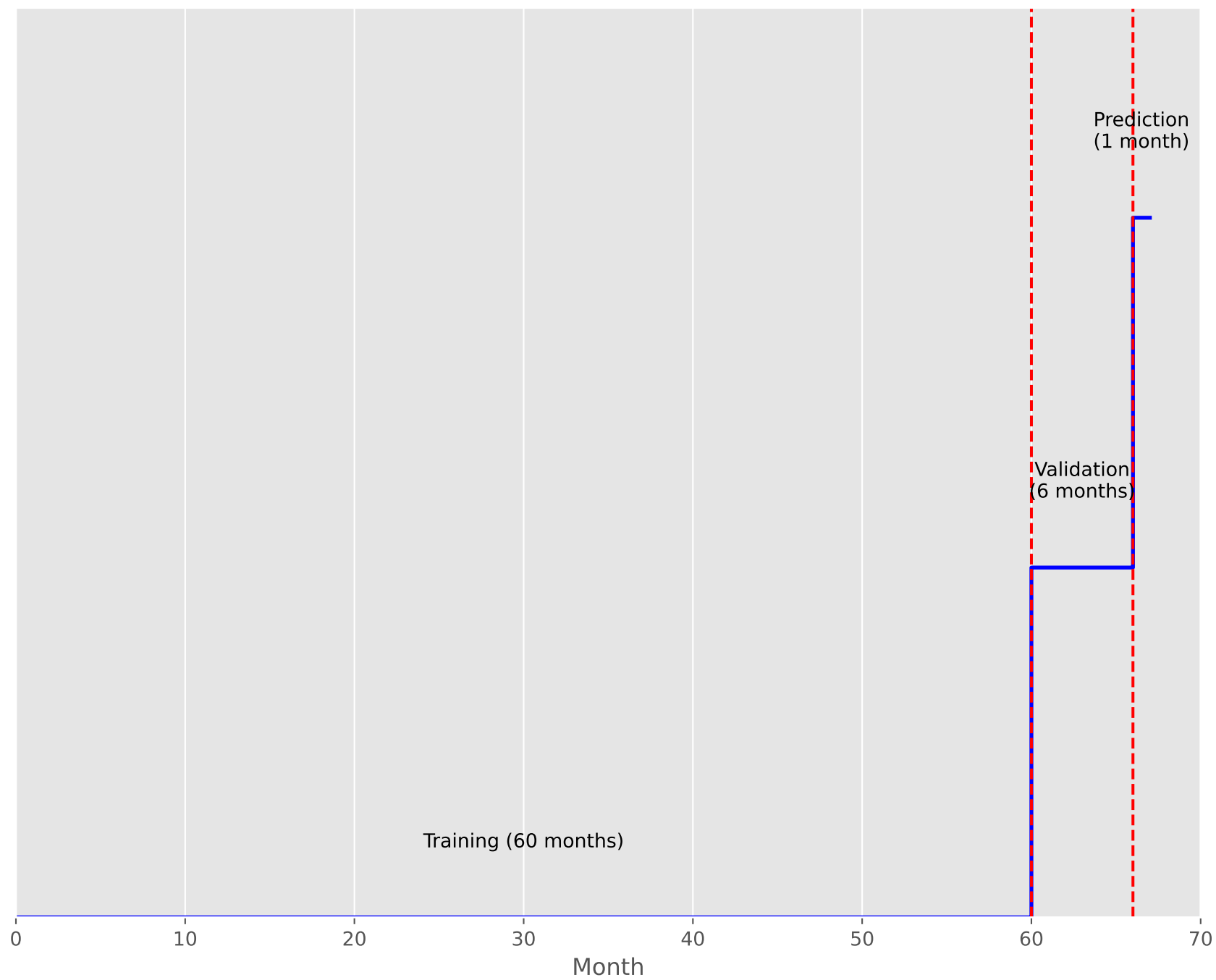


Rolling Window Structure Factor Return Forecasting Project

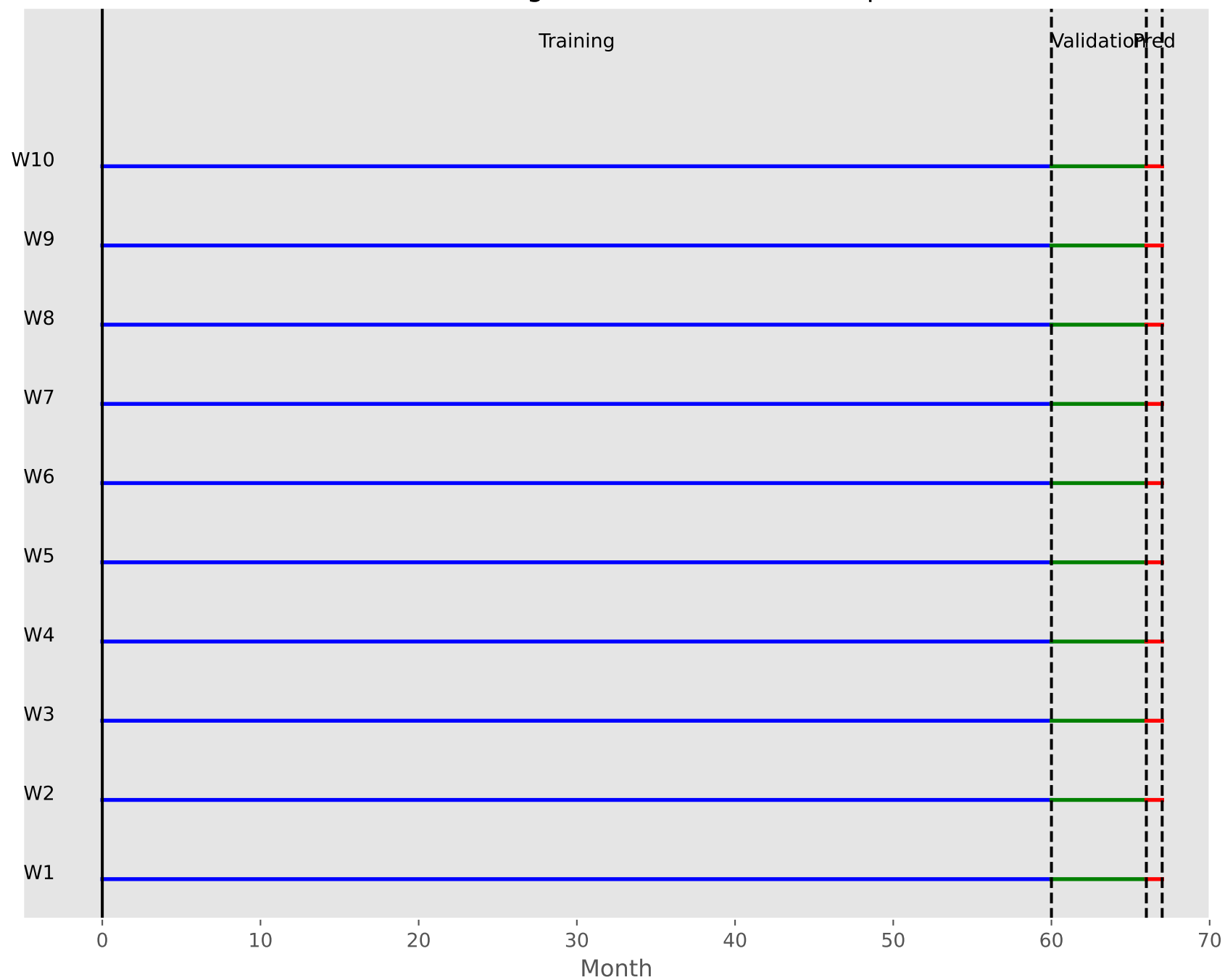
Generated: 2025-05-15 18:01:47

Total Windows: 236

Window Structure (67 months total)



First 10 Rolling Windows (1-month step)



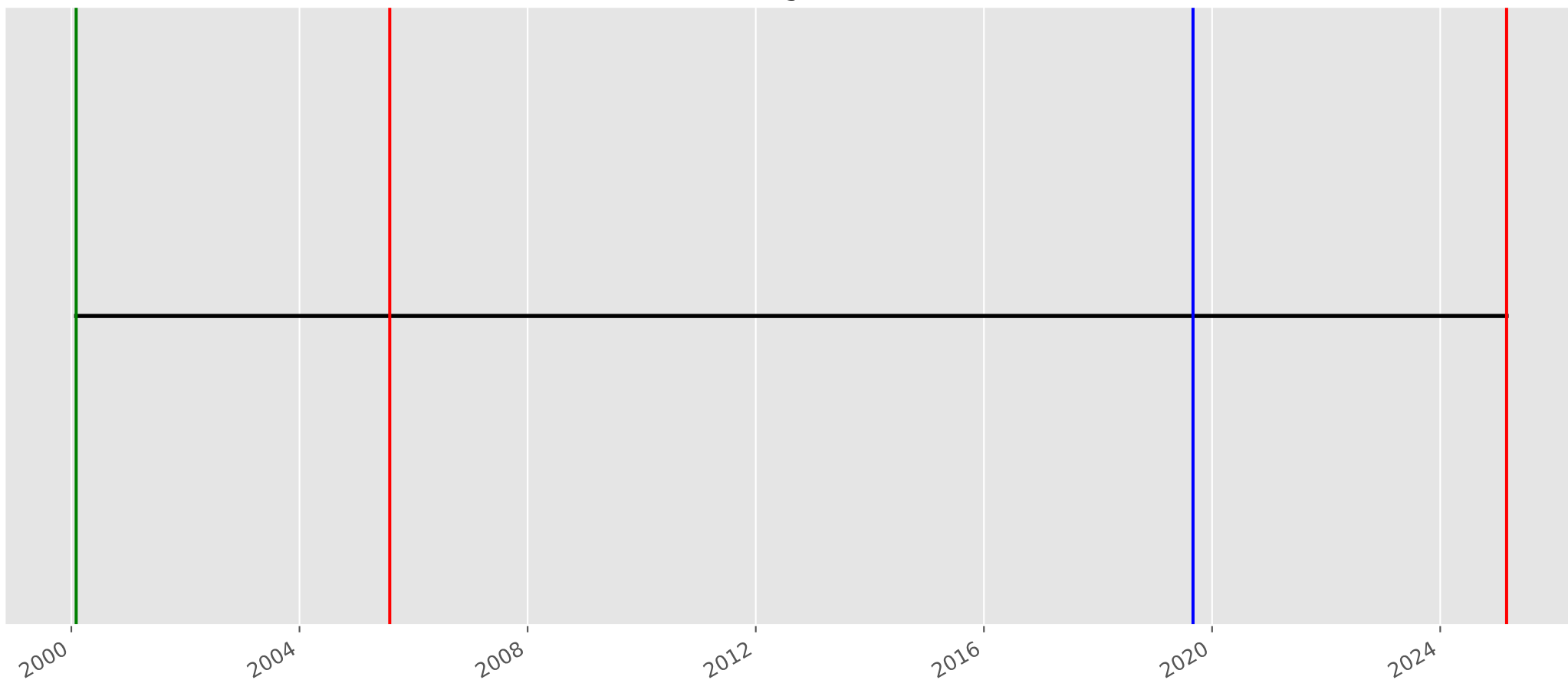
First Window Start

First Prediction

Last Window Start

Last Prediction

Full Date Coverage of All Windows



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