preparing results of forecast experiment

Dirk Ulbricht

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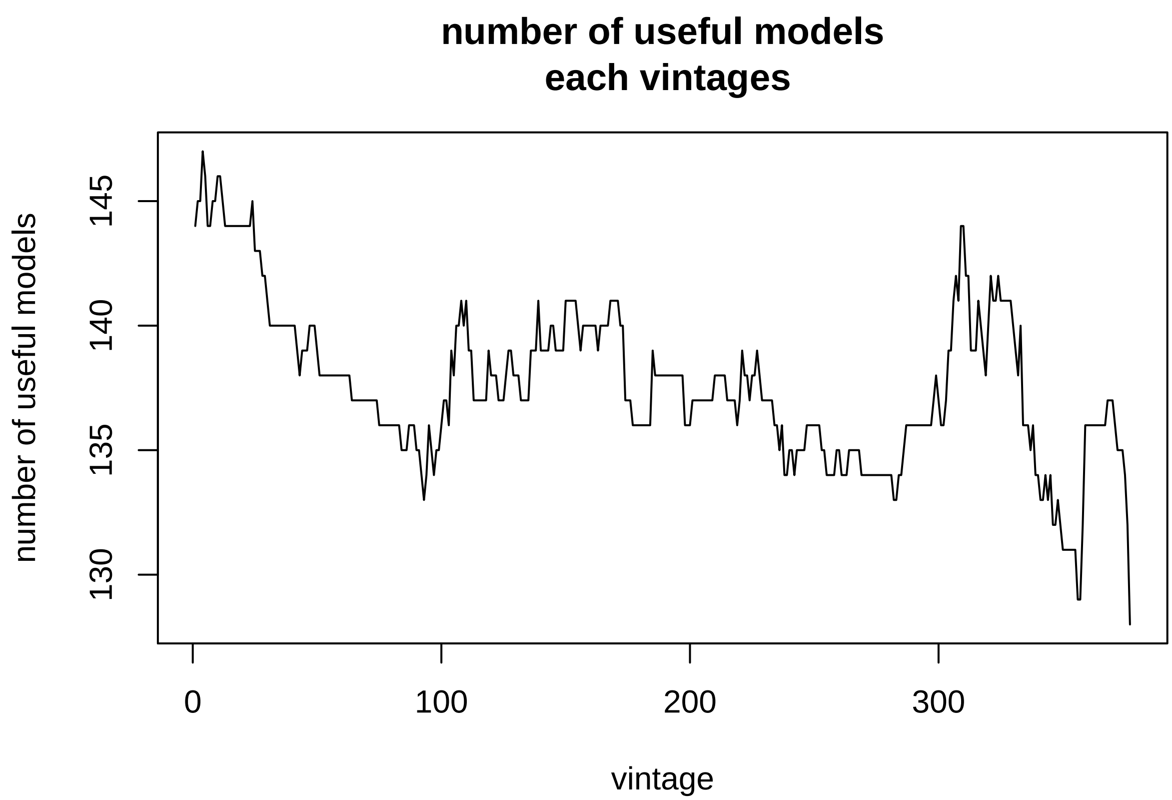
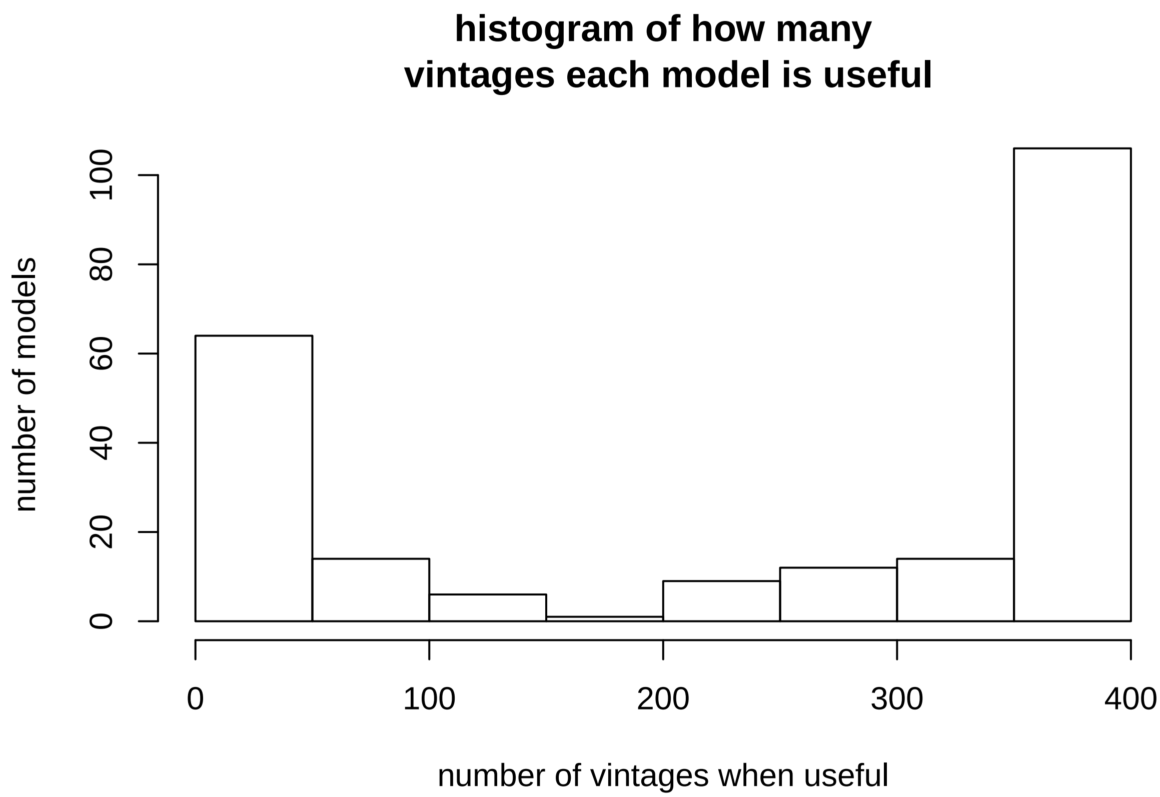
Not all of the forecasts are actually diffrent from the autoregression. This is the case whenever bma can not detect a signifcant lag of the other explanatory variable than the endogenous. Thus, in a first step, we have to identify those models that are actually useful beyond the AR model.

First, however, we have to sort out those models, that could not be employed all periods due to zeros. Change rate transformations are not possible, if zeros appear in the denominator, and the models will therefore automatically not employed.





The models droped are target,T10YFFM_chg_1, target,T10YFFM_chg_12 for containing zeros at a certain point in time. Furthermore, 287 models had to be dropped, as none of the lags of the exogenous explanatory variable has been significant at one point in time.