

L_∞ Out of sample

Legend

- DPLS Out-of-sample (0.671)
- LASSO Out-of-sample (0.715)
- NN Out-of-sample (0.736)
- PLS Out-of-sample (0.729)

1990-01-01 1991-05-01 1992-10-01 1994-02-01 1995-07-01 1996-11-01 1998-04-01 1999-08-01 2001-01-01 2002-05-01 2003-10-01 2005-02-01 2006-07-01 2007-11-01 2009-04-01 2010-08-01 2012-01-01 2013-05-01 2014-10-01 2016-02-01