

L_∞ Out of sample

10.0

Legend

LASSO Out-of-sample (1.122)

NN Out-of-sample (1.182)

PLS Out-of-sample (1.152)

DPLS Out-of-sample (1.101)

3.0

1.0

0.3

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