

# Distance as a signal

Nutcha Wattanachit, Johannes Bracher, Evan Ray, Nick Reich

05/19/2022

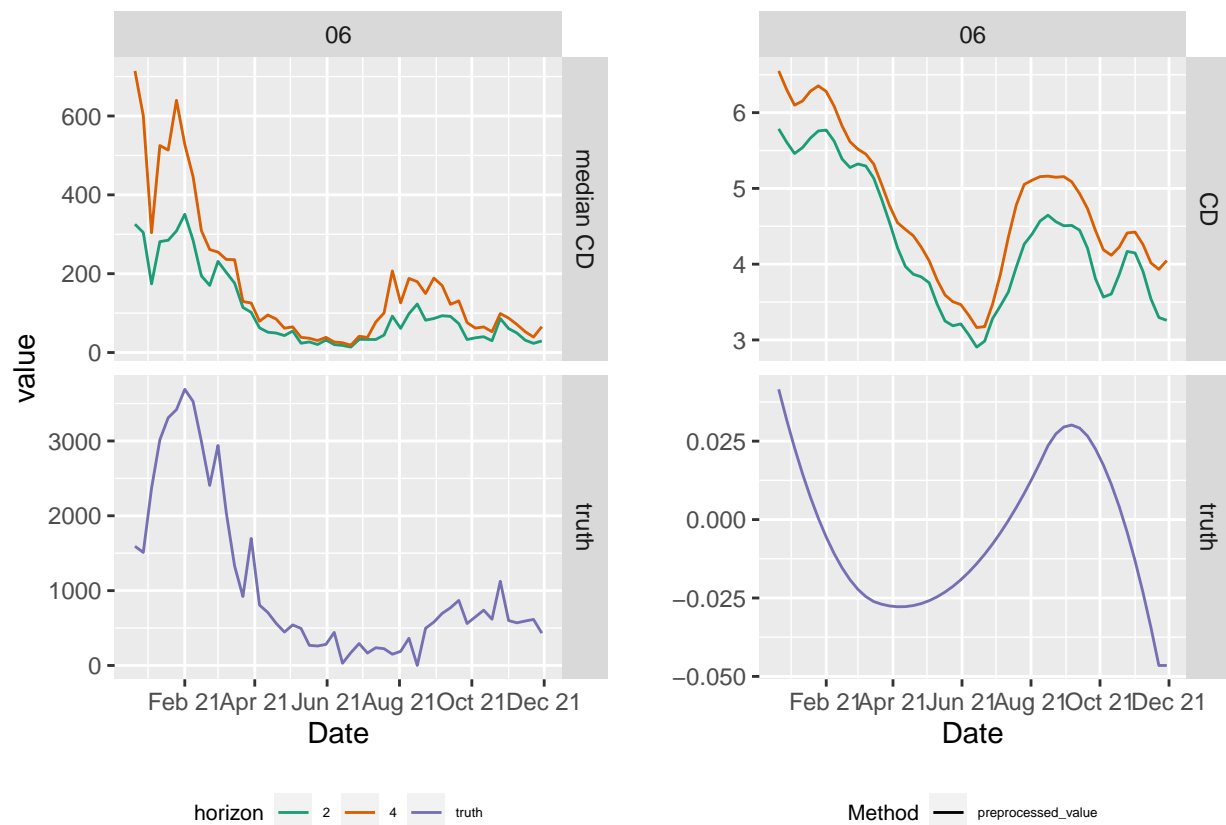
## Cross-correlations

### Forecast inclusion criteria

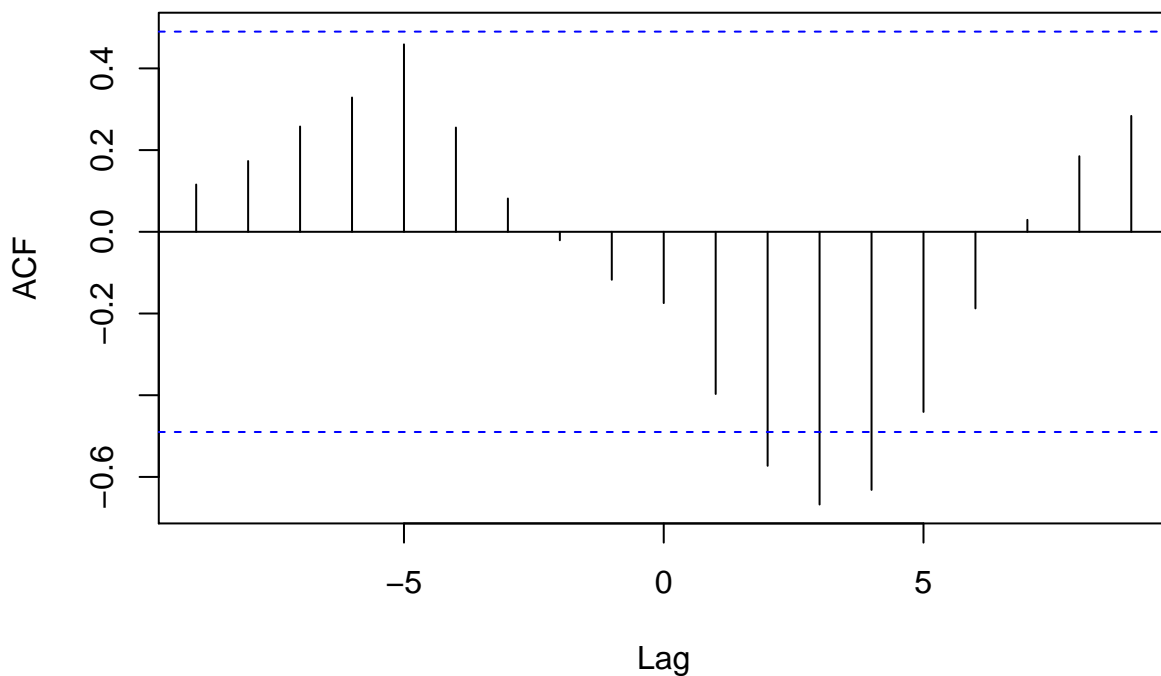
- Targets: 1-4 wk ahead inc death
- Target End Dates: Jan-Dec 2021 with all 4 horizons.
- Model: all models submitted on a particular date
- Probability levels: All
- Locations: All except US,4,42,45,39,49,50

Using raw values means the sign (which should be positive) is not as important as the lag.

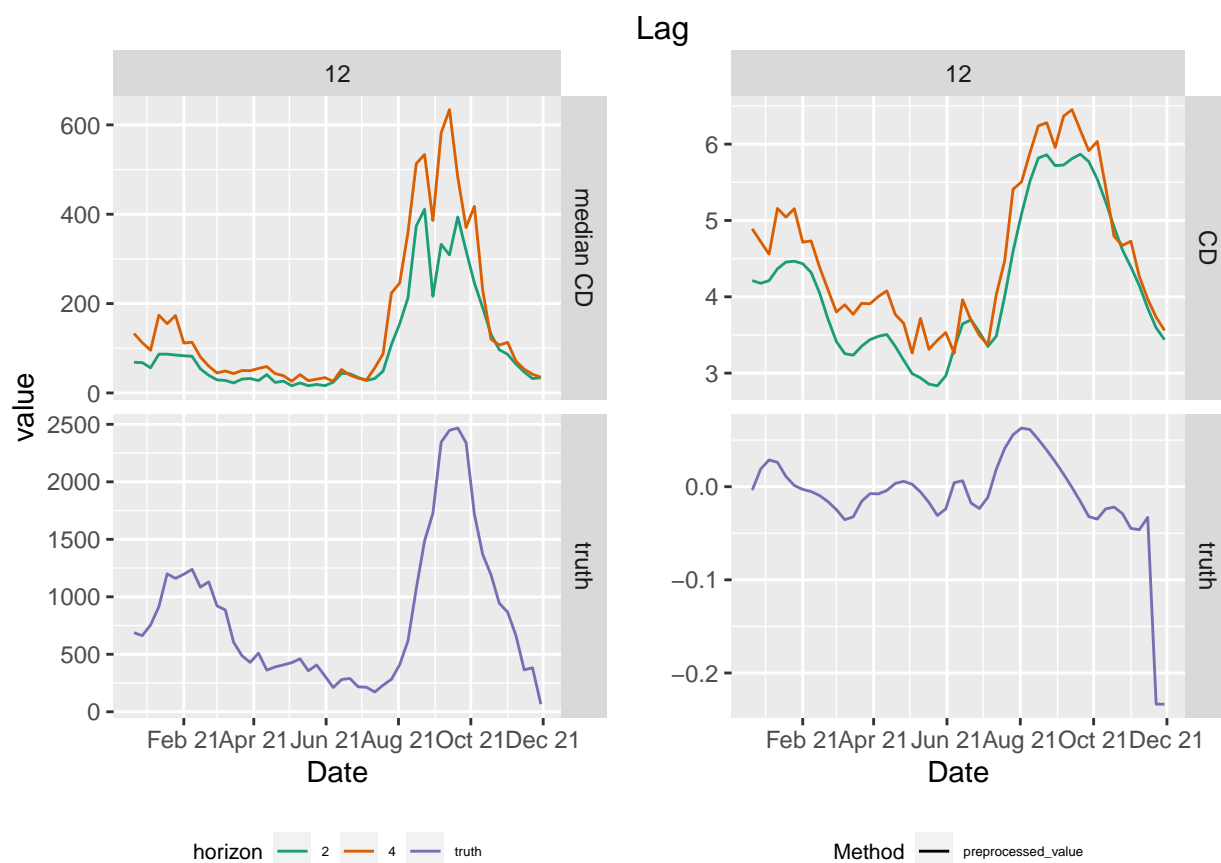
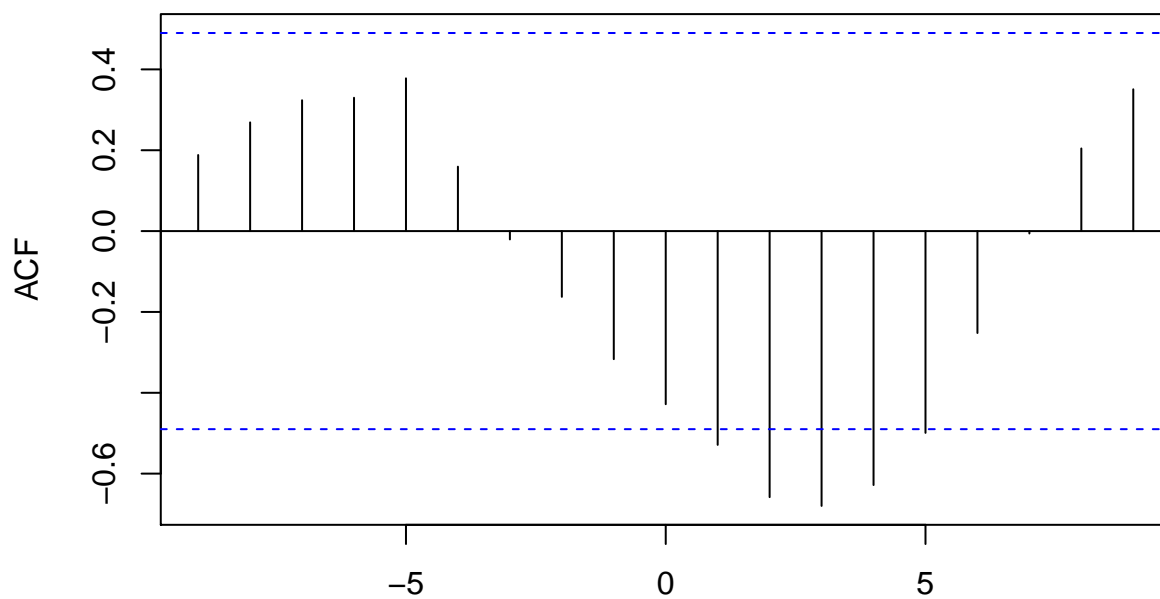
Plots of inc deaths, median CDs, smoothed inc deaths, smoothed median CDs, and CCF



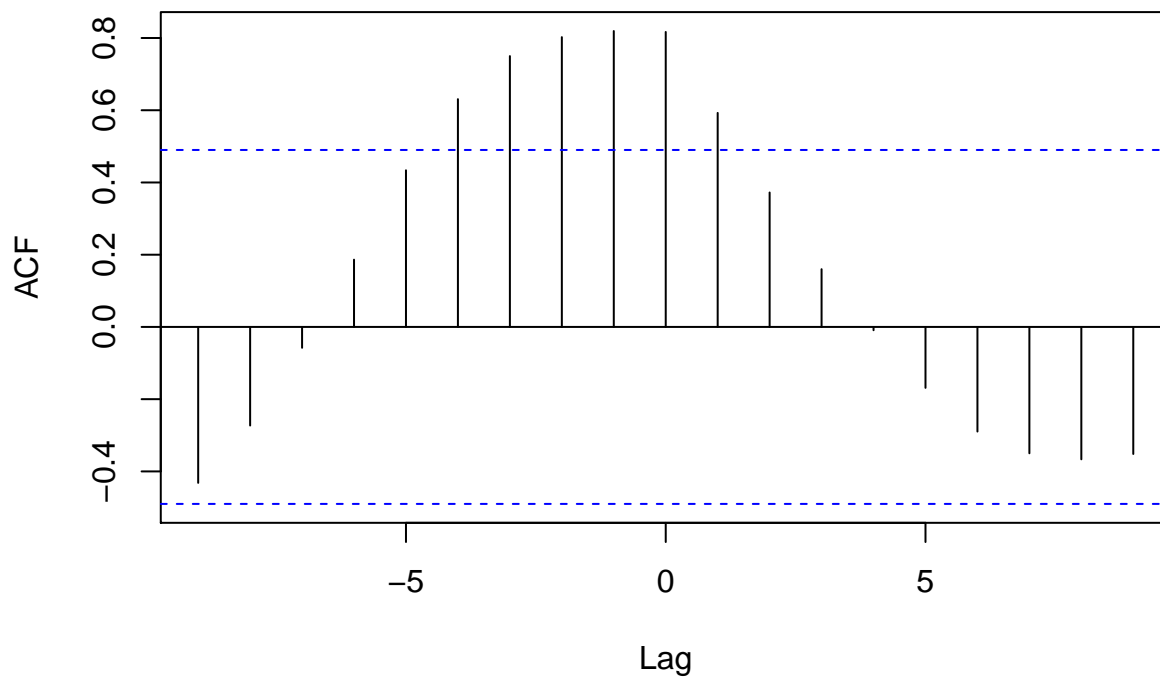
**2 wk ahead – 06**



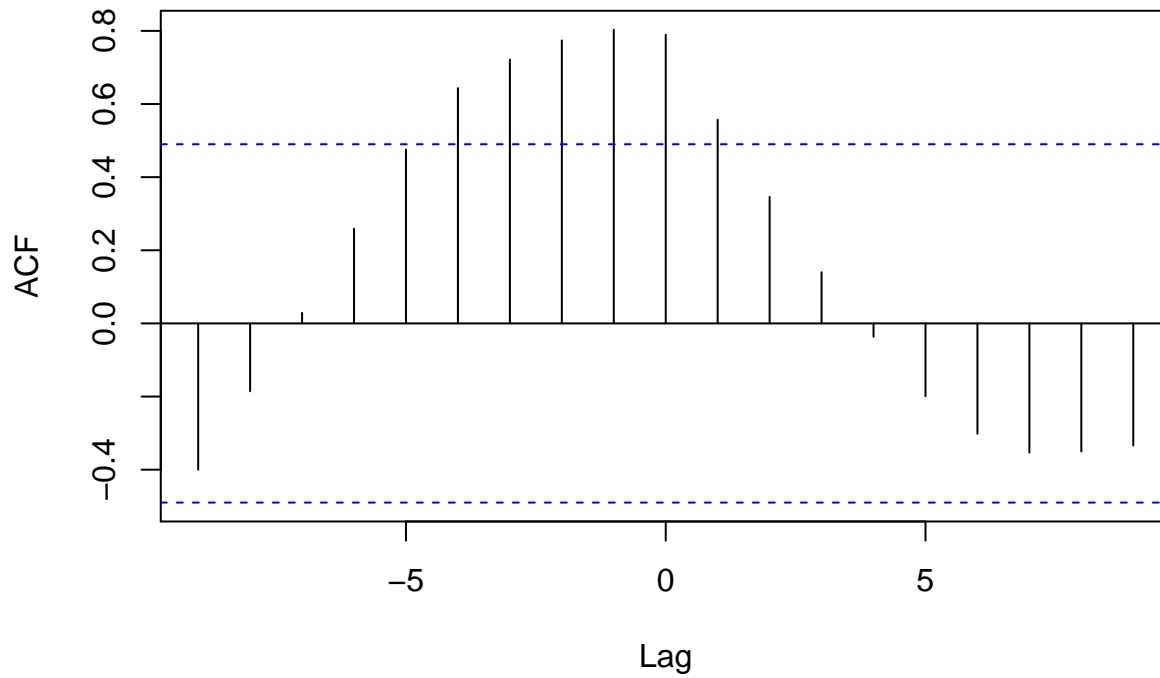
## 4 wk ahead – 06

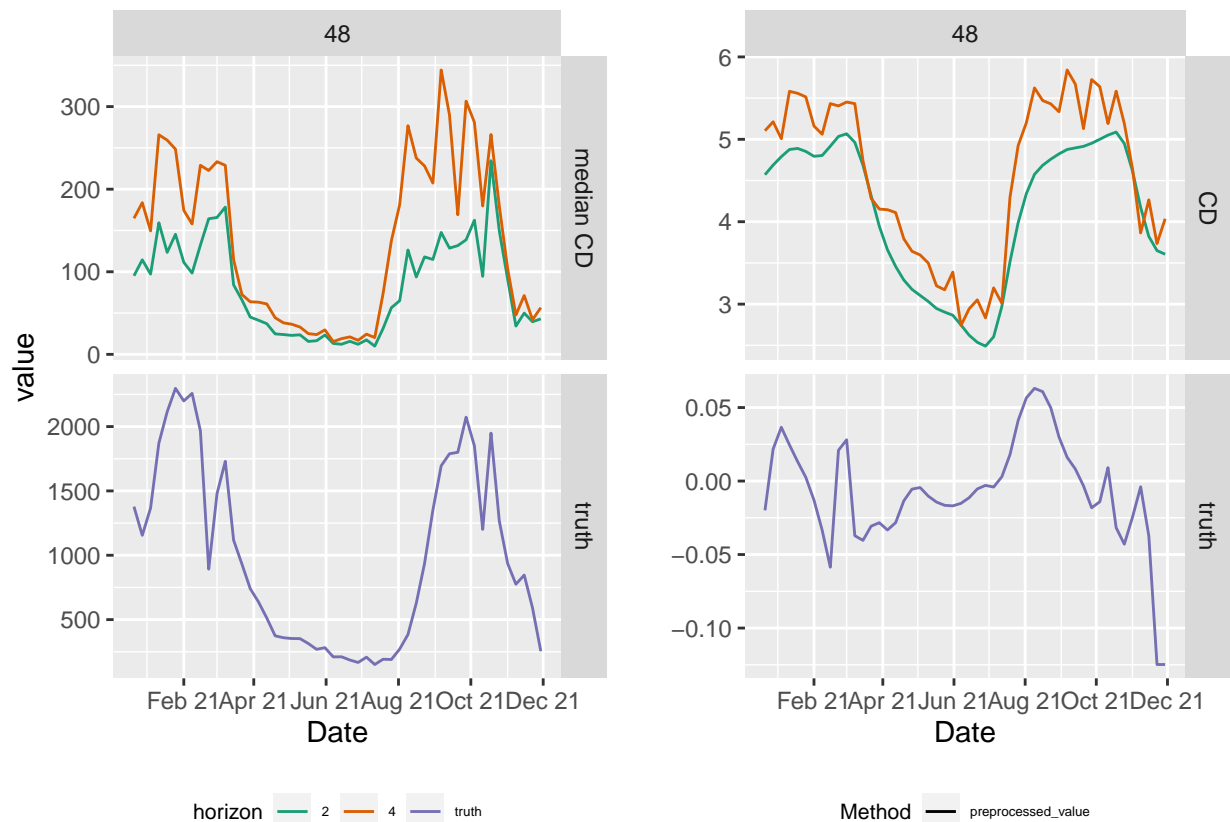


**2 wk ahead – 12**

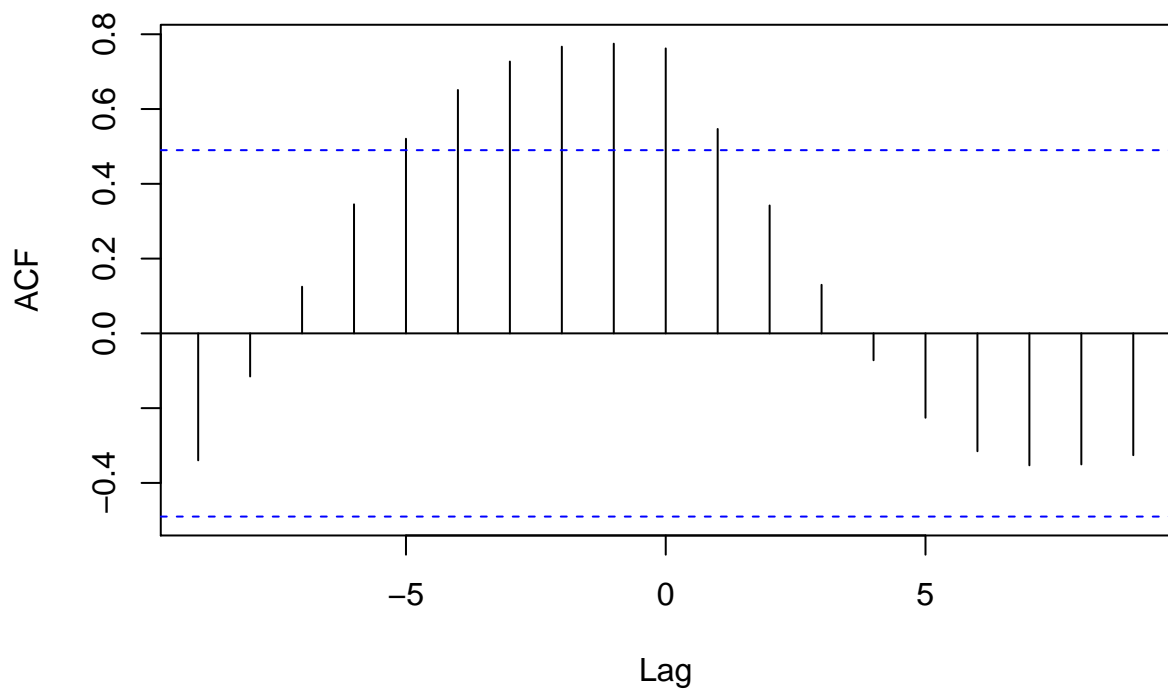


**4 wk ahead – 12**

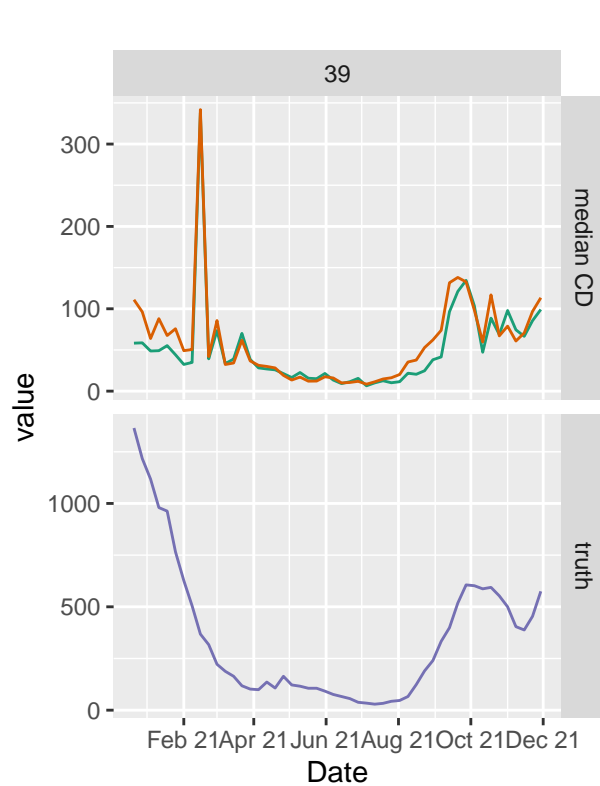
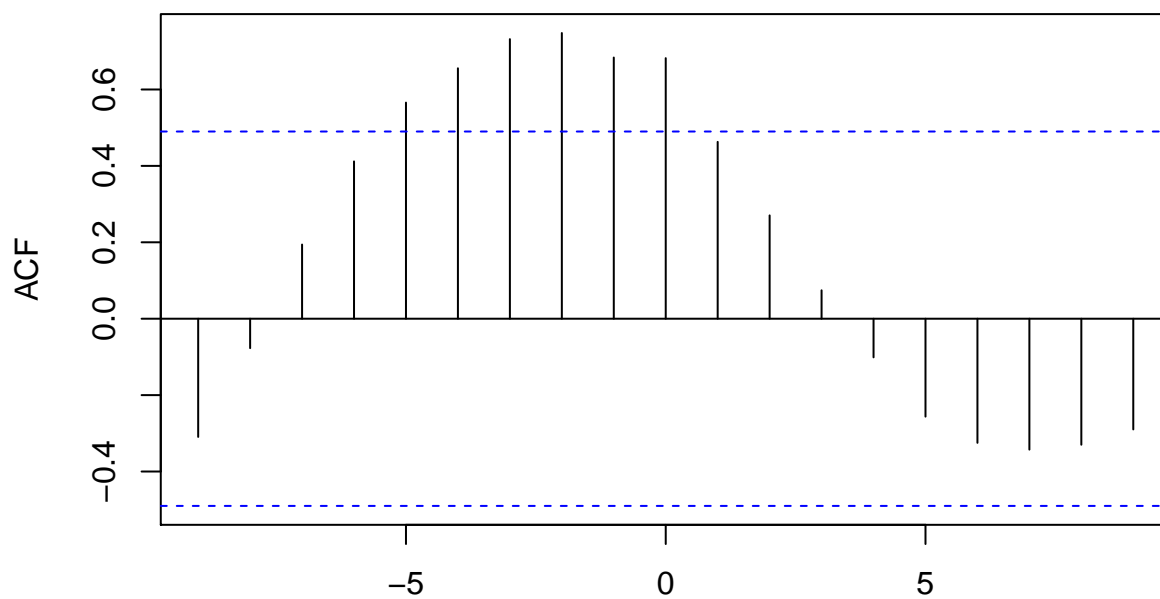




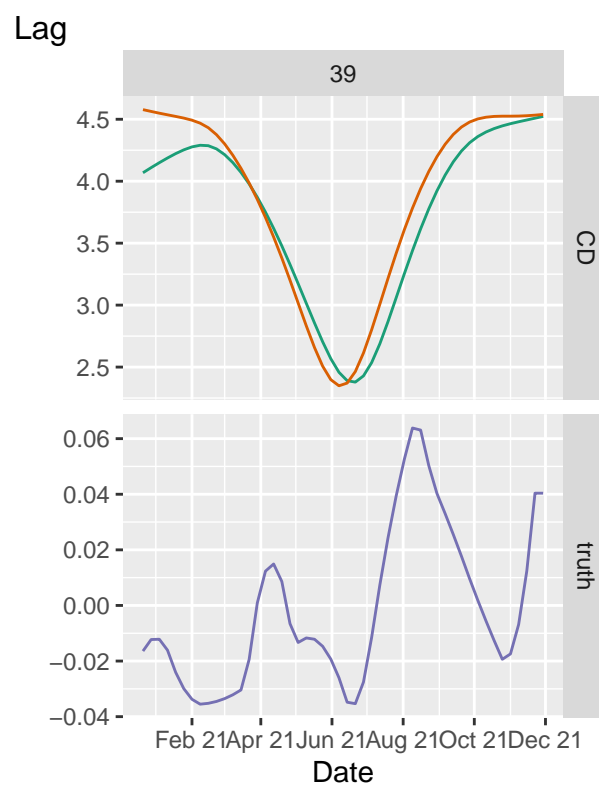
## 2 wk ahead – 48



## 4 wk ahead – 48

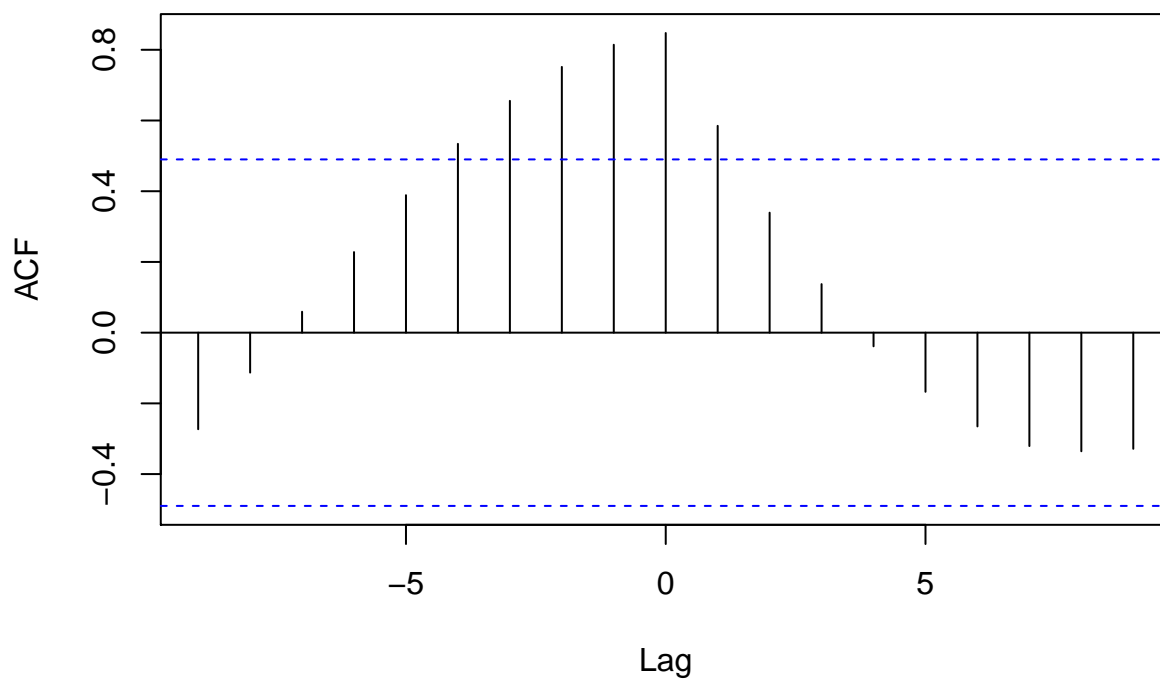


horizon 2 4 truth

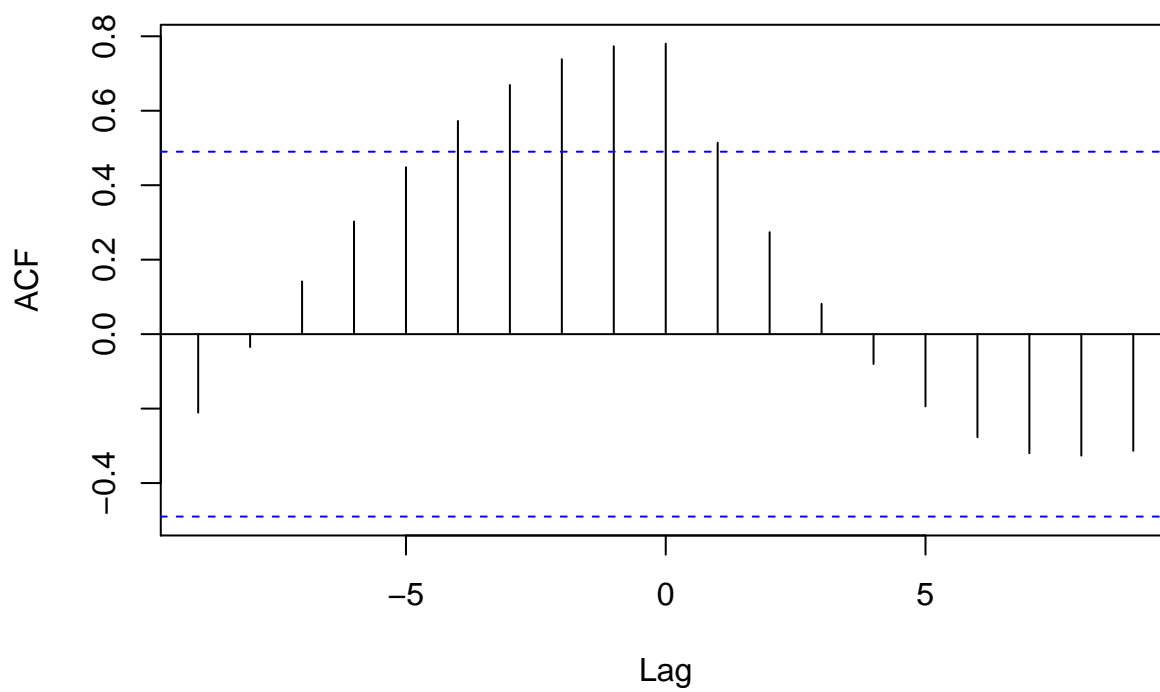


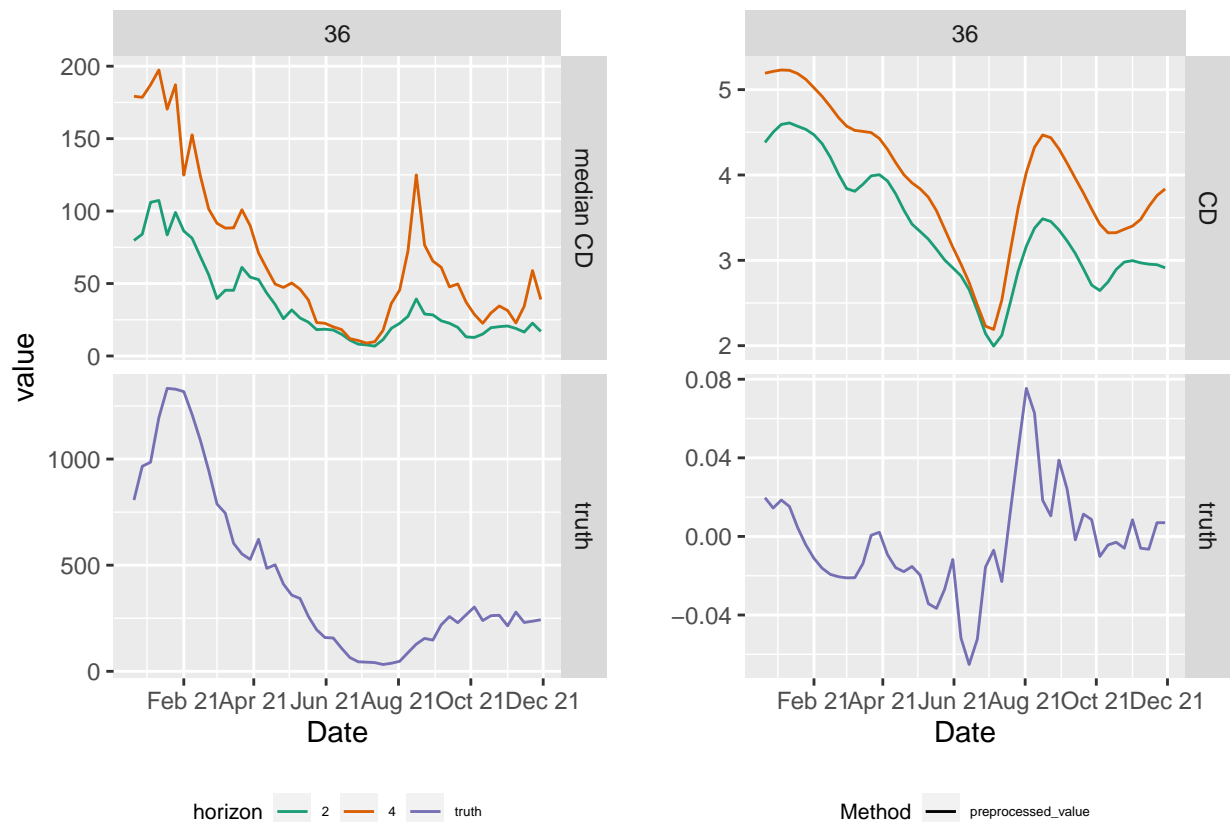
Method preprocessed\_value

**2 wk ahead – 39**

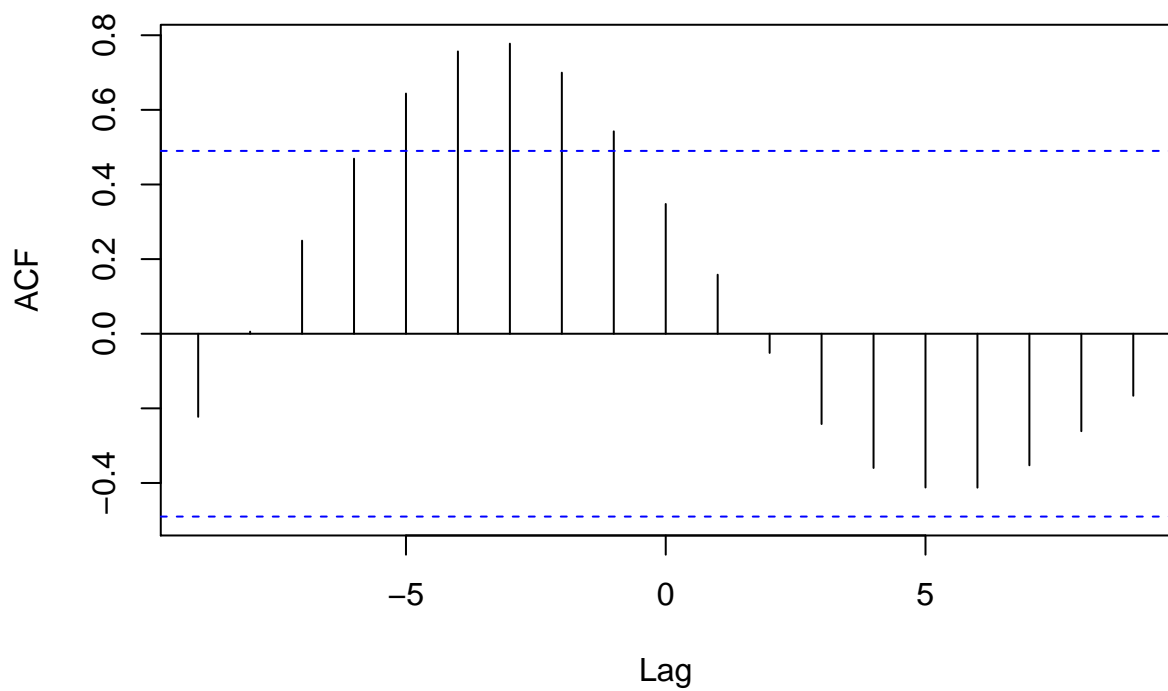


**4 wk ahead – 39**



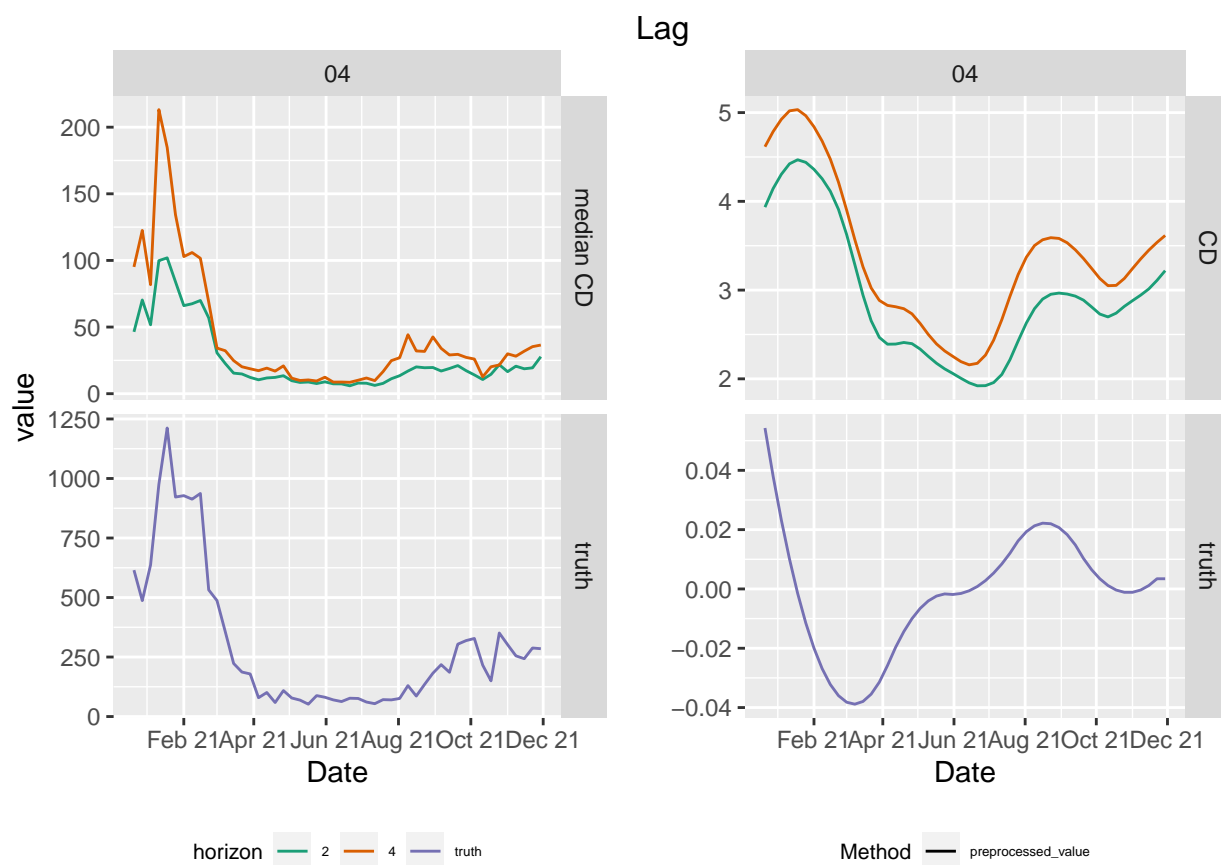
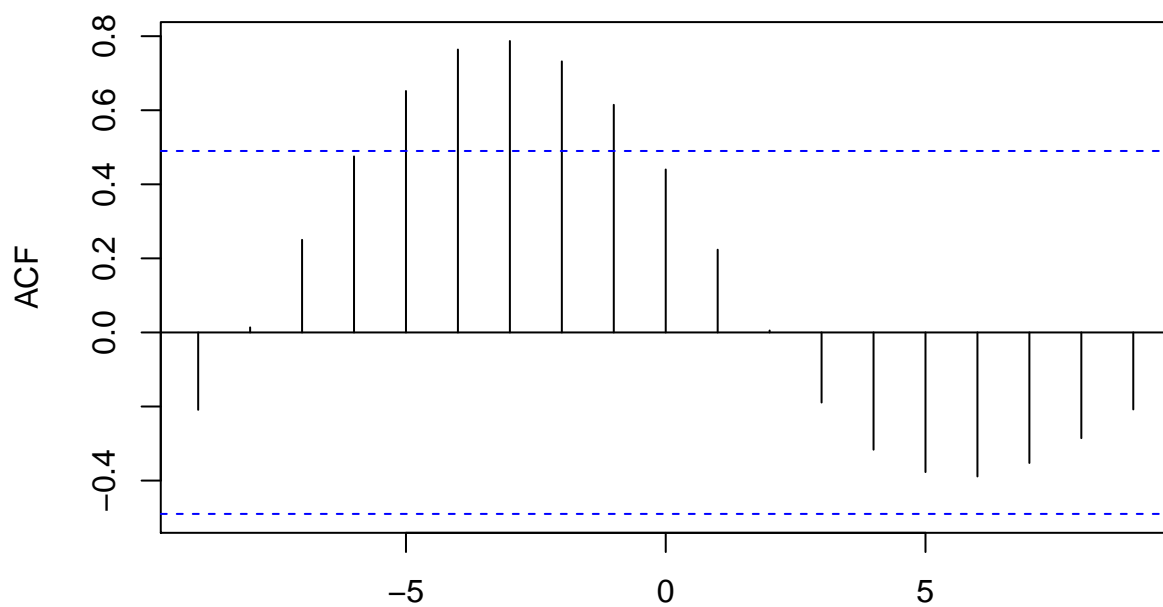


## 2 wk ahead – 36

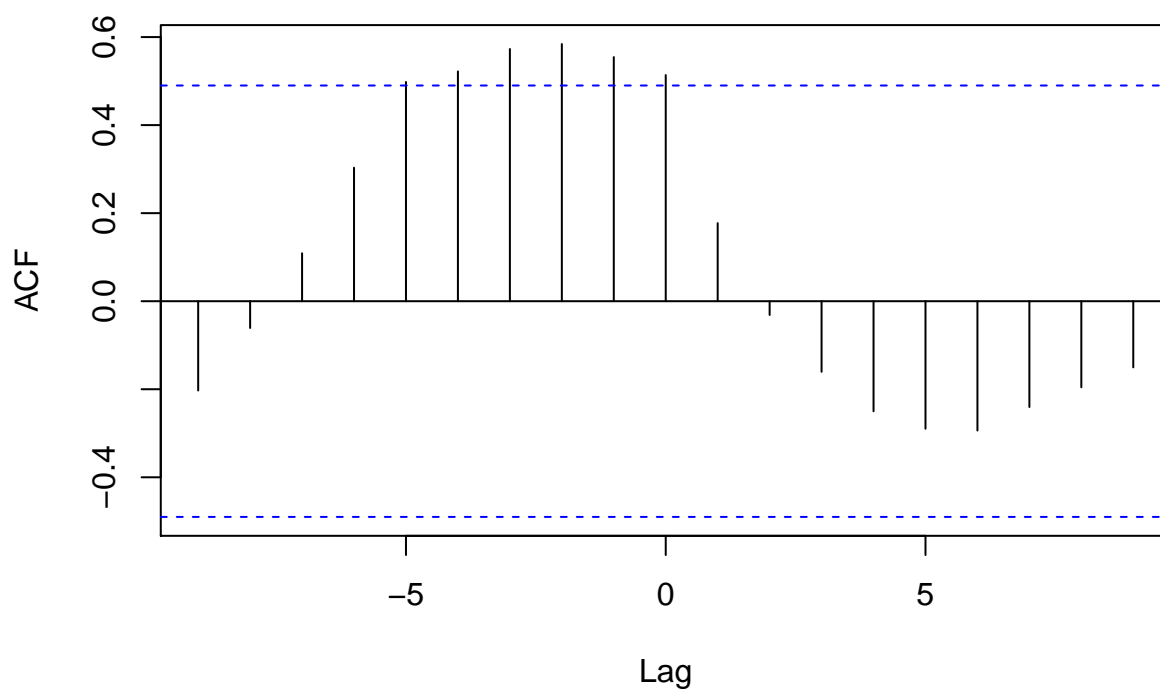




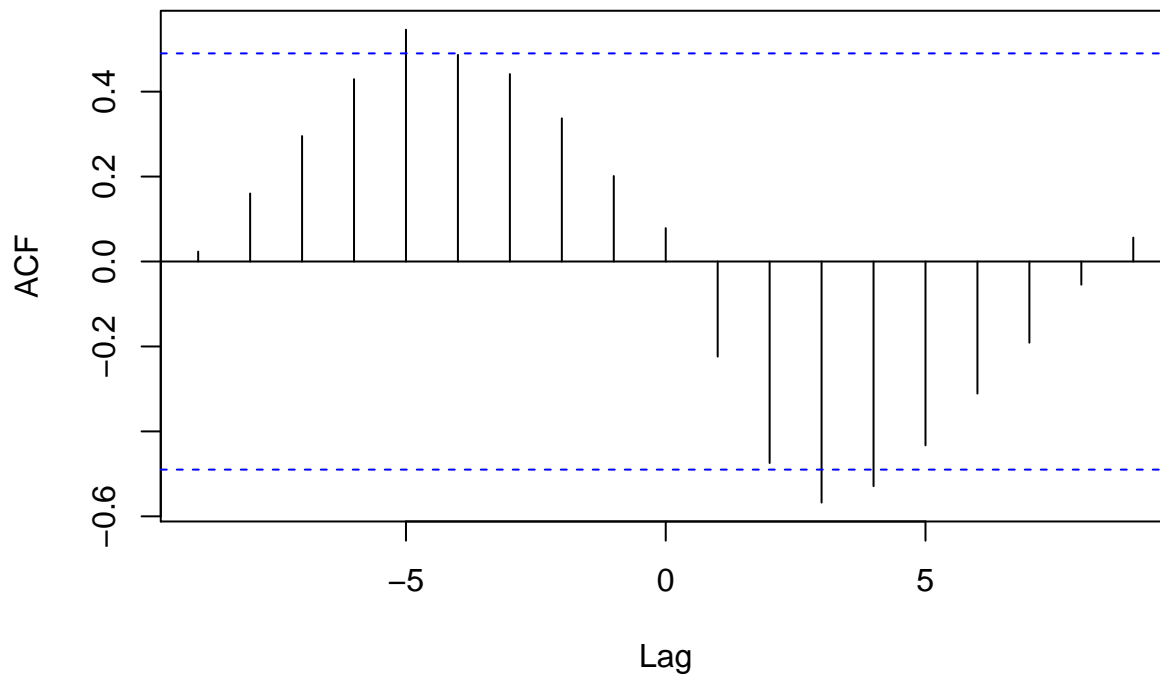
## 4 wk ahead – 36

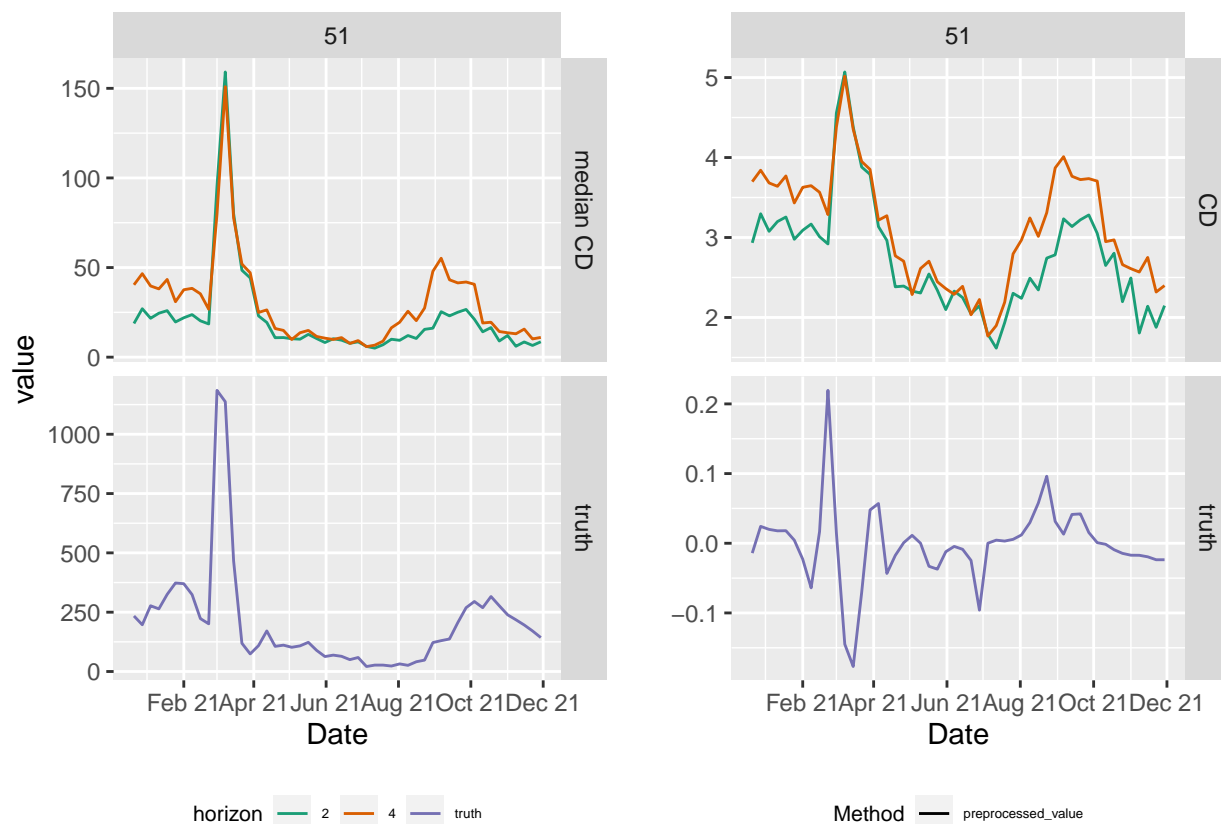


**2 wk ahead – 04**

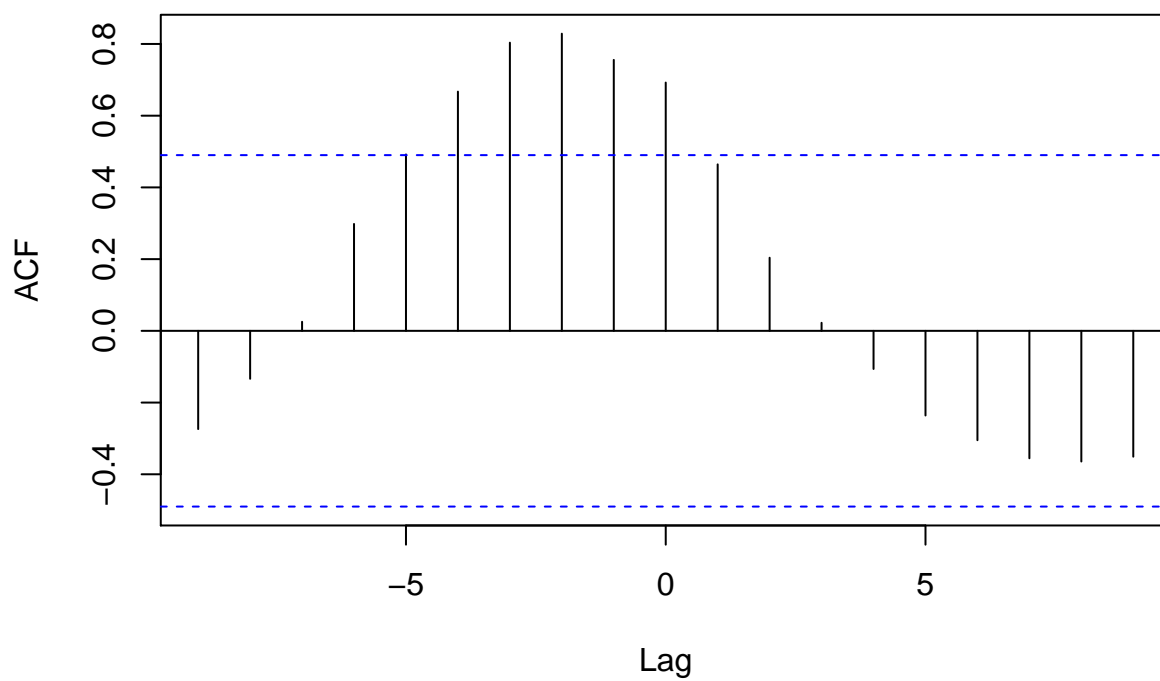


**4 wk ahead – 04**

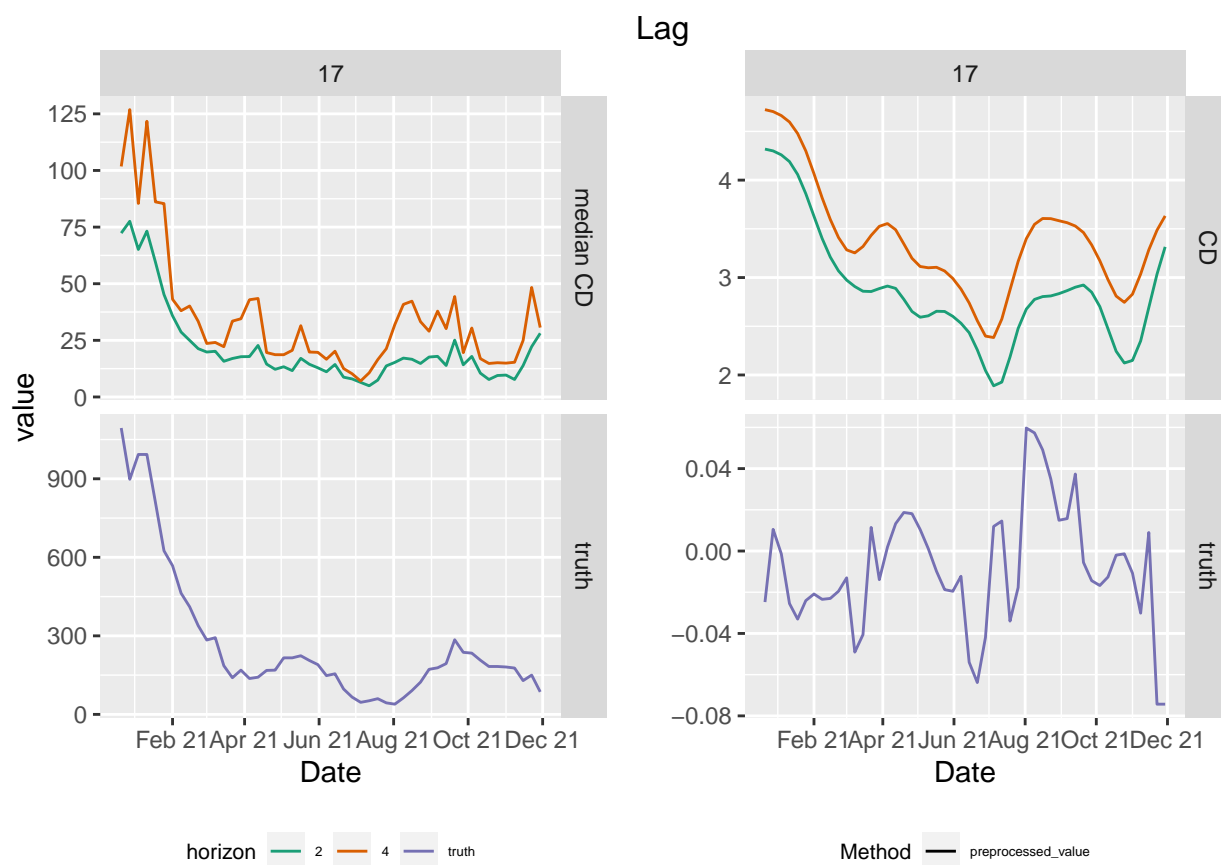
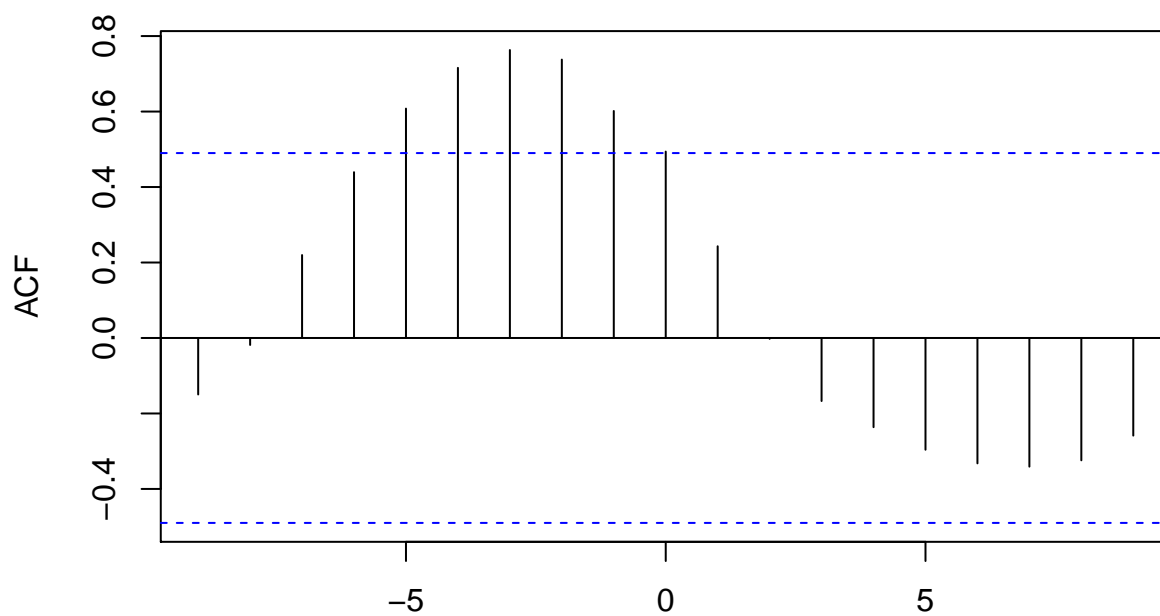




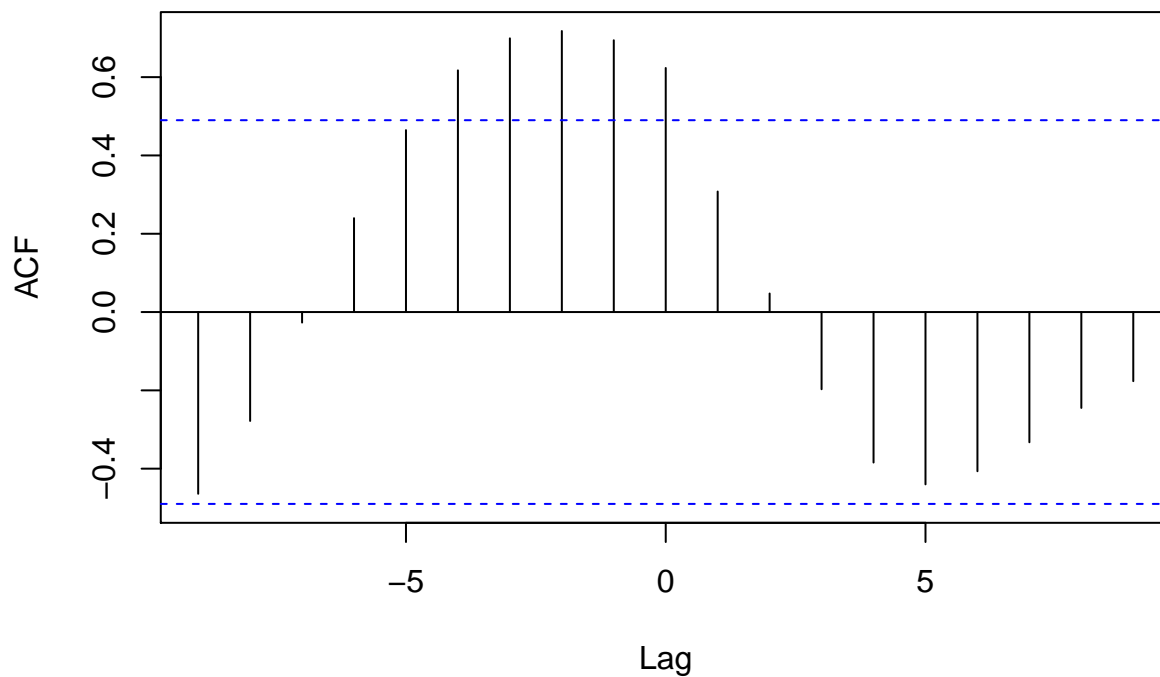
## 2 wk ahead – 51



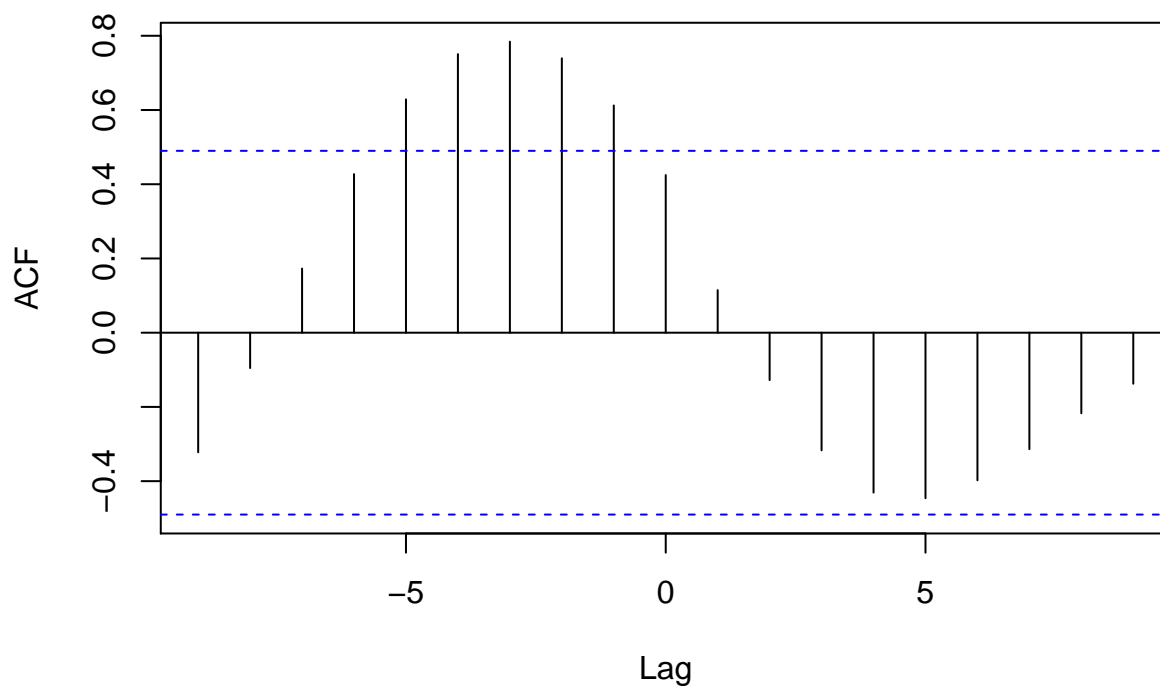
## 4 wk ahead – 51

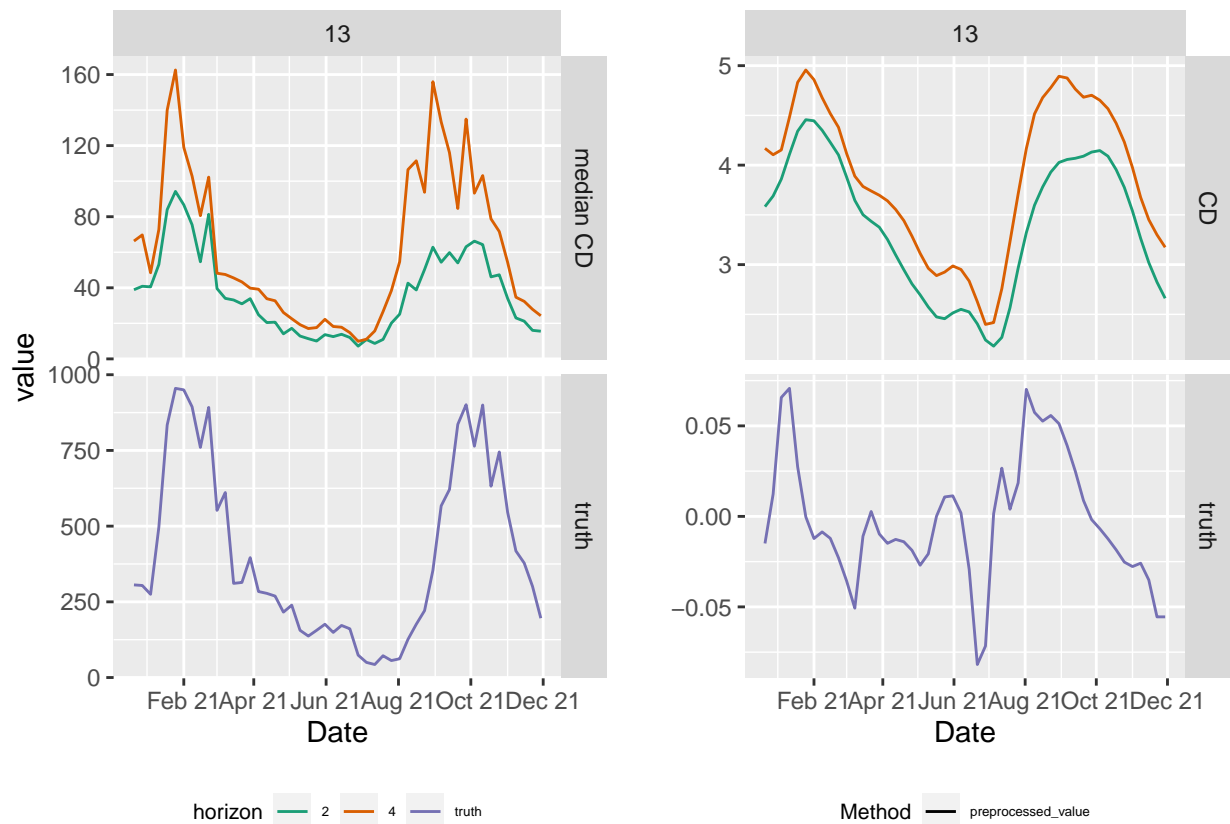


**2 wk ahead – 17**

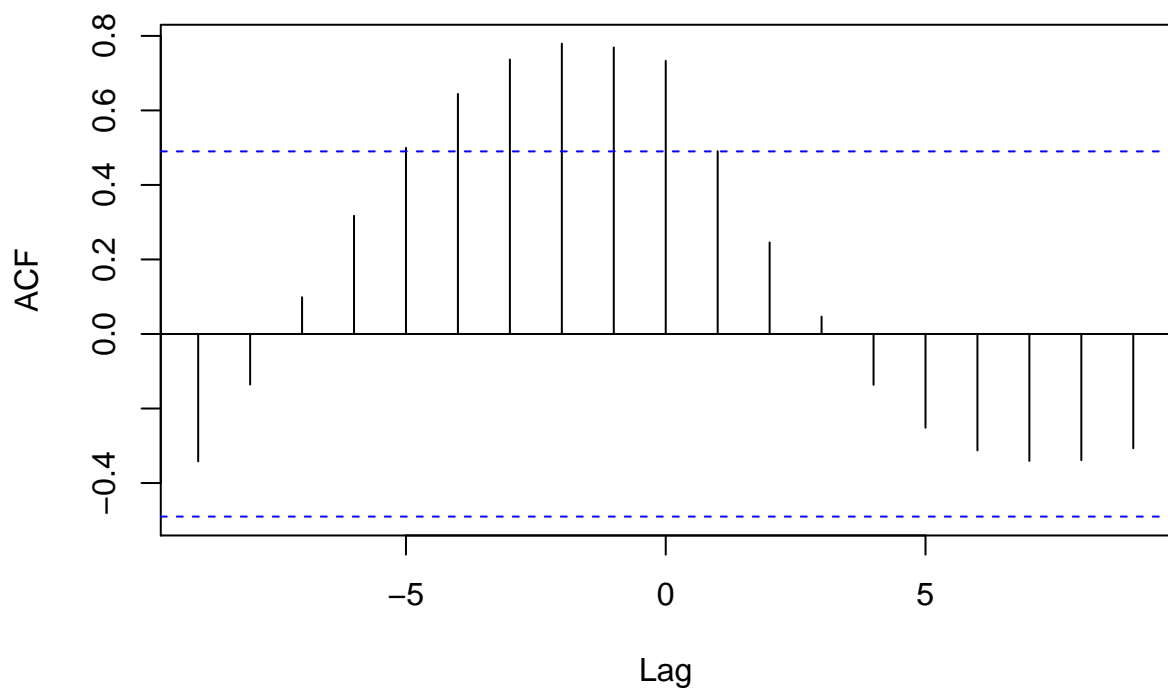


**4 wk ahead – 17**

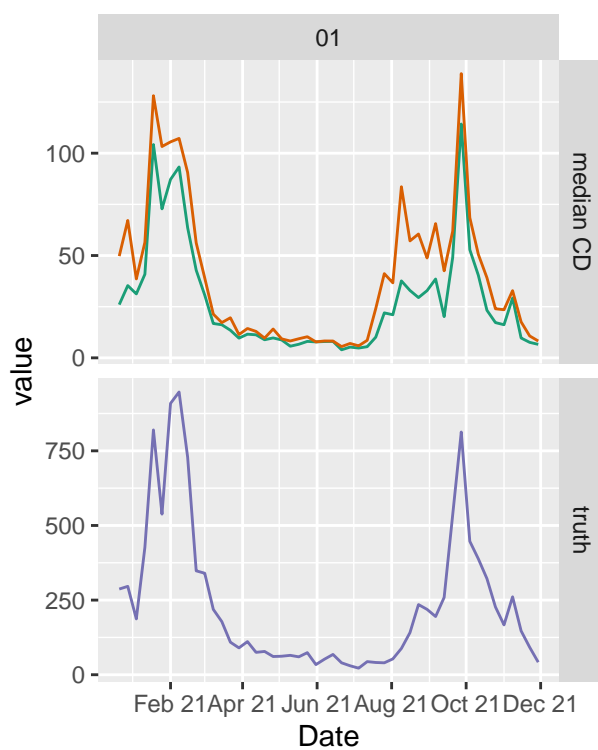
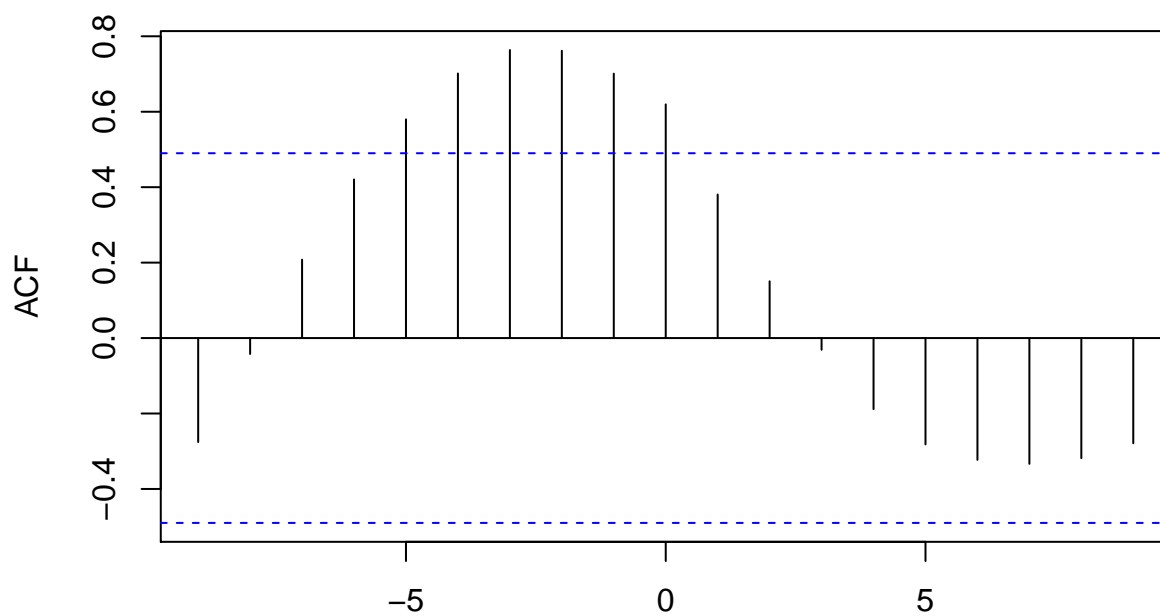




## 2 wk ahead – 13

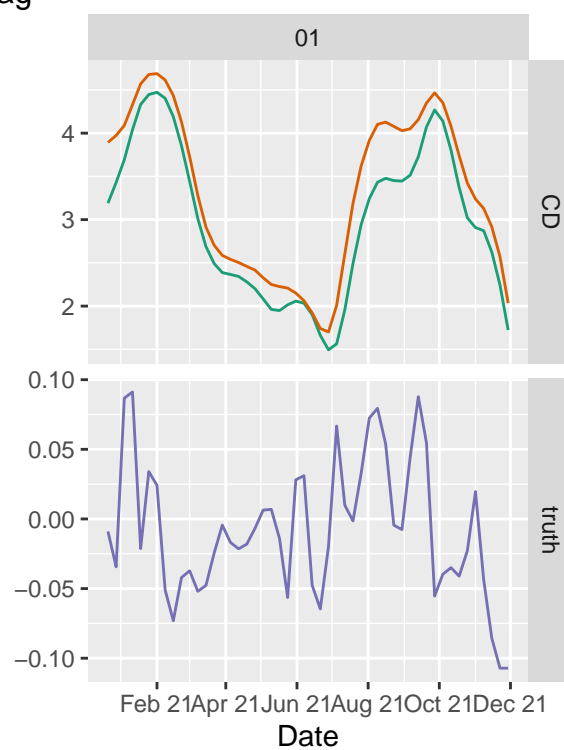


# 4 wk ahead – 13



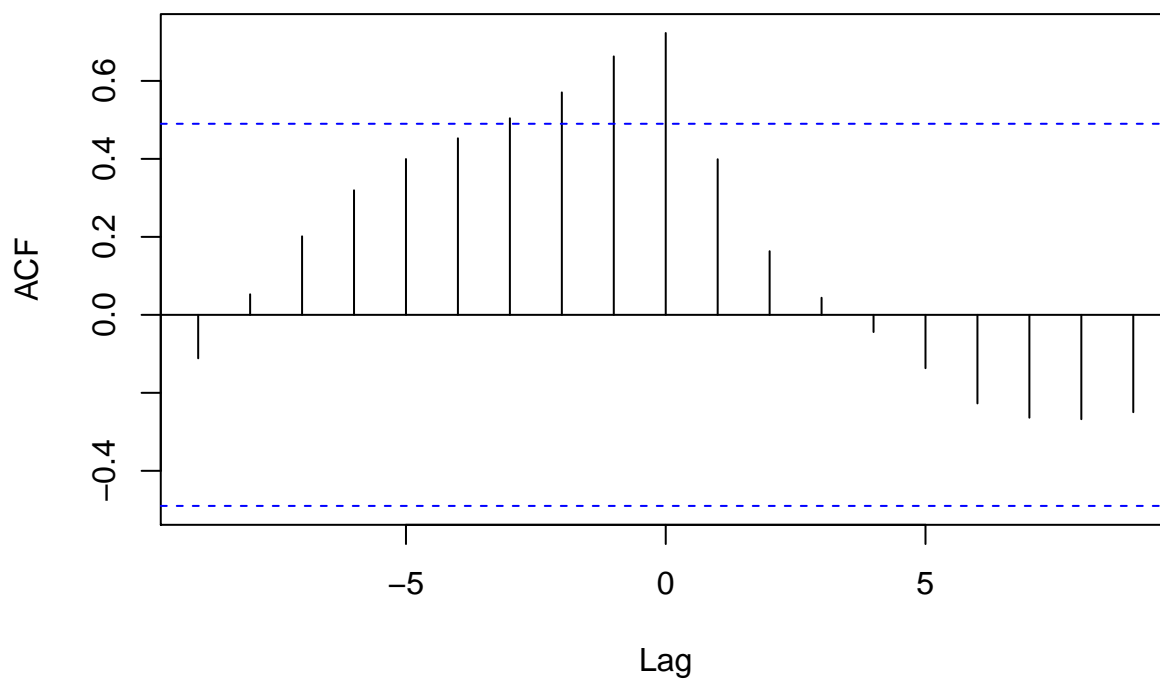
horizon 2 4 truth

Lag

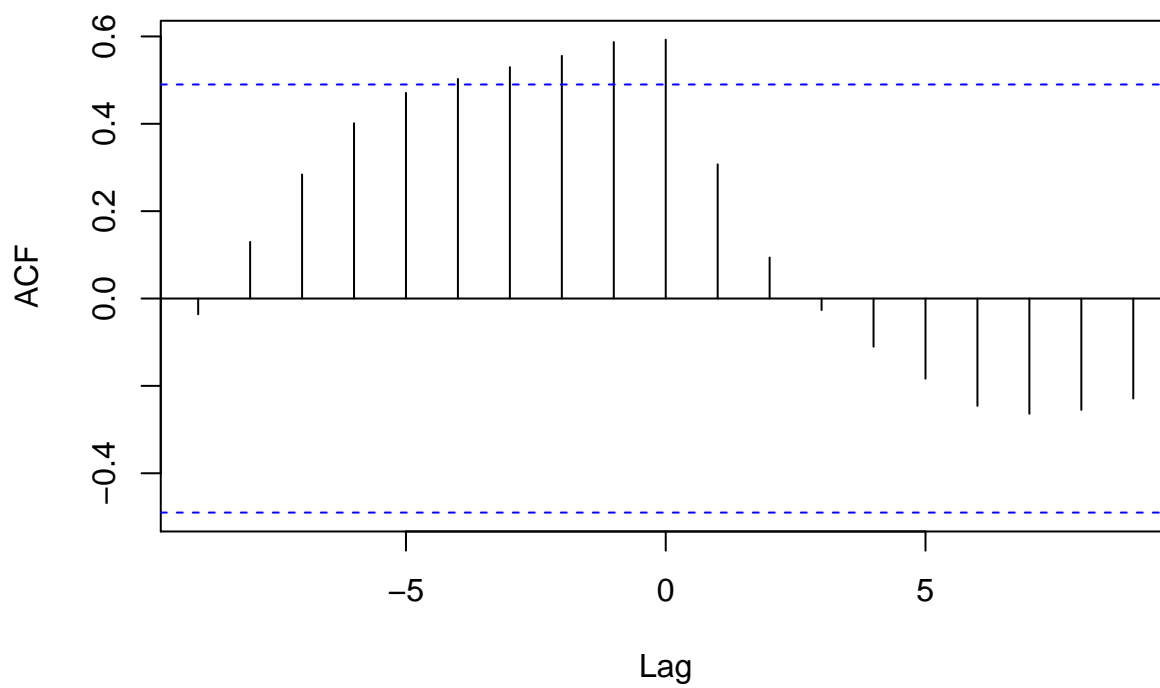


Method preprocessed\_value

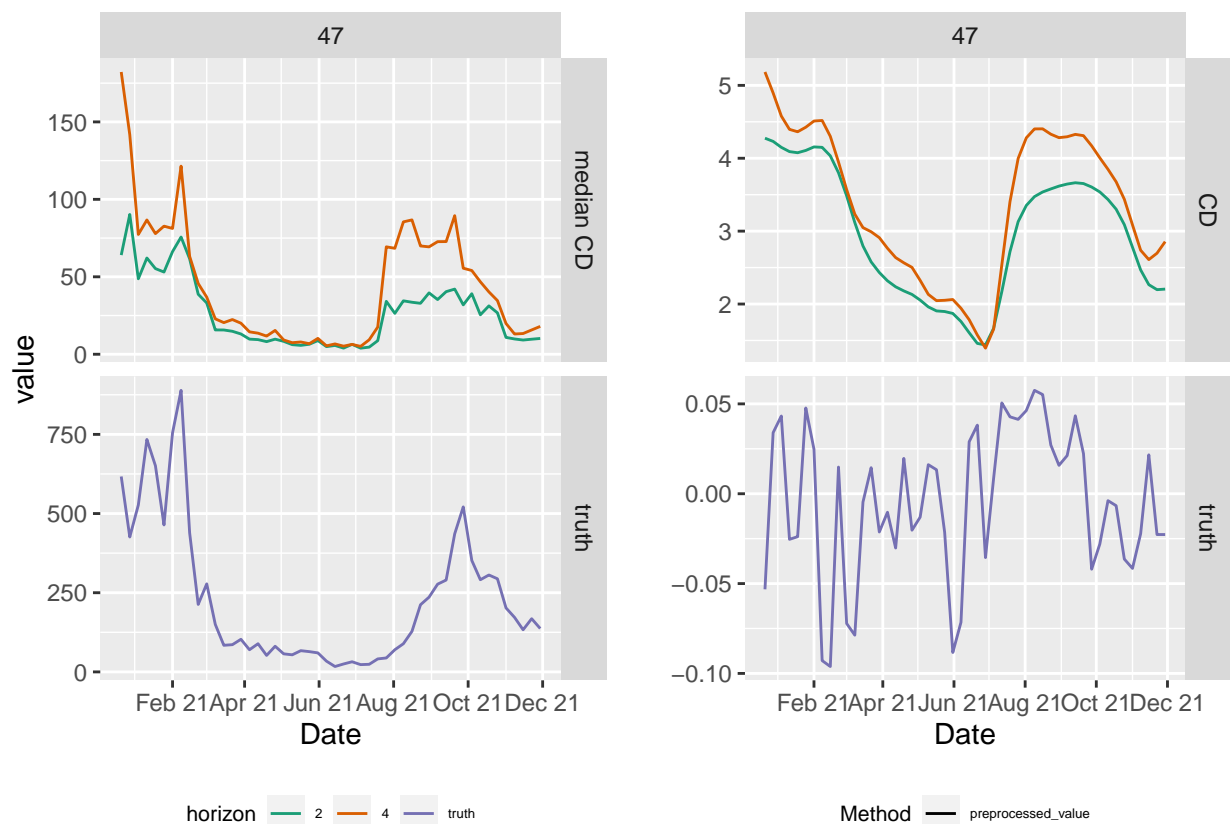
**2 wk ahead – 01**



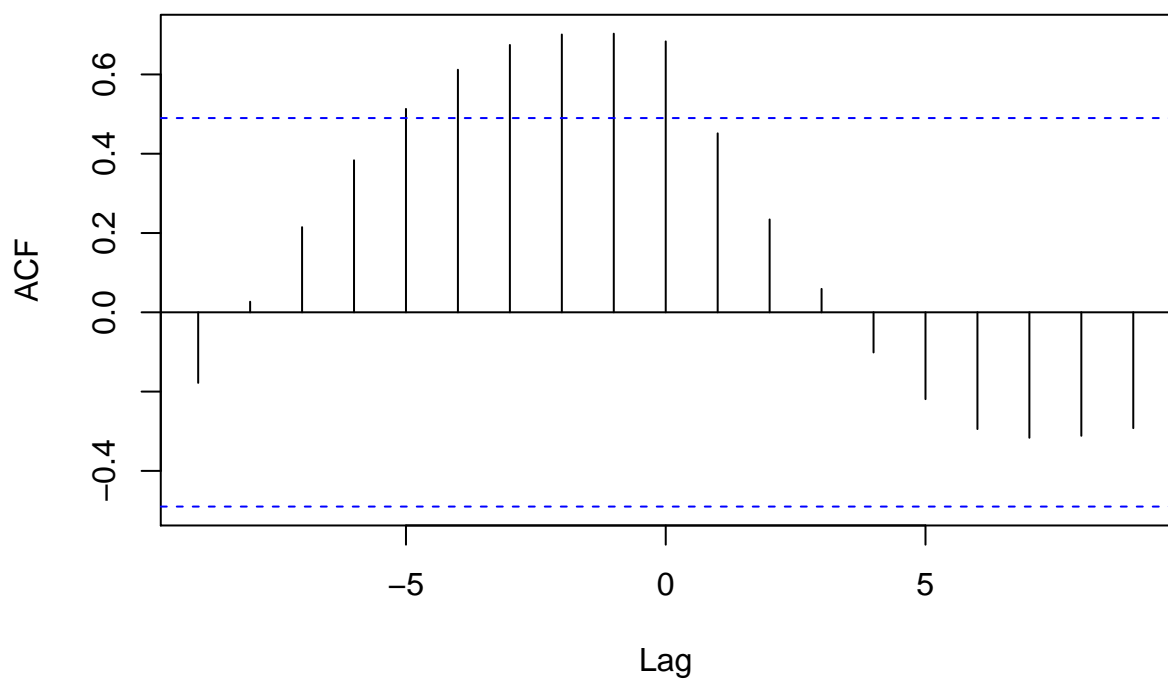
**4 wk ahead – 01**



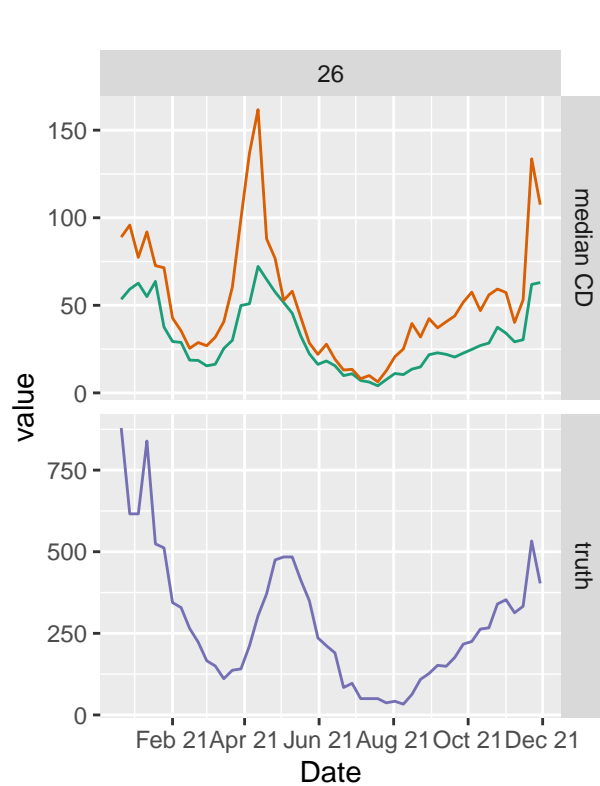
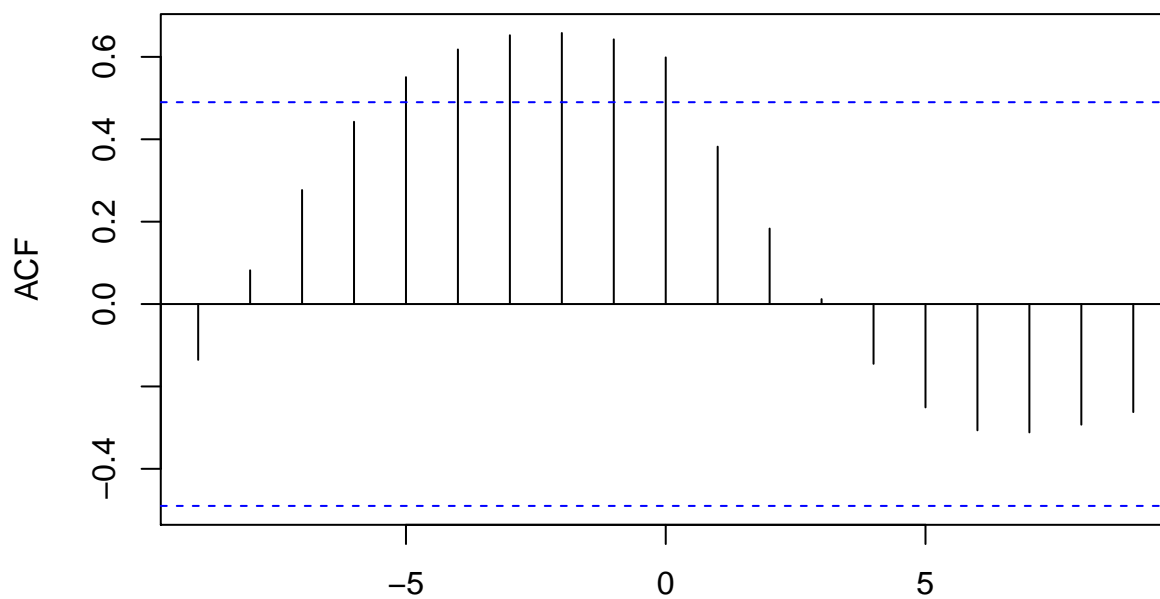




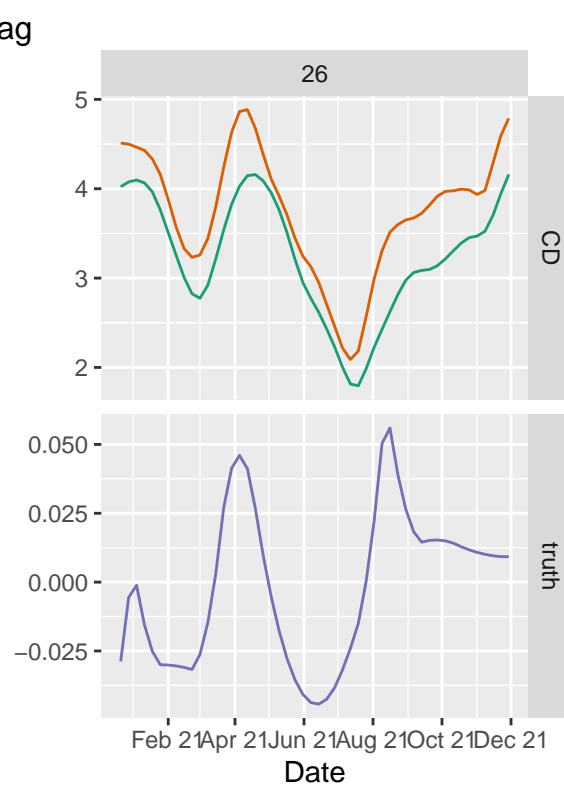
## 2 wk ahead – 47



## 4 wk ahead – 47

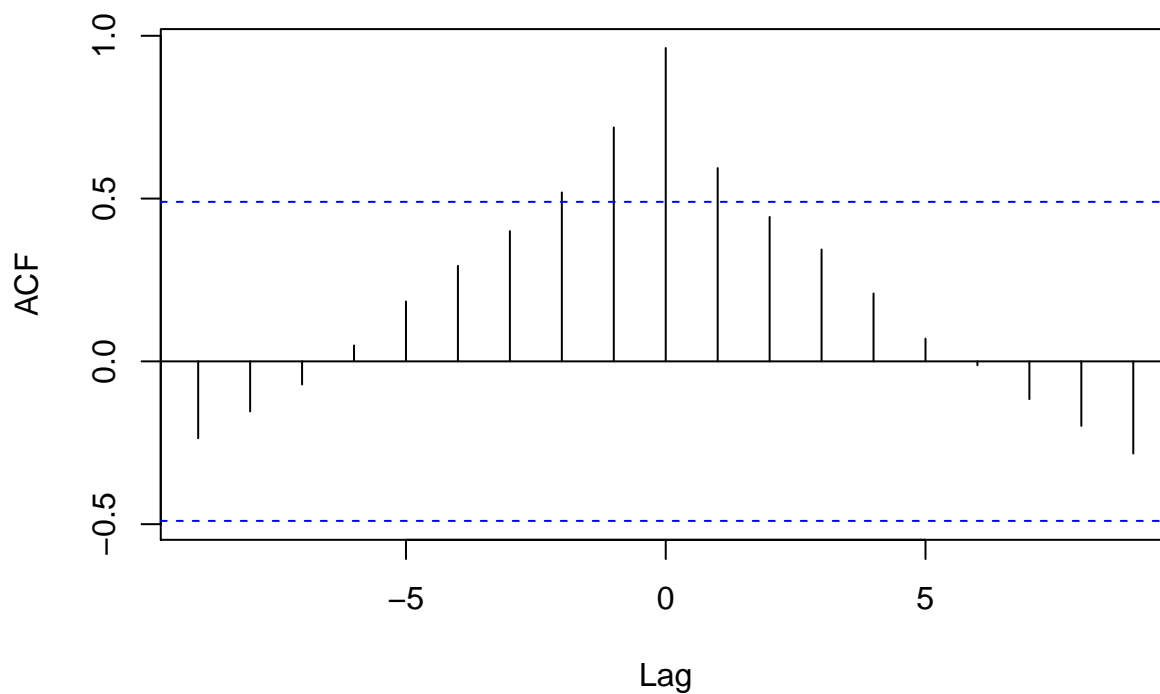


horizon — 2 — 4 — truth

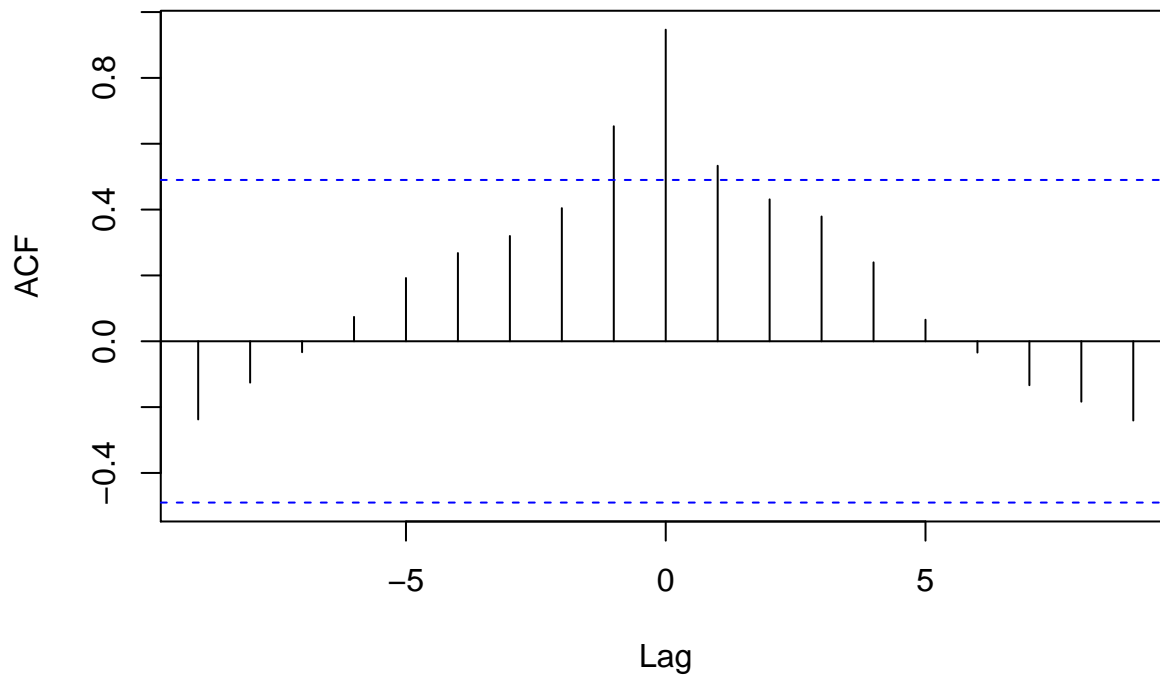


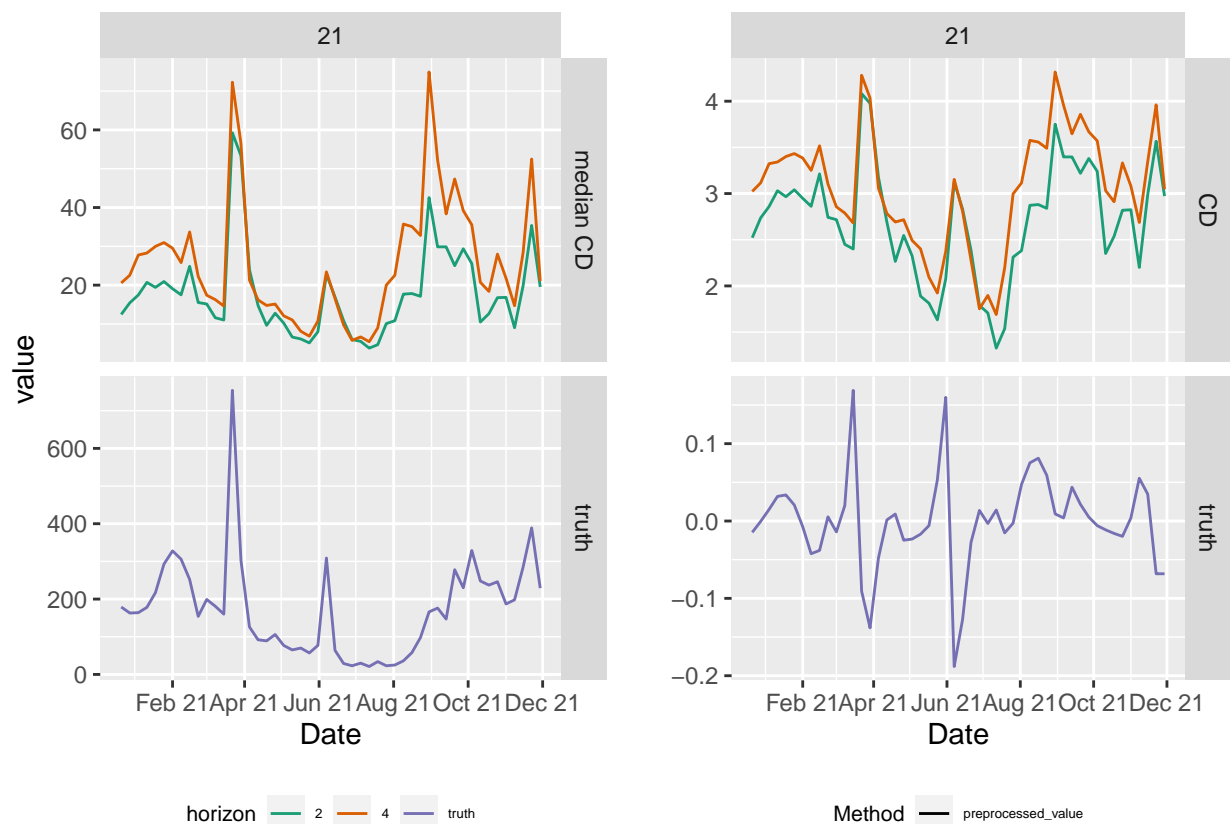
Method — preprocessed\_value

**2 wk ahead – 26**

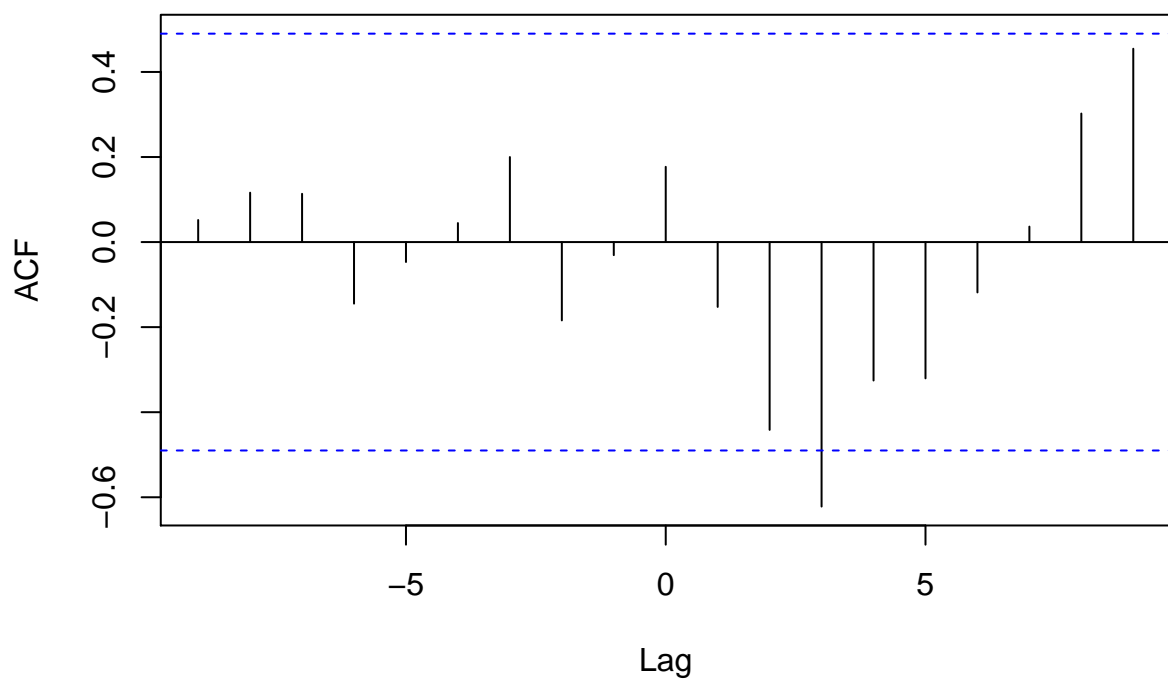


**4 wk ahead – 26**

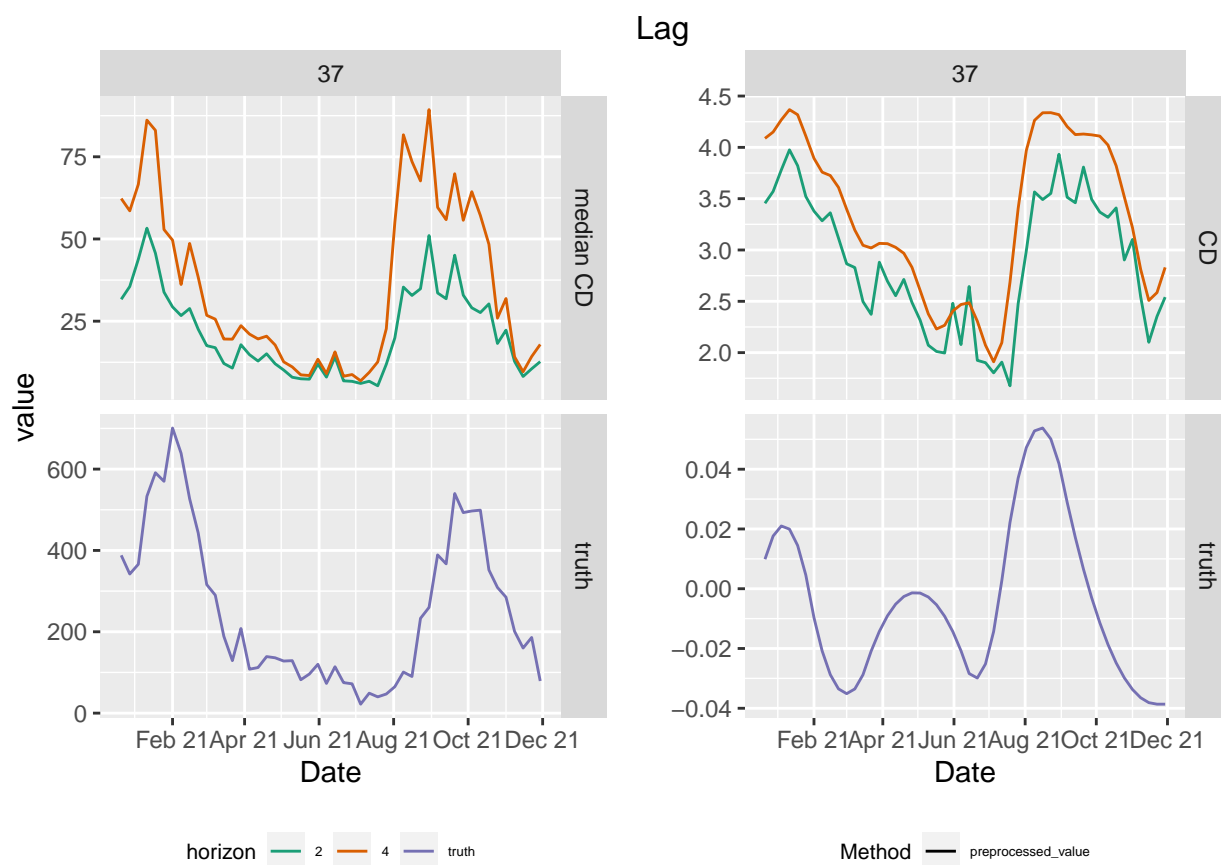
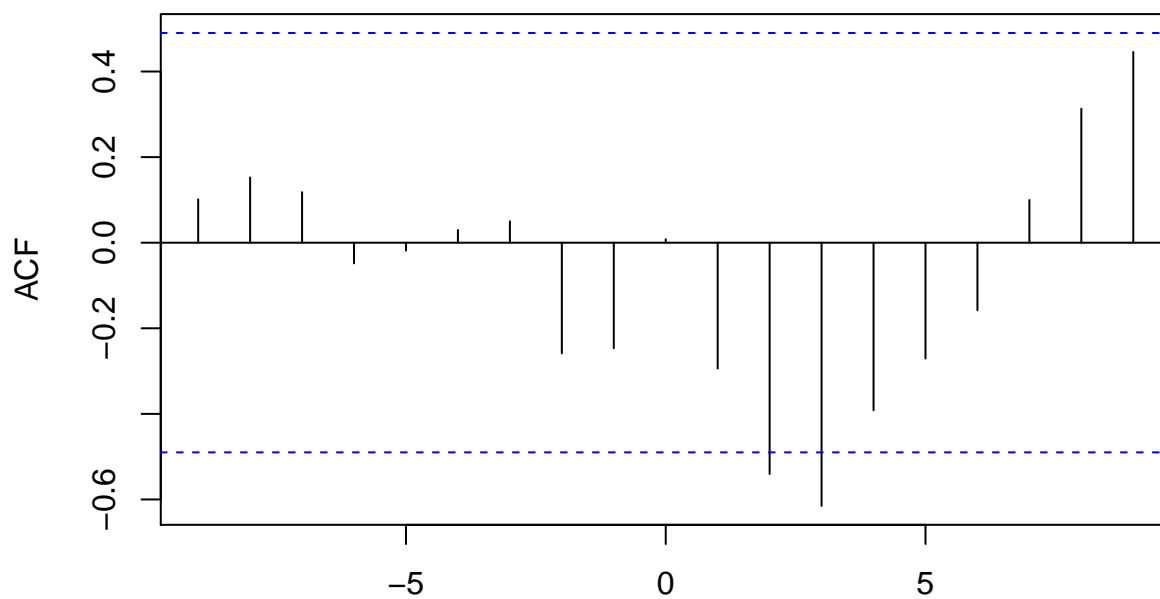




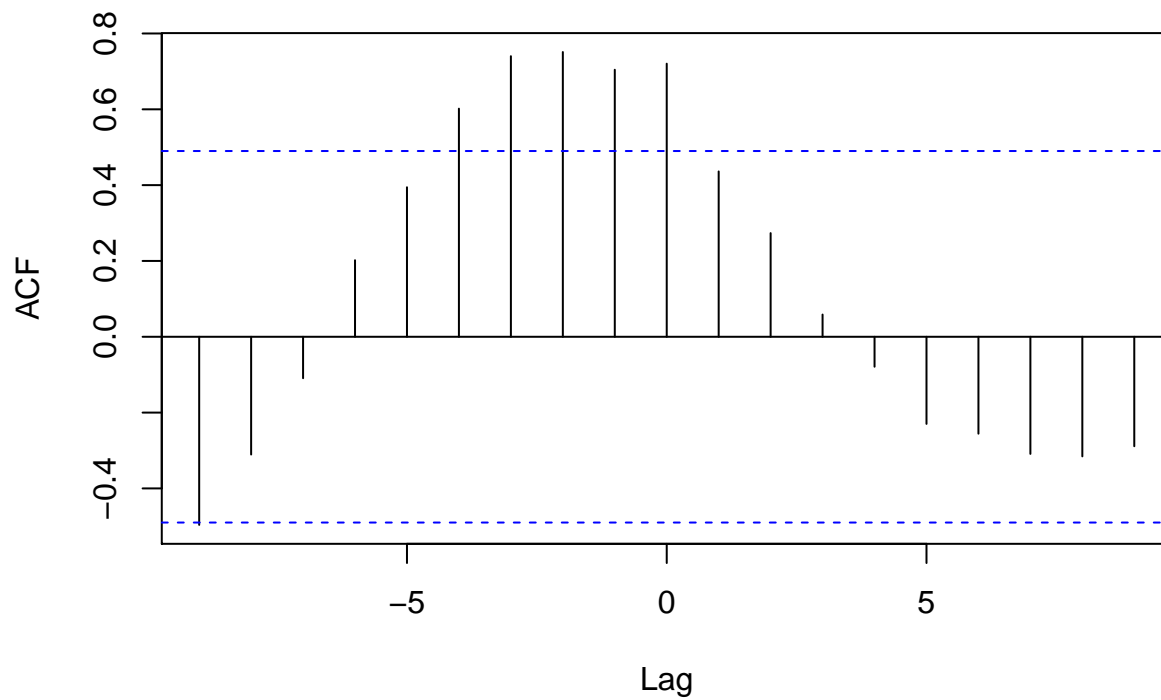
## 2 wk ahead – 21



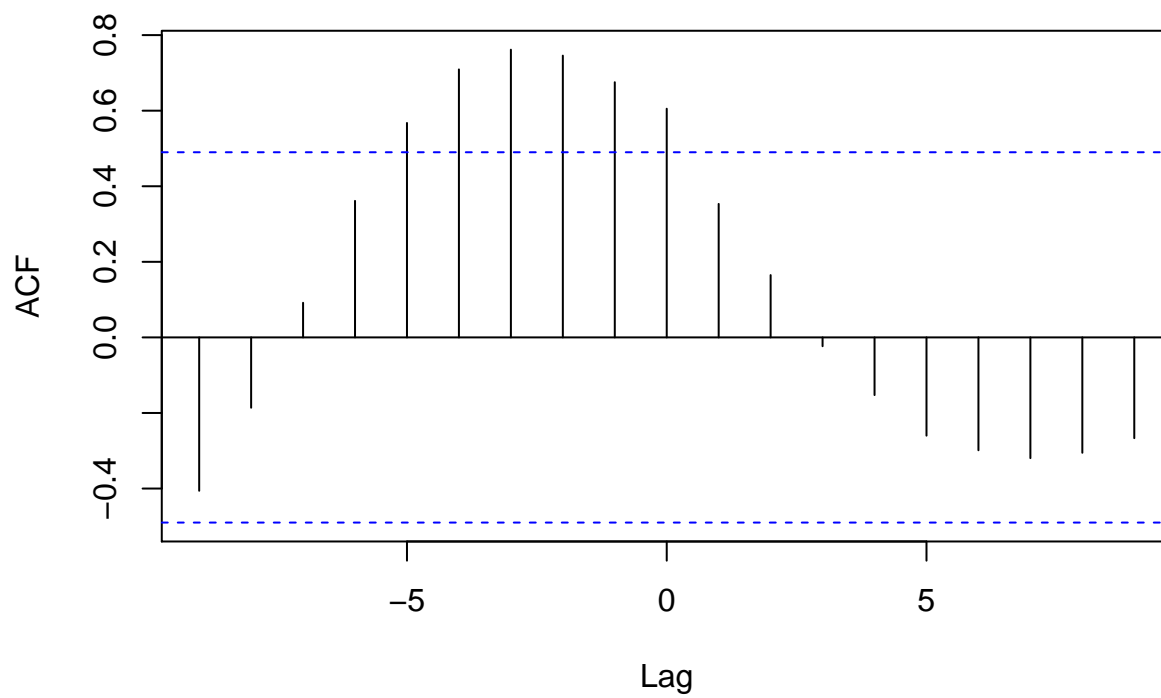
## 4 wk ahead – 21

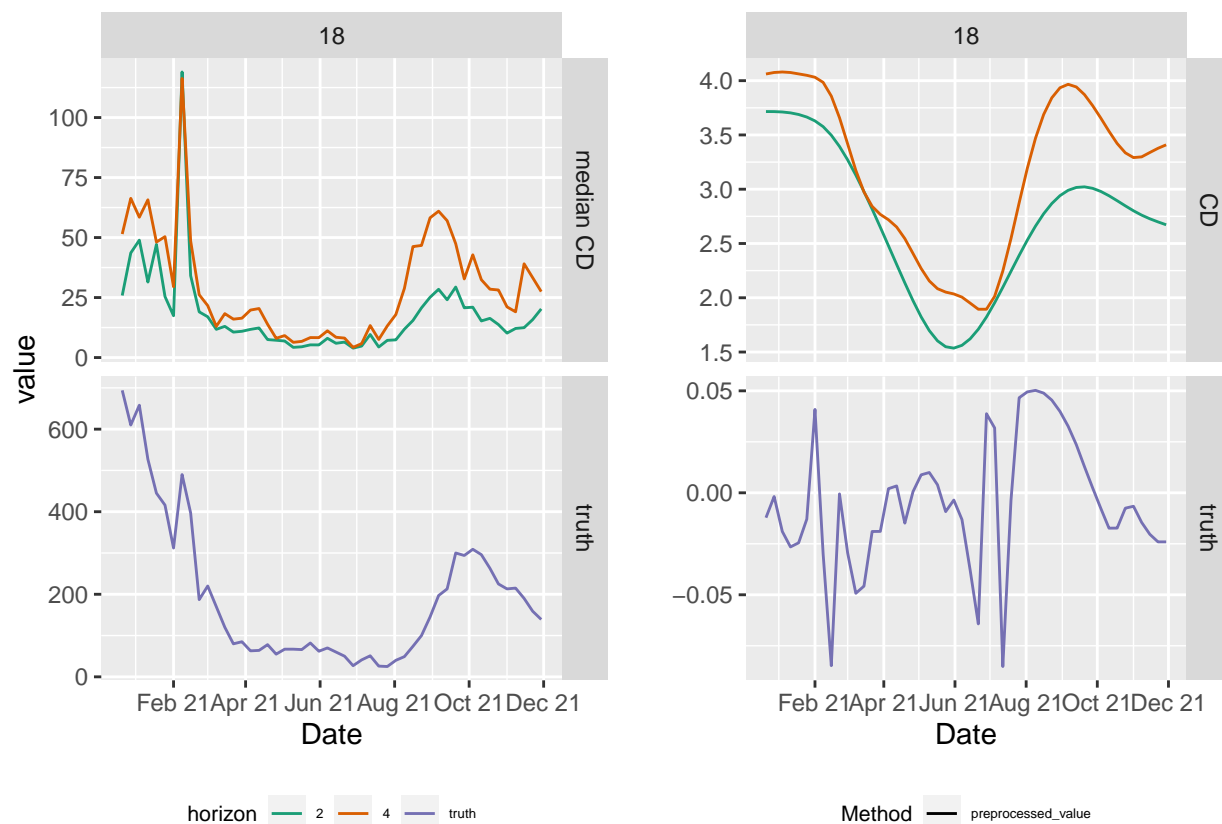


**2 wk ahead – 37**

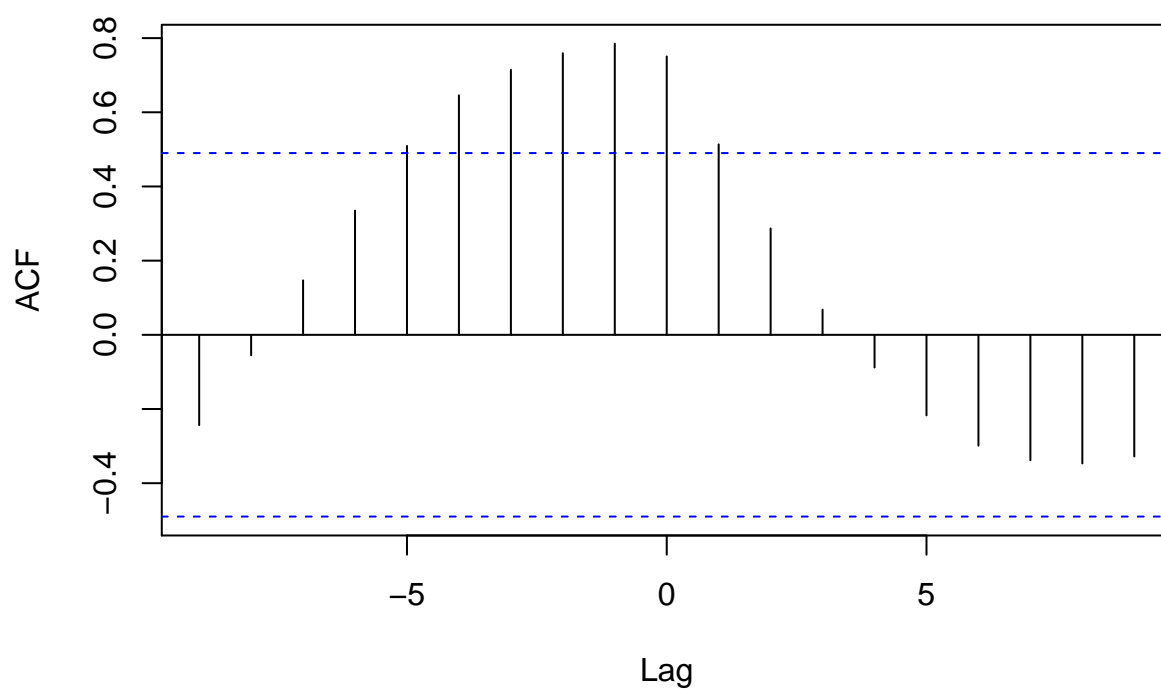


**4 wk ahead – 37**

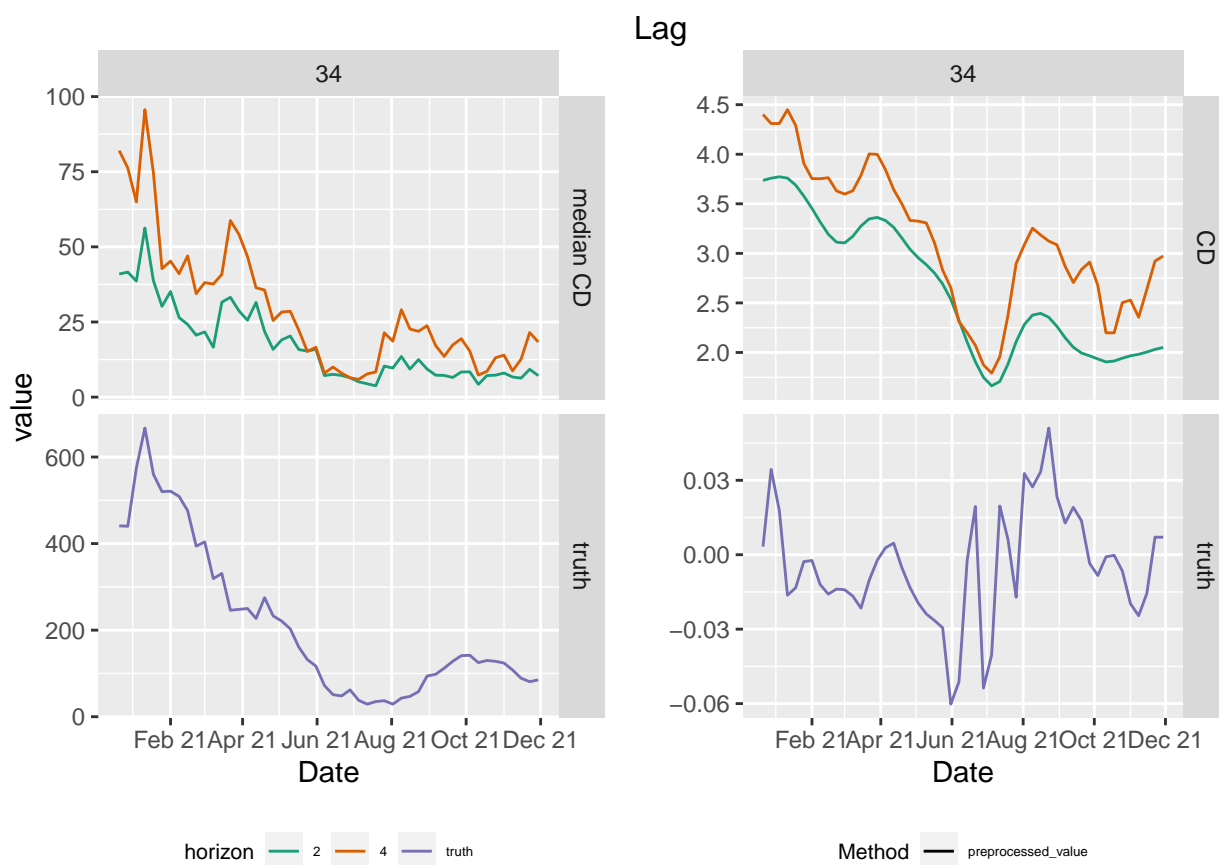
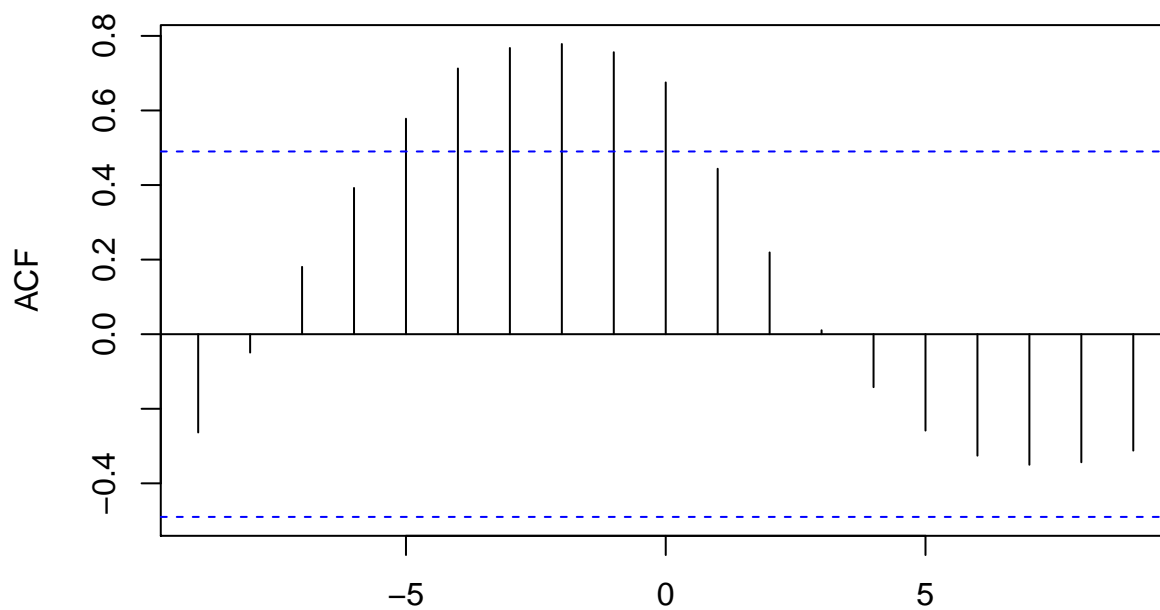




**2 wk ahead – 18**

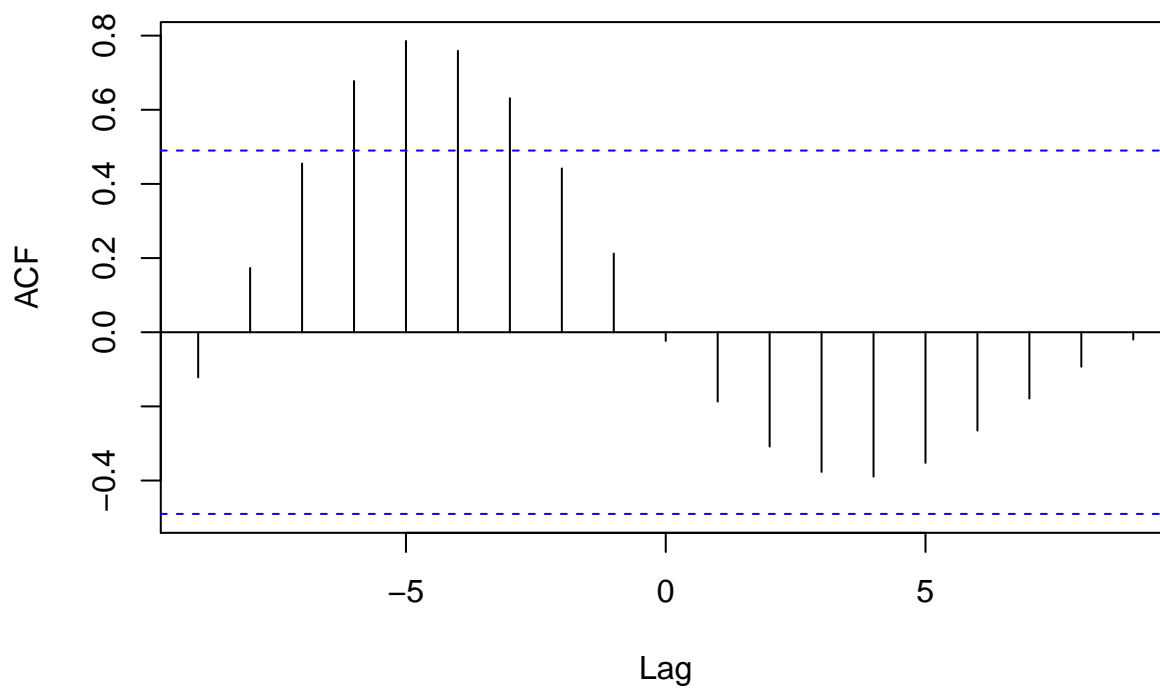


## 4 wk ahead – 18

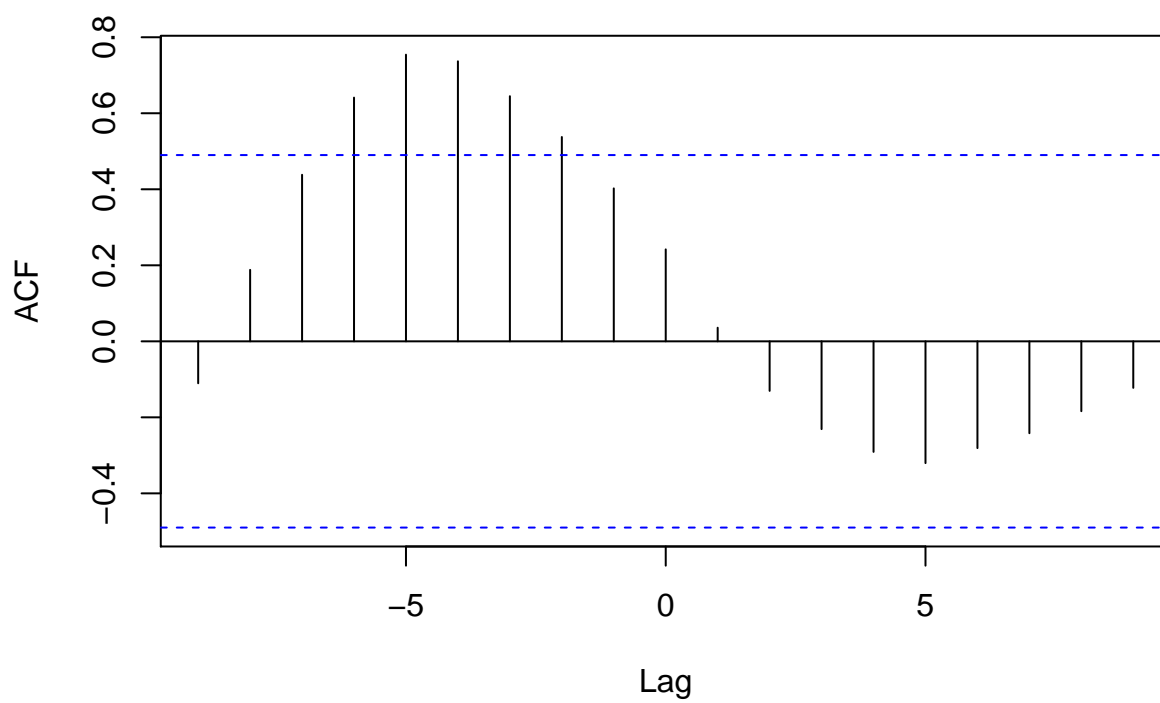


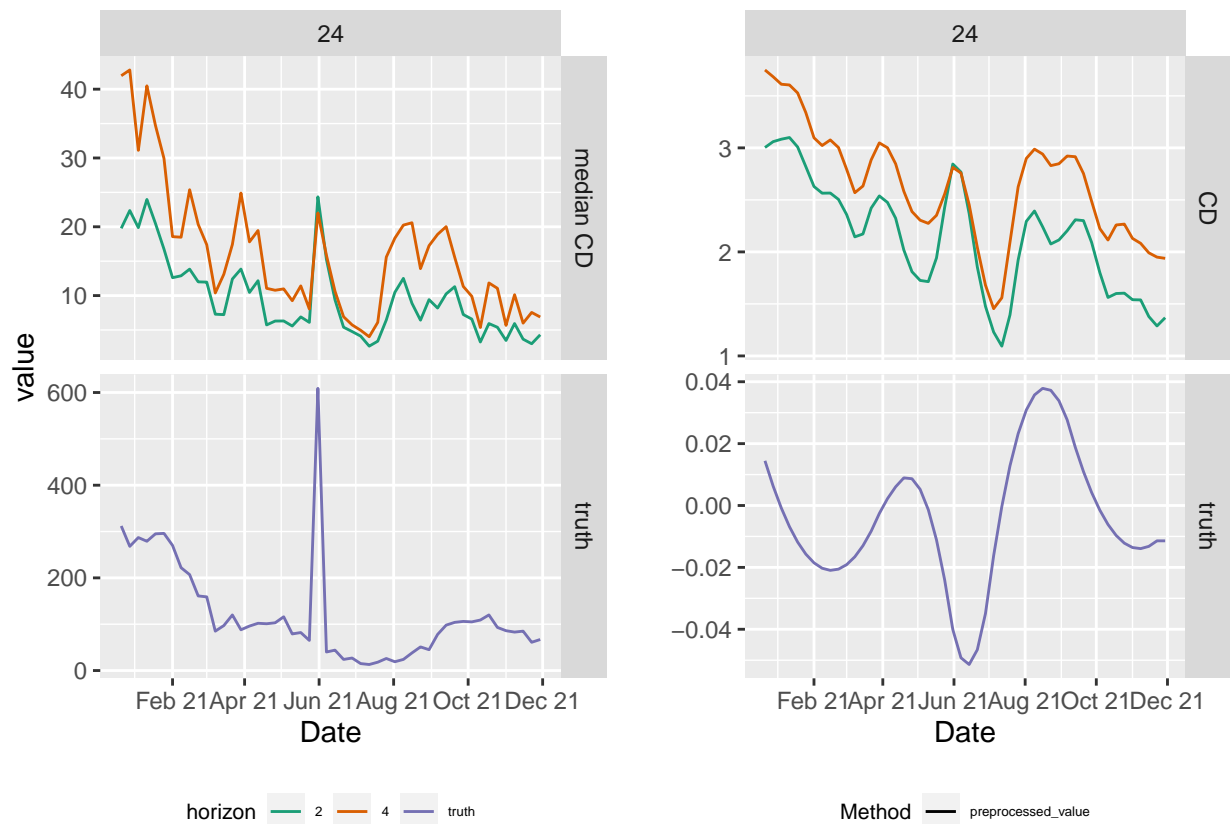


**2 wk ahead – 34**

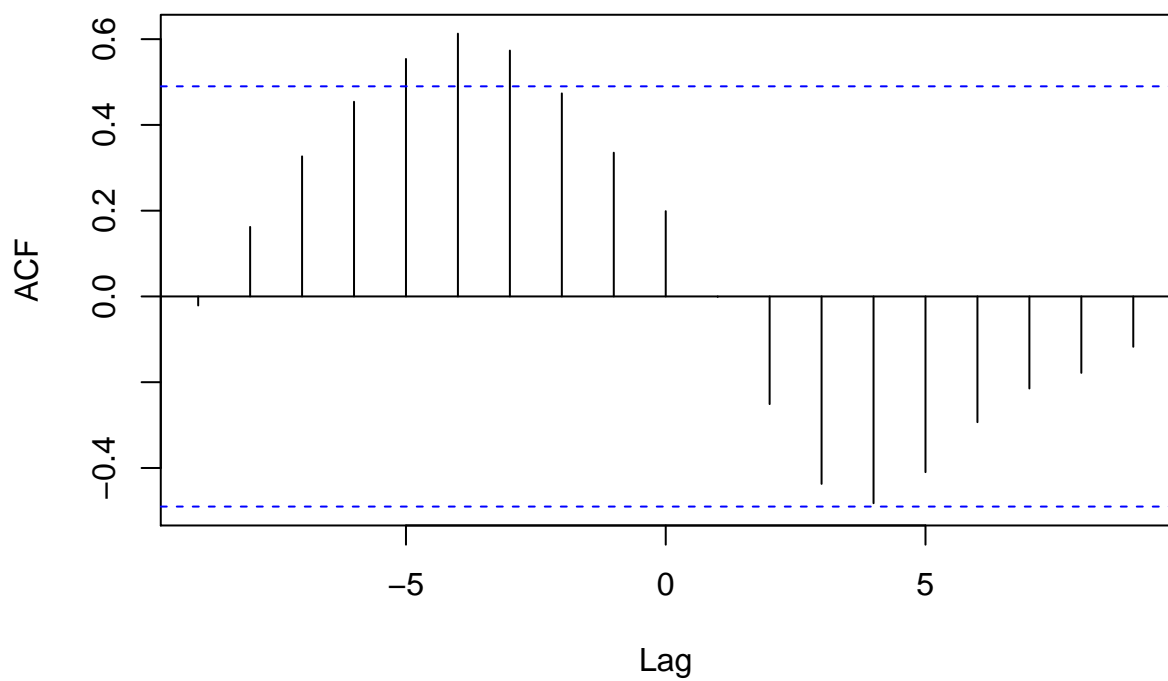


**4 wk ahead – 34**

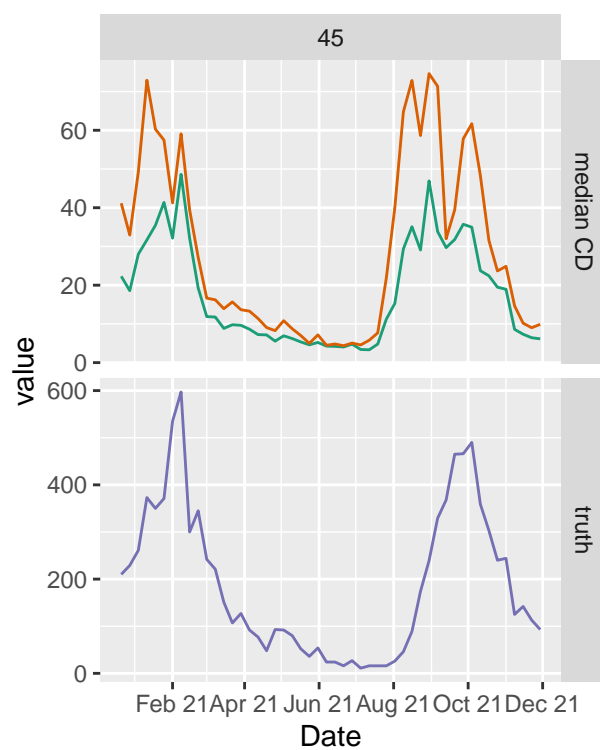
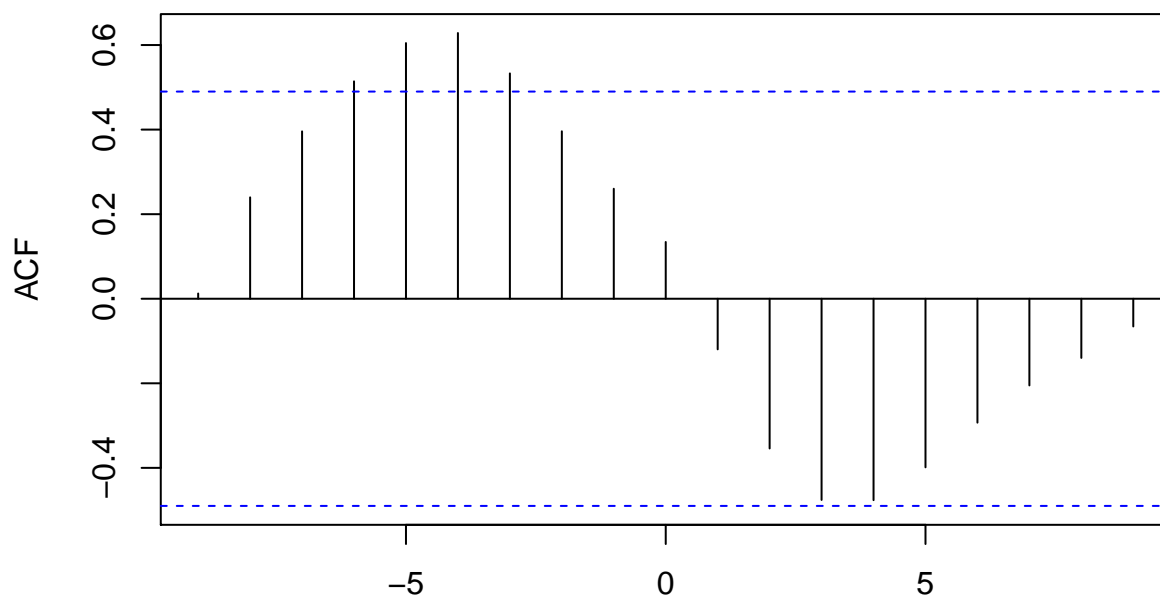




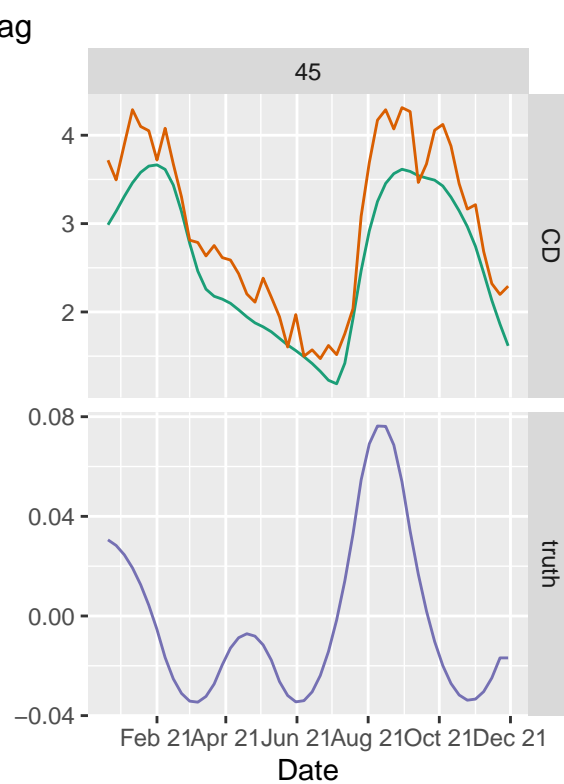
## 2 wk ahead – 24



## 4 wk ahead – 24

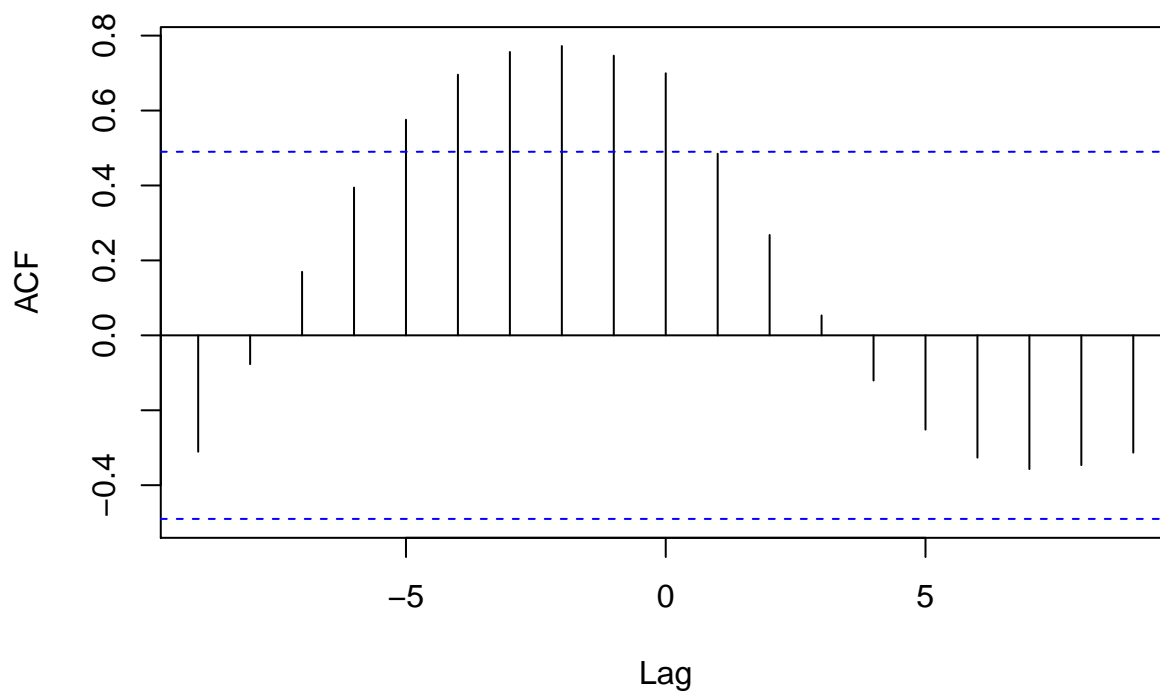


horizon 2 4 truth

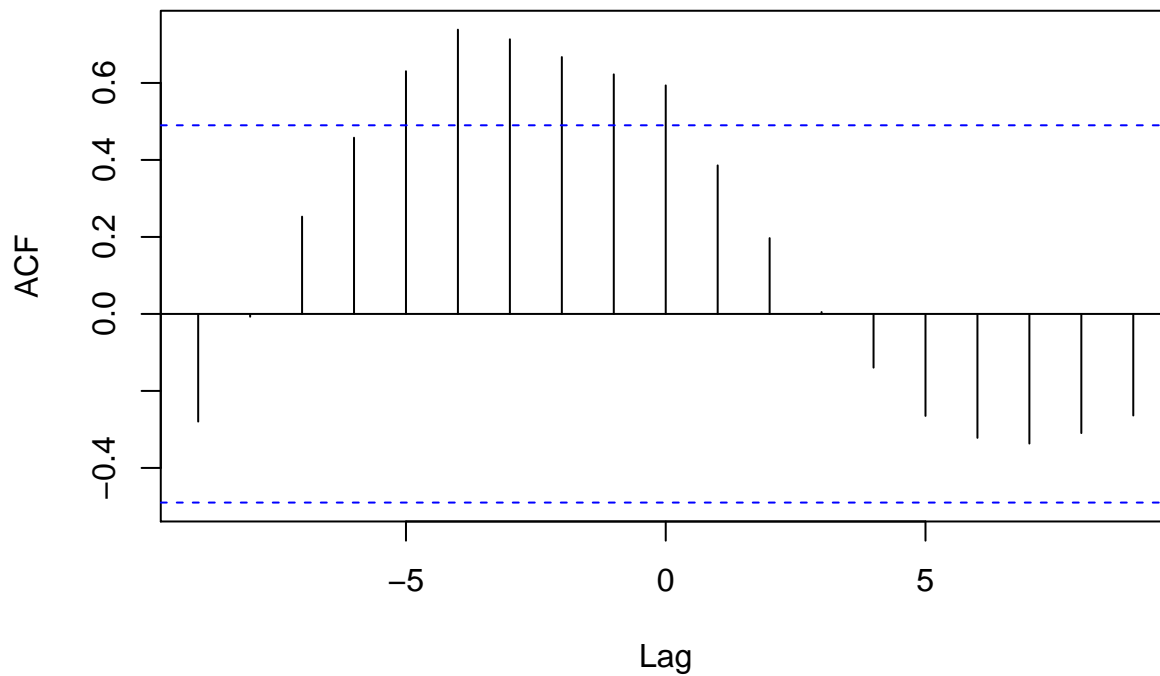


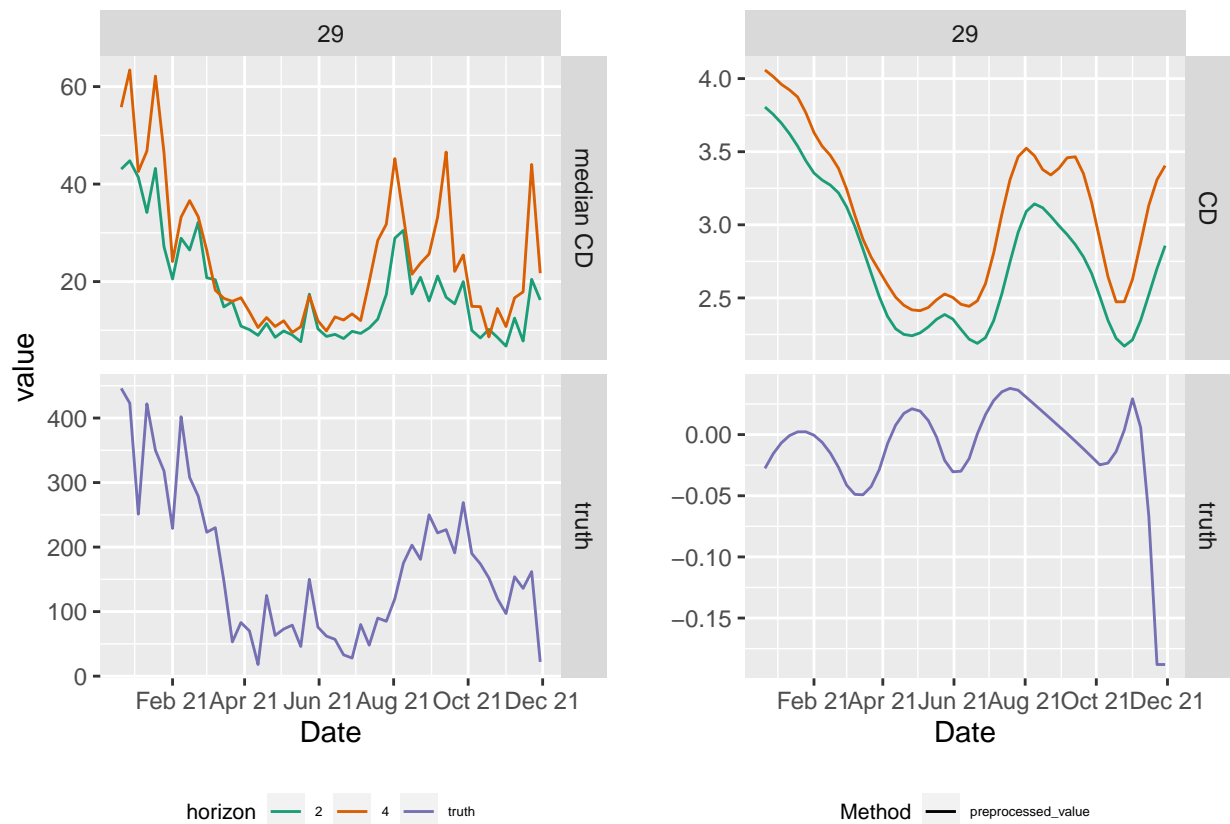
Method preprocessed\_value

**2 wk ahead – 45**

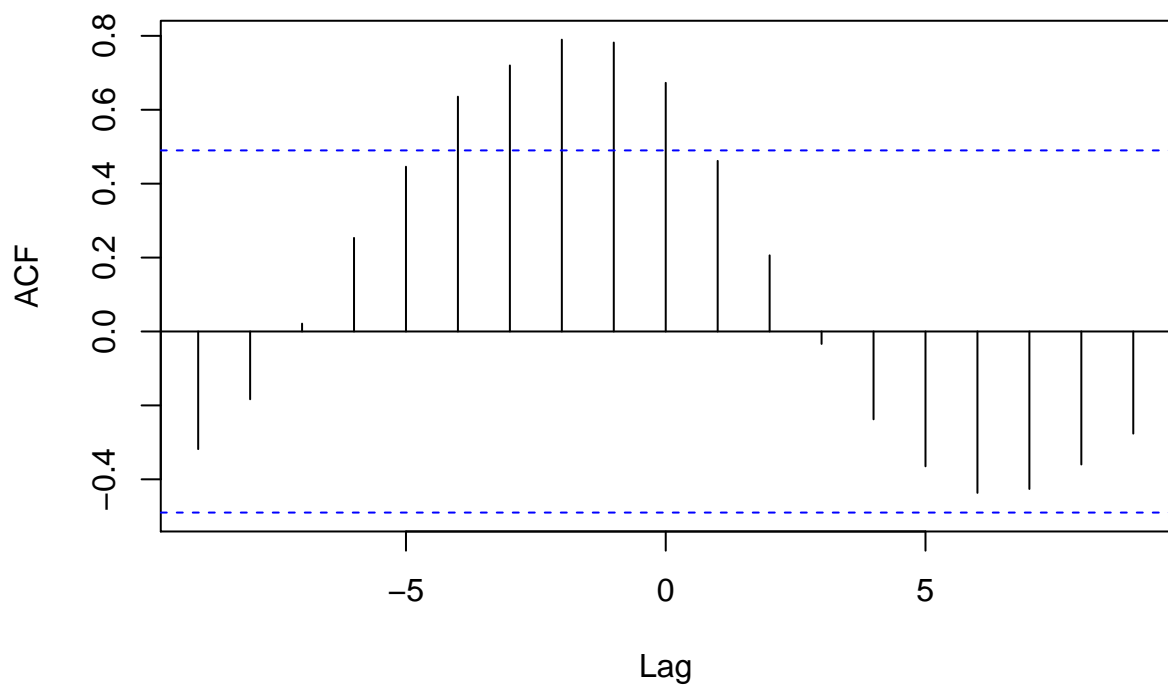


**4 wk ahead – 45**

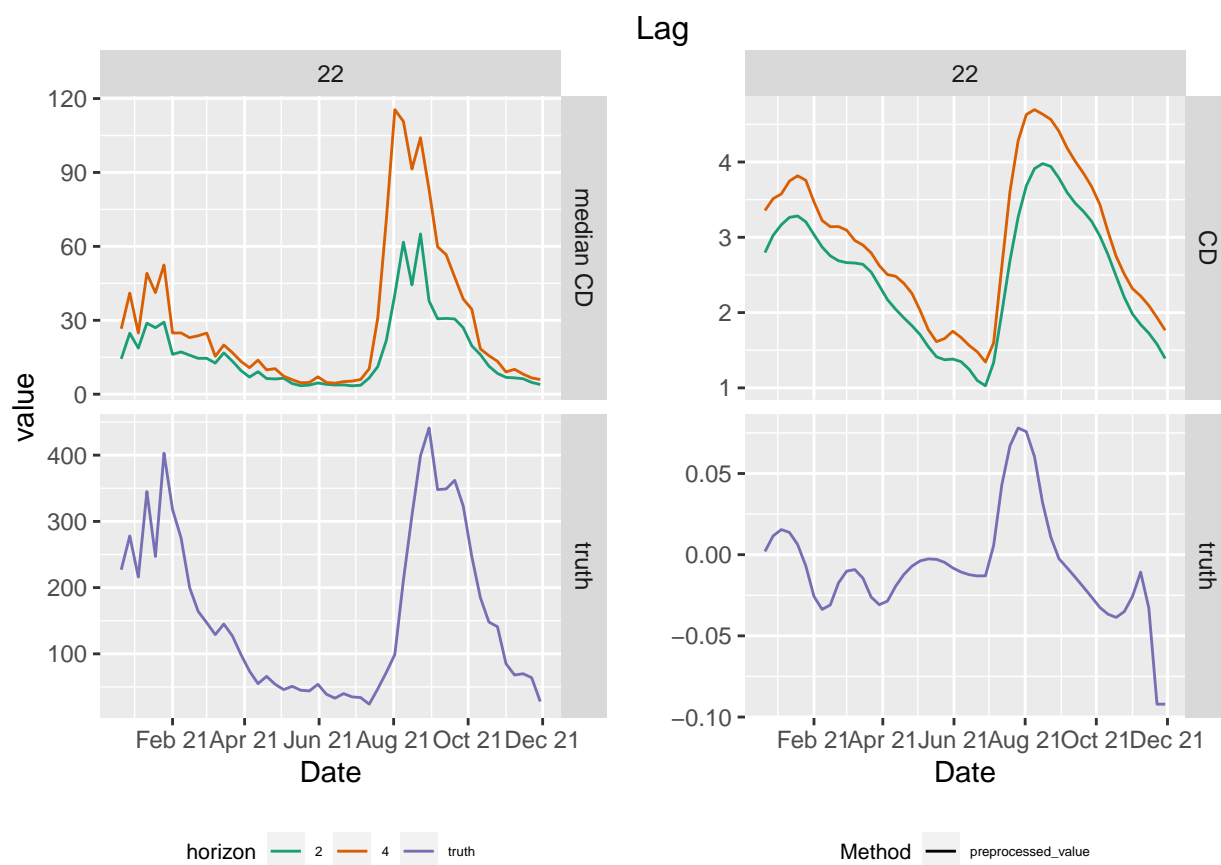
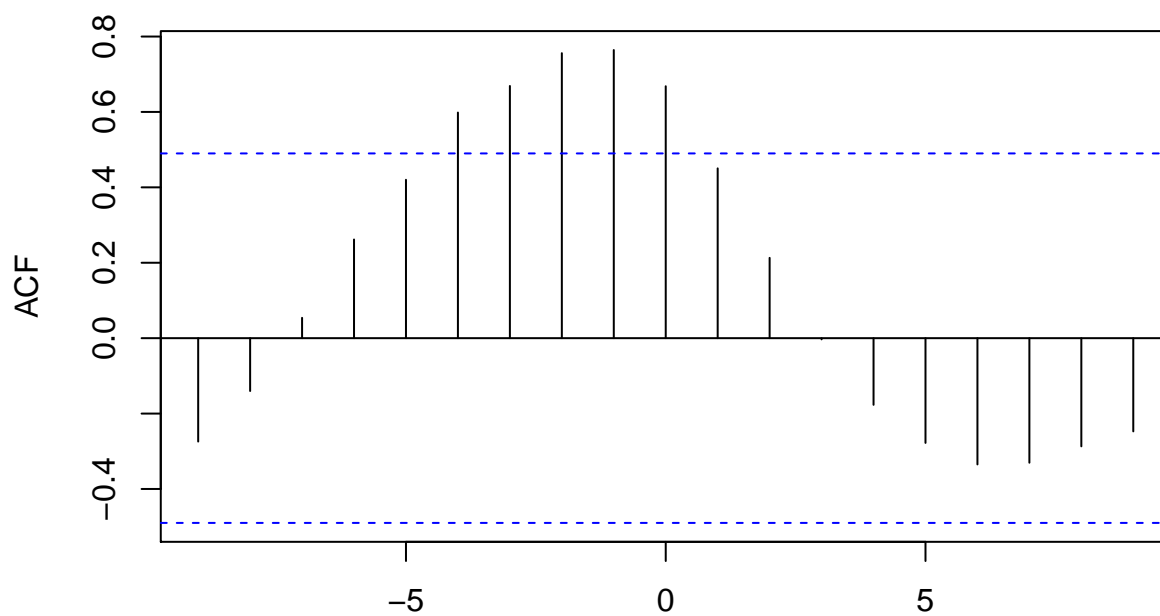




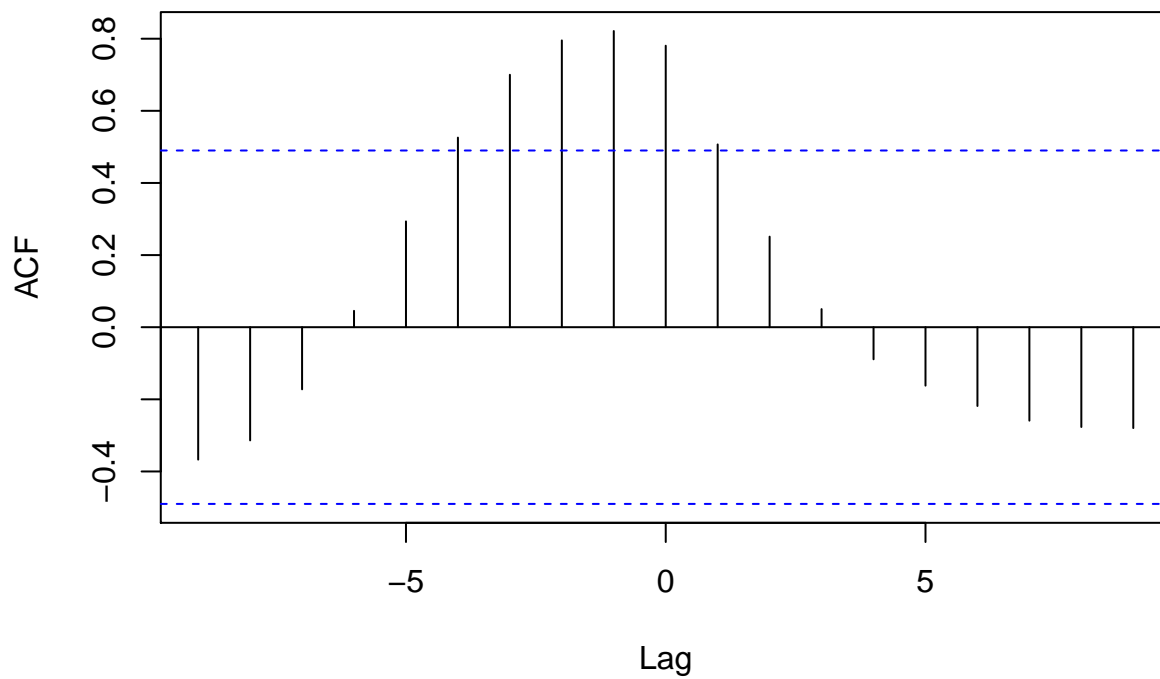
## 2 wk ahead – 29



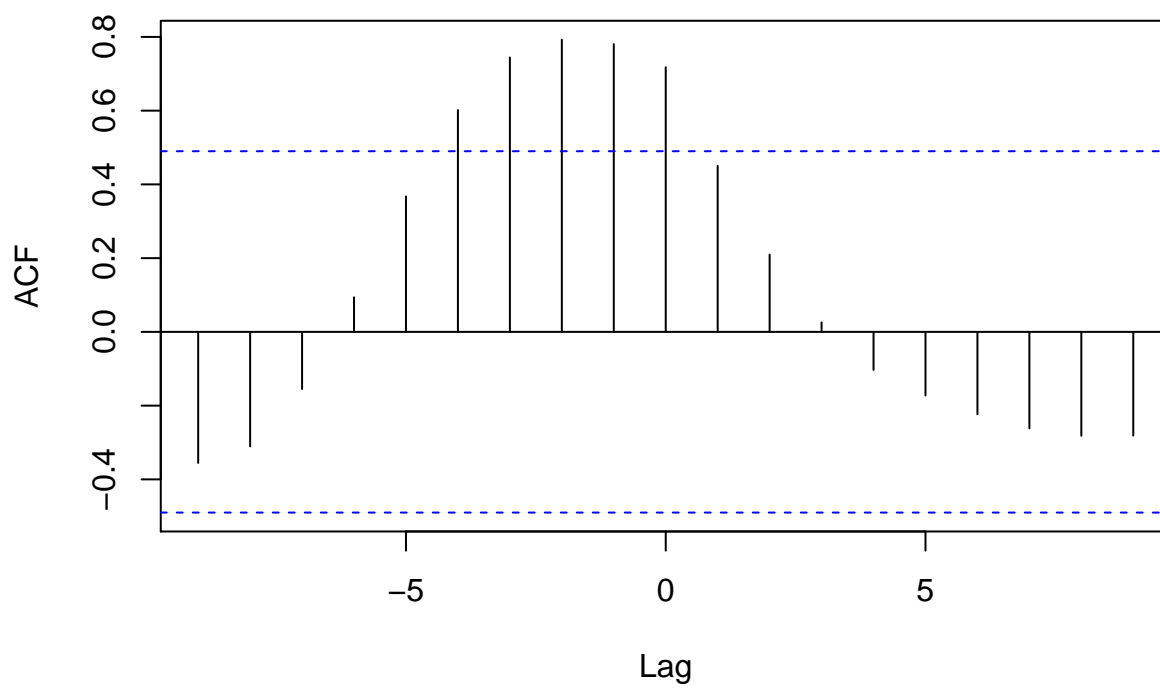
# 4 wk ahead – 29



**2 wk ahead – 22**

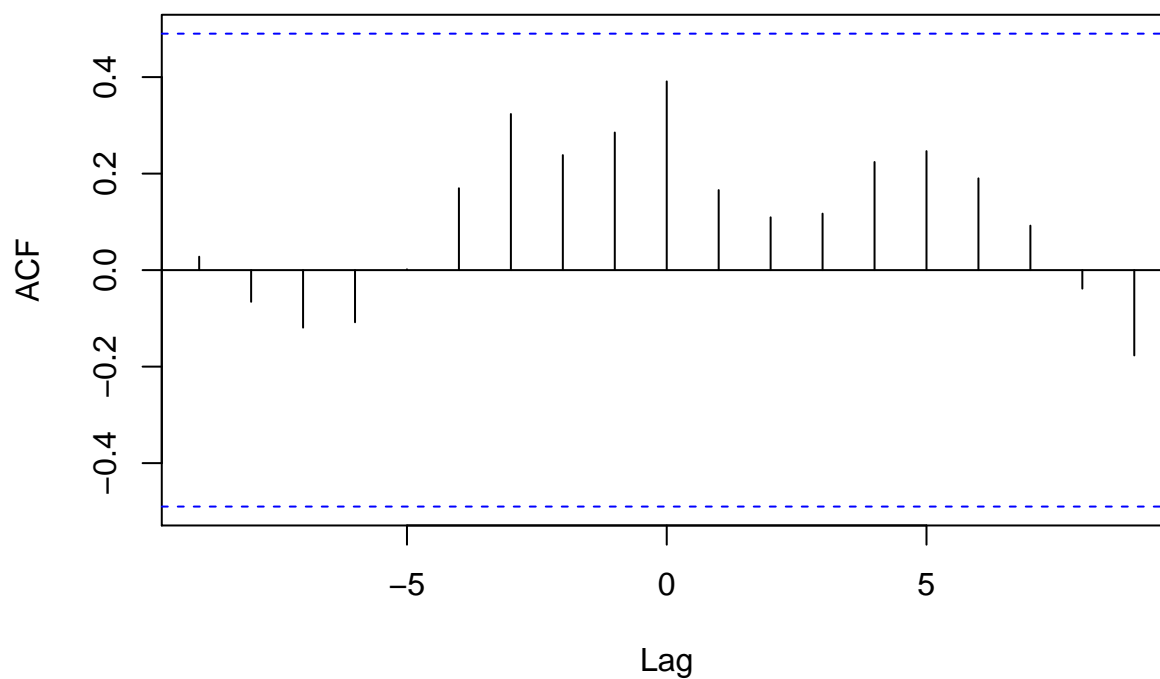


**4 wk ahead – 22**



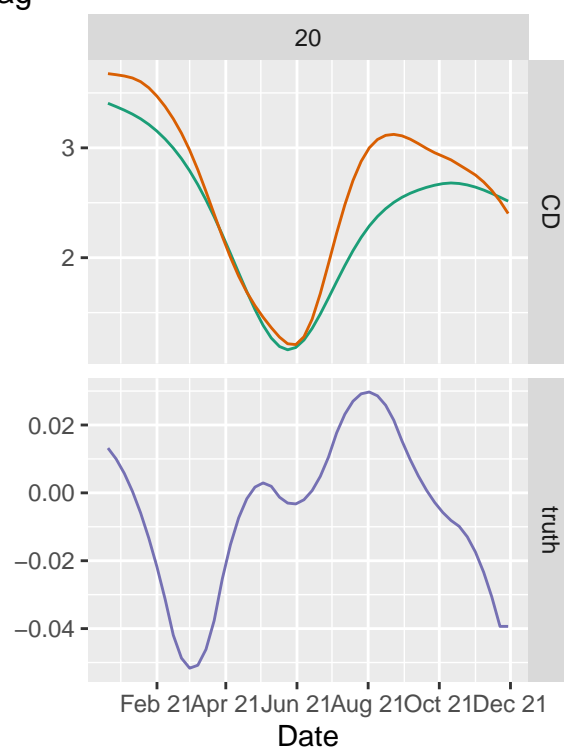
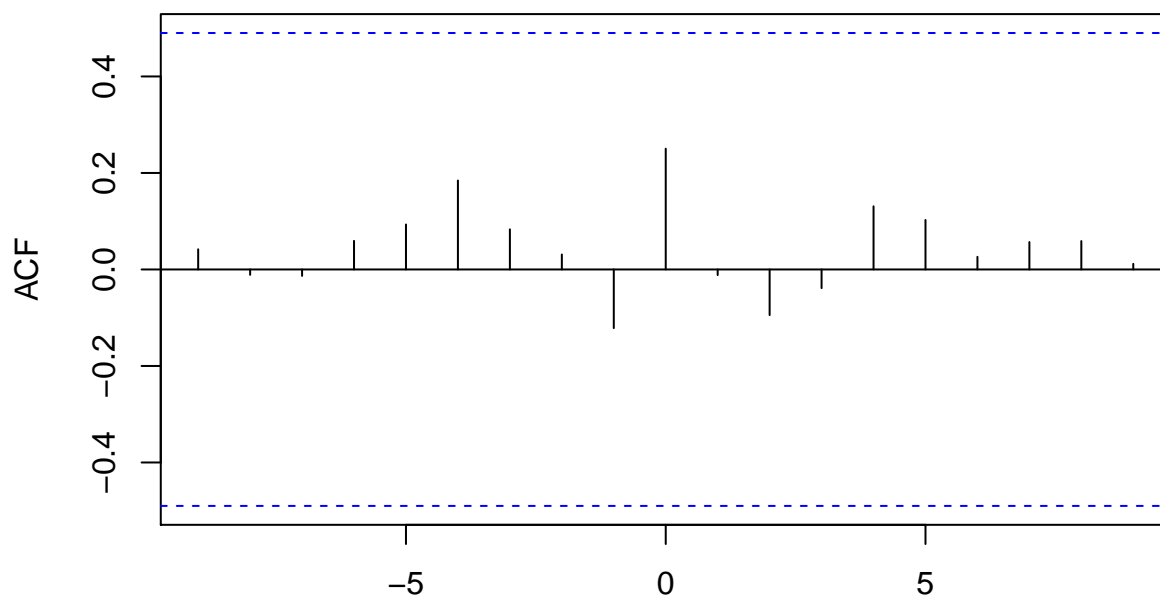


## 2 wk ahead – 55





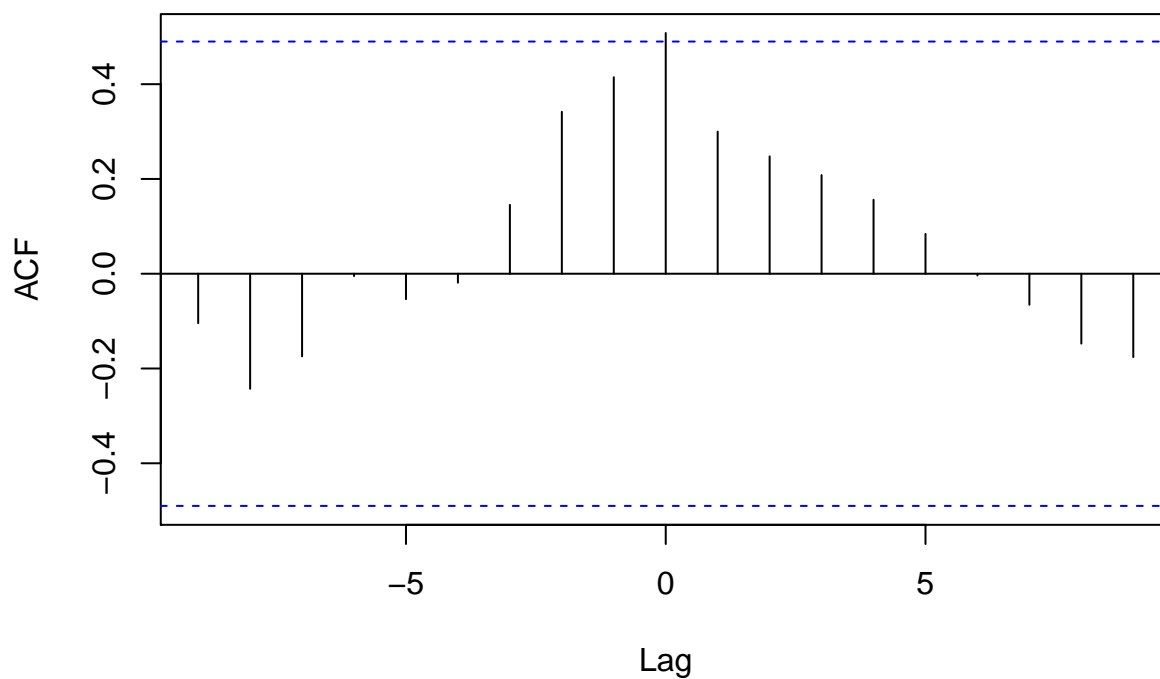
## 4 wk ahead – 55



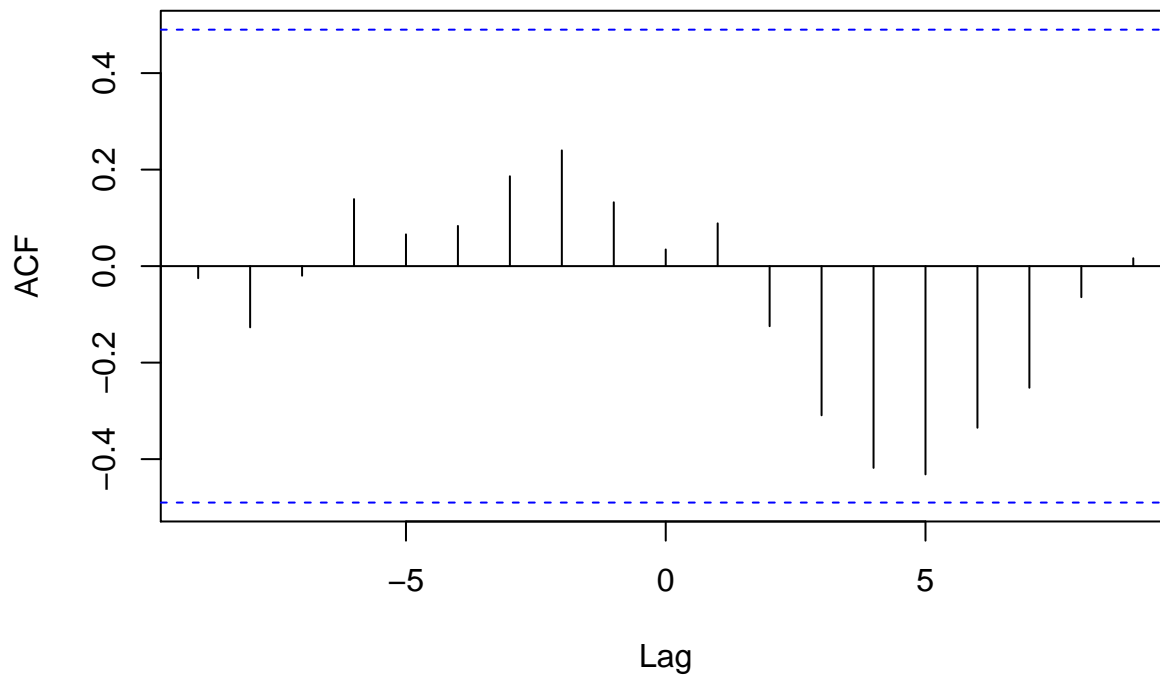
horizon — 2 — 4 — truth

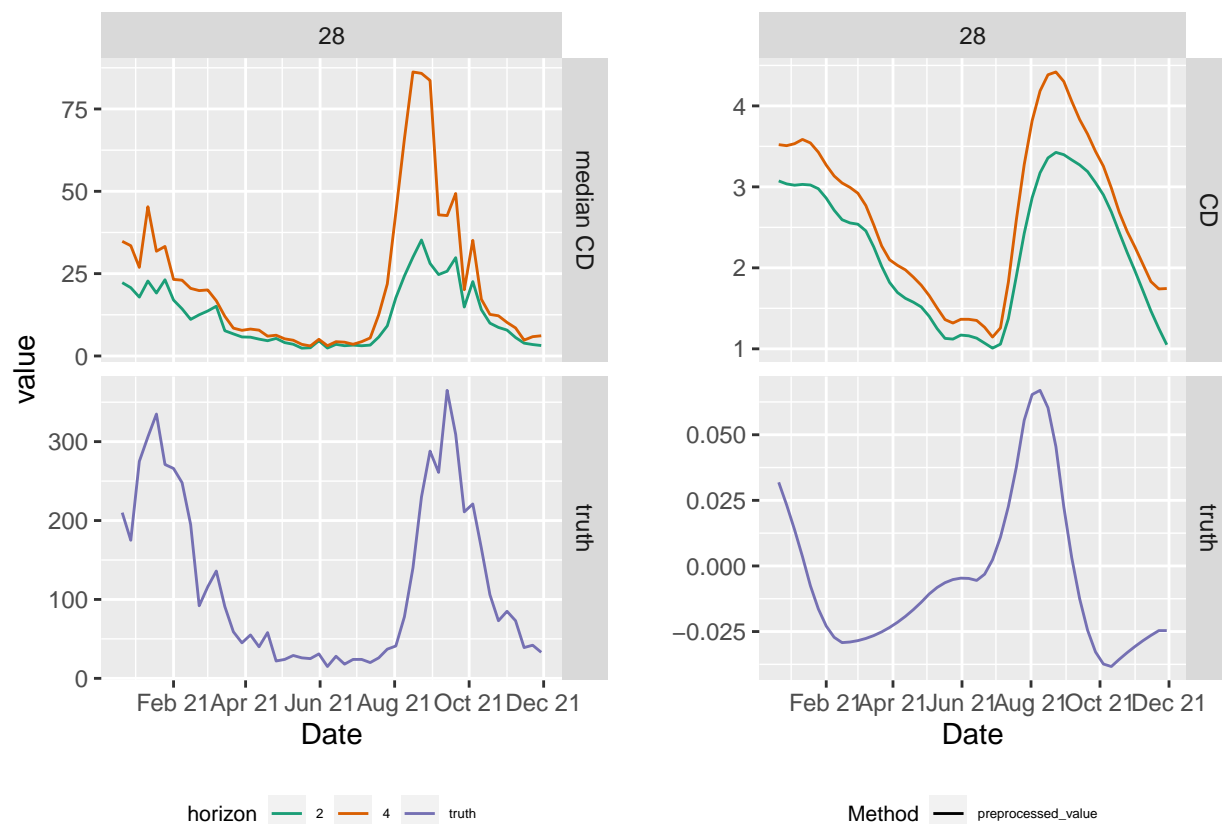
Method — preprocessed\_value

**2 wk ahead – 20**

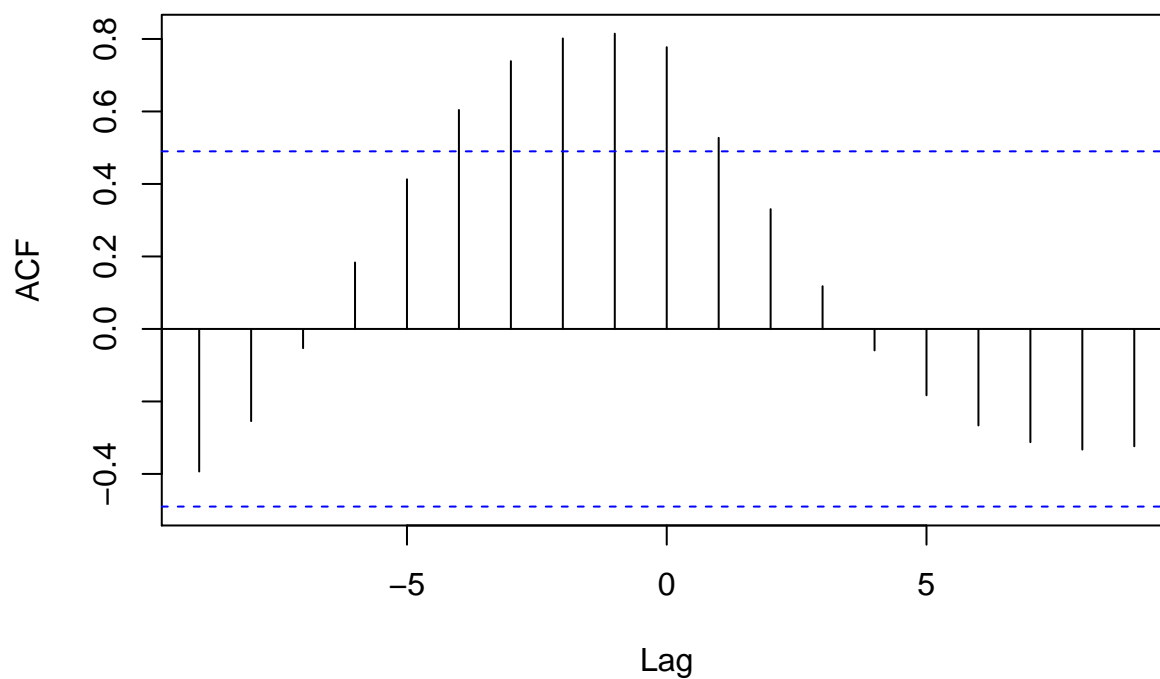


**4 wk ahead – 20**

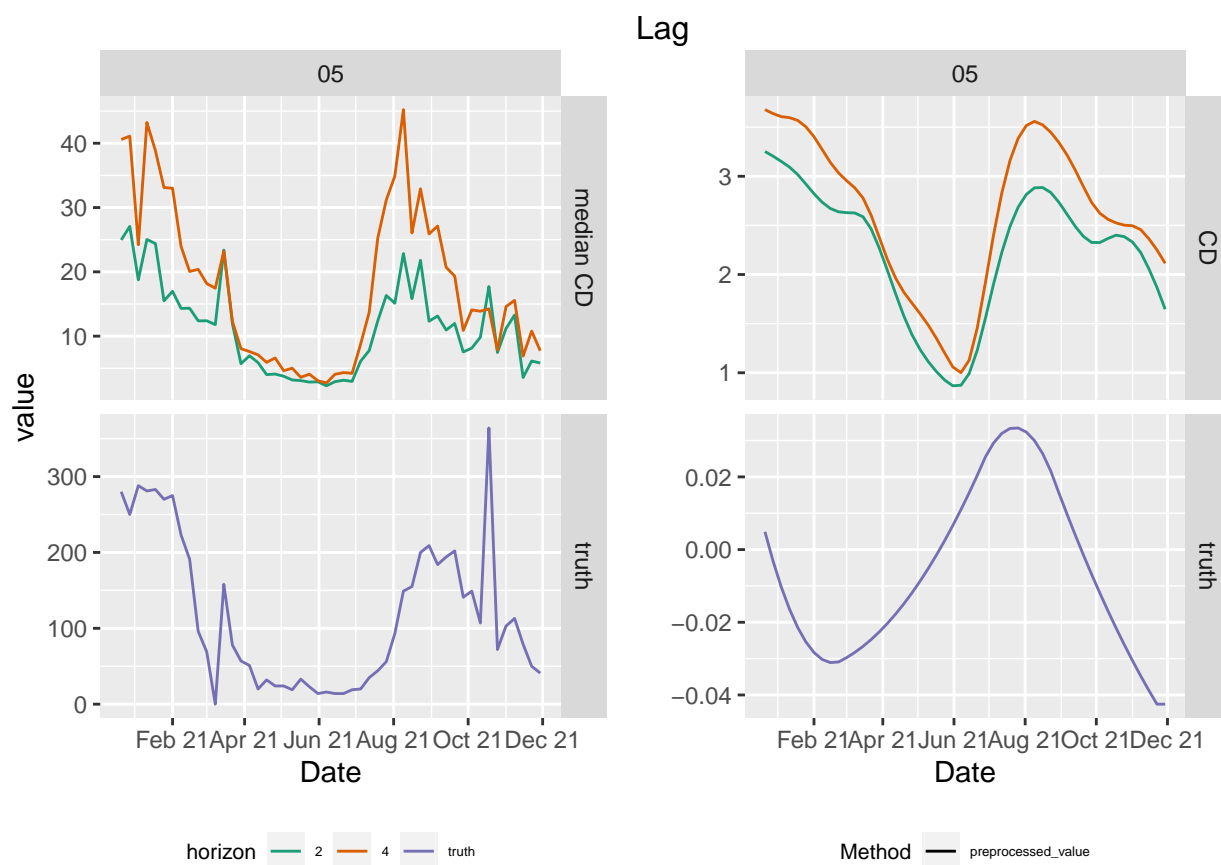
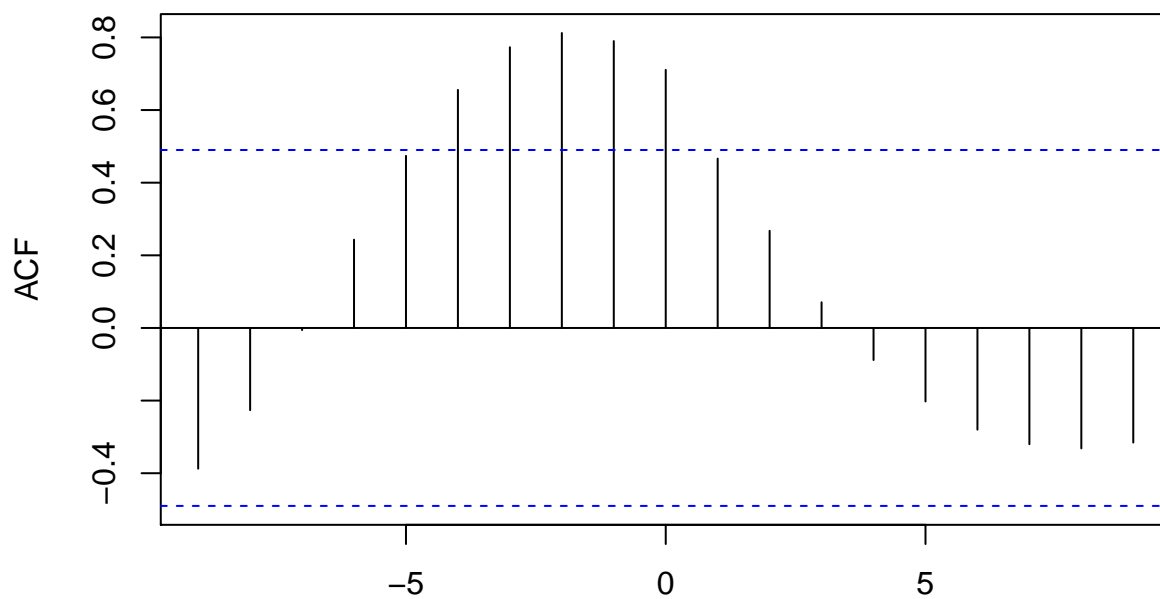




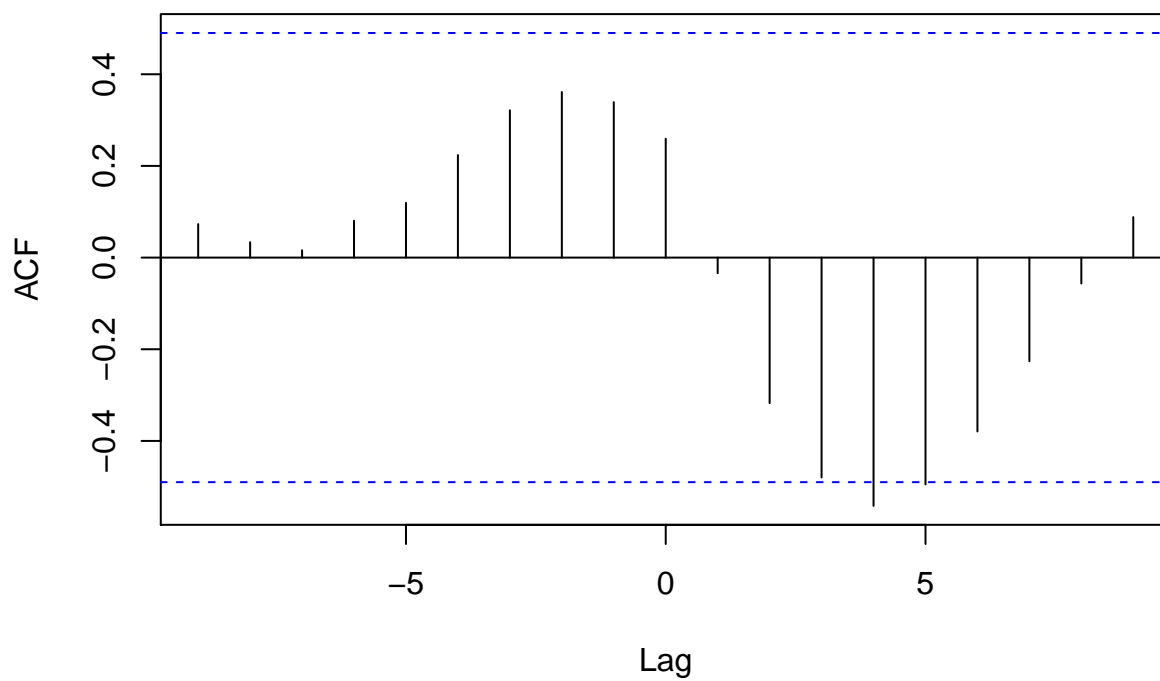
## 2 wk ahead – 28



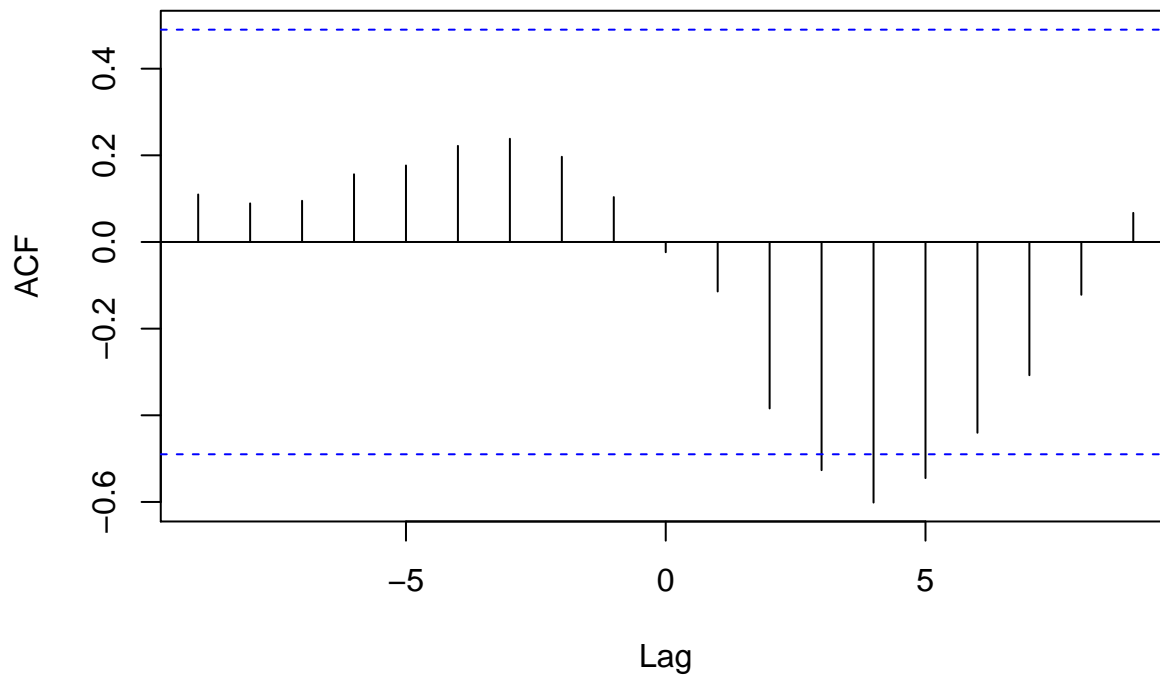
## 4 wk ahead – 28

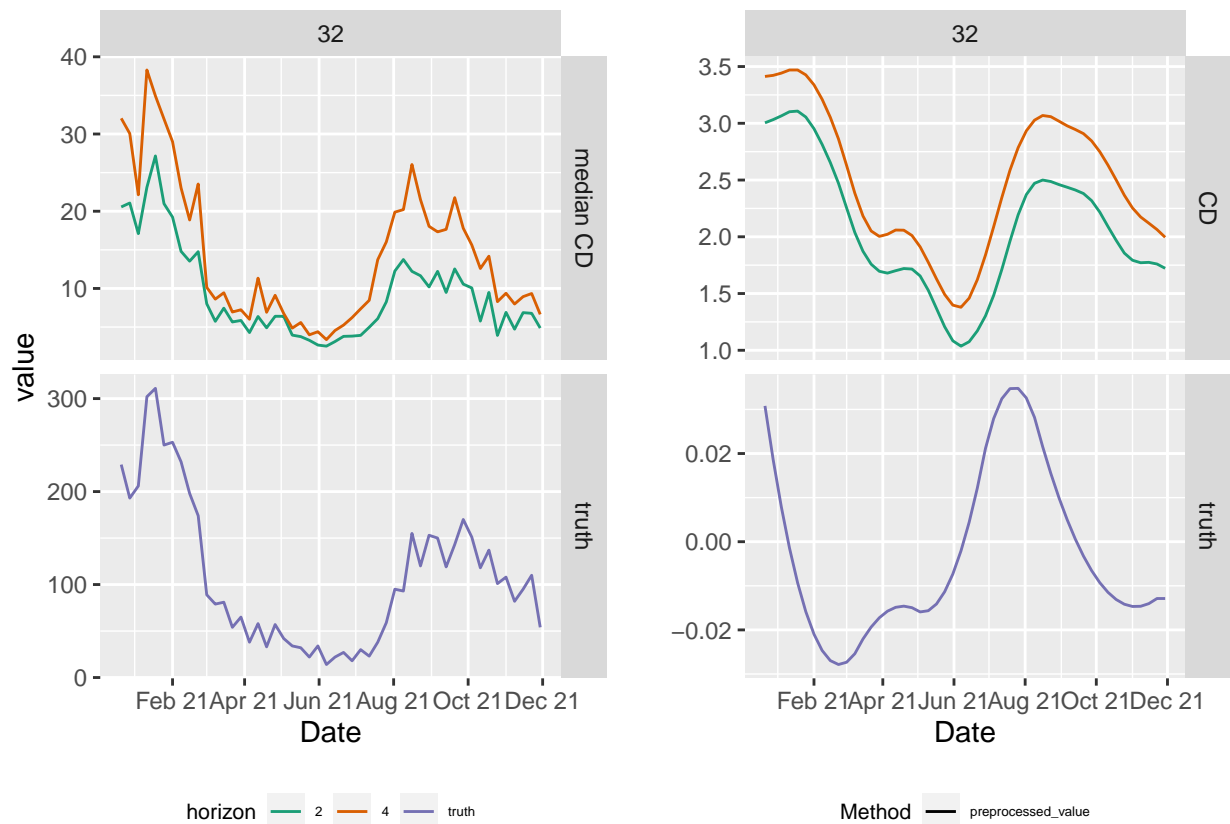


**2 wk ahead – 05**

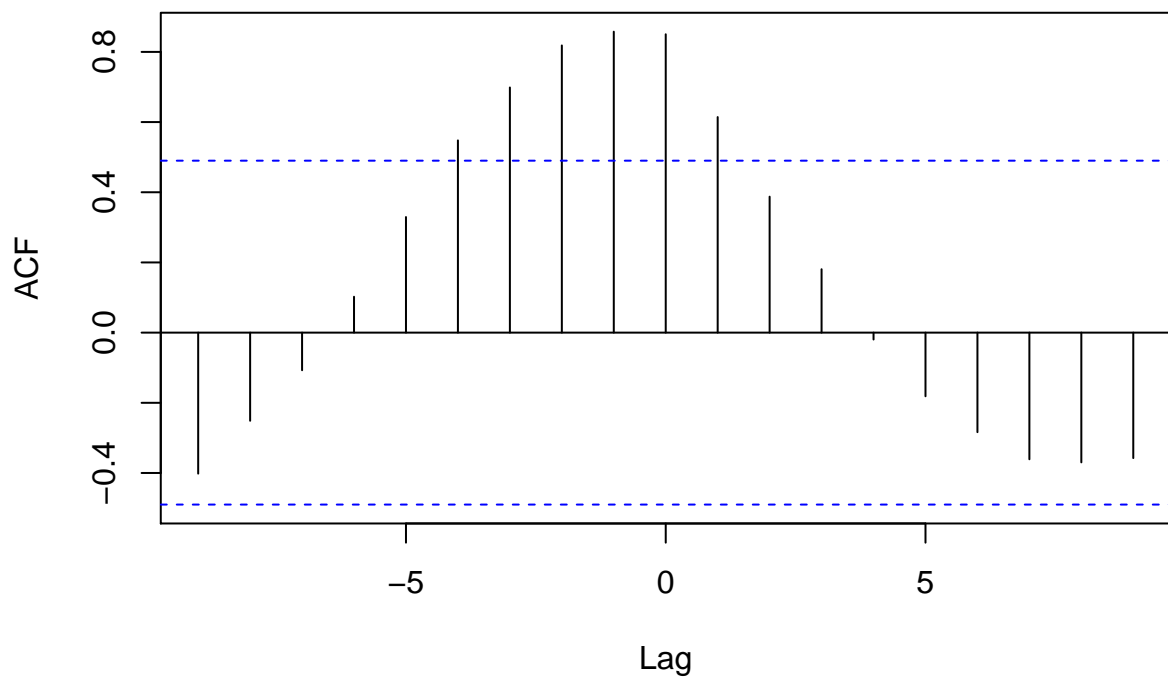


**4 wk ahead – 05**

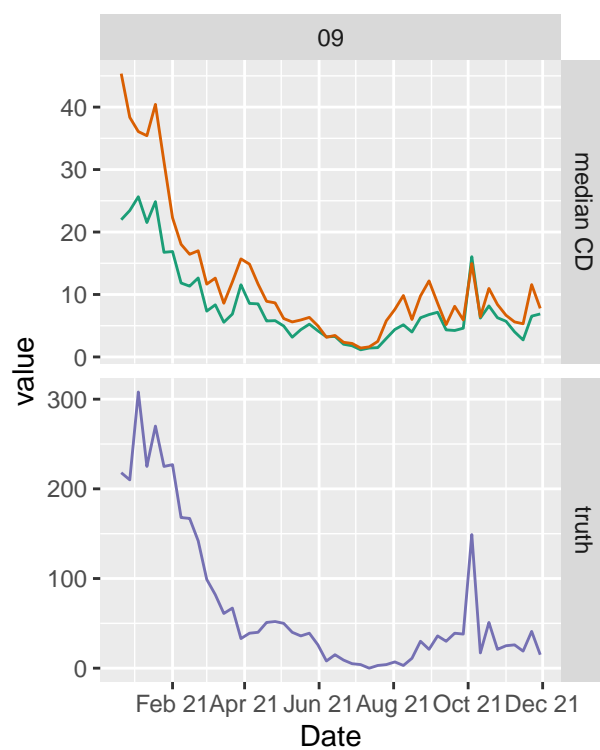
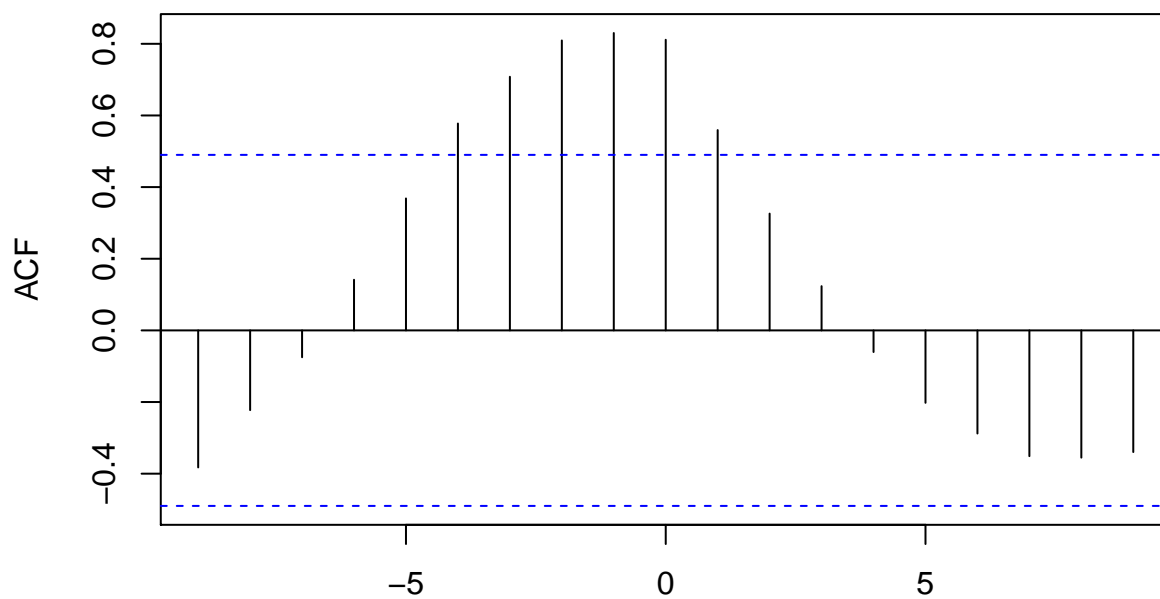




## 2 wk ahead – 32

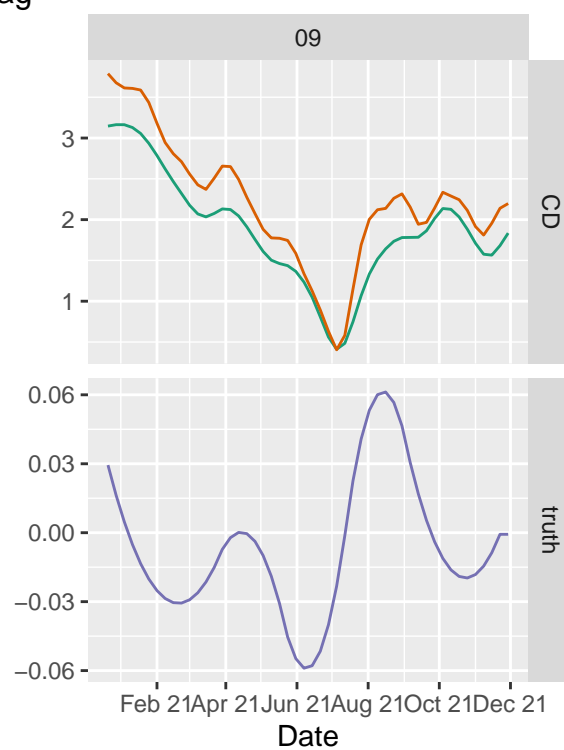


## 4 wk ahead – 32



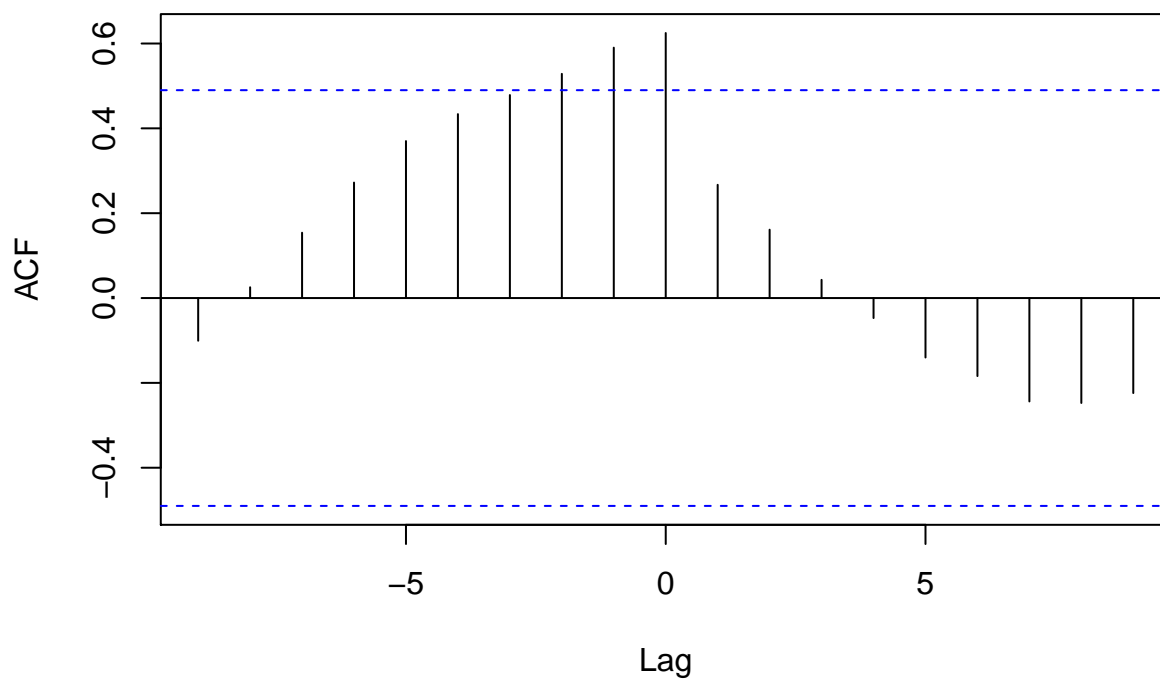
horizon — 2 — 4 — truth

Lag

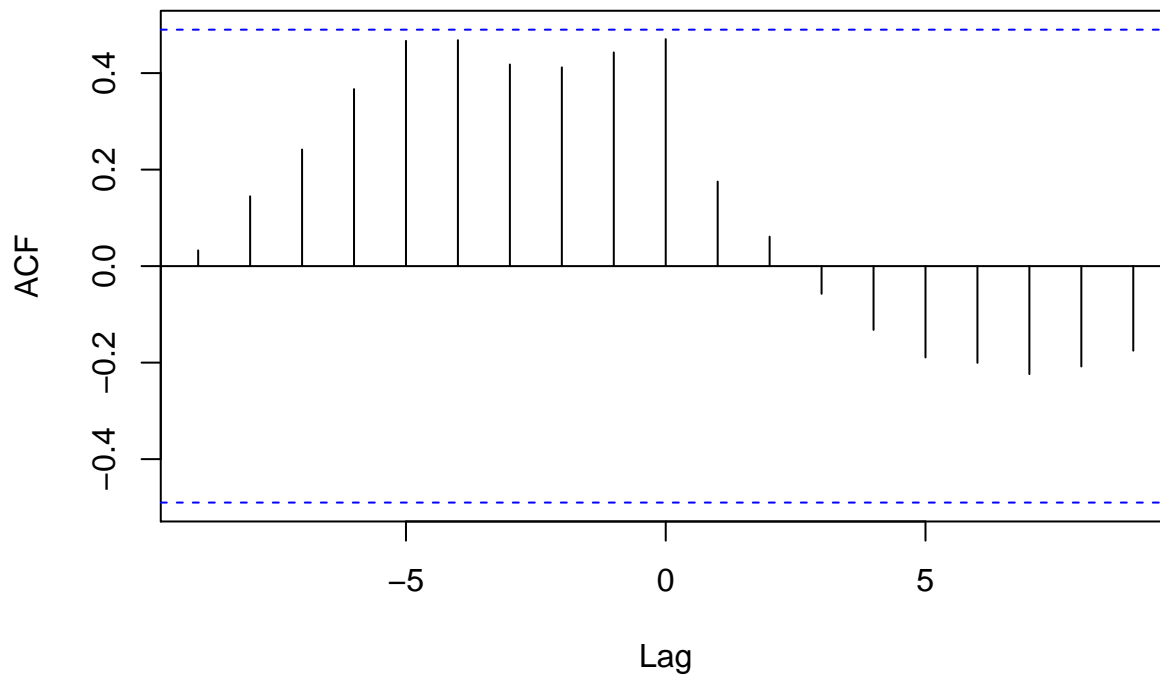


Method — preprocessed\_value

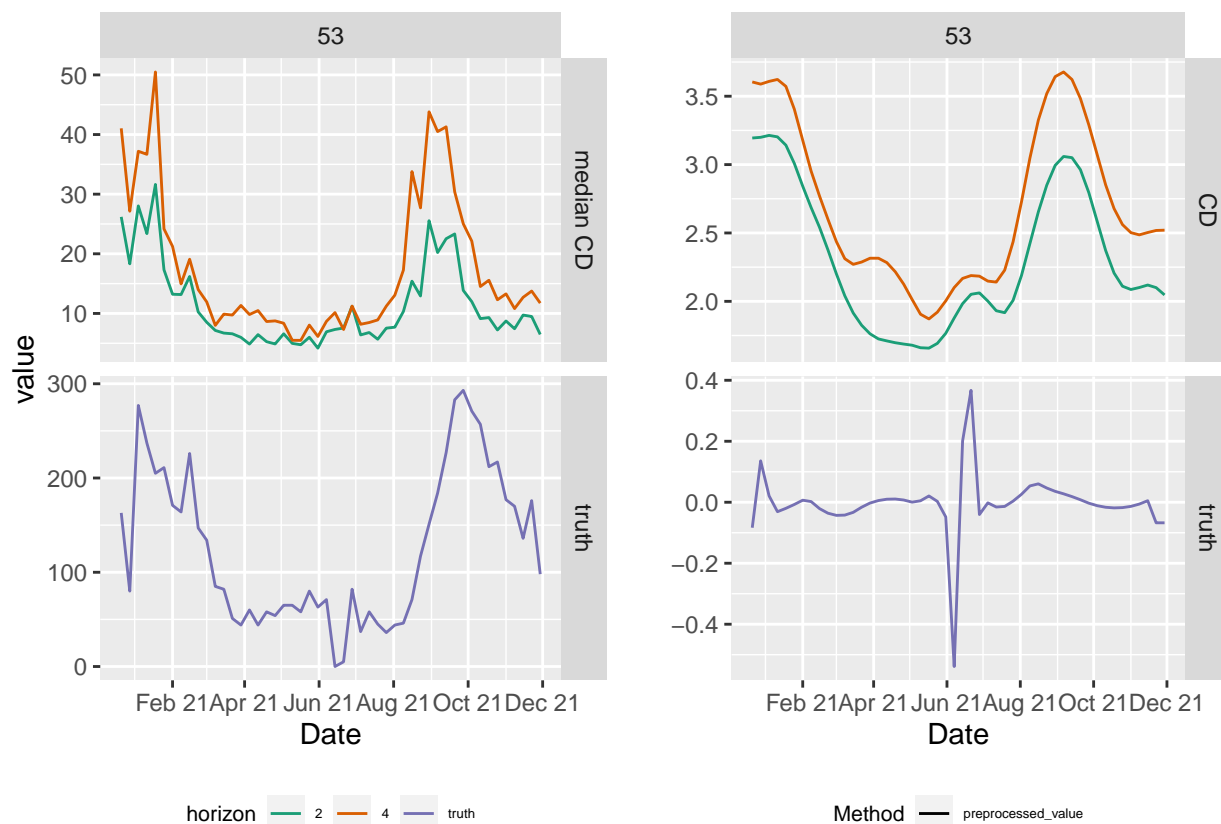
**2 wk ahead – 09**



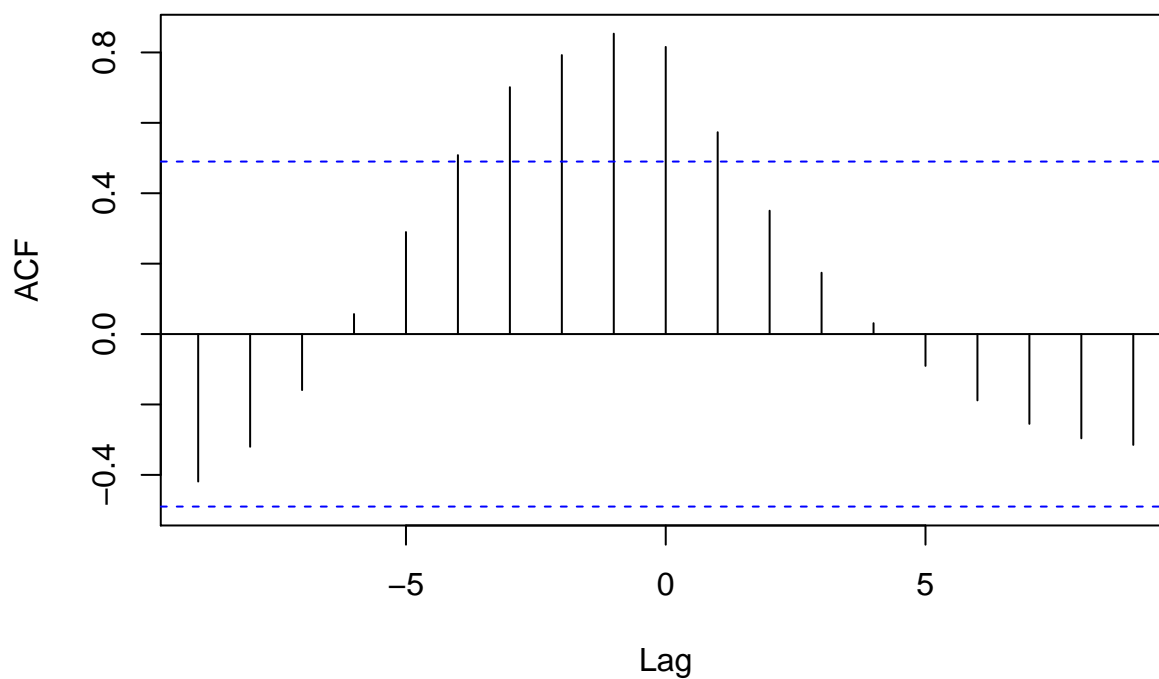
**4 wk ahead – 09**



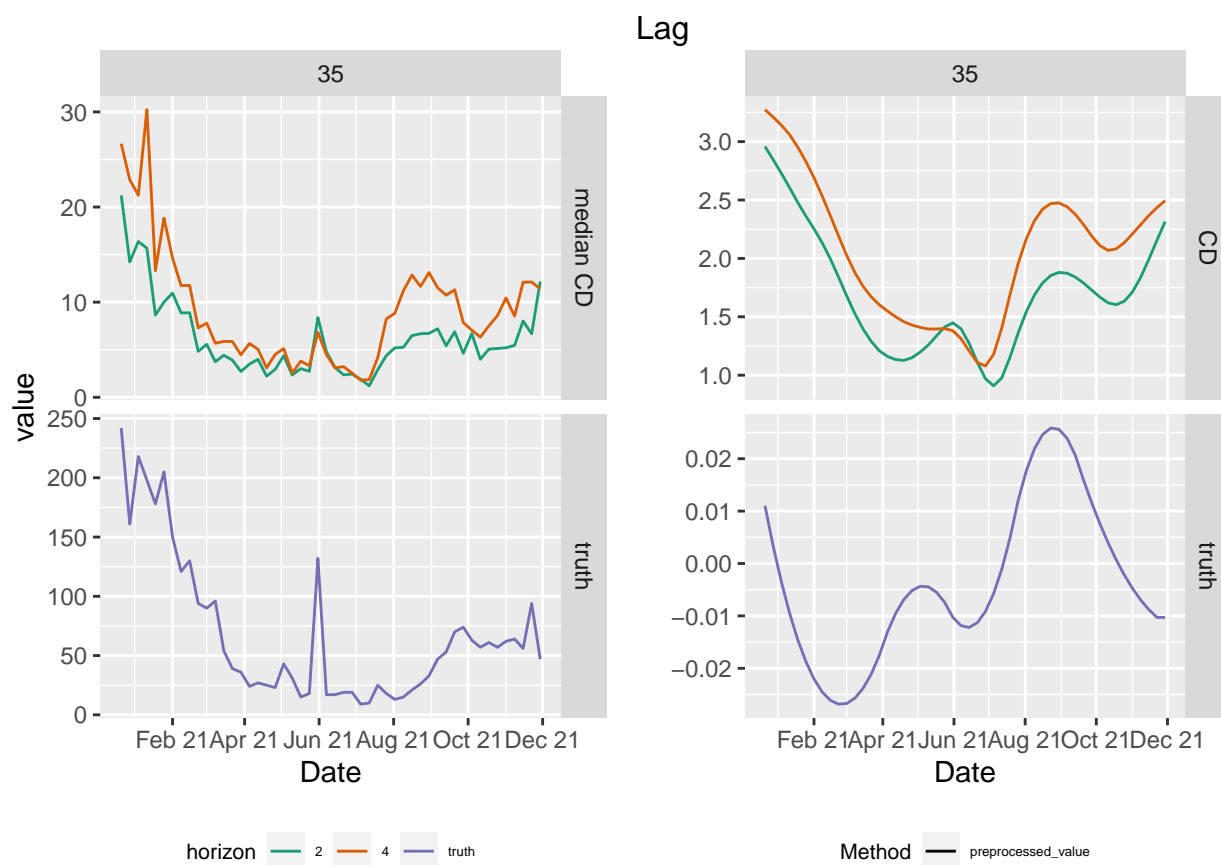
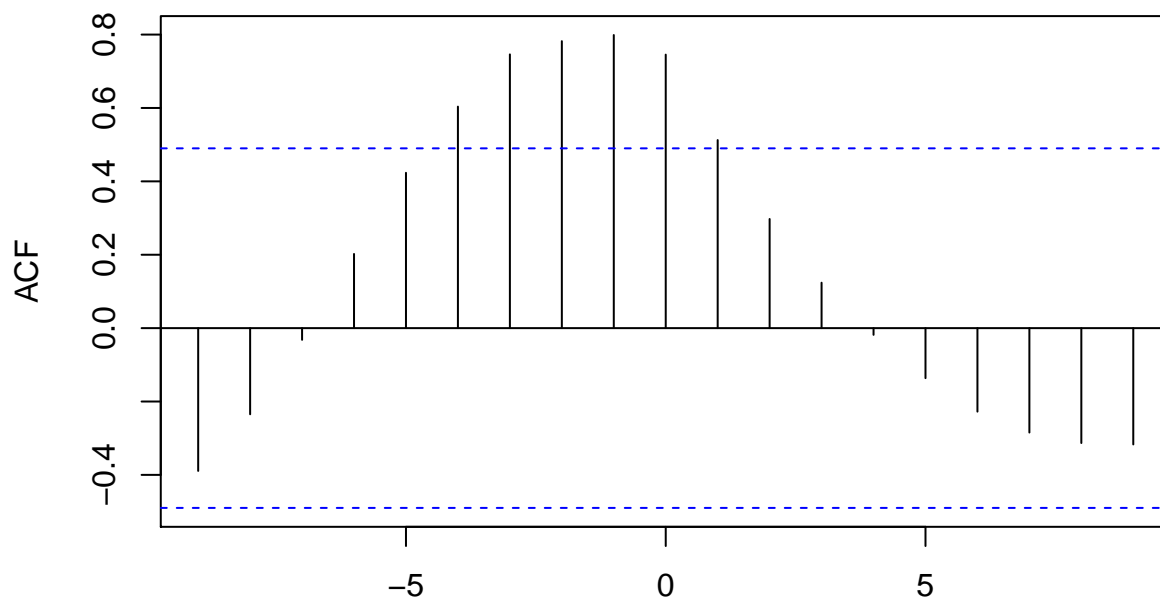




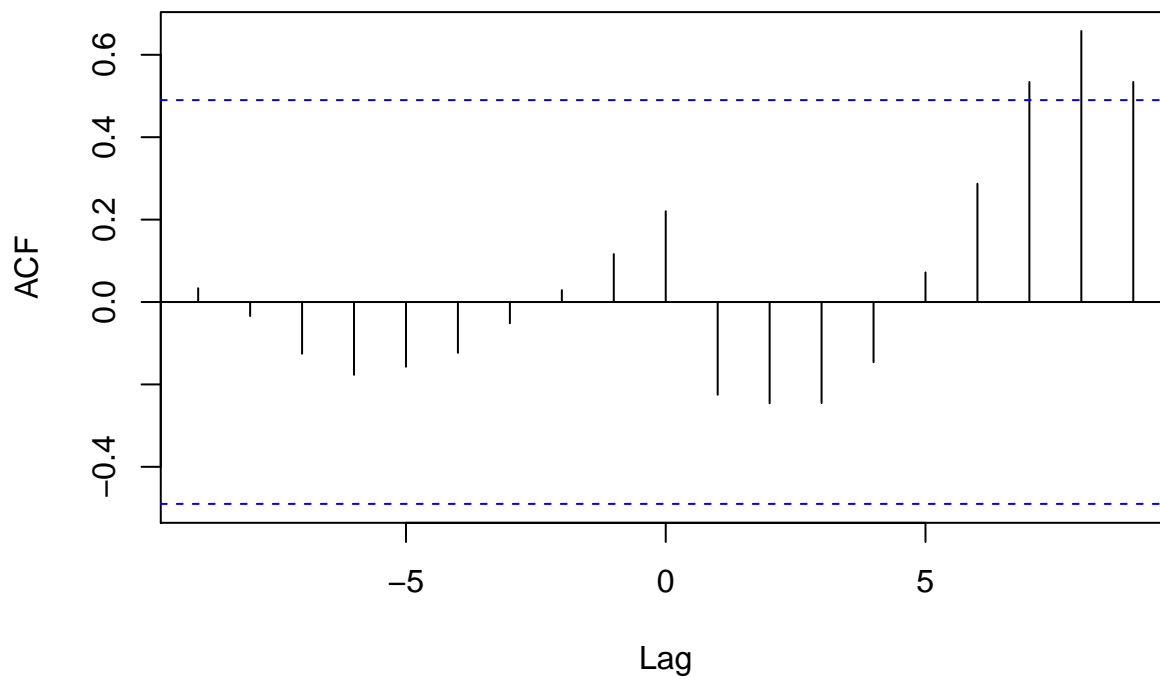
## 2 wk ahead – 53



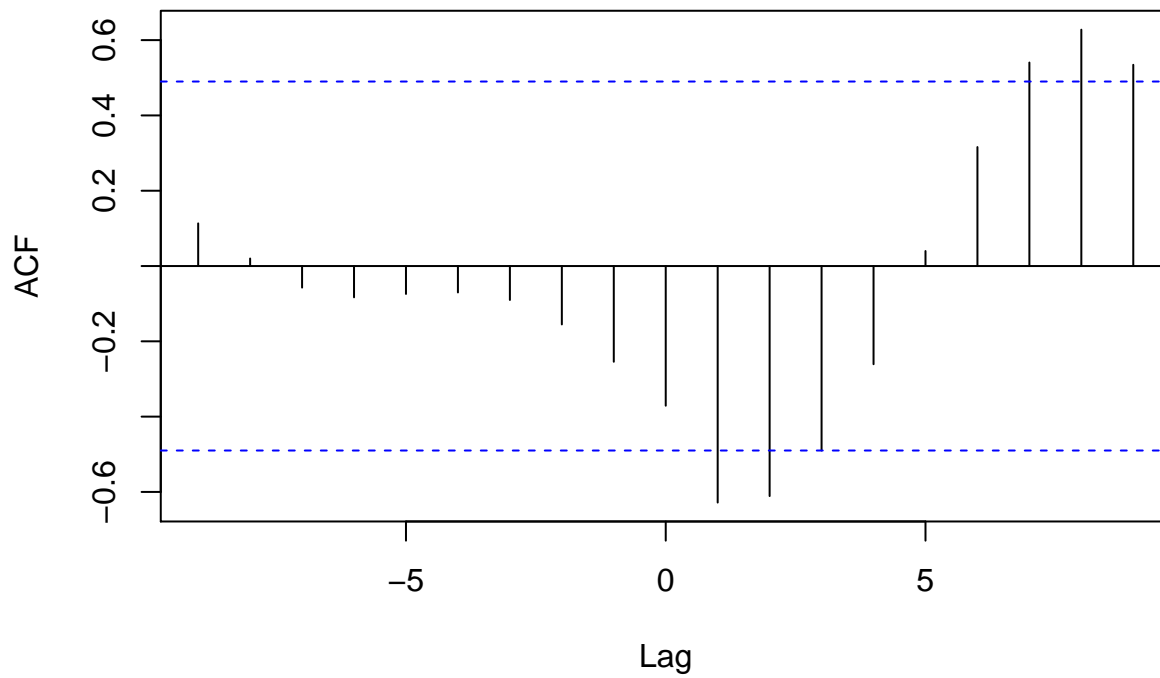
## 4 wk ahead – 53

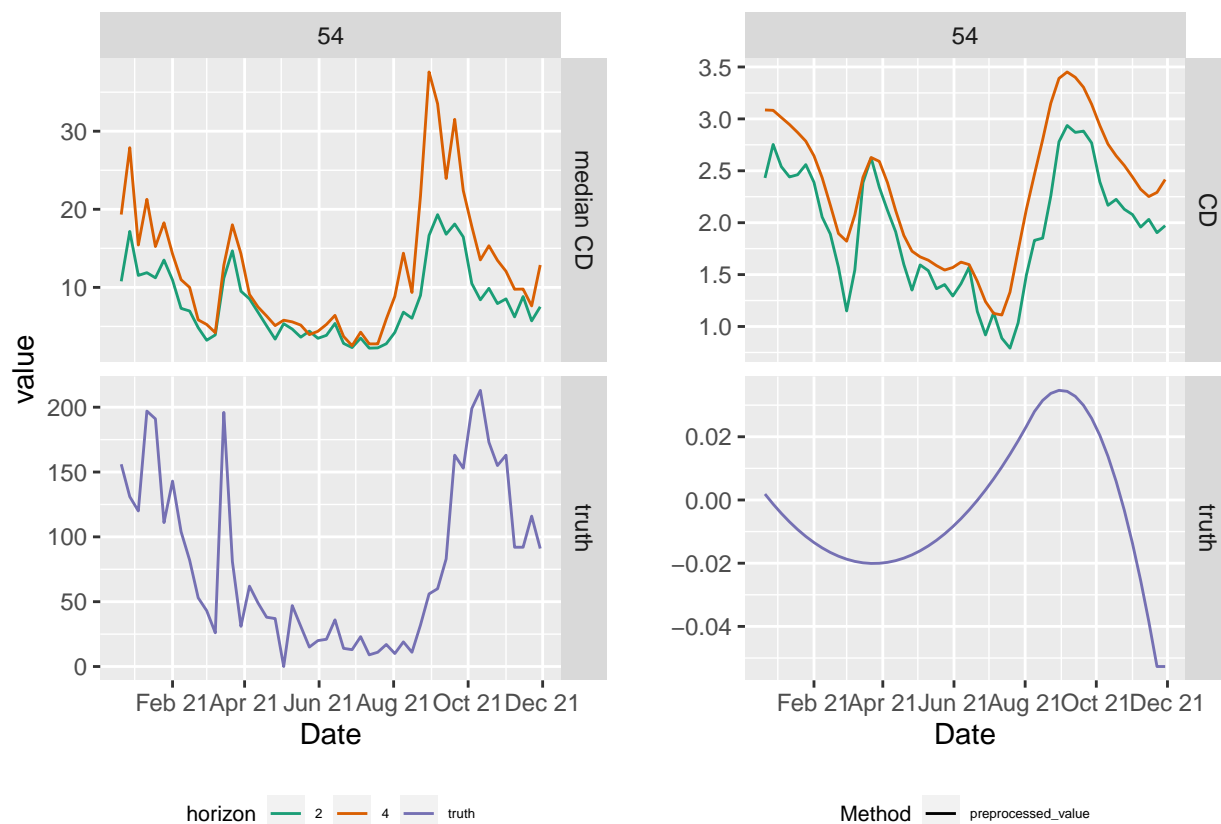


### 2 wk ahead – 35

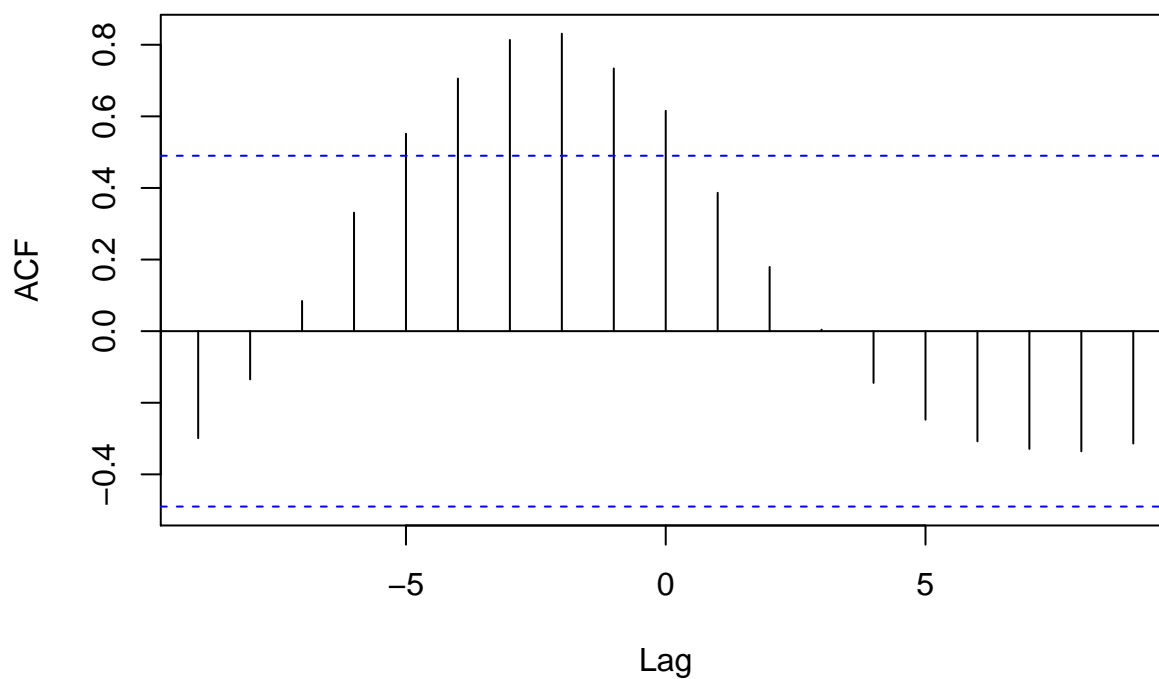


### 4 wk ahead – 35

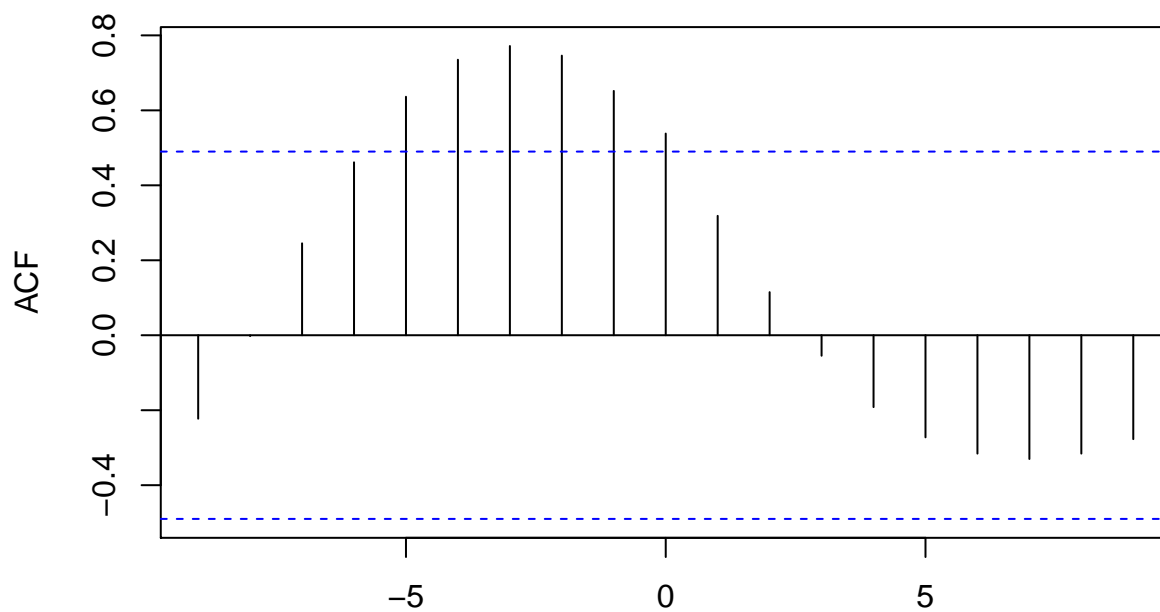




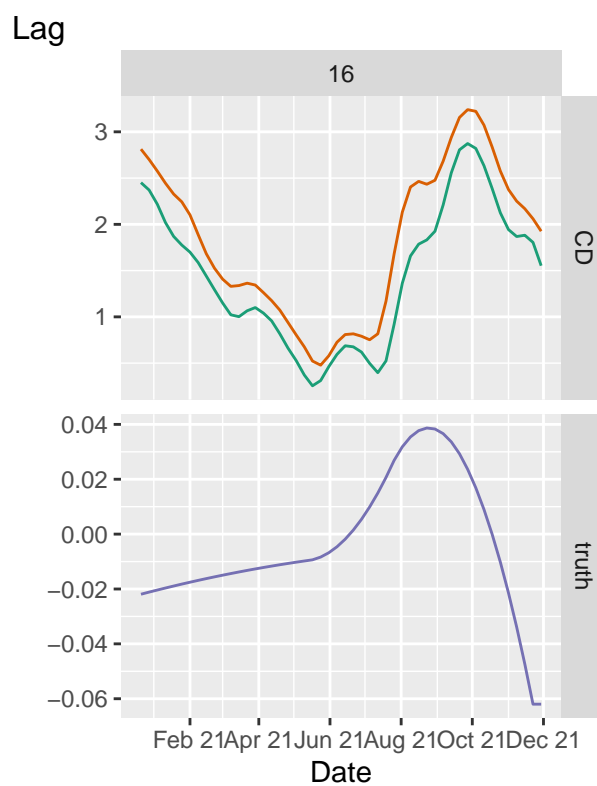
## 2 wk ahead – 54



## 4 wk ahead – 54

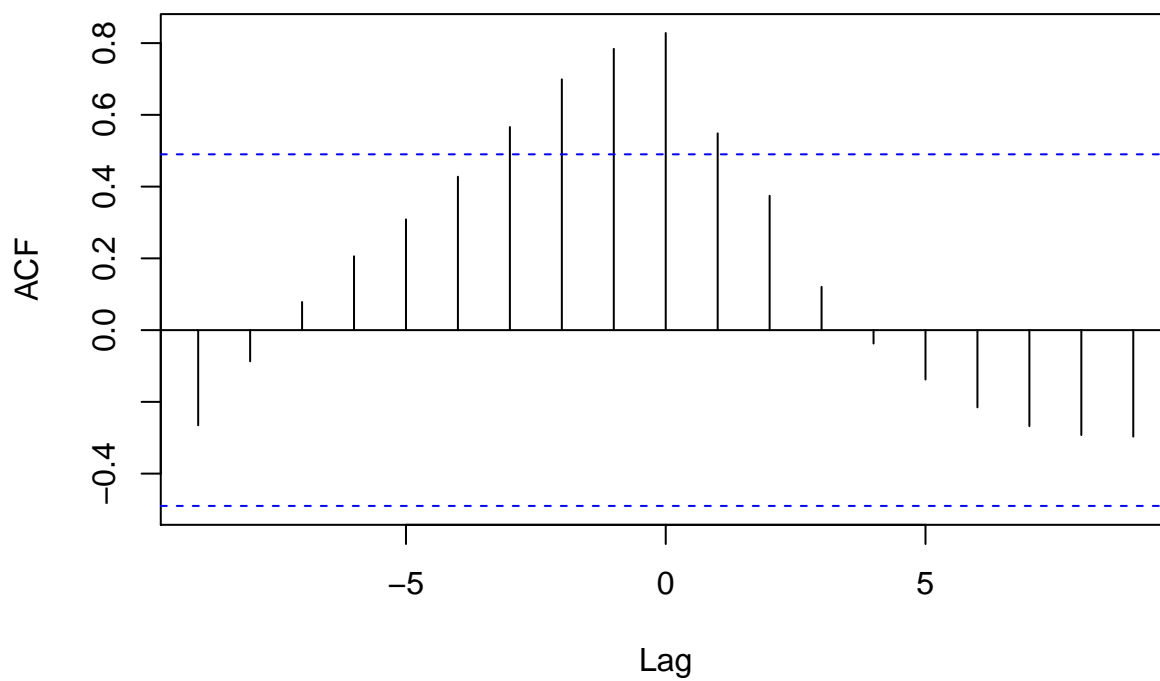


horizon 2 4 truth

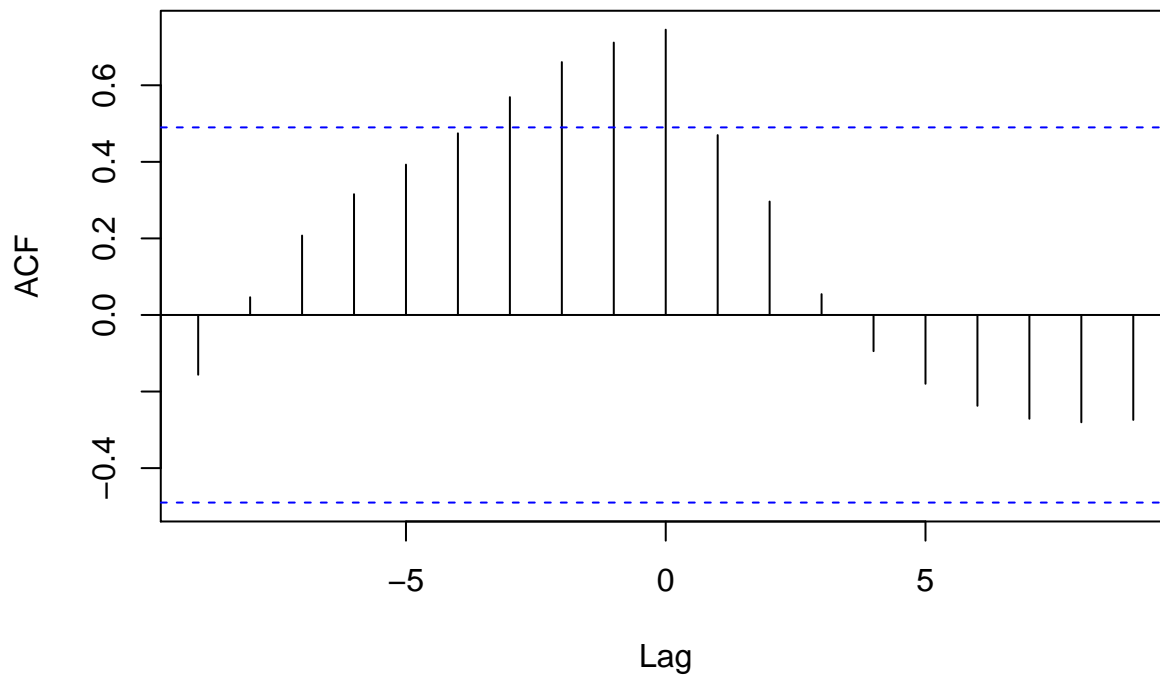


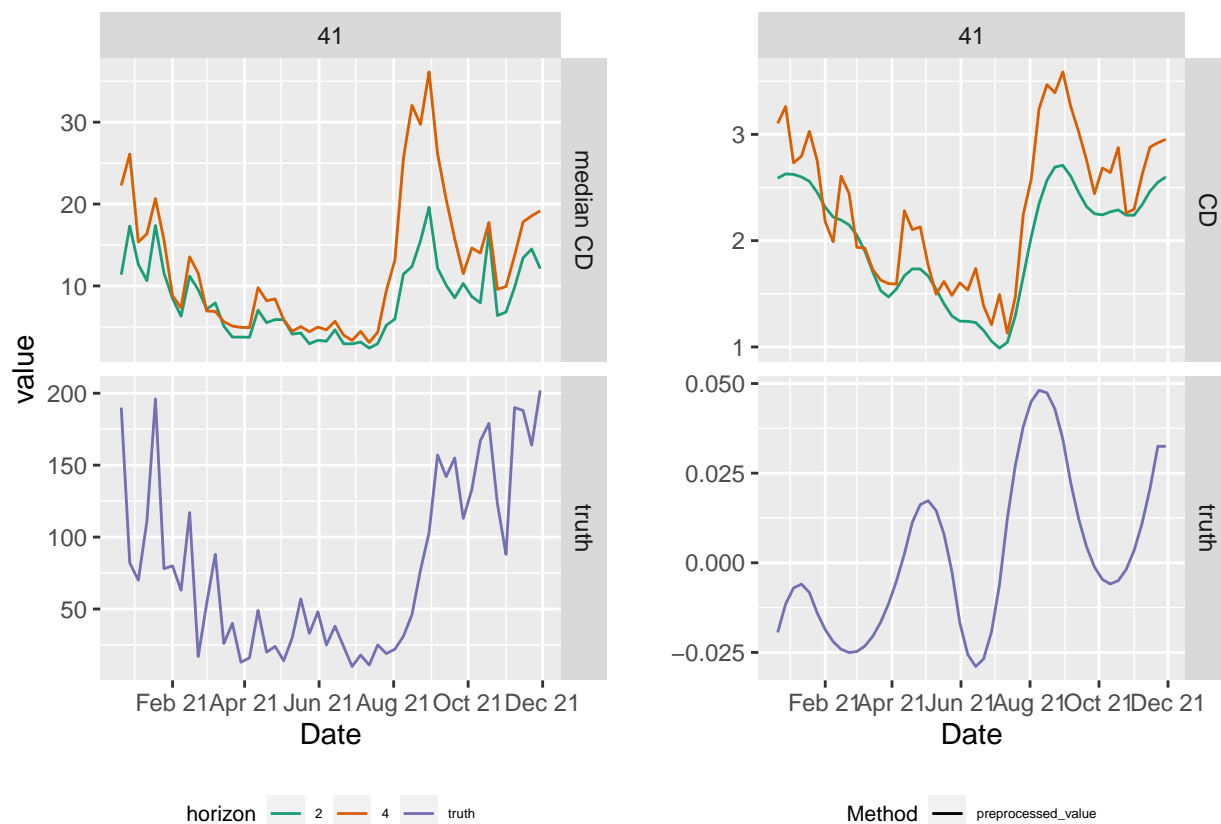
Method preprocessed\_value

**2 wk ahead – 16**

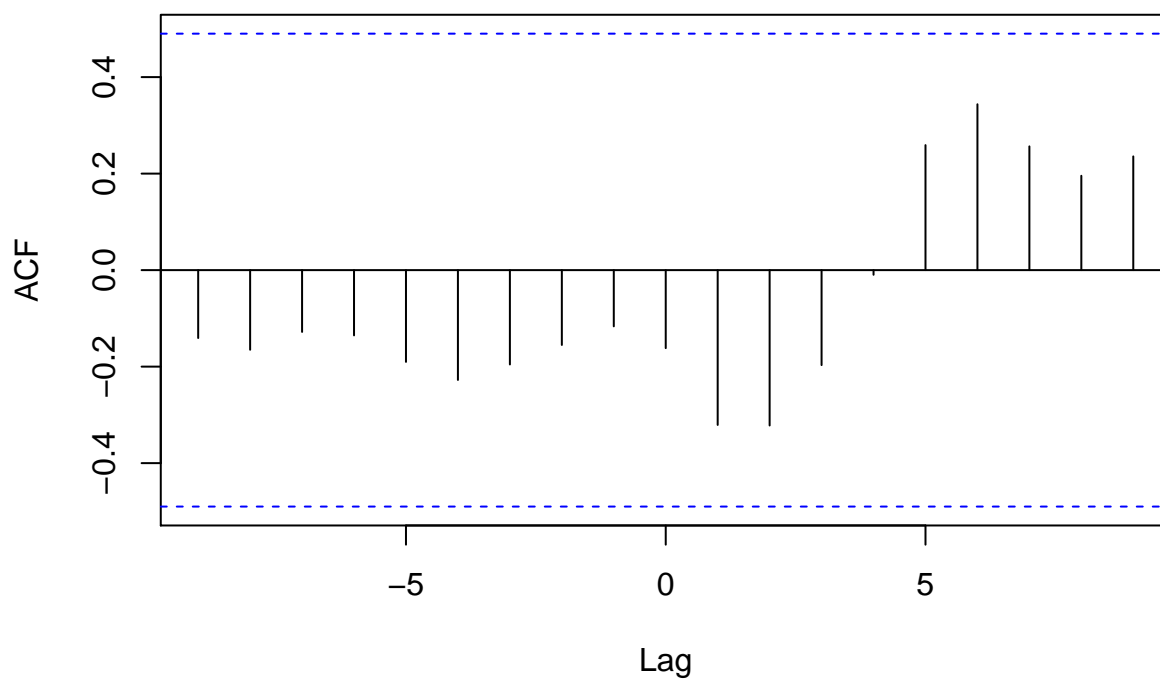


**4 wk ahead – 16**

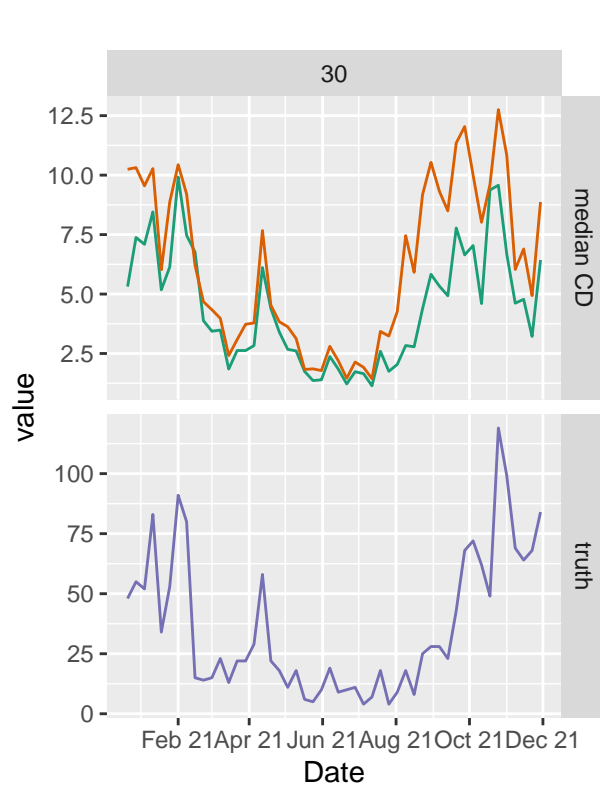
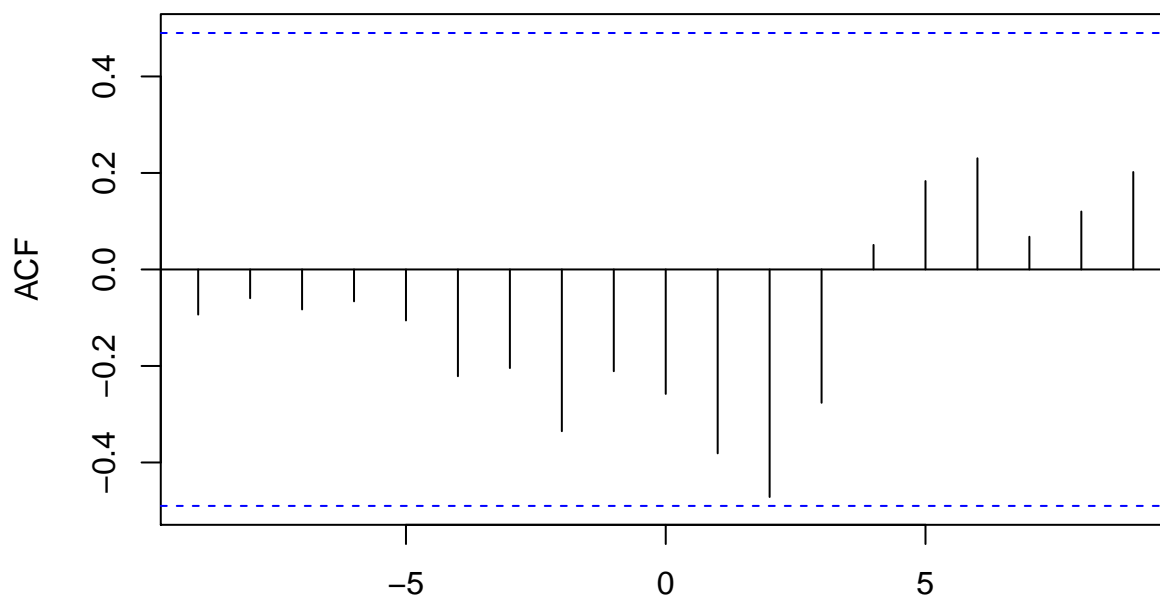




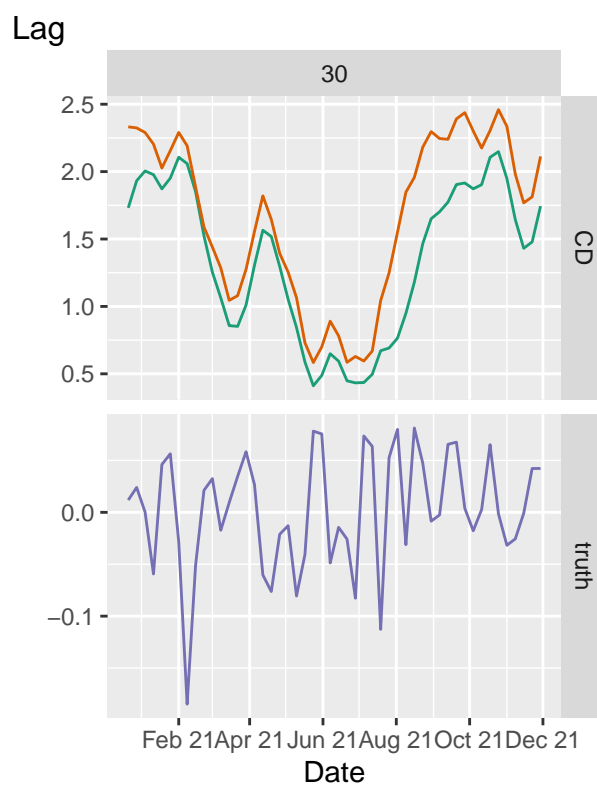
## 2 wk ahead – 41



## 4 wk ahead – 41



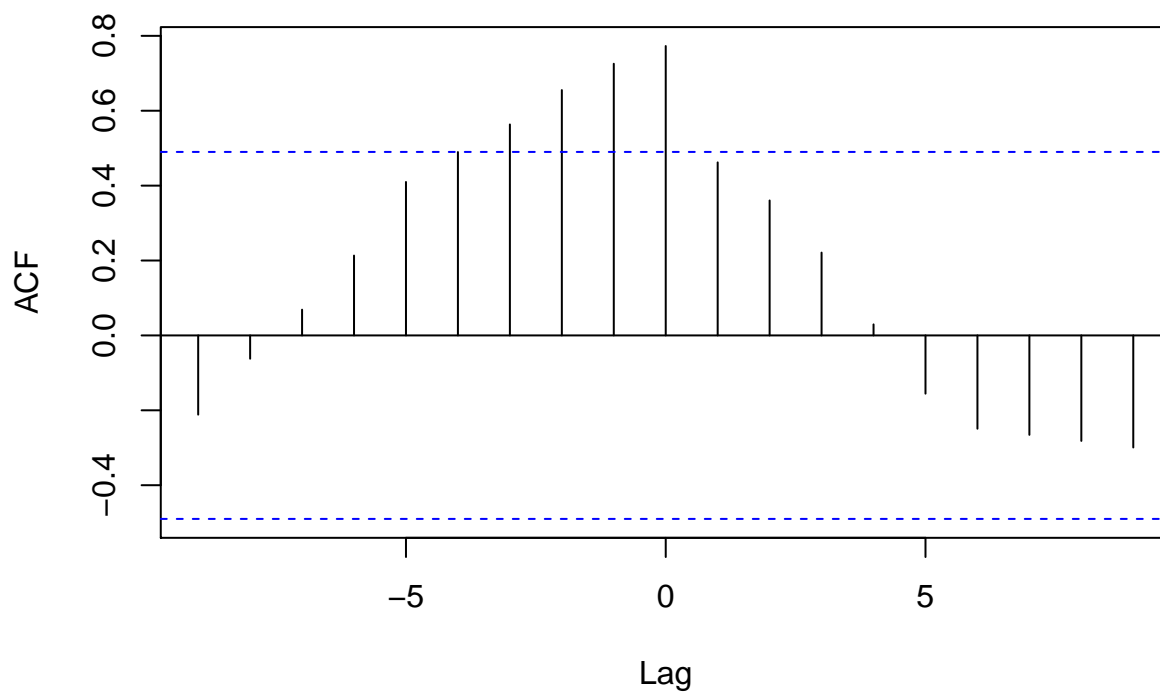
horizon 2 4 truth



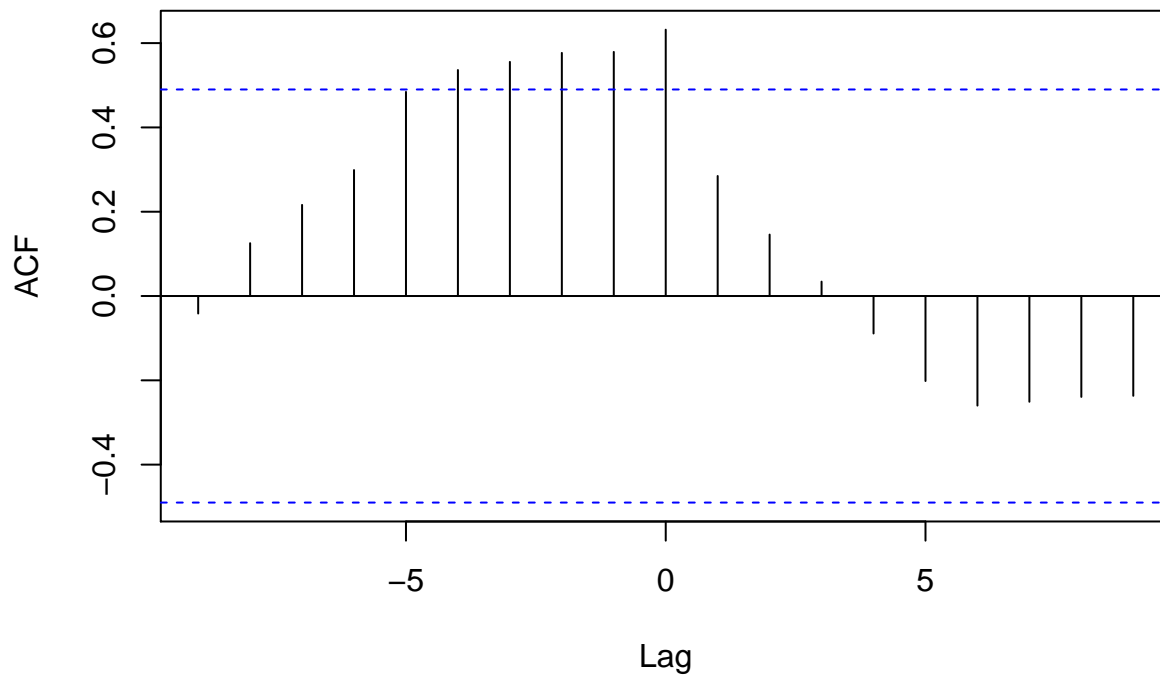
Method preprocessed\_value

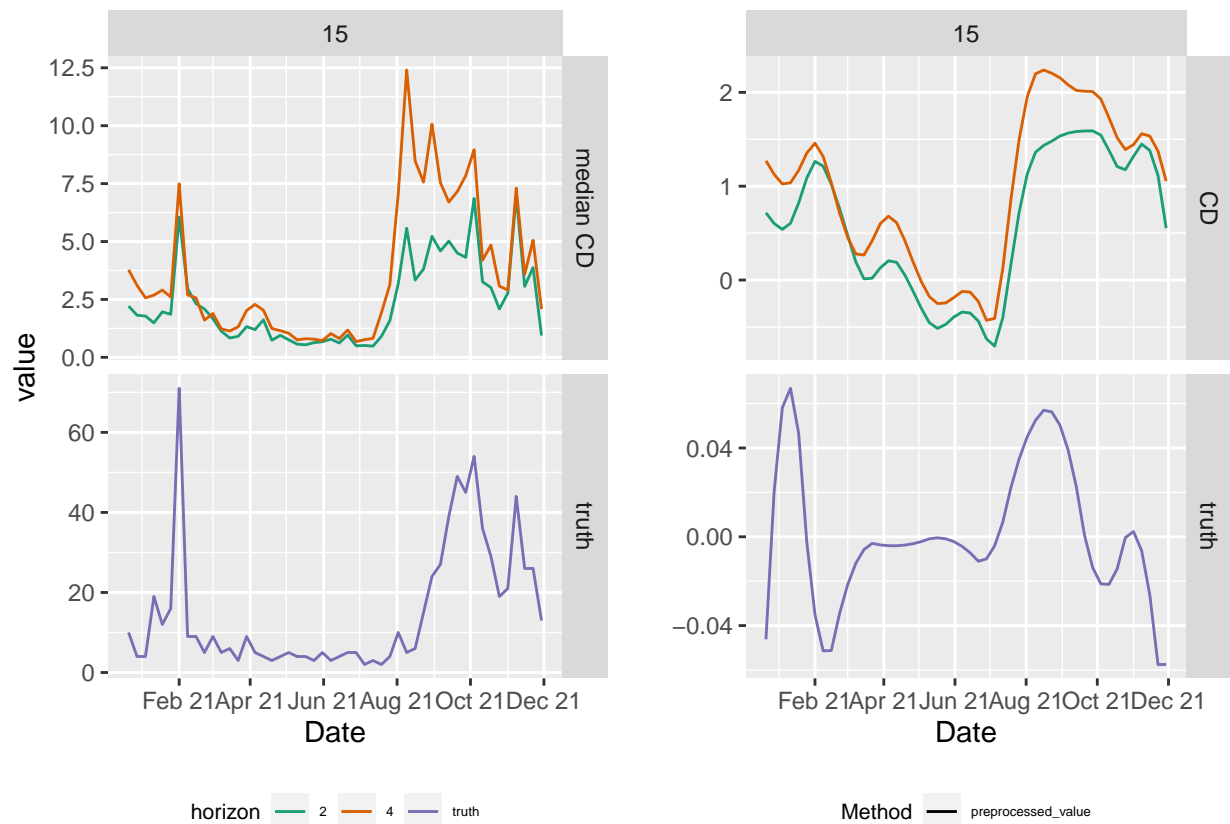


**2 wk ahead – 30**

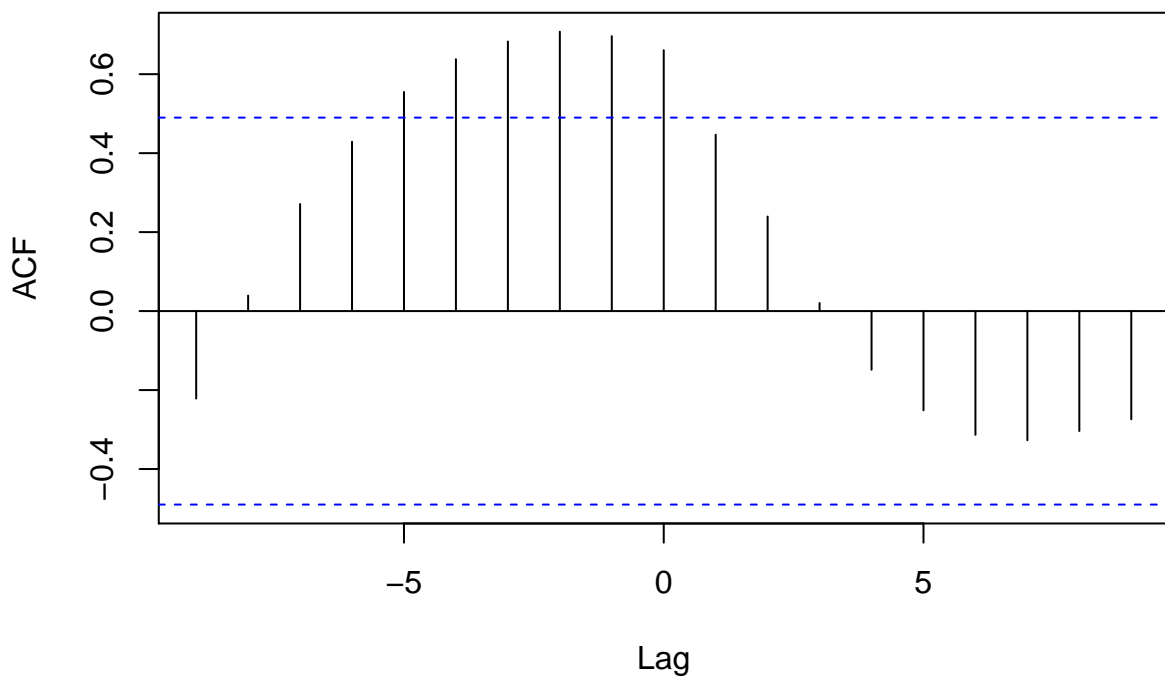


**4 wk ahead – 30**





## 2 wk ahead – 15



### 4 wk ahead – 15

