

Application results

Nutcha Wattanachit

09/12/2021

Log scores

Cross-validated mean log scores for BMC_k and $EW-BMC_k$

Select method with log score within 1 sd of maximum (negatively oriented). So, the cutoff is max log score plus 1 se and any methods with mean validation log scores (rounded to the second decimal point) higher or equal to the cutoff (rounded to the second decimal point) will satisfy the criteria. Then, among those that make the cutoff, select one method with the lowest beta components (least complex method).

Target	BMC2	BMC3	BMC4	BMC5	EW_BMC2	EW_BMC3	EW_BMC4	EW_BMC5
1 wk ahead	-2.49	-2.50	-2.50	-2.50	-2.50	-2.50	-2.50	-2.50
2 wk ahead	-2.74	-2.75	-2.75	-2.76	-2.76	-2.76	-2.76	-2.76
3 wk ahead	-2.95	-2.95	-2.95	-2.97	-2.92	-2.92	-2.92	-2.92
4 wk ahead	-3.08	-3.09	-3.10	-3.11	-3.03	-3.03	-3.04	-3.04

Target	BMC2	BMC3	BMC4	BMC5	EW_BMC2	EW_BMC3	EW_BMC4	EW_BMC5
1 wk ahead	-2.49	-2.50	-2.50	-2.51	-2.51	-2.51	-2.51	-2.52
2 wk ahead	-2.75	-2.75	-2.76	-2.77	-2.78	-2.78	-2.78	-2.78
3 wk ahead	-2.96	-2.96	-2.97	-2.98	-2.94	-2.95	-2.95	-2.95
4 wk ahead	-3.09	-3.09	-3.10	-3.10	-3.06	-3.06	-3.06	-3.06

Target	BMC2	BMC3	BMC4	BMC5	EW_BMC2	EW_BMC3	EW_BMC4	EW_BMC5
1 wk ahead	-2.51	-2.52	-2.52	-2.53	-2.55	-2.55	-2.55	-2.55
2 wk ahead	-2.80	-2.79	-2.81	-2.80	-2.85	-2.84	-2.85	-2.85
3 wk ahead	-2.99	-3.00	-3.00	-3.01	-3.03	-3.03	-3.03	-3.03
4 wk ahead	-3.13	-3.14	-3.13	-3.14	-3.15	-3.15	-3.15	-3.15