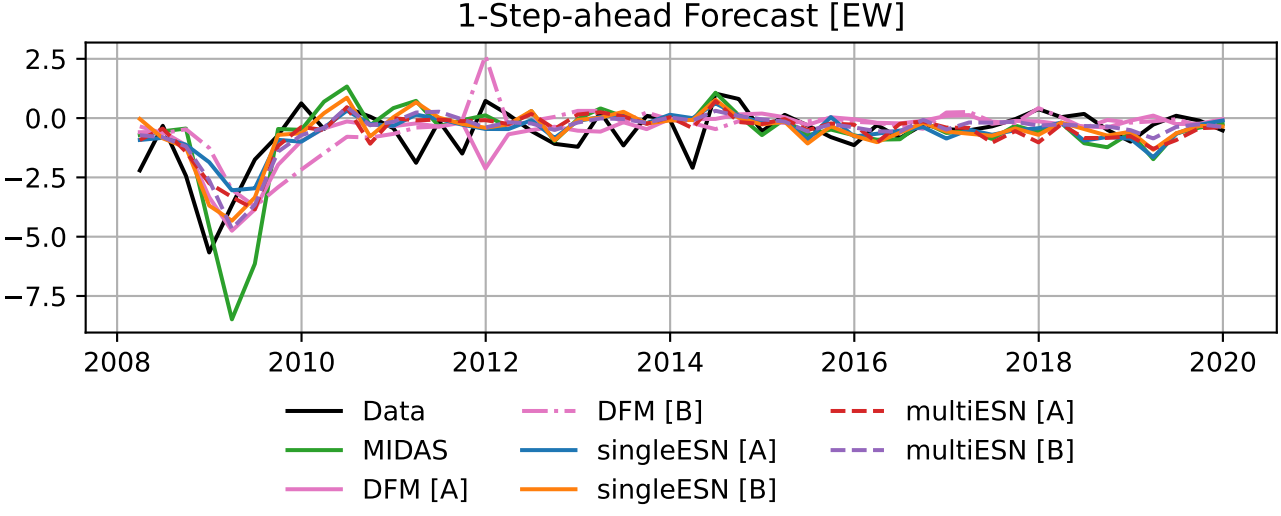
1-Step-ahead Forecast [EW]
2.5
0.0
−2.5
−5.0
−7.5
2008
2010
2012
2014
2016
2018
2020
Data
MIDAS
DFM [A]
DFM [B]
singleESN [A]
singleESN [B]
multiESN [A]
multiESN [B]