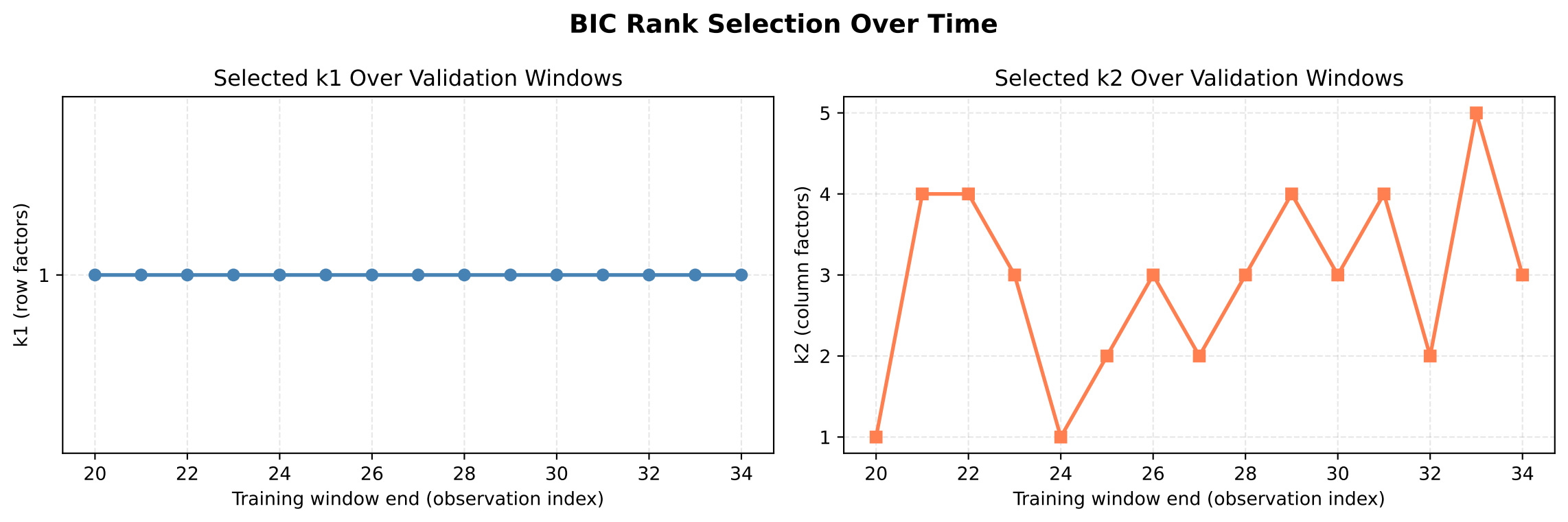
BIC Rank Selection Over Time
Selected k1 Over Validation Windows
k1 (row factors)
1
20
22
24
26
28
30
32
34
Training window end (observation index)
Selected k2 Over Validation Windows
k2 (column factors)
1
2
3
4
5
20
22
24
26
28
30
32
34
Training window end (observation index)