Forecast MSSA vs SSA, different periods and  $\sigma_{\text{1}}$ 0.15 -2nd signal period 8 0.10 forecast error 8.02 8.04 8.06 8.08 8.1 8.15 0.05 -0.00 -0.25 0.50 0.75 1.00 0.00

 $\sigma_{1} \\$