MONTHLY DOW JONES FORECASTS.

LAFC ABK MCM

In this document I forecast and bunch of models on monthly aggregated Dow Jones data.

```
## [1] TRUE
```

Model	h	beat bmk	RMAFE	Med AFE A	Med AFE D	Med AFE O	Max AFE A	Max AFE D	Max AFE O	frobenius A	frobenius D	frobenius O
roll NoChange NA none dj none lcpd M 60 none	1			0.11	0.22	0.1	1.28	1.28	0.67	4.34	2.56	3.38
roll NoChange NA none dj none lcpd M 60 none	2			0.44	0.71	0.43	2.99	2.99	1.33	12.16	5.8	10.6
roll NoChange NA none dj none lcpd M 60 none	6			0.87	1.29	0.86	6.15	6.15	2.84	24.49	11.34	21.64
roll var 1 Lasso none dj none lcpd M 60 none	1			0.18	0.23	0.18	1.22	0.99	1.05	5.53	2.16	5.03
roll var 1 Lasso none dj none lcpd M 60 none	2			0.65	0.78	0.65	3.5	3.26	2.35	17.38	6.14	16.18
roll var 1 Lasso none dj none lcpd M 60 none	6			0.81	1.12	0.8	5.91	5.58	2.92	24.03	9.95	21.26
post var 1 Lasso none dj none lcpd M 60 none	1			0.29	0.33	0.29	1.82	1.36	1.74	9.03	2.99	8.45
post var 1 Lasso none dj none lcpd M 60 none	2			0.7	0.87	0.69	3.87	3.61	2.59	19.35	6.92	17.93
post var 1 Lasso none dj none lcpd M 60 none	6			1.14	2.17	1.13	8.09	7.54	6.57	39.24	16.92	34.51
roll var 1 Lasso lasso dj none lcpd M 60 none	1			0.15	0.23	0.15	1.13	1.06	0.89	5	2.2	4.45
roll var 1 Lasso lasso dj none lcpd M 60 none	2			0.53	0.79	0.52	3.44	3.25	1.88	14.61	6.16	13.22
roll var 1 Lasso lasso dj none lcpd M 60 none	6			0.74	1.1	0.73	5.57	5.5	2.53	21.53	9.82	18.9
post var 1 Lasso lasso dj none lcpd M 60 none	1			0.22	0.3	0.22	1.43	1.34	1.19	6.94	2.88	6.26
post var 1 Lasso lasso dj none lcpd M 60 none	2			0.73	0.86	0.72	3.49	3.25	2.23	19.17	6.46	17.87
post var 1 Lasso lasso dj none lcpd M 60 none	6			1.78	1.4	1.81	6.14	4.77	5.77	46.39	10.63	44.93
roll var 5 Lasso none dj none lcpd M 60 none	1			0.14	0.25	0.14	1.05	0.99	0.89	4.75	2.12	4.24
roll var 5 Lasso none dj none lcpd M 60 none	2			0.44	0.73	0.43	3.26	3.26	1.5	12.41	5.87	10.88
roll var 5 Lasso none dj none lcpd M 60 none	6			0.73	1.12	0.71	6.09	6.09	2.66	21.31	10.28	18.48
post var 5 Lasso none dj none lcpd M 60 none	1			0.15	0.26	0.15	1.33	1.2	1.17	5.87	2.49	5.28
post var 5 Lasso none dj none lcpd M 60 none	2			0.52	0.73	0.51	3.07	2.91	1.86	14.44	5.72	13.2
post var 5 Lasso none dj none lcpd M 60 none	6			1.08	1.3	1.07	6.02	5.93	4.06	29.61	10.96	27.33
roll var 5 Lasso lasso dj none lcpd M 60 none	1			0.13	0.23	0.13	1.15	1.04	0.95	4.71	2.1	4.18
roll var 5 Lasso lasso dj none lcpd M 60 none	2			0.45	0.73	0.44	3.32	3.32	1.55	12.69	5.93	11.17
roll var 5 Lasso lasso dj none lcpd M 60 none	6			0.67	1.08	0.66	5.93	5.93	2.32	19.9	10.06	16.9
post var 5 Lasso lasso dj none lcpd M 60 none	1			0.14	0.21	0.13	1.37	1.18	1.25	5.24	2.34	4.63
post var 5 Lasso lasso dj none lcpd M 60 none	2			0.43	0.69	0.42	2.94	2.91	1.61	12.52	5.49	11.19
post var 5 Lasso lasso dj none lcpd M 60 none	6			0.78	1.15	0.77	6.17	6.06	3.09	22.68	10.44	19.83

TABLE 1. Summary statistics, h-step ahead recursive forecasts, all statistics averaged across forecast iterations.