# MONTHLY DOW JONES FORECASTS.

LAFC ABK MCM

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

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## [1] TRUE
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| Model | h | beat bmk | RMAFE | Med AFE A | D | O | Max AFE A | D | O | frobenius A | D | 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 lcov M 60 none | 1 | | | 0.18 | 0.23 | 0.18 | 1.22 | 0.99 | 1.06 | 5.55 | 2.18 | 5.04 |
| roll var 1 Lasso none dj none lcov M 60 none | 2 | | | 0.65 | 0.77 | 0.65 | 3.56 | 3.3 | 2.4 | 17.49 | 6.17 | 16.29 |
| roll var 1 Lasso none dj none lcov M 60 none | 6 | | | 0.89 | 1.18 | 0.88 | 6.42 | 5.98 | 3.22 | 26.04 | 10.38 | 23.15 |
| post var 1 Lasso none dj none lcov M 60 none | 1 | | | 0.29 | 0.29 | 0.29 | 2.31 | 1.53 | 2.27 | 9.57 | 2.98 | 9.02 |
| post var 1 Lasso none dj none lcov M 60 none | 2 | | | 0.86 | 0.7 | 0.87 | 4.84 | 3.25 | 3.5 | 23.76 | 5.87 | 22.63 |
| post var 1 Lasso none dj none lcov M 60 none | 6 | | | 2.31 | 1.35 | 2.36 | 13.04 | 6.44 | 11.33 | 65.96 | 11.71 | 63.68 |
| 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.