

FORECAST ERRORS

LAFC ABK MCM

Let's look at the forecast errors

```
mod.smpl <- matrix(rbind(  
  c('var',1,'Lasso','none','dj.cens.lcov',1000,'none'),  
  # c('var',5,'Lasso','none','dj.cens.lcov',1000,'none'),  
  c('var',20,'Lasso','none','dj.cens.lcov',1000,'none')  
),ncol=7,  
dimnames=c(list('Model'=NULL,'spec'=c('Model','Lag','Estimator','Adaptive','Data','Est.sm  
  
err <- fc.xterr(mod.smpl,diag.ind=diag.ind,dates.all=dates.all)
```



