FORECAST EXTRACTION

LAFC ABK MCM

Here are the models for daily data

```
mod.smpl <- matrix(rbind(c("var", 1, "Lasso", "none", "dj.cens.lcov", 1000,
    "none"), c("var", 20, "Lasso", "none", "dj.cens.lcov", 1000, "none"), c("var",
    1, "Lasso", "none", "dj.cens.lmat", 1000, "none")), ncol = 7, dimnames = c(list(Model
    spec = c("Model", "Lag", "Estimator", "Adaptive", "Data", "Est.smpl", "Restrictions")


# extracting: parameters
parmat <- fc.xtpar(mod.smpl, dates.all = dates.all)
# fc errors
err <- fc.xterr(mod.smpl, diag.ind = diag.ind, dates.all = dates.all)
## Warning:  cannot open compressed file 'fc_roll/roll.var.1.Lasso.none.dj.cens.lcov.1000
probable reason 'No such file or directory'
## Error:  cannot open the connection
# lambda
lmbdlst <- fc.xtlambda(mod.smpl, dates.all = dates.all)
```

```
fbn <- function(err, diag.ind) frobenius <- aaply(err, c(3), function(x) (return(cbind(sq
    diag.ind == 1]^2)), sqrt(rowSums(x[, diag.ind == 0]^2))))))

froberr <- list()

for (nm in c(1:4)) {
    frob <- fbn(err[[nm]], diag.ind = diag.ind)[1, , ]
    colnames(frob) <- c("Diagonal", "Off Diagonal")
    rownames(frob) <- dates.short
    froberr[[nm]] <- frob
}
froberr <- froberr[c(1, 3)]

names(froberr) <- c("VAR(1)", "VAR(20)")

mfrb <- melt(froberr)
colnames(mfrb) <- c("Date", "type", "value", "Model")
mfrb$stat <- "1[2]"


lalst <- list()
for (nm in names(lmbdlst)) {
    lmbd <- lmbdlst[[nm]]
```

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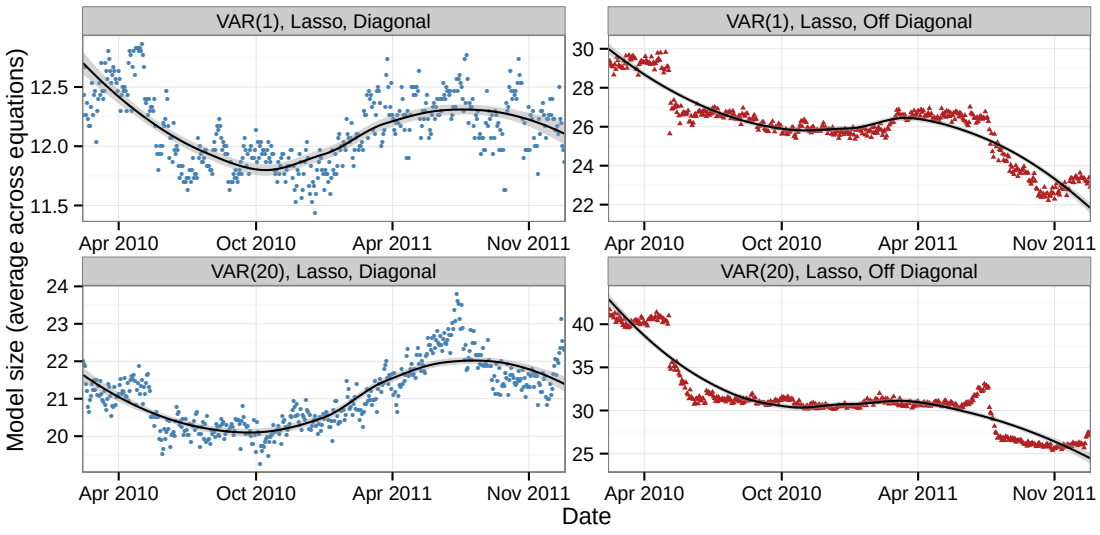
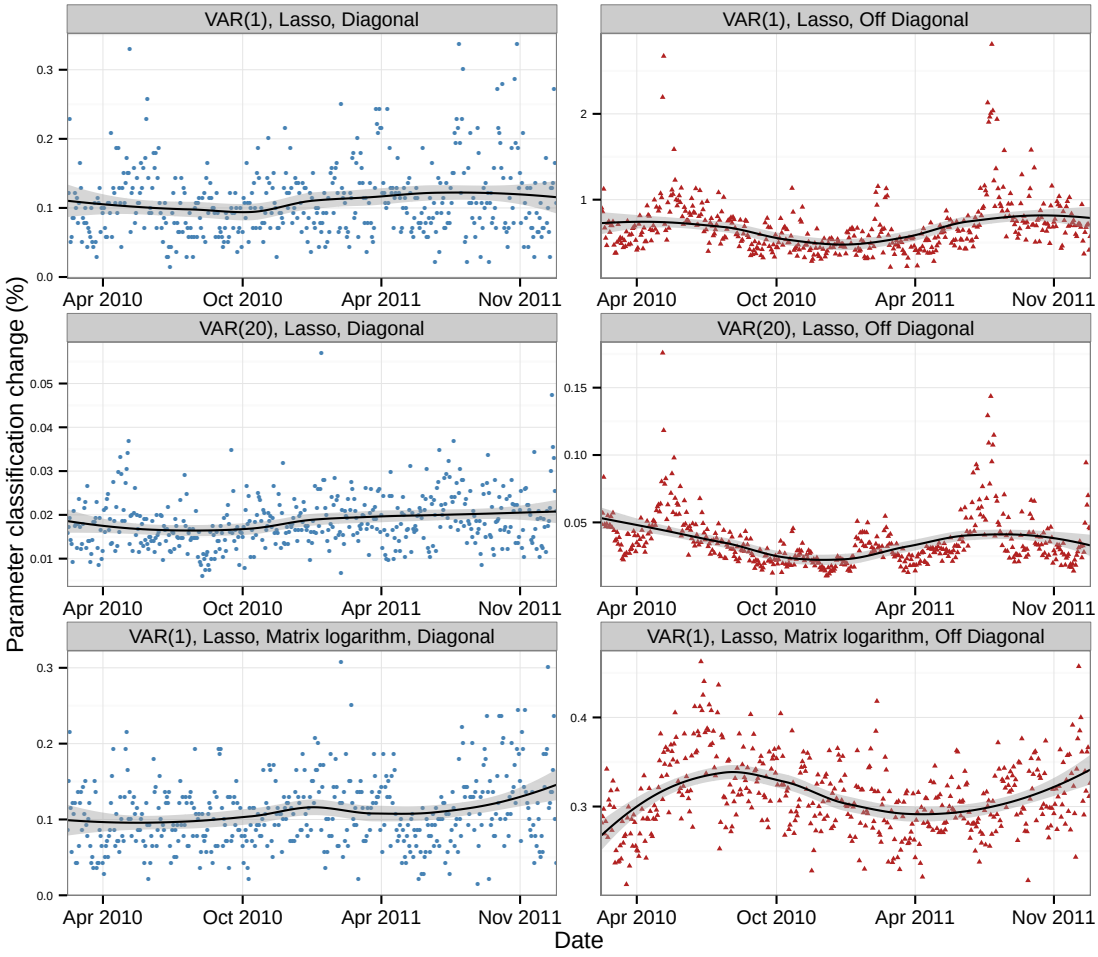
```
    lalst[[nm]] <- cbind(rowMeans(lmbd), rowMeans(lmbd[, diag.ind == 1]), rowMeans(lmbd[,
        diag.ind == 0]))

    colnames(lalst[[nm]]) <- c("All", "Diagonal", "Off Diagonal")
    rownames(lalst[[nm]]) <- dates.all
}
names(lalst) <- c("VAR(1)", "VAR(20)")

mlbd <- melt(lalst)
mlbd$stat <- "lambda"
colnames(mlbd) <- c("Date", "type", "value", "Model", "stat")

mlbd <- rbind(mlbd, mfrb)
# mlbd£Date <- as.Date(mlbd£Date)
```




VAR(1), Lasso, Diagonal
VAR(1), Lasso, Off Diagonal
VAR(20), Lasso, Diagonal
VAR(20), Lasso, Off Diagonal
VAR(1), Lasso, Matrix logarithm, Diagonal
VAR(1), Lasso, Matrix logarithm, Off Diagonal
Parameter classification change (%)
Apr 2010
Oct 2010
Apr 2011
Nov 2011
Date