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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Date: May 9, 2015.

Model	h	beat bmk	RMAFE	Med AFE			Max AFE			frobenius		
				A	D	O	A	D	O	A	D	
roll var 1 Lasso none dj cens lmat M 60 none	1			0.1	0.2	0.1	1.14	1.14	0.61	4.03	2.38	3
roll var 1 Lasso none dj cens lmat M 60 none	2			0.47	0.79	0.46	3.49	3.49	1.49	13.17	6.42	11
roll var 1 Lasso none dj cens lmat M 60 none	6			0.8	1.08	0.79	6.01	6.01	2.81	23.1	10.47	20
post var 1 Lasso none dj cens lmat M 60 none	1			2361014	2973729	2327424	29373986739	29373986739	29292288675	66082280725	51931754507	40865152
post var 1 Lasso none dj cens lmat M 60 none	2			4.769587e+104	3.53936e+104	4.858356e+104	2.023716e+109	2.023716e+109	1.914973e+109	4.020224e+109	2.837937e+109	2.847509e+
post var 1 Lasso none dj cens lmat M 60 none	6			Inf	Inf	Inf	Inf	Inf	Inf	Inf	Inf	
roll var 5 Lasso none dj cens lmat M 60 none	1			0.1	0.21	0.1	1.24	1.24	0.65	4.2	2.48	3
roll var 5 Lasso none dj cens lmat M 60 none	2			0.45	0.81	0.44	3.39	3.39	1.43	12.8	6.32	11
roll var 5 Lasso none dj cens lmat M 60 none	6			0.83	1.28	0.81	6.34	6.34	2.93	23.91	11.32	20
post var 5 Lasso none dj cens lmat M 60 none	1			3.516529e+29	4.001629e+29	3.454596e+29	4.118163e+35	4.118163e+35	1.040539e+34	5.404261e+35	5.403191e+35	1.075362e+
post var 5 Lasso none dj cens lmat M 60 none	2			1.427234e+305	5.107145e+304	1.559934e+305	Inf	Inf	Inf	Inf	Inf	
post var 5 Lasso none dj cens lmat M 60 none	6			Inf	Inf	Inf	Inf	Inf	Inf	Inf	Inf	

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

Model	h	beat bmk	RMAFE	Med AFE			Max AFE			frobenius		
				A	D	O	A	D	O	A	D	O
roll var 1 Lasso none dj cens lmat W 263 none	1			0.13	0.33	0.12	1.53	1.53	0.61	4.77	2.99	3.63
roll var 1 Lasso none dj cens lmat W 263 none	10			0.57	1.01	0.56	4.44	4.44	1.82	16.42	8.28	13.93
roll var 1 Lasso none dj cens lmat W 263 none	26			0.8	1.16	0.79	6.57	6.55	2.96	23.99	11.06	21.01
post var 1 Lasso none dj cens lmat W 263 none	1			0.11	0.28	0.11	1.49	1.49	0.53	4.42	2.84	3.25
post var 1 Lasso none dj cens lmat W 263 none	10			0.55	0.88	0.54	4.19	4.19	1.8	15.77	7.61	13.62
post var 1 Lasso none dj cens lmat W 263 none	26			0.85	1.21	0.84	6.76	6.76	3.1	25.1	11.57	22.05
roll var 5 Lasso none dj cens lmat W 263 none	1			0.12	0.32	0.12	1.48	1.48	0.61	4.65	2.89	3.54
roll var 5 Lasso none dj cens lmat W 263 none	10			0.56	0.99	0.56	4.31	4.31	1.81	16.19	8.04	13.83
roll var 5 Lasso none dj cens lmat W 263 none	26			0.8	1.16	0.79	6.57	6.56	2.96	24	11.08	21.01
post var 5 Lasso none dj cens lmat W 263 none	1			0.11	0.27	0.11	2.02	2.01	1.29	5.24	3.51	3.77
post var 5 Lasso none dj cens lmat W 263 none	10			Inf	Inf	Inf	Inf	Inf	Inf	Inf	Inf	Inf
post var 5 Lasso none dj cens lmat W 263 none	26			Inf	Inf	Inf	Inf	Inf	Inf	Inf	Inf	Inf

TABLE 2. Summary statistics, h-step ahead recursive forecasts, all statistics averaged across forecast iterations.