WEEKLY RCV FORECASTS.

LAFC ABK MCM

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## [1] TRUE
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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 cens lcov W 263 none	1			0.11	0.29	0.11	1.62	1.62	0.53	4.49	2.97	3.2
roll NoChange NA none dj cens lcov W 263 none	10			0.59	1	0.58	4.54	4.54	1.86	16.83	8.35	14.36
roll NoChange NA none dj cens lcov W 263 none	26			0.96	1.46	0.94	7.26	7.26	3.26	27.44	13.05	24
roll var 1 Lasso none dj cens lcov W 263 none	1			0.16	0.31	0.15	1.59	1.59	0.82	5.51	3.02	4.51
roll var 1 Lasso none dj cens lcov W 263 none	10			0.62	0.96	0.6	4.5	4.32	2.37	17.44	7.98	15.4
roll var 1 Lasso none dj cens lcov W 263 none	26			0.69	1.16	0.68	6.73	6.55	2.9	21.59	11.04	18.26
post var 1 Lasso none dj cens lcov W 263 none	1			0.15	0.26	0.15	1.49	1.44	1.04	5.37	2.73	4.55
post var 1 Lasso none dj cens lcov W 263 none	10			0.88	0.92	0.88	5.88	4.33	3.66	25.66	7.81	23.46
post var 1 Lasso none dj cens lcov W 263 none	26			80.48	2.736e+19	81.35	8.044e+33	8.044e+33	297	8.087e+33	8.087e+33	2083
roll var 1 Lasso none dj cens lcpd W 263 none	1			0.16	0.31	0.15	1.58	1.58	0.81	5.49	3.01	4.49
roll var 1 Lasso none dj cens lcpd W 263 none	10			0.62	0.96	0.6	4.5	4.32	2.36	17.43	7.97	15.4
roll var 1 Lasso none dj cens lcpd W 263 none	26			0.69	1.15	0.68	6.47	6.37	2.79	21.45	10.85	18.23
post var 1 Lasso none dj cens lcpd W 263 none	1			0.15	0.26	0.14	1.46	1.41	1.01	5.25	2.69	4.43
post var 1 Lasso none dj cens lcpd W 263 none	10			0.69	1.17	0.68	5.11	4.86	2.81	21.01	9.28	18.38
post var 1 Lasso none dj cens lcpd W 263 none	26			8.037e+15	2.707e+19	6.089e+15	8.044e+33	8.044e+33	2.01e+18	8.087e+33	8.087e+33	3.546e+18
roll var 1 Lasso lasso dj cens lcpd W 263 none	1			0.15	0.32	0.15	1.66	1.66	0.78	5.54	3.13	4.46
roll var 1 Lasso lasso dj cens lcpd W 263 none	10			0.65	0.96	0.64	4.65	4.3	2.58	18.51	7.99	16.51
roll var 1 Lasso lasso dj cens lcpd W 263 none	26			0.7	1.14	0.69	6.47	6.3	2.91	21.6	10.79	18.41
post var 1 Lasso lasso dj cens lcpd W 263 none	1			0.14	0.27	0.14	1.52	1.51	0.83	5.2	2.77	4.31
post var 1 Lasso lasso dj cens lcpd W 263 none	10			0.71	1.03	0.7	5.24	4.87	3.39	21.03	8.77	18.92
post var 1 Lasso lasso dj cens lcpd W 263 none	26			4.2	17.04	3.89	91.76	91.53	48.43	220.1	148.2	158.6
roll var 5 Lasso none dj cens lcpd W 263 none	1			0.15	0.3	0.14	1.52	1.52	0.82	5.25	2.93	4.26
roll var 5 Lasso none dj cens lcpd W 263 none	10			0.62	0.95	0.61	4.37	4.34	2.05	17.2	7.9	15.16
roll var 5 Lasso none dj cens lcpd W 263 none	26			0.7	1.15	0.68	6.56	6.48	2.69	21.57	10.96	18.27
post var 5 Lasso none dj cens lcpd W 263 none	1			0.13	0.26	0.12	1.44	1.39	0.98	4.97	2.64	4.17
post var 5 Lasso none dj cens lcpd W 263 none	10			0.59	0.91	0.58	4.52	4.41	2.49	17.09	7.88	15.09
post var 5 Lasso none dj cens lcpd W 263 none	26			0.78	1.27	0.76	7.4	7.29	3.3	24.42	12.34	20.86
roll var 5 Lasso lasso dj cens lcpd W 263 none	1			0.15	0.32	0.14	1.66	1.65	0.83	5.39	3.11	4.29
roll var 5 Lasso lasso dj cens lcpd W 263 none	10			0.64	0.96	0.63	4.42	4.23	2.33	17.97	7.87	16
roll var 5 Lasso lasso dj cens lcpd W 263 none	26			0.7	1.15	0.69	6.54	6.41	2.79	21.66	10.93	18.38
post var 5 Lasso lasso dj cens lcpd W 263 none	1			0.13	0.27	0.12	1.57	1.56	0.82	4.84	2.78	3.88
post var 5 Lasso lasso dj cens lcpd W 263 none	10			0.62	0.93	0.61	4.32	4.24	2.18	17.34	7.71	15.38
post var 5 Lasso lasso dj cens lcpd W 263 none	26			0.71	1.17	0.69	6.57	6.49	2.7	21.67	11.11	18.27

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