FORECAST EXTRACTION

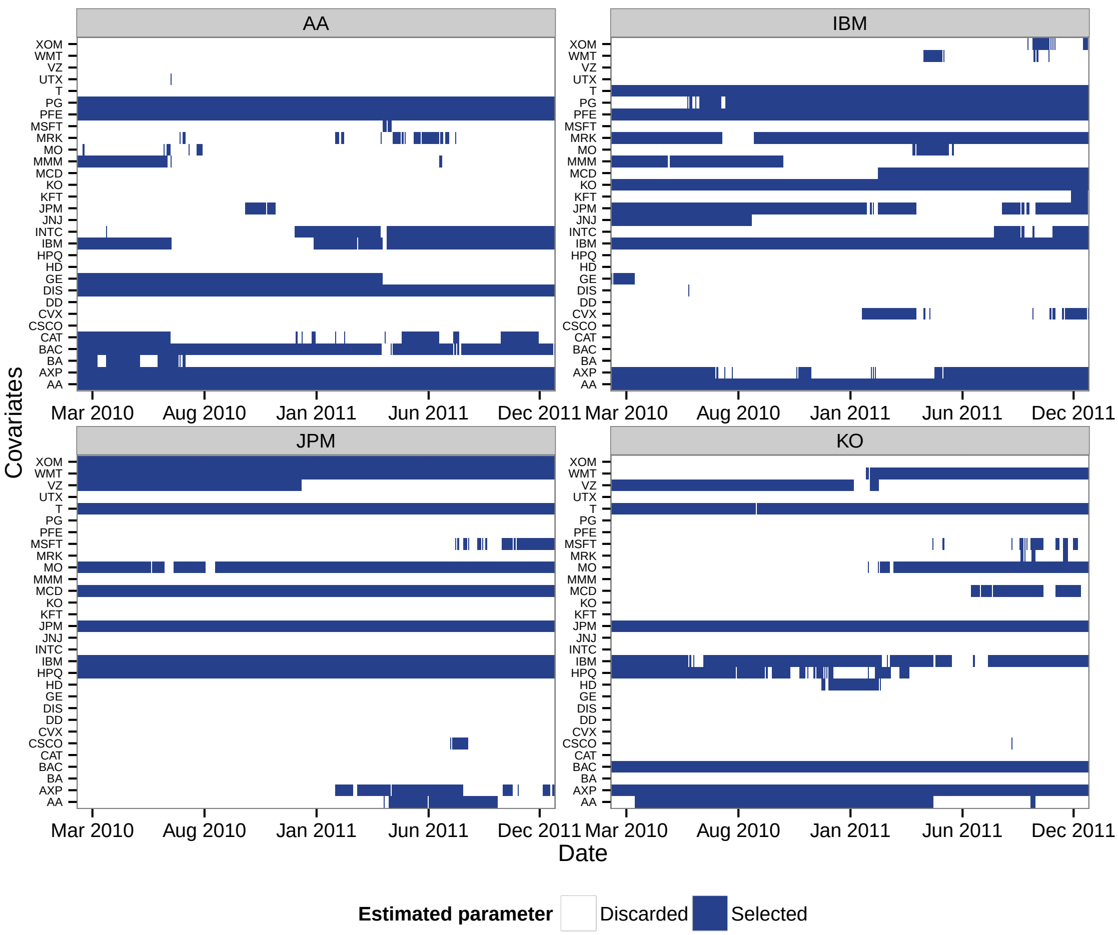
LAFC ABK MCM

Here are the models for daily data

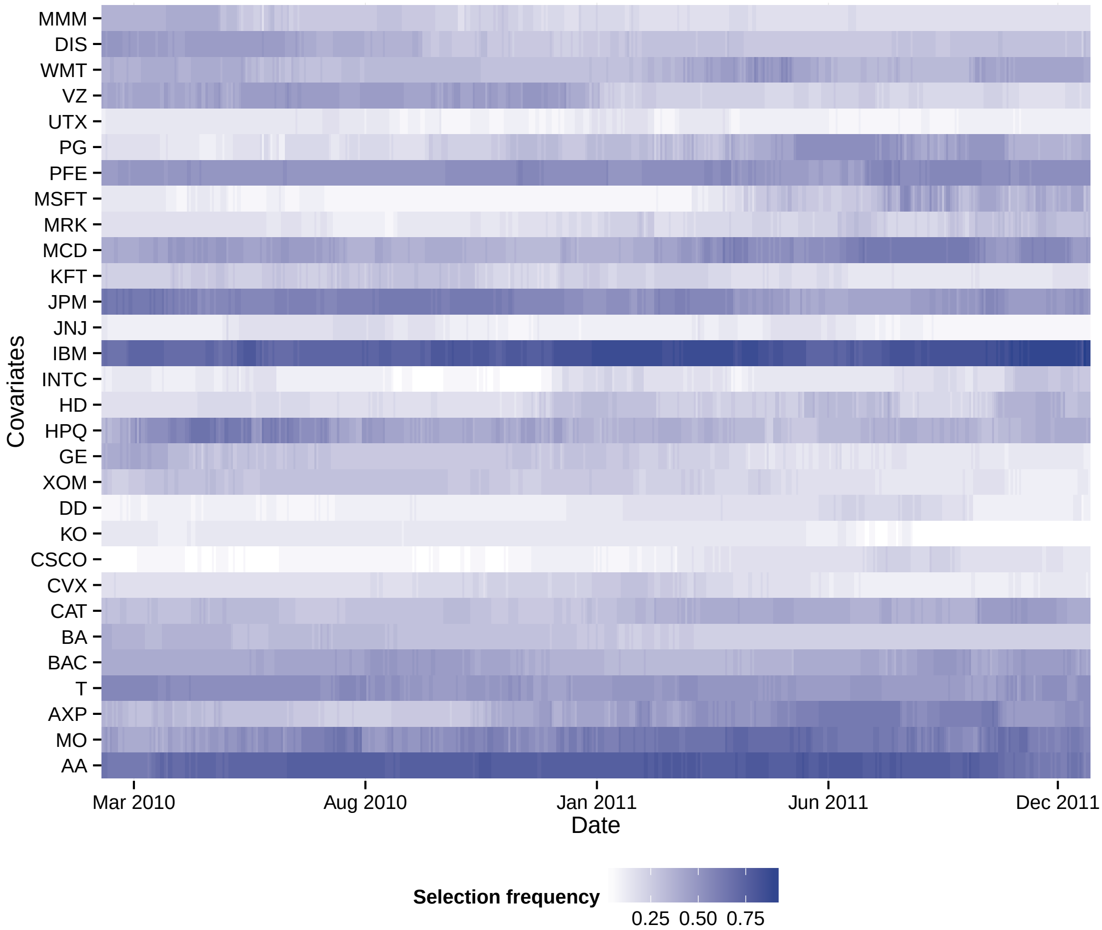
```
mod.smpl <- matrix(rbind(c("var", 1, "Lasso", "none", "dj.cens.lcov", 1000,
    "none"), c("var", 5, "Lasso", "none", "dj.cens.lcov", 1000, "none"), c("var",
    20, "Lasso", "none", "dj.cens.lcov", 1000, "none")), ncol = 7, dimnames = c(list(Mode
    spec = c("Model", "Lag", "Estimator", "Adaptive", "Data", "Est.smpl", "Restrictions")


parmat <- fc.xtpar(mod.smpl, dates.all = dates.all)
```

```
## Warning:  NAs introduced by coercion
```



Date: September 2, 2014.




```
##     AA     MO    AXP      T    BAC     BA    CAT    CVX   CSCO     KO
## 0.7456 0.5857 0.4274 0.5008 0.4111 0.2815 0.3493 0.1738 0.1096 0.1086
##     DD    XOM     GE    HPQ     HD   INTC    IBM    JNJ    JPM    KFT
## 0.1283 0.2306 0.2371 0.4167 0.2358 0.1386 0.7932 0.1151 0.5432 0.2133
##    MCD    MRK   MSFT    PFE     PG    UTX     VZ    WMT    DIS    MMM
## 0.4724 0.1971 0.1783 0.5164 0.3079 0.1083 0.3330 0.3659 0.3316 0.2265
```