Multispatial CCM test: hatch all as a forcing process on recspn5 UPS, offset: 1 ESU, offset: 1 MFS, offset: 1 IMN, offset: 1 Terminal cross-mapping correlation, p Tau = 1Ferminal cross-mapping correlation, ρ Tau = 1Tau = 1 Ф Tau = 1Terminal cross-mapping correlation, Terminal cross-mapping correlation, Tau = 2Tau = 2Tau = 20.6 0.6 Tau = 3Tau = 3Tau = 4Tau = 4Tau = 5Tau = 5Tau = 6 Tau = 6Tau = 60.2 0.2 0.0 0.0 0.0 0.6 0.6 0.8 0.2 0.4 0.2 0.4 0.8 0.2 0.4 0.4 0.6 p-value of test that terminal ρ > starting UPS, offset: 2 ESU, offset: 2 MFS, offset: 2 IMN, offset: 2 0.8 0.8 0.8 Terminal cross-mapping correlation, p Ferminal cross-mapping correlation, ρ Ф Tau = 1 ρ Terminal cross-mapping correlation, correlation Tau = 2Tau = 2Tau = 20.6 Tau = 3Tau = 30.6 0.6 Terminal cross-mapping Tau = 5Tau = 5Tau = 6Tau = 6Tau = 6 0.2 0.0 0.0 0.6 0.2 0.6 0.8 0.2 0.4 0.6 0.8 0.4 0.6 8.0 p-value of test that terminal ρ > starting ESU, offset: 3 MFS, offset: 3 IMN, offset: 3 UPS, offset: 3 0.8 0.8 0.8 erminal cross-mapping correlation, p Terminal cross-mapping correlation, p р Tau = 1Ferminal cross-mapping correlation, correlation, 0.6 0.6 0.6 Terminal cross-mapping 0.4 Tau = 60.2 0.0 0.0

forecast skill, rho

0.2

0.4

p-value of test that terminal ρ > starting

0.6

library length, L

0.2

0.4

p-value of test that terminal ρ > starting

0.6

0.2

0.4

p-value of test that terminal ρ > starting

0.6

0.8

0.6

0.2

0.4

p-value of test that terminal ρ > starting