Aggregate Testing MSE for Forecasting Daily Vol
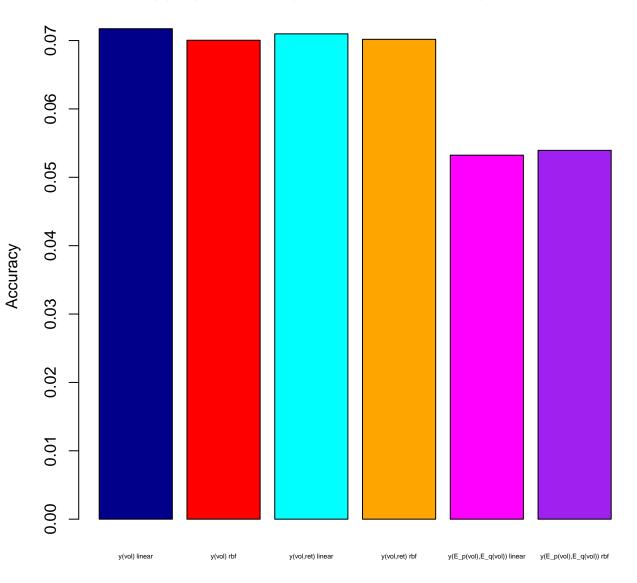
Accuracy

Method

y(vol) linear   y(vol) rbf   y(vol,ret) linear   y(vol,ret) rbf   y(E_p(vol),E_q(vol)) linear   y(E_p(vol),E_q(vol)) rbf