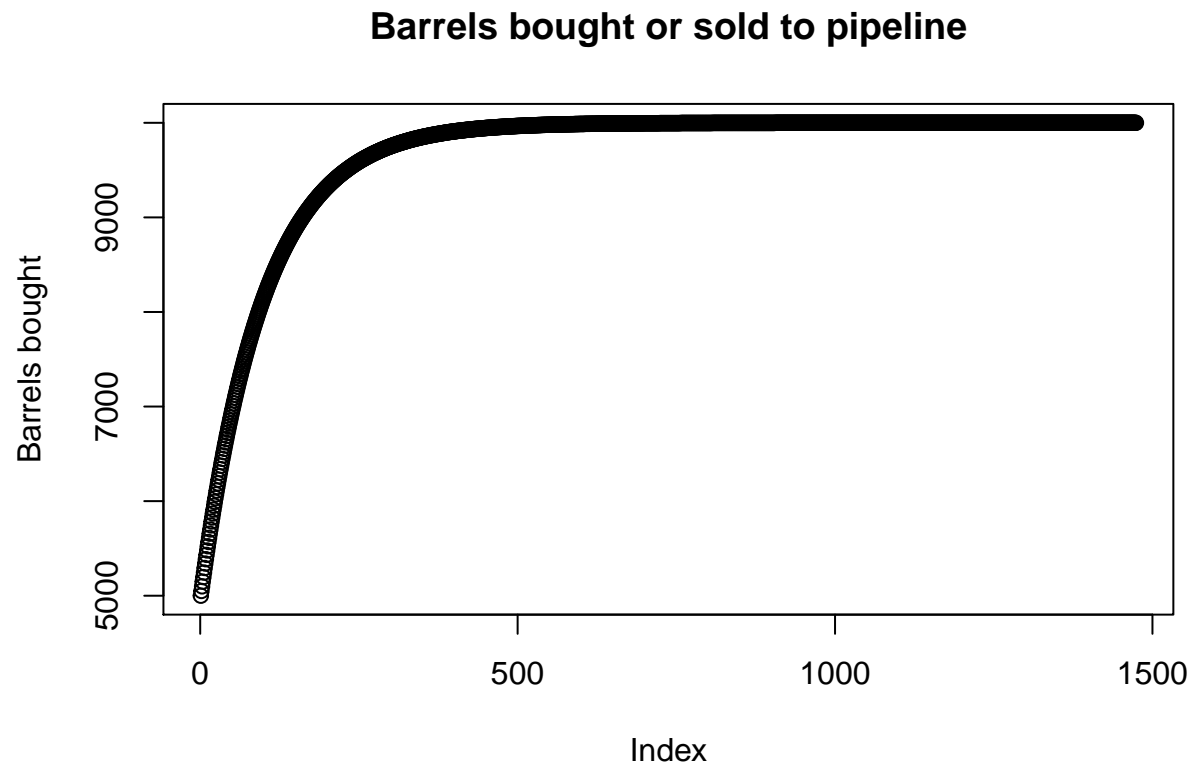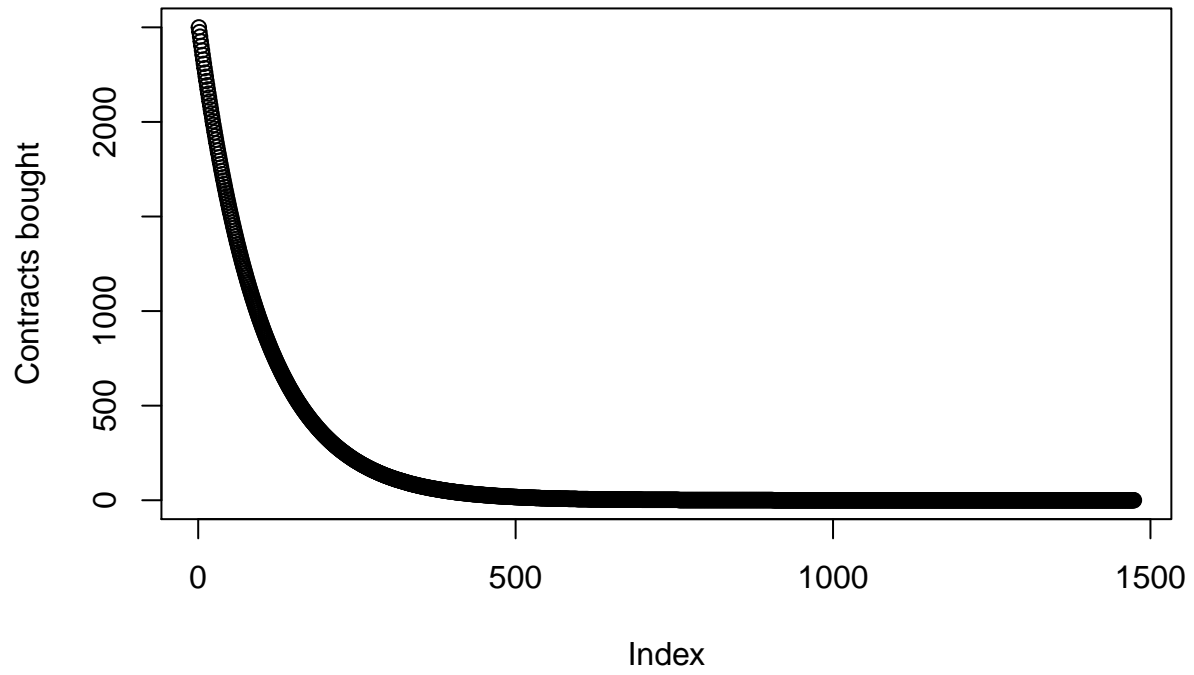Time series Plot for in sample baseline output
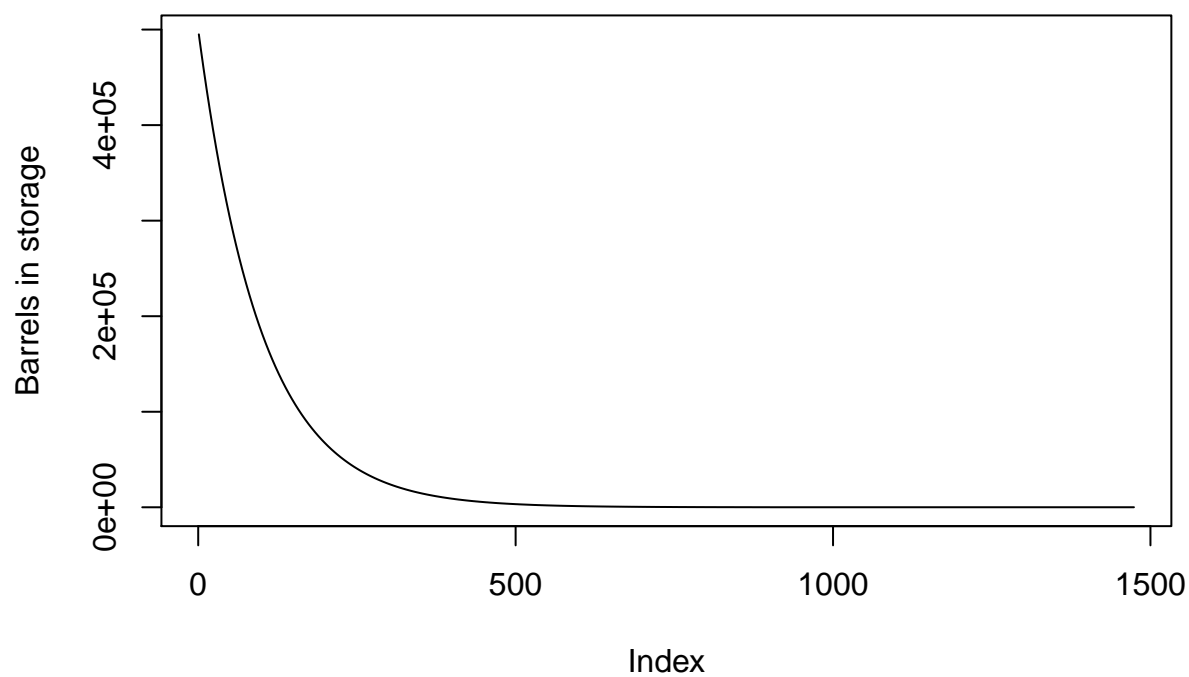
```
baseline = read.csv("baseline_in_sample.team_2.csv")[,1:10]
```

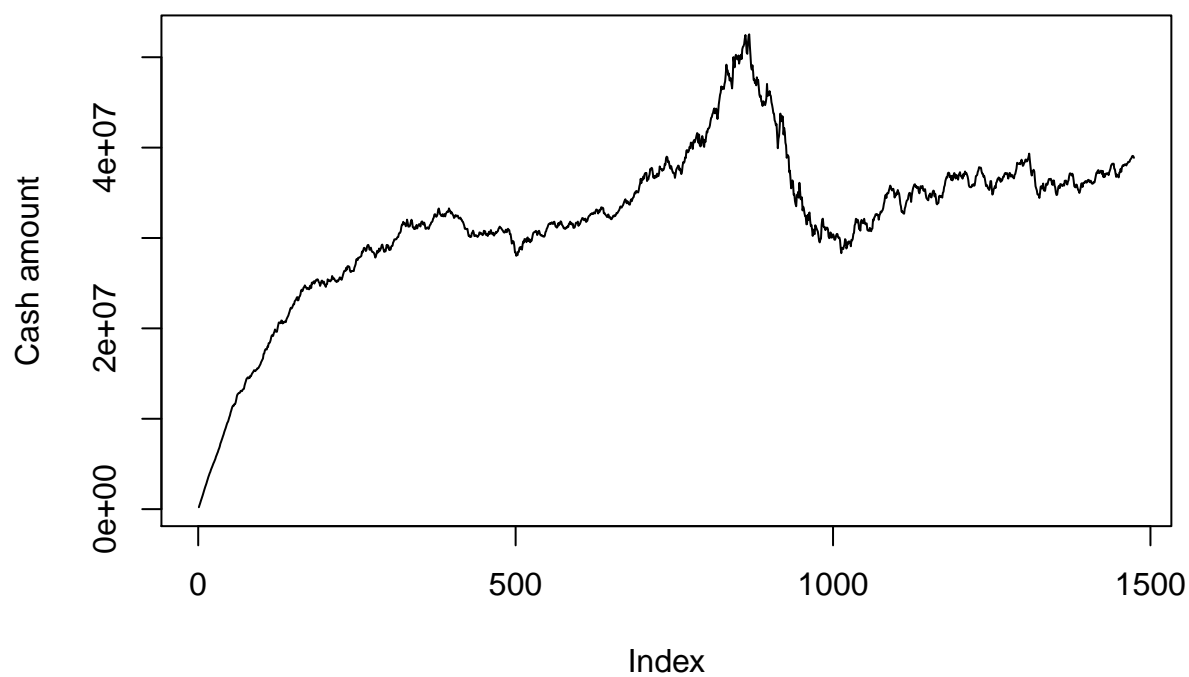## Barrels bought or sold to pipeline
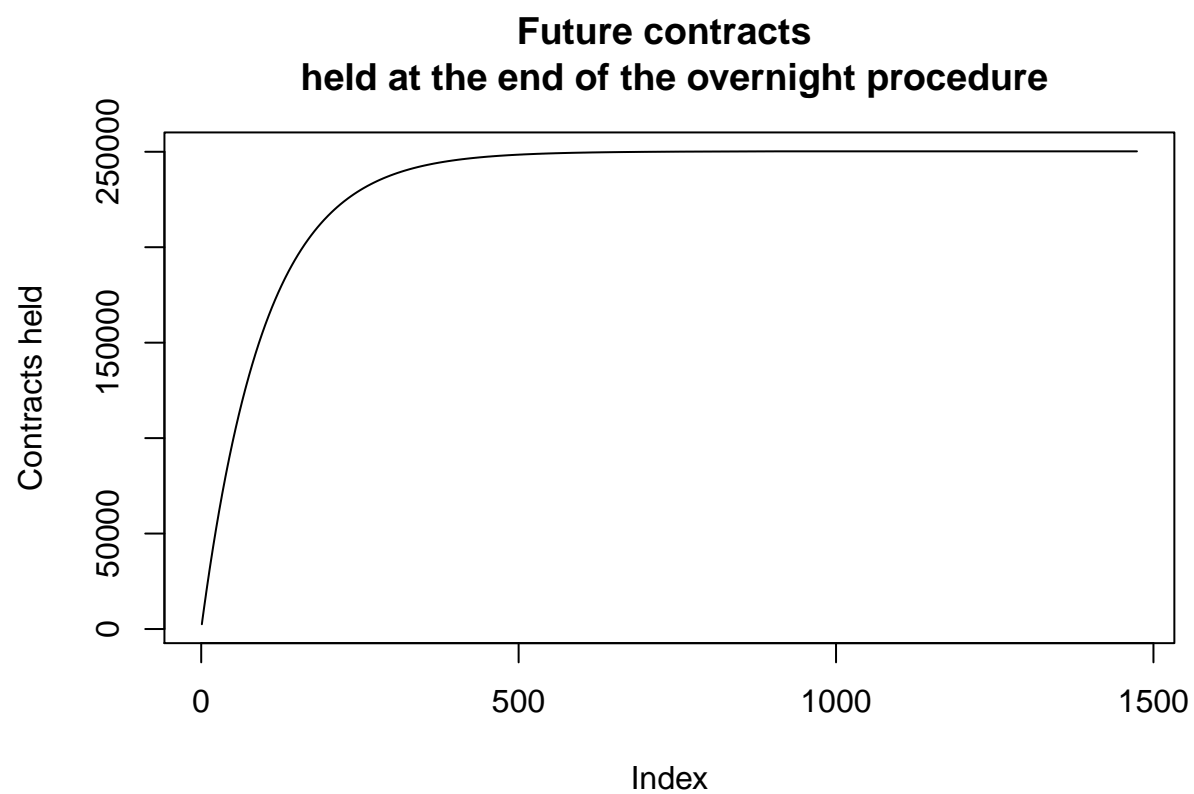
Future contracts bought or sold

Barrels of oil in tank
at the end of the overnight procedure

Cash account value
at the end of the overnight procedure

Cash amount

4e+07

2e+07

0e+00

0   500   1000   1500

Index

Future contracts
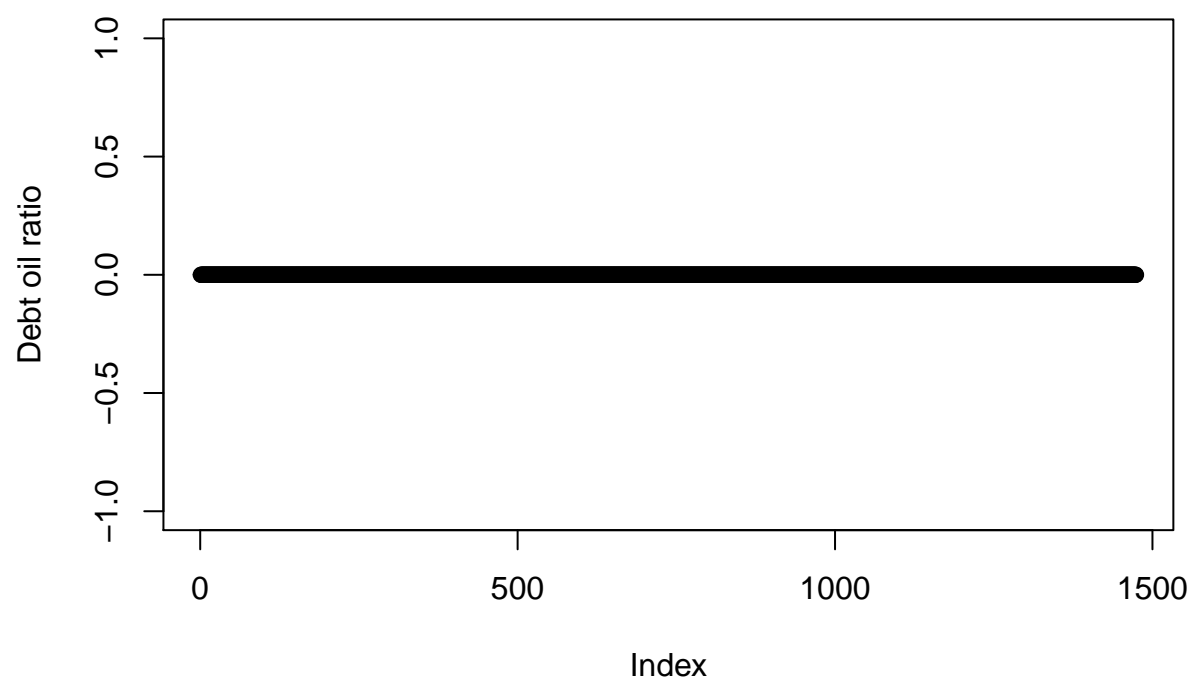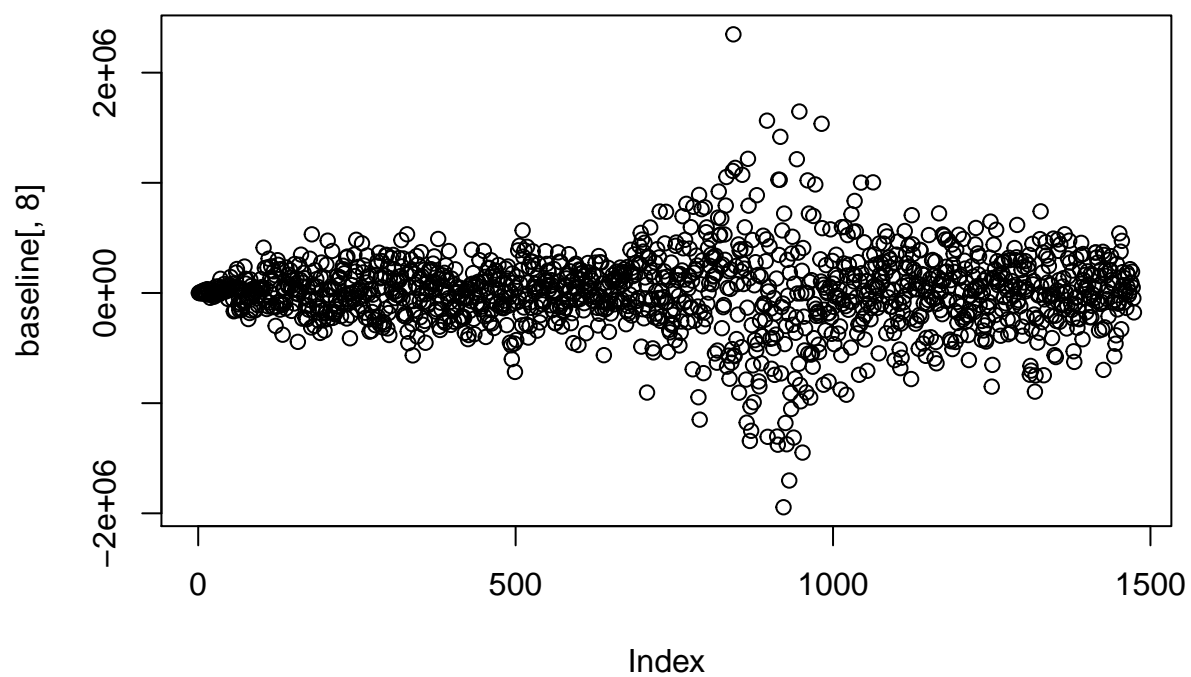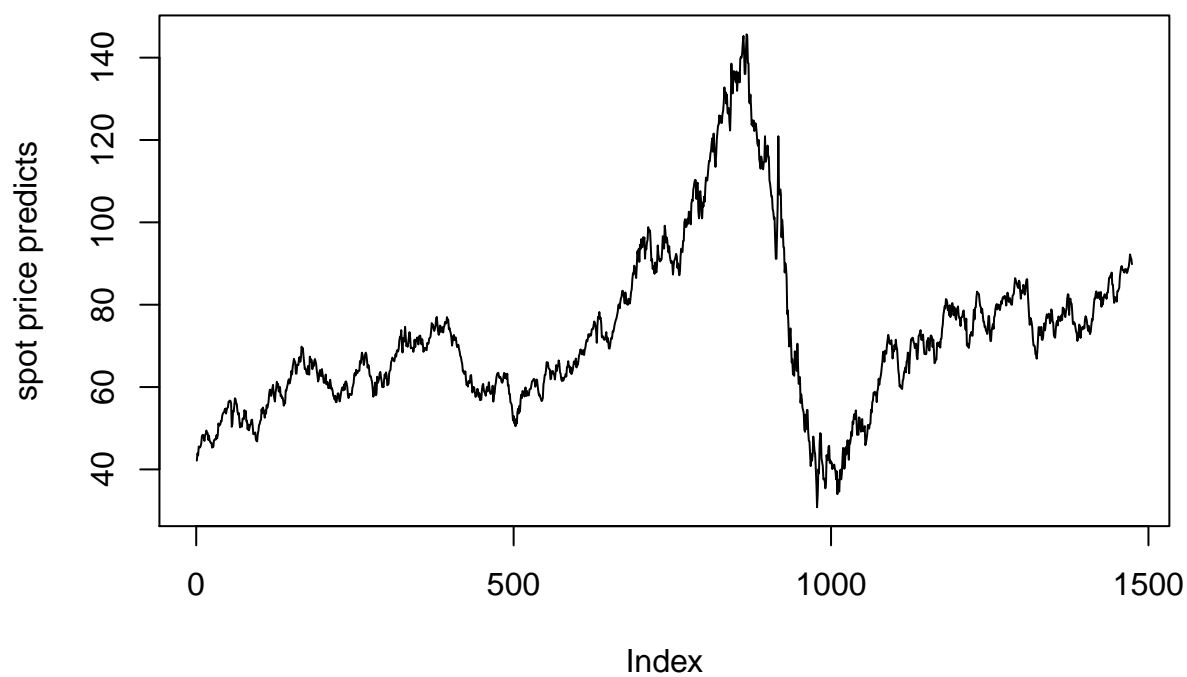## held at the end of the overnight procedure

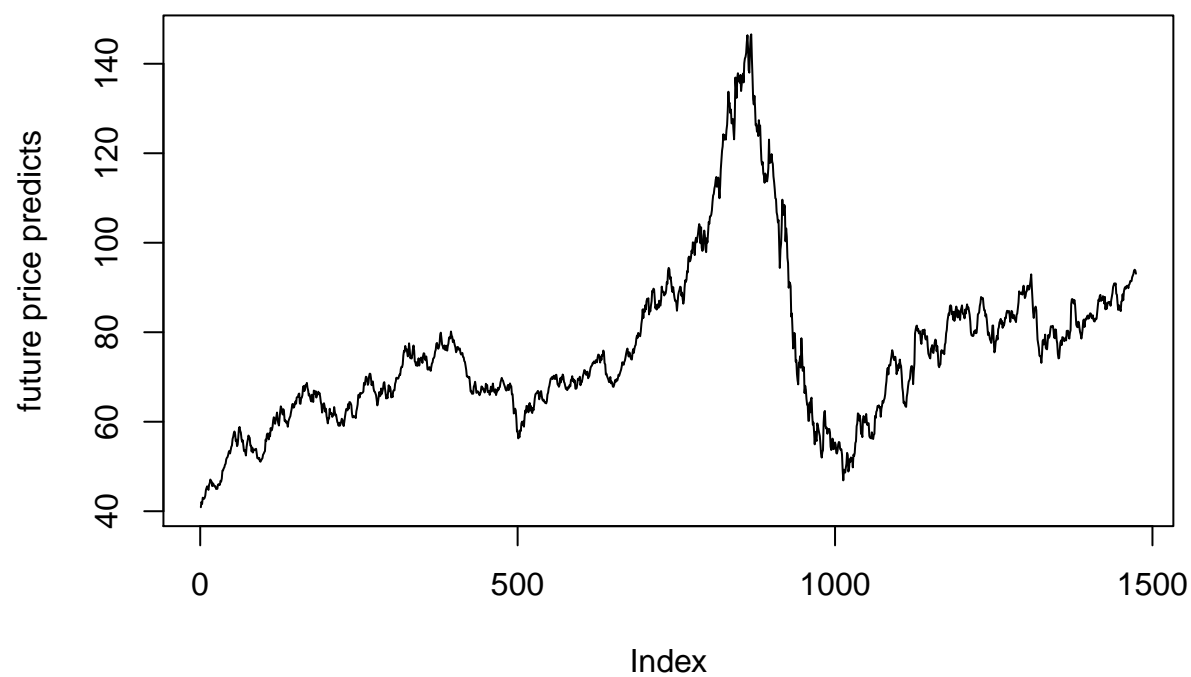**Debt value divided by the market value of oil holdings**

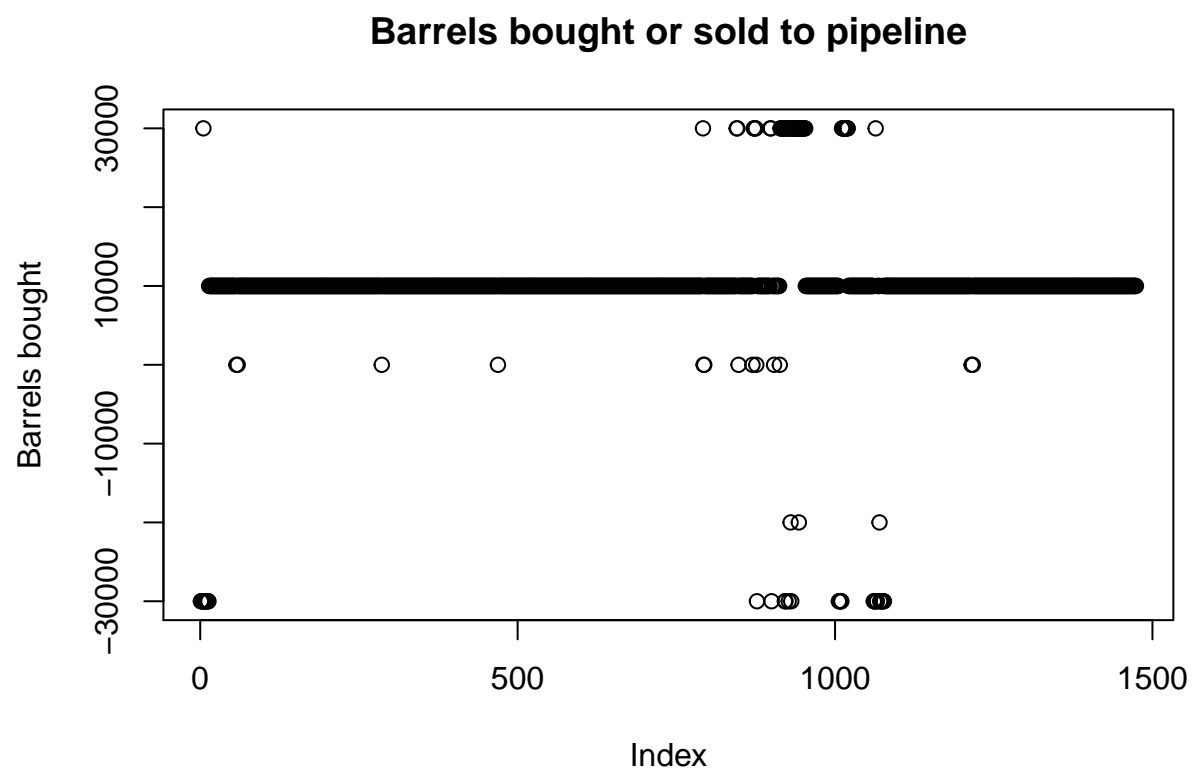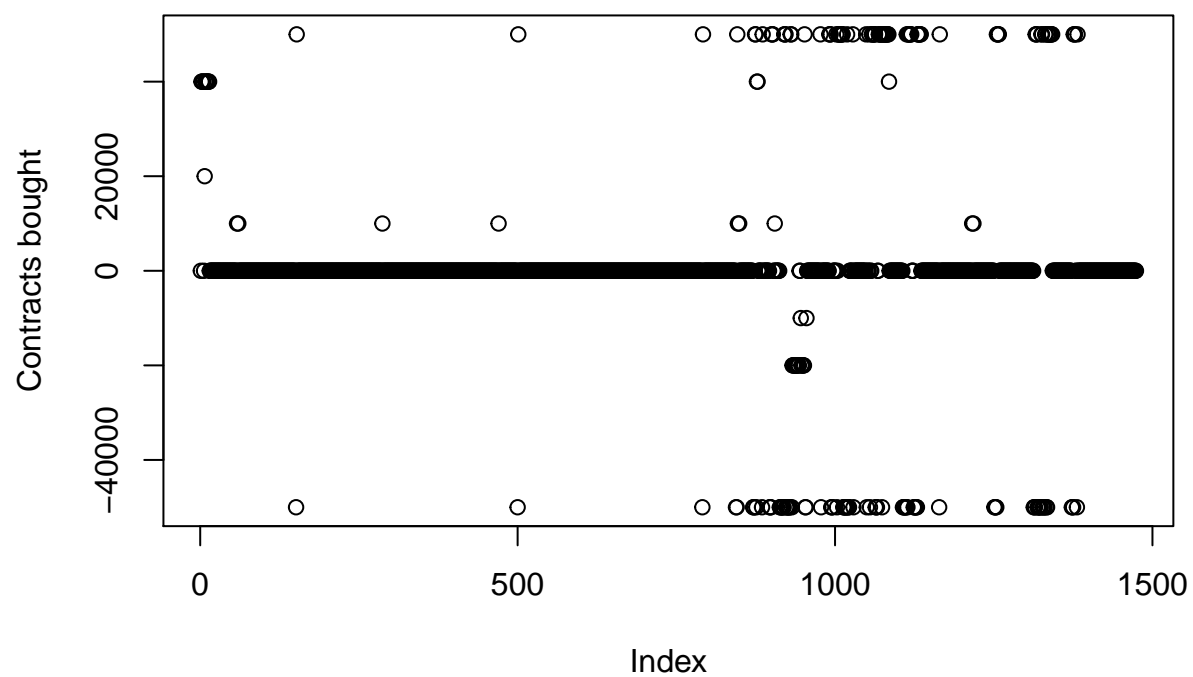**Daily profit and loss**

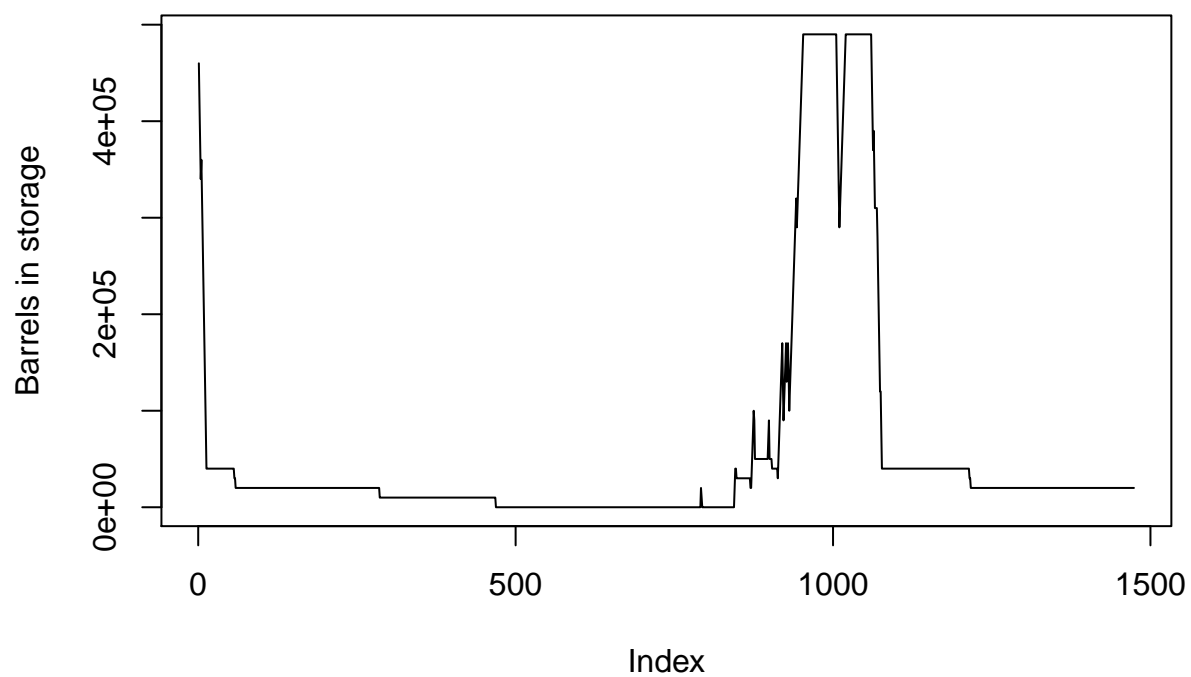# One−day−ahdad oil_spot forecast

One–day–ahead oil_futures forecast

Time series Plot for in sample strategy output
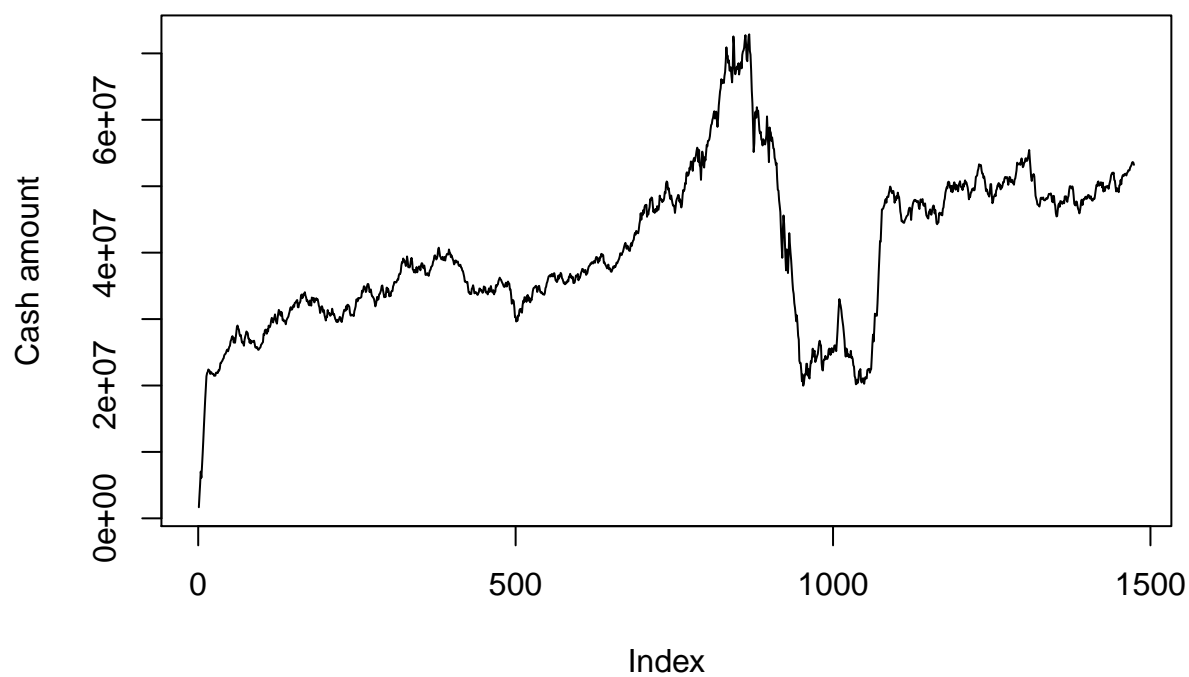
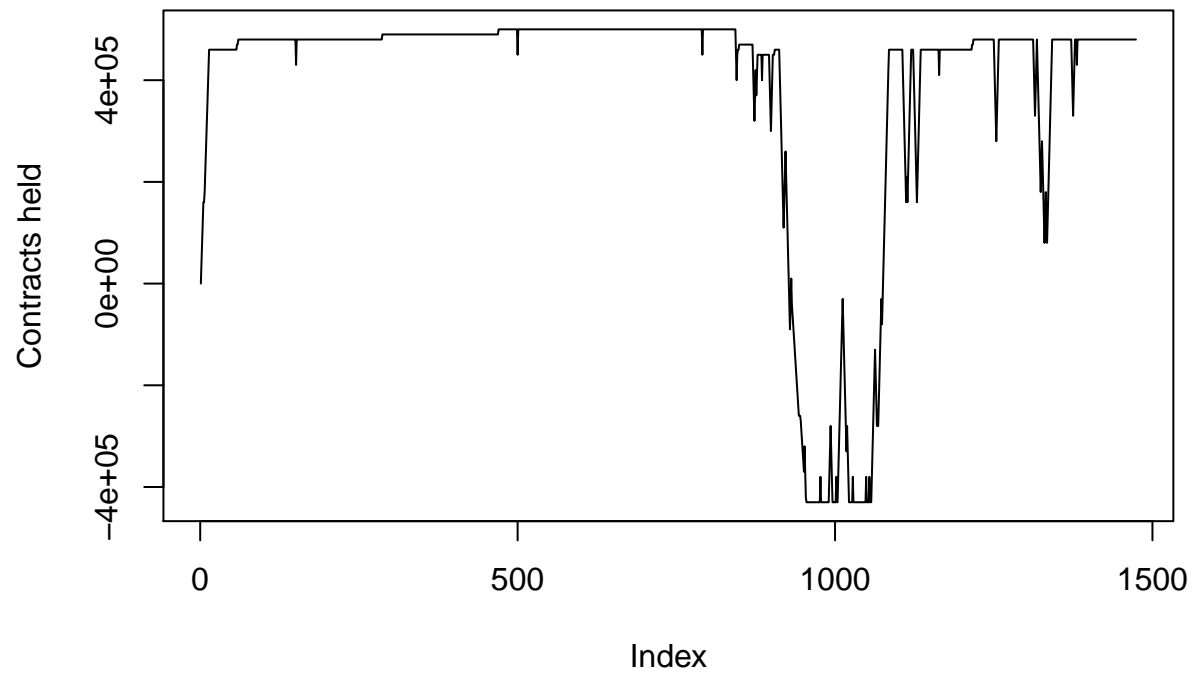# Barrels bought or sold to pipeline

Future contracts bought or sold

Barrels of oil in tank
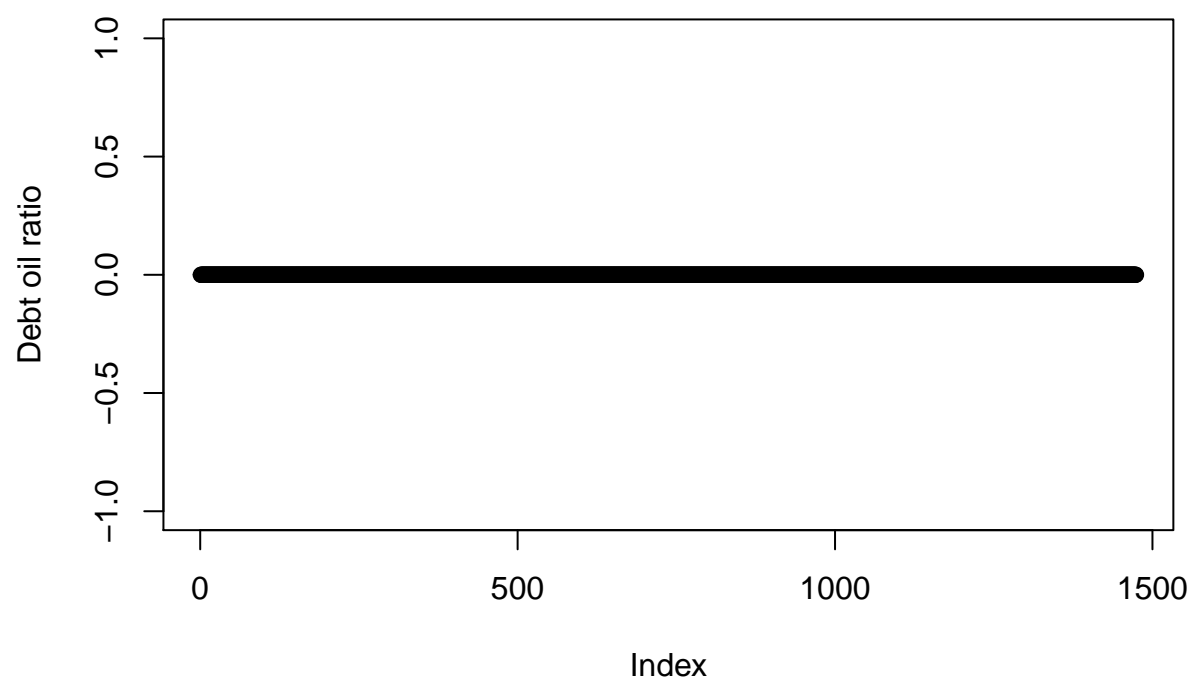## at the end of the overnight procedure

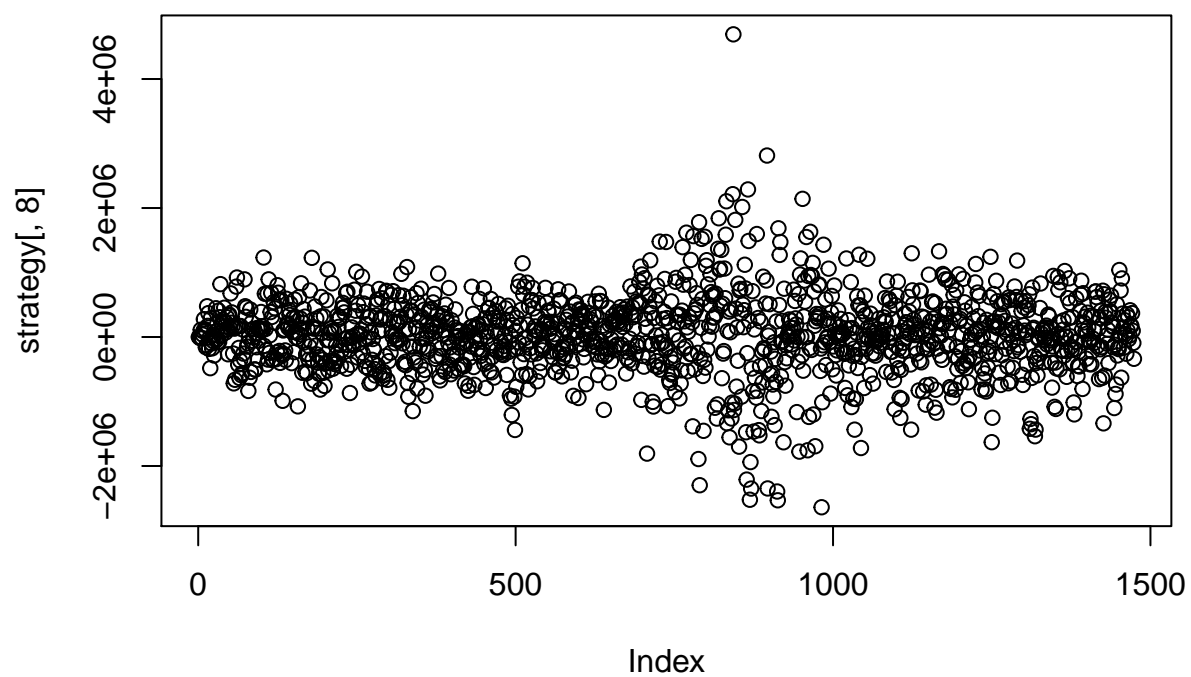**Cash account value
at the end of the overnight procedure**

Future contracts
held at the end of the overnight procedure

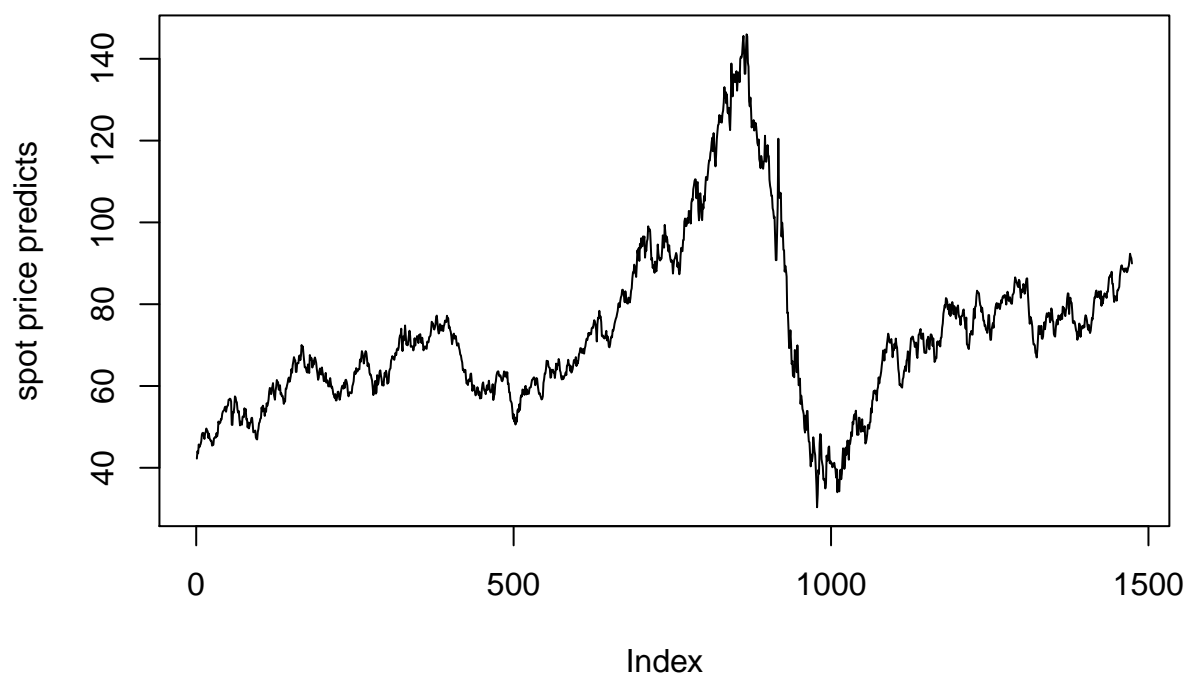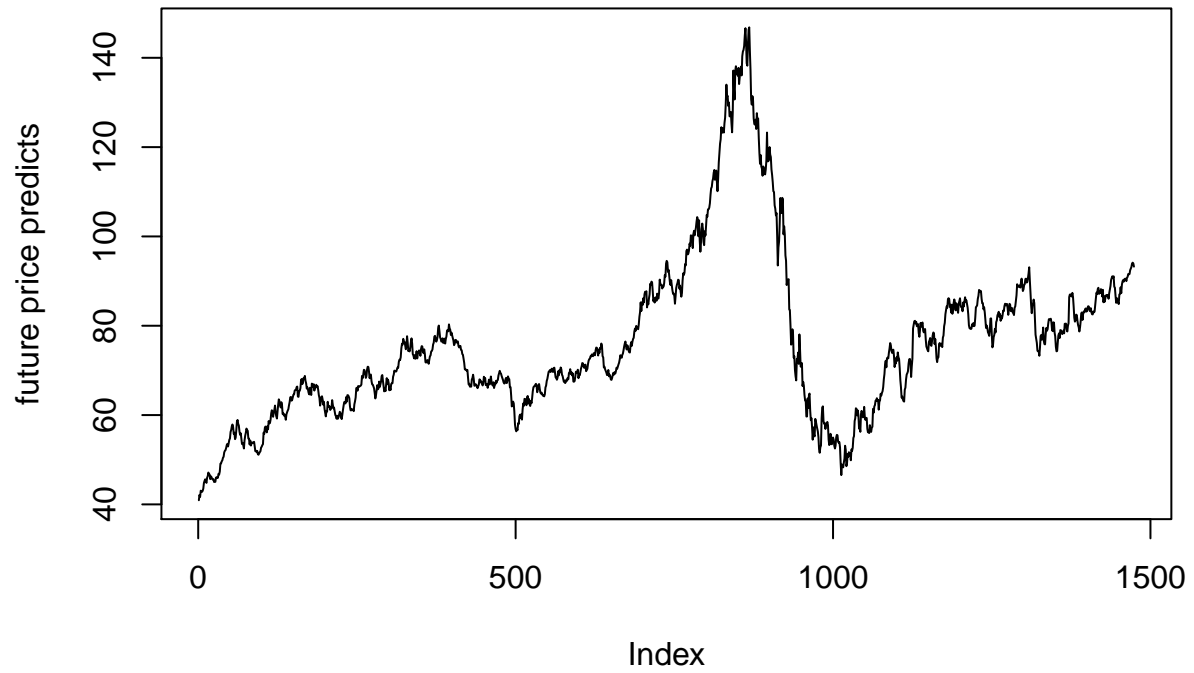# Debt value divided by the market value of oil holdings

Daily profit and loss

One−day−ahdad oil_spot forecast

One–day–ahead oil_futures forecast


```
## R square for spot forcast =  0.9868197

## R square for future forcast = 0.9733063
```