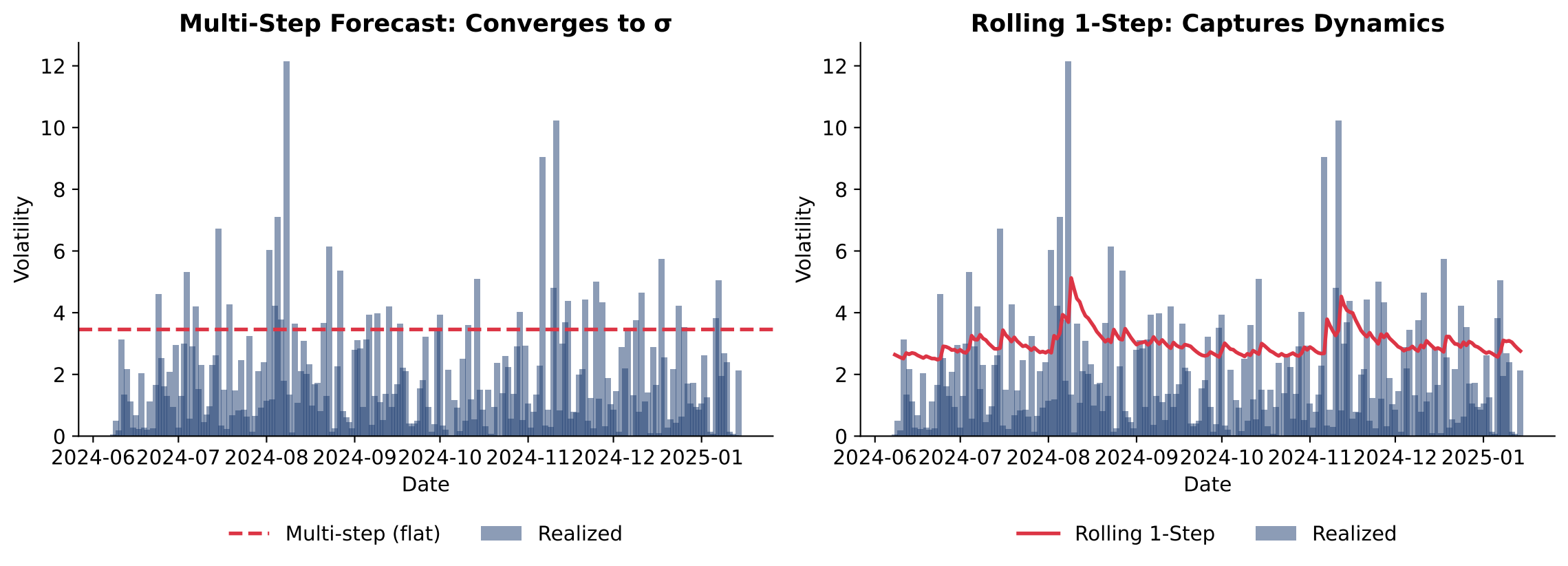
Multi-Step Forecast: Converges to σ
Volatility
0
2
4
6
8
10
12
2024-06
2024-07
2024-08
2024-09
2024-10
2024-11
2024-12
2025-01
Date
Multi-step (flat)
Realized
Rolling 1-Step: Captures Dynamics
Volatility
0
2
4
6
8
10
12
2024-06
2024-07
2024-08
2024-09
2024-10
2024-11
2024-12
2025-01
Date
Rolling 1-Step
Realized