

Inflation

	RMSE h:1	hit h:1	rank h:1
R3	0	0.61	5
zew	0	0.55	9
naive	0	0.03	4
kur_perc_dif.zeit	0	0.59	1
var_perc_pnword.zeit	0	0.59	2
var_perc_pword.zeit	0	0.52	3
idio.MTI_all_Waehrungspolitik.EURO.Geldpolitik	0	0.49	6
MTI_all_Waehrungspolitik.EURO.Geldpolitik	0	0.49	7
MTI_all_all	0	0.60	8

Table 1: Forecasted variable: infl, horizon: 1

	RMSE h:3	hit h:3	rank h:3
R3	0.00	0.63	4
zew	0.01	0.56	9
naive	0.01	0.01	5
var_perc_nword.zeit	0.00	0.62	1
kur_perc_dif.zeit3	0.00	0.75	2
var_perc_pword.zeit	0.00	0.59	3
MTI_all_Waehrungspolitik.EURO.Geldpolitik	0.01	0.56	6
idio.MTI_all_Waehrungspolitik.EURO.Geldpolitik	0.01	0.56	7
MTI_DE_Zukunft	0.01	0.55	8

Table 2: Forecasted variable: infl, horizon: 3

	RMSE h:6	hit h:6	rank h:6
R3	0.01	0.66	7
zew	0.01	0.57	9
naive	0.01	0.00	8
kur_perc_dif.zeit3	0.01	0.77	1

	RMSE h:6	hit h:6	rank h:6
var_perc_pword.zeit	0.01	0.60	2
var_perc_nword.zeit	0.01	0.66	3
MTI_all_Konjunktur	0.01	0.61	4
MTI_DE_Konjunktur	0.01	0.59	5
MTI_all_Waehrungspolitik.EURO.Geldpolitik	0.01	0.63	6

Table 3: Forecasted variable: infl, horizon: 6

	RMSE h:12	hit h:12	rank h:12
R2	0.01	0.71	4
zew	0.02	0.63	9
naive	0.01	0.00	8
kur_perc_dif.zeit3	0.01	0.74	1
var_perc_pword.zeit	0.01	0.70	2
var_perc_dif.zeit.economic	0.01	0.70	3
idio.MTI_all_Waehrungspolitik.EURO.Geldpolitik	0.01	0.67	5
MTI_all_Waehrungspolitik.EURO.Geldpolitik	0.01	0.67	6
MTI_all_Konjunktur	0.01	0.69	7

Table 4: Forecasted variable: infl, horizon: 12