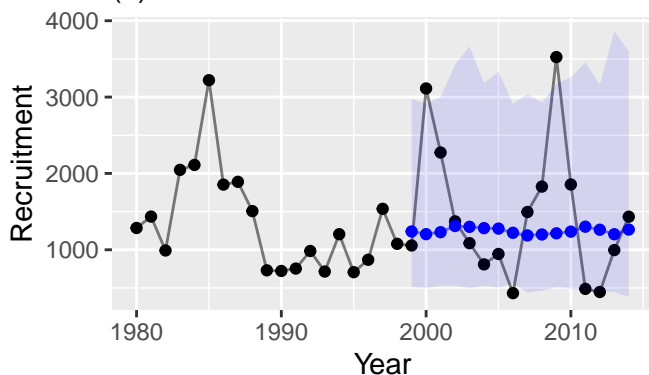
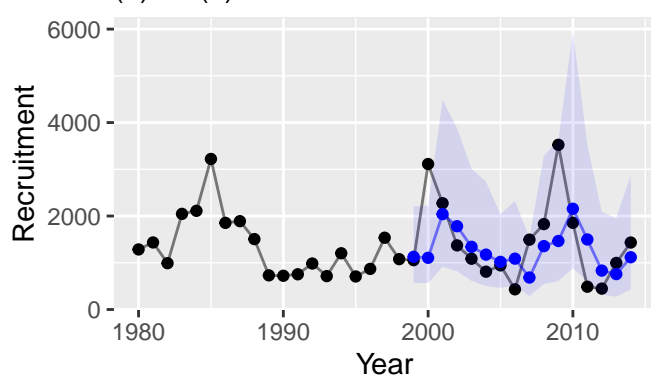


1-step Forecasts

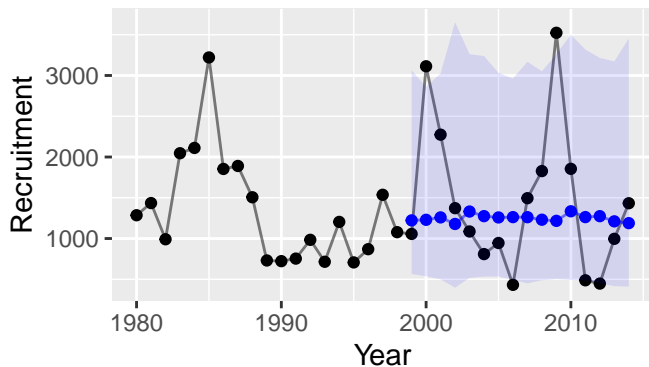
(a) Mean



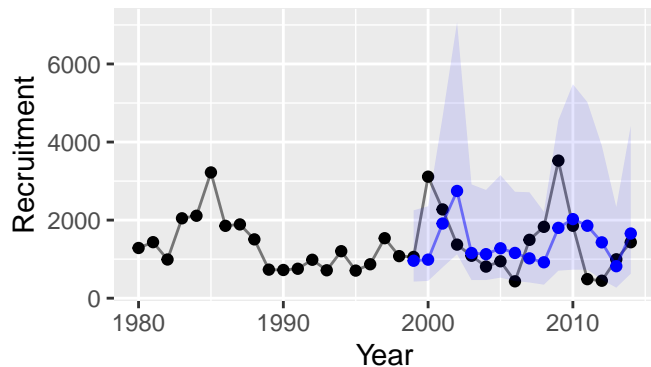
(b) AR(1)



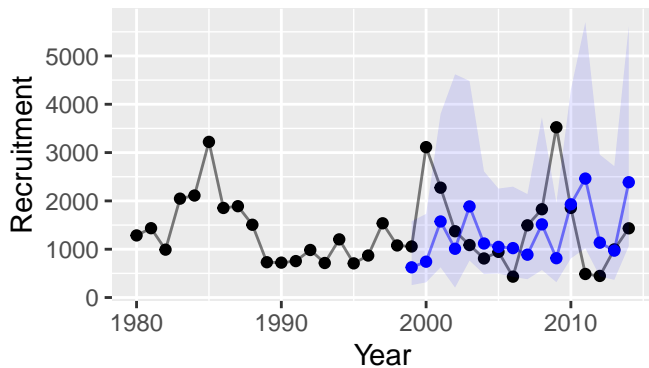
(c) Beverton-Holt



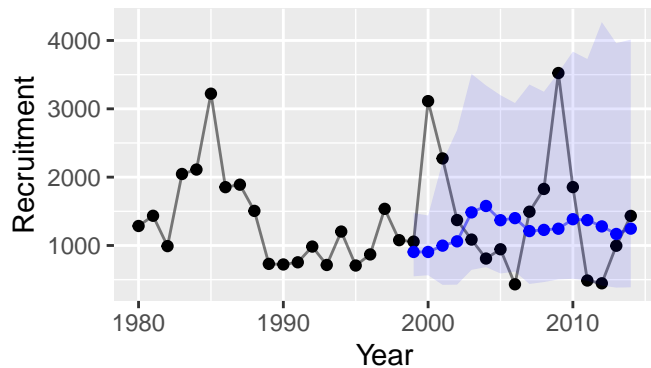
(d) Simplex projection

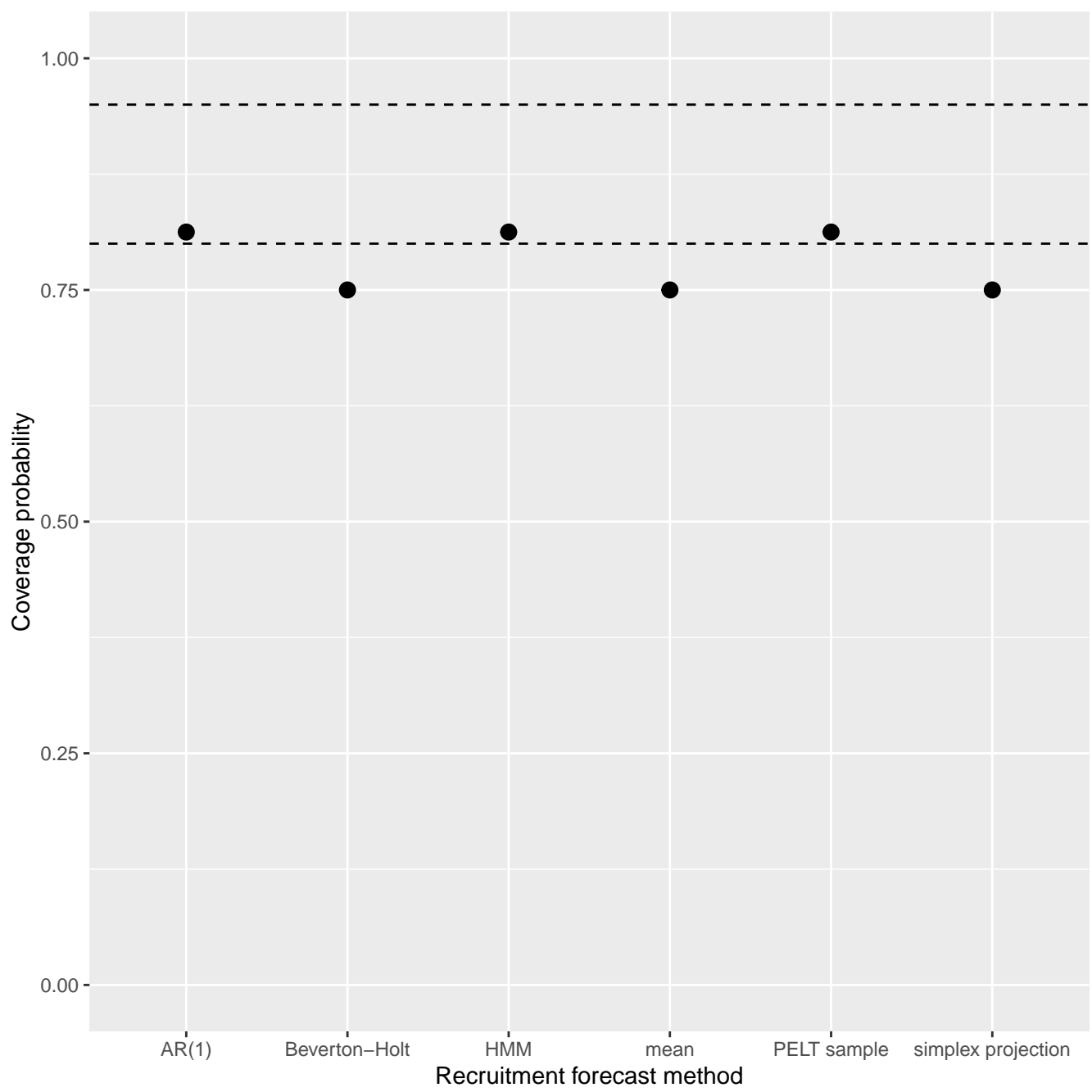


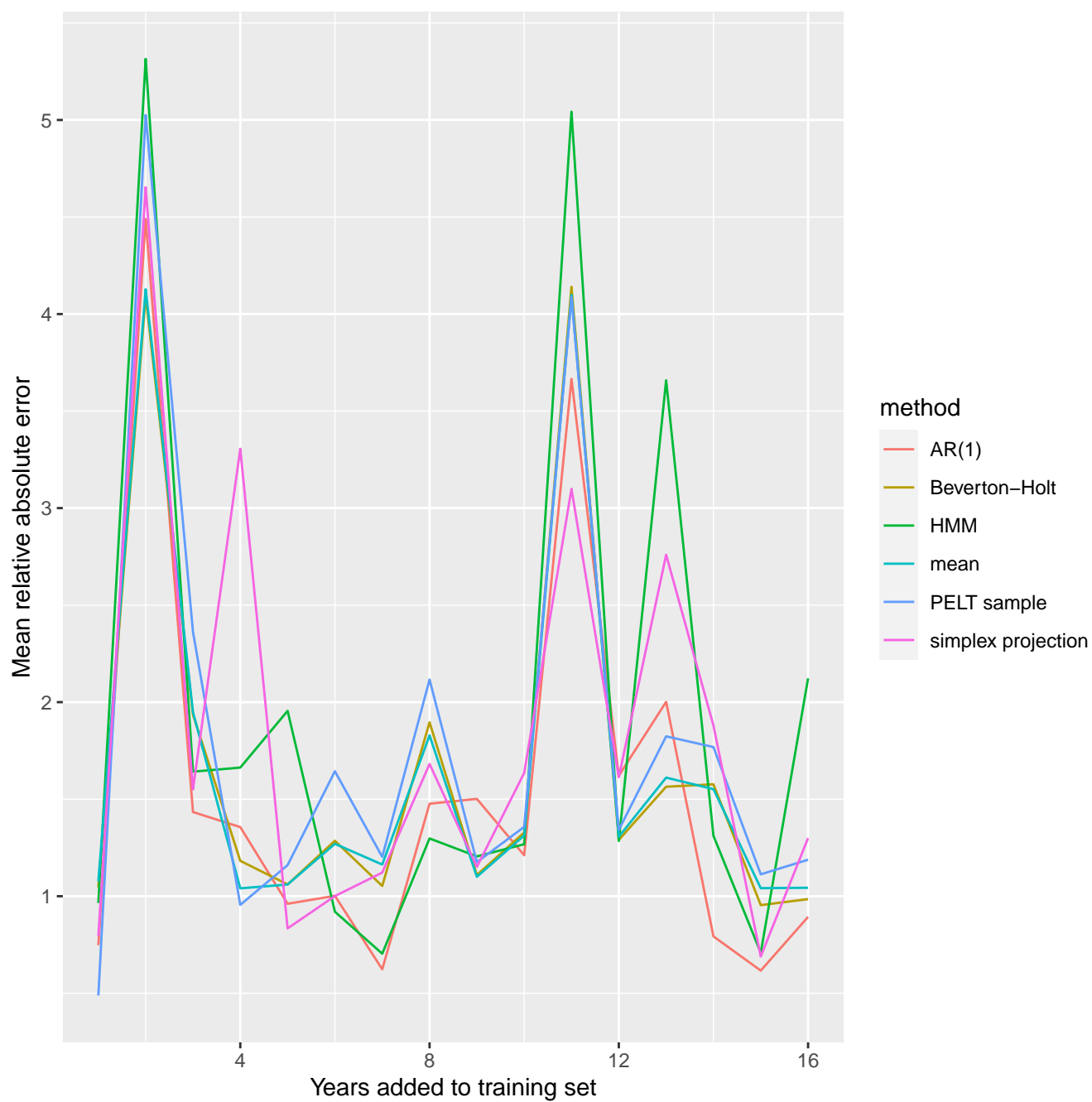
(e) HMM



(f) PELT sample

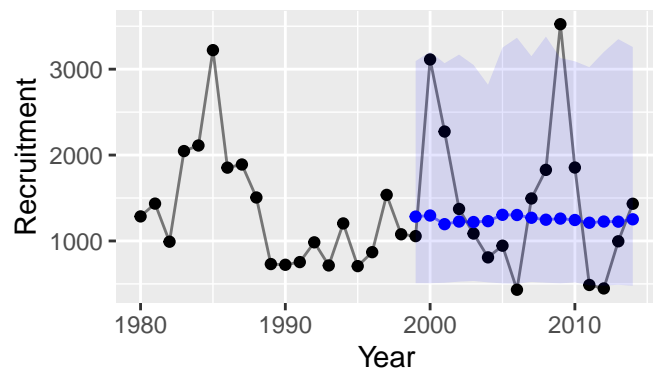




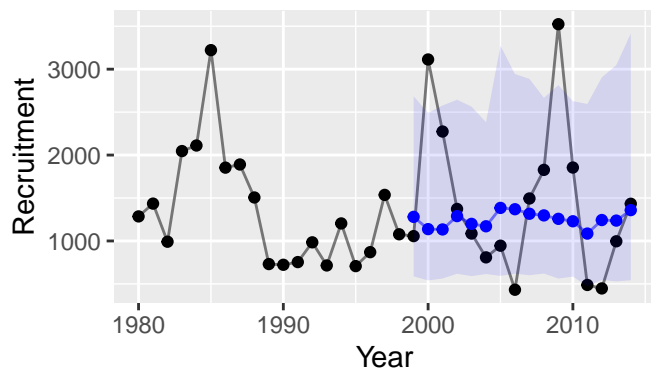


5-step Forecasts

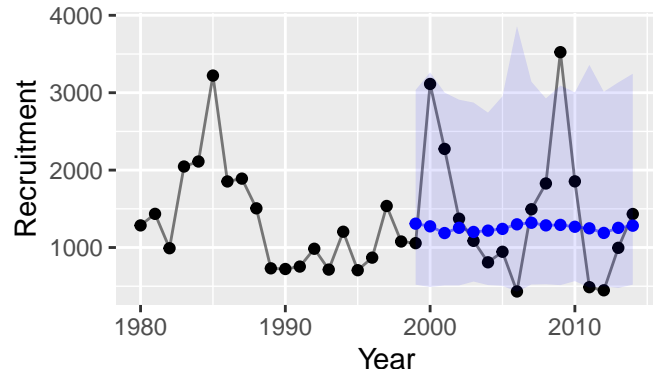
(a) Mean



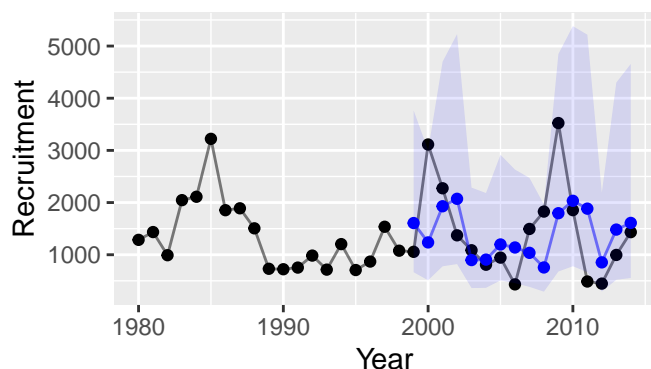
(b) AR(1)



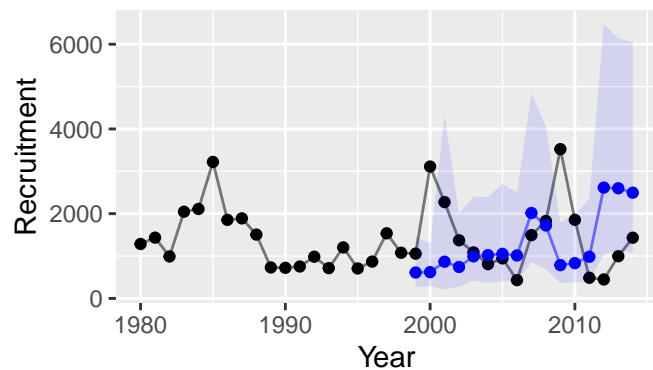
(c) Beverton–Holt



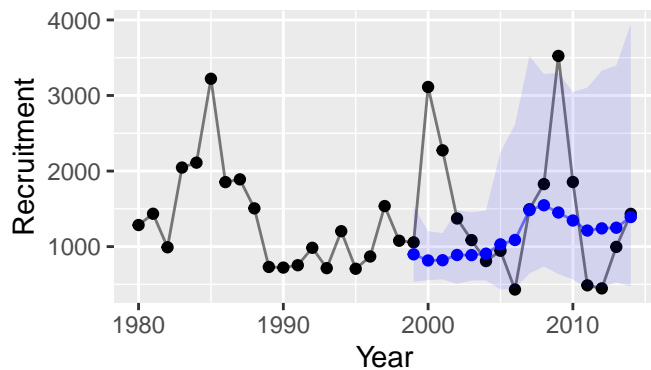
(d) Simplex projection

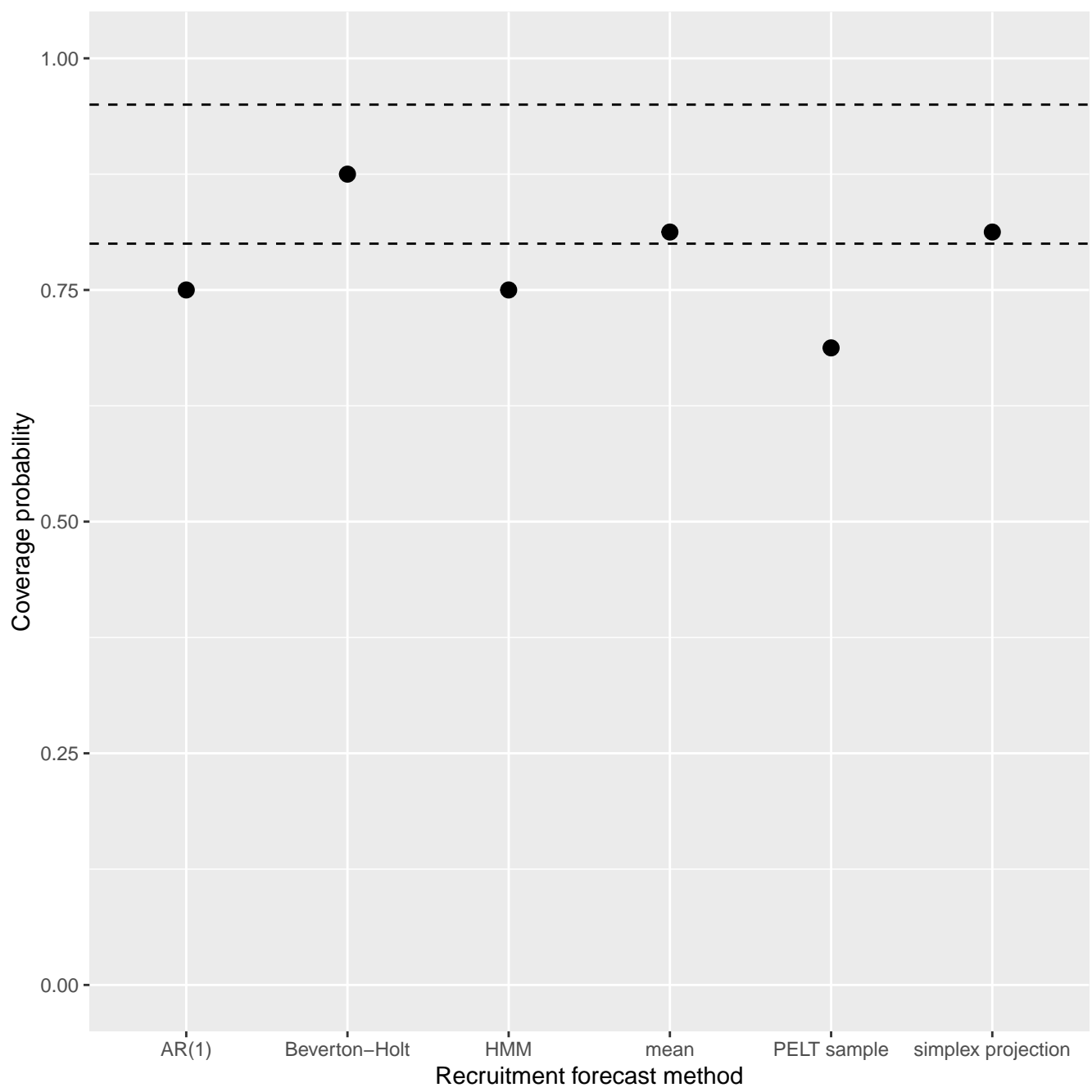


(e) HMM

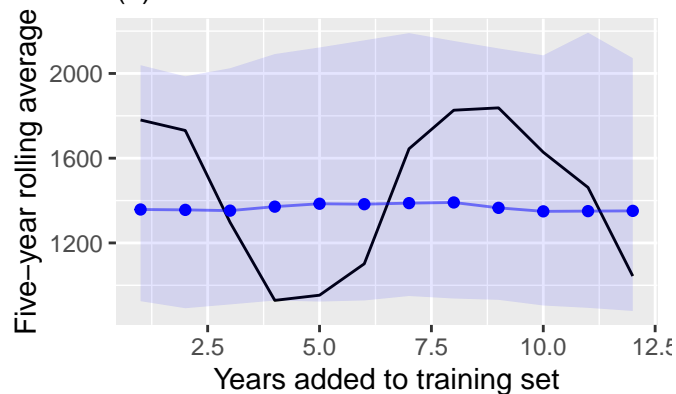


(f) PELT sample

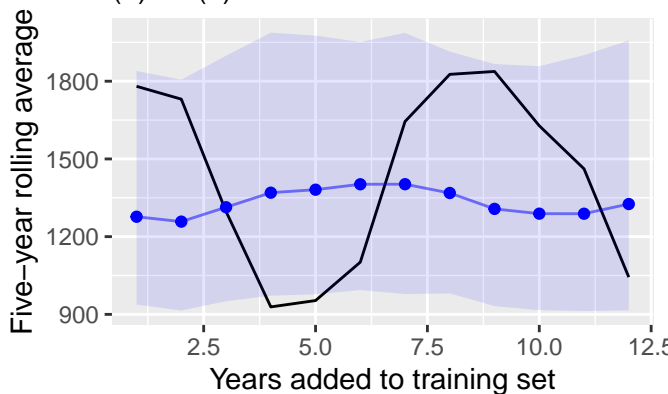




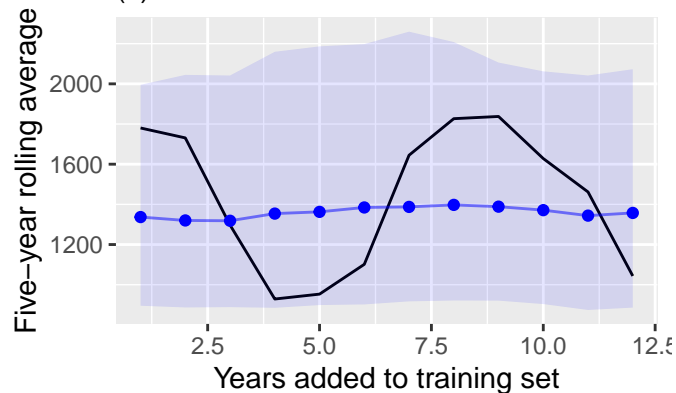
(a) Mean



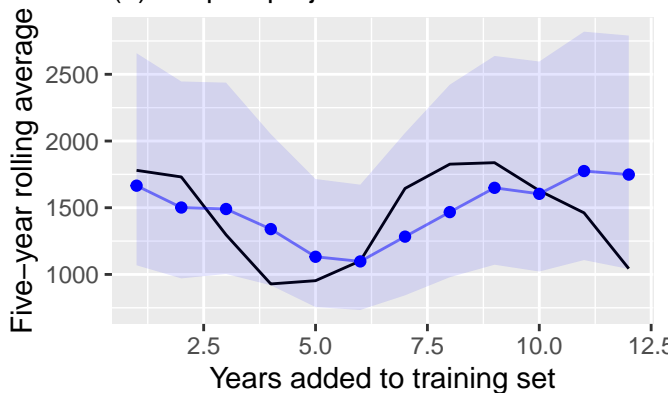
(b) AR(1)



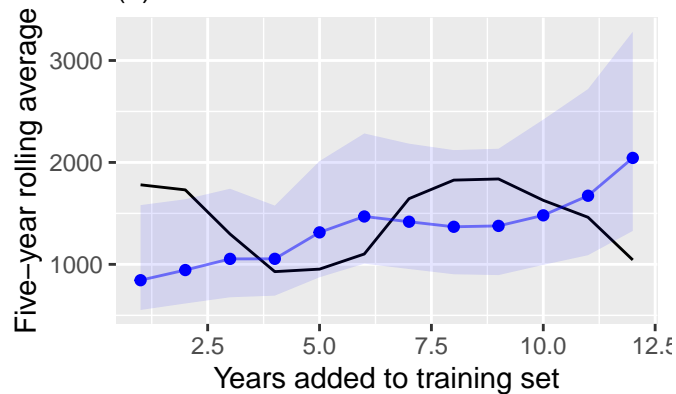
(c) Beverton-Holt



(d) Simplex projection



(e) HMM



(f) PELT sample

