

Country	IR_S	$\alpha$	s	$x^*$	NRMSE	$\text{corr}(\rho, \hat{\rho})$	$\text{corr}(\rho, \hat{\rho})_{before1990}$	$\text{corr}(\rho, \hat{\rho})_{after1990}$	Implied $q^*$	$\theta$
Canada	Baseline	1.0	1.547	8.307	0.078	0.847	0.917	-0.874	1.547	0.487
	EI-DLM	1.0	1.551	8.175	0.084	0.824	0.891	-0.6	1.551	0.486
	EI-TS	0.432	1.197	6.784	0.075	0.87	0.956	-0.958	1.517	0.47
US	Baseline	0.252	1.01	4.192	0.082	0.795	0.911	-0.934	1.04	0.564
	EI-DLM	0.249	1.01	4.083	0.104	0.632	0.747	-0.759	1.041	0.554
	EI-TS	0.318	1.01	3.869	0.074	0.839	0.886	-0.935	1.032	0.56
Australia	Baseline	0.71	1.01	8.238	0.045	0.729	0.867	-0.643	1.014	0.525
	EI-DLM	0.922	1.069	8.254	0.073	0.757	0.73	-0.121	1.076	0.514
	EI-TS	0.751	1.01	7.822	0.061	0.67	0.921	-0.864	1.013	0.523
UK	Baseline	1.0	1.938	8.86	0.144	0.902	0.991	-0.02	1.938	0.598
	EI-DLM	1.0	1.912	8.595	0.167	0.818	0.963	0.668	1.912	0.6
	EI-TS	1.0	1.948	8.442	0.152	0.88	0.995	0.291	1.948	0.598