Forecast series p: VAR(3)−PLS(h=24,k)

Legend:
- p−real
- p−forecast k = 23
- lower(0.05) & upper(0.95)

VAR(3)−PLS(24,23)[0.99]=0.07%
VAR(3)−PLS(24,16)[0.90]=0.15%
VAR(3)−PLS(24,12)[0.80]=0.14%
VAR(3)−PLS(24,9)[0.70]=0.16%
VAR(3)−PLS(24,5)[0.60]=0.11%

Time