

Score Changes after Shift

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1 Inflation

1.1 Horizon = 0, Horizon = 0.5

Scores of course remain the same for these Horizons.

1.2 Horizon = 1

Source	Method	WIS before	WIS after
IMF	Expanding Window	0.448	0.447
IMF	Rolling Window	0.451	0.458
AR	Expanding Window	0.737	0.740
AR	Rolling Window	0.739	0.744
BVAR	Expanding Window	0.590	0.595
BVAR	Rolling Window	0.591	0.601

1.3 Horizon = 1.5

Source	Method	WIS before	WIS after
IMF	Expanding Window	0.495	0.503
IMF	Rolling Window	0.494	0.506
AR	Expanding Window	1.044	1.051
AR	Rolling Window	1.041	1.043
BVAR	Expanding Window	0.800	0.812
BVAR	Rolling Window	0.779	0.790

2 GDP Growth

2.1 Horizon = 0, Horizon = 0.5

Scores of course remain the same for these Horizons.

2.2 Horizon = 1

Source	Method	WIS before	WIS after
IMF	Expanding Window	0.837	0.846
IMF	Rolling Window	0.851	0.858
AR	Expanding Window	1.090	1.094
AR	Rolling Window	1.122	1.121
BVAR	Expanding Window	0.942	0.947
BVAR	Rolling Window	0.970	0.973

2.3 Horizon = 1.5

Source	Method	WIS before	WIS after
IMF	Expanding Window	1.045	1.063
IMF	Rolling Window	1.056	1.075
AR	Expanding Window	1.288	1.297
AR	Rolling Window	1.312	1.313
BVAR	Expanding Window	1.102	1.113
BVAR	Rolling Window	1.143	1.150