CPI — GDP

Deviation from Nominal Coverage (in %) vs. Nominal Coverage Level (in %)

Legend: AR, BVAR−Const., BVAR−SV, IMF, AR−BIC, BVAR−Mix, Ensemble

CPI — GDP

Deviation from Nominal Coverage (in %) vs. Nominal Coverage Level (in %)

Legend: Direct: AR, Direct: AR−BIC, Direct: BVAR−Const., Direct: BVAR−SV, Direct: AR−annual, Direct: ARX−annual, Direct: BVAR−Mix, IMF