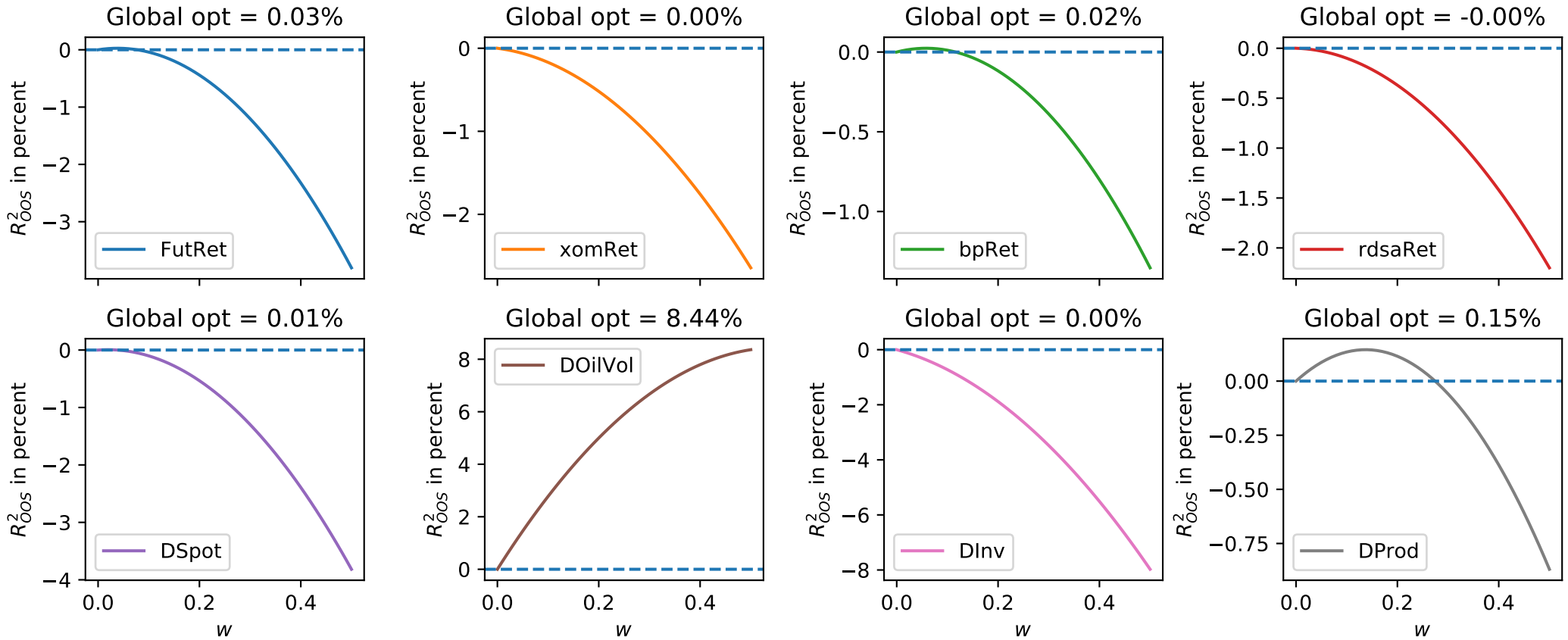
OOS R2 non-text (2_2) and const model blends
Global opt = 0.03%
Global opt = 0.00%
Global opt = 0.02%
Global opt = -0.00%
Global opt = 0.01%
Global opt = 8.44%
Global opt = 0.00%
Global opt = 0.15%
R^2_{OOS} in percent
w
FutRet
xomRet
bpRet
rdsaRet
DSpot
DOilVol
DInv
DProd