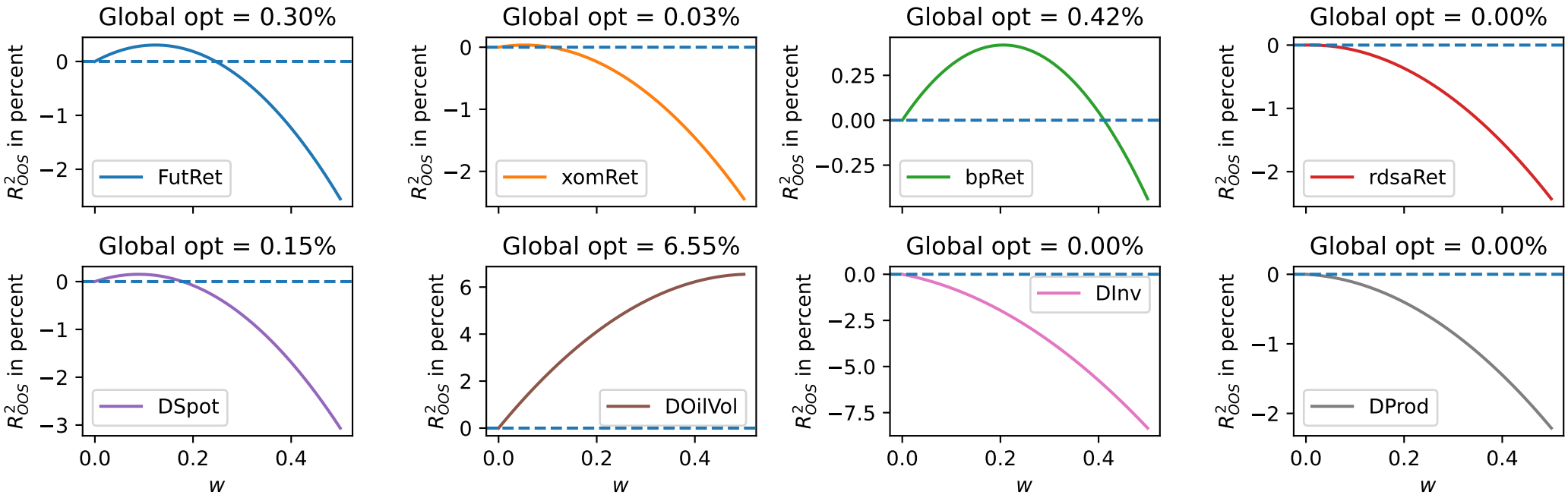
OOS R2 full (2_2) vs rolling mean model blends
Global opt = 0.30%
FutRet
Global opt = 0.03%
xomRet
Global opt = 0.42%
bpRet
Global opt = 0.00%
rdsaRet
Global opt = 0.15%
DSpot
Global opt = 6.55%
DOilVol
Global opt = 0.00%
DInv
Global opt = 0.00%
DProd
R^2_{OOS} in percent
w