

# **Additional charts to “Forecasting Dutch inflation using machine learning methods”**

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## A Additional OOS.R2 results

Figure A.1: Test of direct versus path average forecast, pre-pandemic sample (2010M1-2019M12)

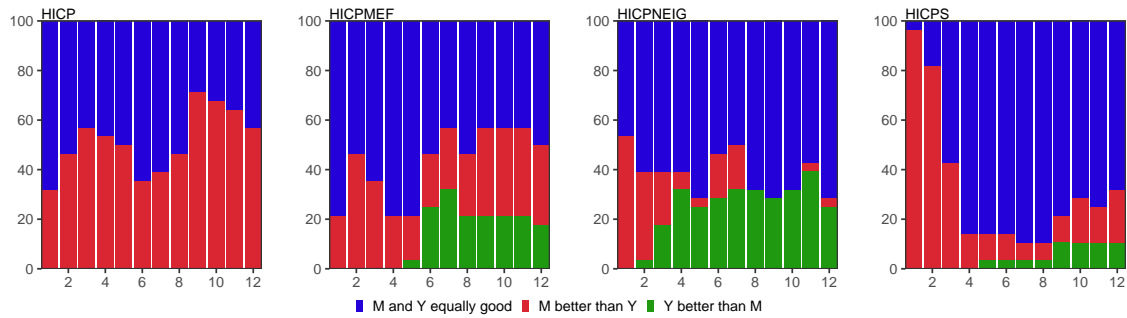


Figure A.2: Test of factor versus no factor forecast, pre-pandemic sample (2010M1-2019M12)

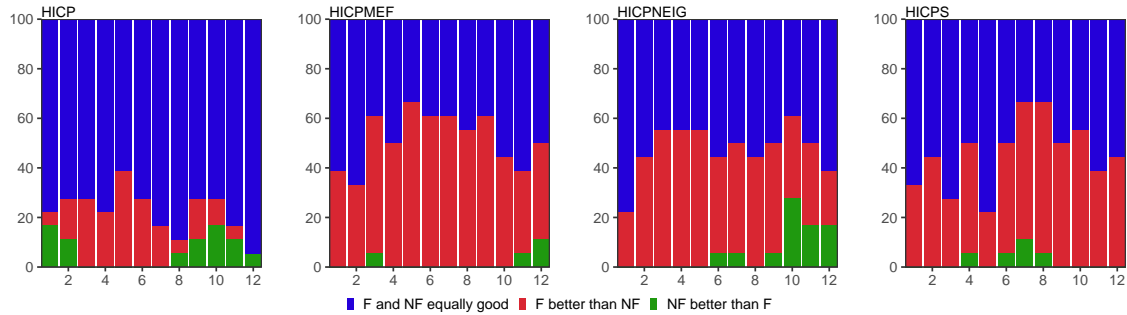


Figure A.3: Test of of targeting versus no targeting of predictors, pre-pandemic sample (2010M1-2019M12)

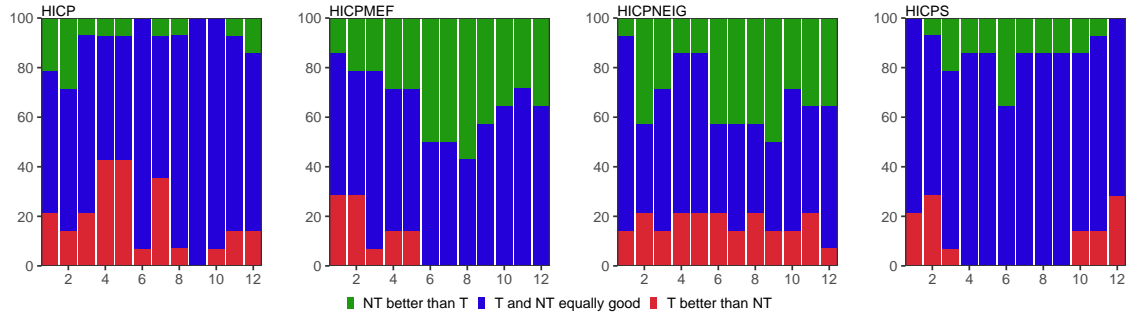


Figure A.4: Gain in  $OOS.R^2$  of path average forecast over direct forecast, pre-pandemic sample (2010M1-2019M12)

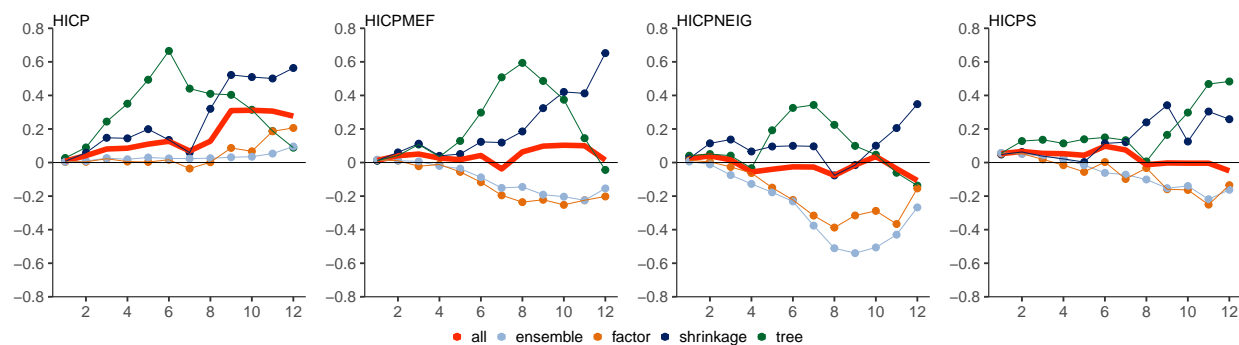


Figure A.5: Gain in  $OOS.R^2$  of factor versus no factor forecast, pre-pandemic sample (2010M1-2019M12)

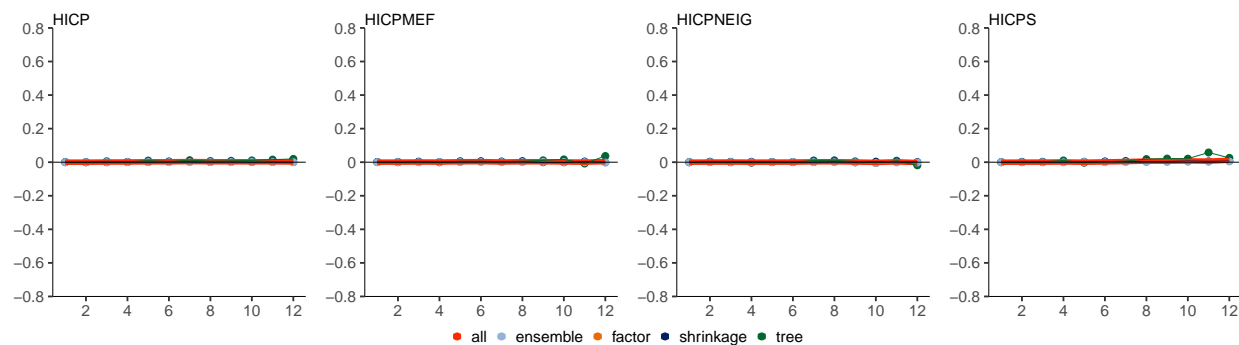


Figure A.6: Gain in  $OOS.R^2$  of targeting versus no targeting of predictors, pre-pandemic sample (2010M1-2019M12)

