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), 10% significance level
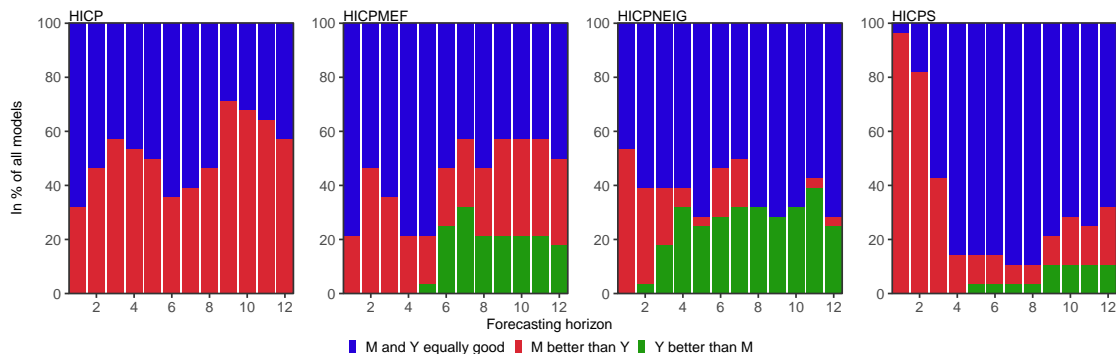

Figure A.2: Test of factor versus no factor forecast, pre-pandemic sample (2010M1-2019M12), 10% significance level
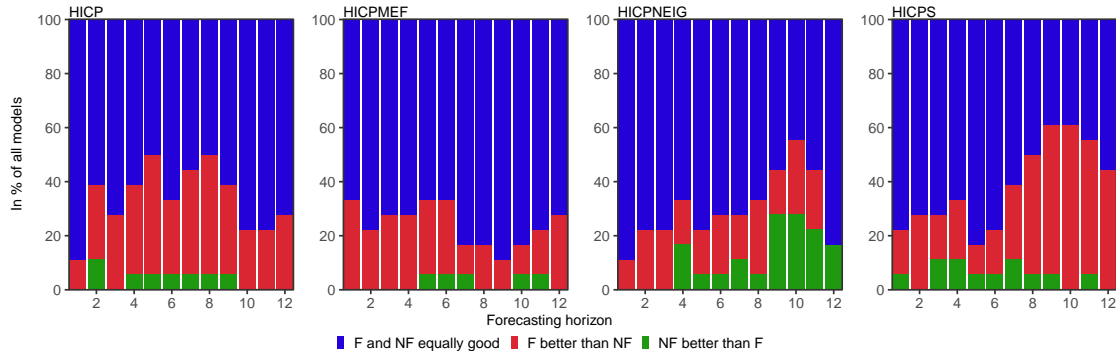

Figure A.3: Test of of targeting versus no targeting of predictors, pre-pandemic sample (2010M1-2019M12), 10% significance level
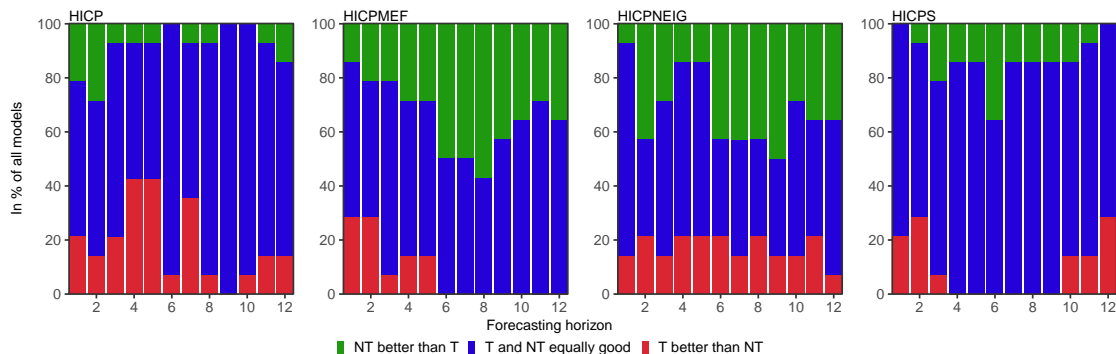
Figure A.4: Test of direct versus path average forecast, pre-pandemic sample (2010M1-2019M12), 5% significance level
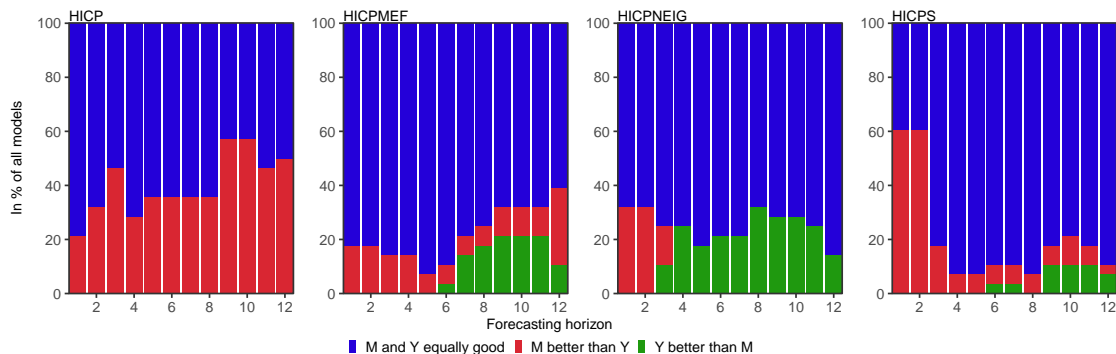

Figure A.5: Test of factor versus no factor forecast, pre-pandemic sample (2010M1-2019M12), 5% significance level
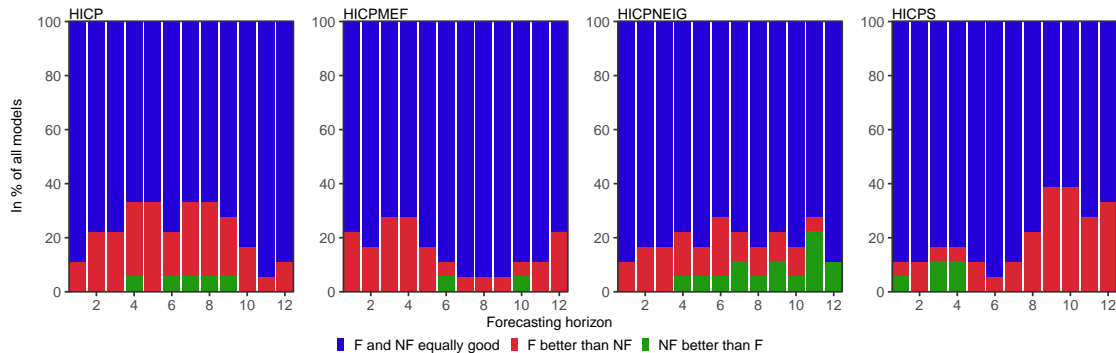

Figure A.6: Test of of targeting versus no targeting of predictors, pre-pandemic sample (2010M1-2019M12), 5% significance level
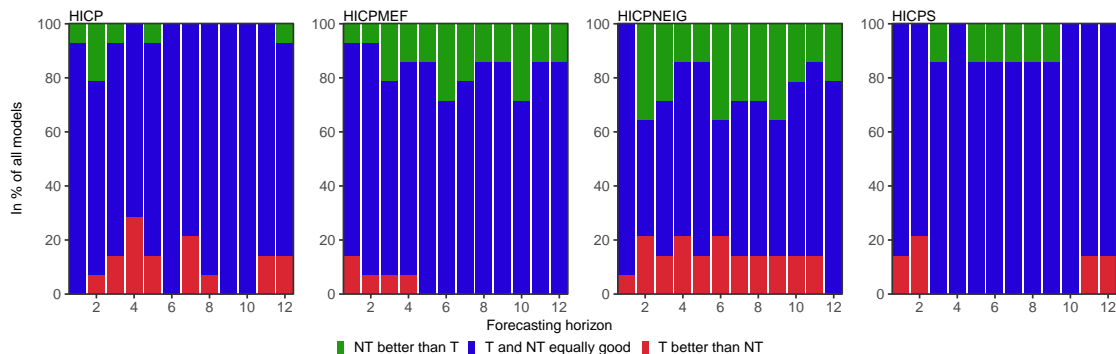
Figure A.7: Test of direct versus path average forecast, pre-pandemic sample (2010M1-2019M12), 1% significance level
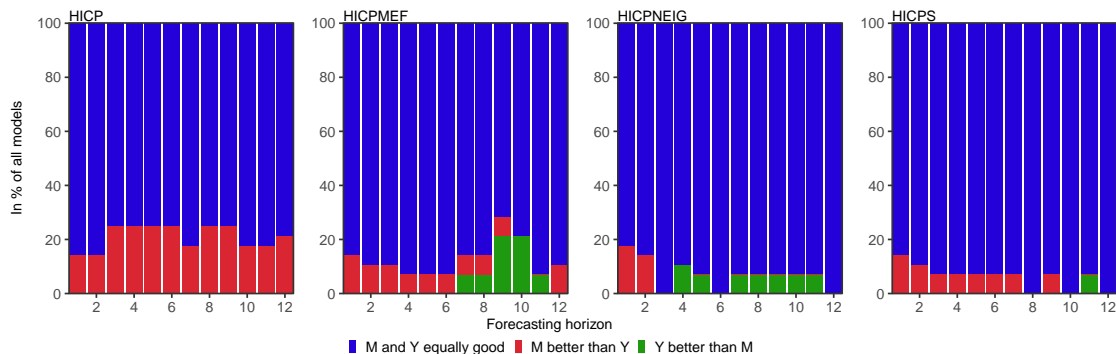

Figure A.8: Test of factor versus no factor forecast, pre-pandemic sample (2010M1-2019M12), 1% significance level
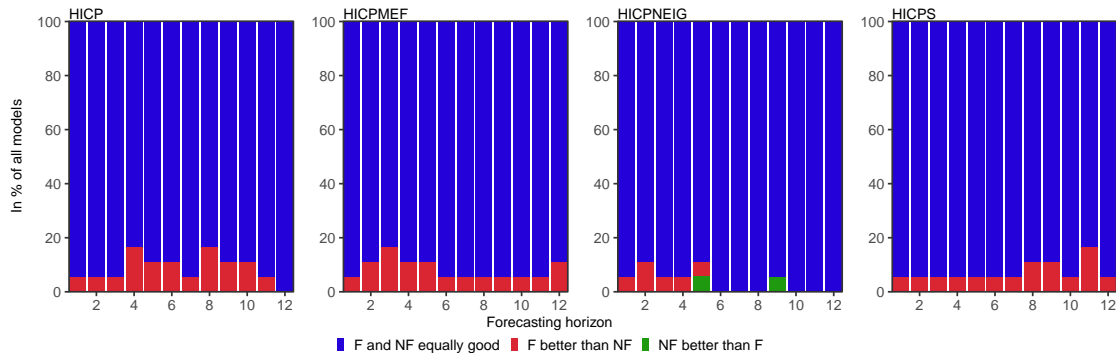

Figure A.9: Test of of targeting versus no targeting of predictors, pre-pandemic sample (2010M1-2019M12), 1% significance level
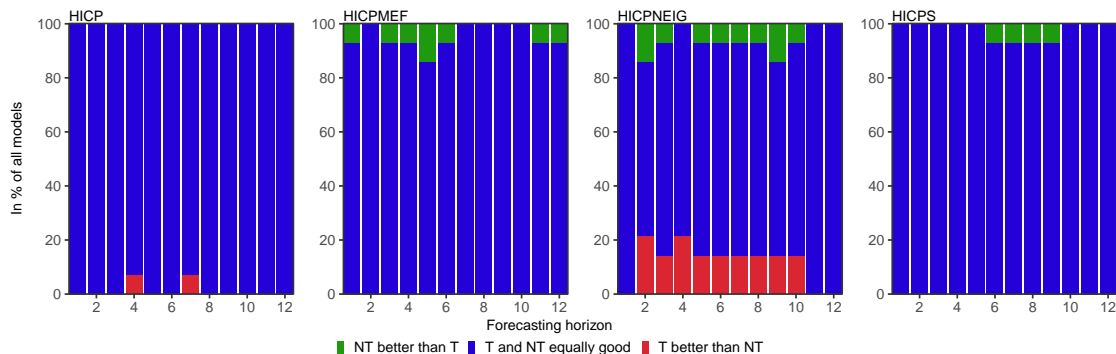
Figure A.10: Test of direct versus path average forecast, full sample (2010M1-2023M12), 5% significance level
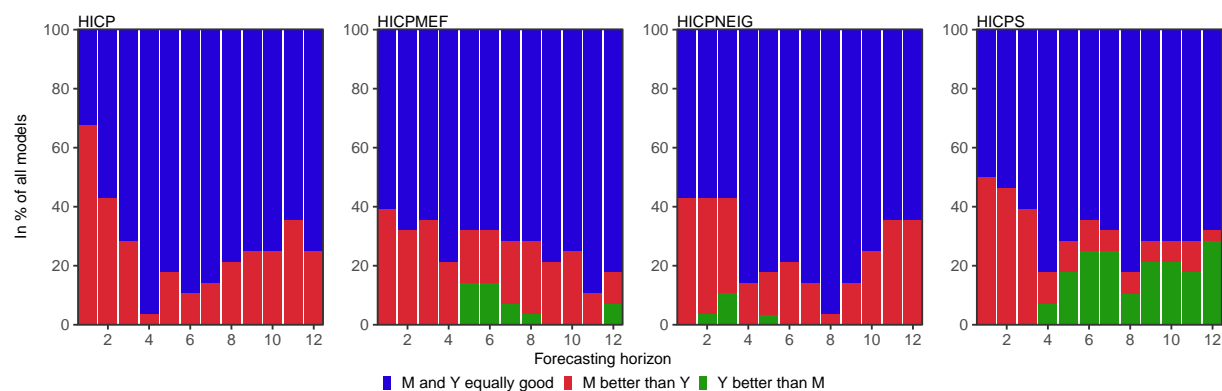

Figure A.11: Test of factor versus no factor forecast, full sample (2010M1-2023M12), 5% significance level
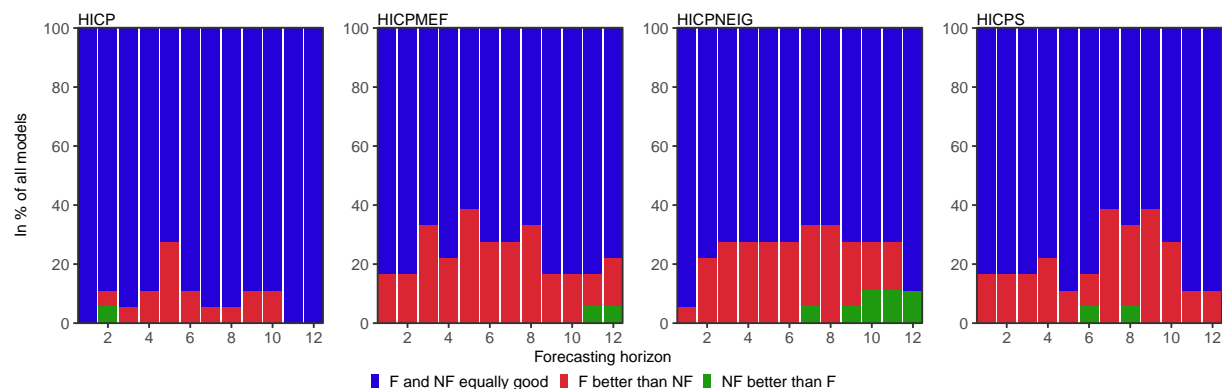

Figure A.12: Test of targeting versus no targeting of predictors, full sample (2010M1-2023M12), 5% significance level
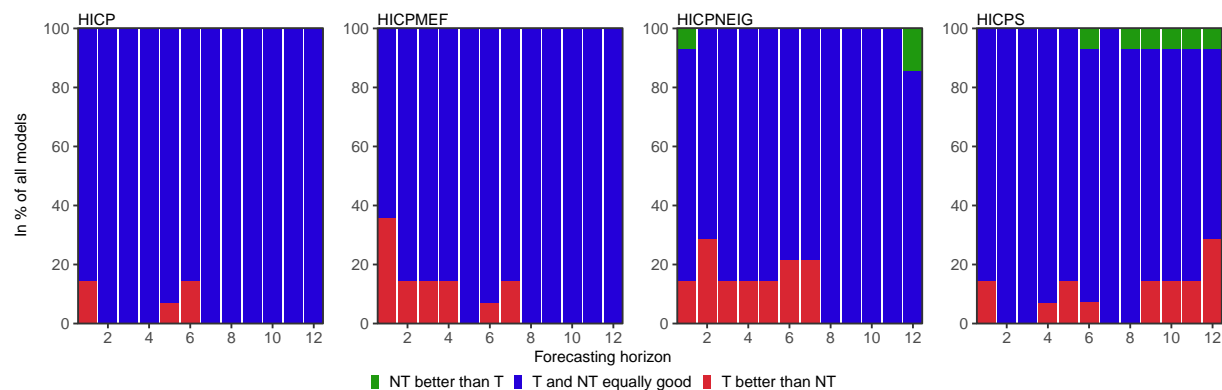
Figure A.13: Test of direct versus path average forecast, full sample (2010M1-2023M12), 1% significance level
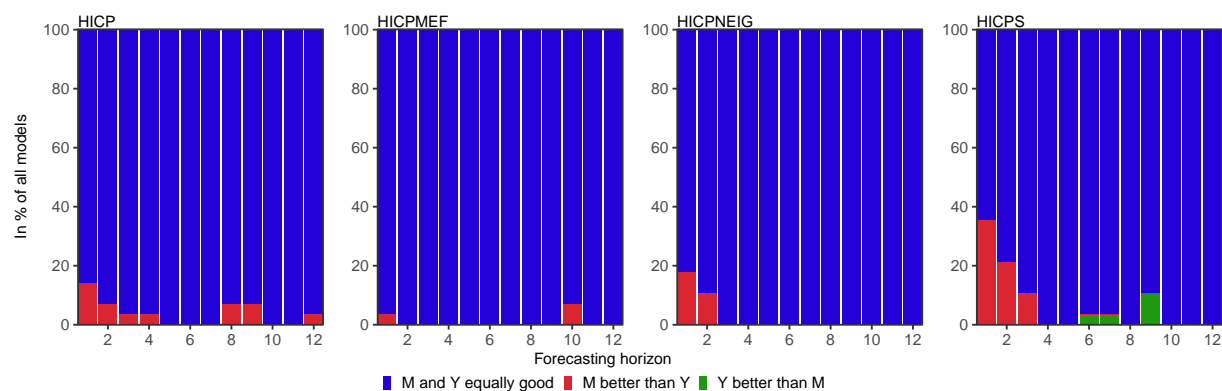

Figure A.14: Test of factor versus no factor forecast, full sample (2010M1-2023M12), 1% significance level
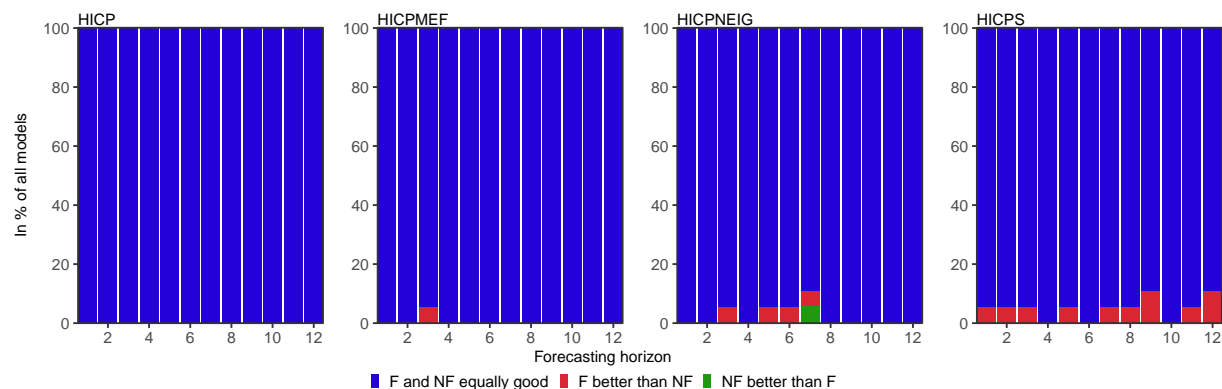

Figure A.15: Test of targeting versus no targeting of predictors, full sample (2010M1-2023M12), 1% significance level
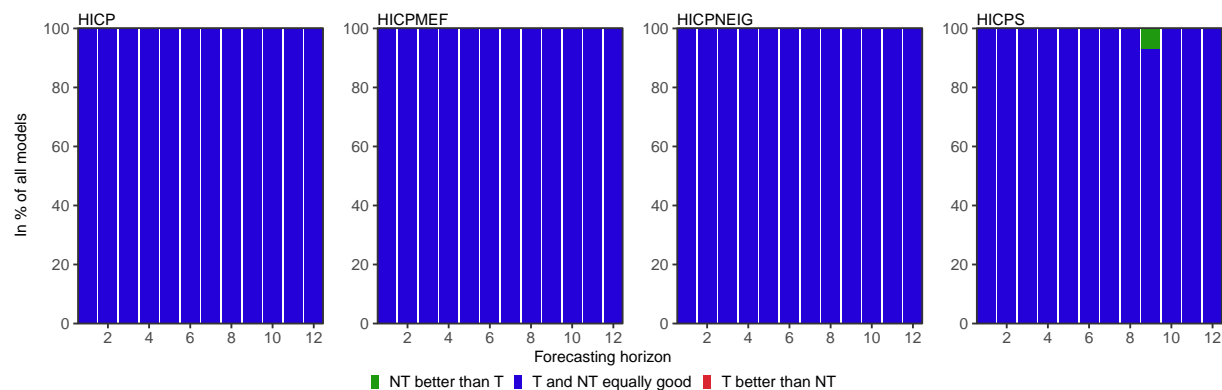
Figure A.16: Gain in $OOS.R^2$ of path average forecast over direct forecast, pre-pandemic sample (2010M1-2019M12)
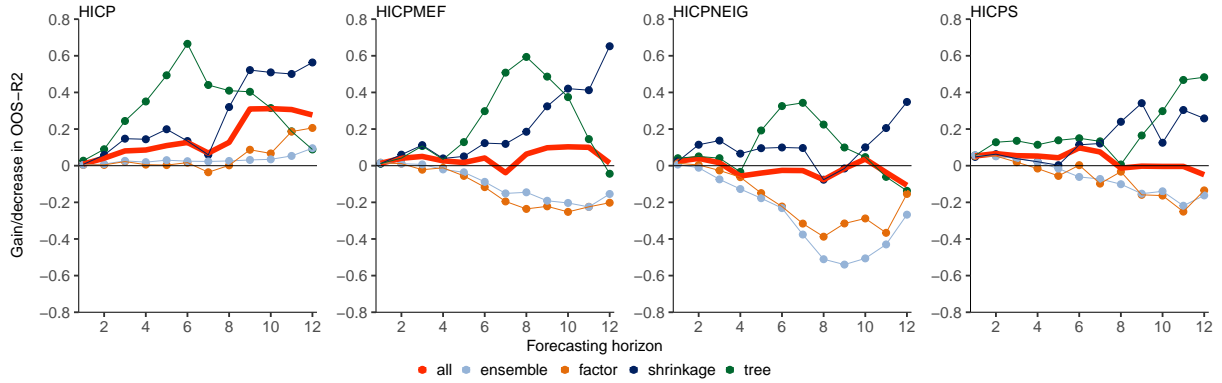

Figure A.17: Gain in $OOS.R^2$ of factor versus no factor forecast, pre-pandemic sample (2010M1-2019M12)
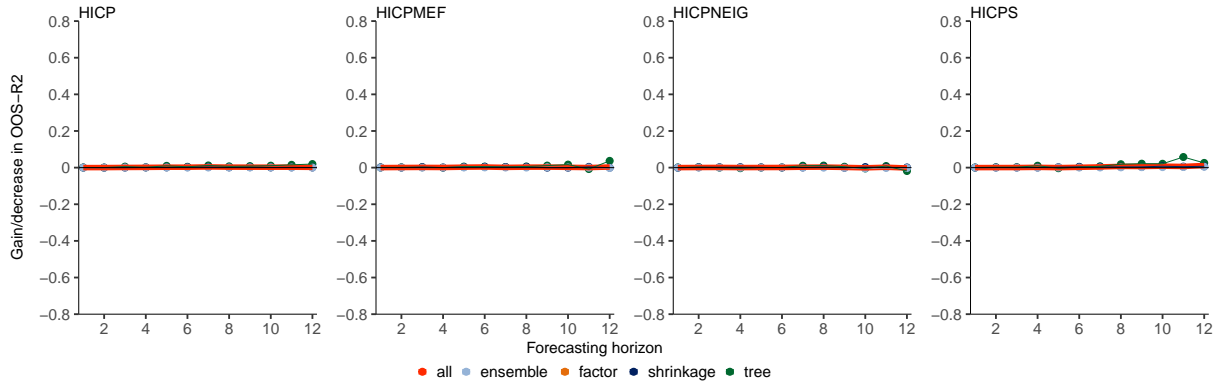

Figure A.18: Gain in $OOS.R^2$ of targeting versus no targeting of predictors, pre-pandemic sample (2010M1-2019M12)