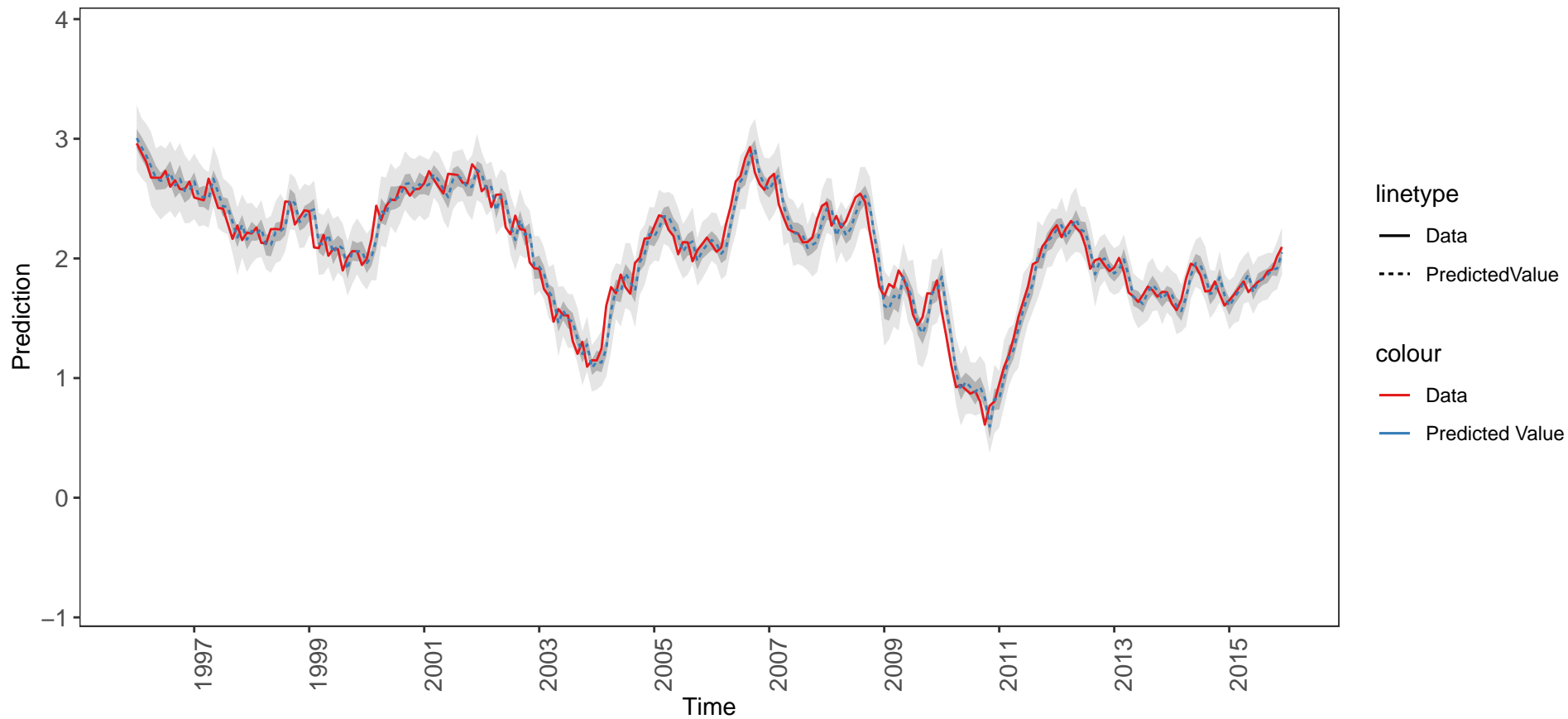
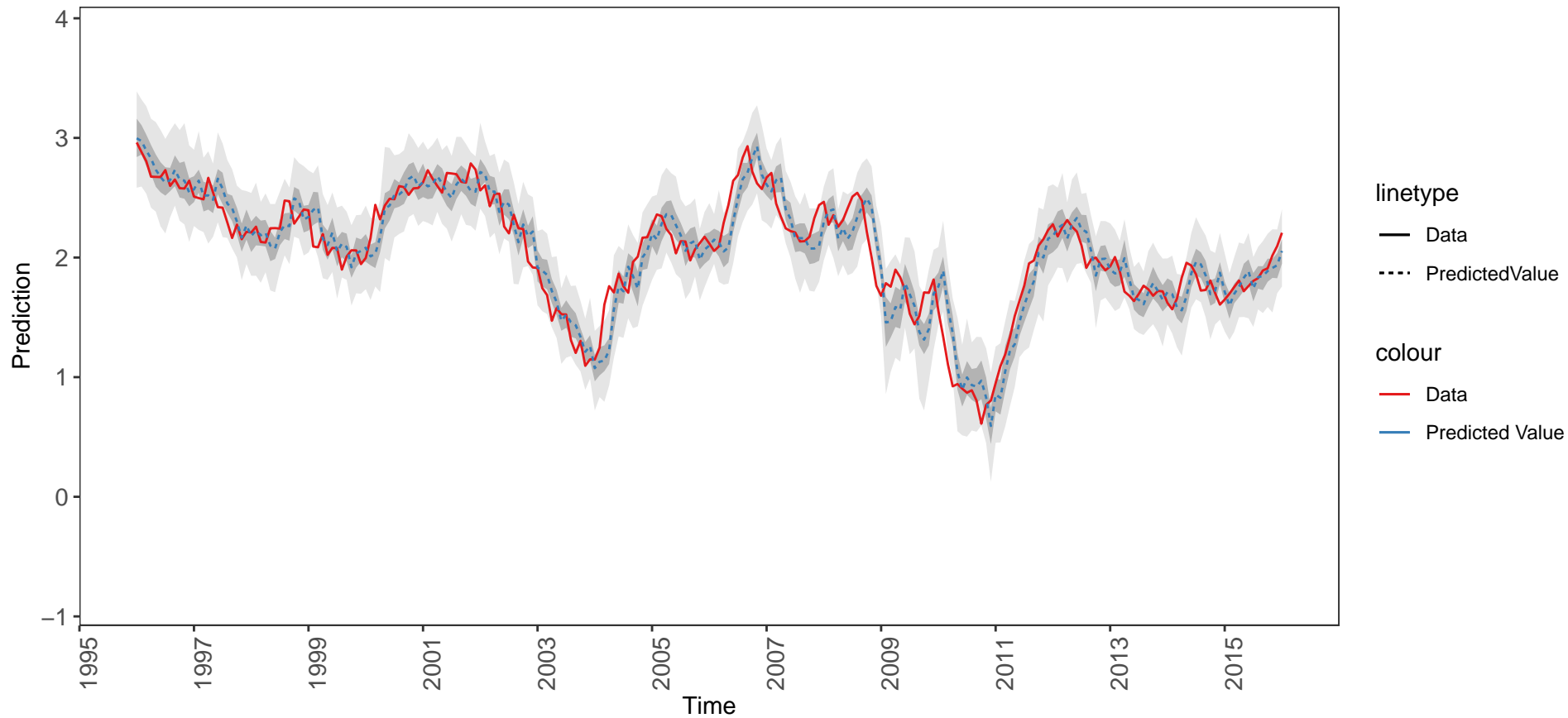


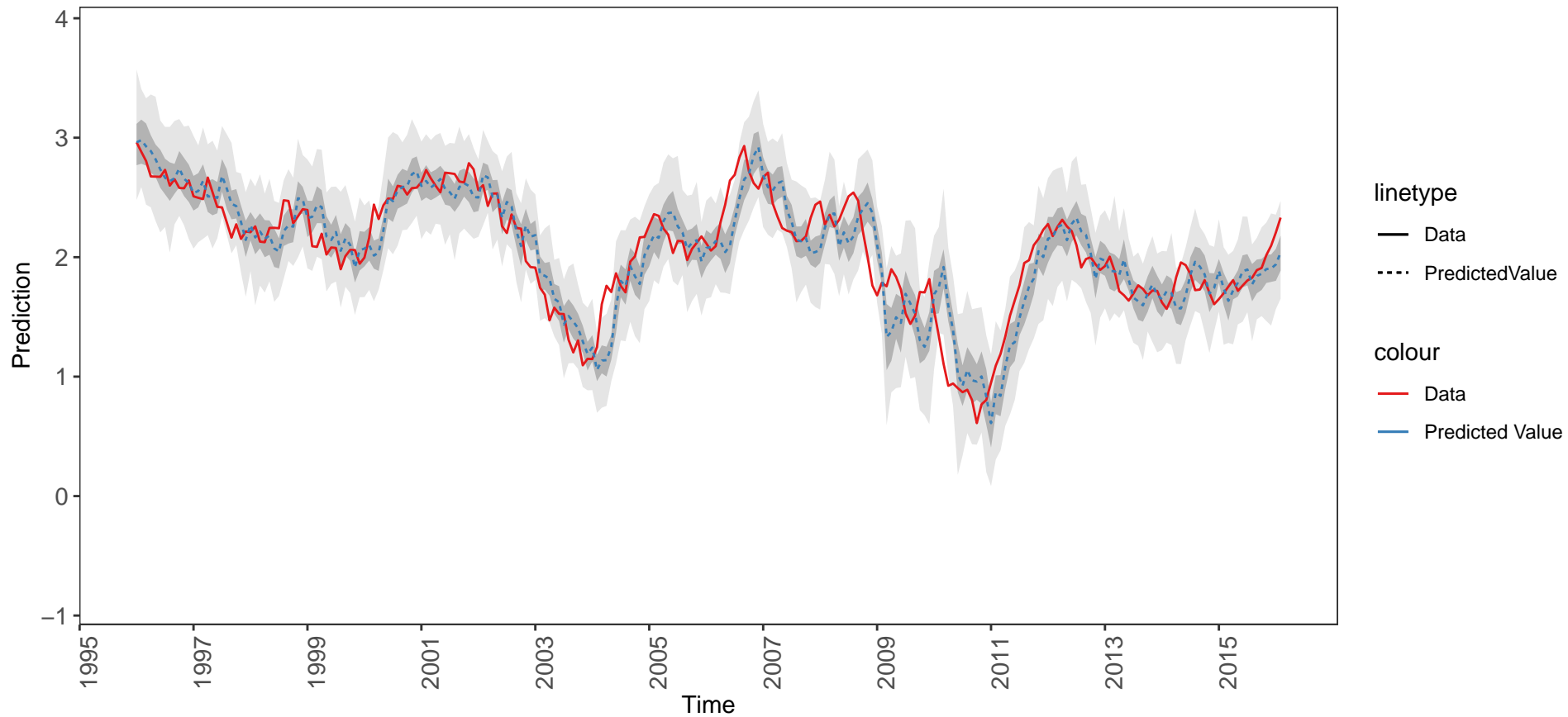
1-step Prediction vs Data



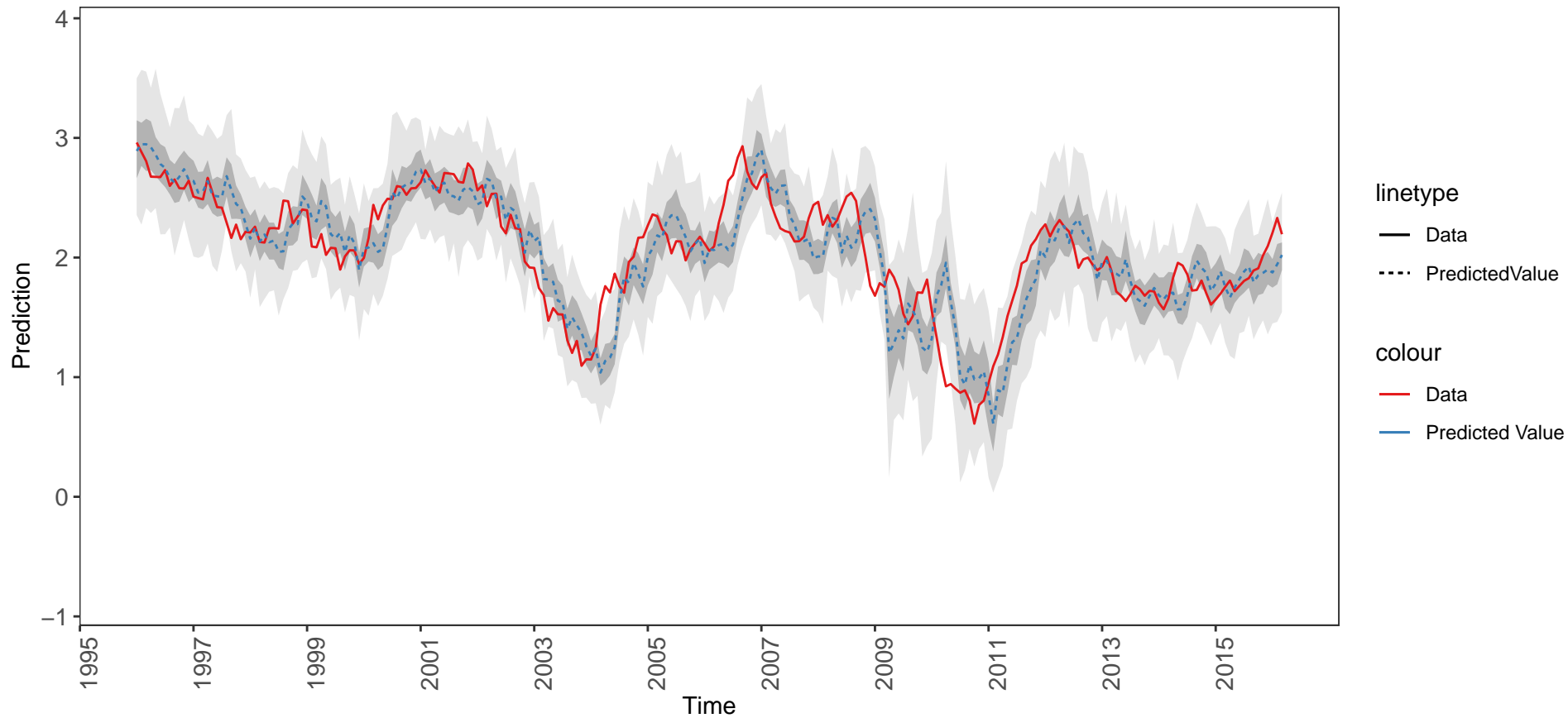
2 -step Prediction vs Data



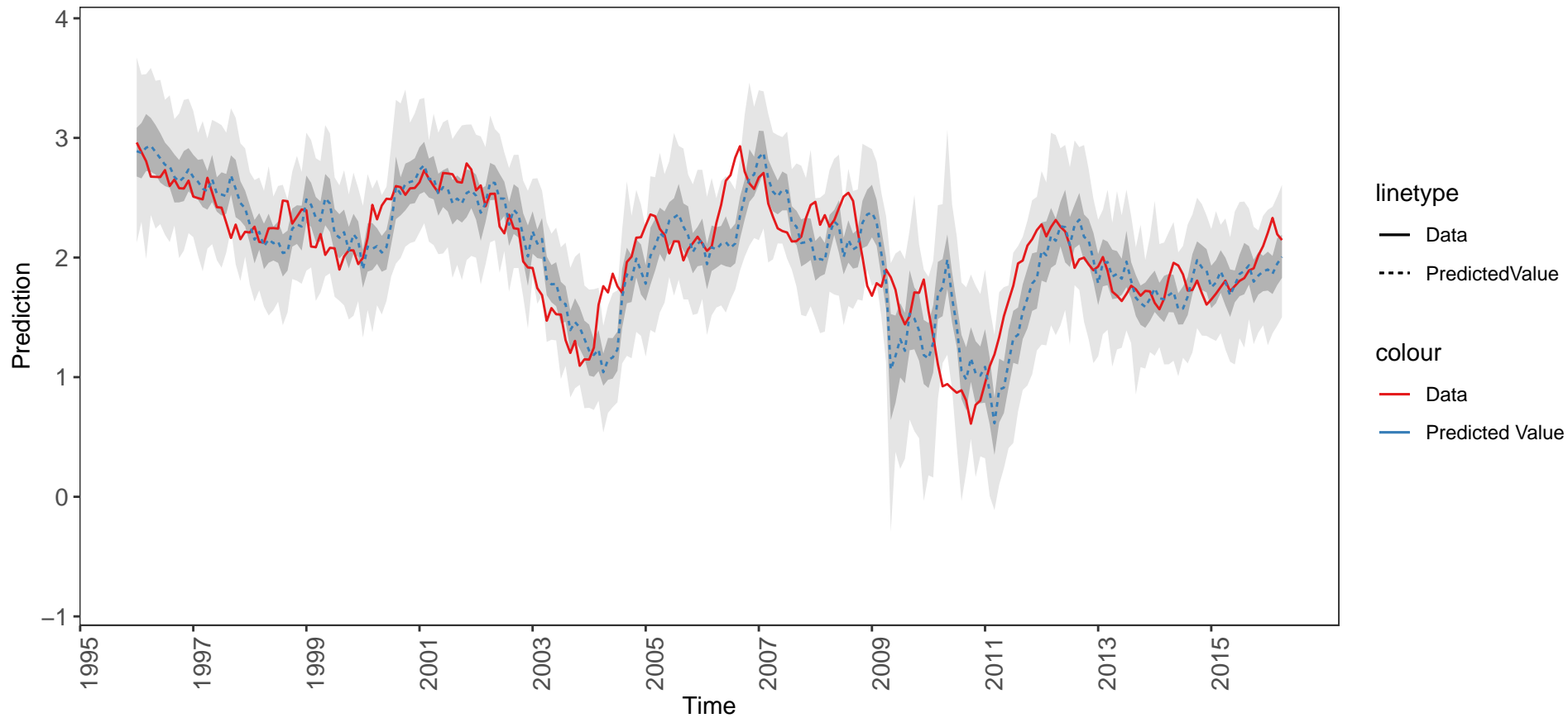
3 -step Prediction vs Data



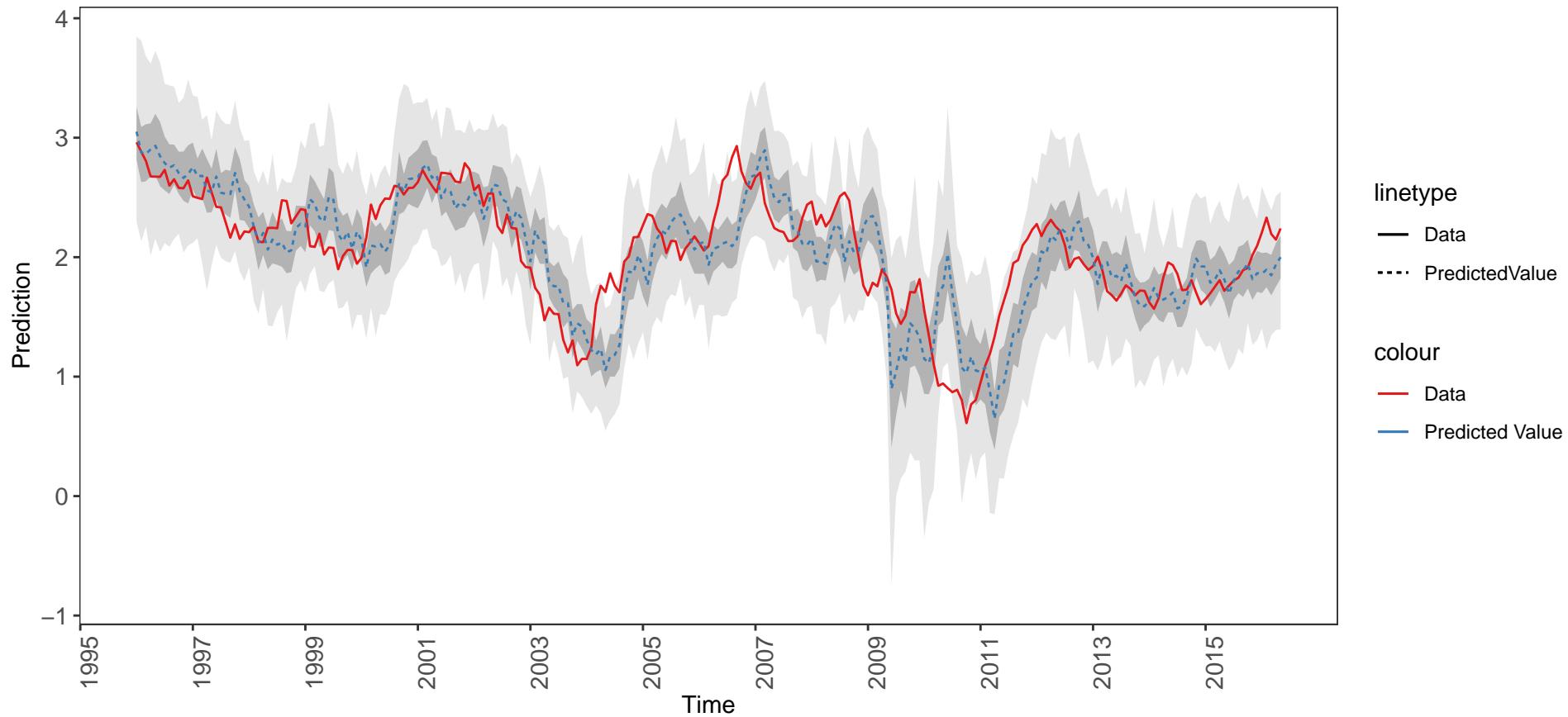
4 -step Prediction vs Data



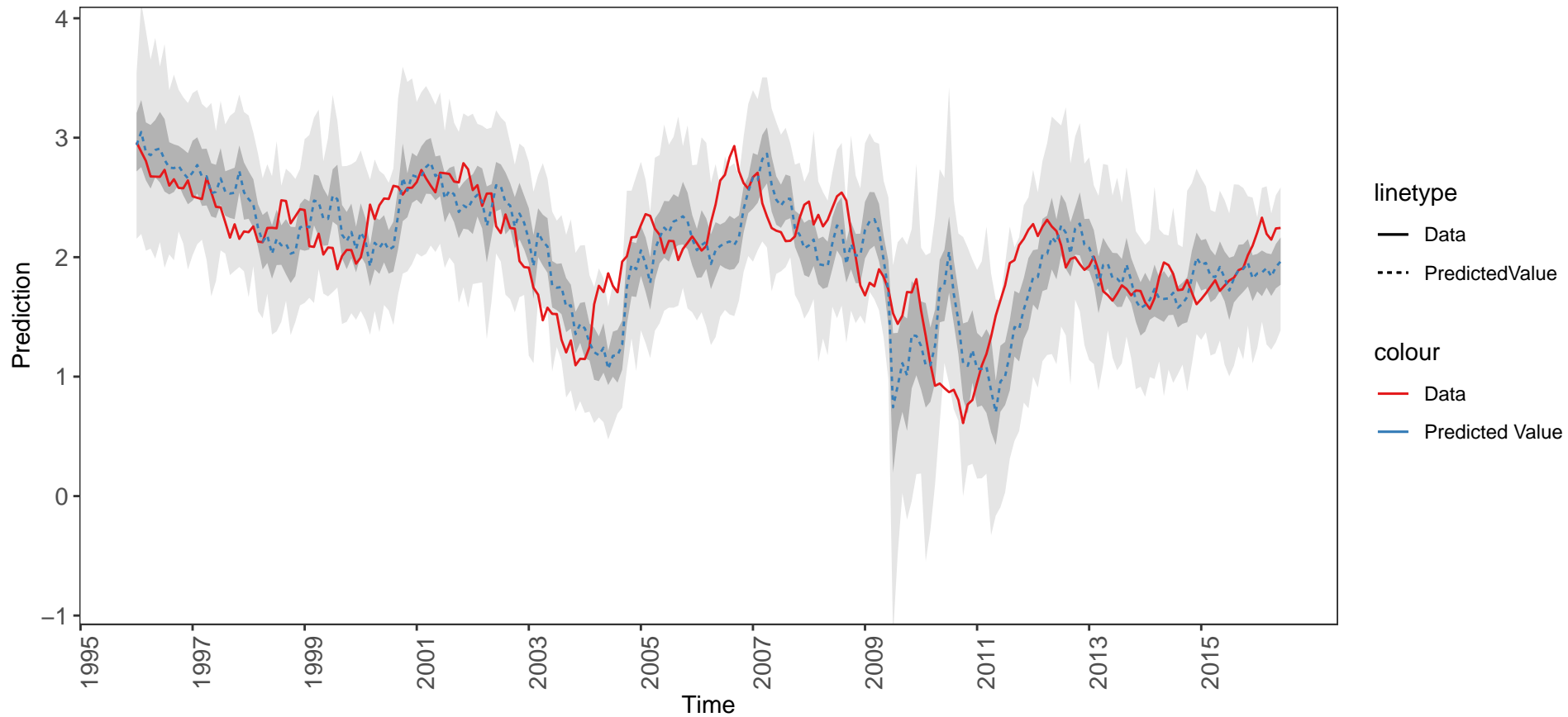
5 -step Prediction vs Data



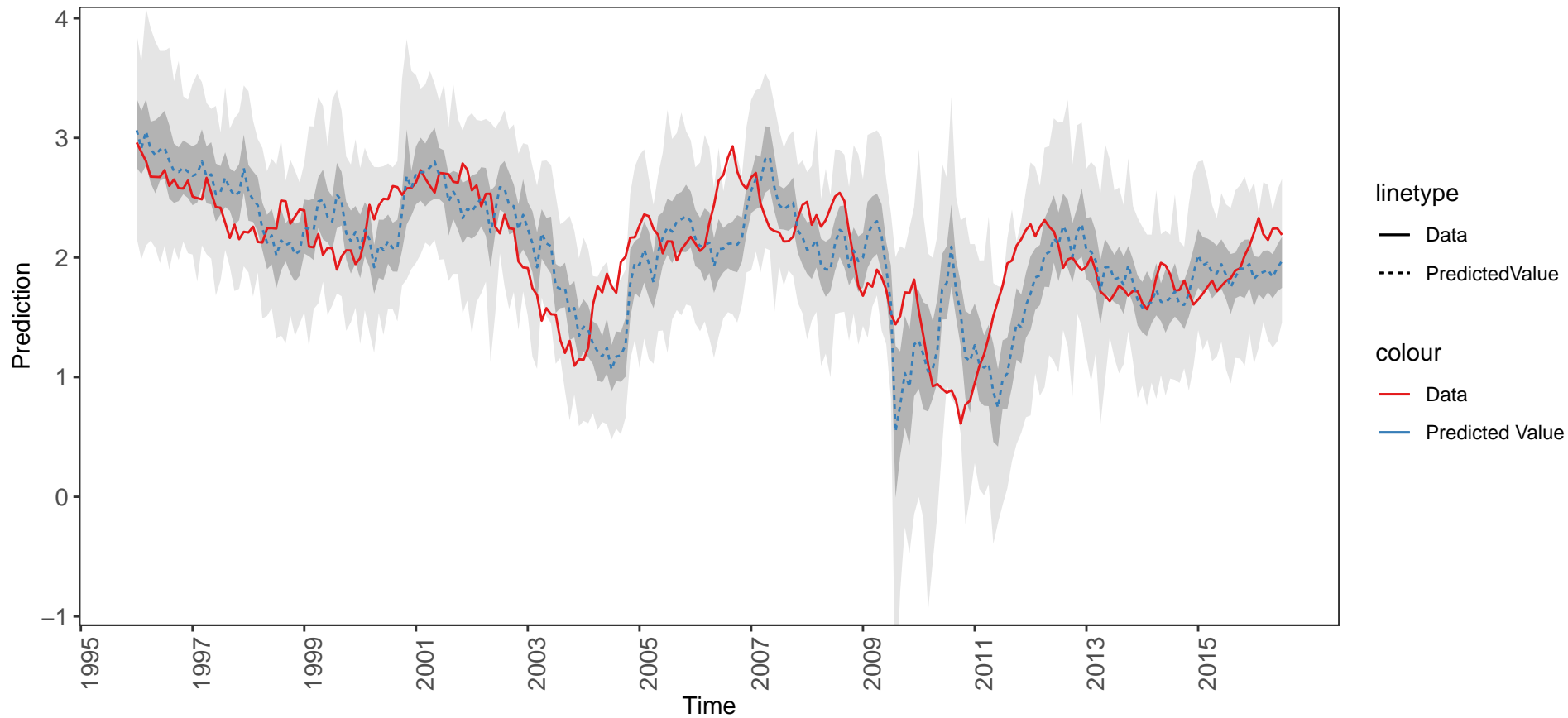
6 -step Prediction vs Data



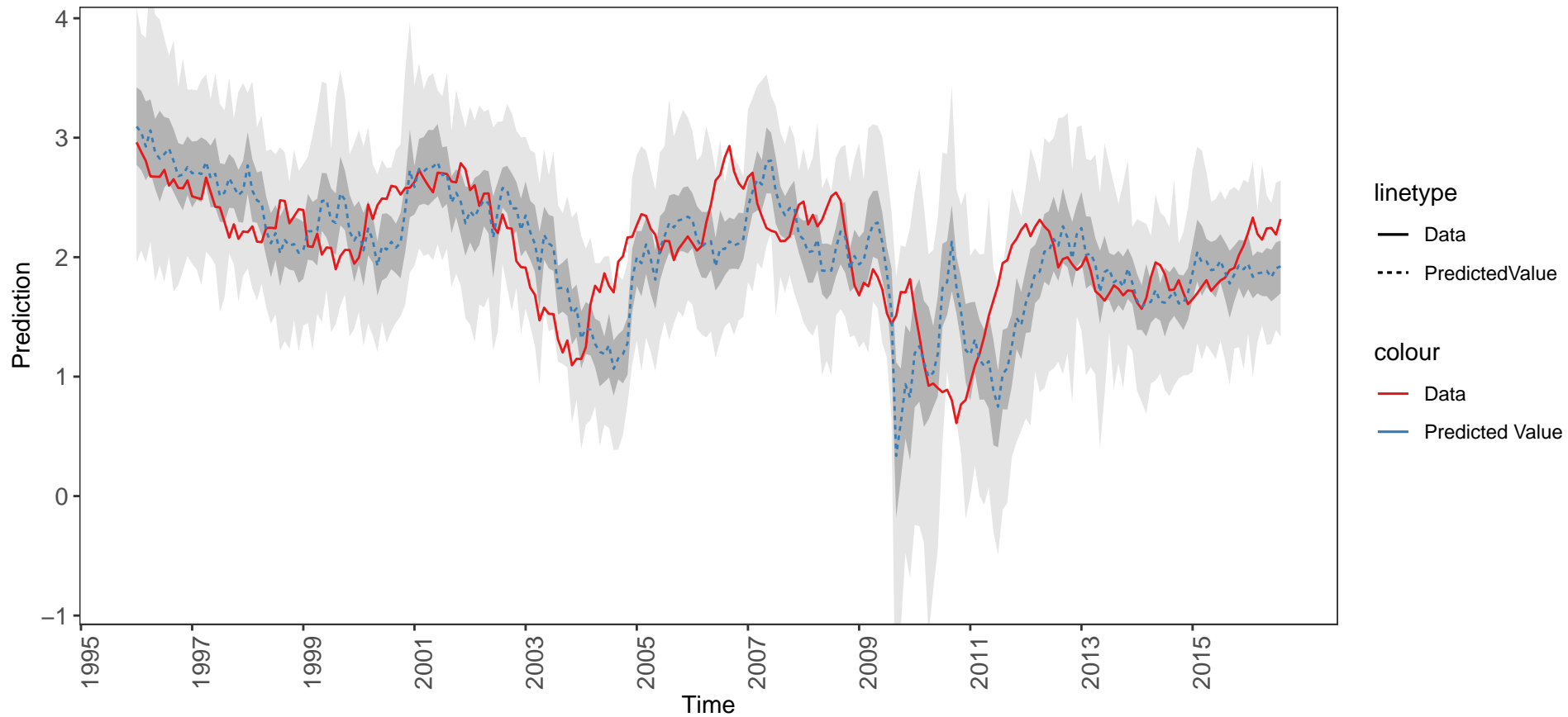
7 -step Prediction vs Data



8 -step Prediction vs Data



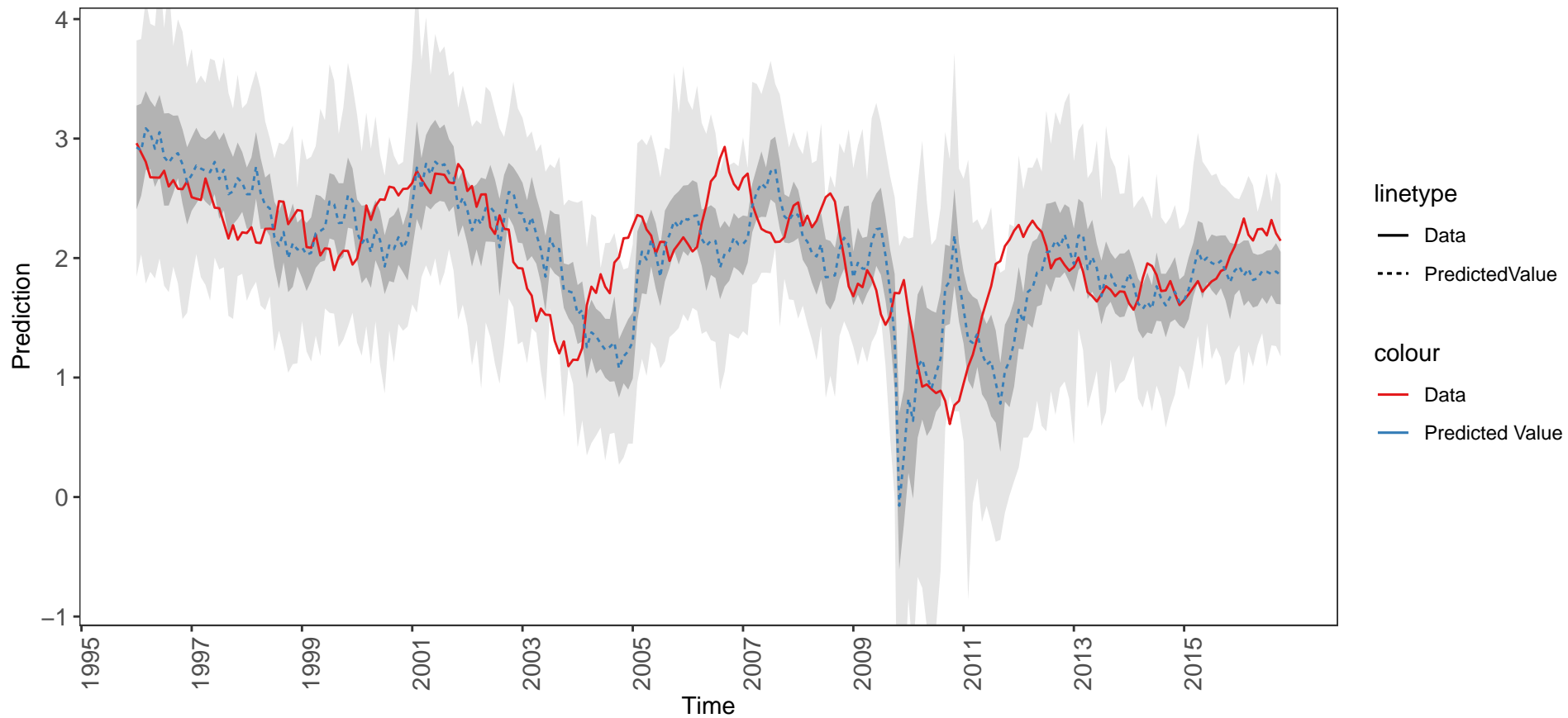
9 -step Prediction vs Data



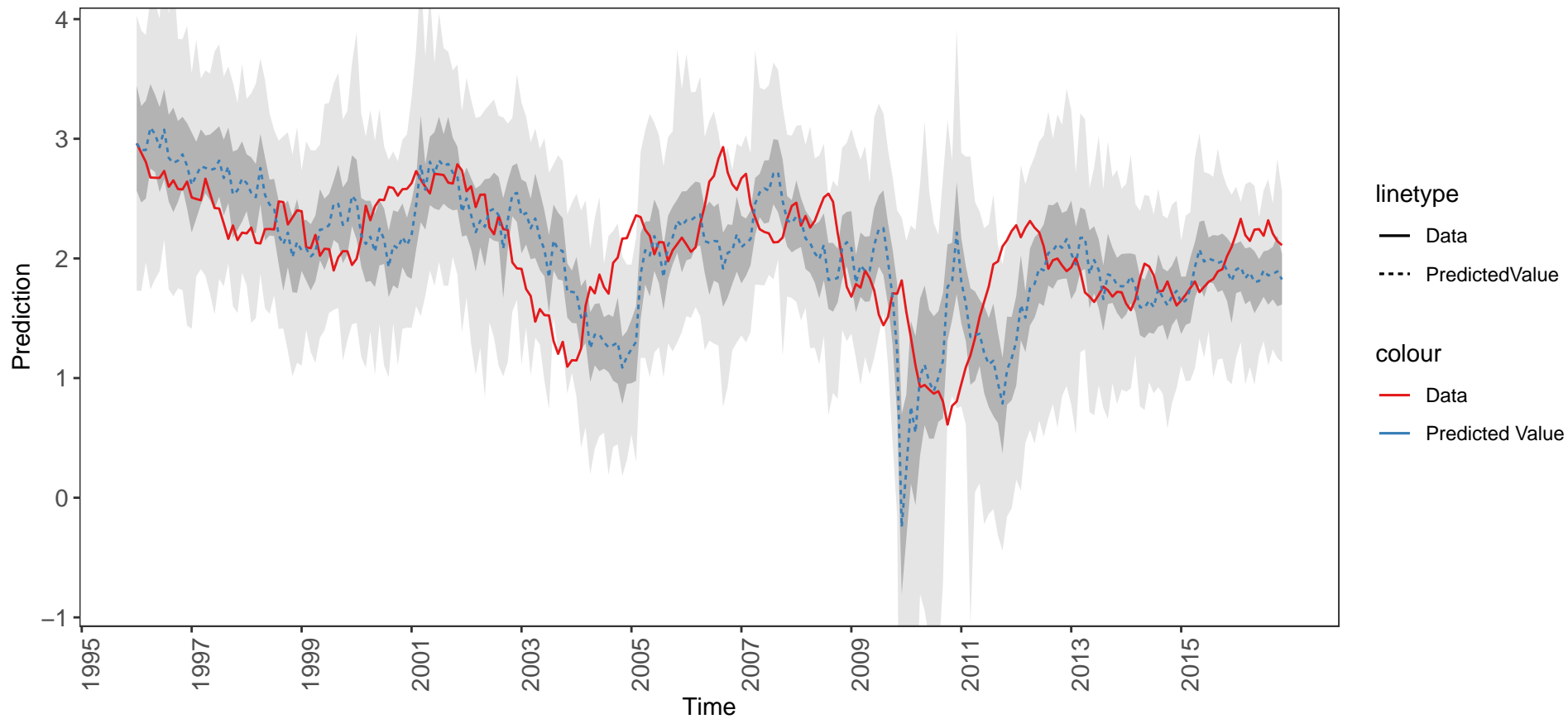
10 -step Prediction vs Data

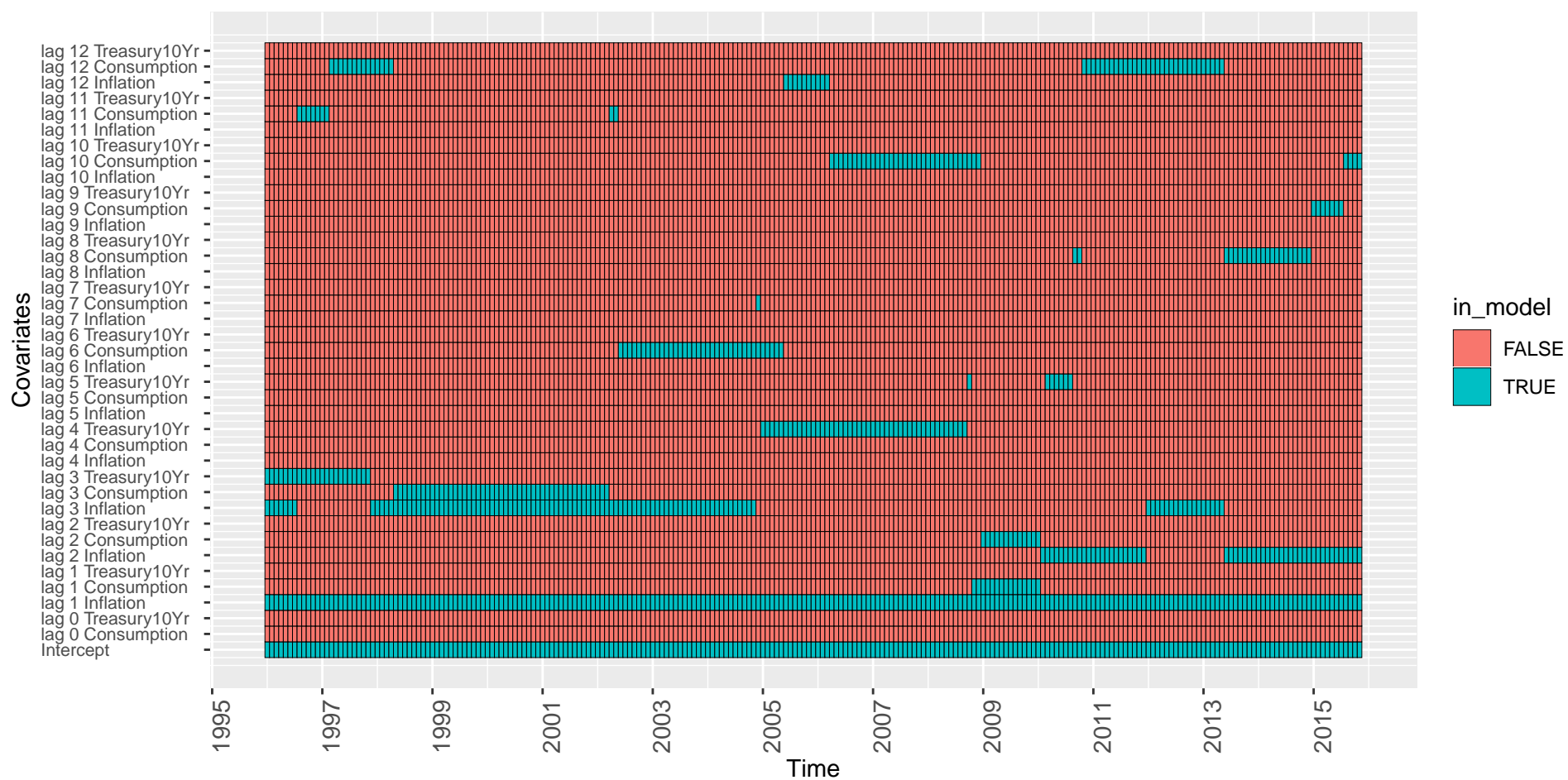


11 -step Prediction vs Data



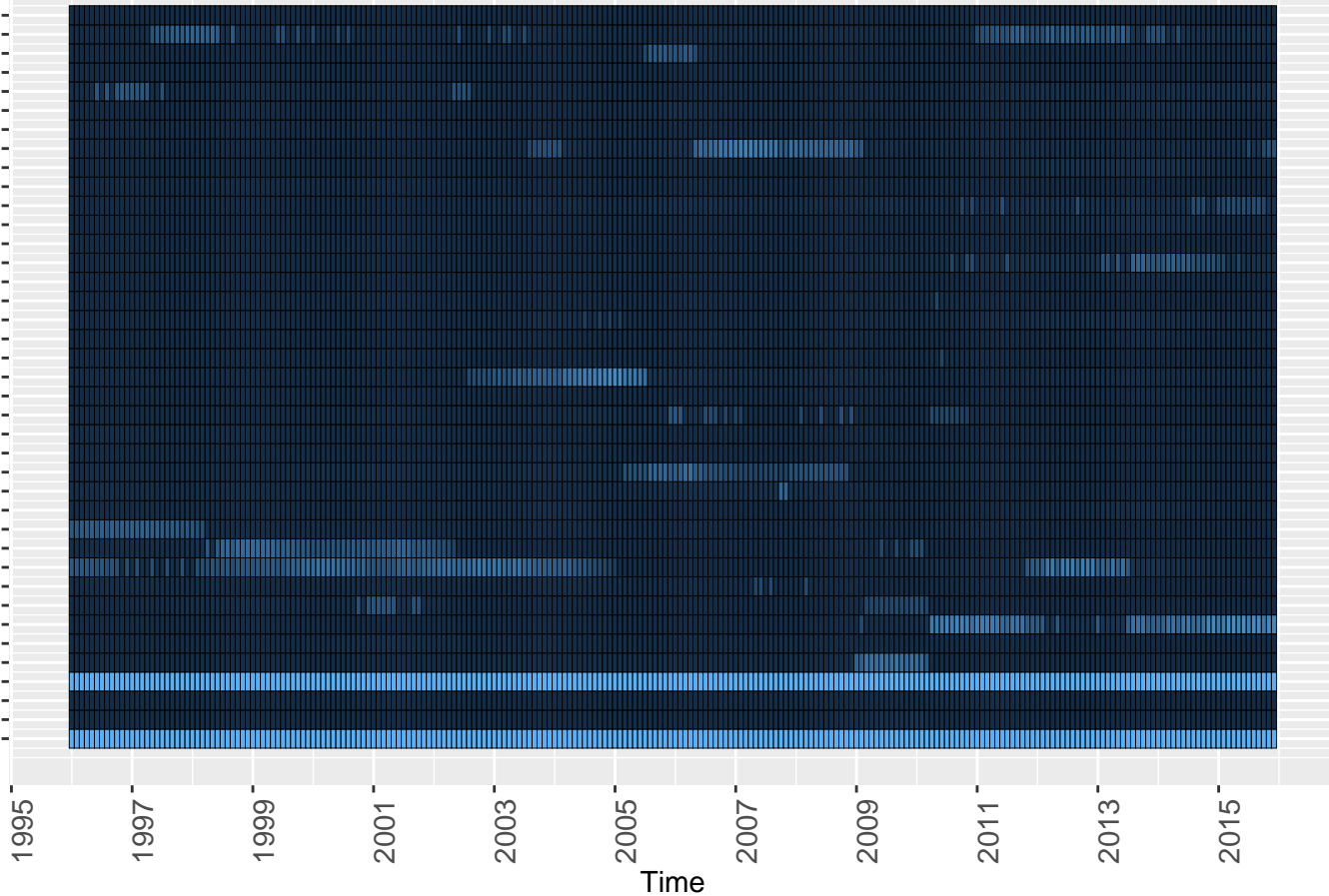
12 -step Prediction vs Data



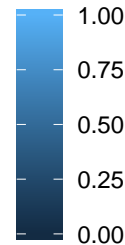


Covariates

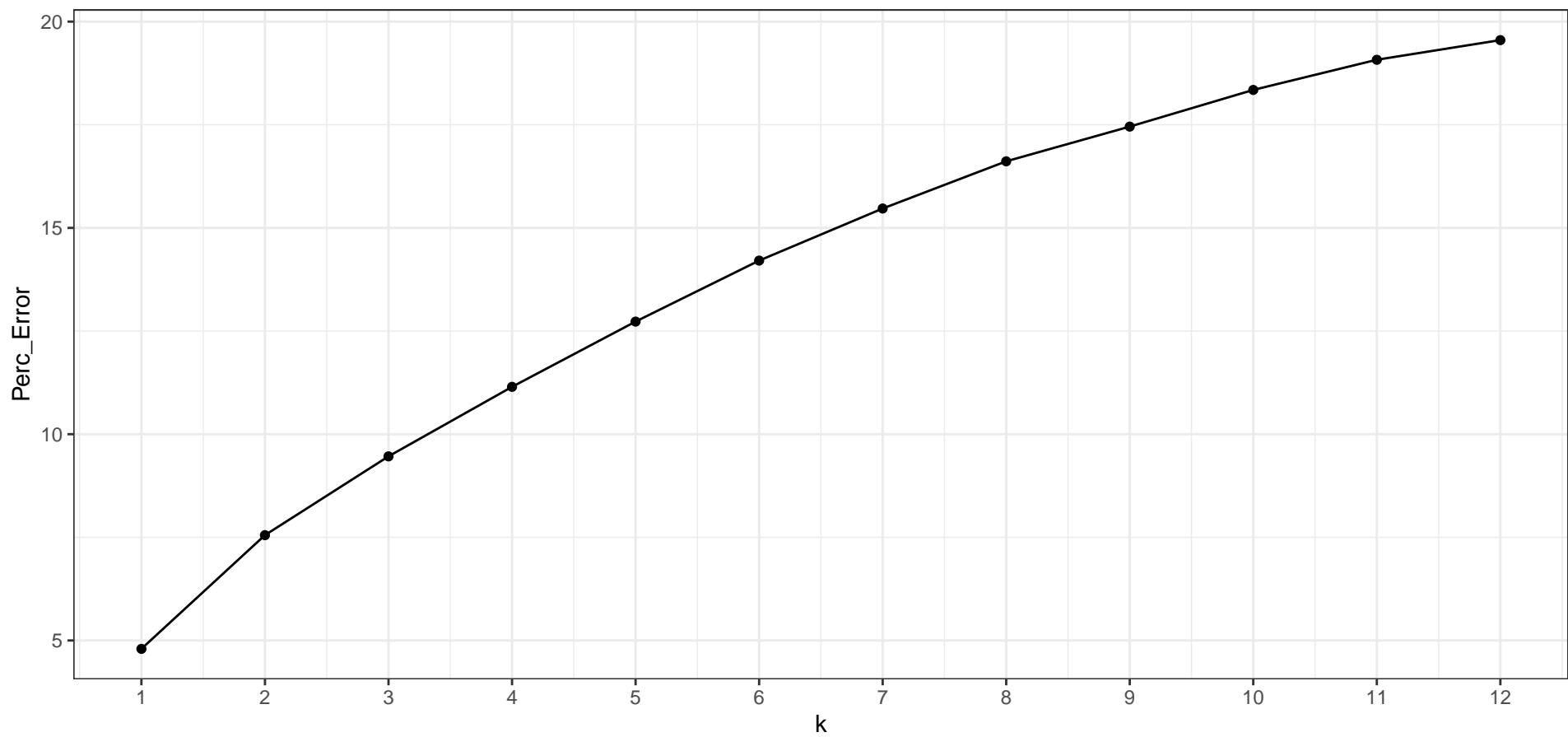
lag 12 Treasury10Yr
lag 12 Consumption
lag 12 Inflation
lag 11 Treasury10Yr
lag 11 Consumption
lag 11 Inflation
lag 10 Treasury10Yr
lag 10 Consumption
lag 10 Inflation
lag 9 Treasury10Yr
lag 9 Consumption
lag 9 Inflation
lag 8 Treasury10Yr
lag 8 Consumption
lag 8 Inflation
lag 7 Treasury10Yr
lag 7 Consumption
lag 7 Inflation
lag 6 Treasury10Yr
lag 6 Consumption
lag 6 Inflation
lag 5 Treasury10Yr
lag 5 Consumption
lag 5 Inflation
lag 4 Treasury10Yr
lag 4 Consumption
lag 4 Inflation
lag 3 Treasury10Yr
lag 3 Consumption
lag 3 Inflation
lag 2 Treasury10Yr
lag 2 Consumption
lag 2 Inflation
lag 1 Treasury10Yr
lag 1 Consumption
lag 1 Inflation
lag 0 Treasury10Yr
lag 0 Consumption
Intercept



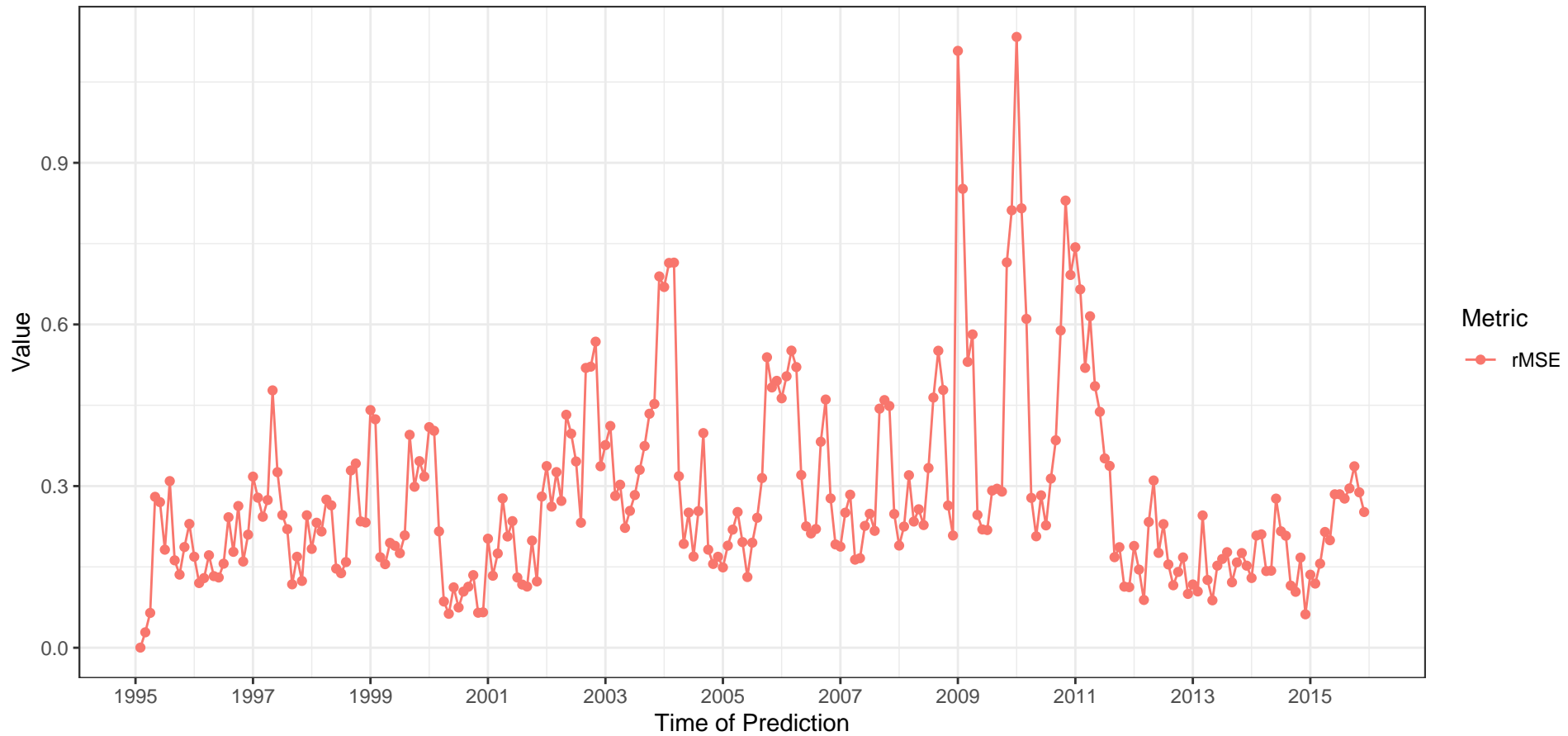
inclusion_probability



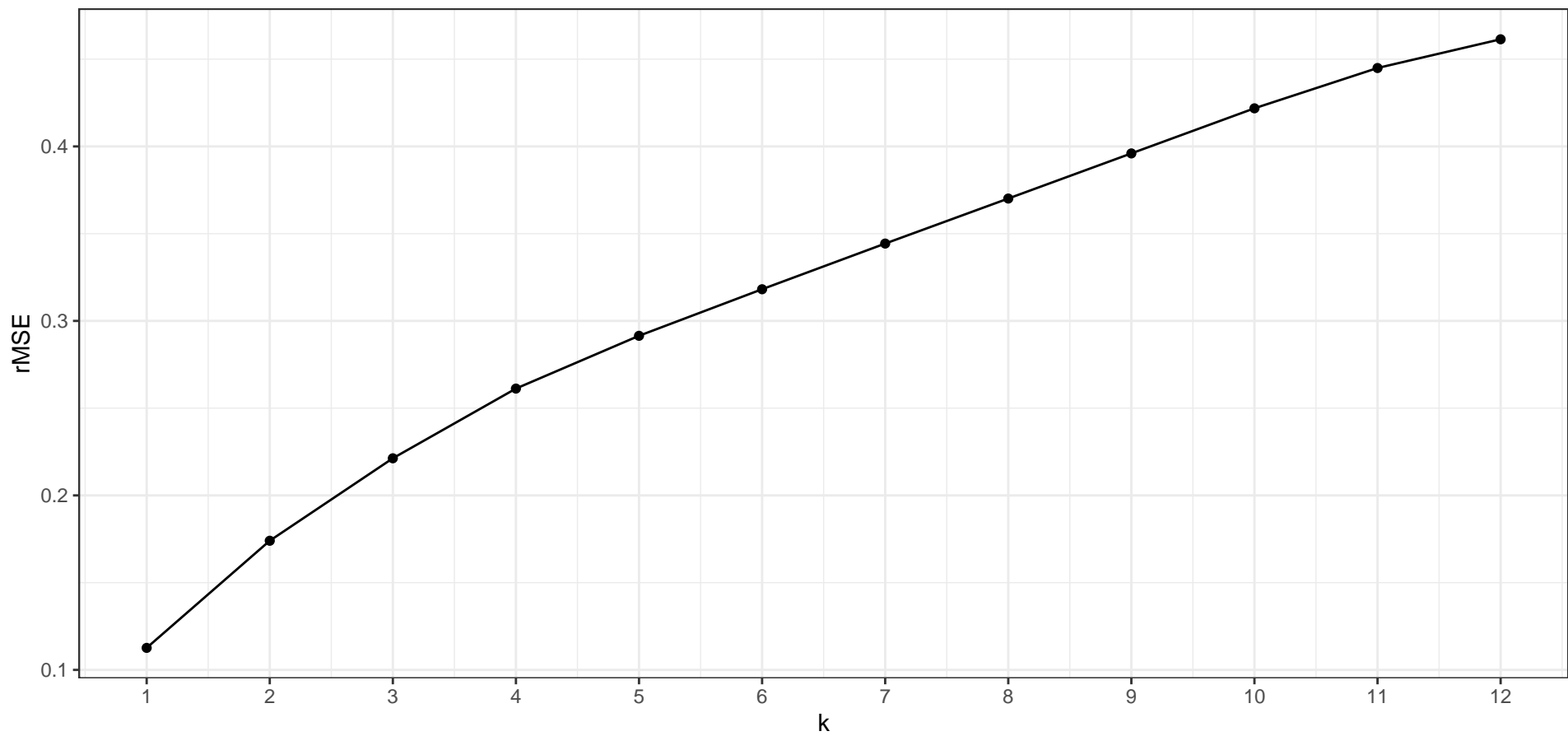
Average Marginal % Error



12-Step Path Root Mean Squared Error



Marginal12-Step Root Mean Squared Error



Marginal12-Step Root Mean Absolute Deviation

