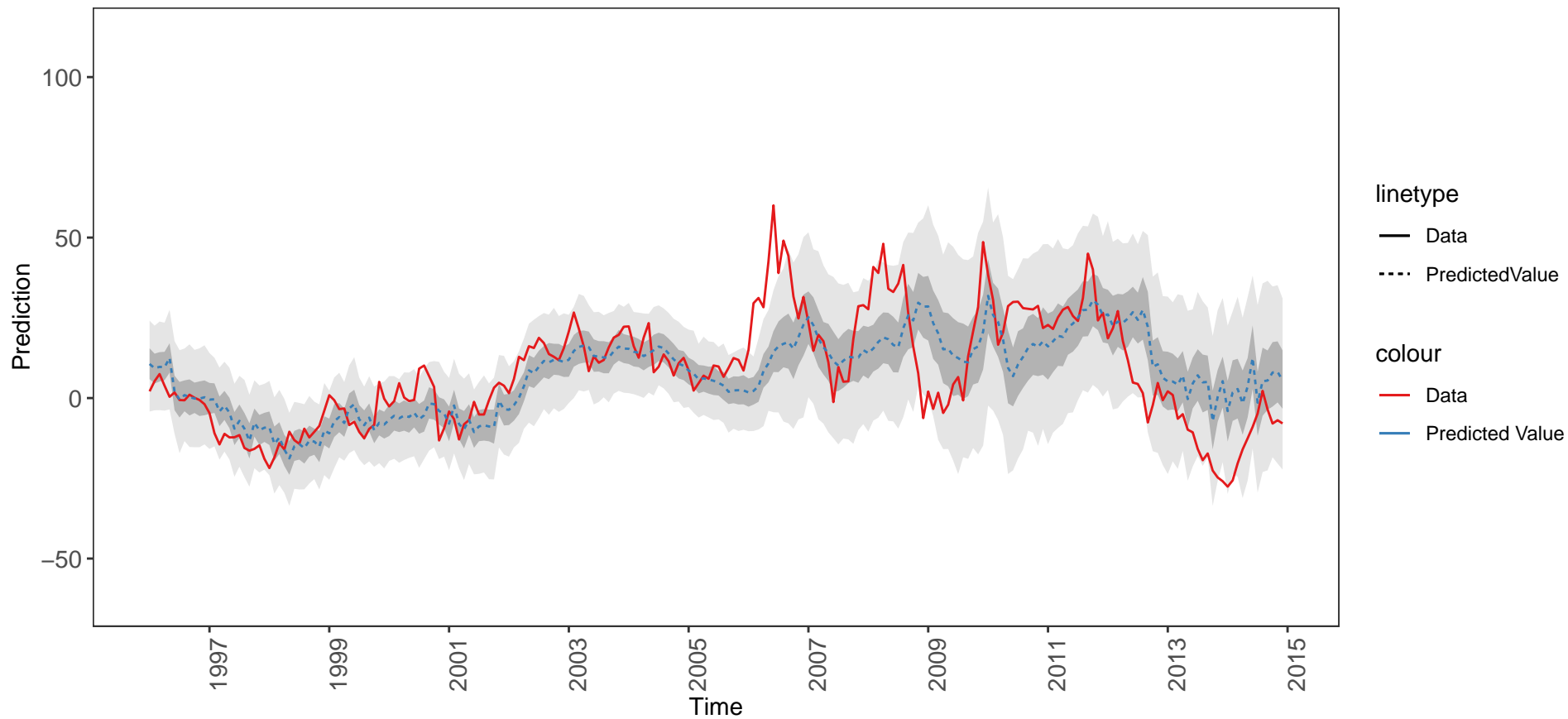
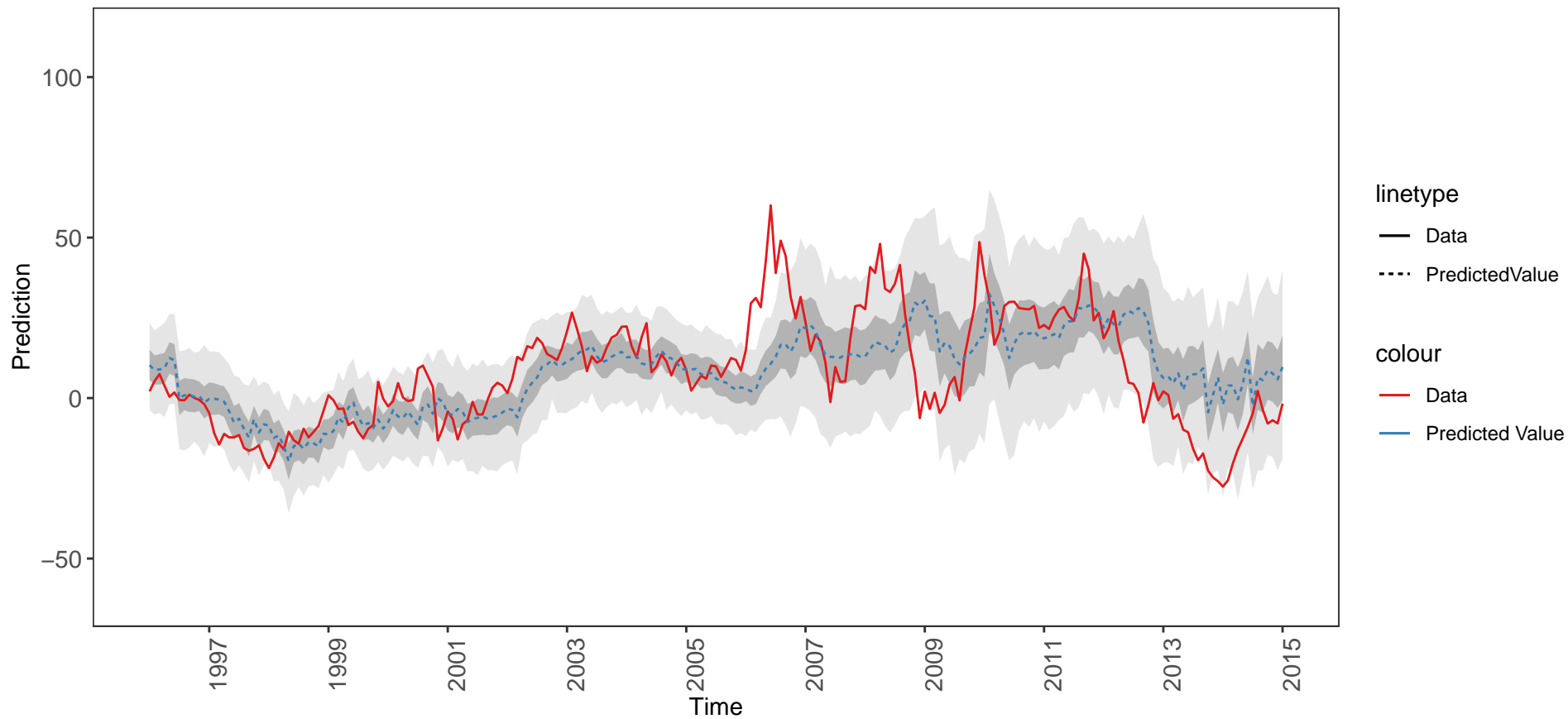


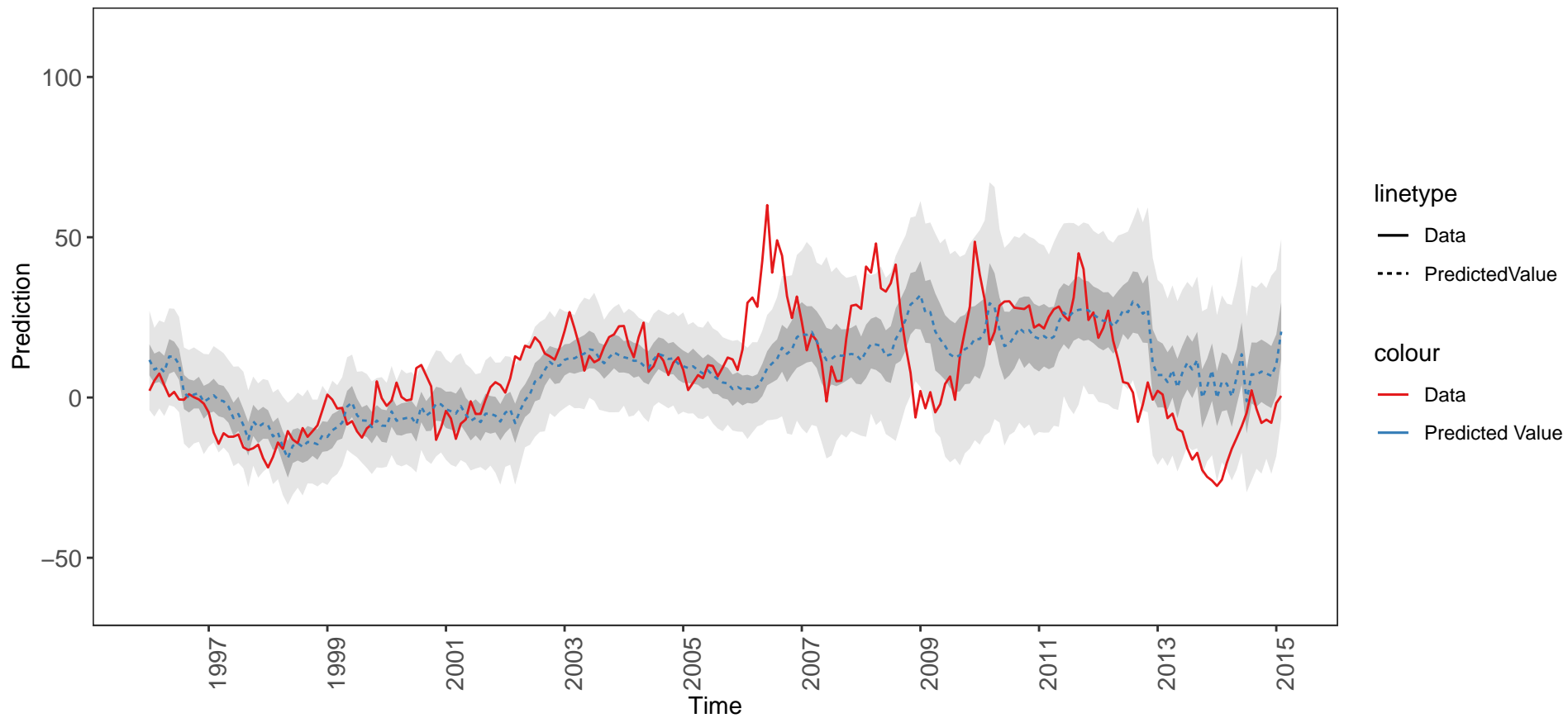
1-step Prediction vs Data



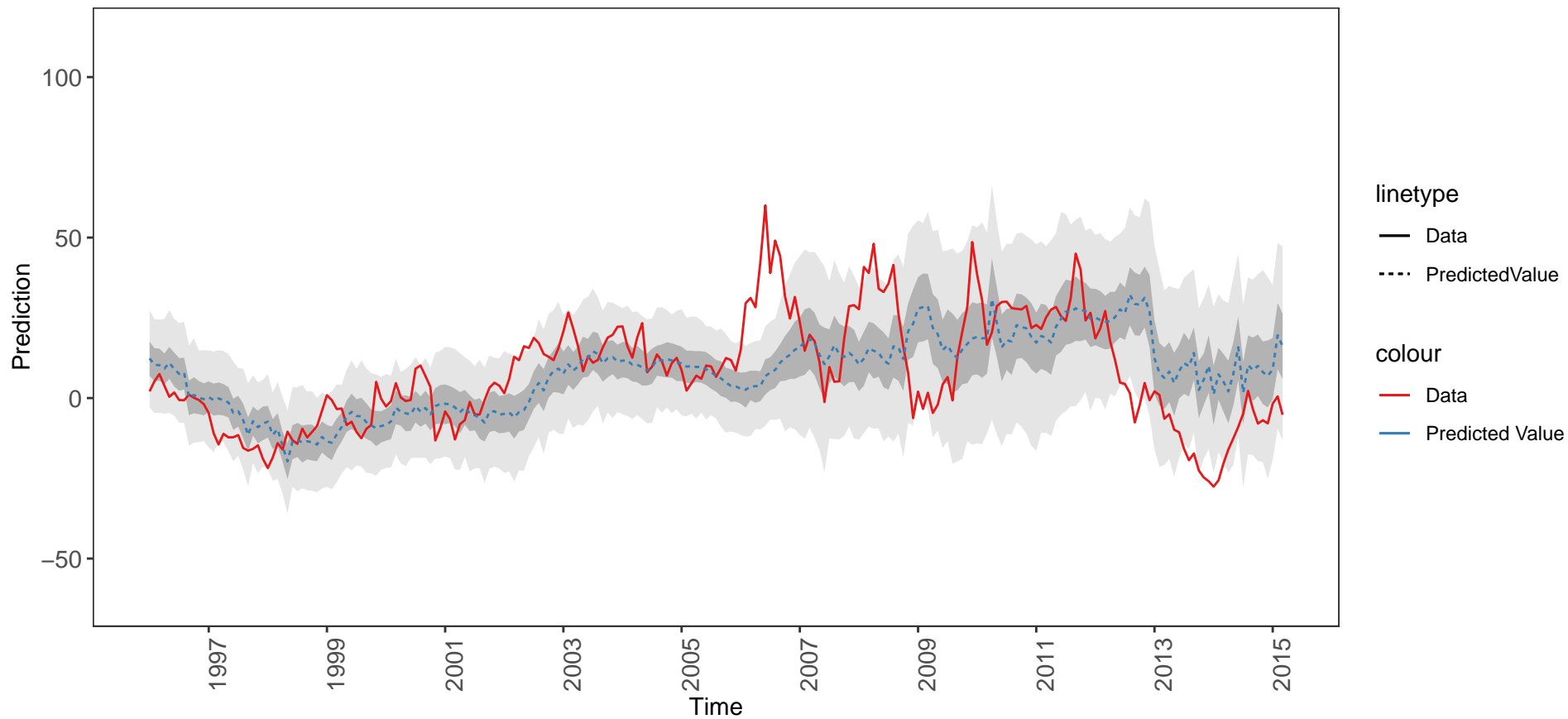
2-step Prediction vs Data



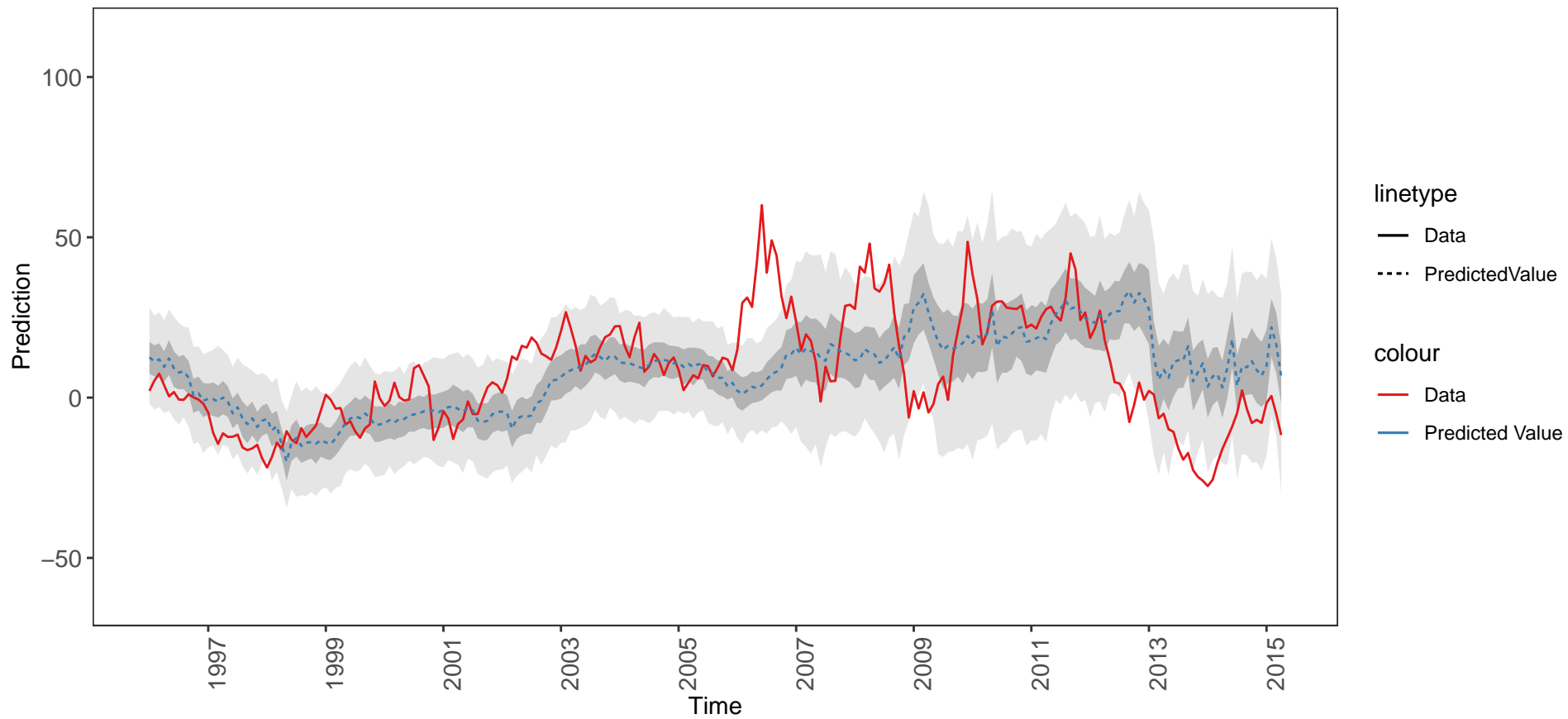
3 -step Prediction vs Data



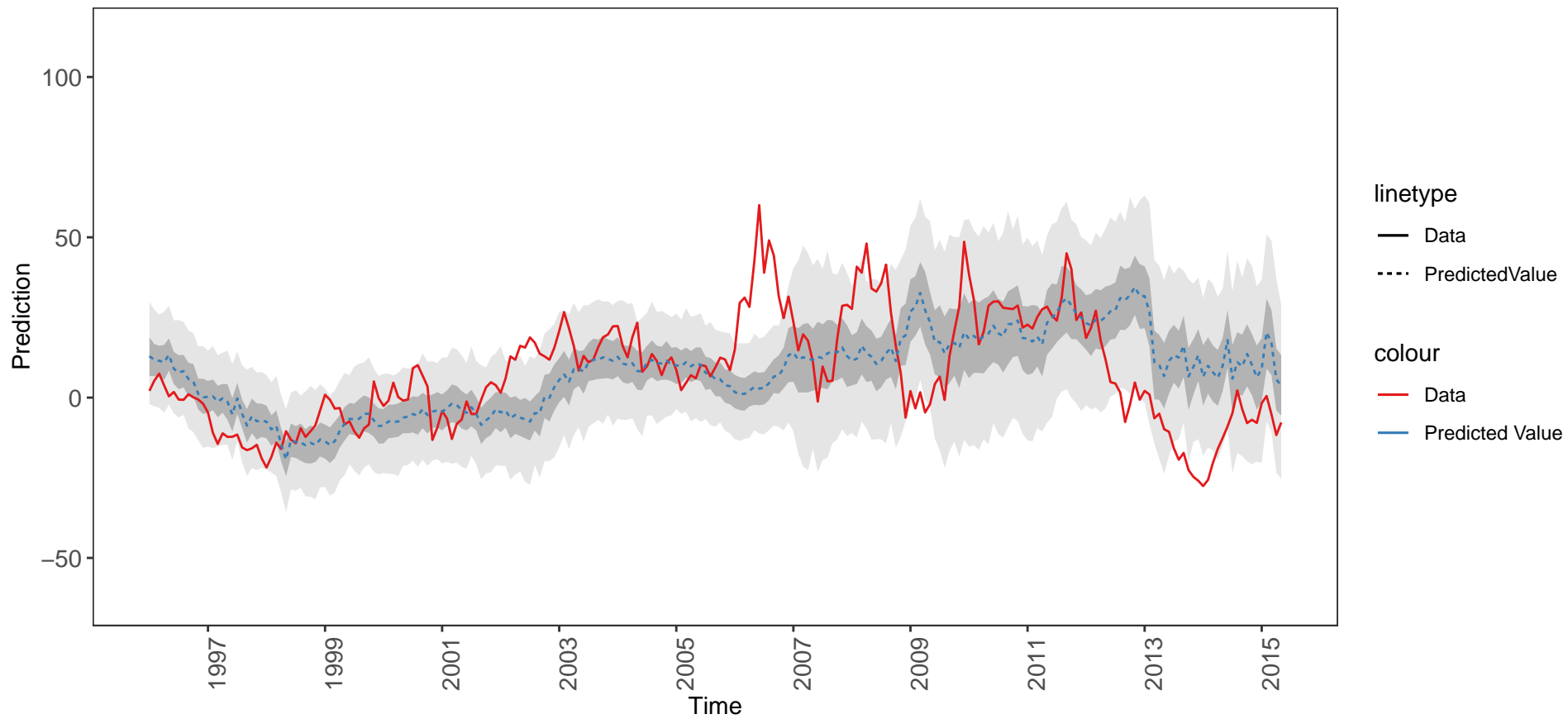
4 -step Prediction vs Data



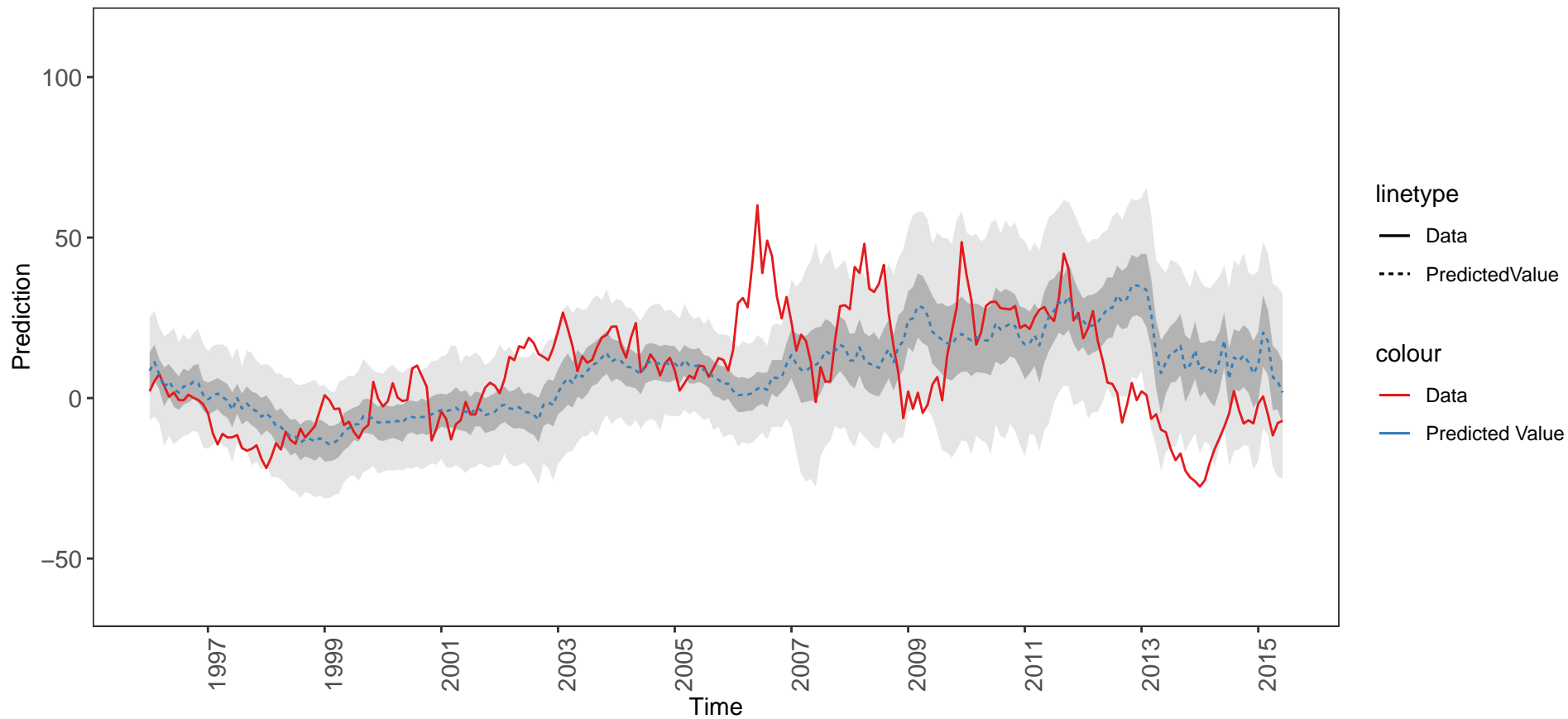
5 -step Prediction vs Data



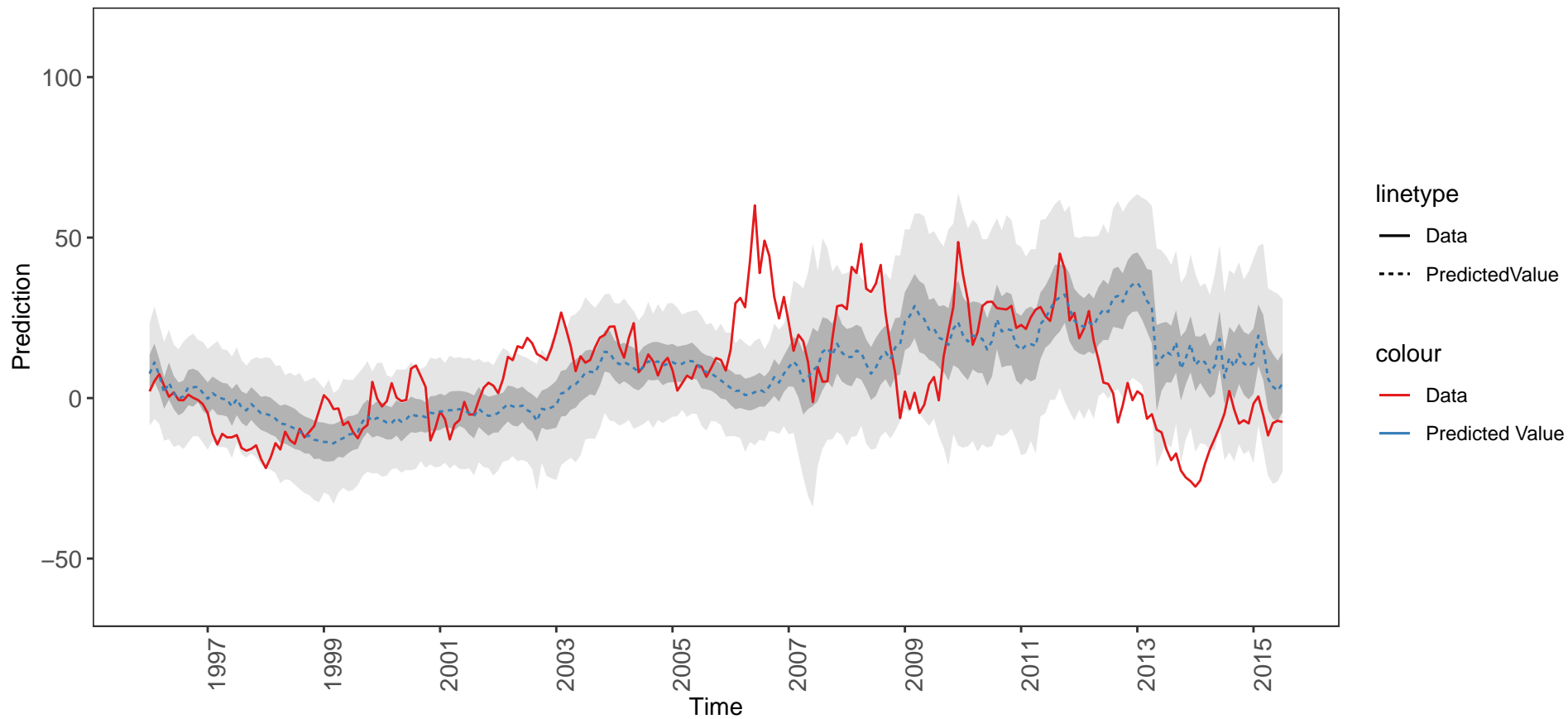
6 -step Prediction vs Data



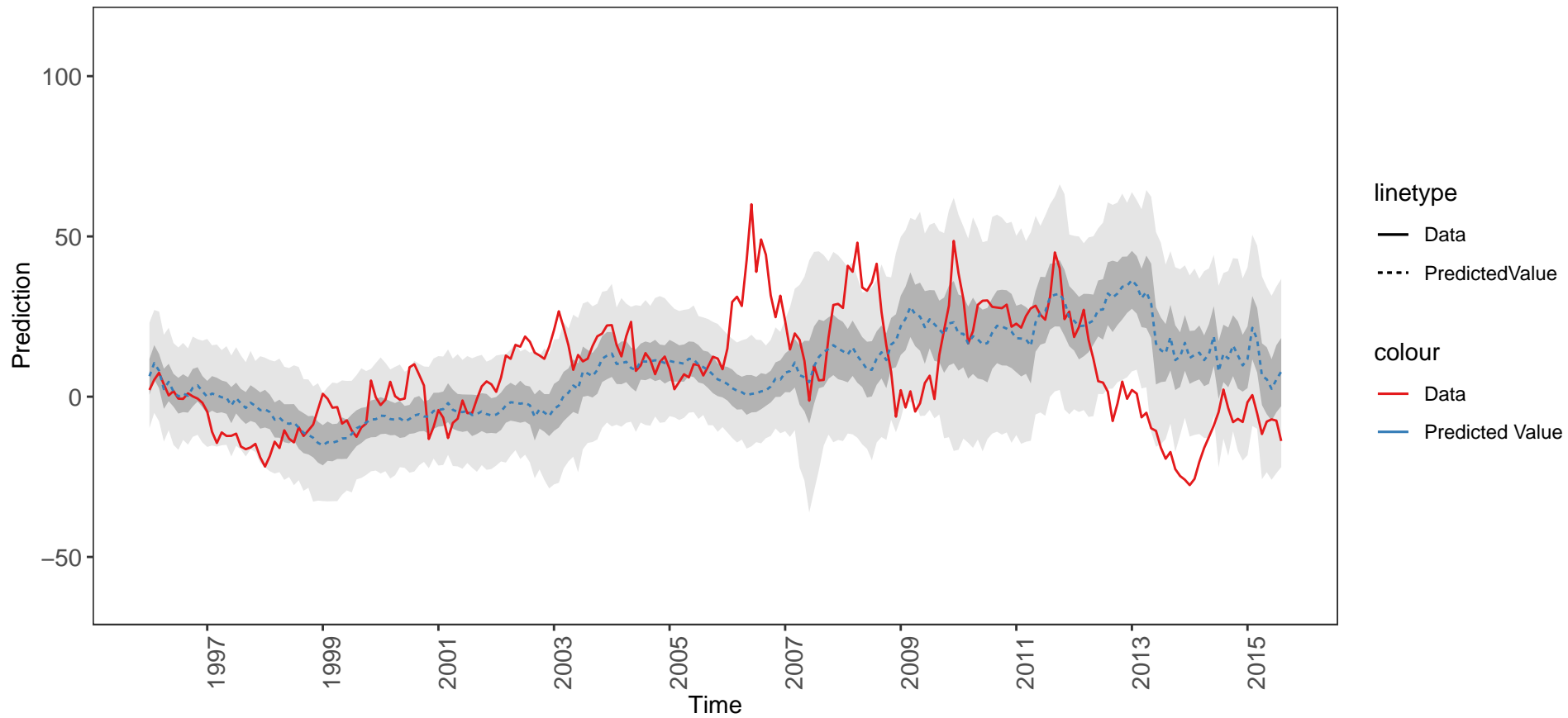
7 -step Prediction vs Data



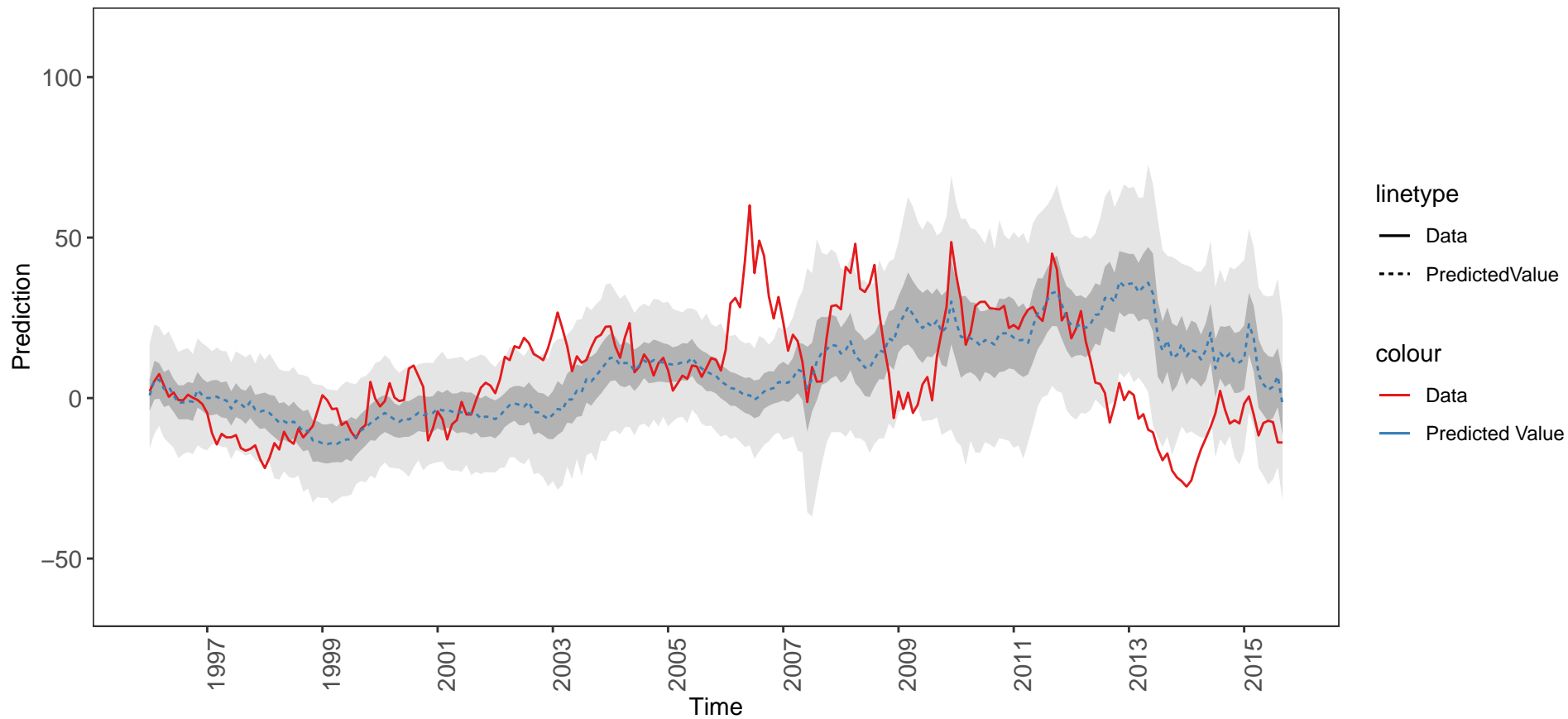
8 -step Prediction vs Data



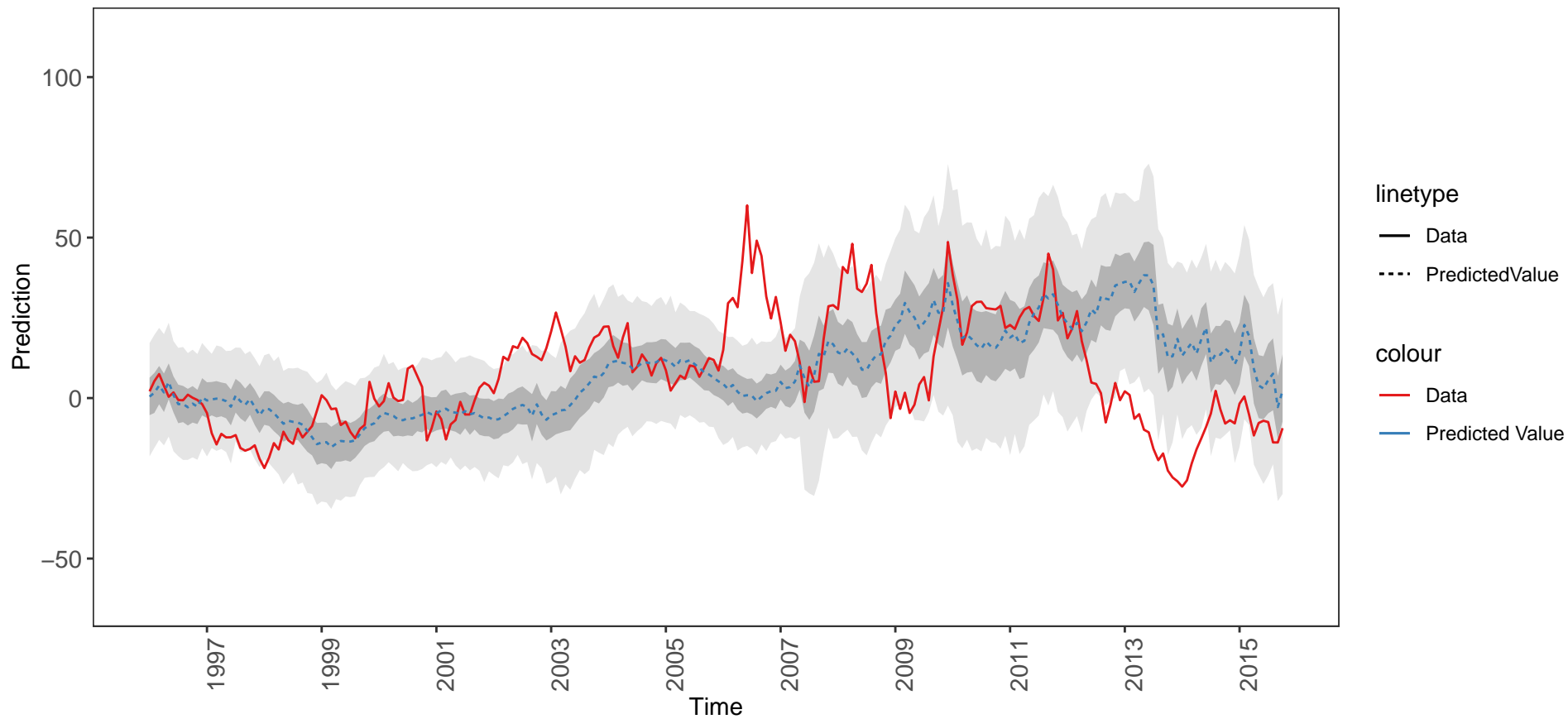
9 -step Prediction vs Data



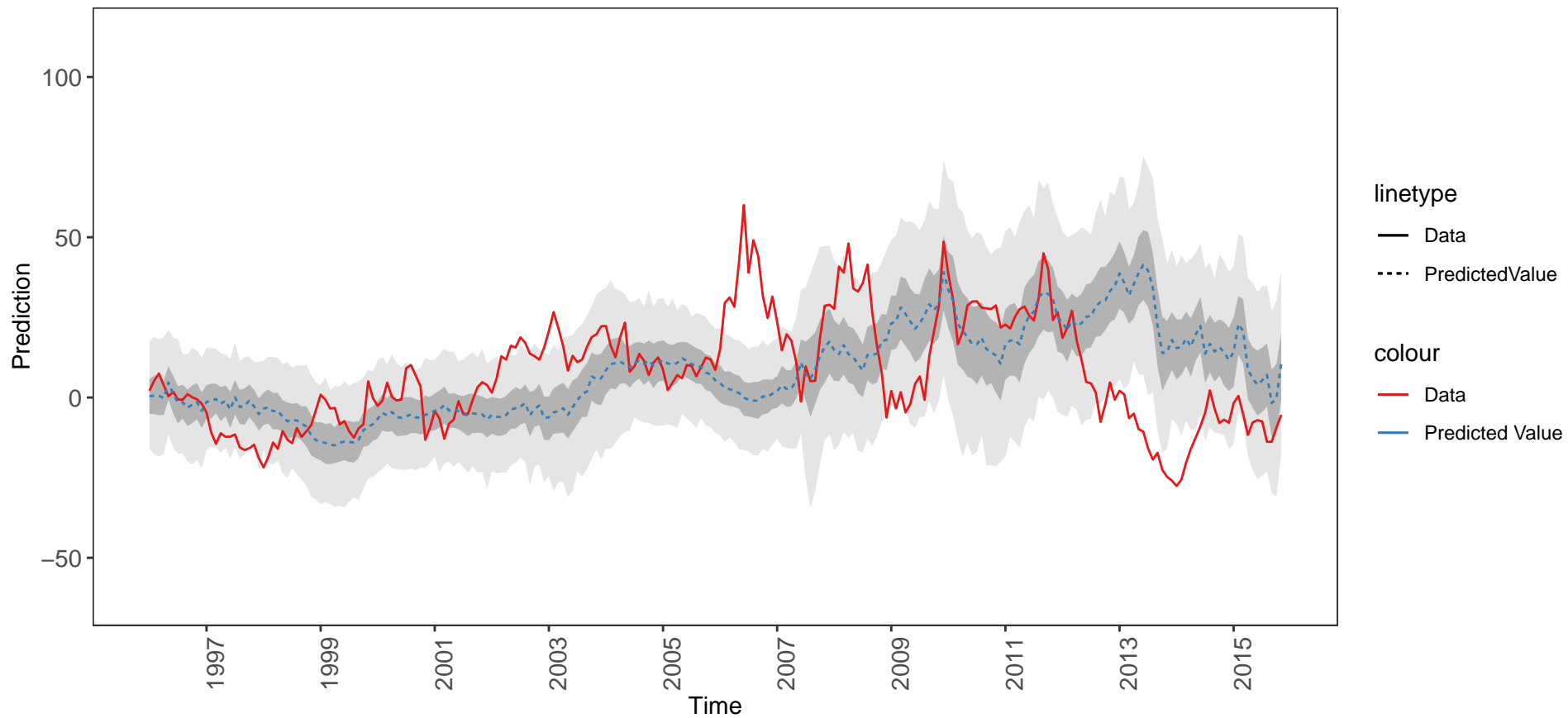
10 -step Prediction vs Data



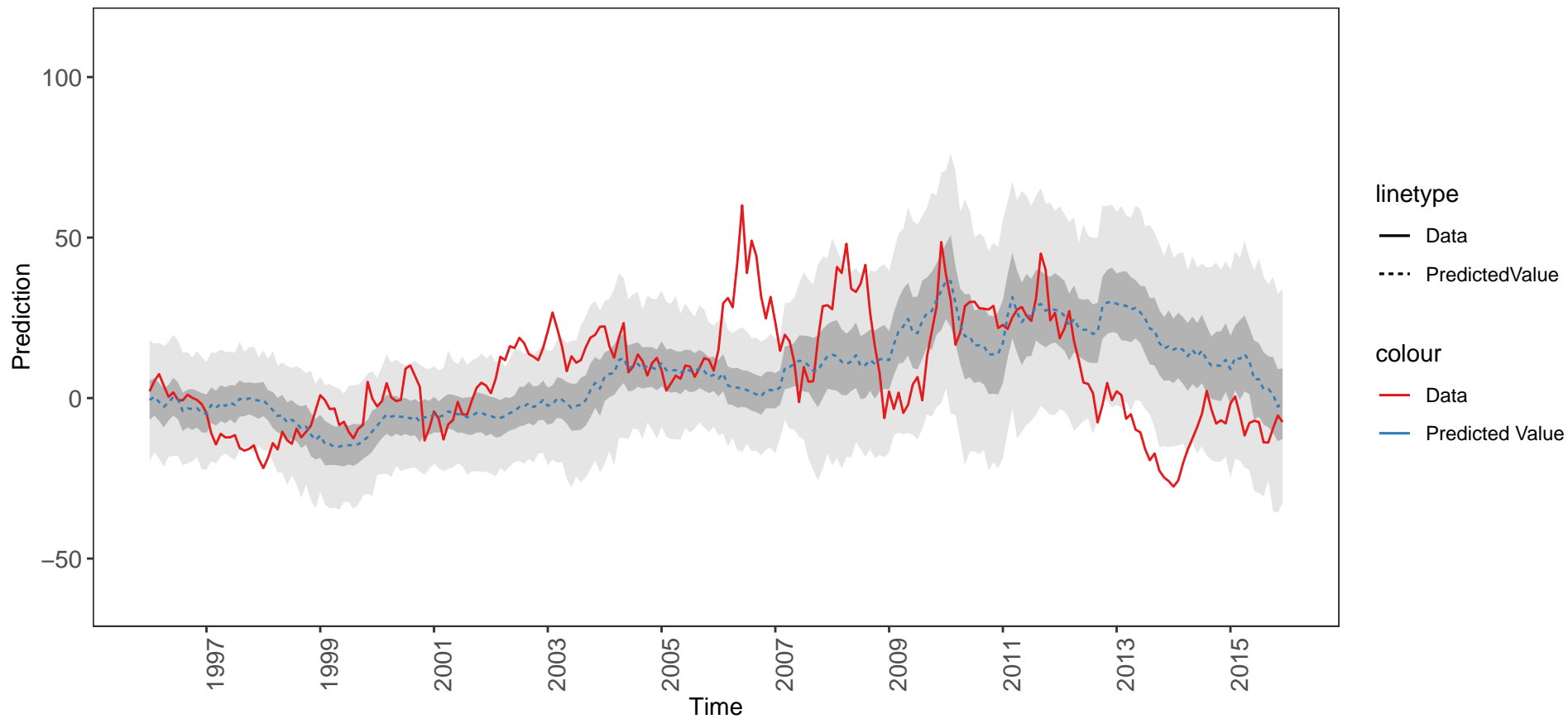
11 -step Prediction vs Data



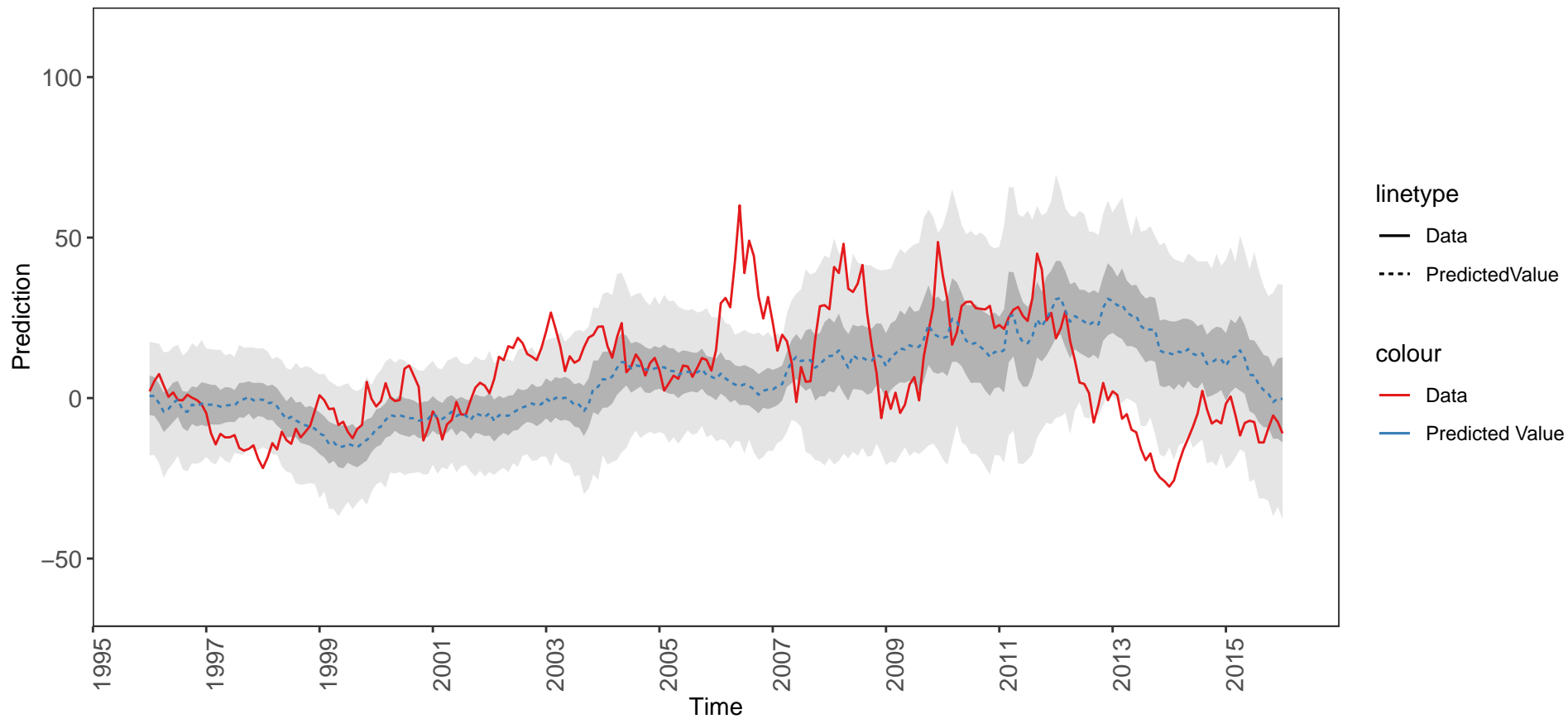
12 -step Prediction vs Data



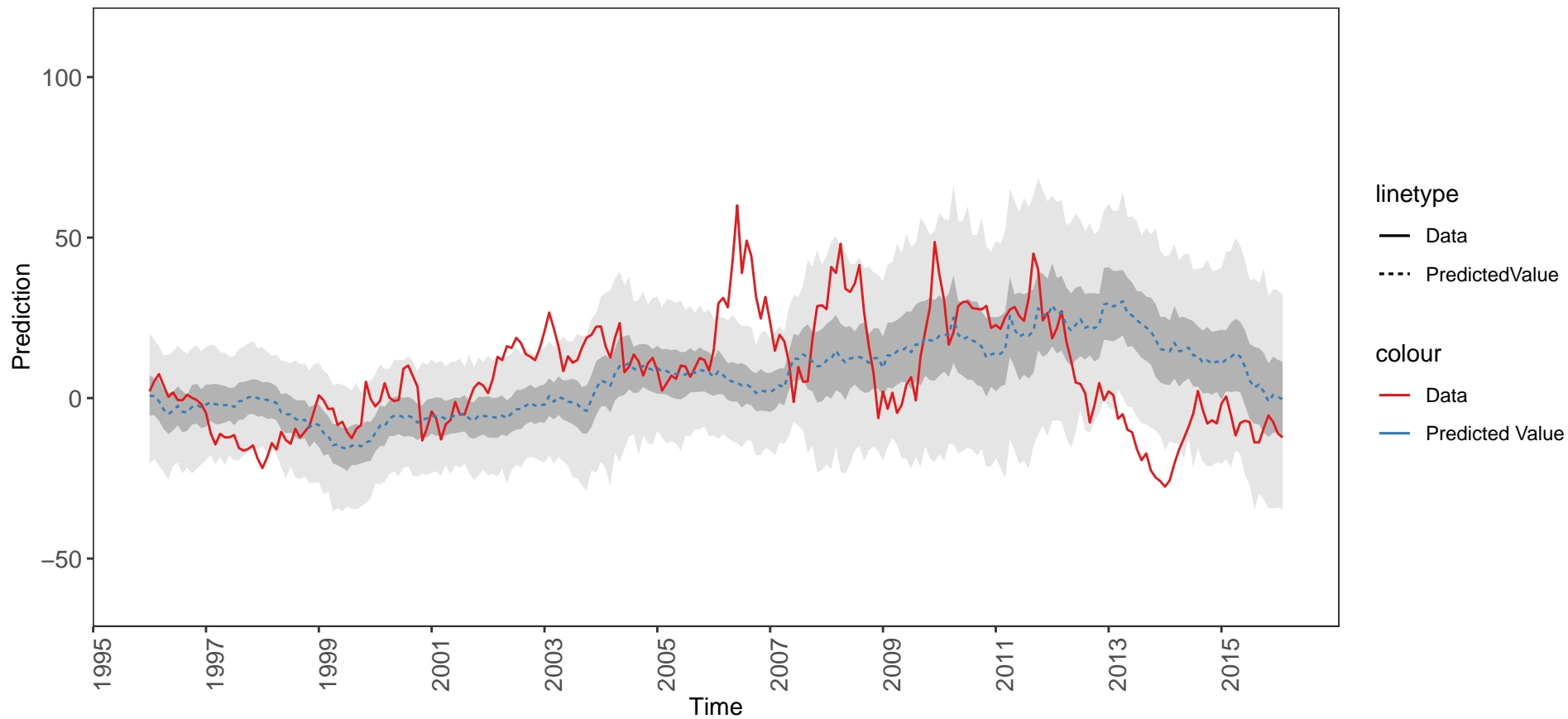
13 -step Prediction vs Data



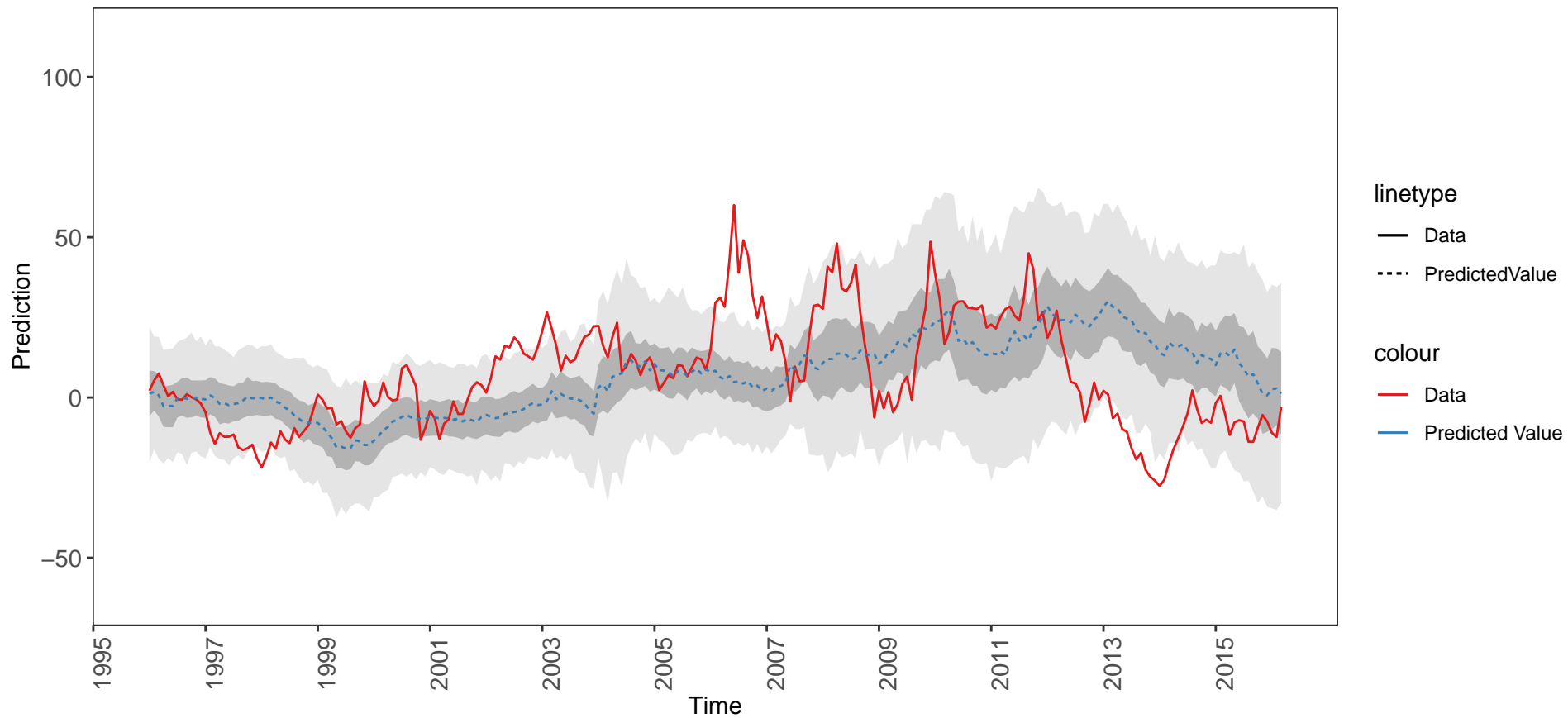
14 -step Prediction vs Data



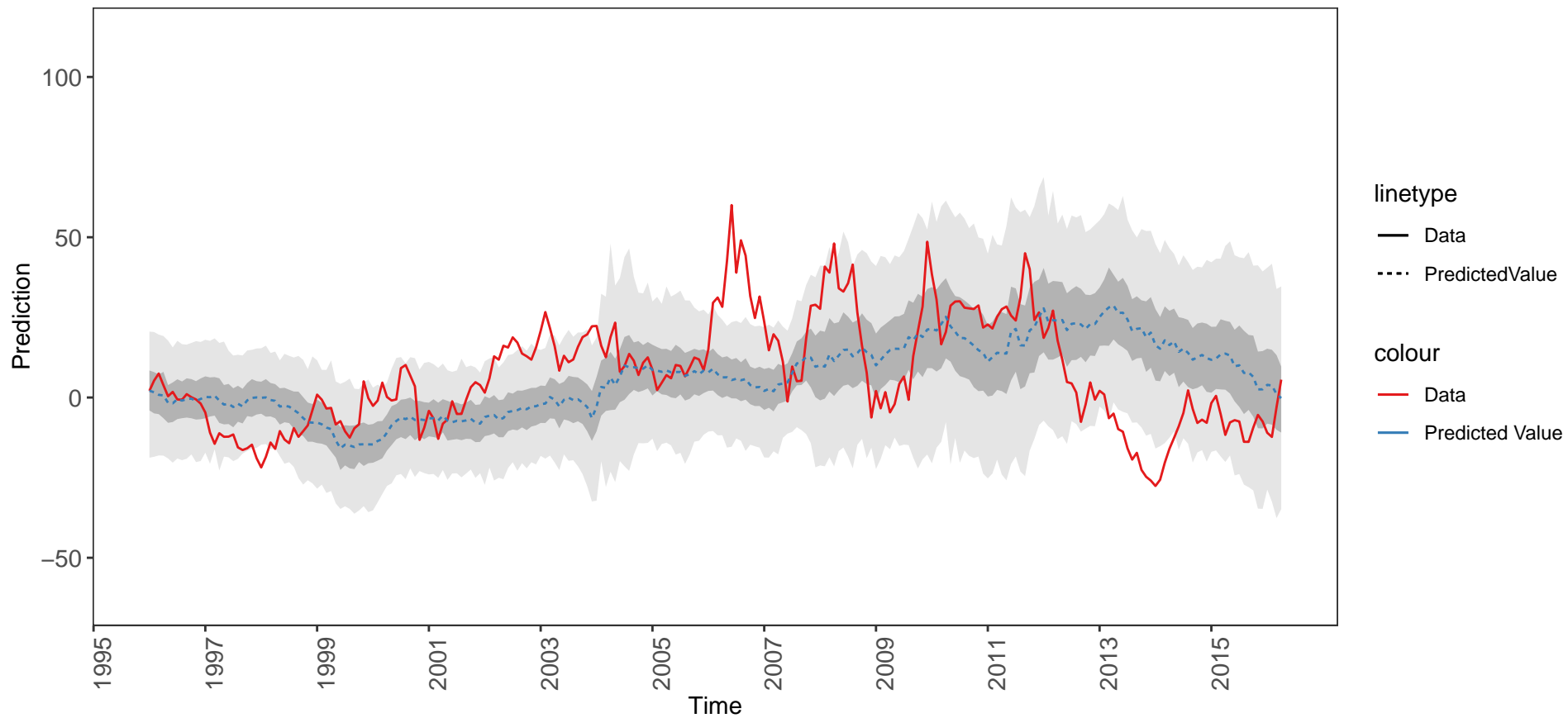
15 -step Prediction vs Data



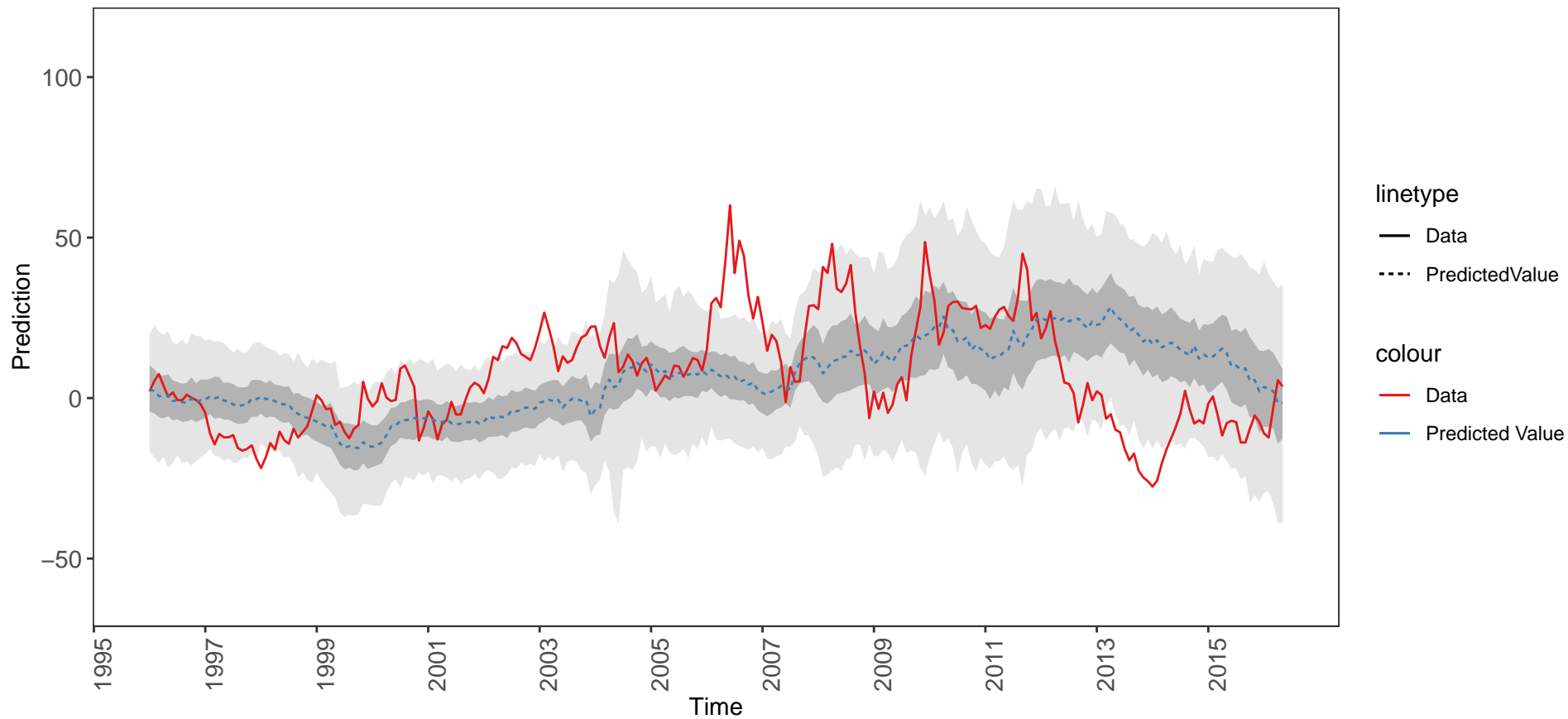
16 -step Prediction vs Data



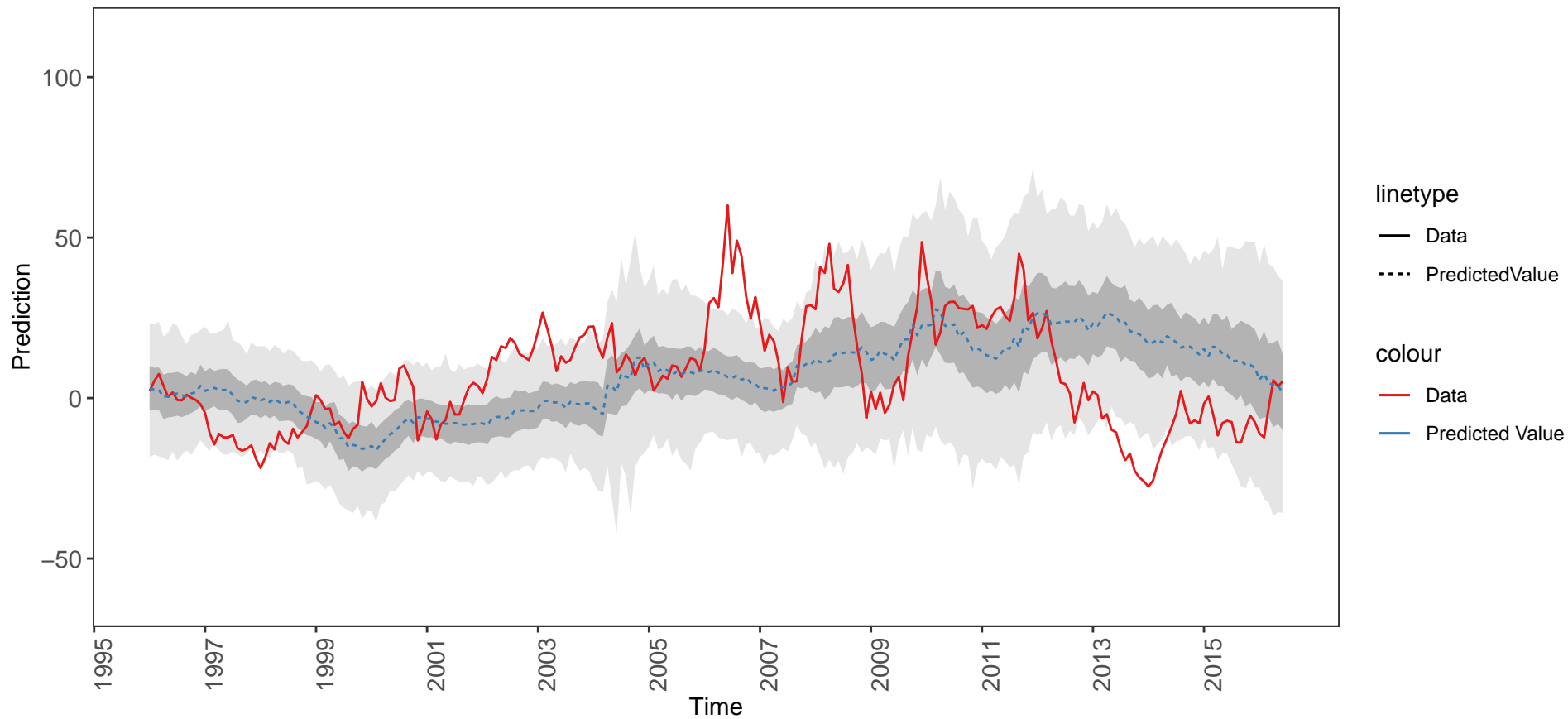
17 -step Prediction vs Data



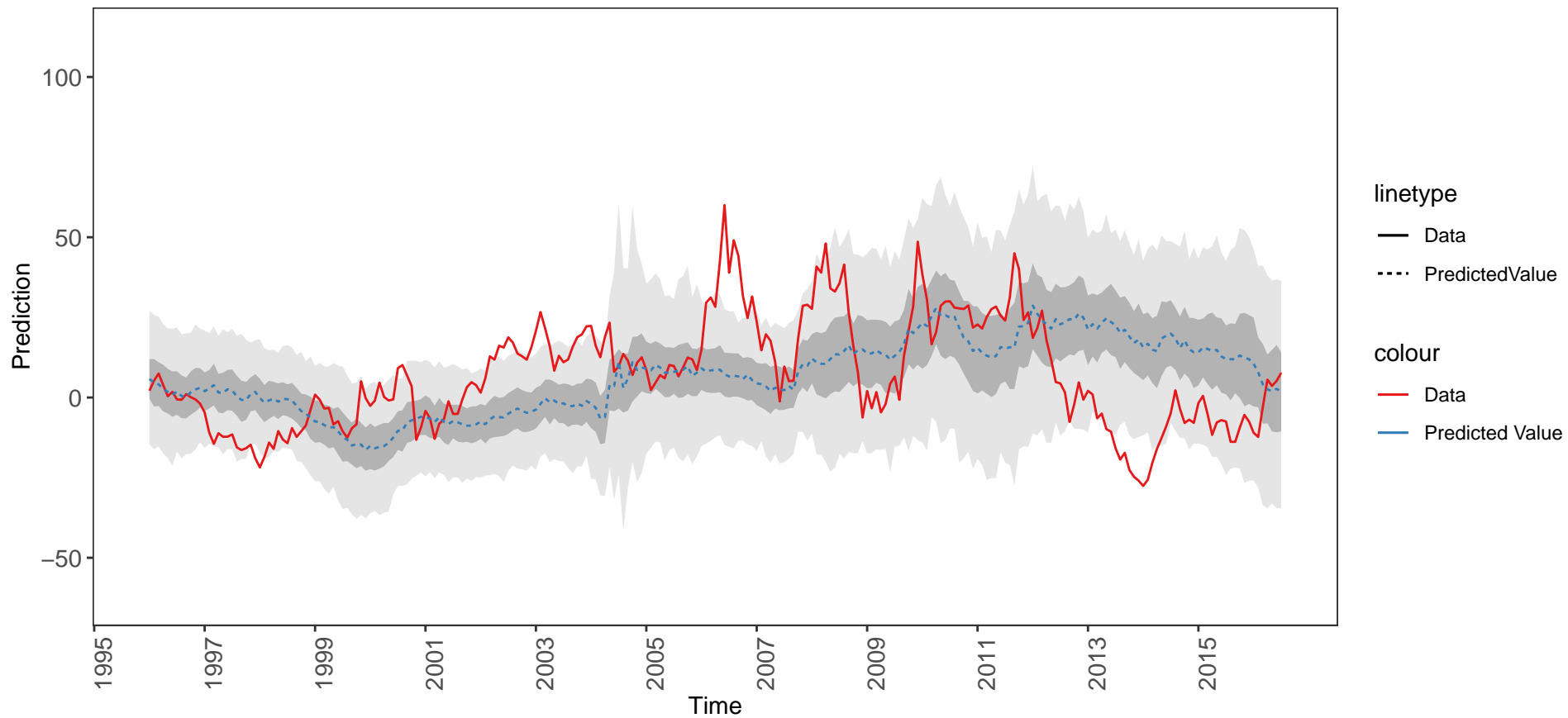
18 -step Prediction vs Data



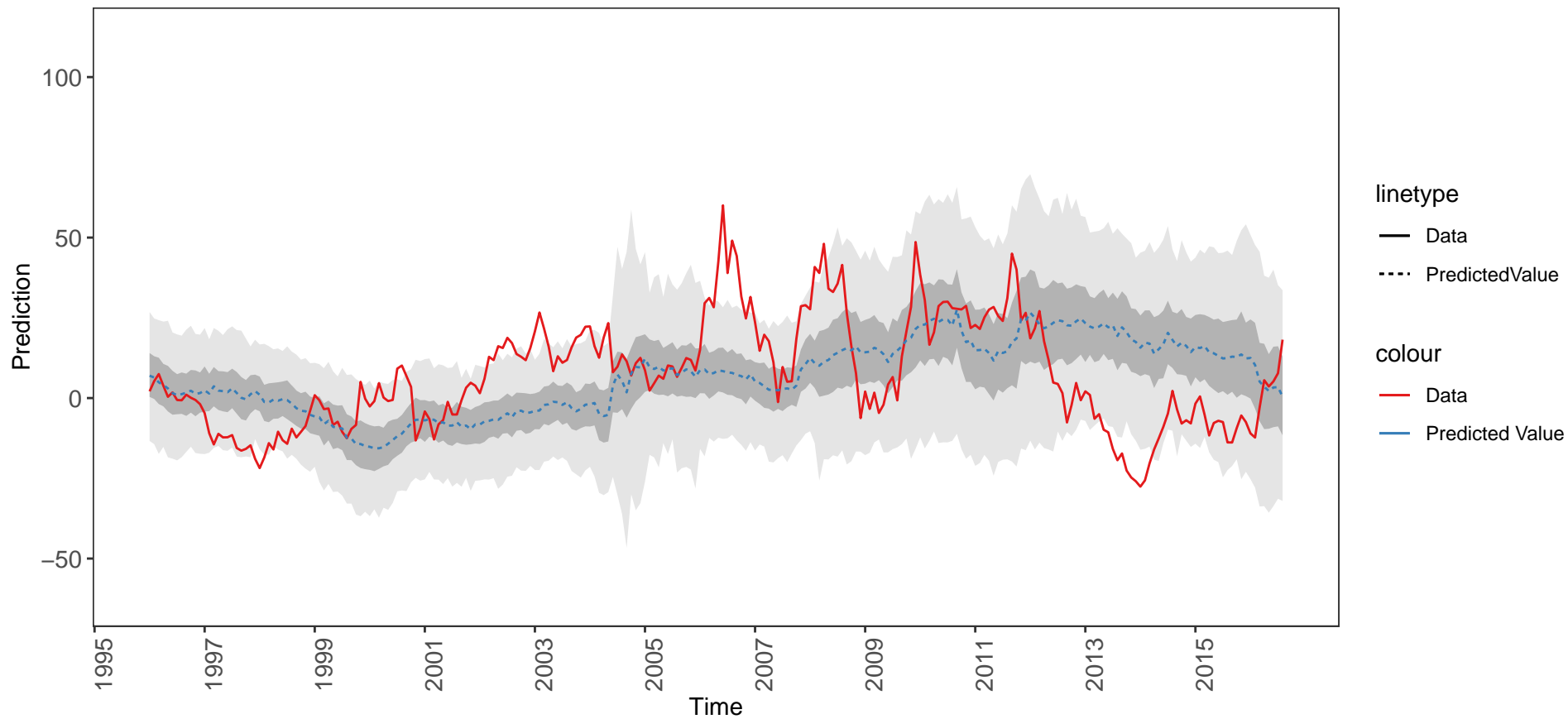
19 -step Prediction vs Data



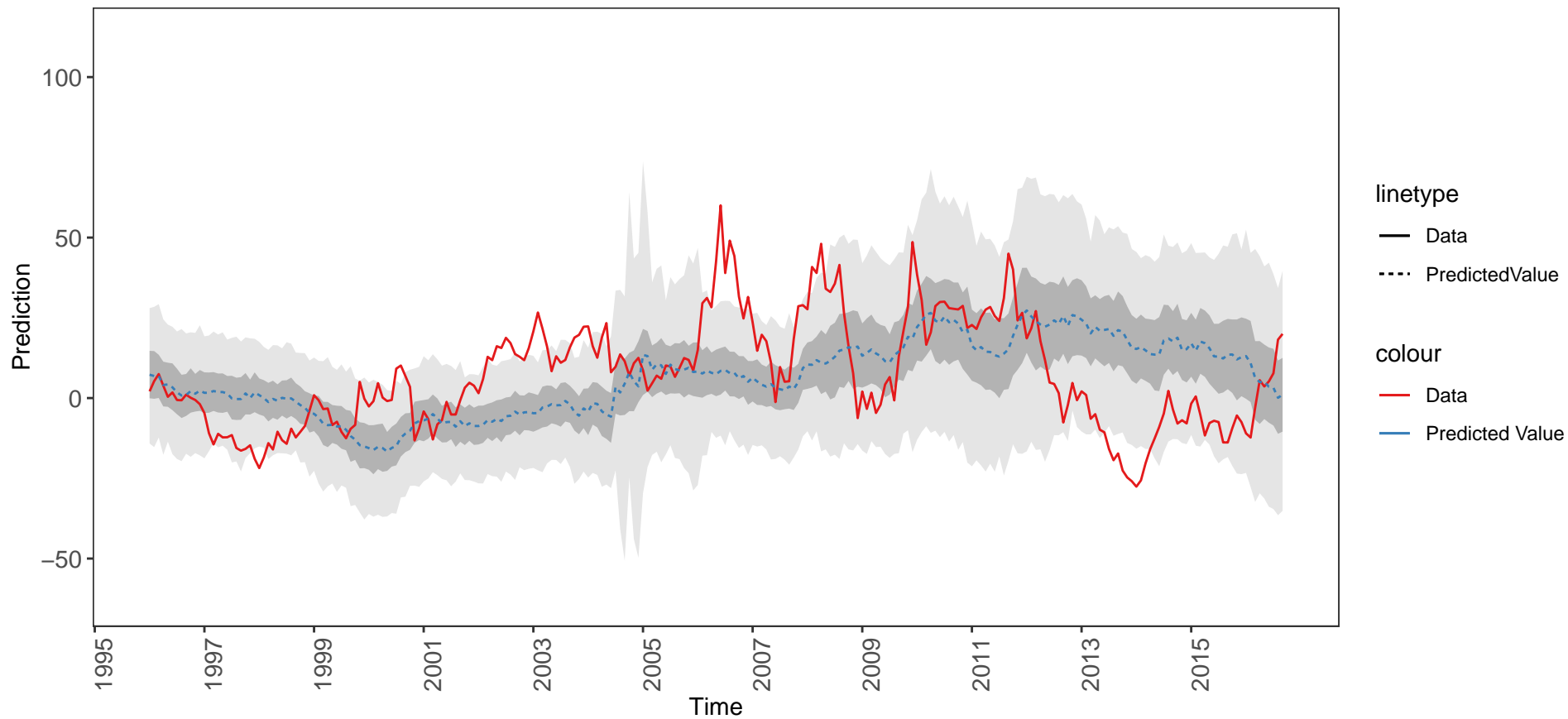
20 -step Prediction vs Data



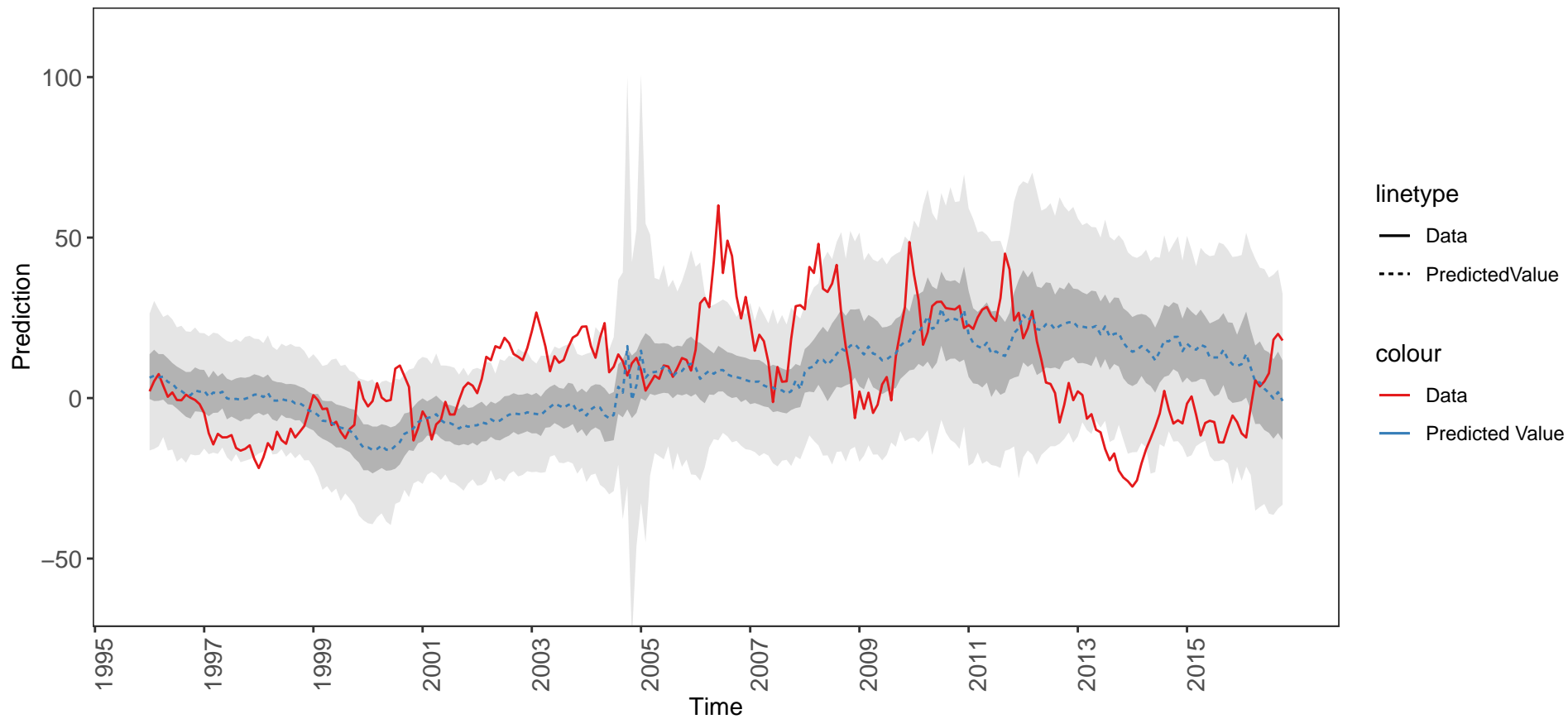
21 -step Prediction vs Data



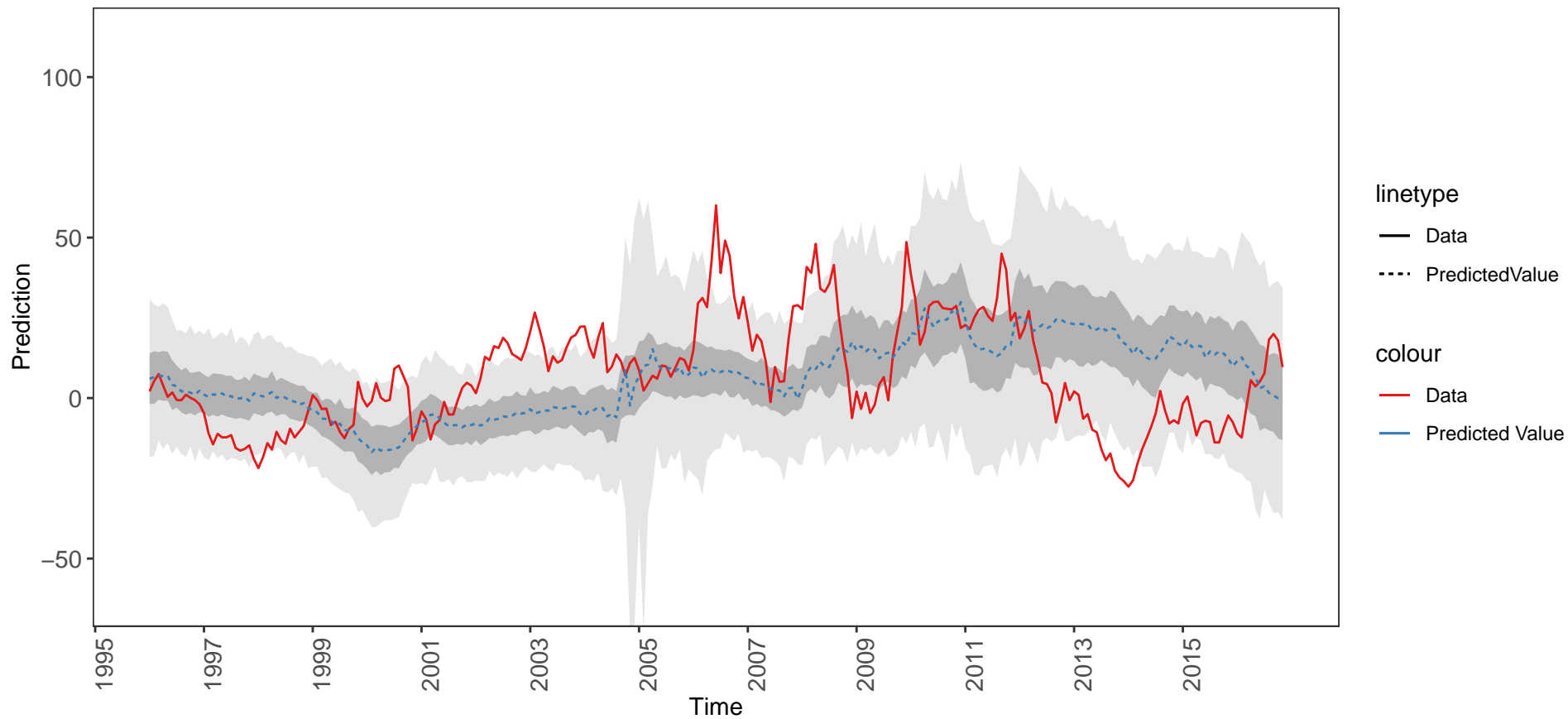
22 -step Prediction vs Data



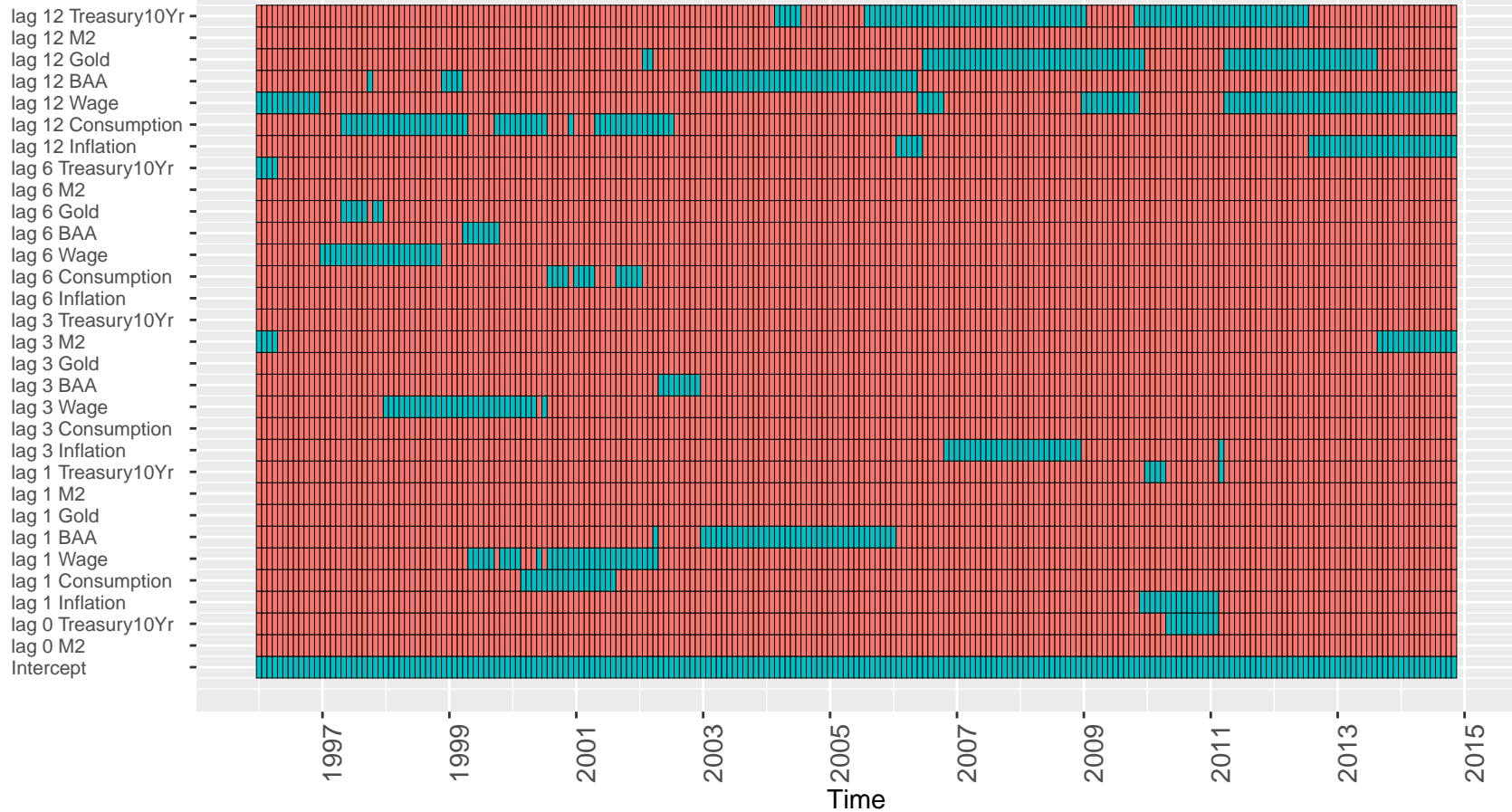
23 -step Prediction vs Data



24 -step Prediction vs Data



Covariates



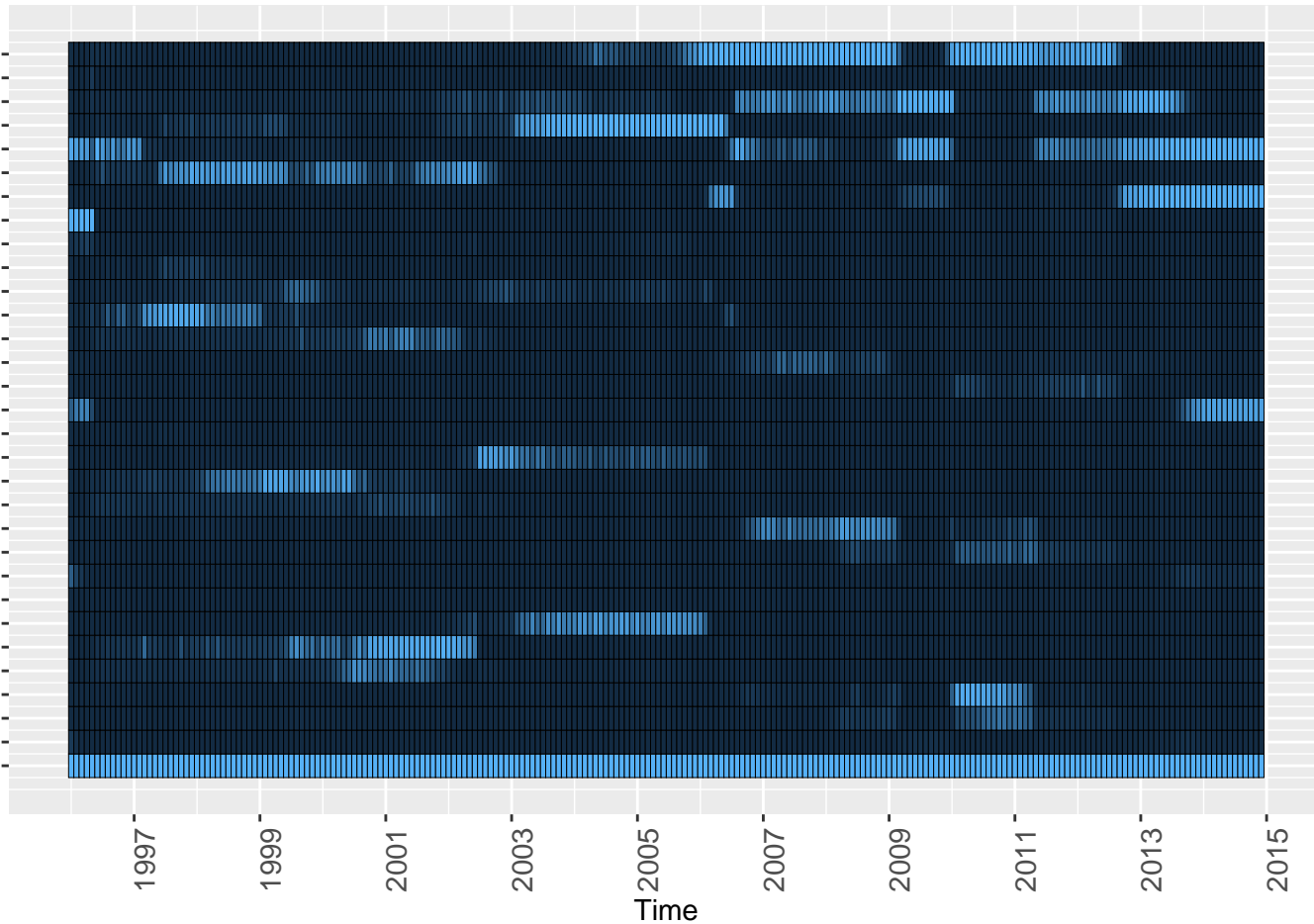
in_model

FALSE

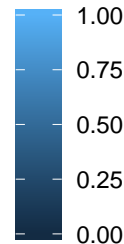
TRUE

Covariates

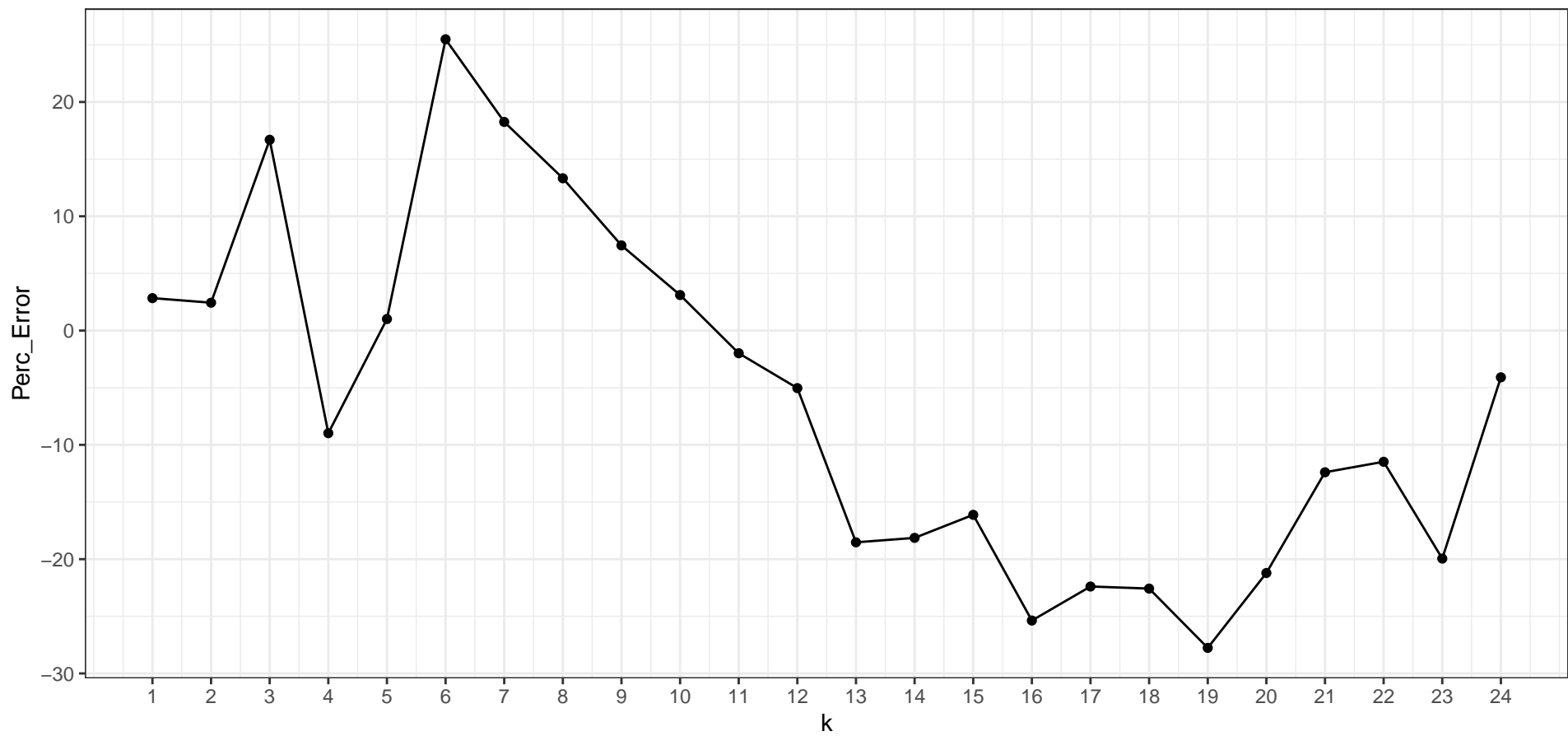
lag 12 Treasury10Yr
lag 12 M2
lag 12 Gold
lag 12 BAA
lag 12 Wage
lag 12 Consumption
lag 12 Inflation
lag 6 Treasury10Yr
lag 6 M2
lag 6 Gold
lag 6 BAA
lag 6 Wage
lag 6 Consumption
lag 6 Inflation
lag 3 Treasury10Yr
lag 3 M2
lag 3 Gold
lag 3 BAA
lag 3 Wage
lag 3 Consumption
lag 3 Inflation
lag 1 Treasury10Yr
lag 1 M2
lag 1 Gold
lag 1 BAA
lag 1 Wage
lag 1 Consumption
lag 1 Inflation
lag 0 Treasury10Yr
lag 0 M2
Intercept



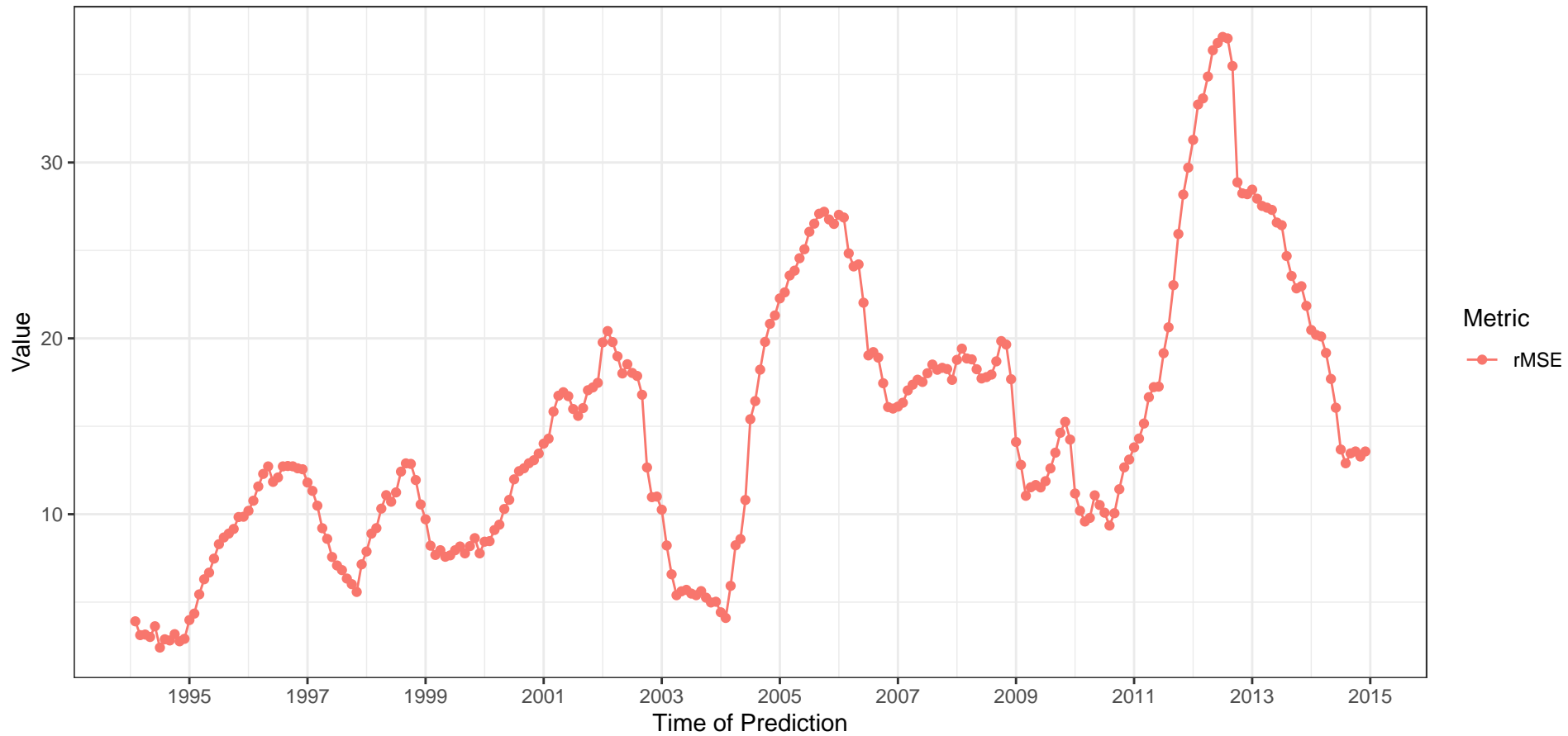
inclusion_probability



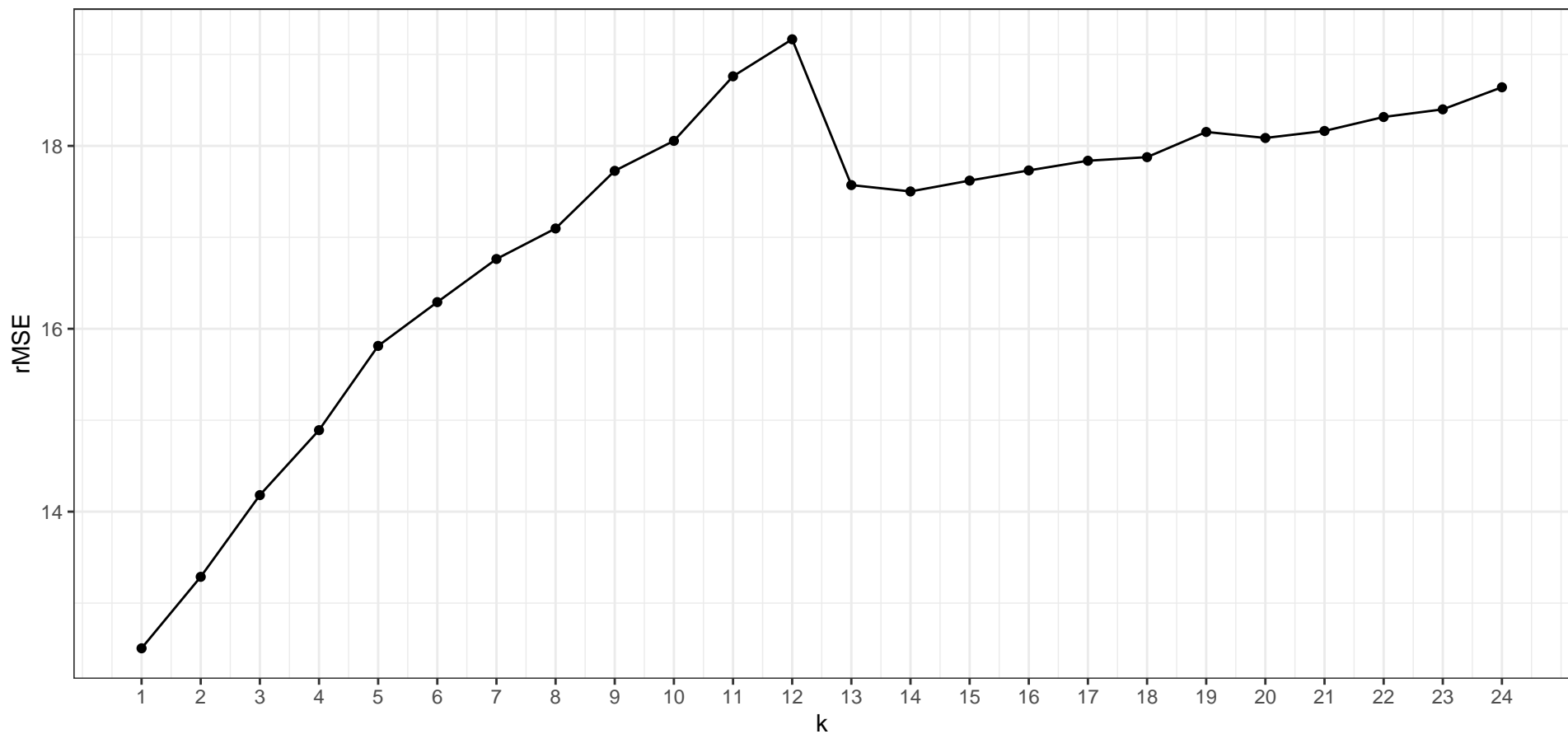
Average Marginal % Error



24-Step Path Root Mean Squared Error



Marginal24-Step Root Mean Squared Error



Marginal24-Step Root Mean Absolute Deviation

