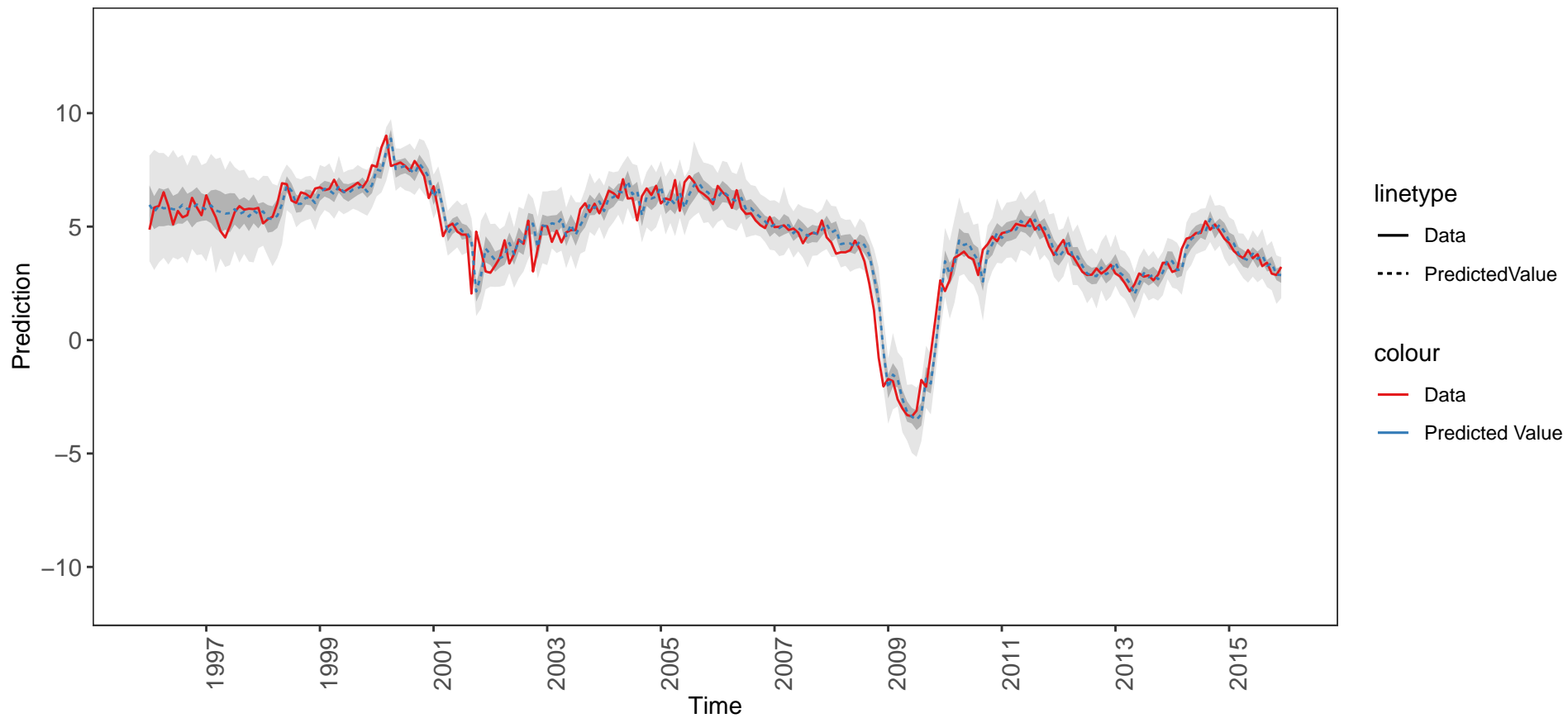
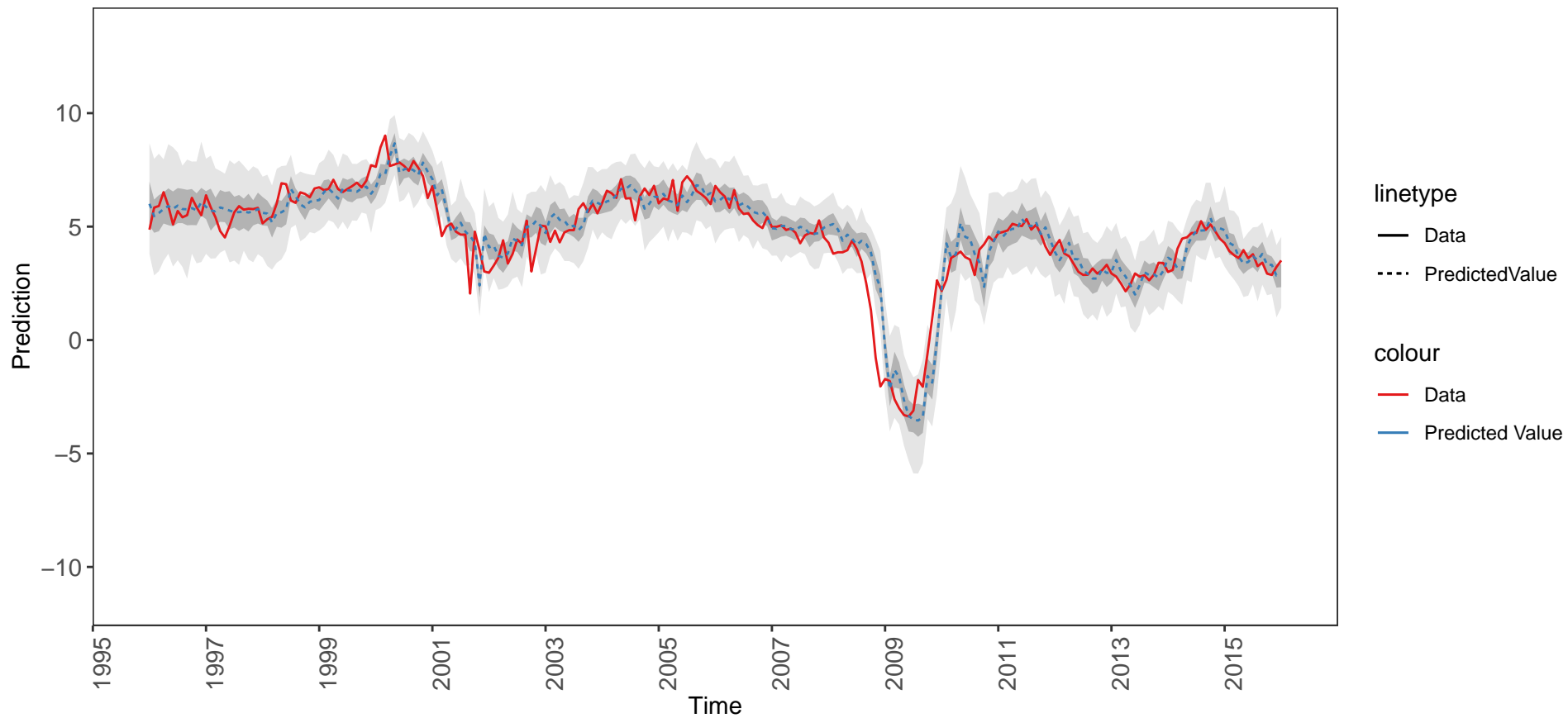


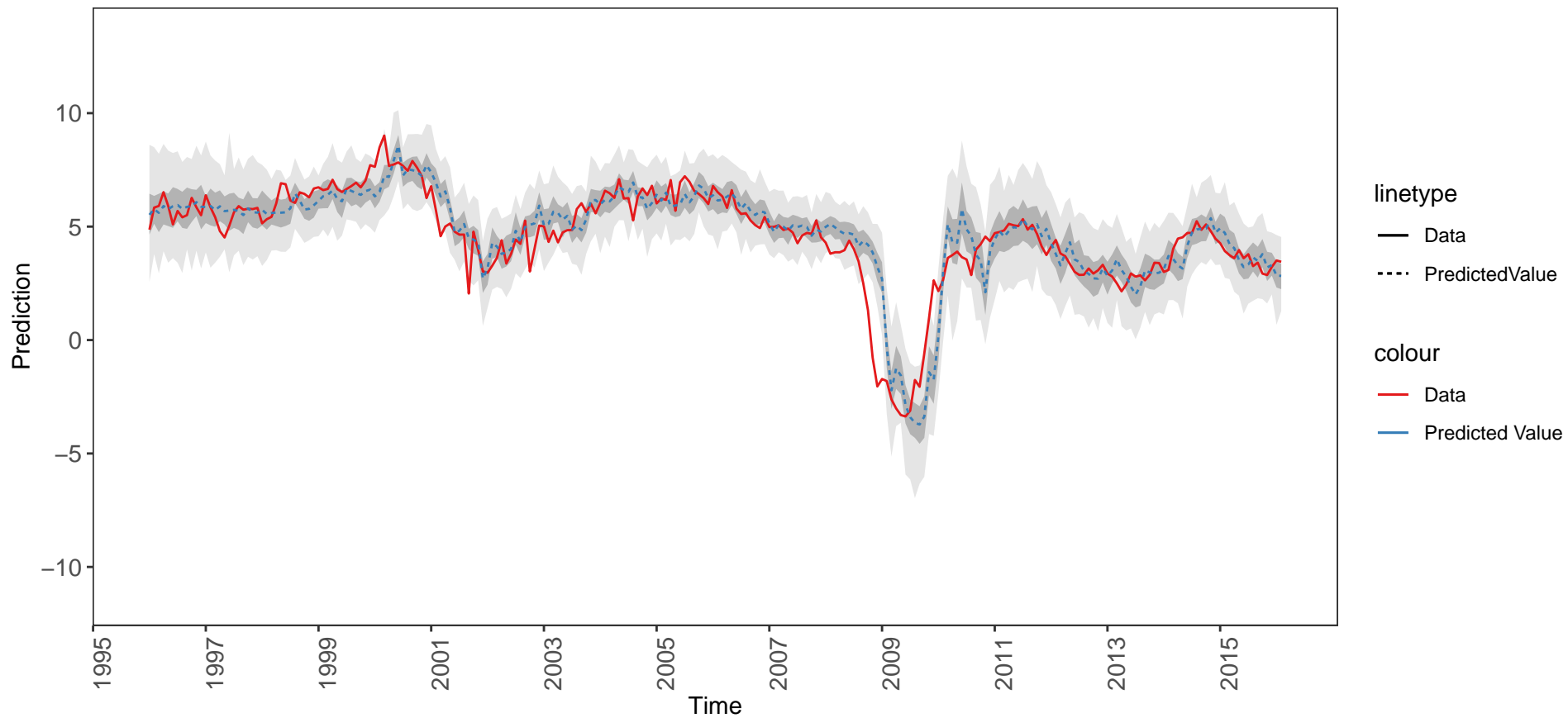
1-step Prediction vs Data



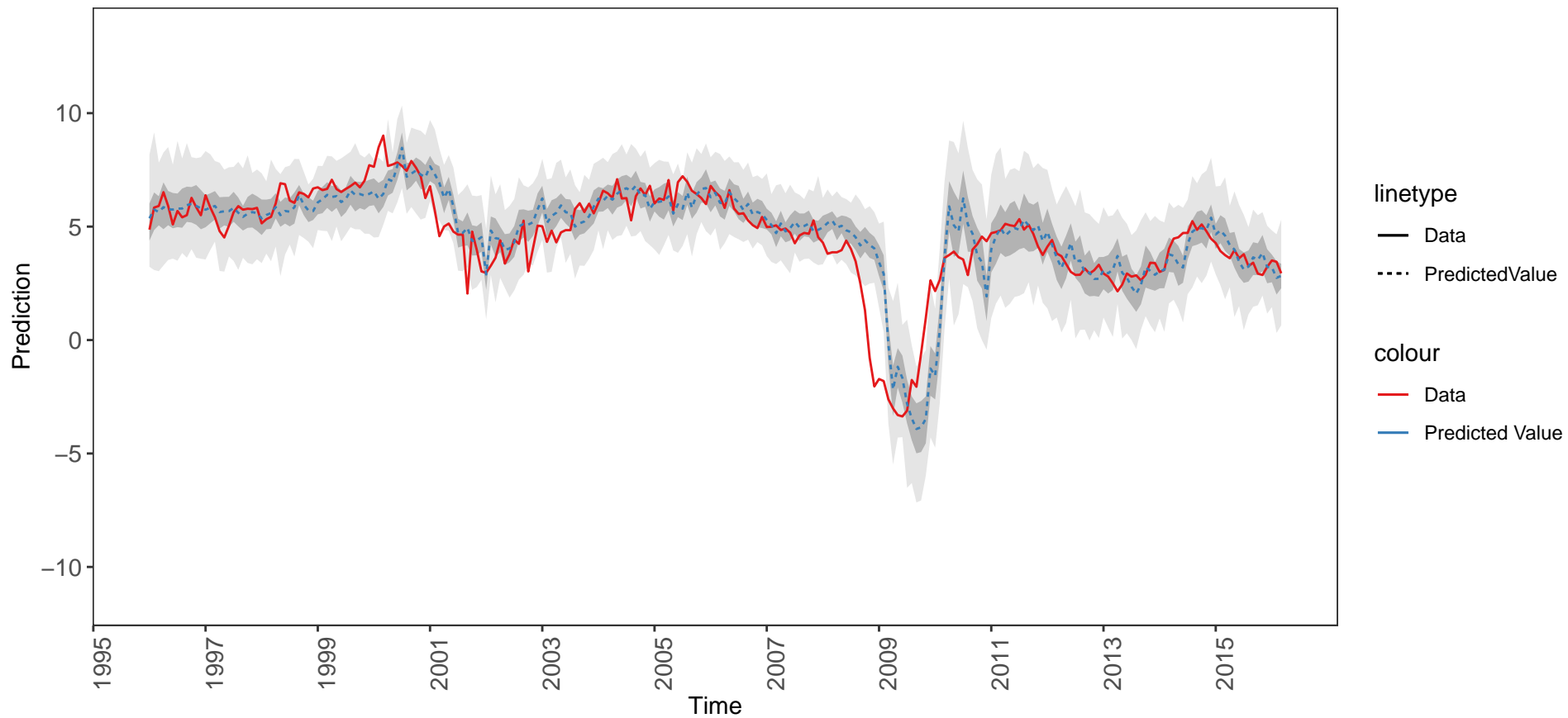
2-step Prediction vs Data



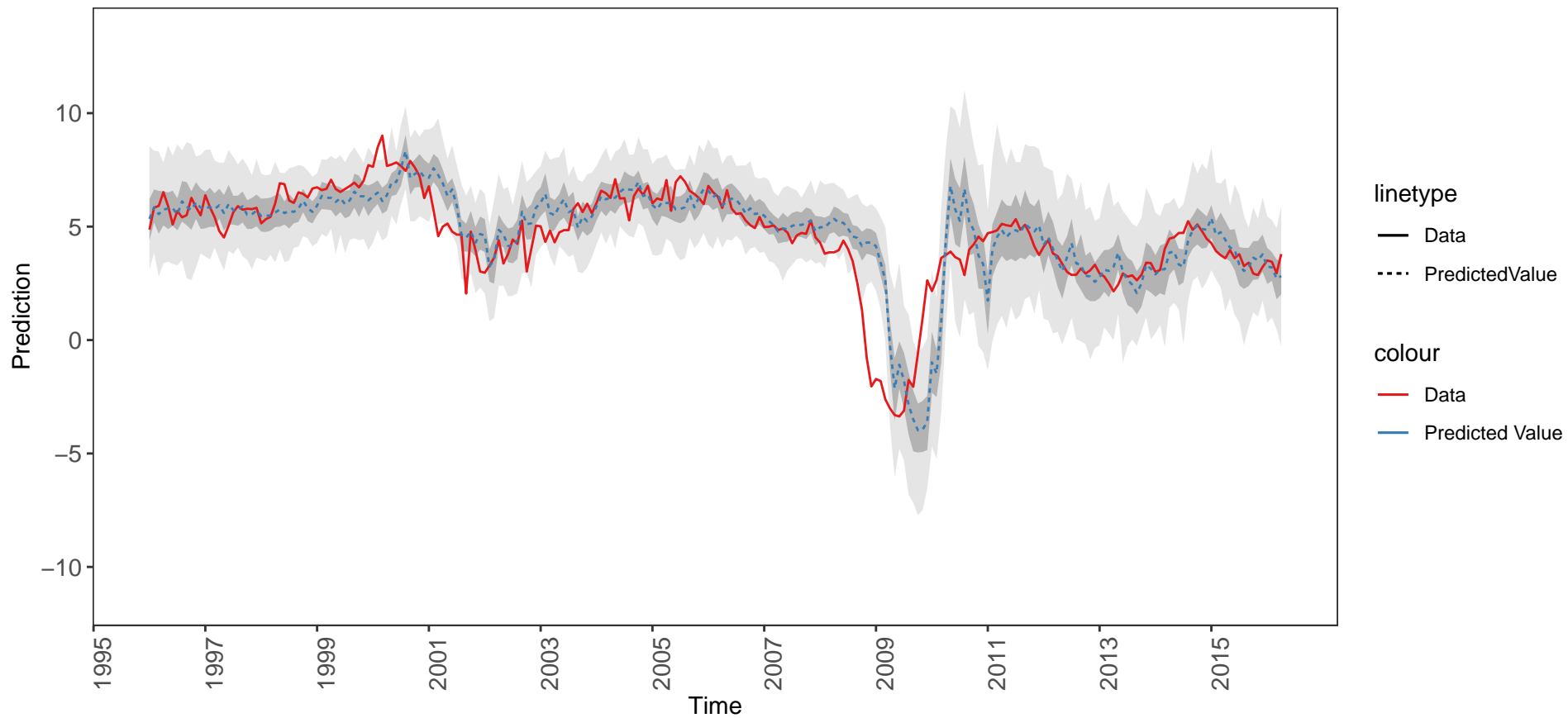
3 -step Prediction vs Data



4 -step Prediction vs Data



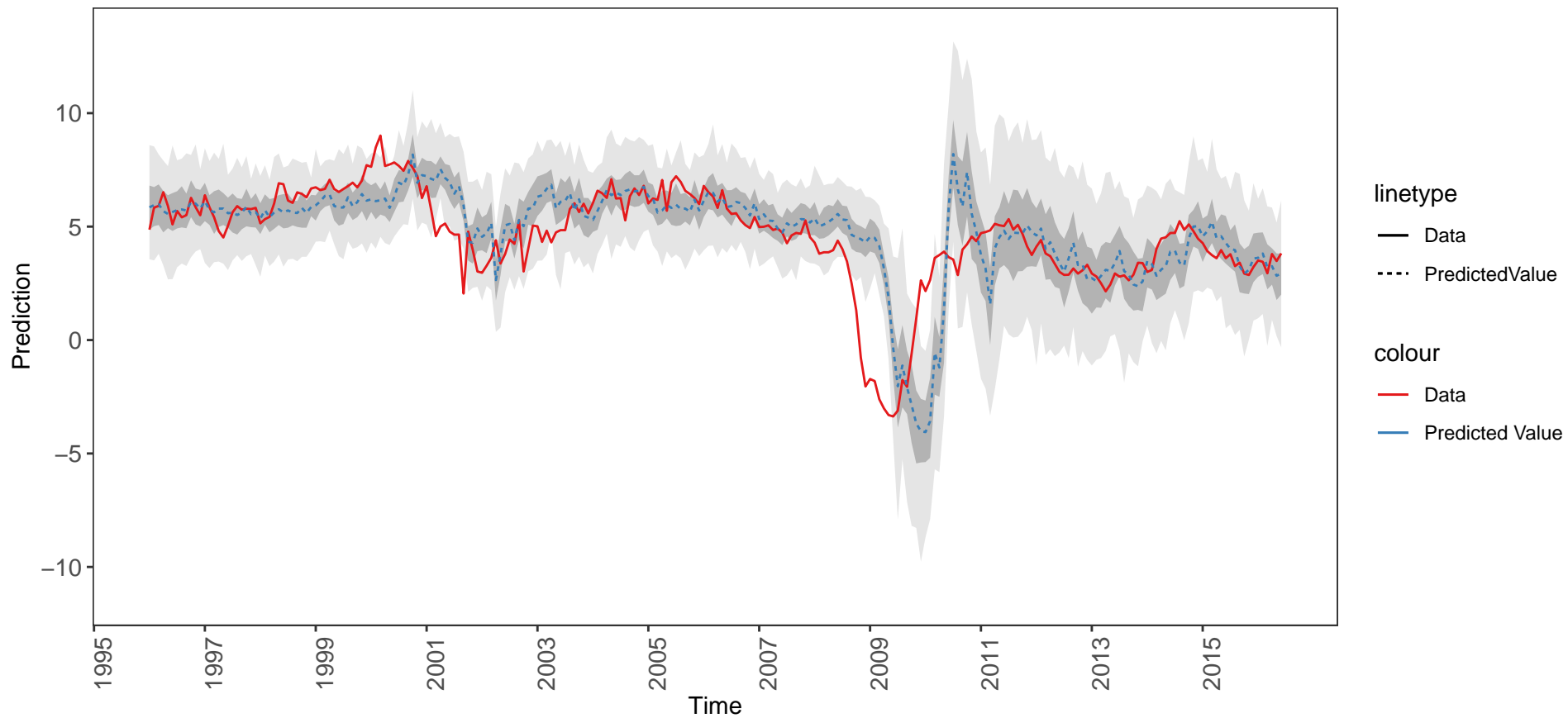
5 -step Prediction vs Data



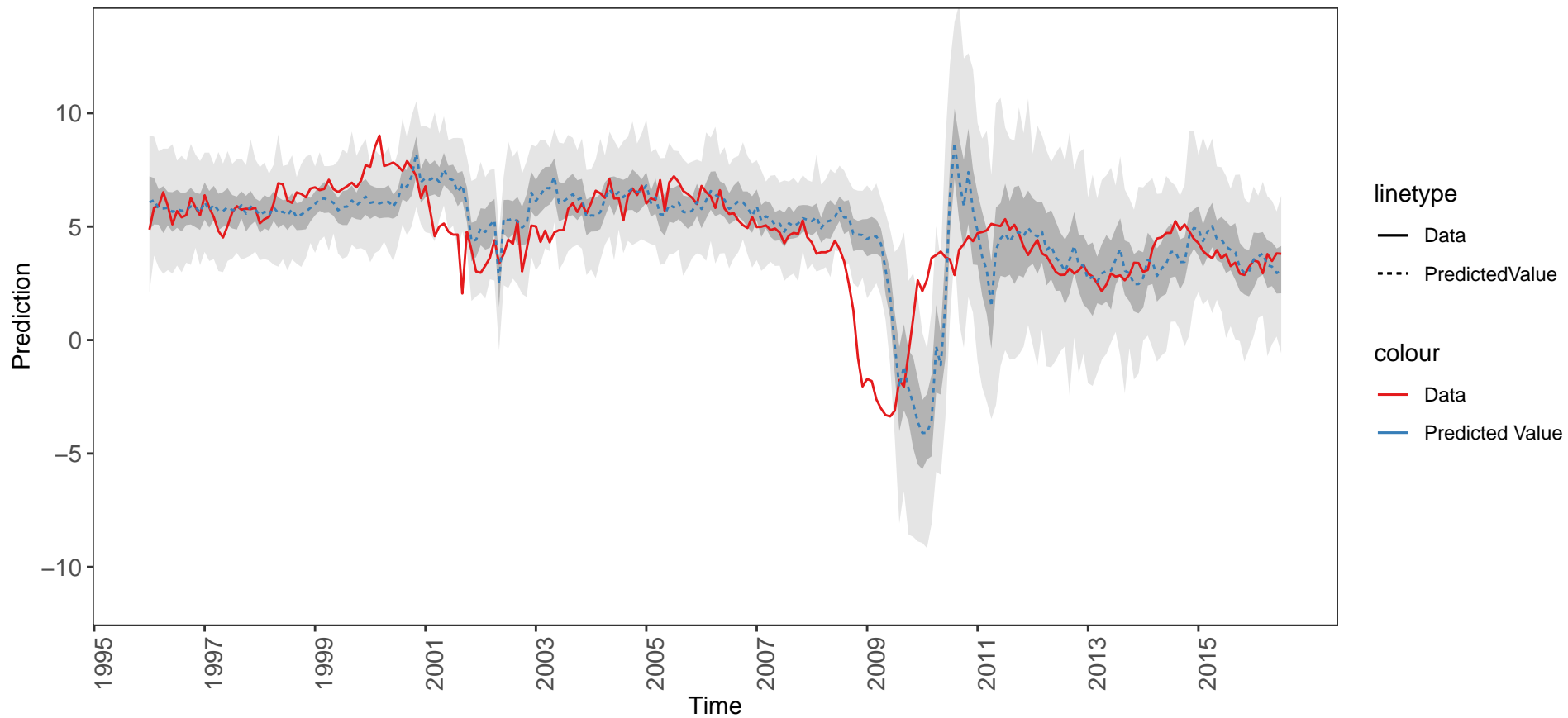
6-step Prediction vs Data



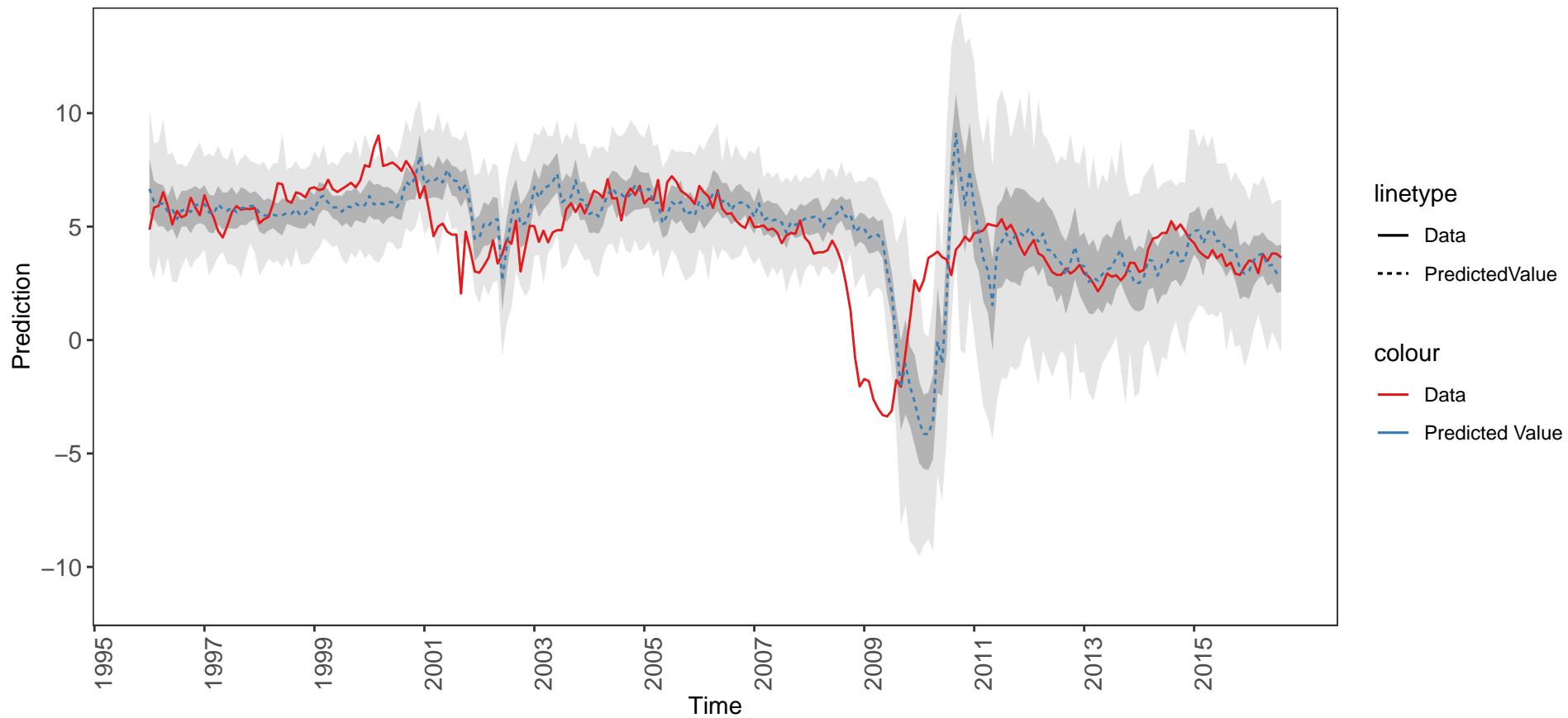
7 -step Prediction vs Data



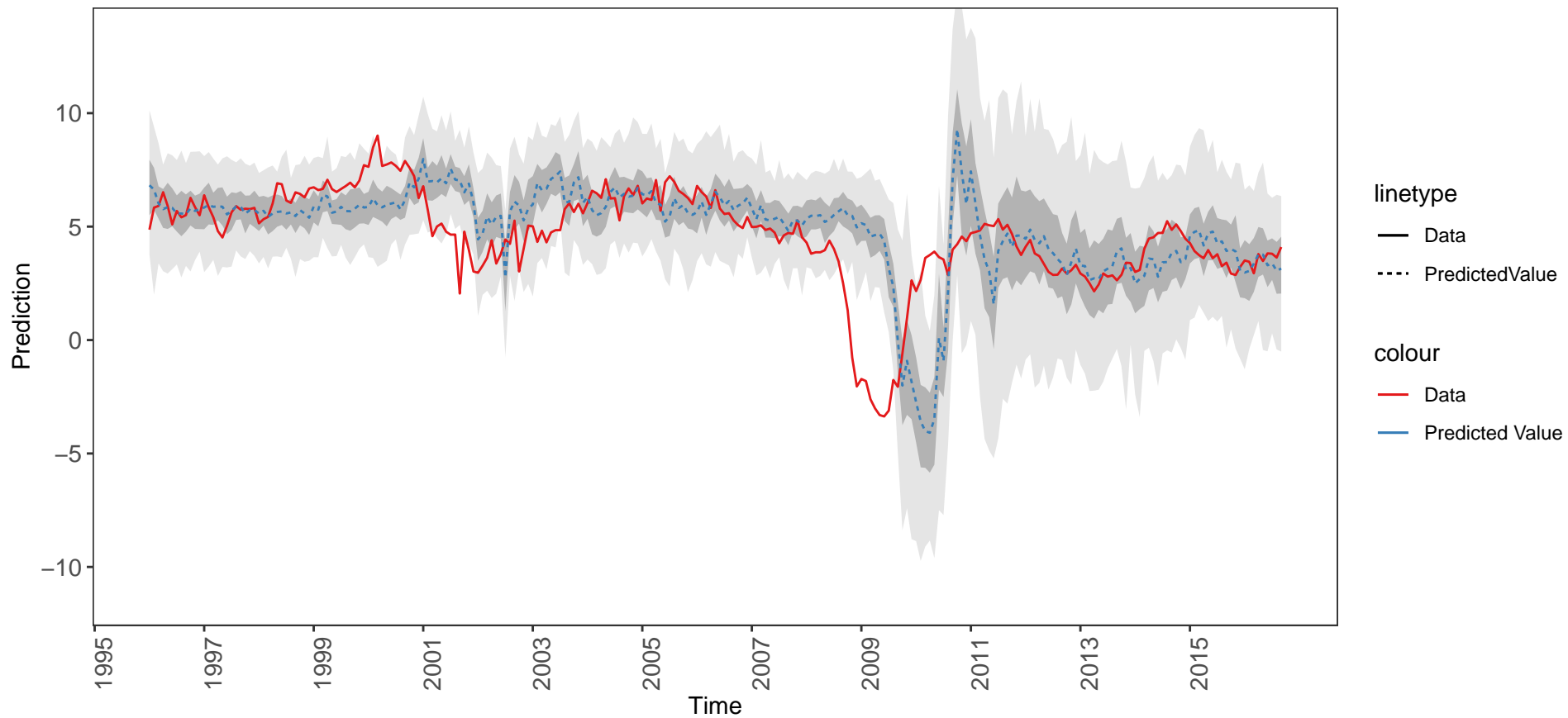
8 -step Prediction vs Data



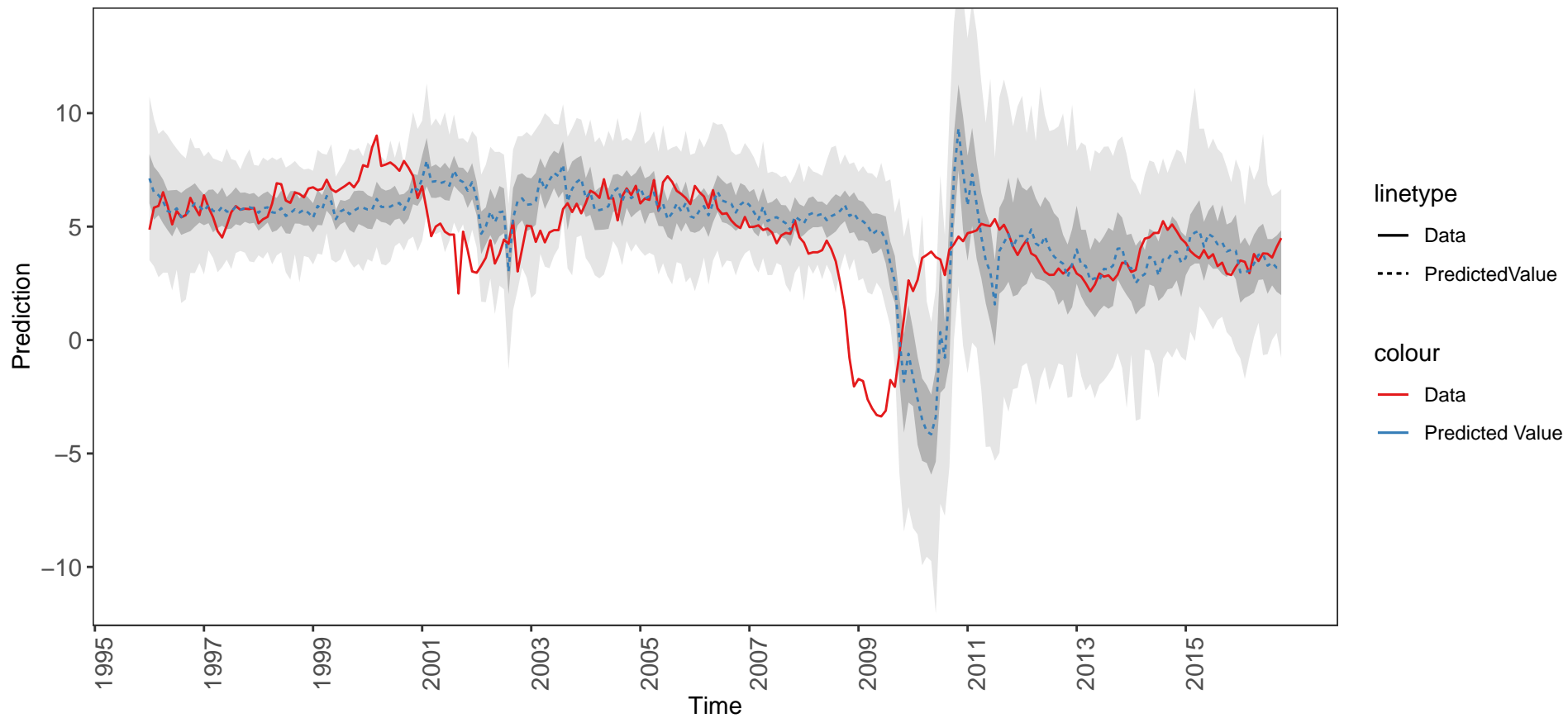
9-step Prediction vs Data



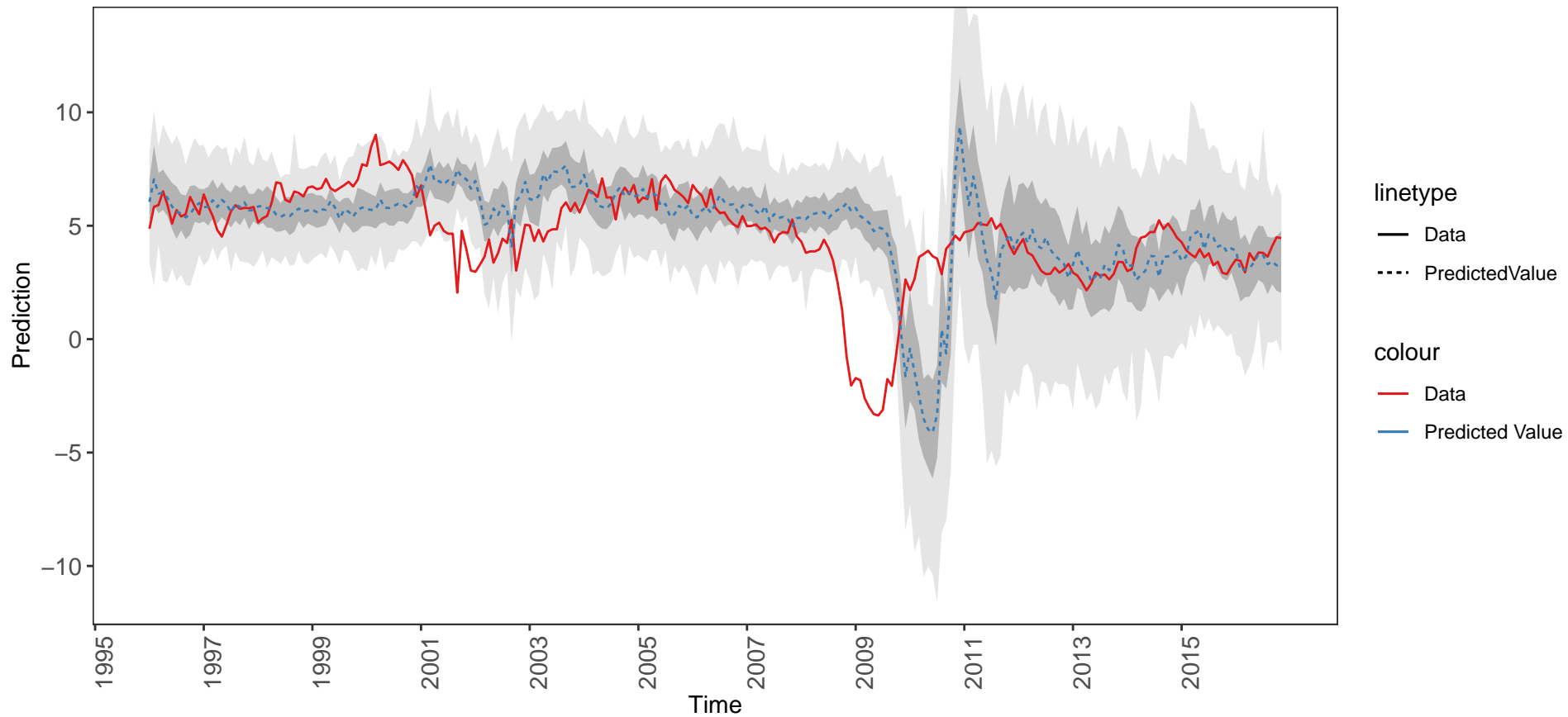
10 -step Prediction vs Data



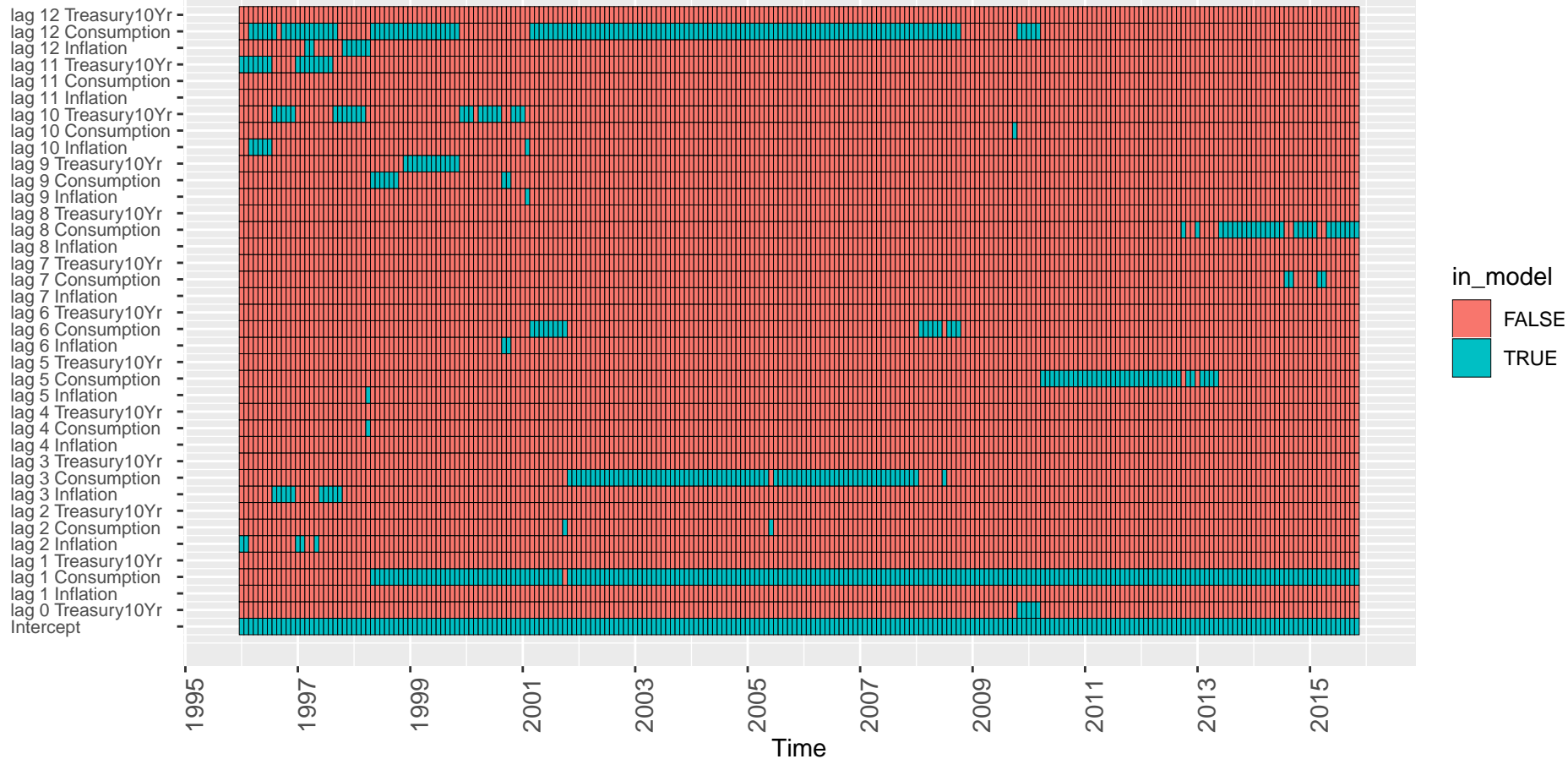
11 -step Prediction vs Data



12 -step Prediction vs Data

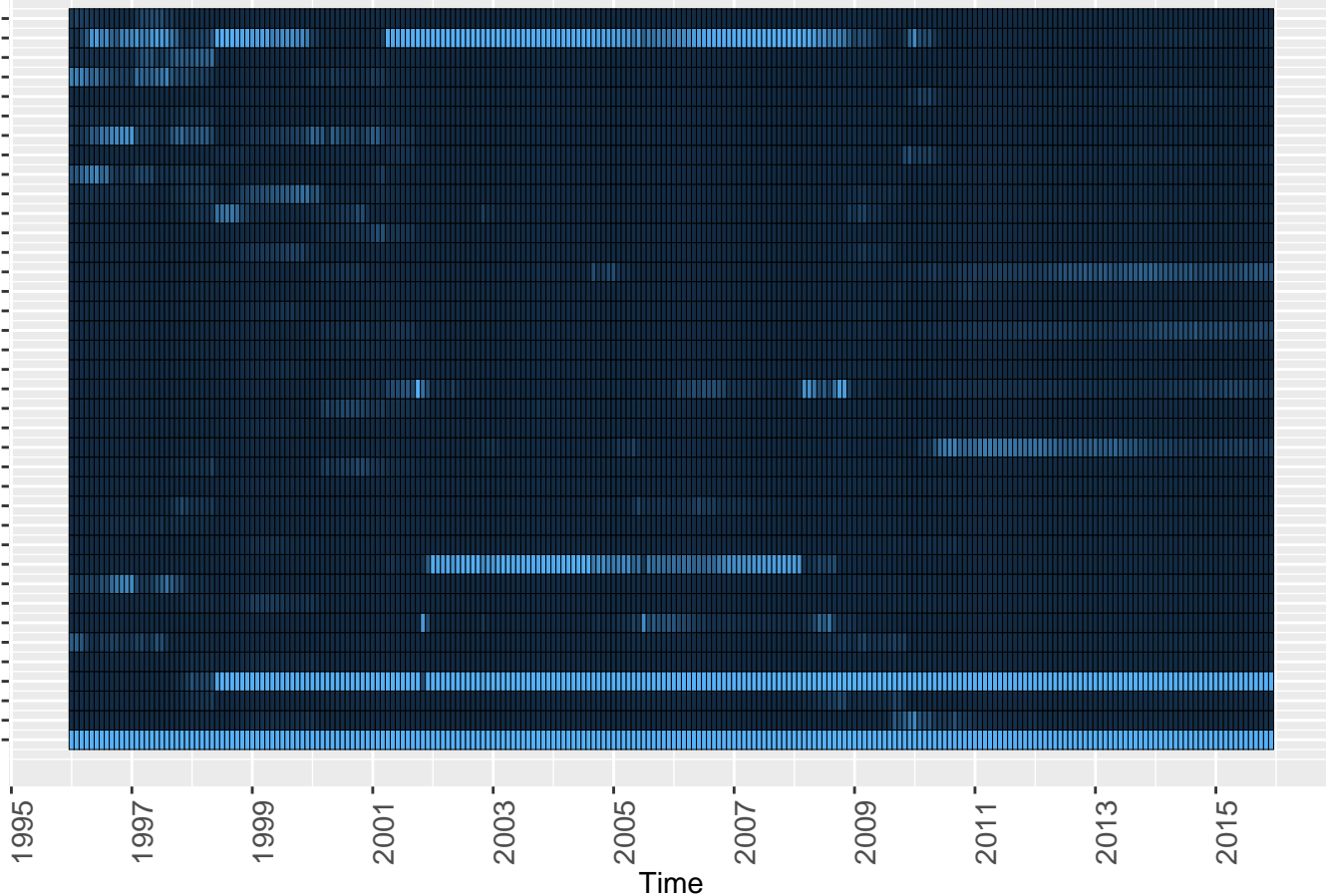


Covariates



Covariates

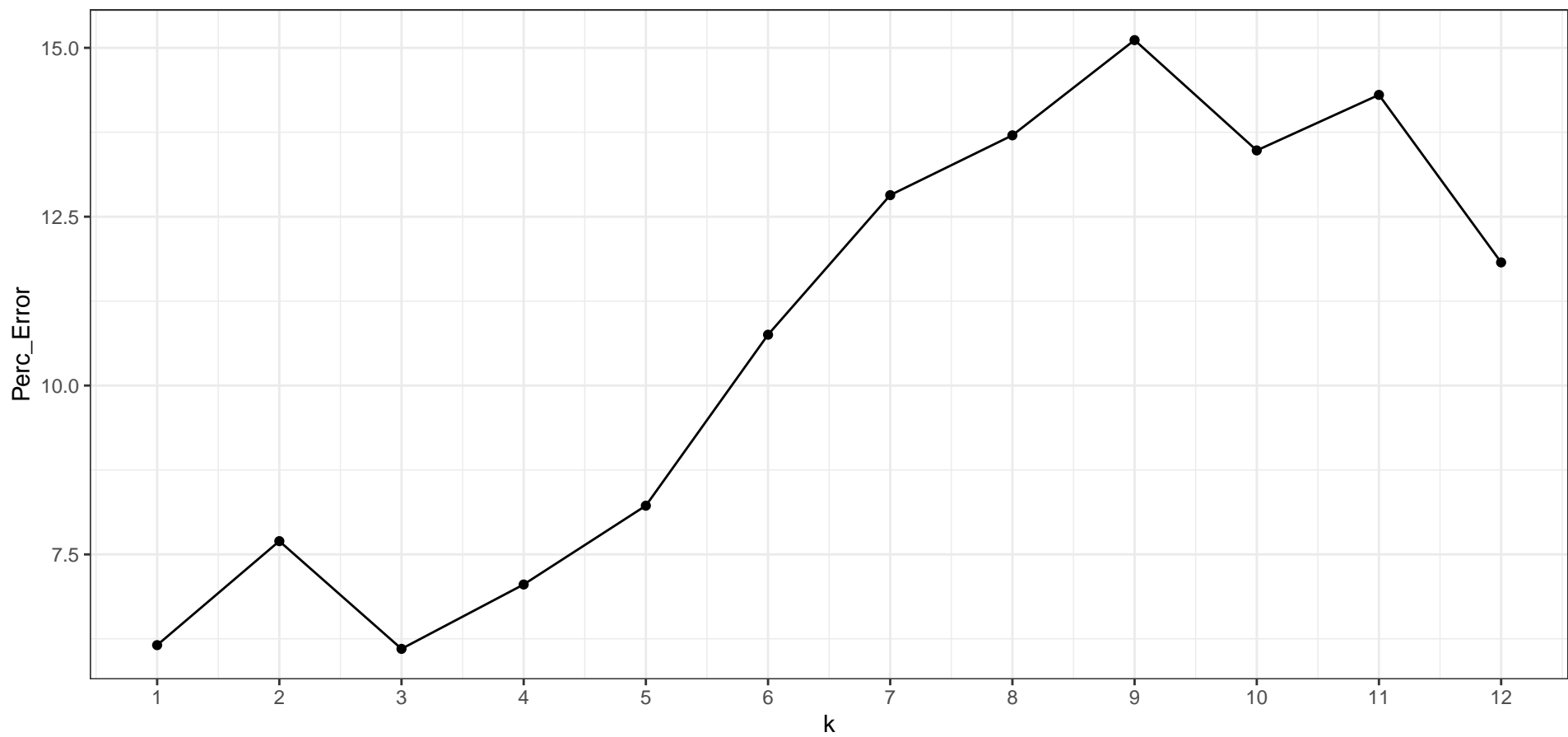
lag 12 Treasury10Yr -
lag 12 Consumption -
lag 12 Inflation -
lag 11 Treasury10Yr -
lag 11 Consumption -
lag 11 Inflation -
lag 10 Treasury10Yr -
lag 10 Consumption -
lag 10 Inflation -
lag 9 Treasury10Yr -
lag 9 Consumption -
lag 9 Inflation -
lag 8 Treasury10Yr -
lag 8 Consumption -
lag 8 Inflation -
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 -
Intercept



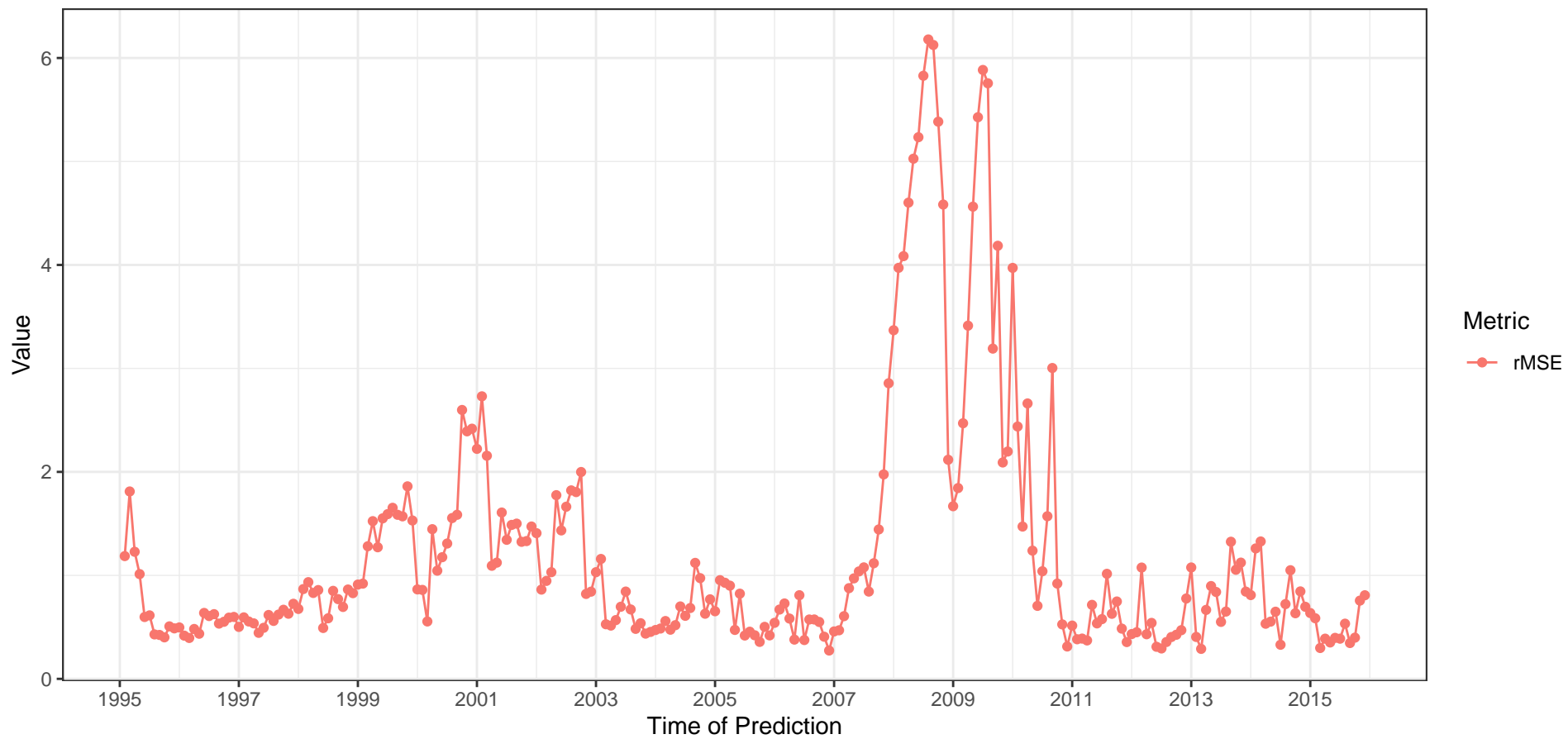
inclusion_probability



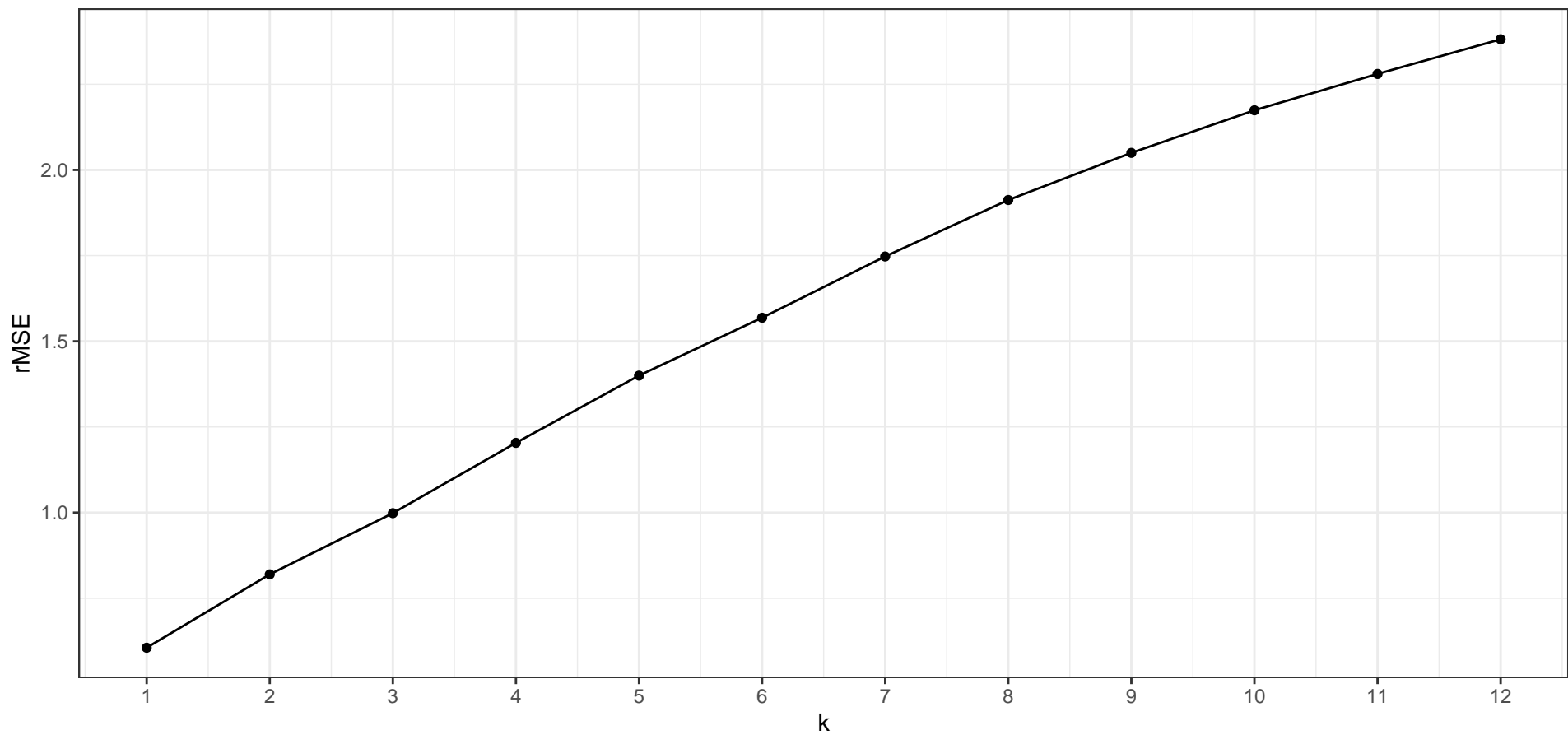
Average Marginal % Error



12-Step Path Root Mean Squared Error



Marginal12-Step Root Mean Squared Error



Marginal12-Step Root Mean Absolute Deviation

