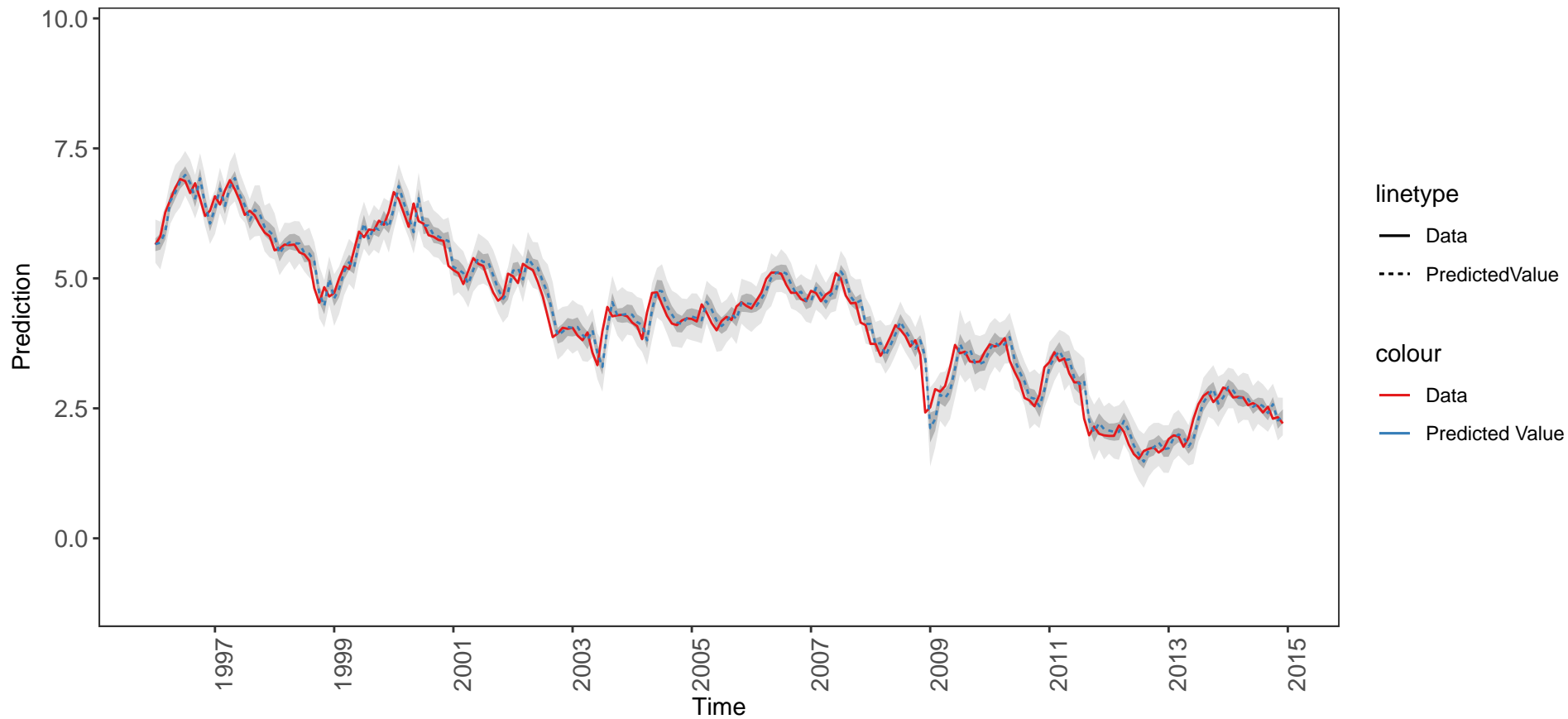
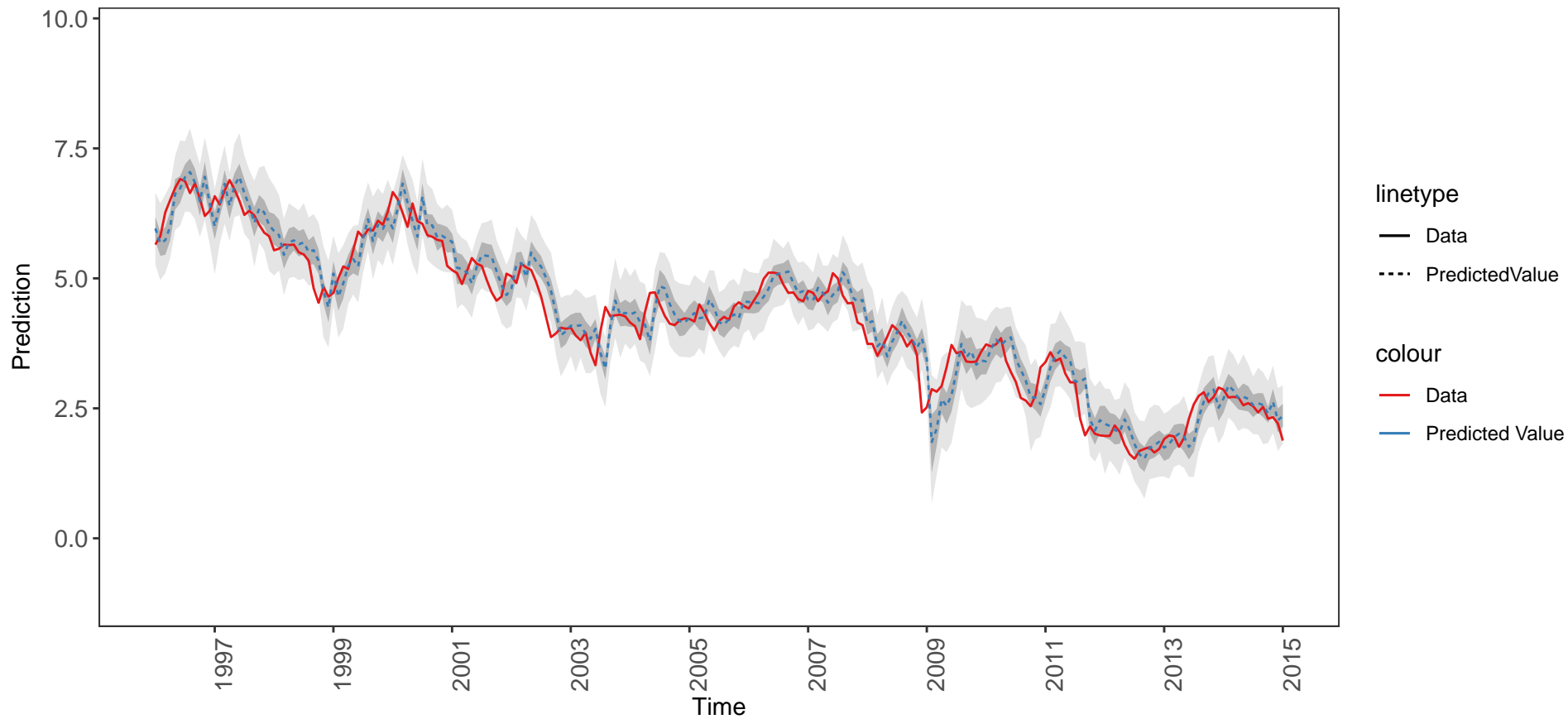


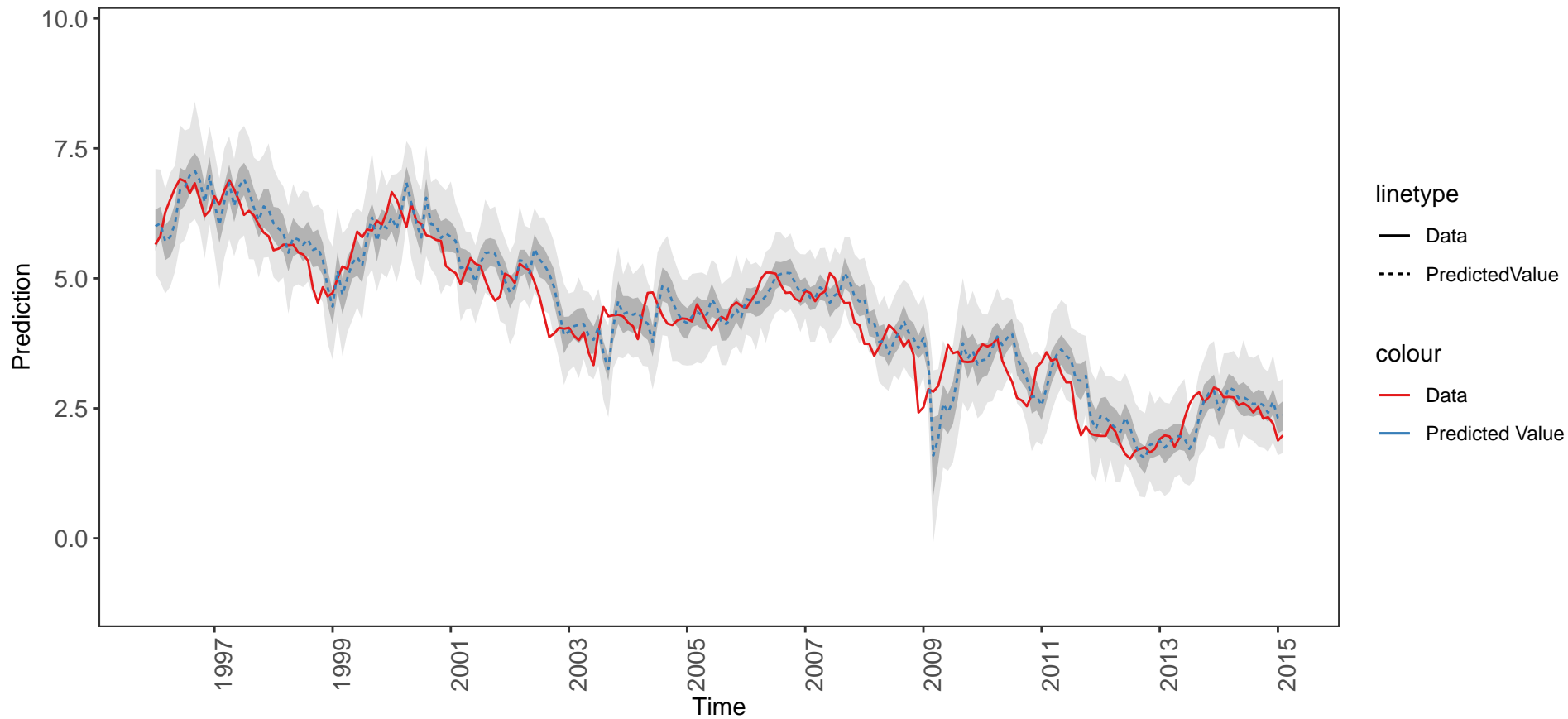
# 1 -step Prediction vs Data



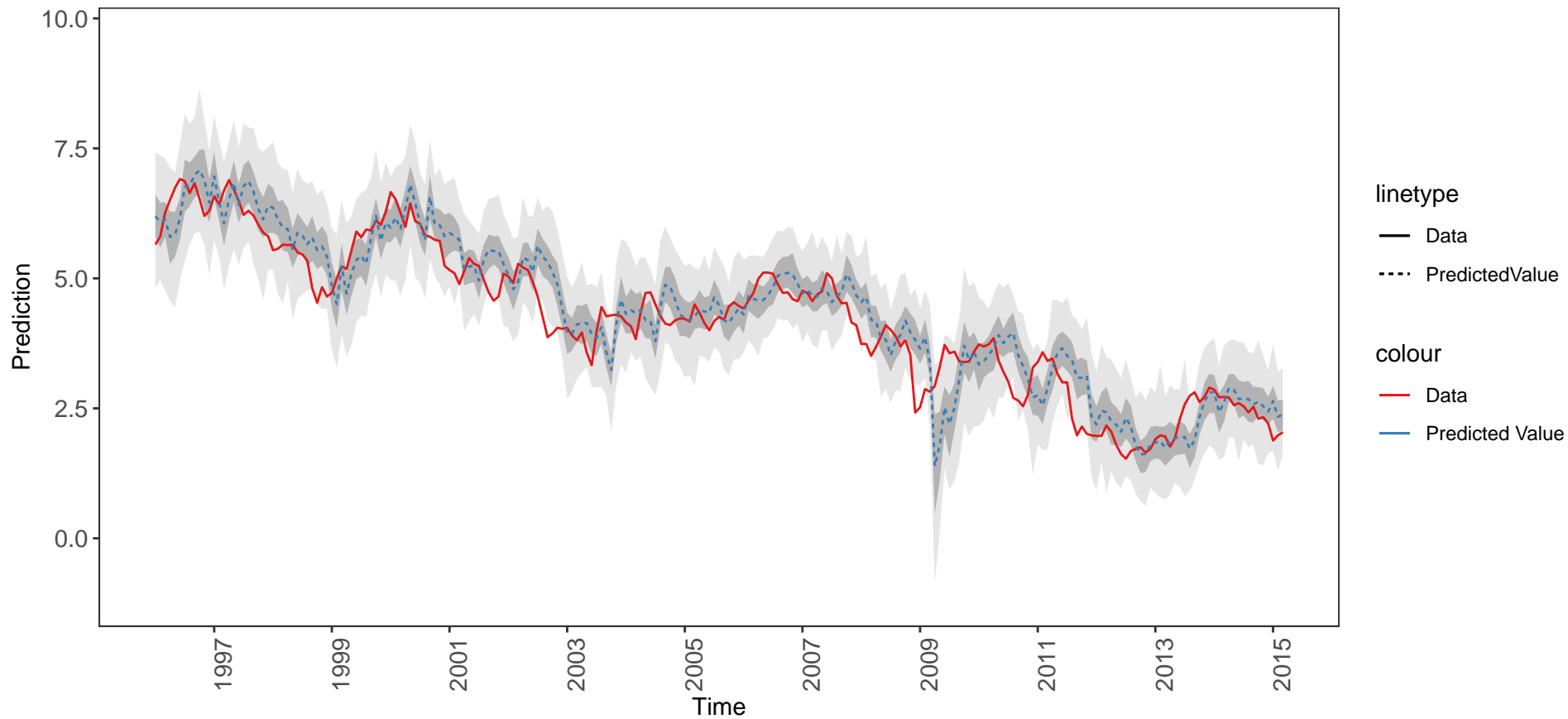
# 2 -step Prediction vs Data



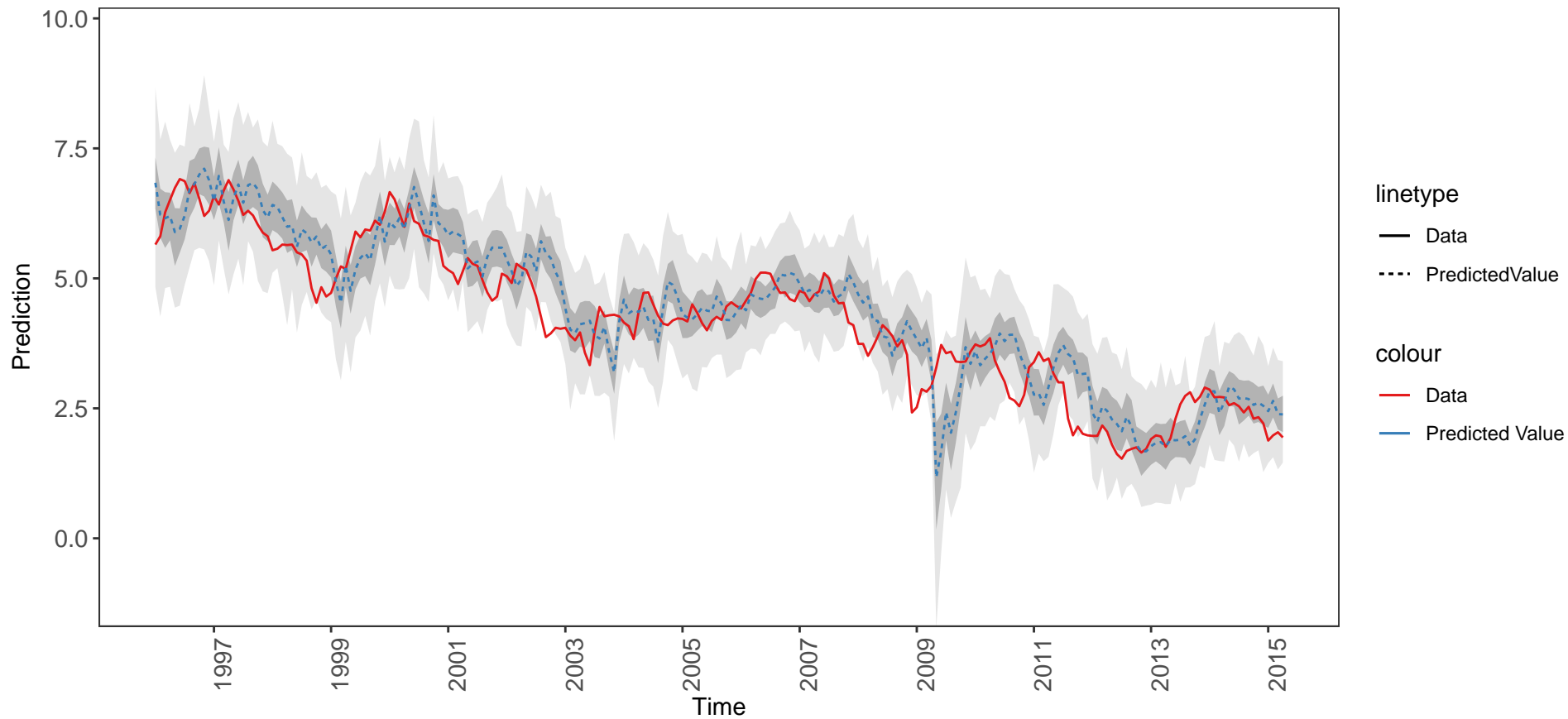
# 3 -step Prediction vs Data



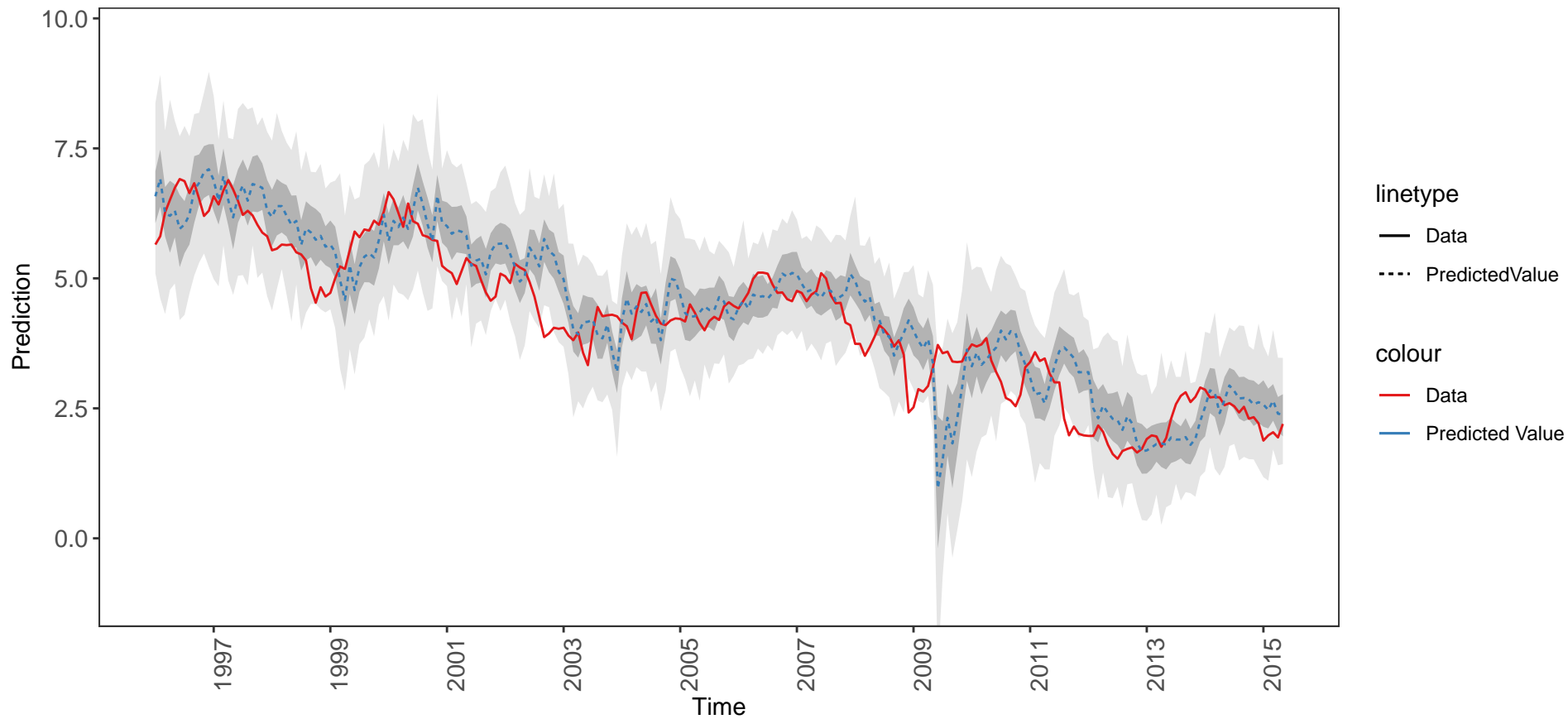
# 4 -step Prediction vs Data



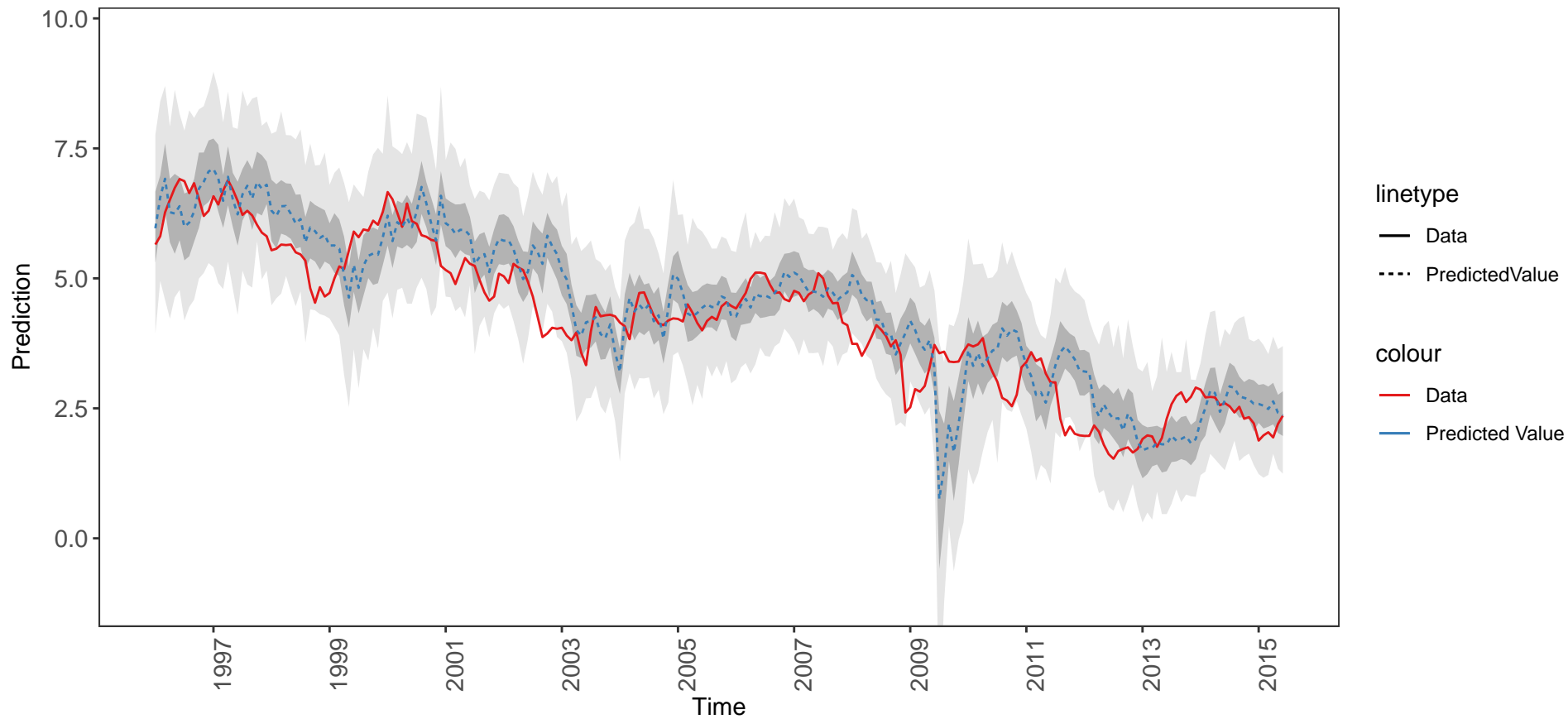
# 5 -step Prediction vs Data



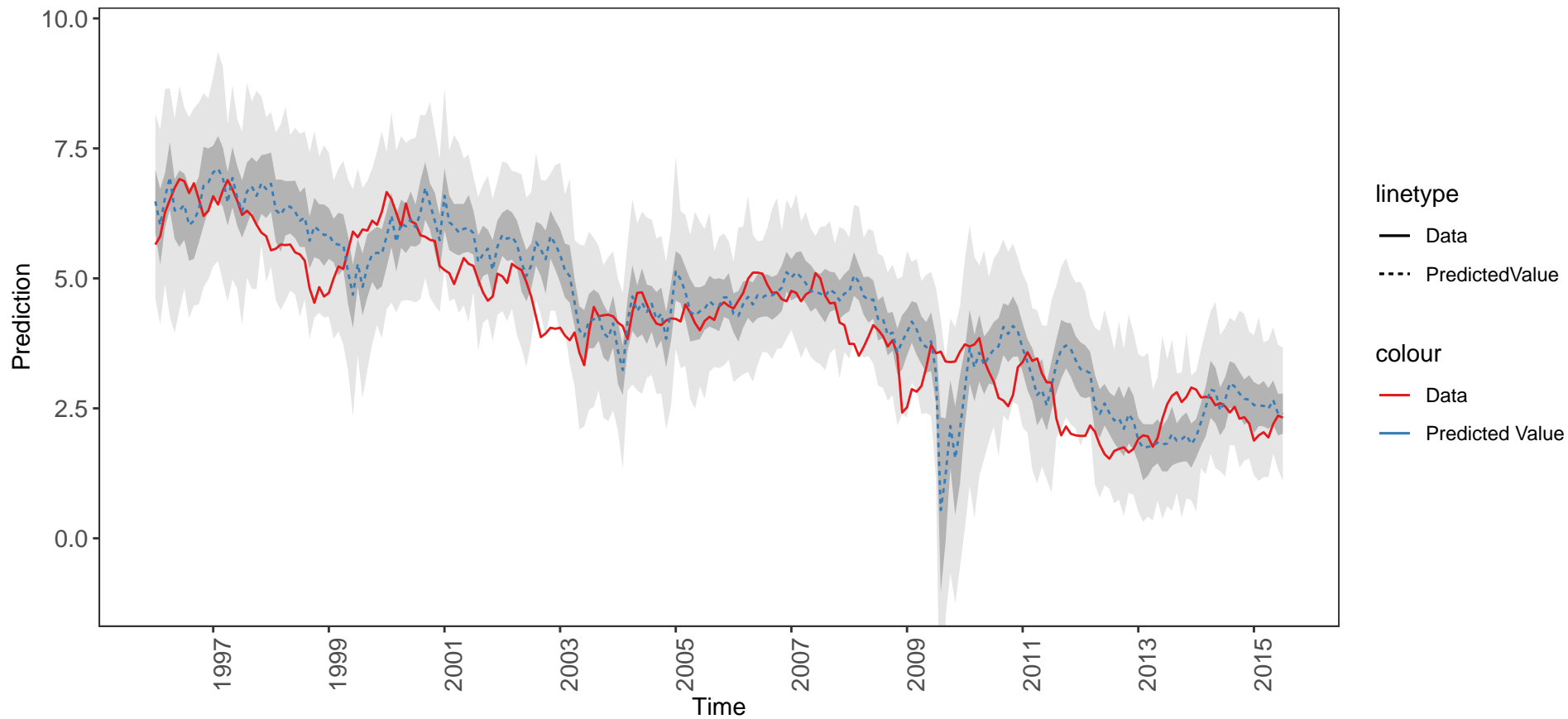
# 6 -step Prediction vs Data



# 7 -step Prediction vs Data

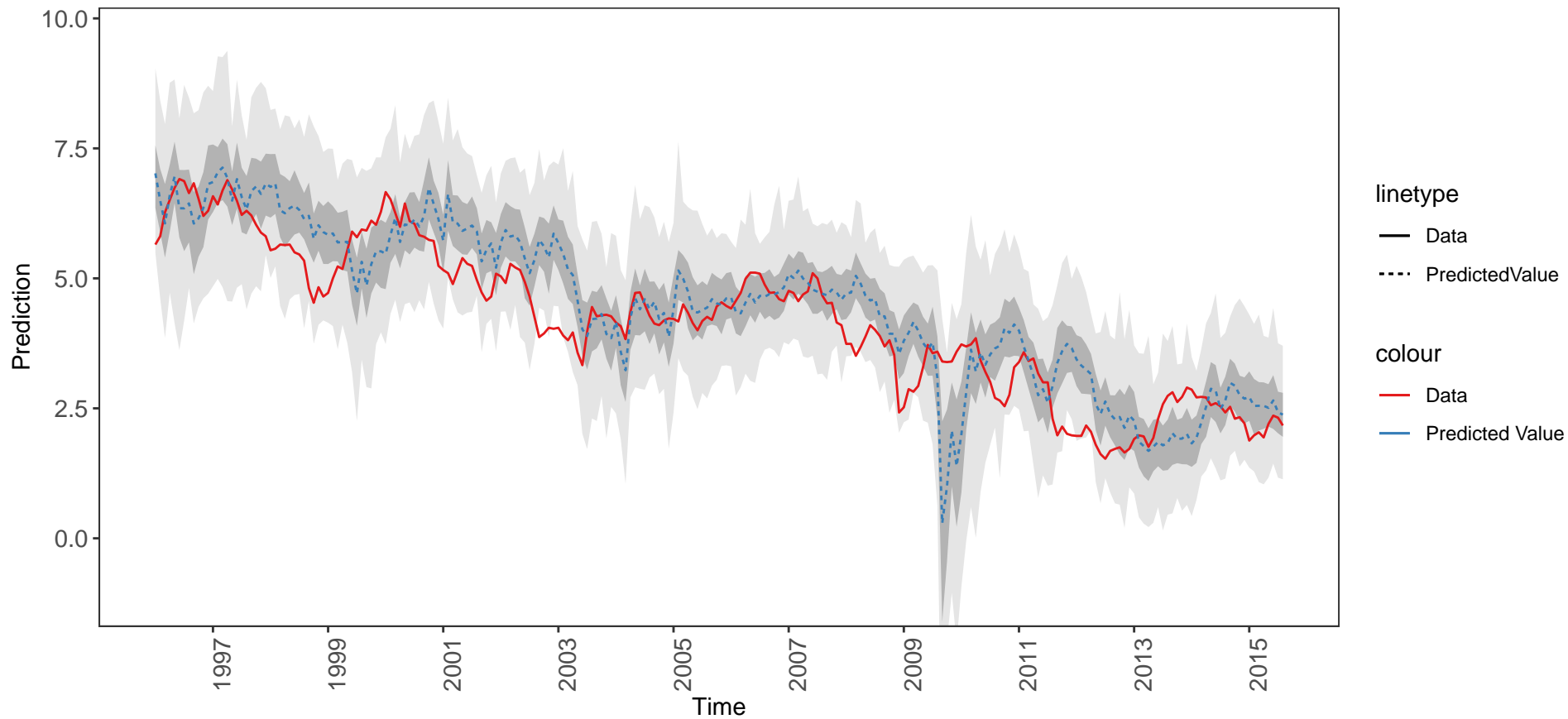


# 8 -step Prediction vs Data

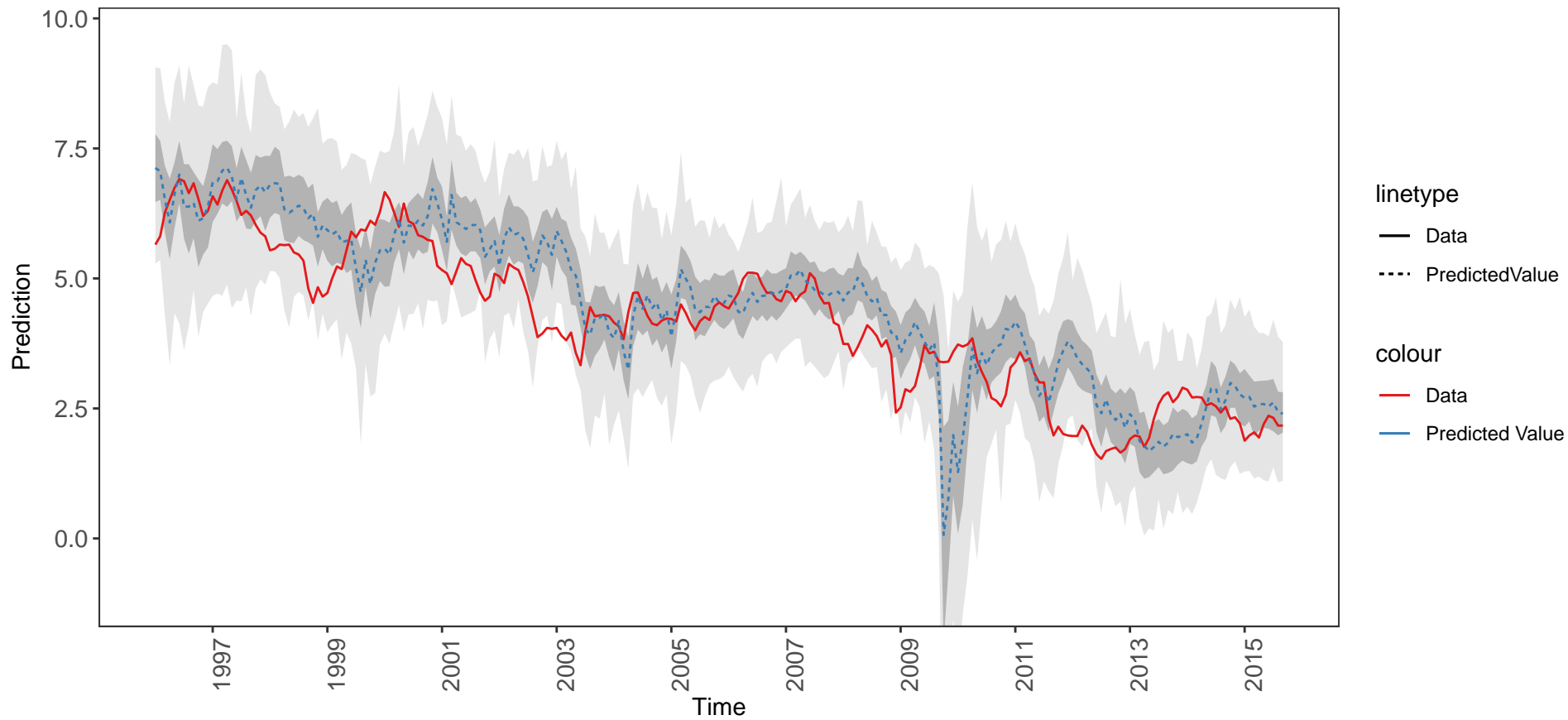




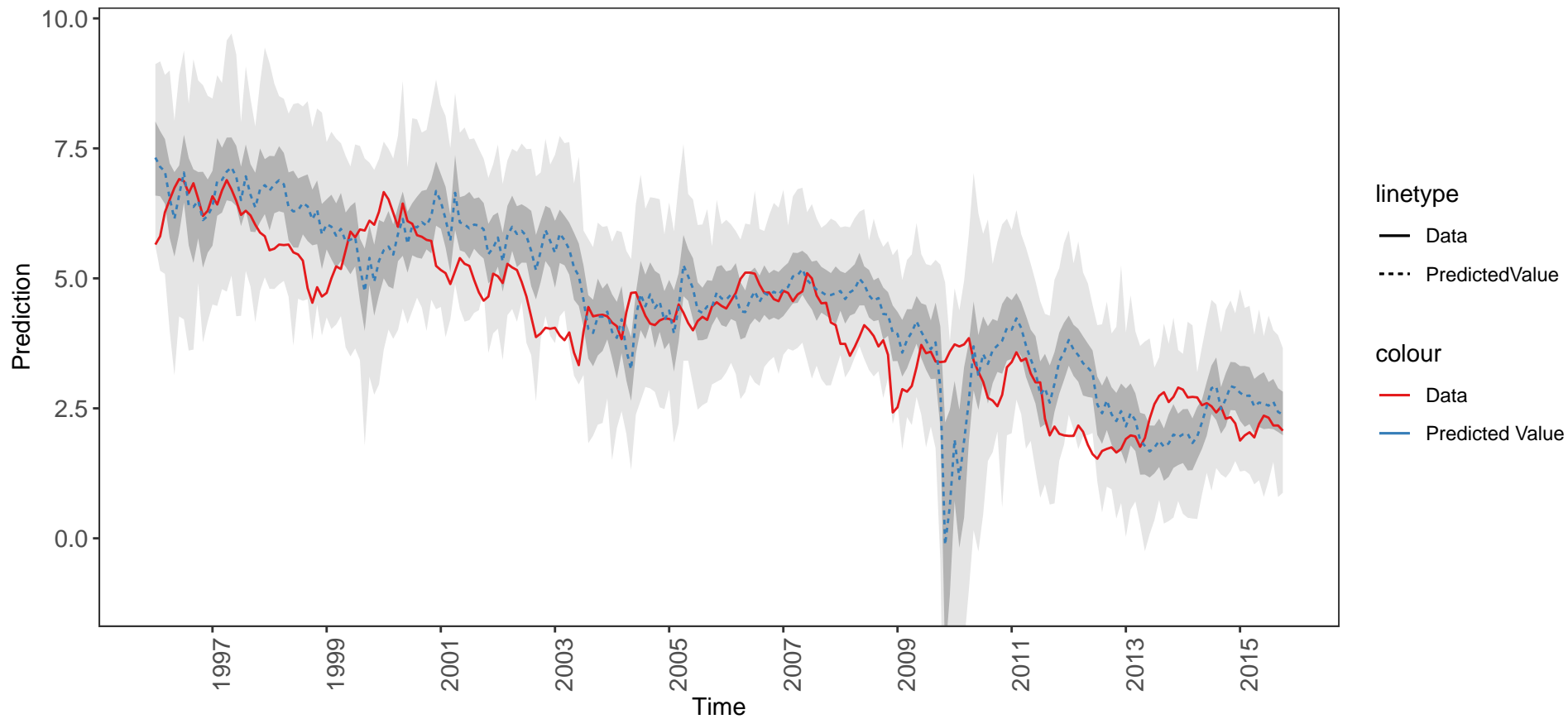
# 9 -step Prediction vs Data



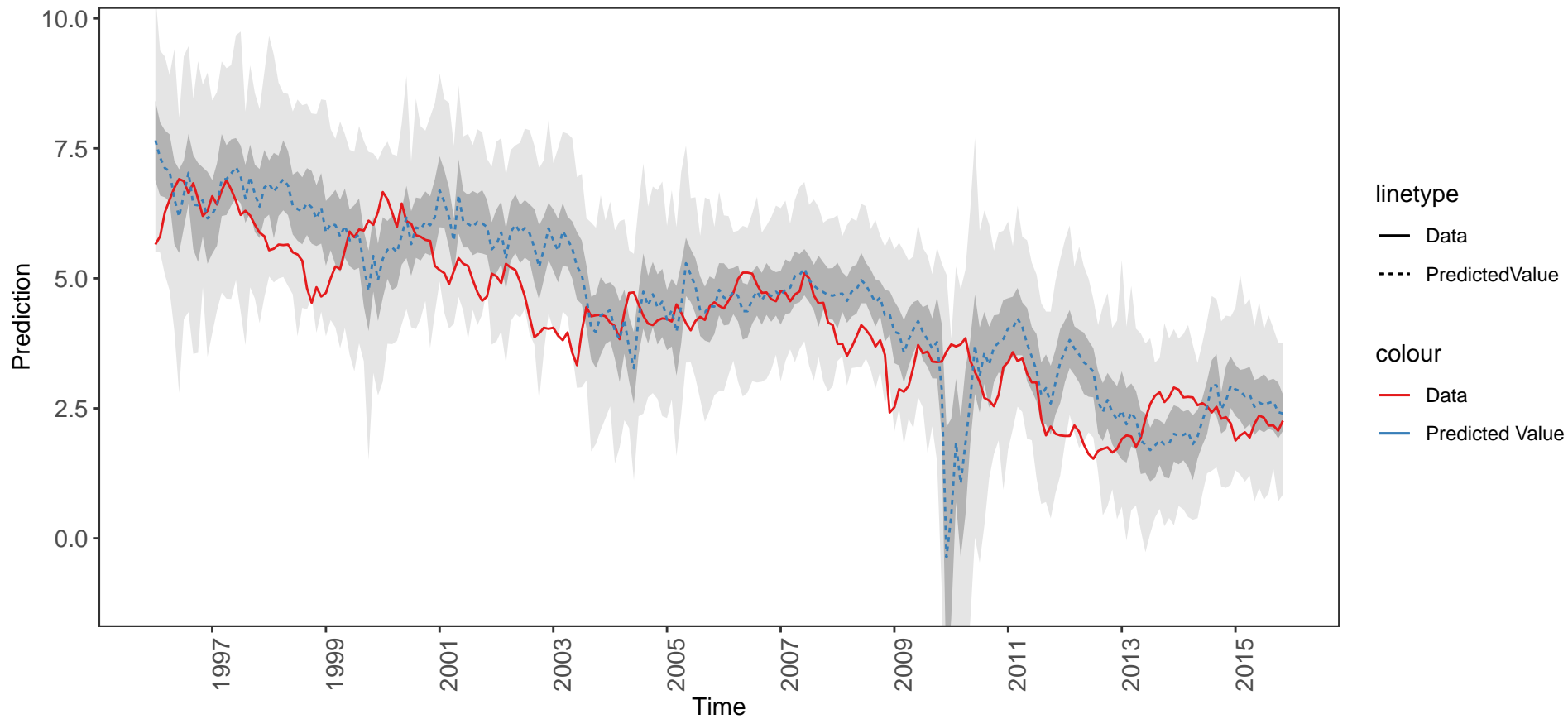
# 10 -step Prediction vs Data



# 11 -step Prediction vs Data



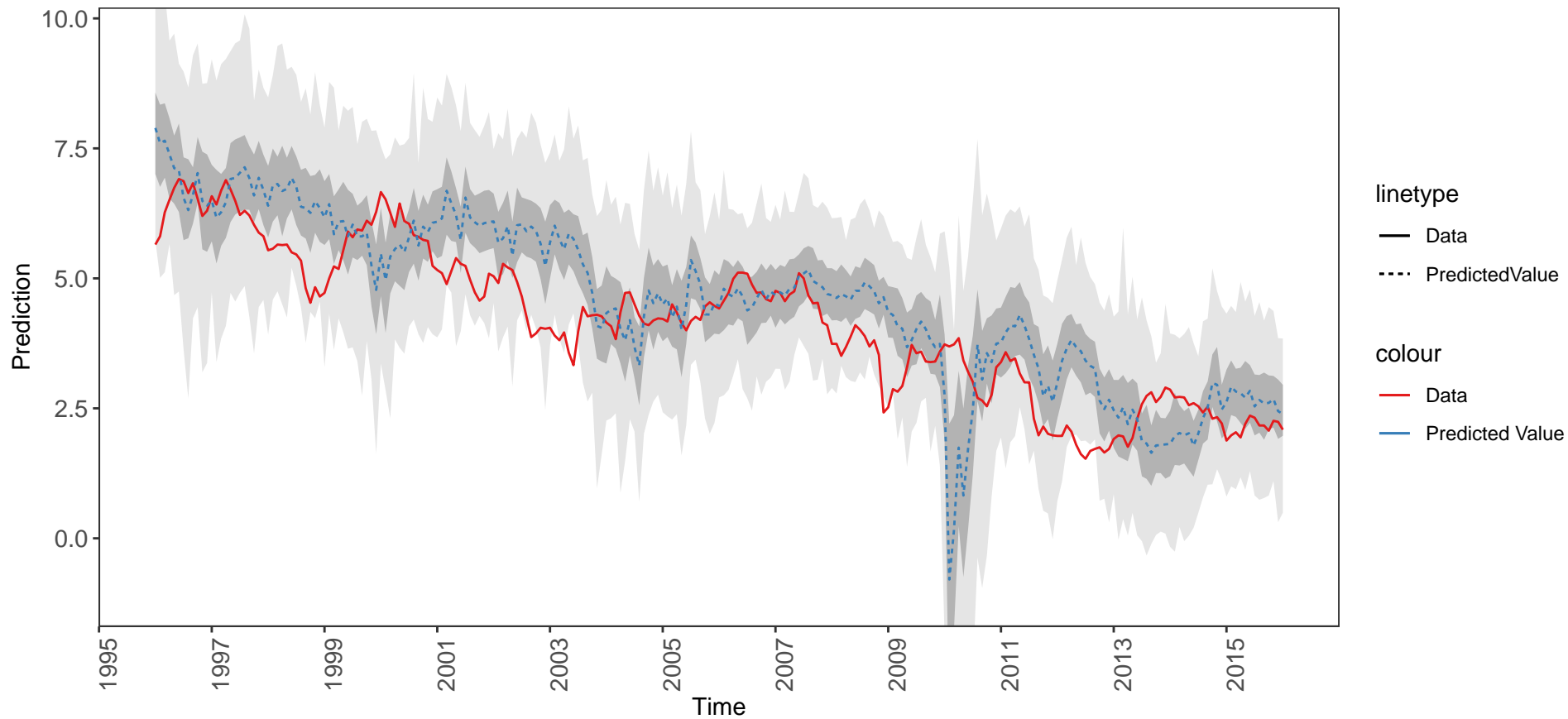
# 12 -step Prediction vs Data



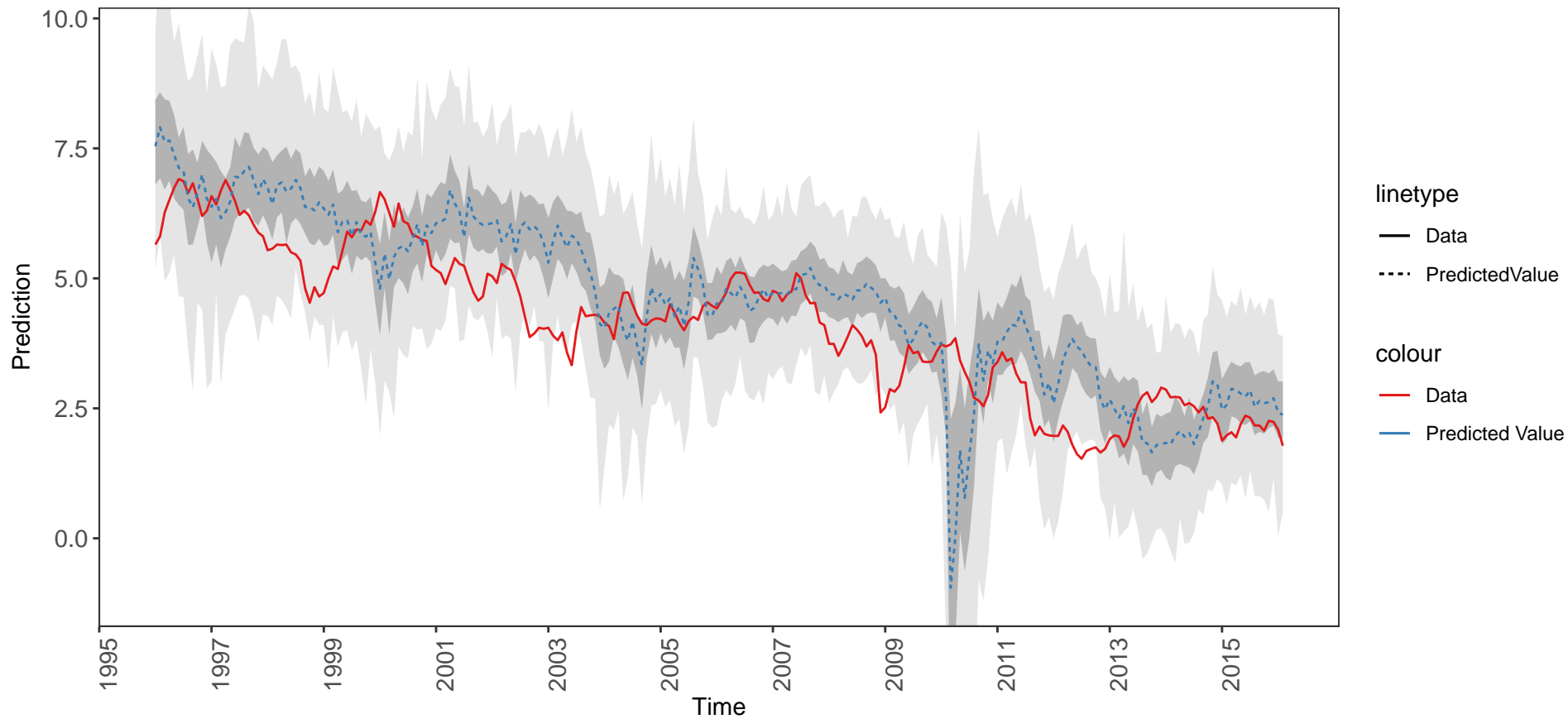
# 13 -step Prediction vs Data



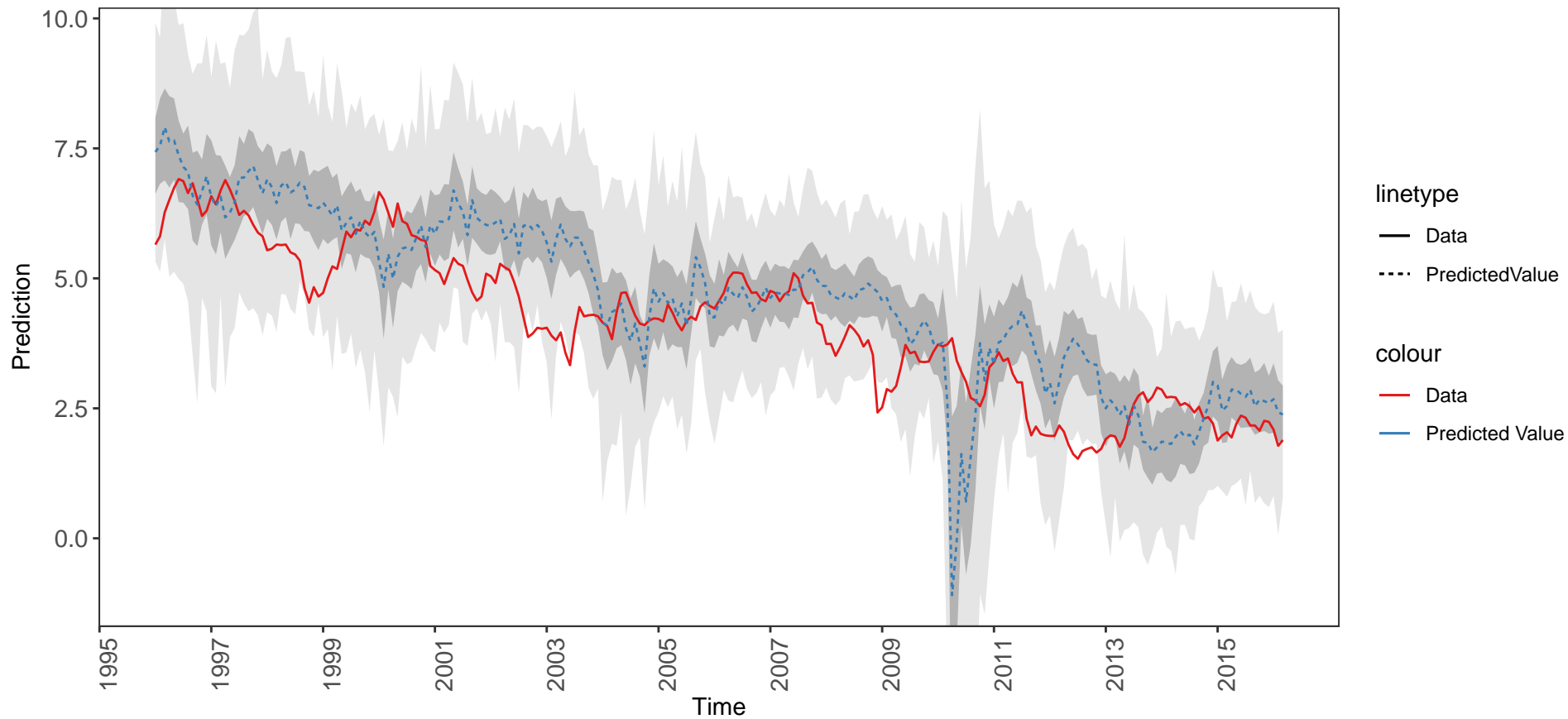
# 14 -step Prediction vs Data



# 15 -step Prediction vs Data

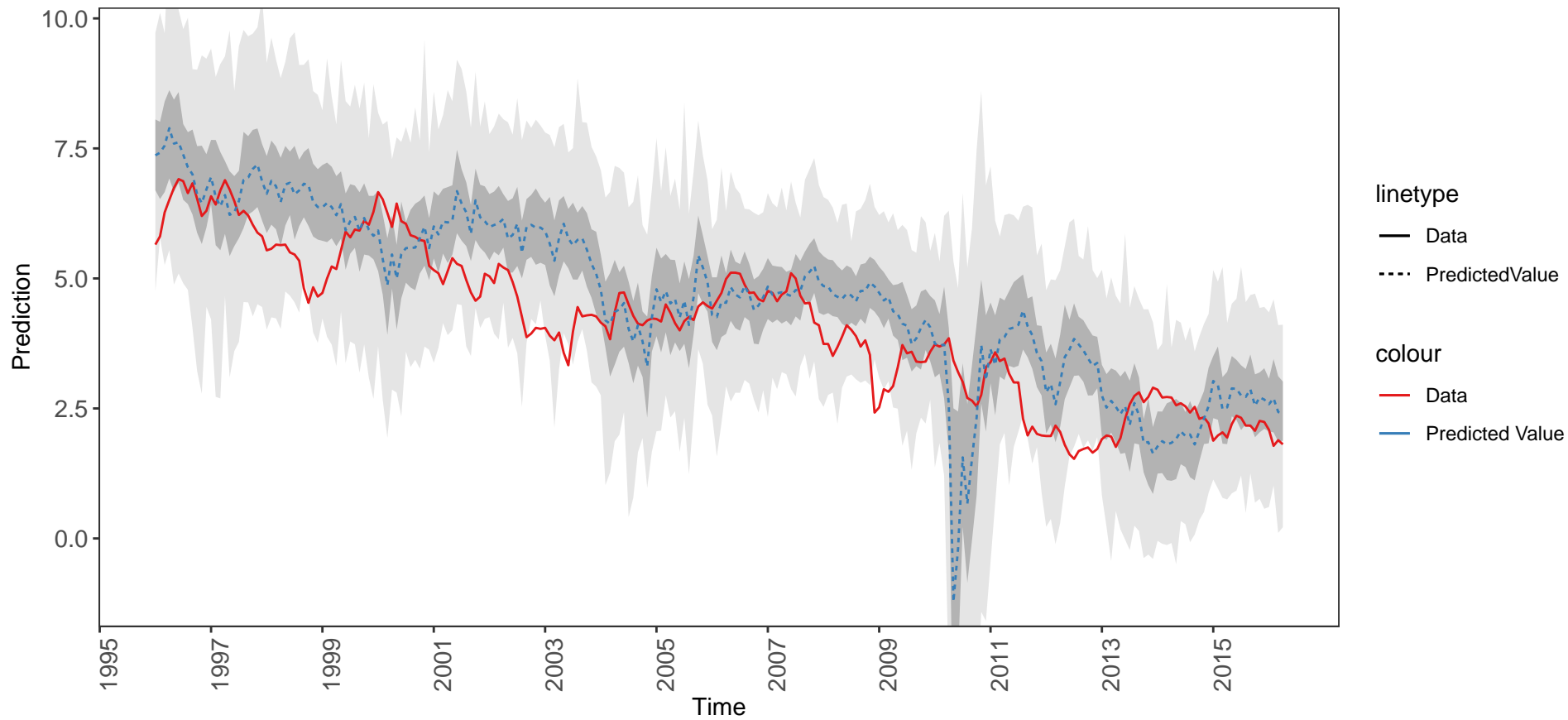


# 16 -step Prediction vs Data

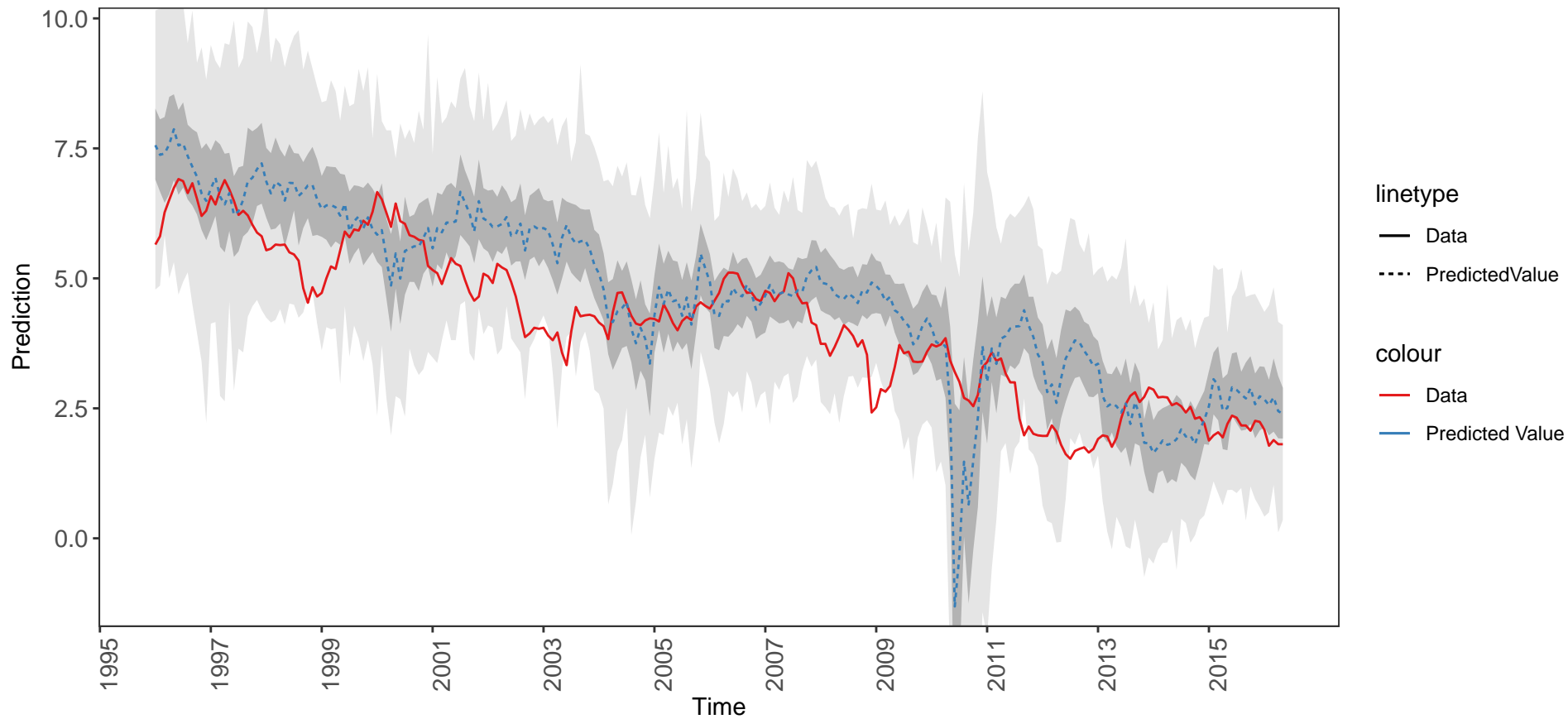




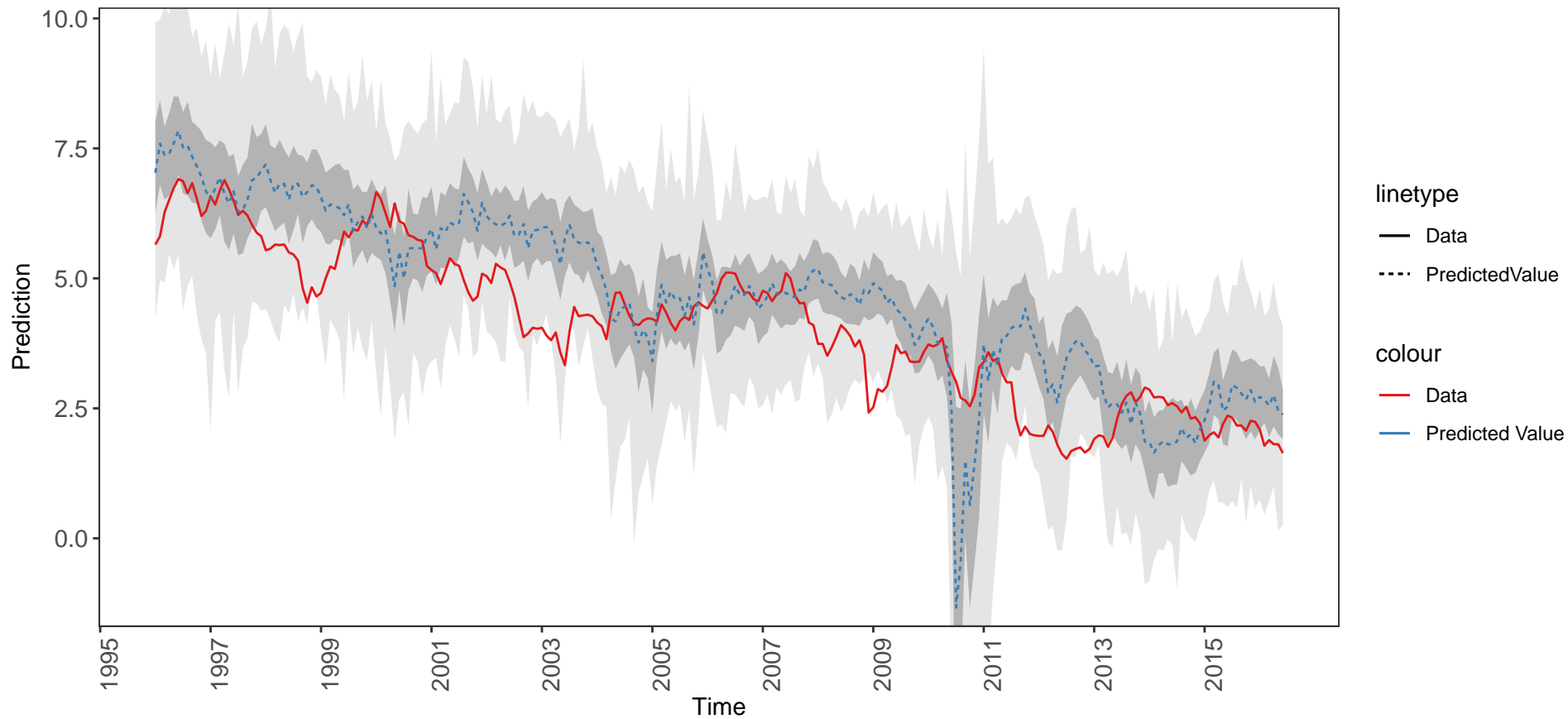
# 17 -step Prediction vs Data



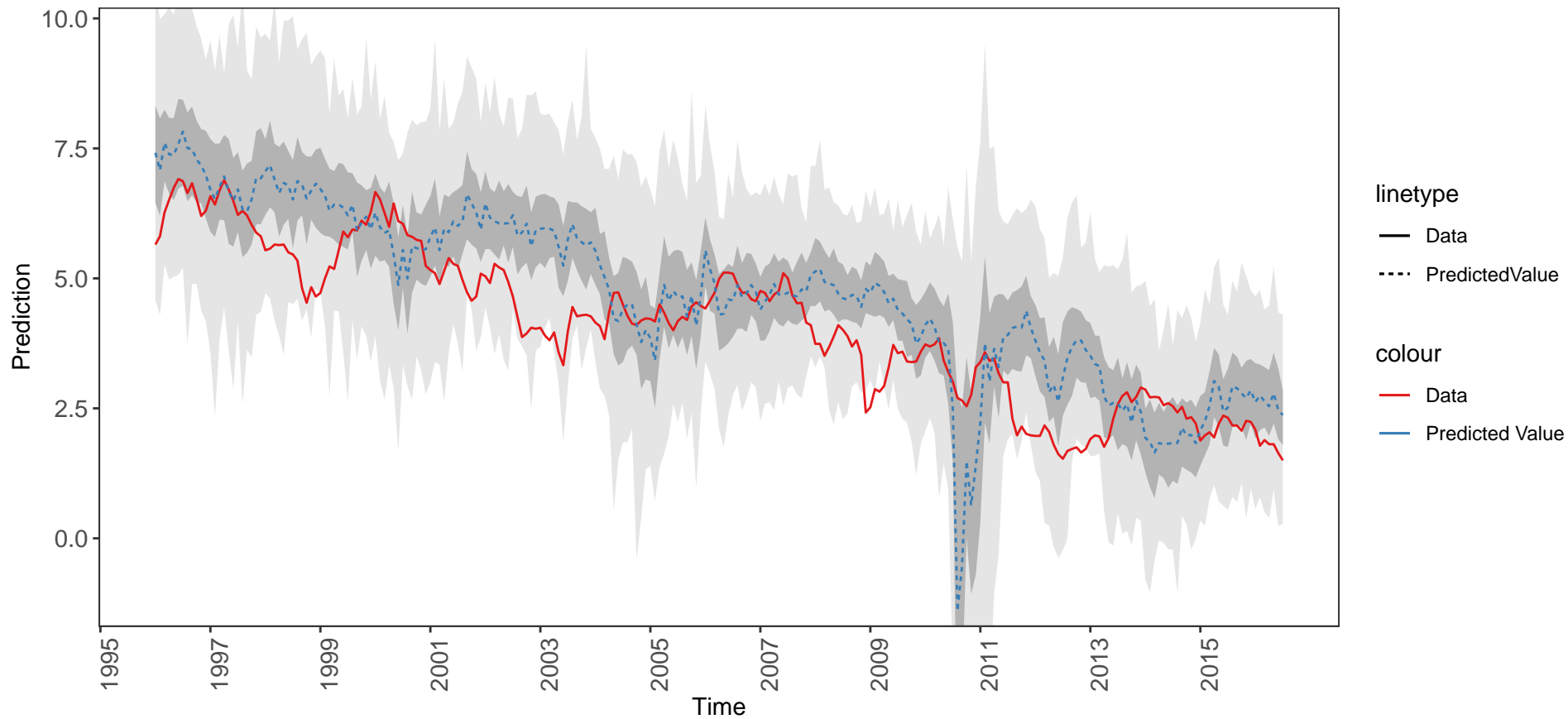
# 18 -step Prediction vs Data



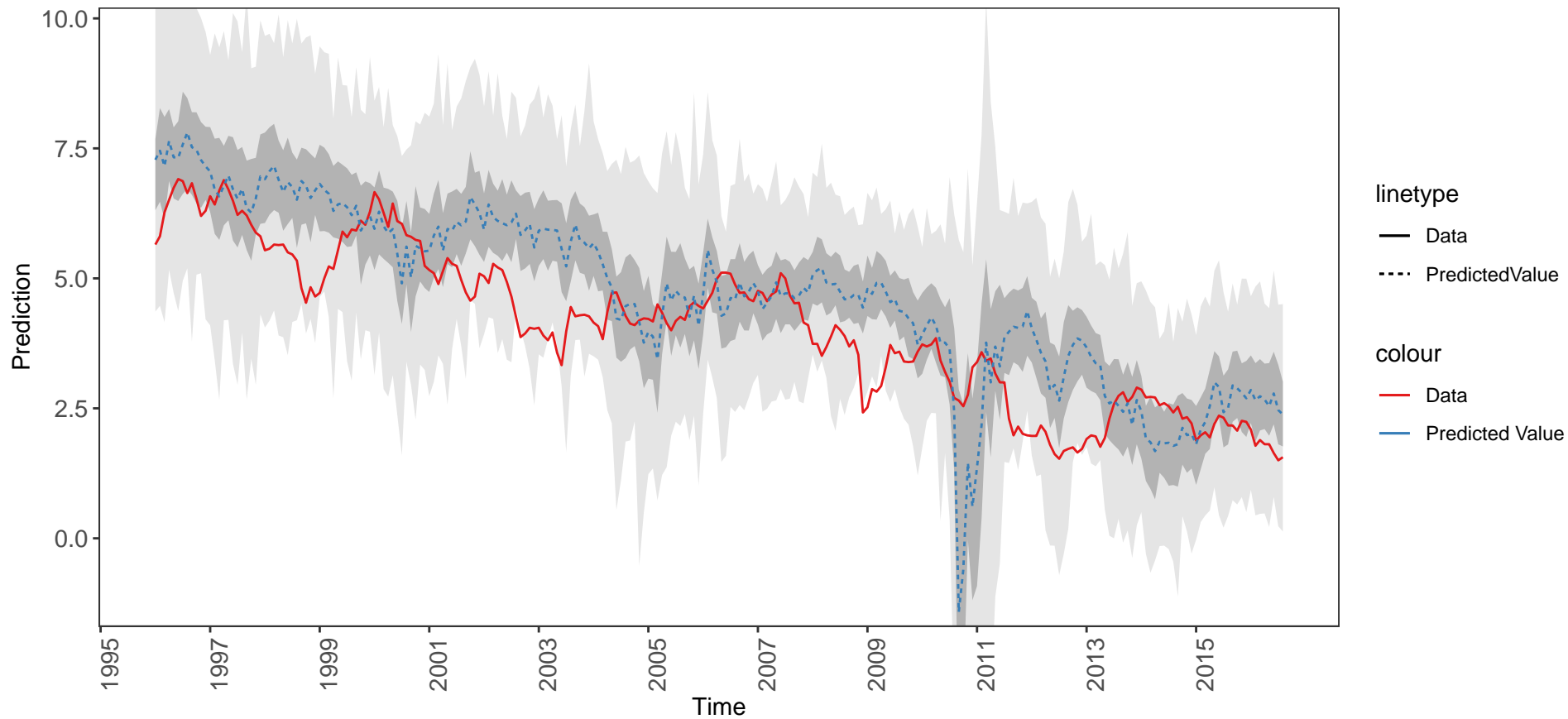
# 19 -step Prediction vs Data



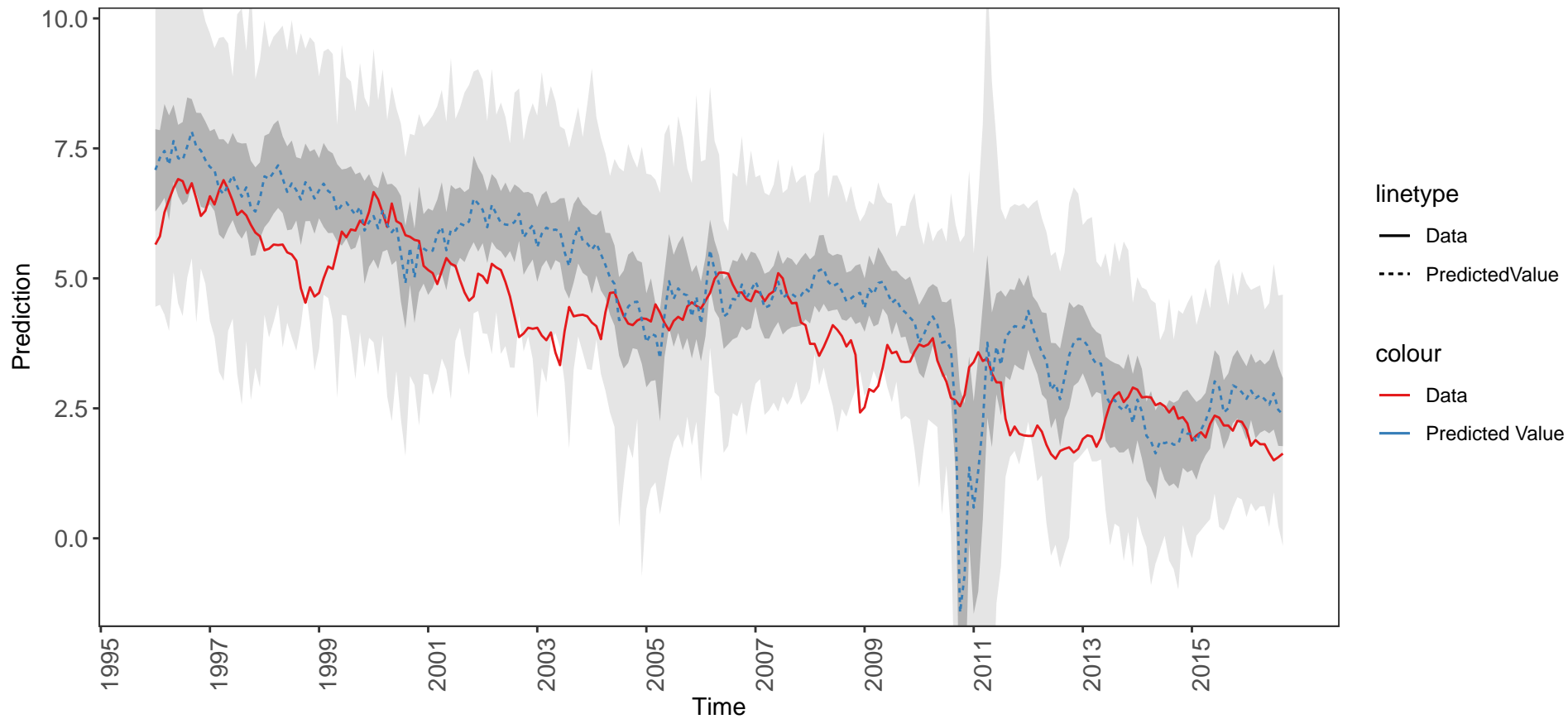
# 20 -step Prediction vs Data



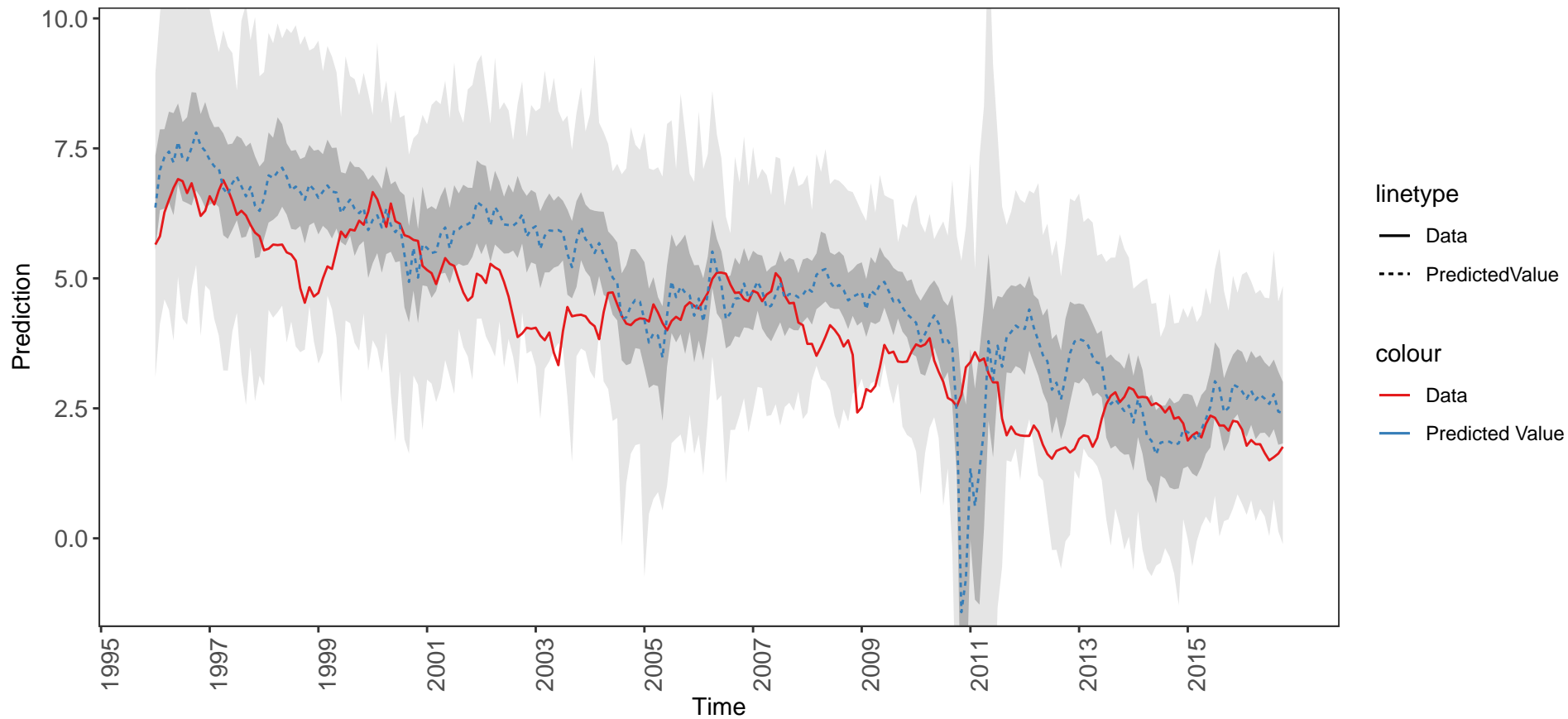
# 21 -step Prediction vs Data



# 22 -step Prediction vs Data



# 23 -step Prediction vs Data



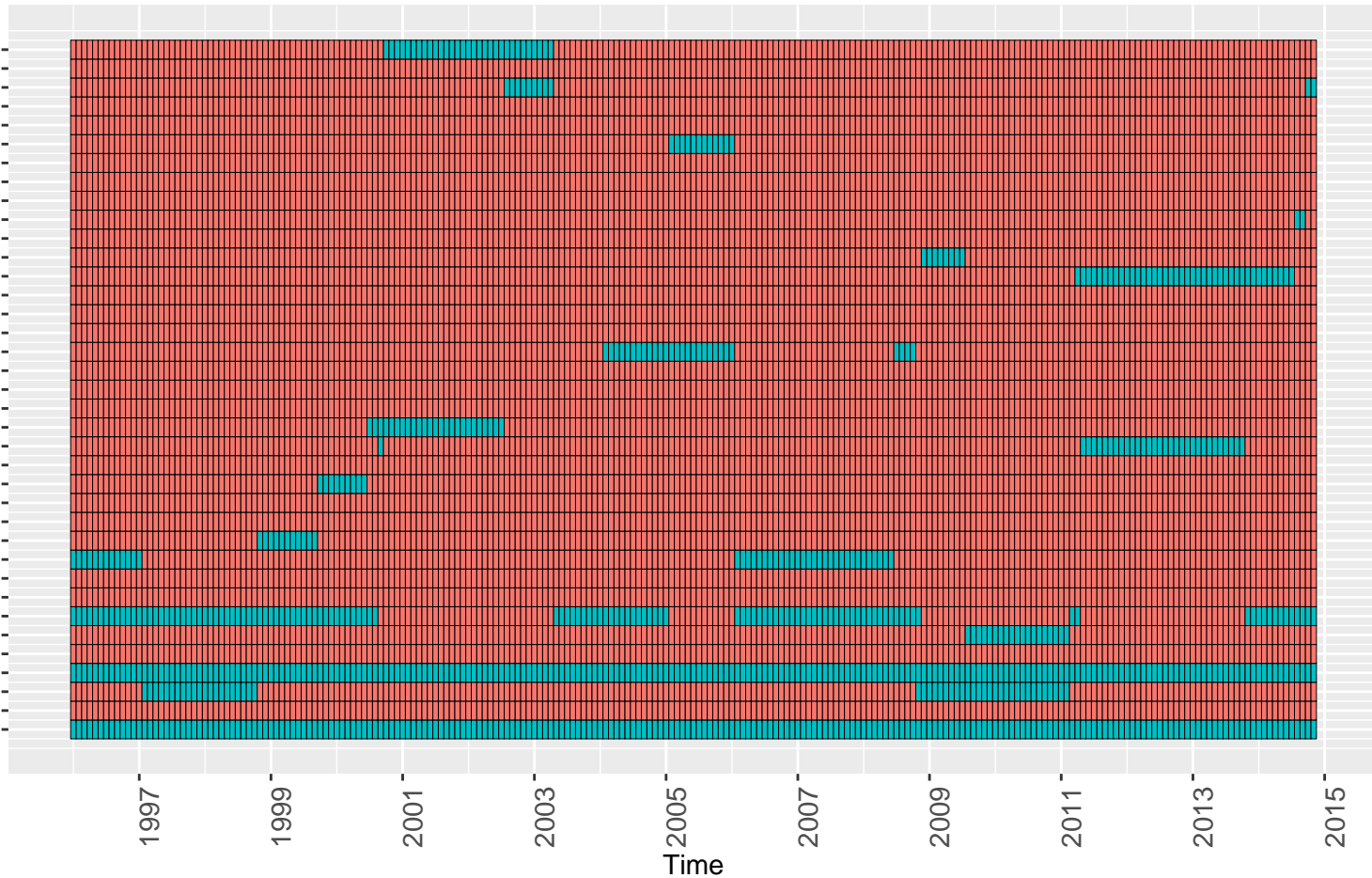
# 24 -step Prediction vs Data





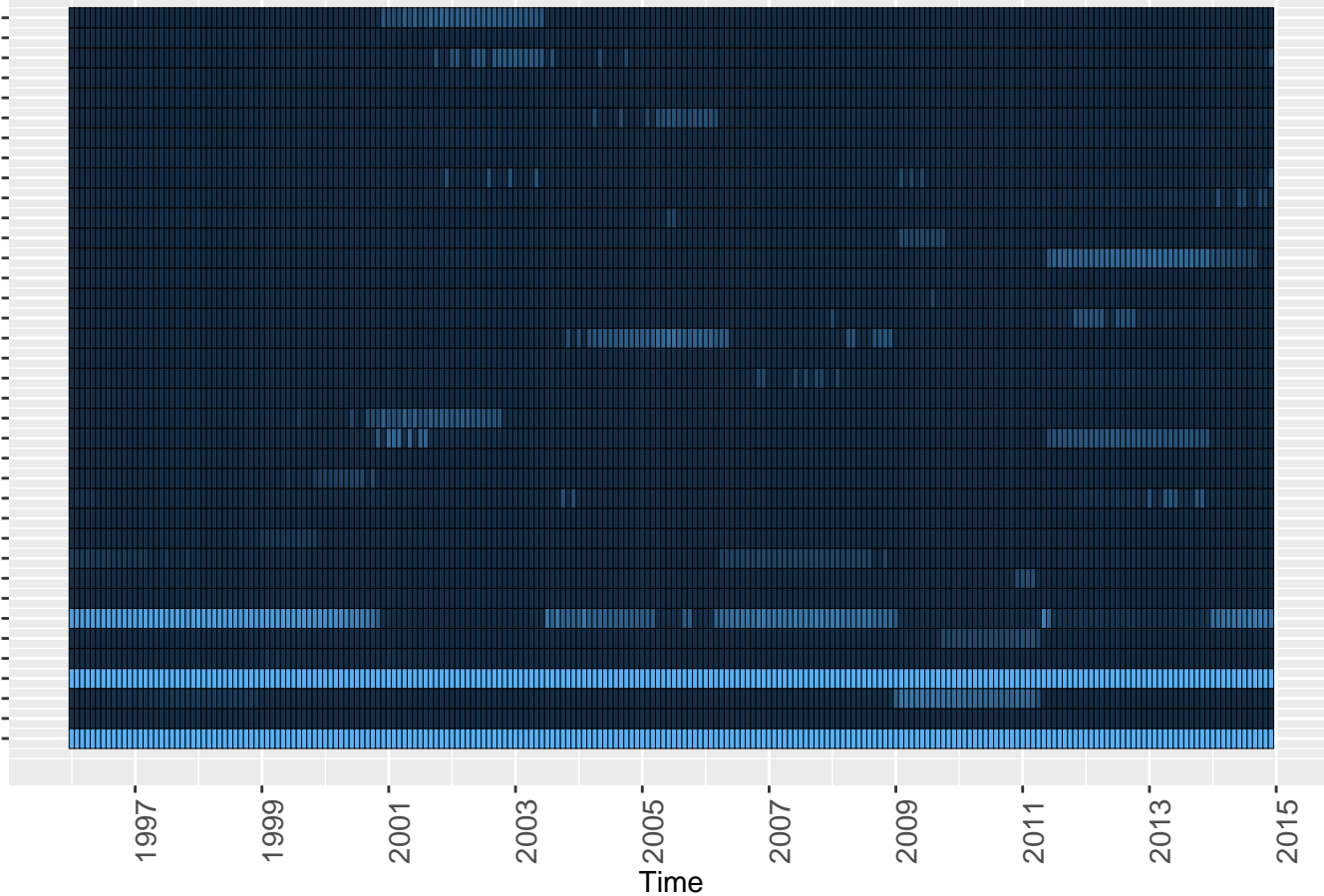
Covariates

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 -  
Intercept

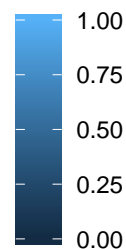


Covariates

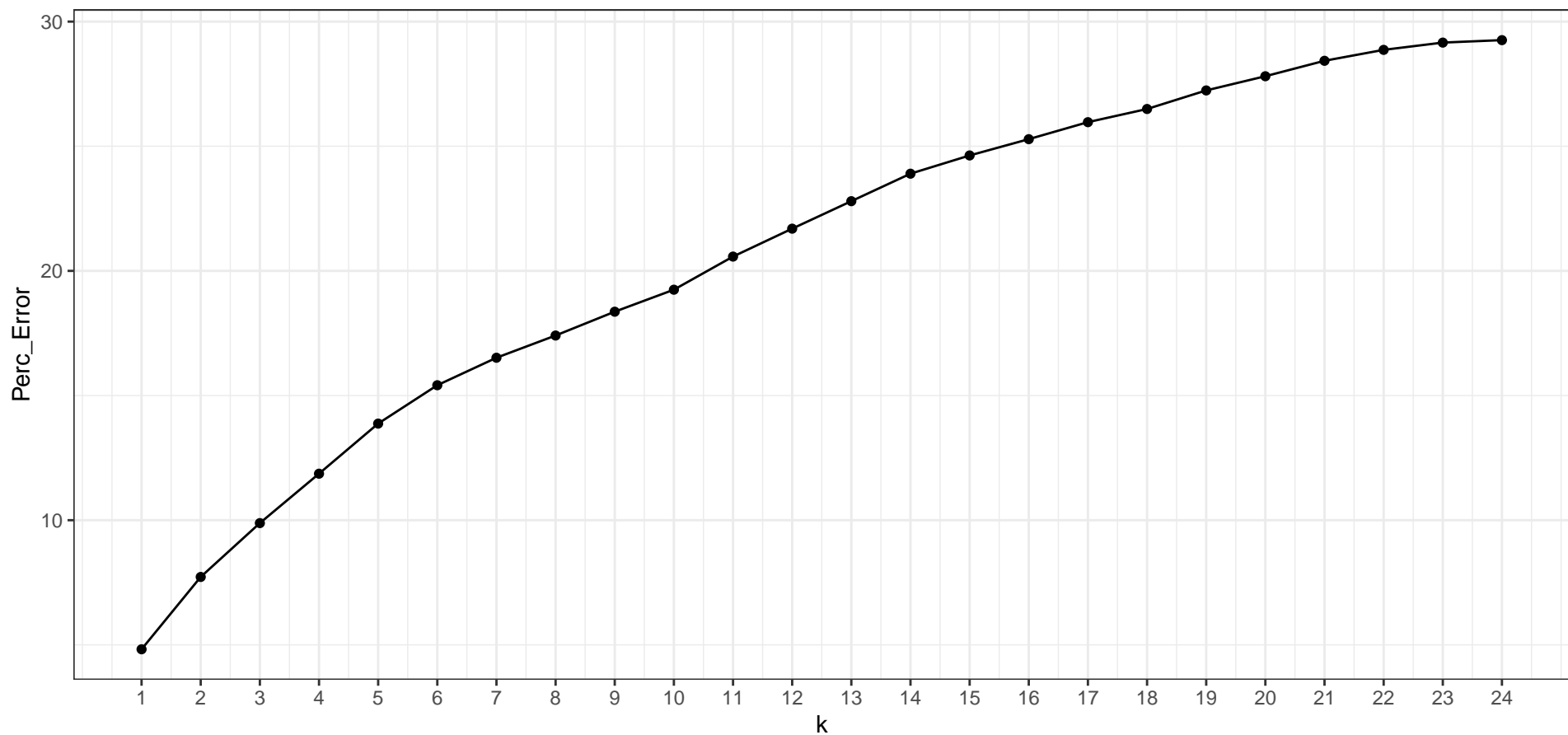
lag 12 Treasury10Yr -  
lag 12 Consumption -  
lag 12 Inflation -  
lag 11 Treasury10Yr -  
lag 11 Consumption -  
lag 11 Inflation -  
lag 10 Treasury10Yr -  
lag 10 Consumption -  
lag 10 Inflation -  
lag 9 Treasury10Yr -  
lag 9 Consumption -  
lag 9 Inflation -  
lag 8 Treasury10Yr -  
lag 8 Consumption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



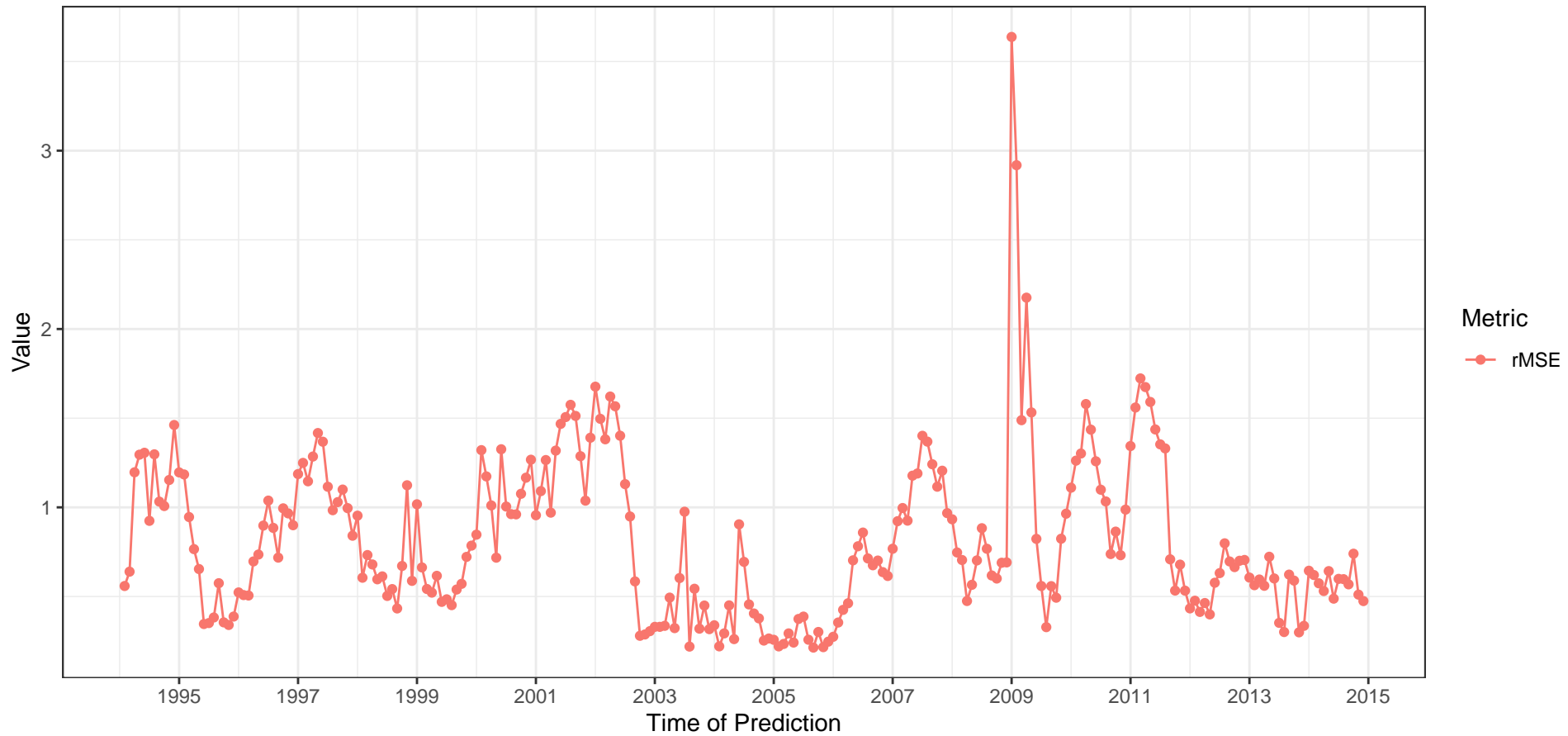
inclusion\_probability



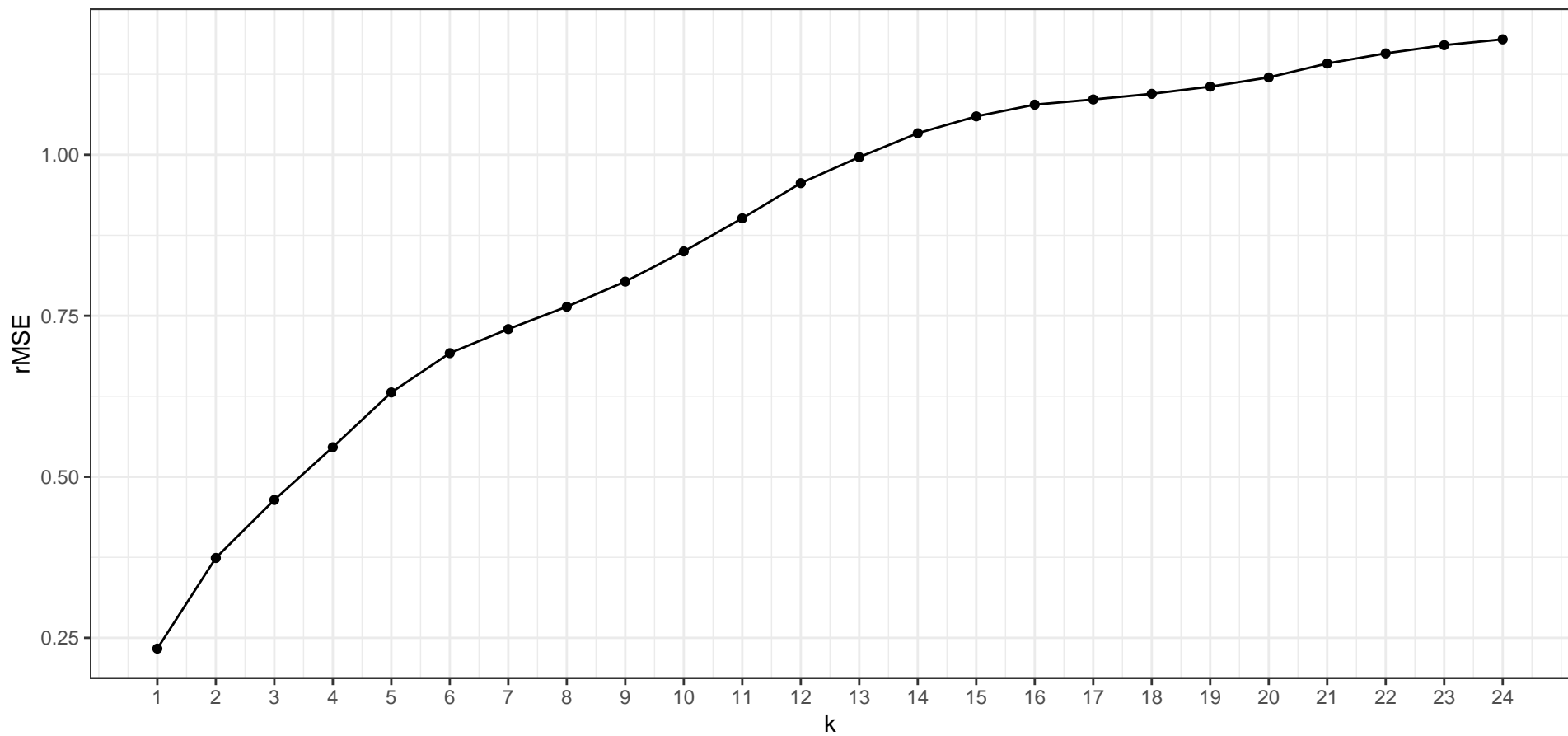
Average Marginal % Error



24-Step Path Root Mean Squared Error



Marginal24-Step Root Mean Squared Error



Marginal24-Step Root Mean Absolute Deviation

