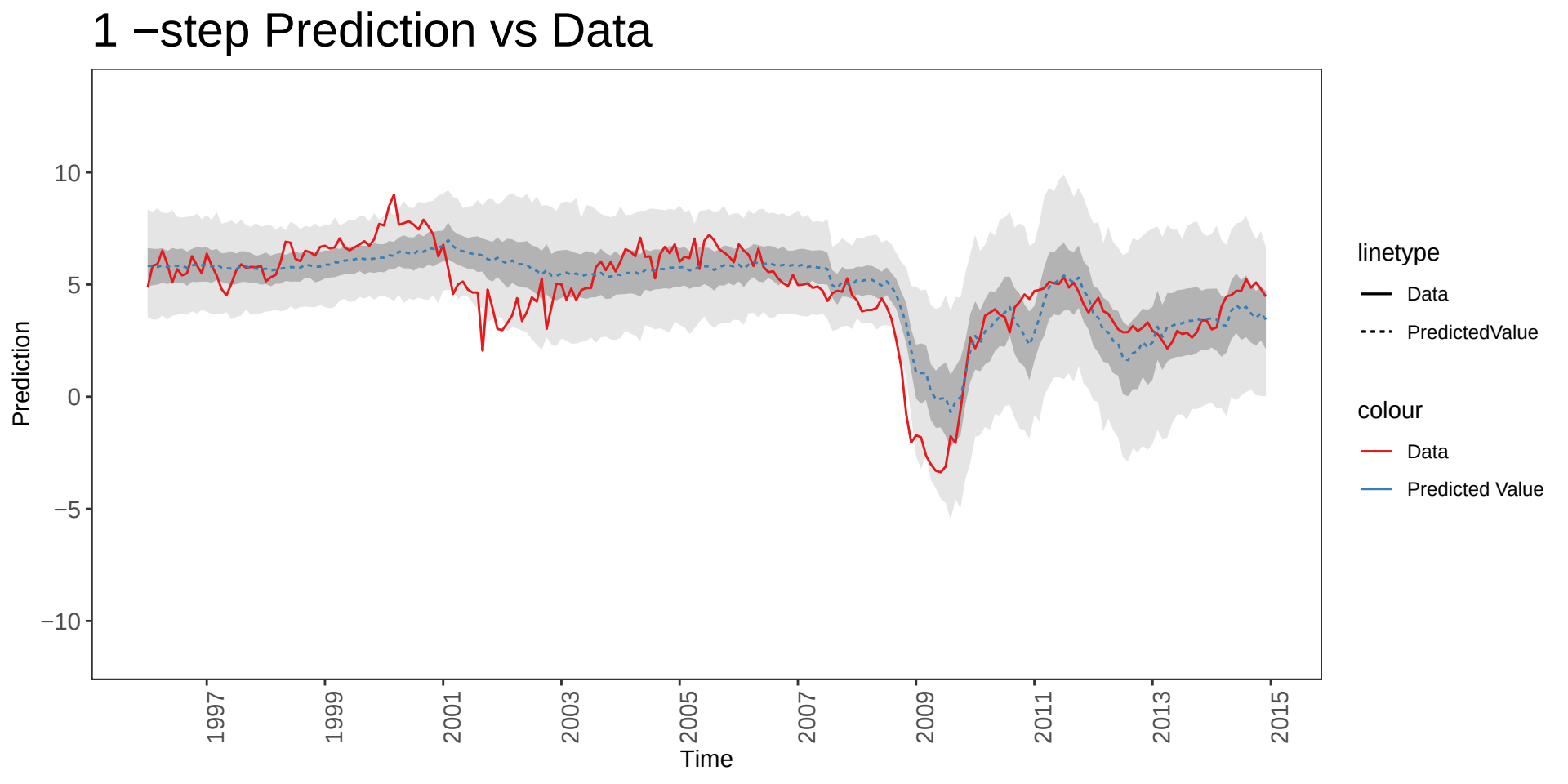
1 −step Prediction vs Data
Prediction
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Time
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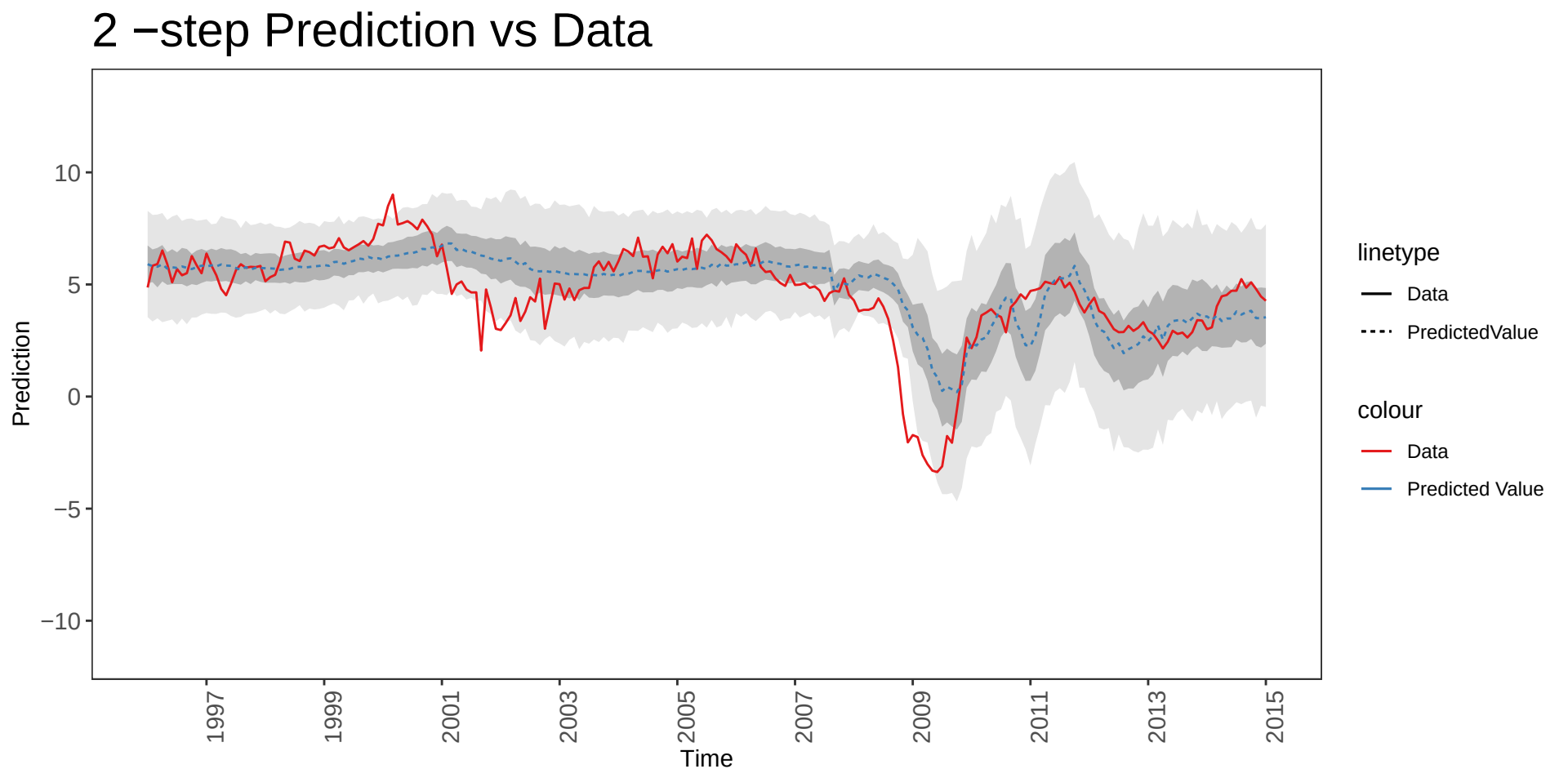
colour
Data
Predicted Value


2 −step Prediction vs Data
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colour
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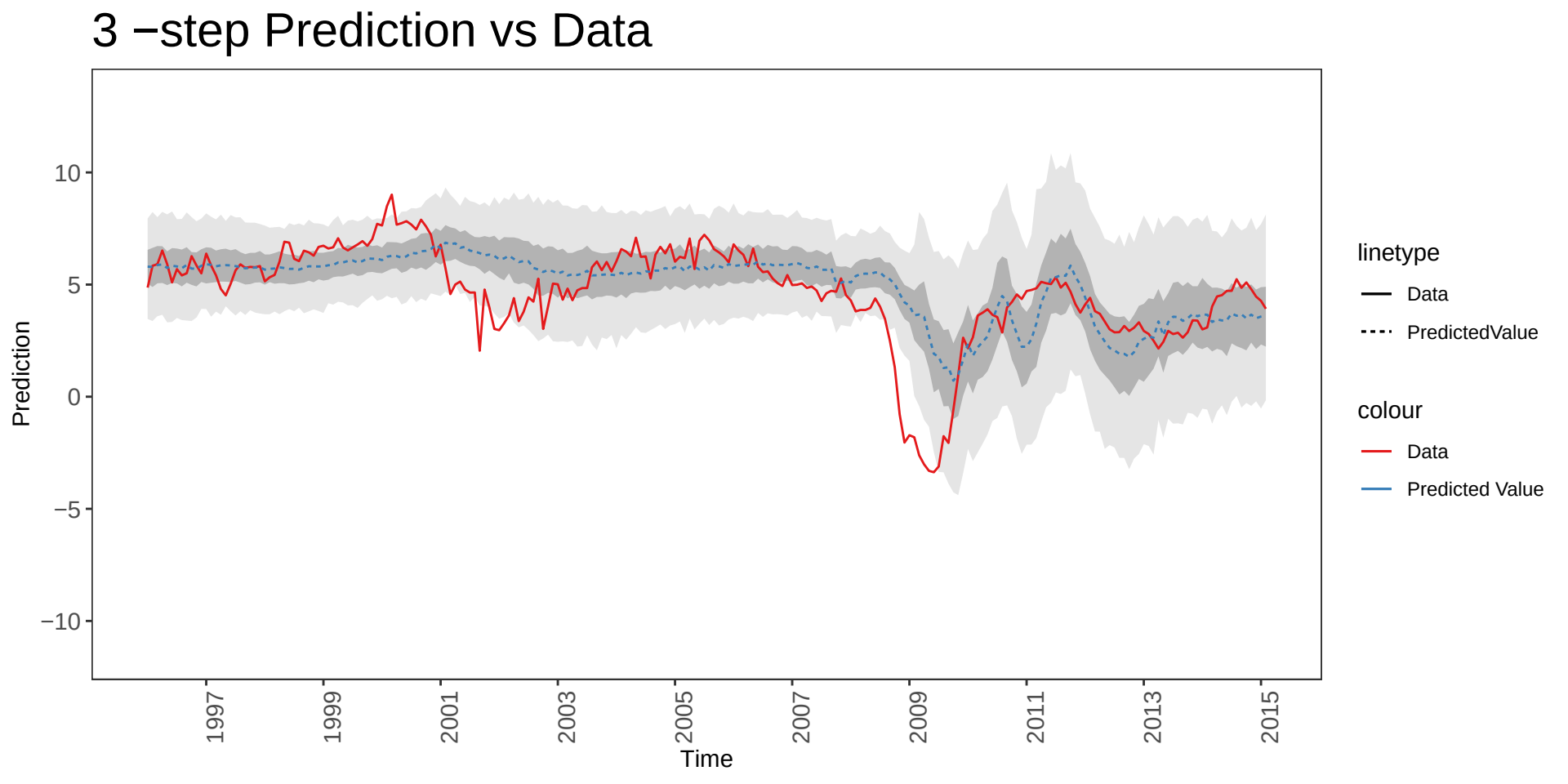
Predicted Value


3 −step Prediction vs Data
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colour
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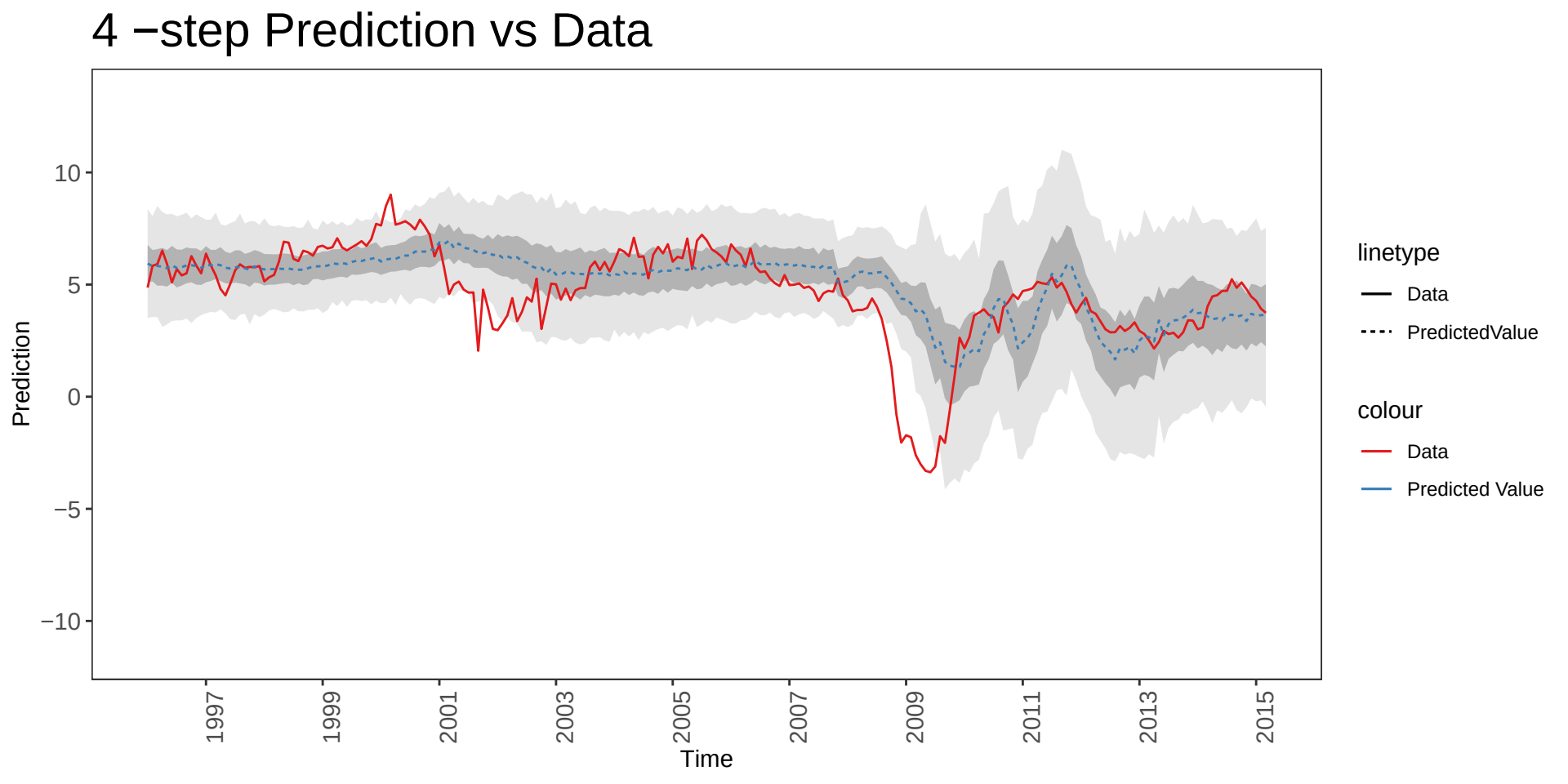
Predicted Value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colour
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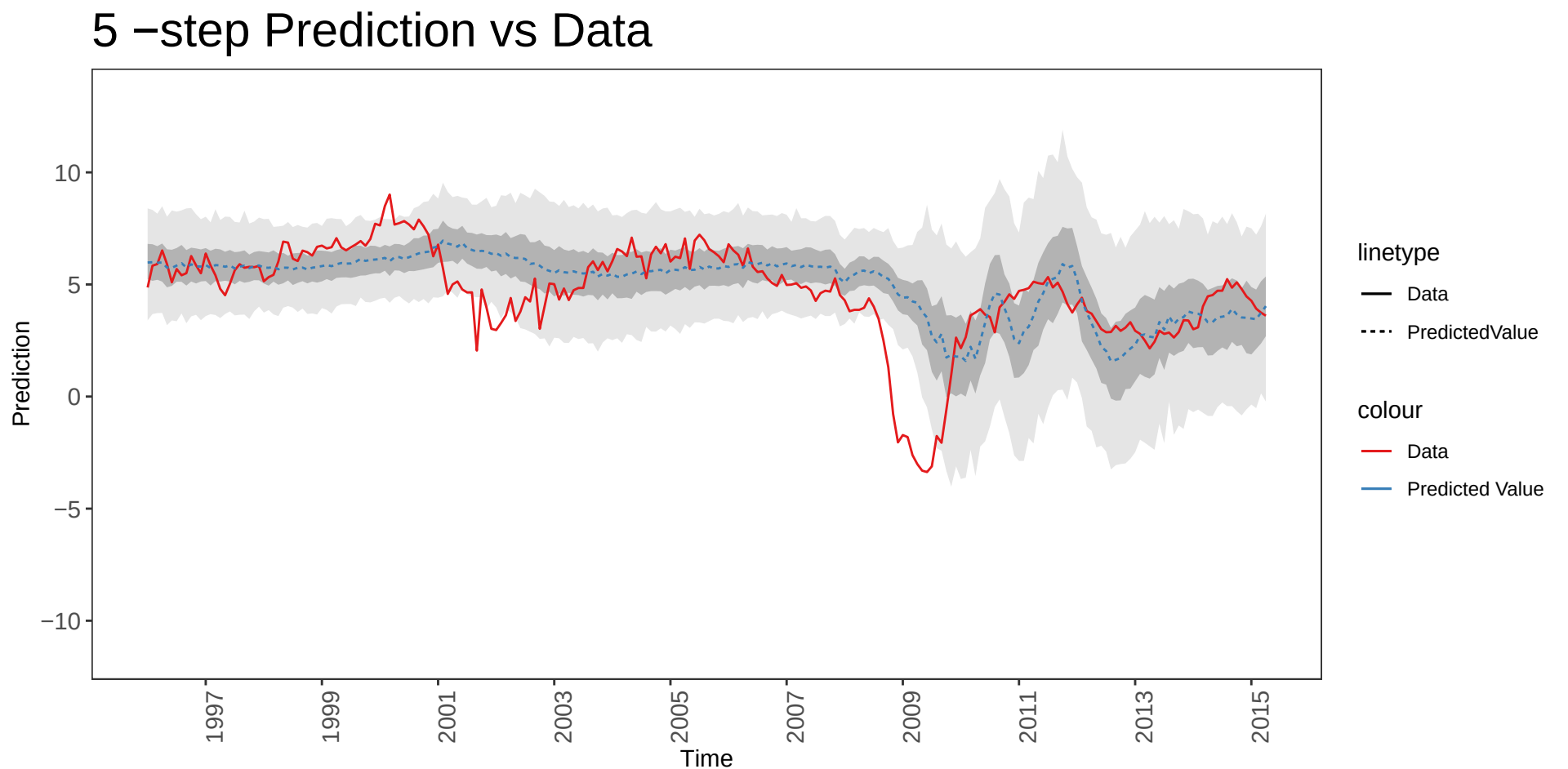
Predicted Value


5 −step Prediction vs Data
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colour
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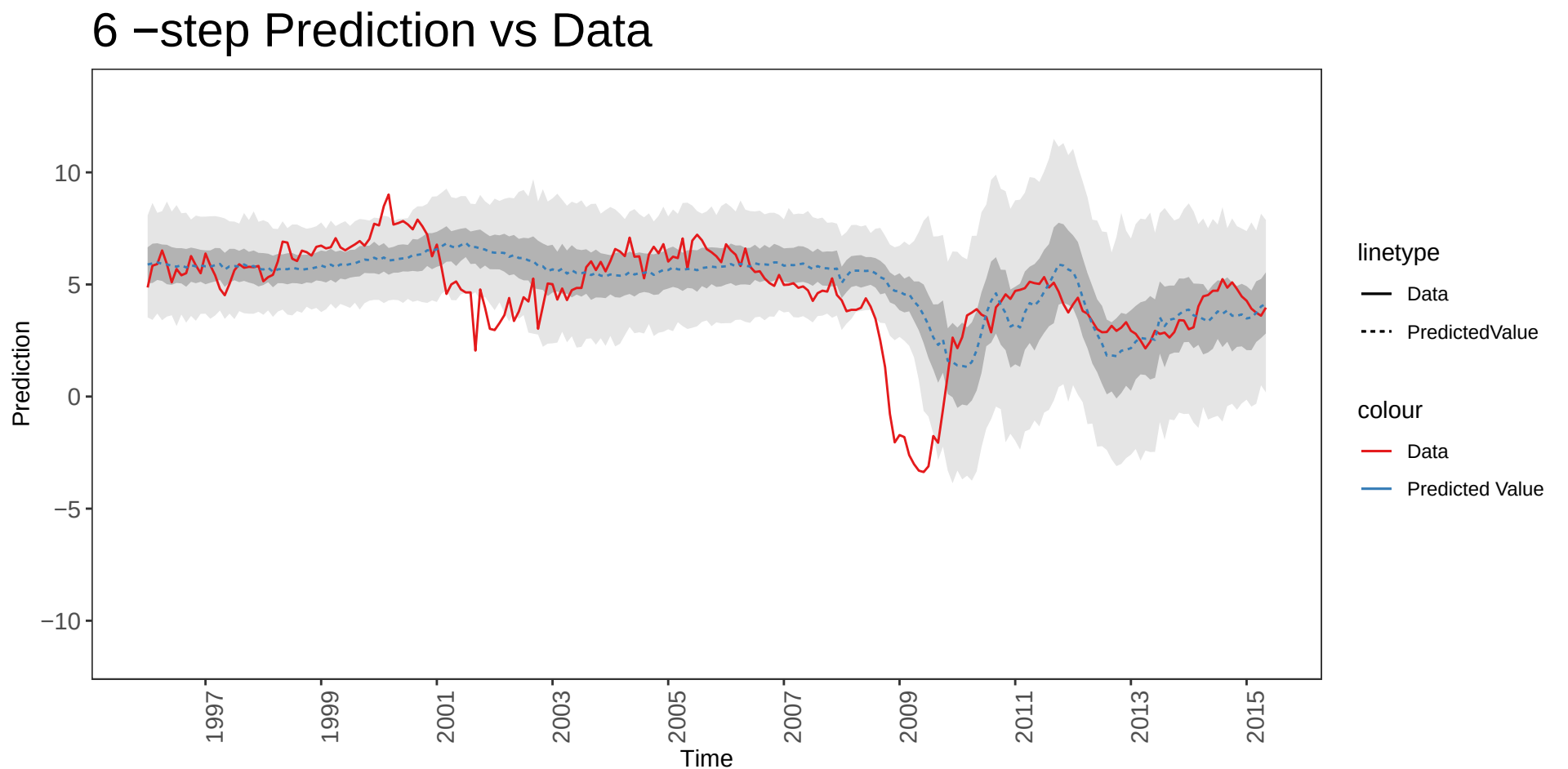
Predicted Value


6 −step Prediction vs Data
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colour
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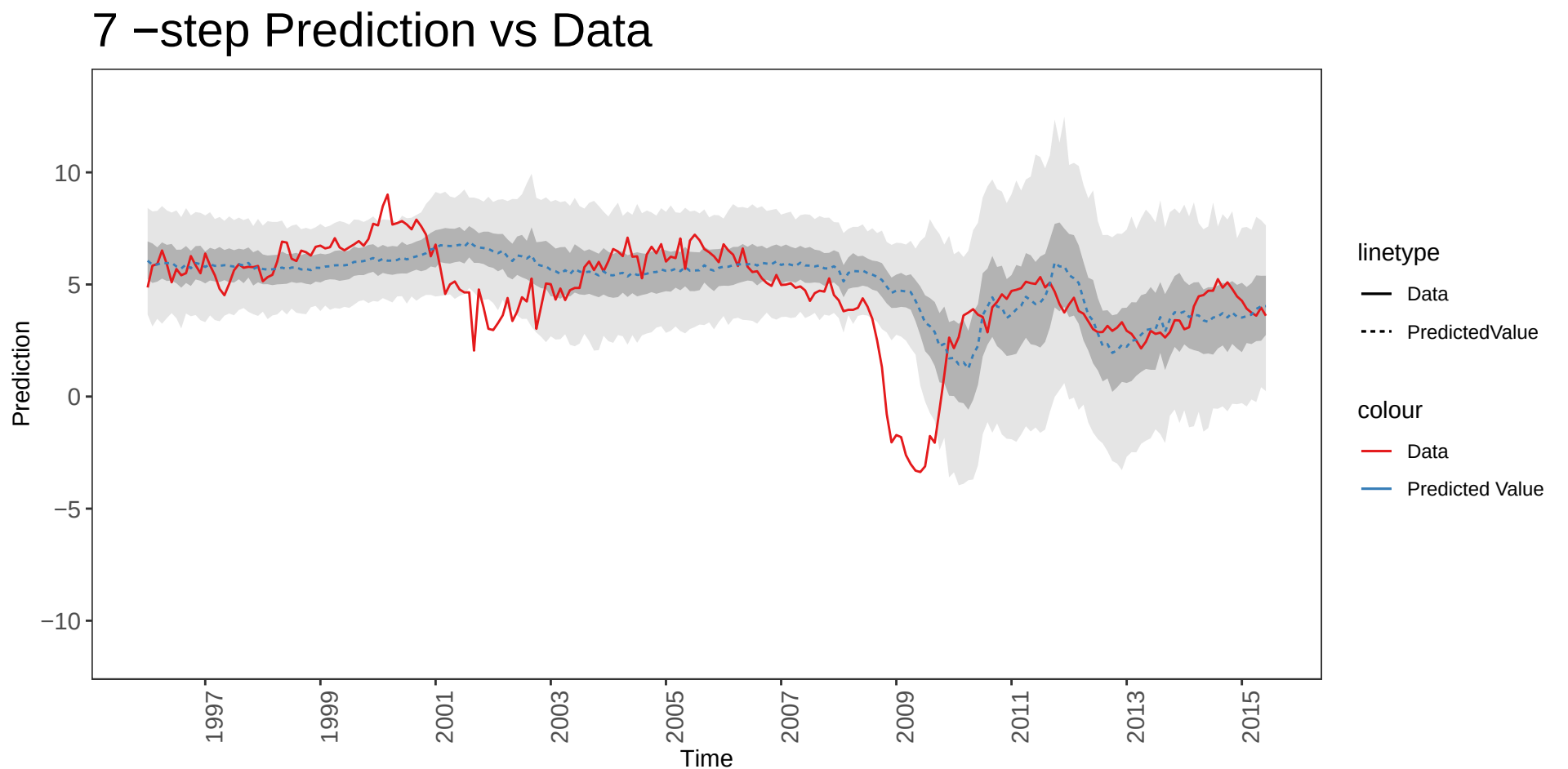
7 −step Prediction vs Data
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colour
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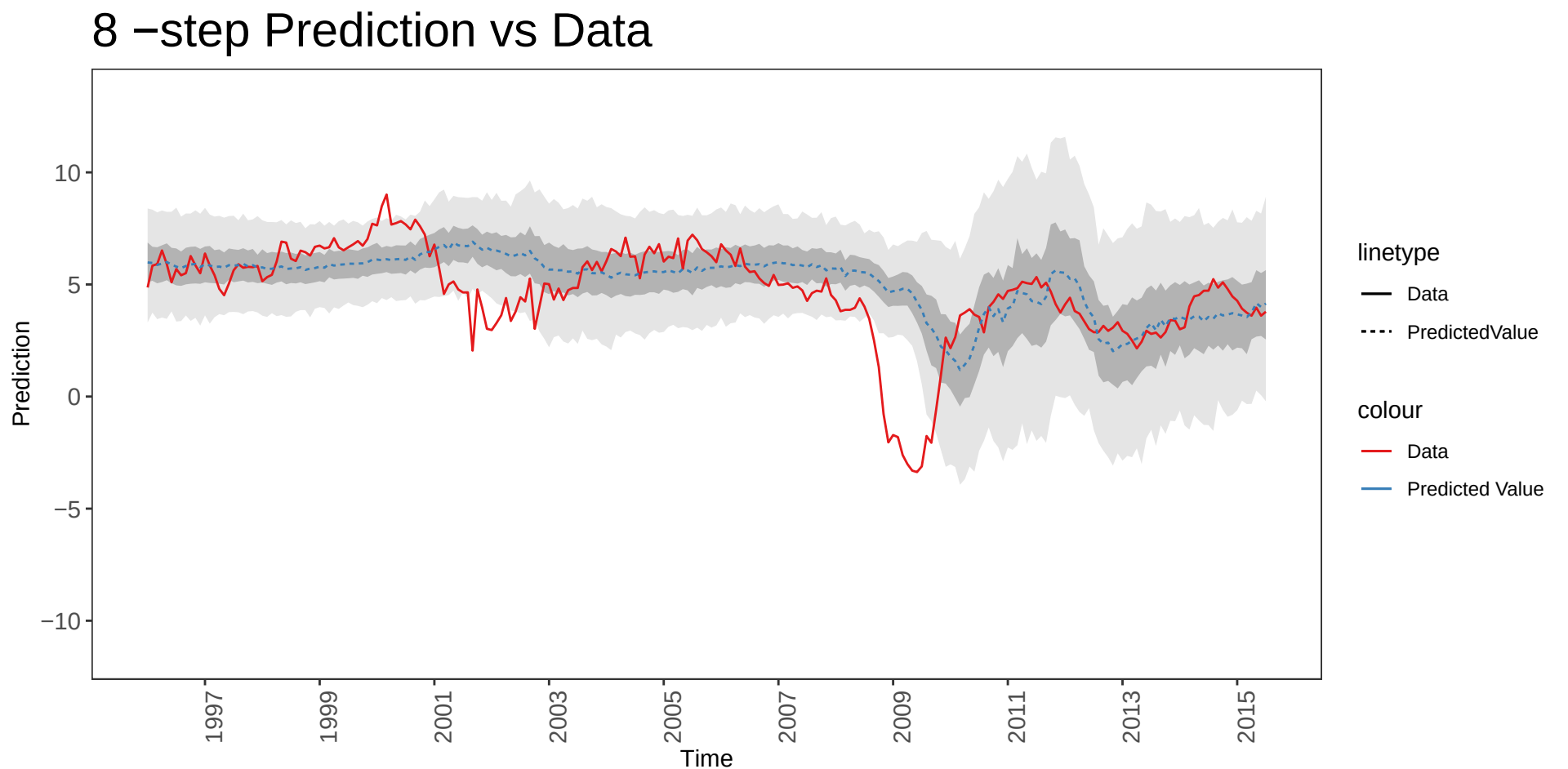
Predicted Value


8 −step Prediction vs Data
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colour
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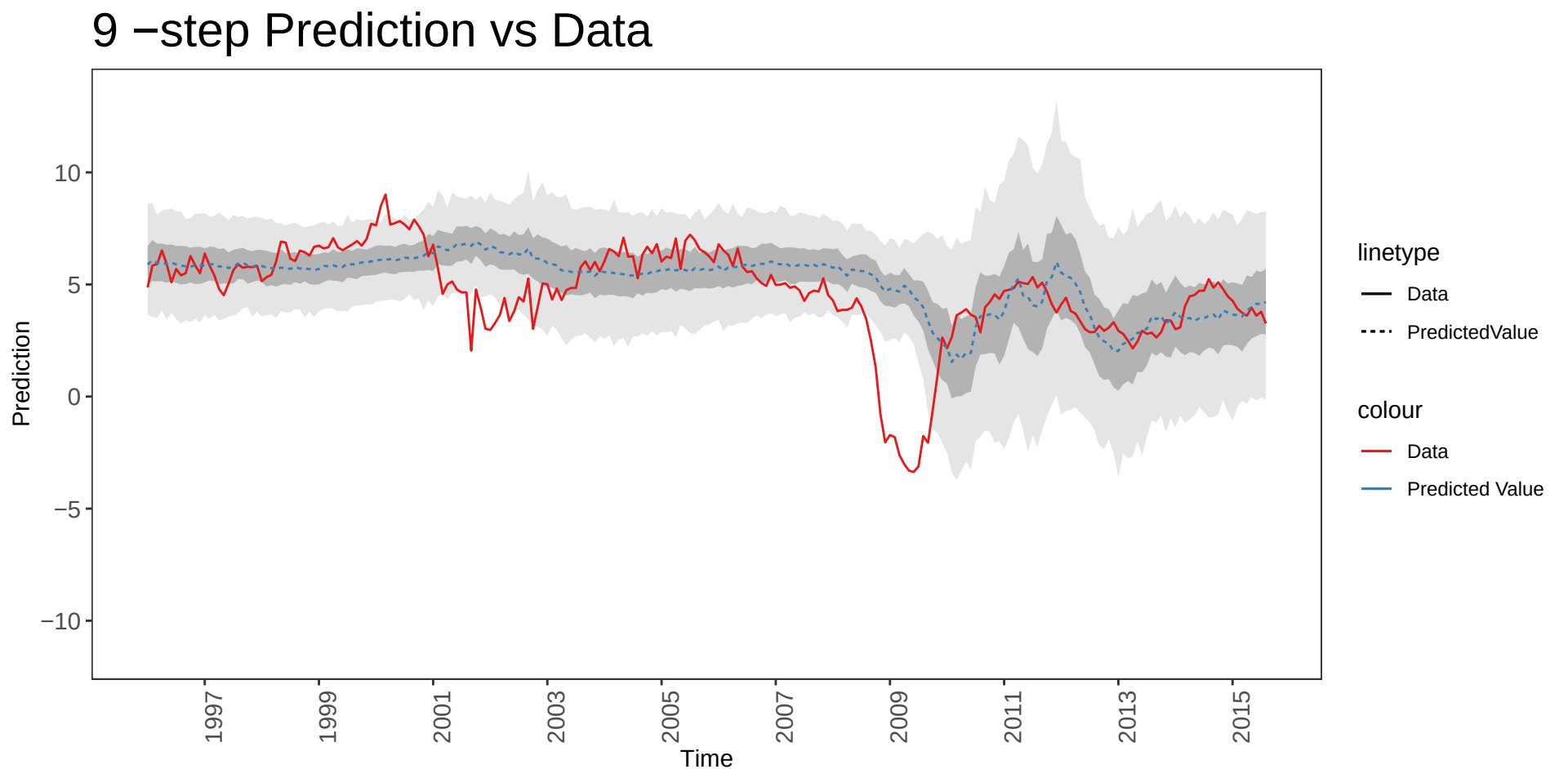
Predicted Value


9 −step Prediction vs Data
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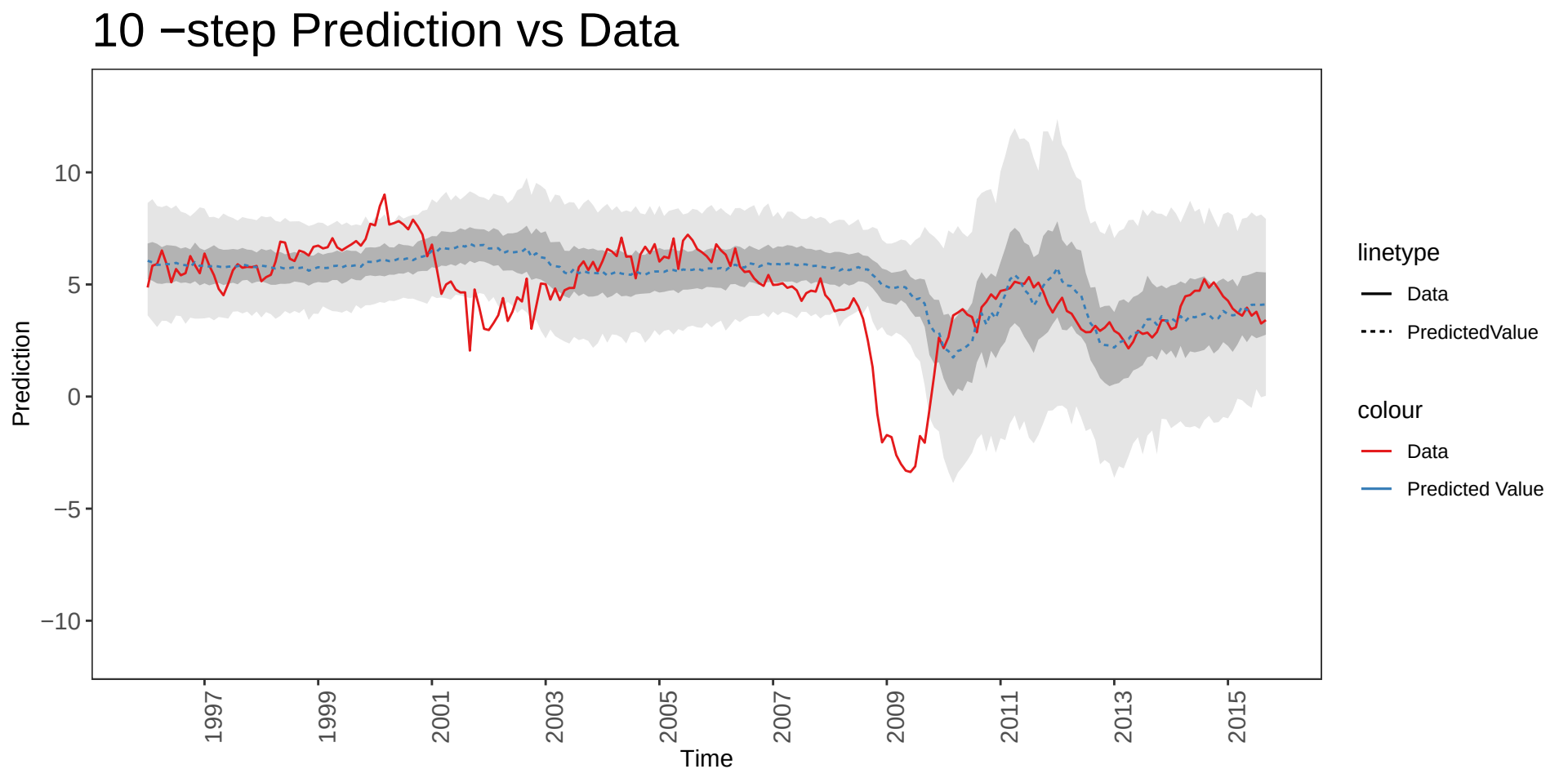
Predicted Value


10 −step Prediction vs Data
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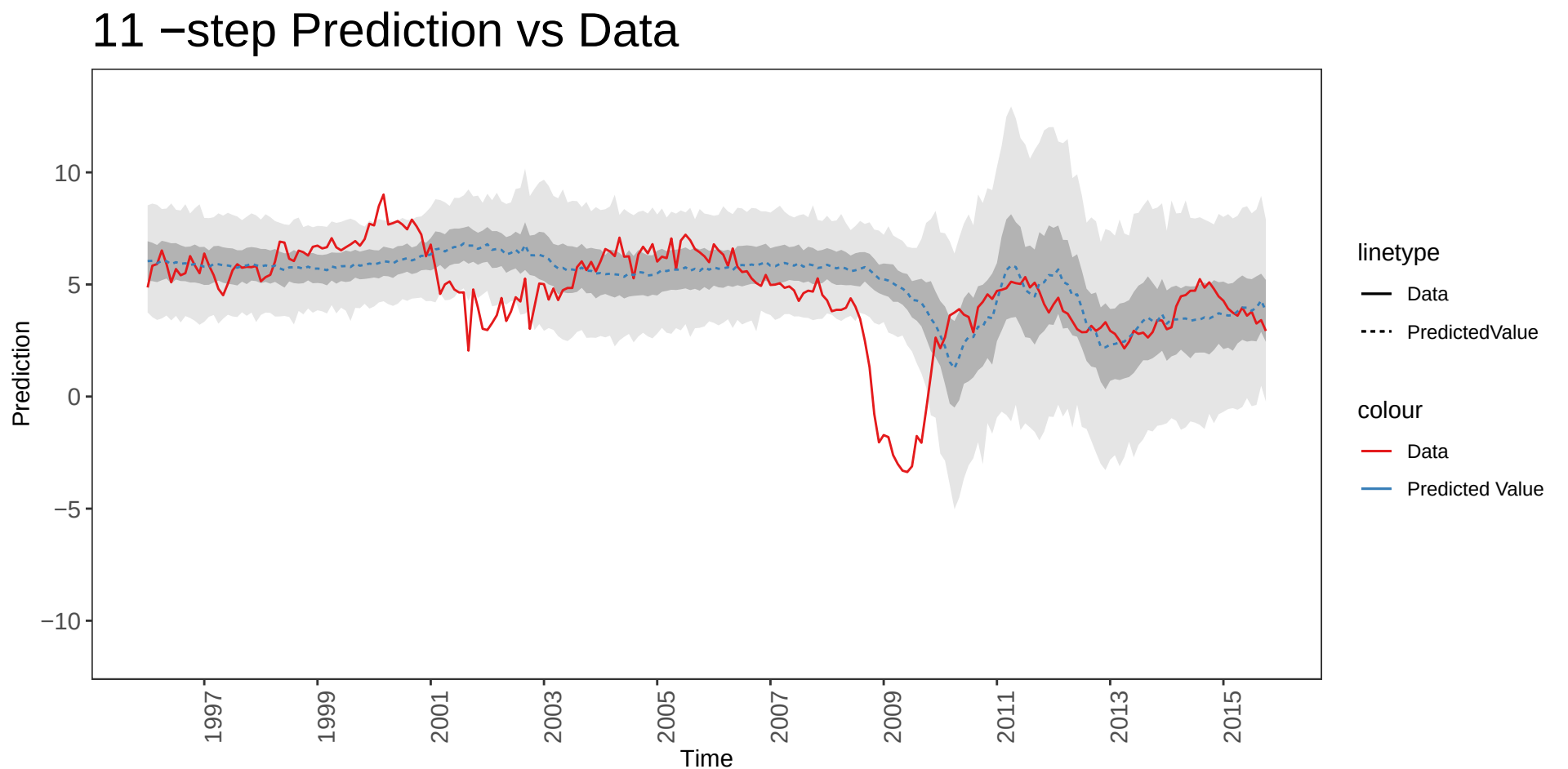
Predicted Value


11 −step Prediction vs Data
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colour
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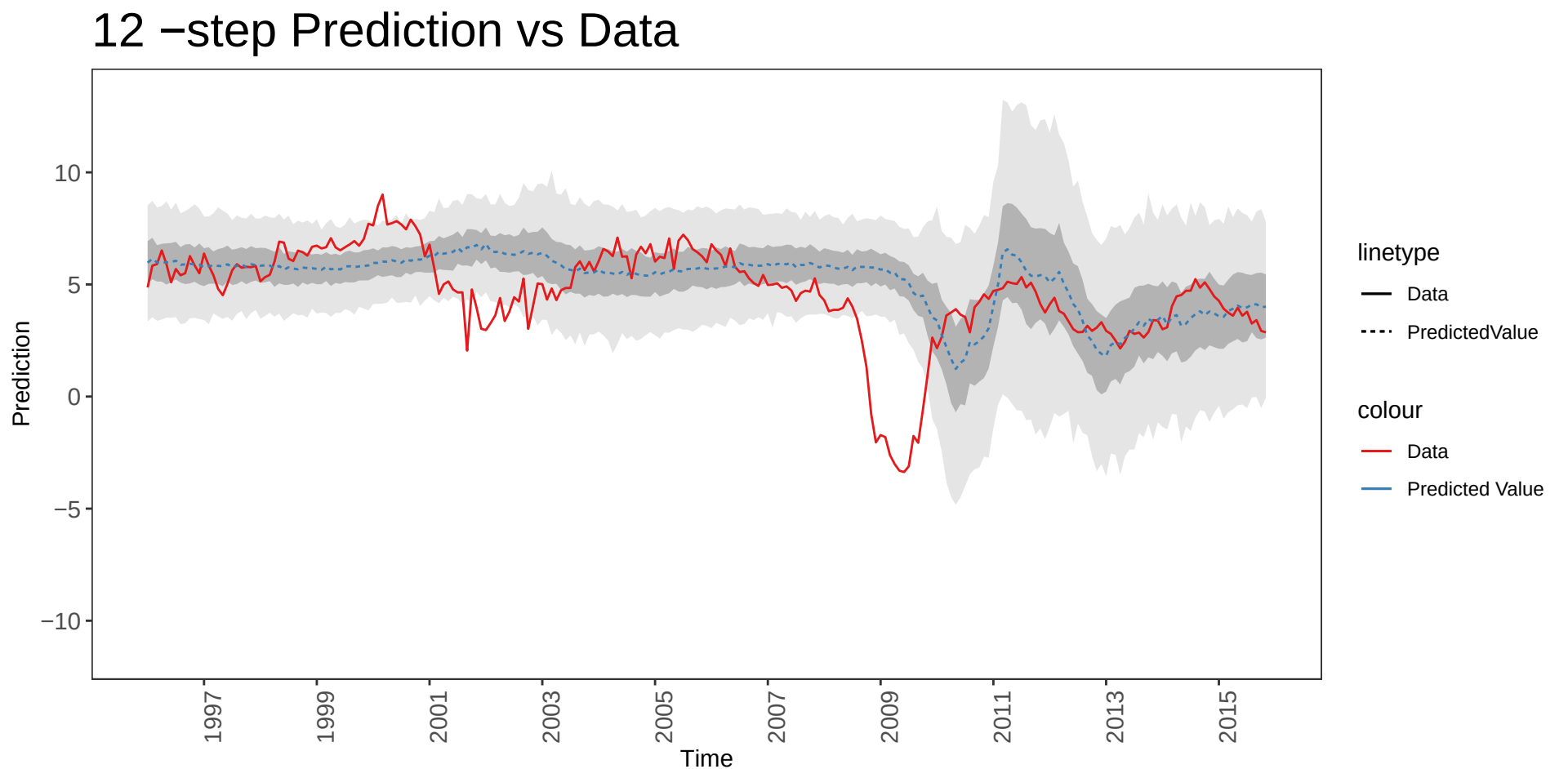
Predicted Value


12 −step Prediction vs Data
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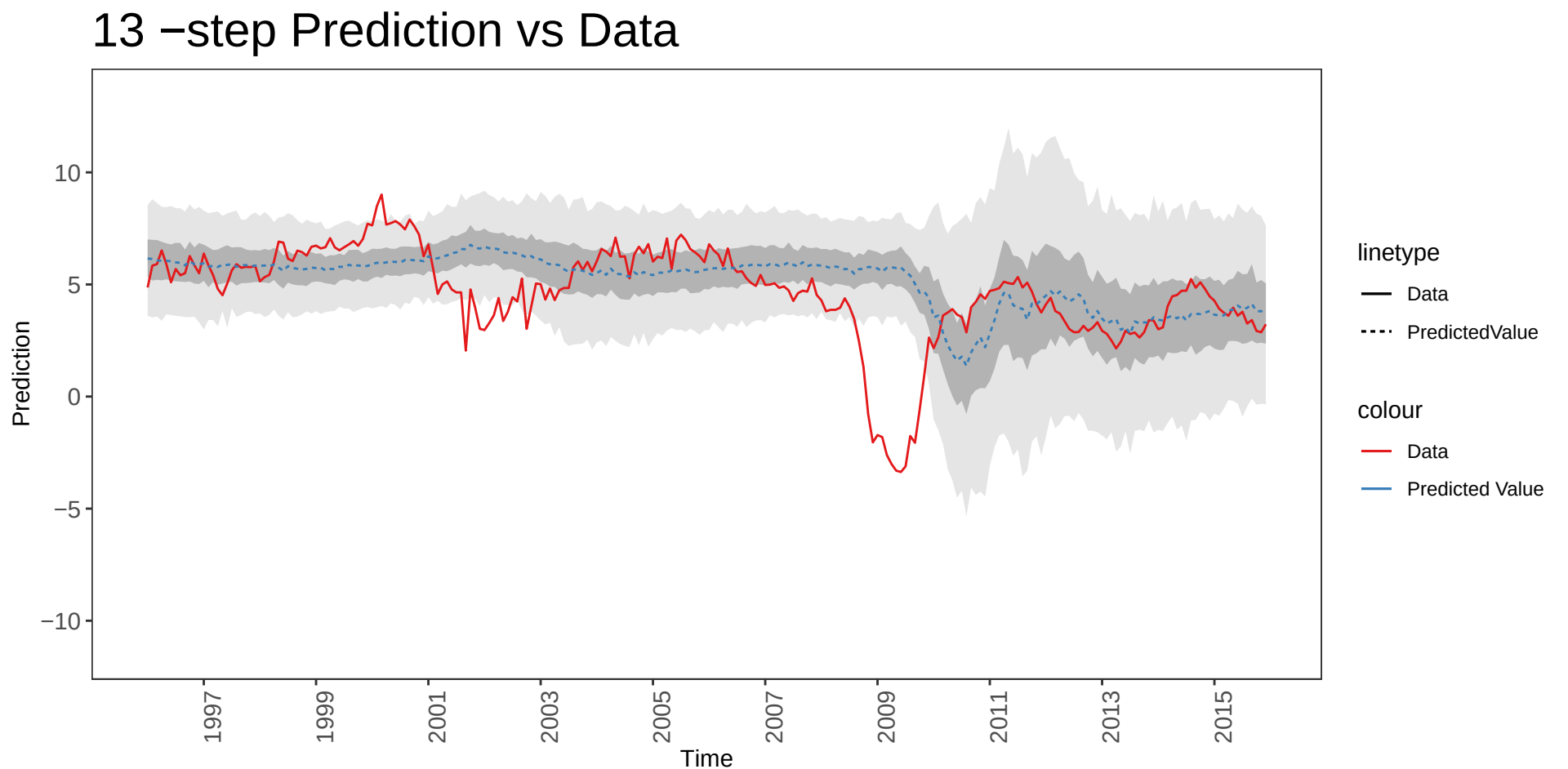
13 −step Prediction vs Data
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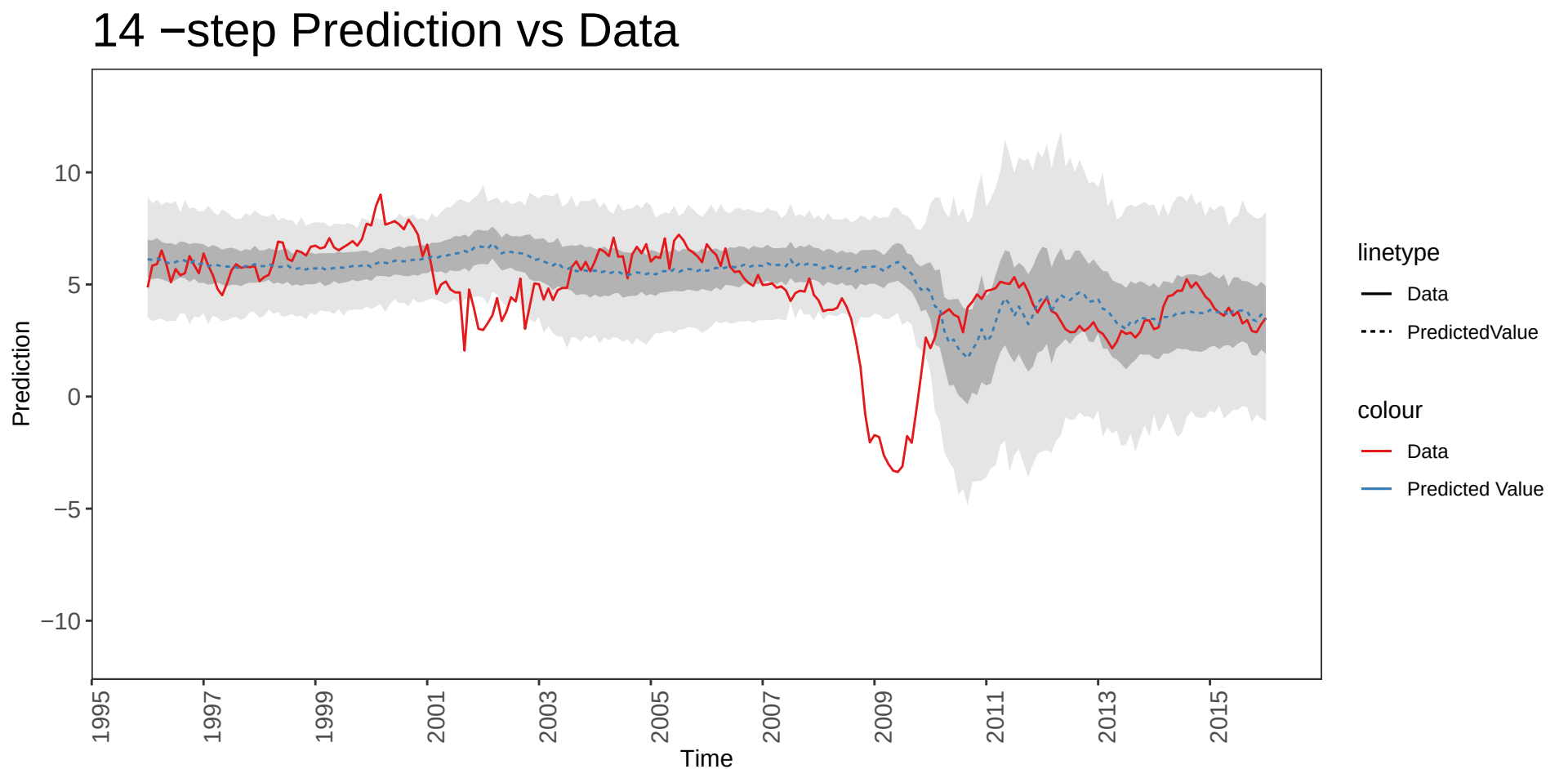
14 −step Prediction vs Data
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colour
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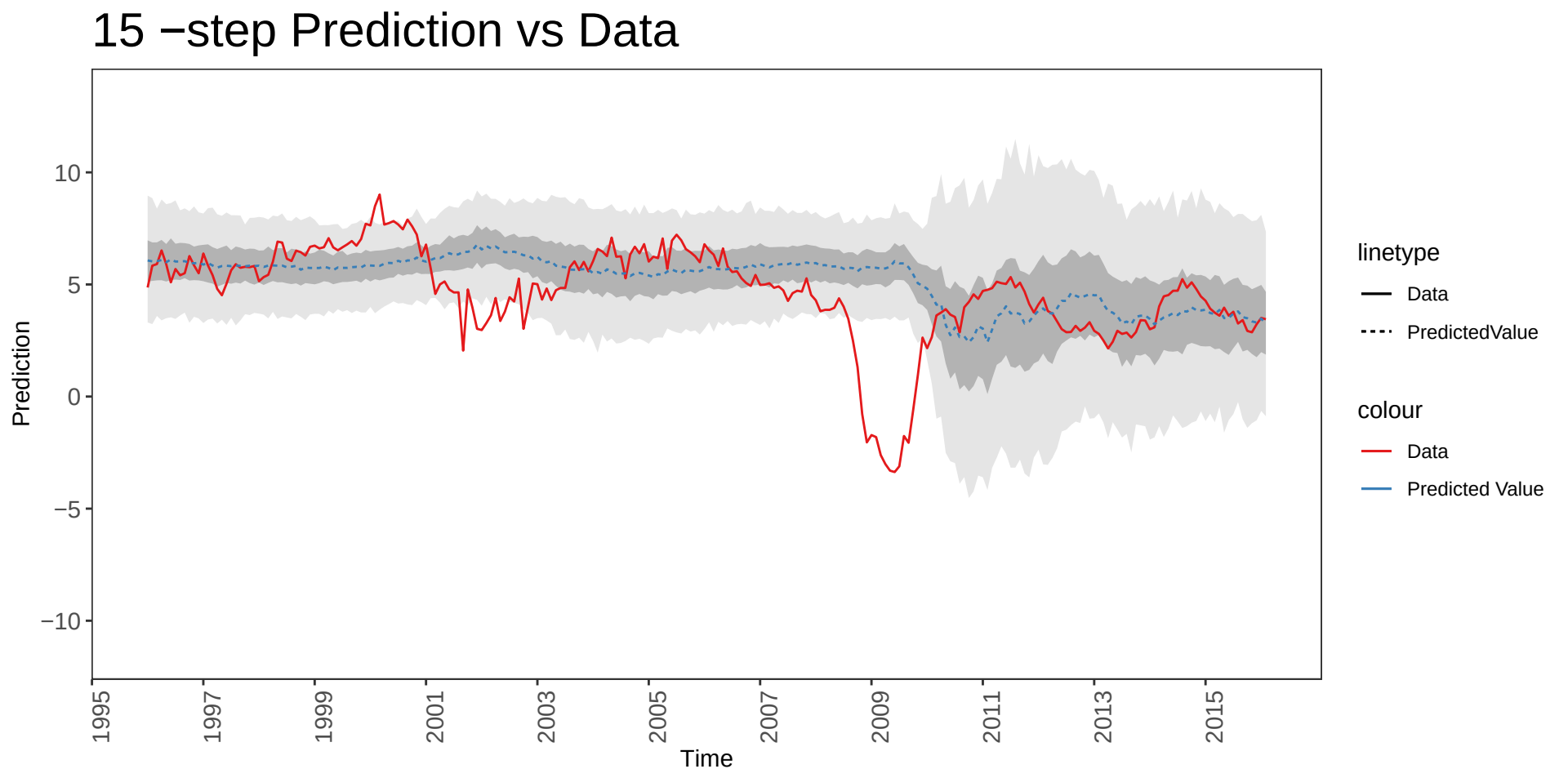
Predicted Value


15 −step Prediction vs Data
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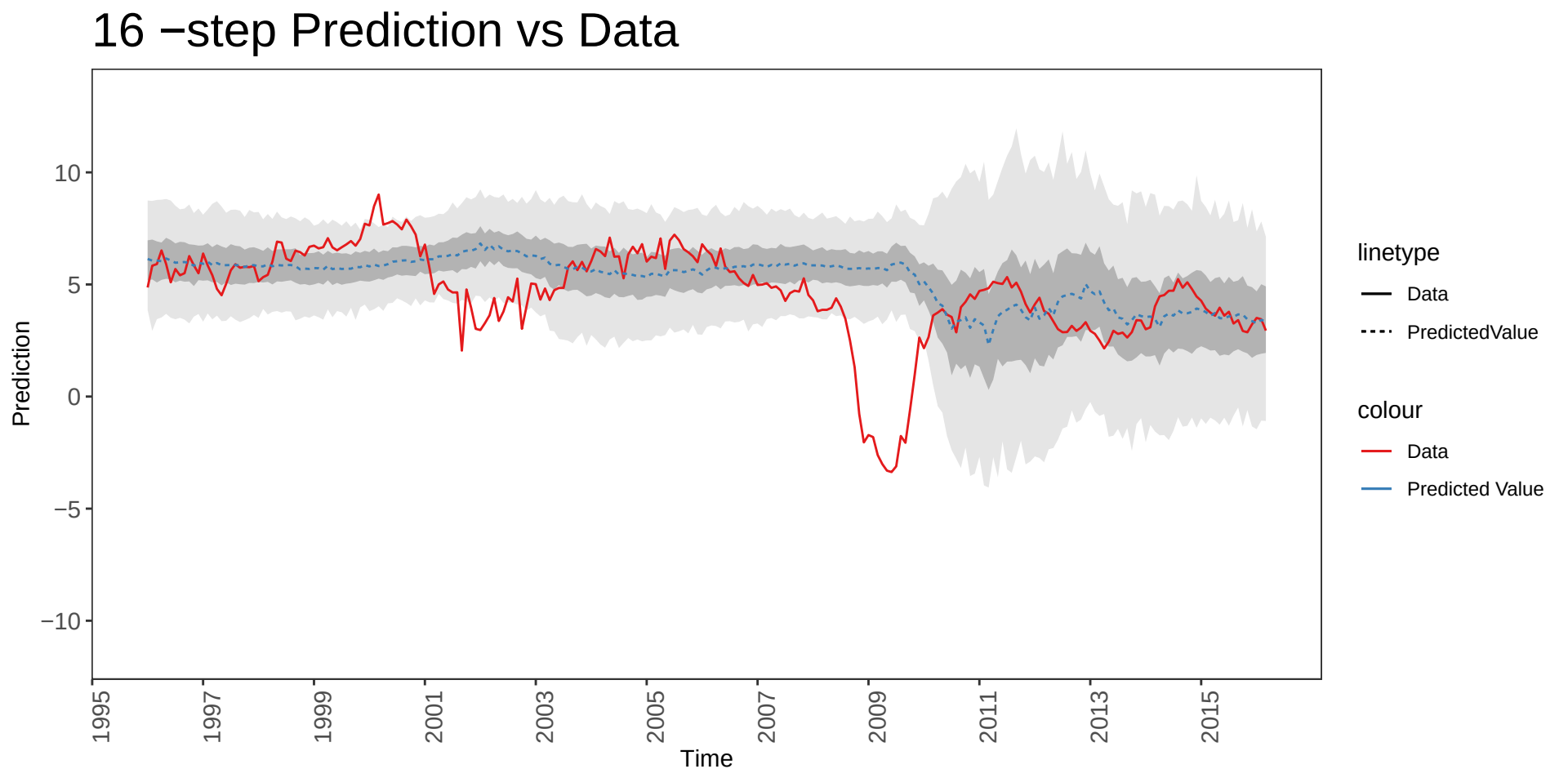
16 −step Prediction vs Data
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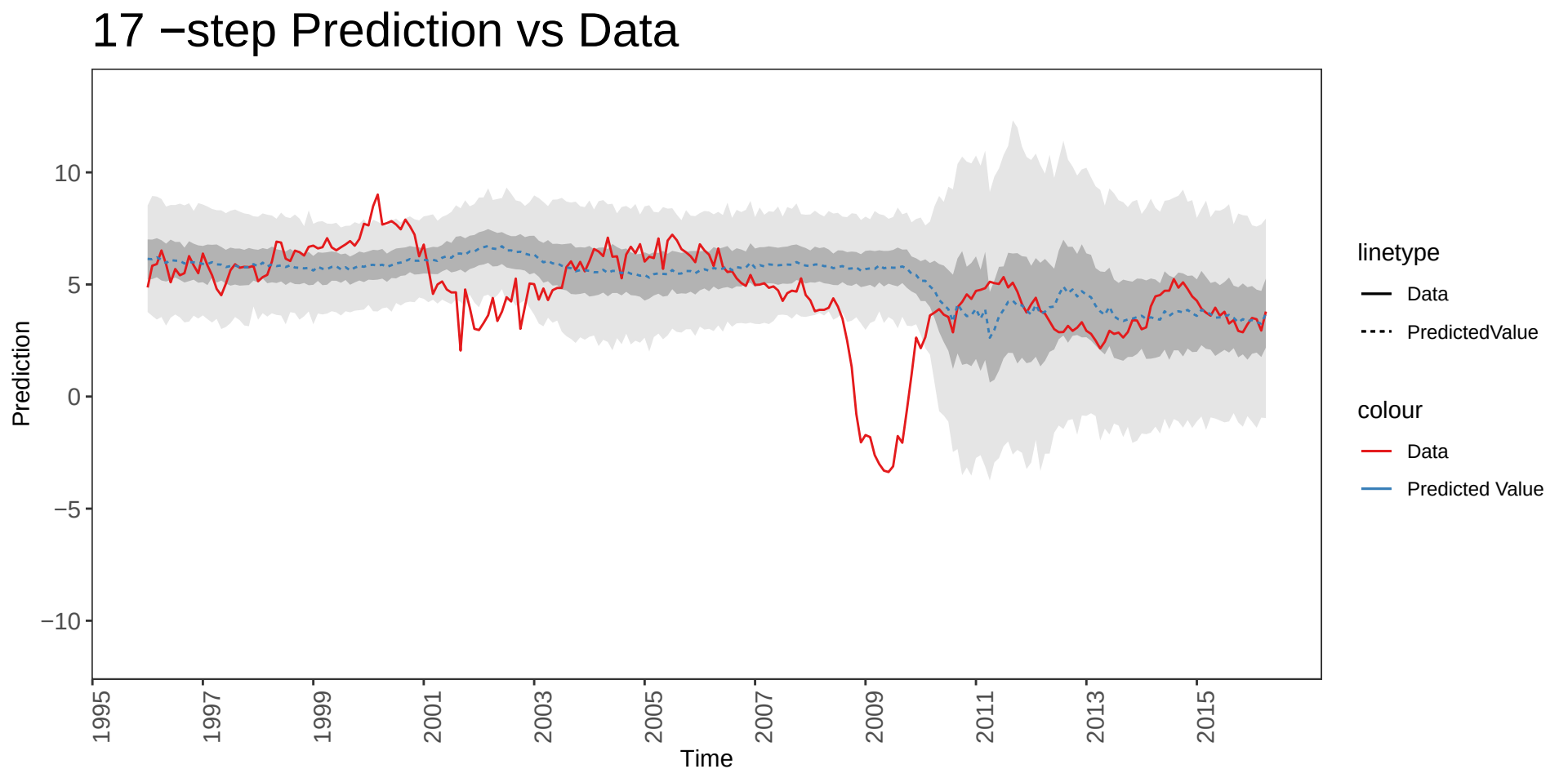
Predicted Value


17 −step Prediction vs Data
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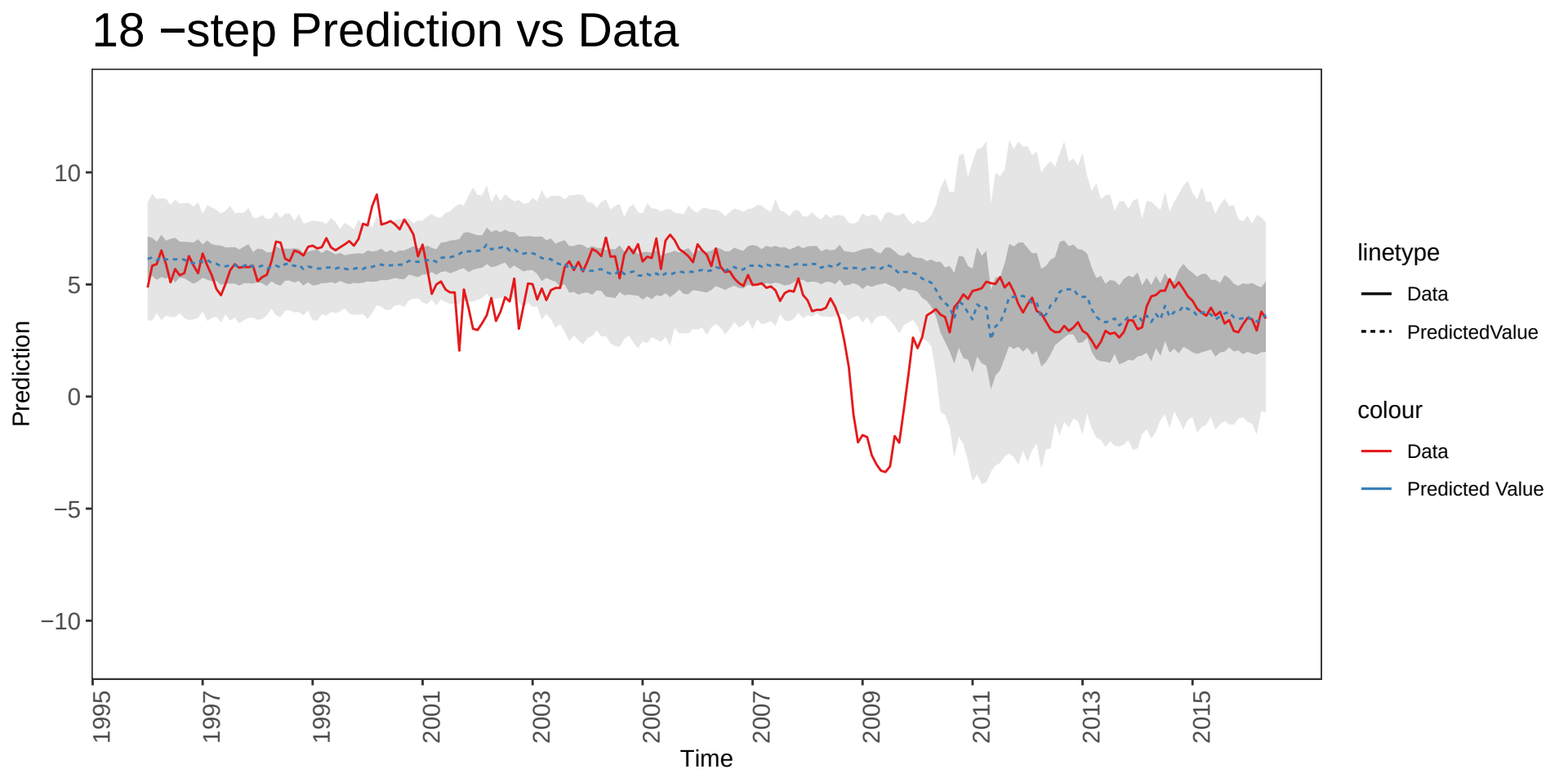
18 −step Prediction vs Data
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colour
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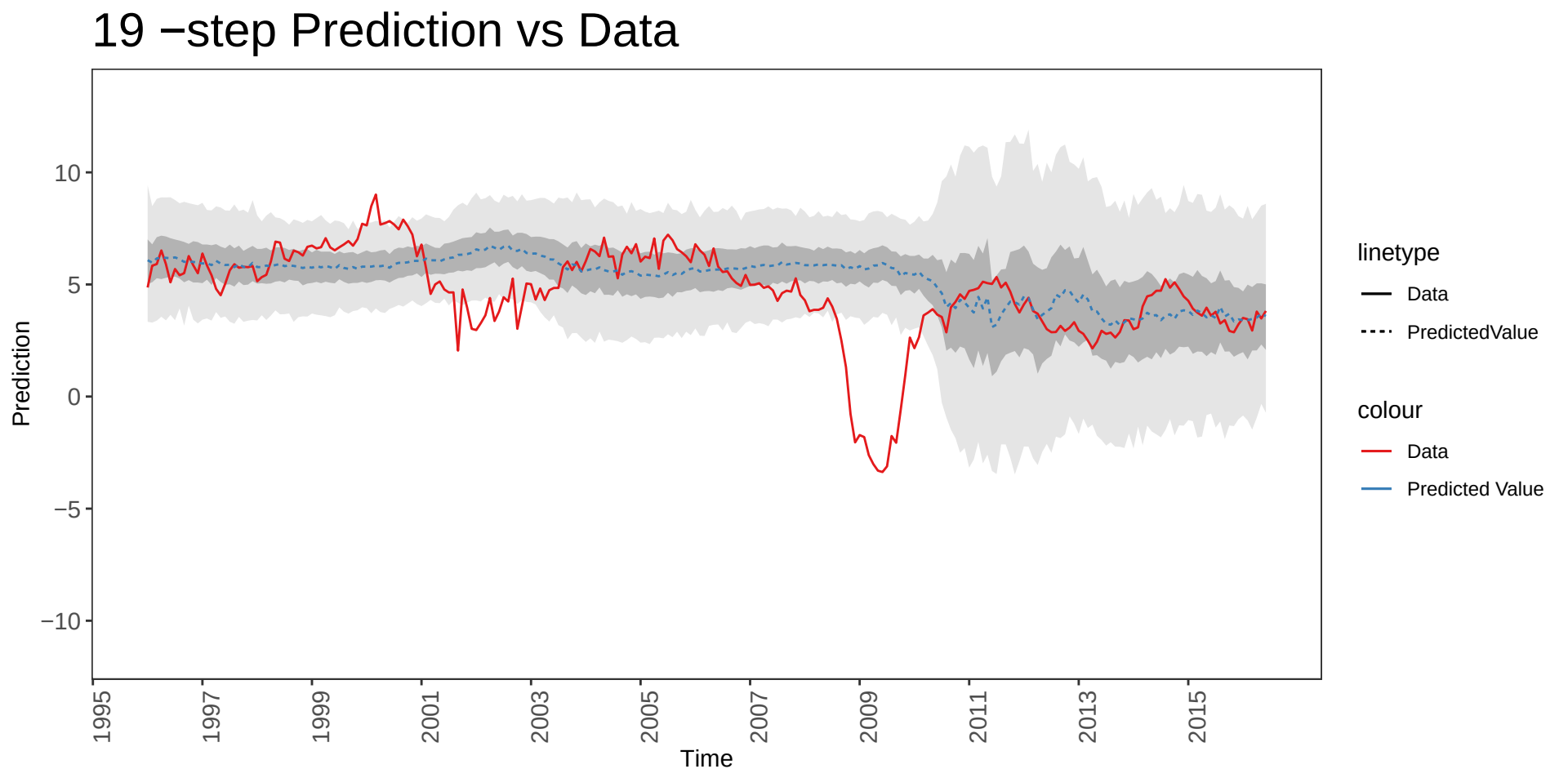
Predicted Value


19 −step Prediction vs Data
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colour
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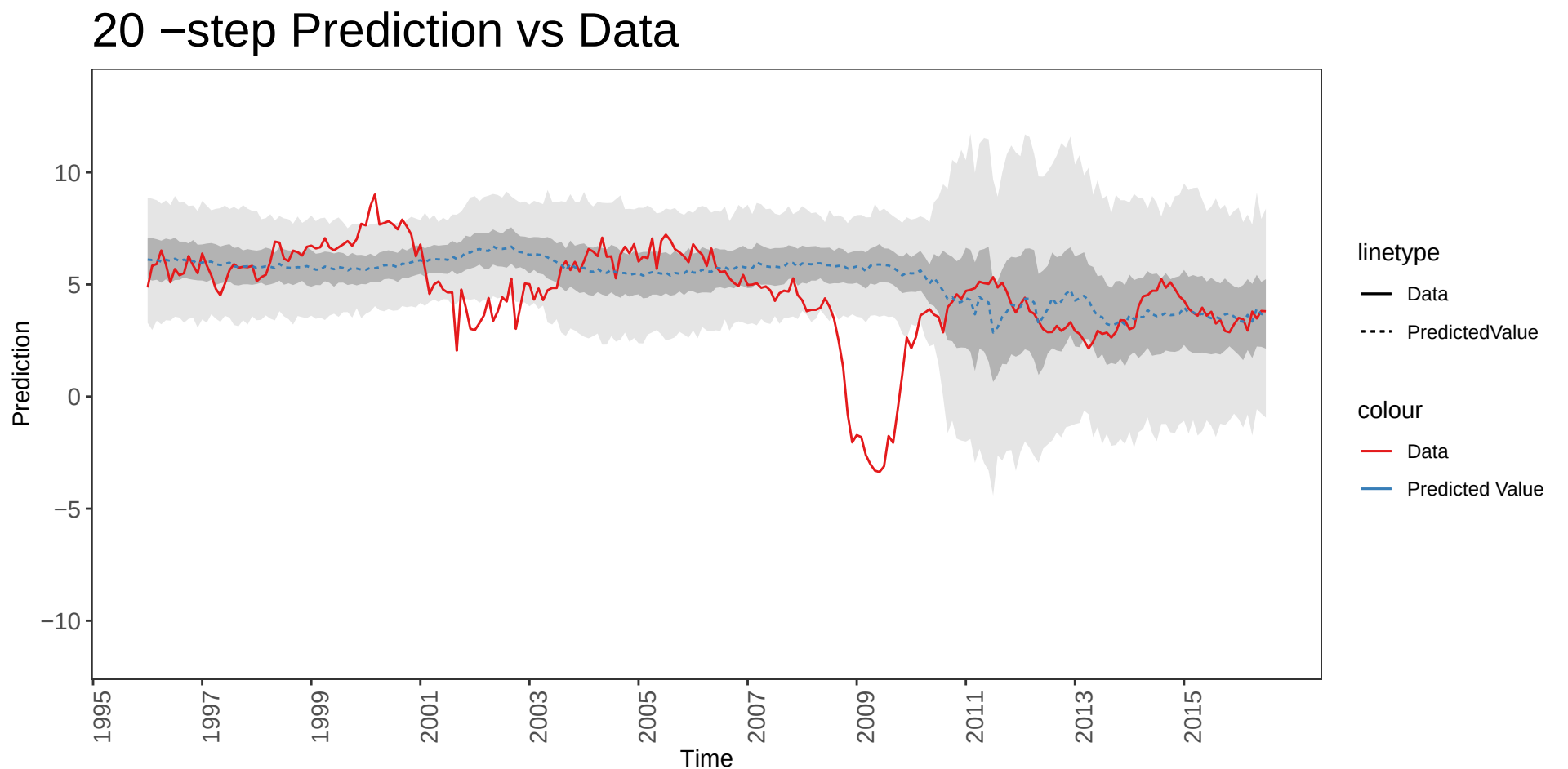
Predicted Value


20 −step Prediction vs Data
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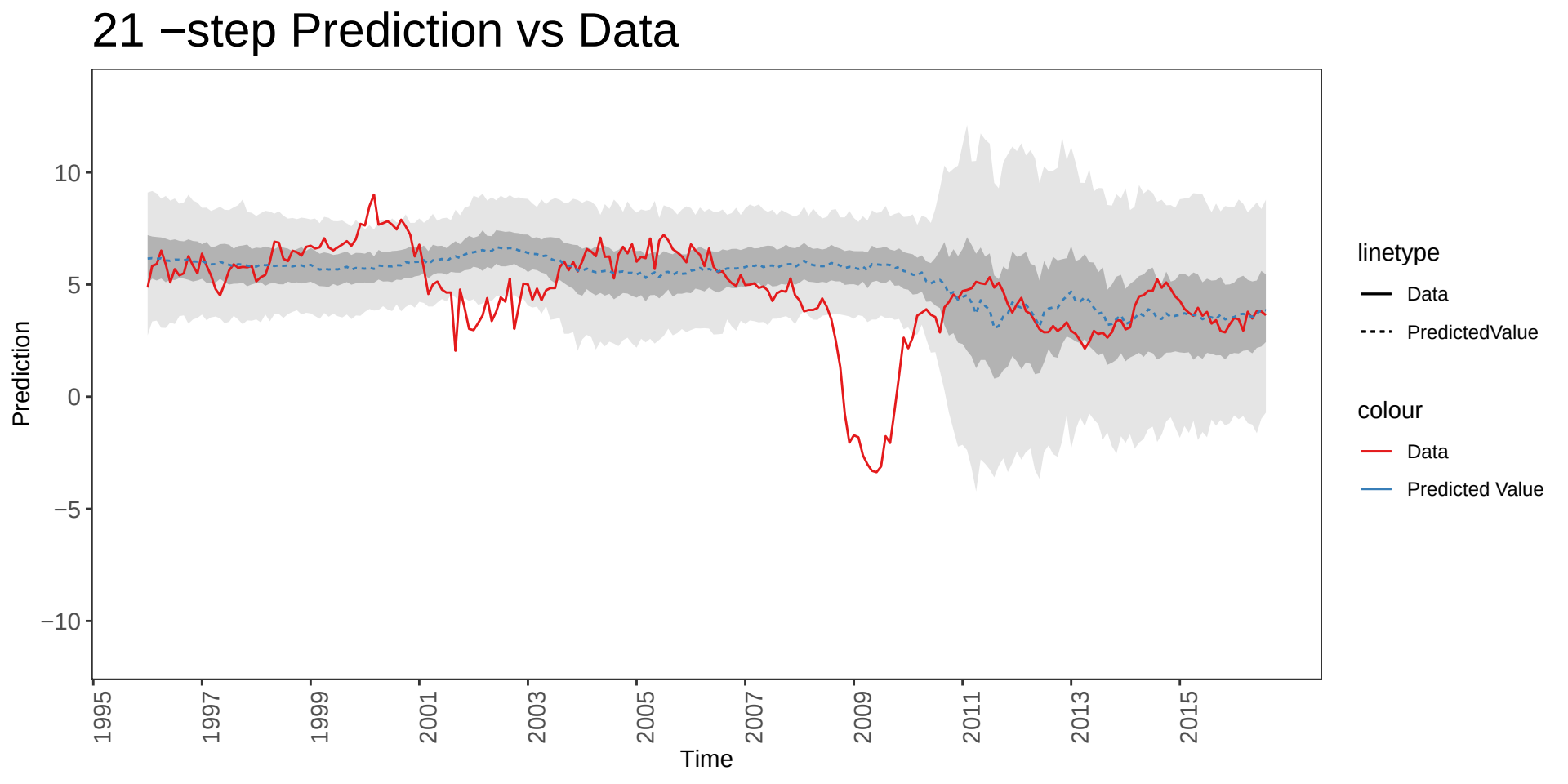
21 −step Prediction vs Data
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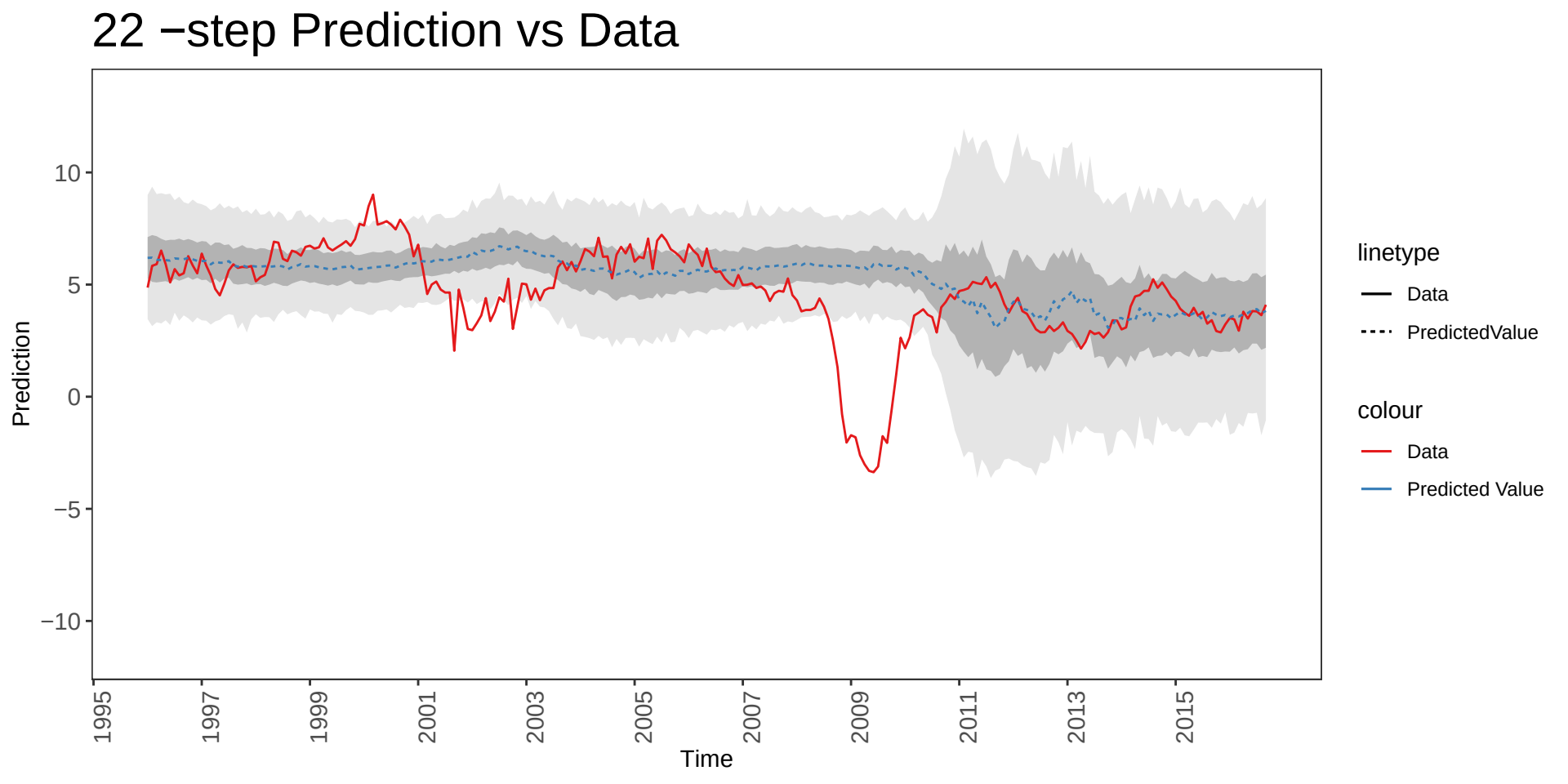
22 −step Prediction vs Data
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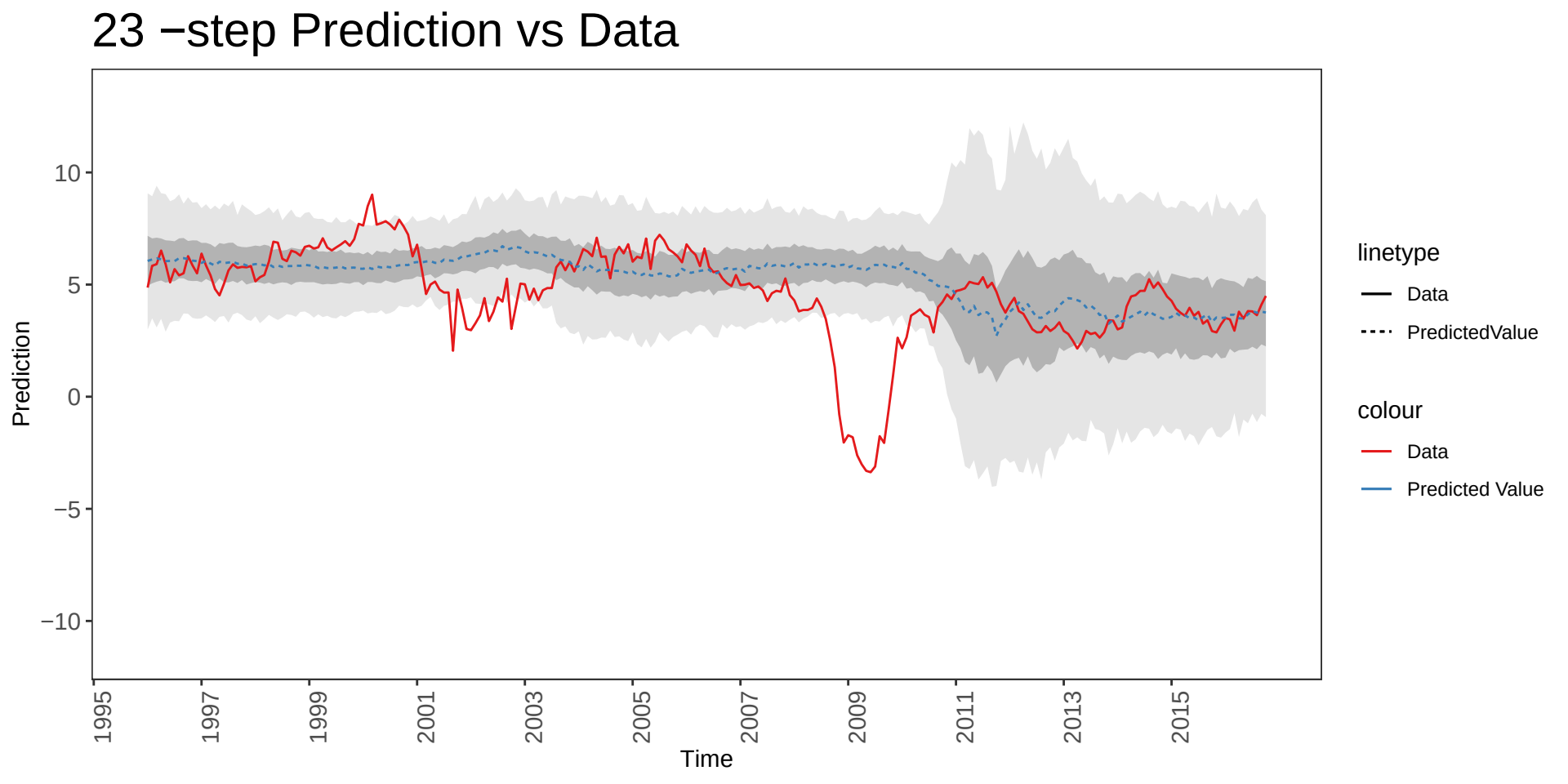
23 −step Prediction vs Data
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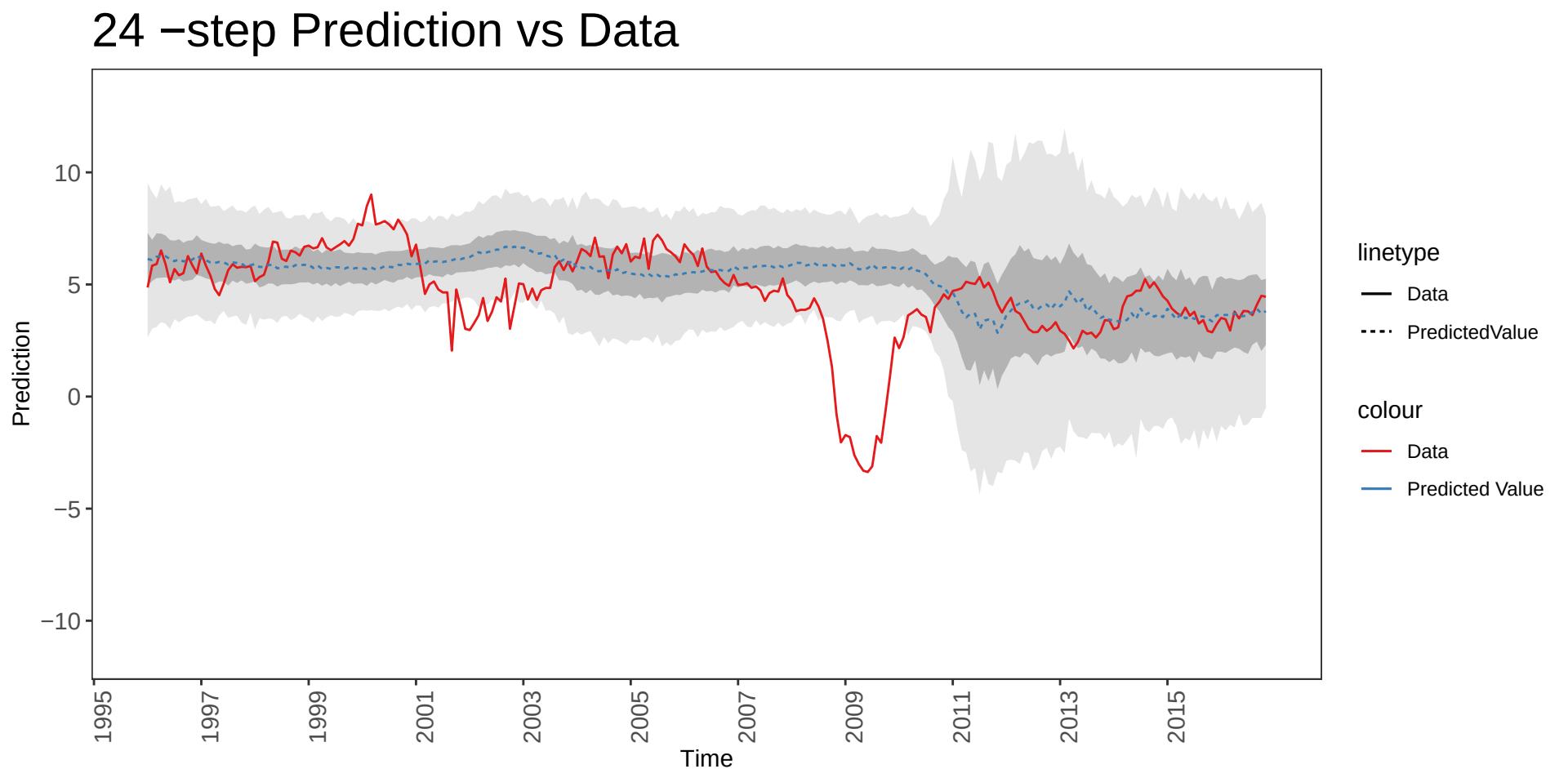
24 −step Prediction vs Data
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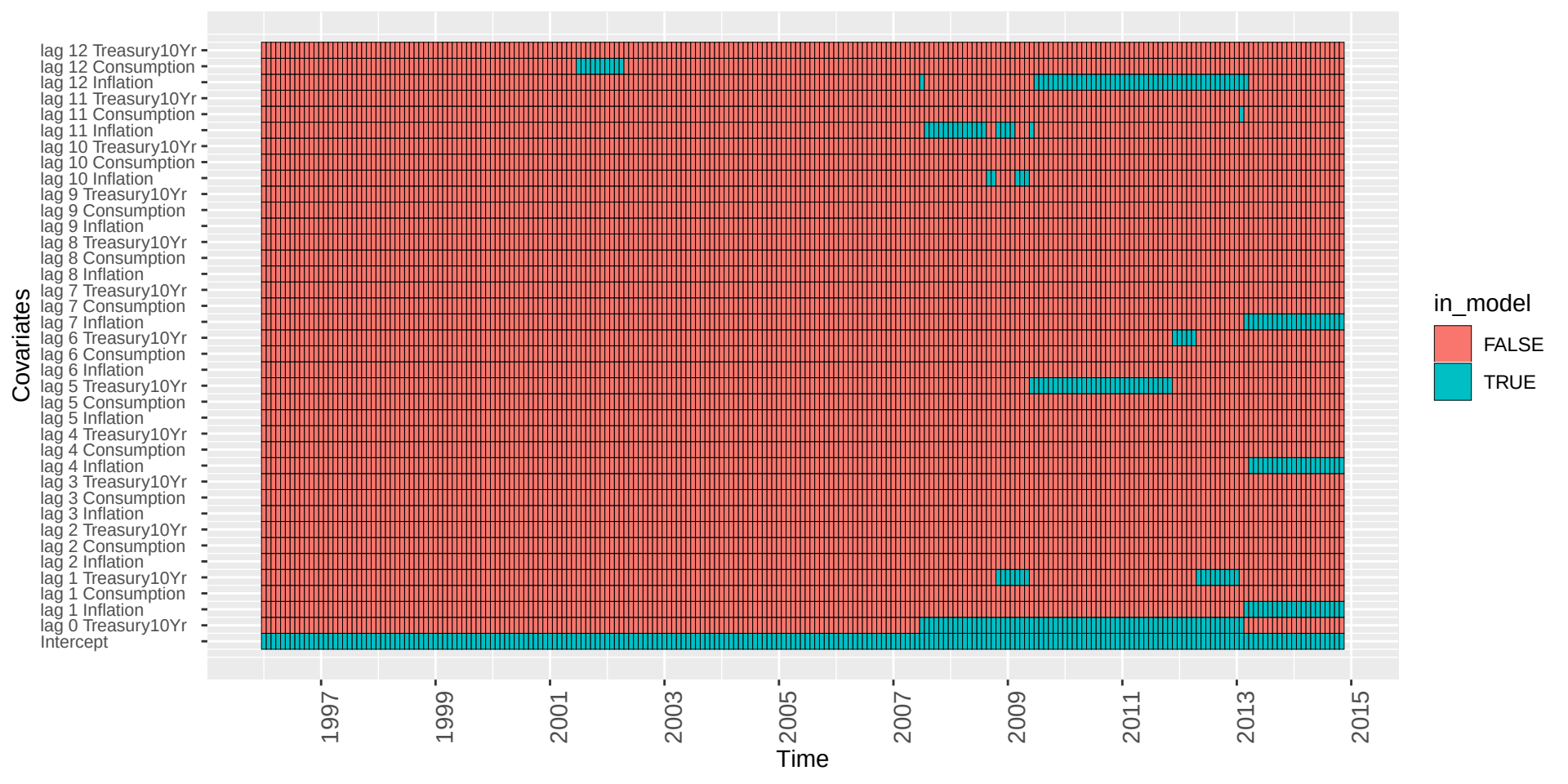
Covariates
lag 12 Treasury10Yr
lag 12 Consumption
lag 12 Inflation
lag 11 Treasury10Yr
lag 11 Consumption
lag 11 Inflation
lag 10 Treasury10Yr
lag 10 Consumption
lag 10 Inflation
lag 9 Treasury10Yr
lag 9 Consumption
lag 9 Inflation
lag 8 Treasury10Yr
lag 8 Consumption
lag 8 Inflation
lag 7 Treasury10Yr
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
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Time
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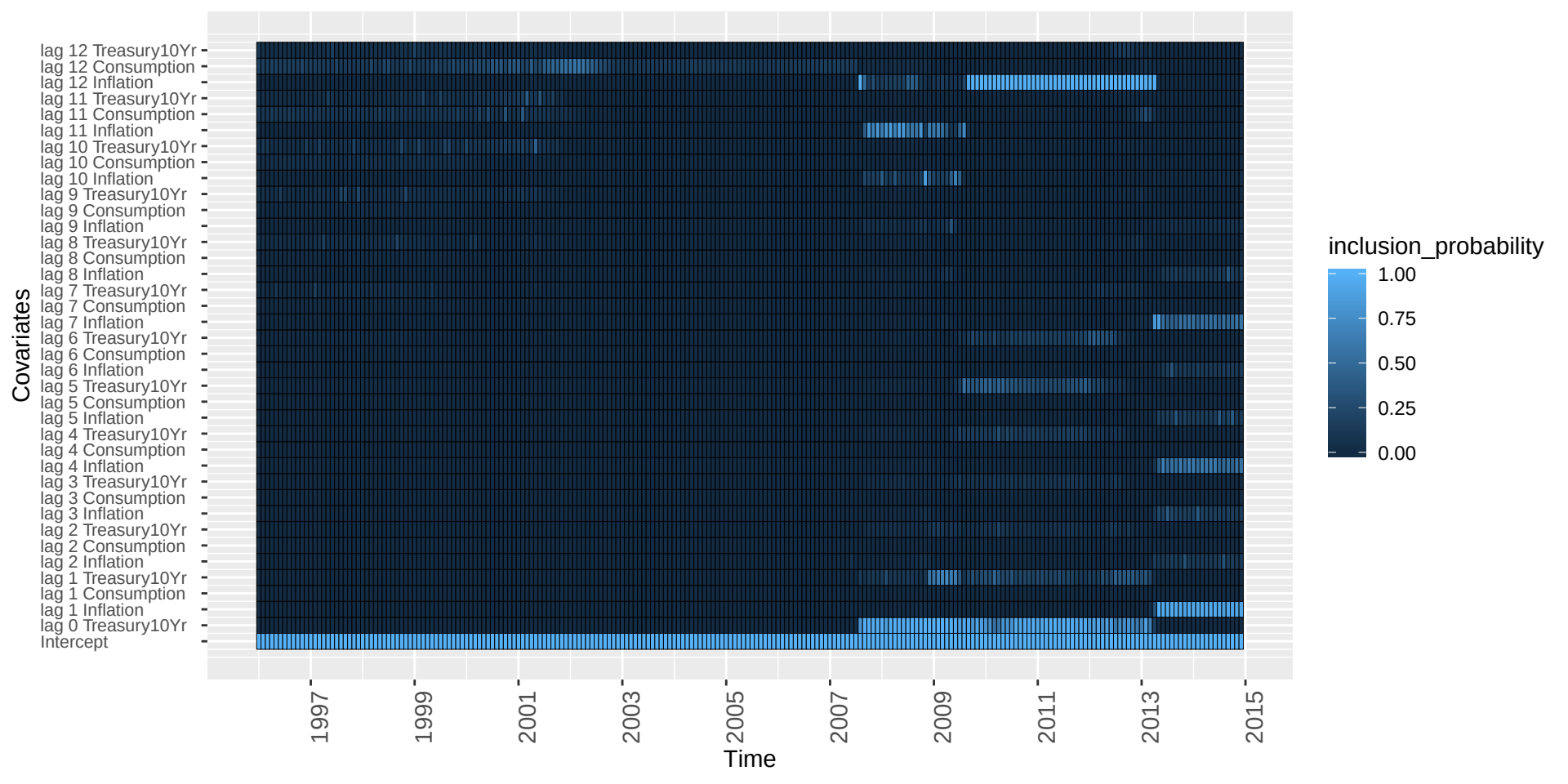
FALSE
TRUE


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
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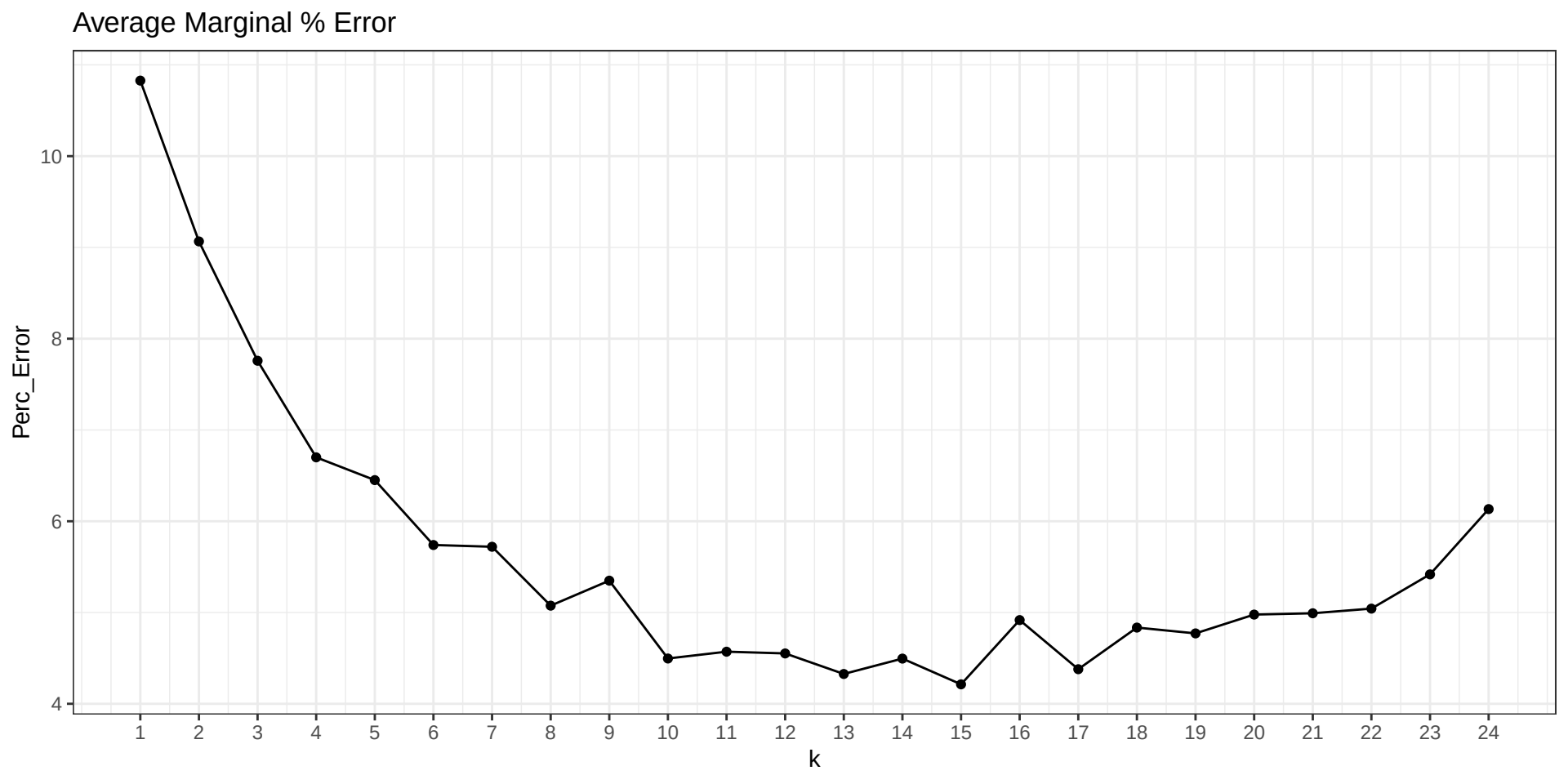
0.25
0.00


Average Marginal % Error
Perc_Error
10
8
6
4
1
2
3
4
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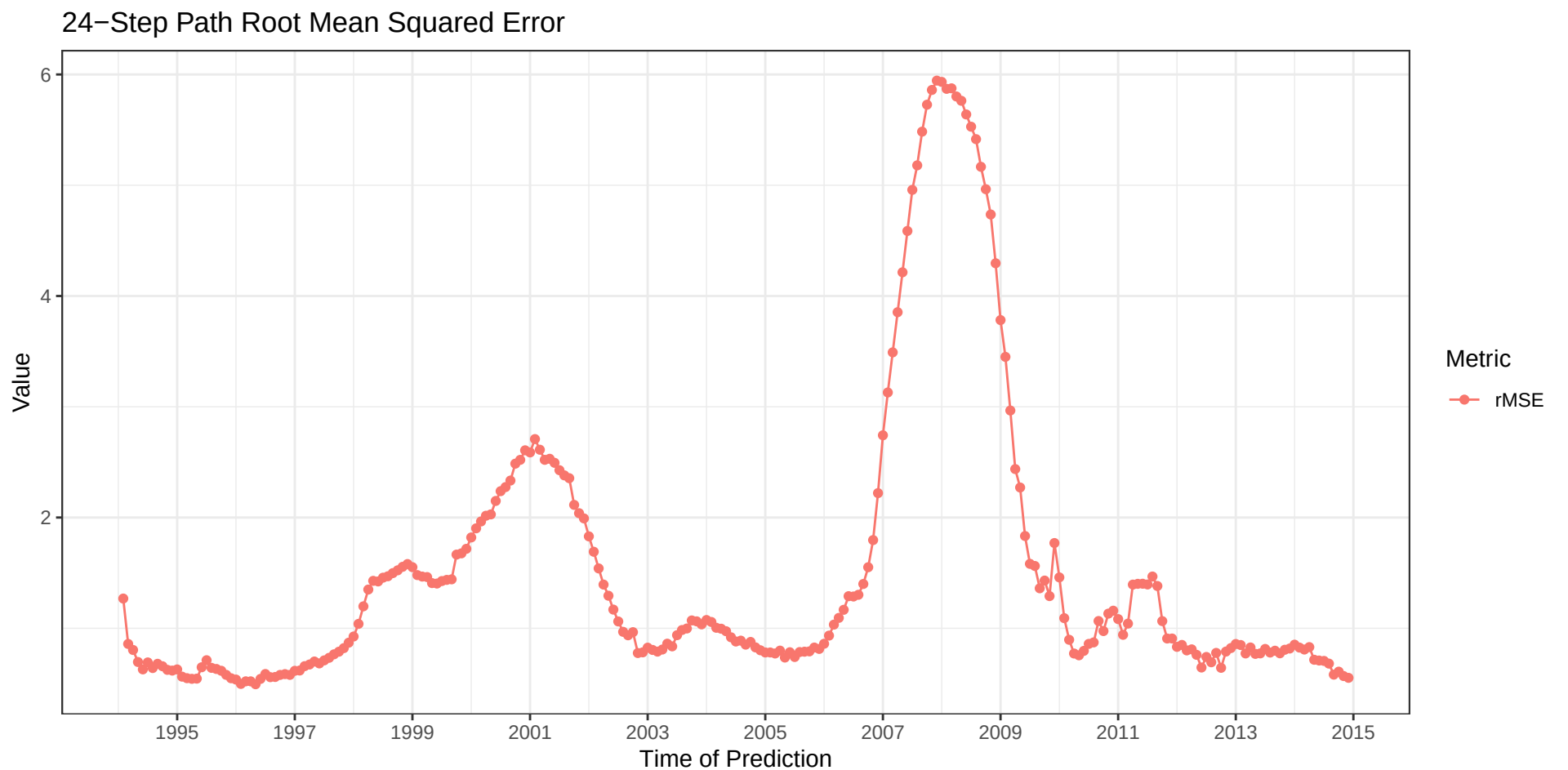
k


24−Step Path Root Mean Squared Error
6
4
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Value
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2009
2011
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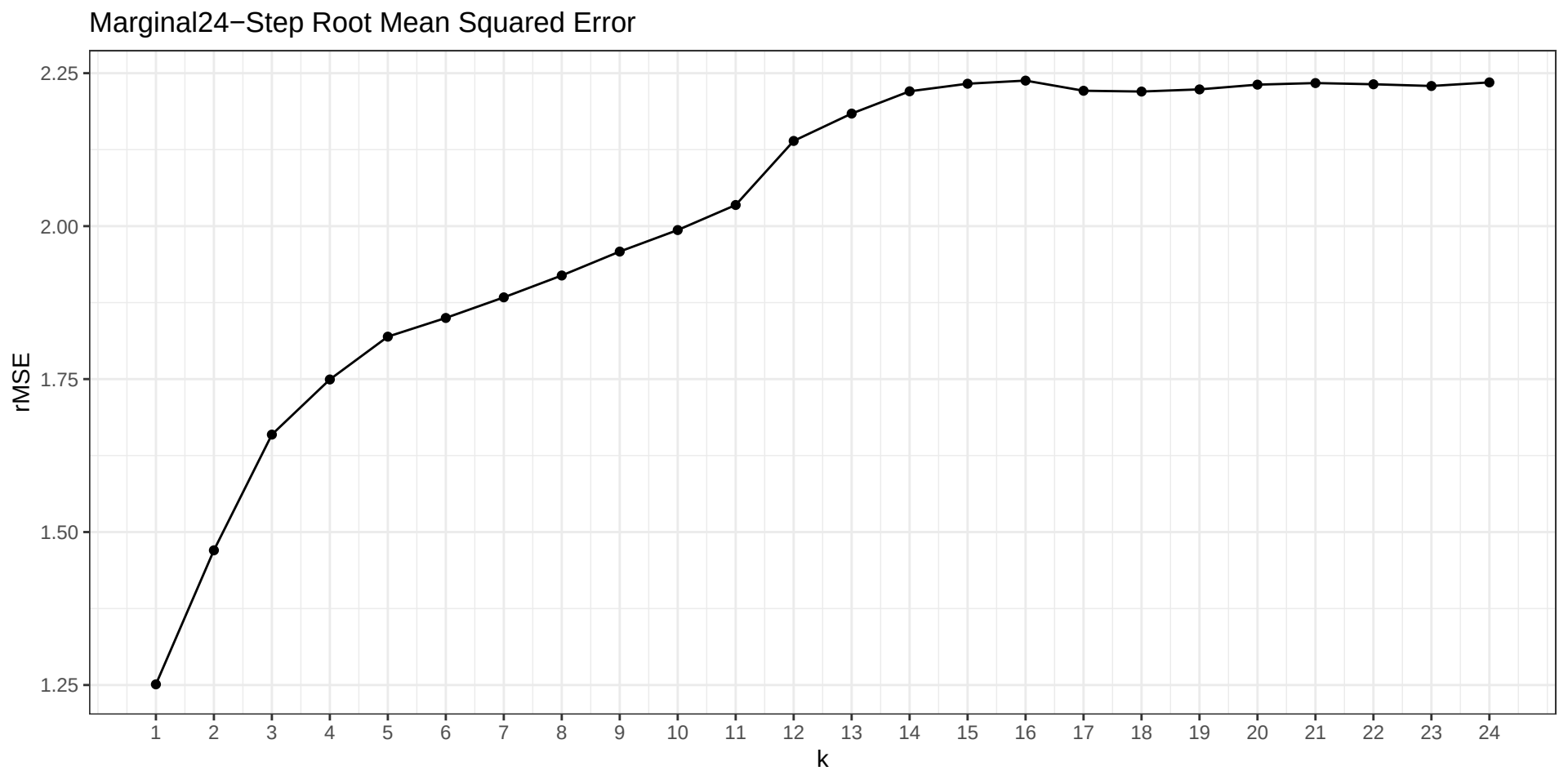
2015
Time of Prediction
Metric
rMSE


Marginal24−Step Root Mean Squared Error
rMSE
2.25
2.00
1.75
1.50
1.25
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2
3
4
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6
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8
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24
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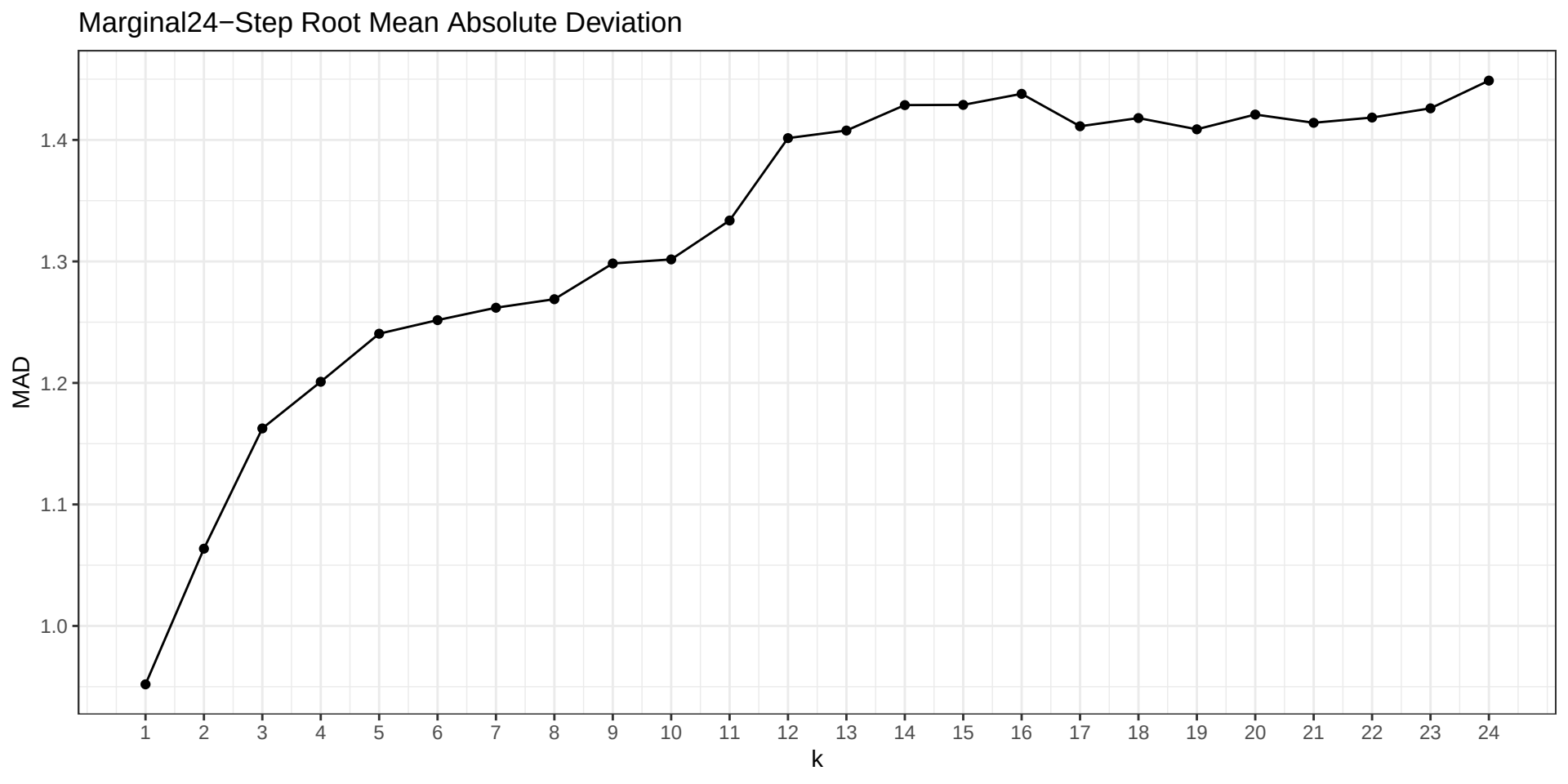
Marginal24−Step Root Mean Absolute Deviation
MAD
1.0
1.1
1.2
1.3
1.4
k
1
2
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7
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