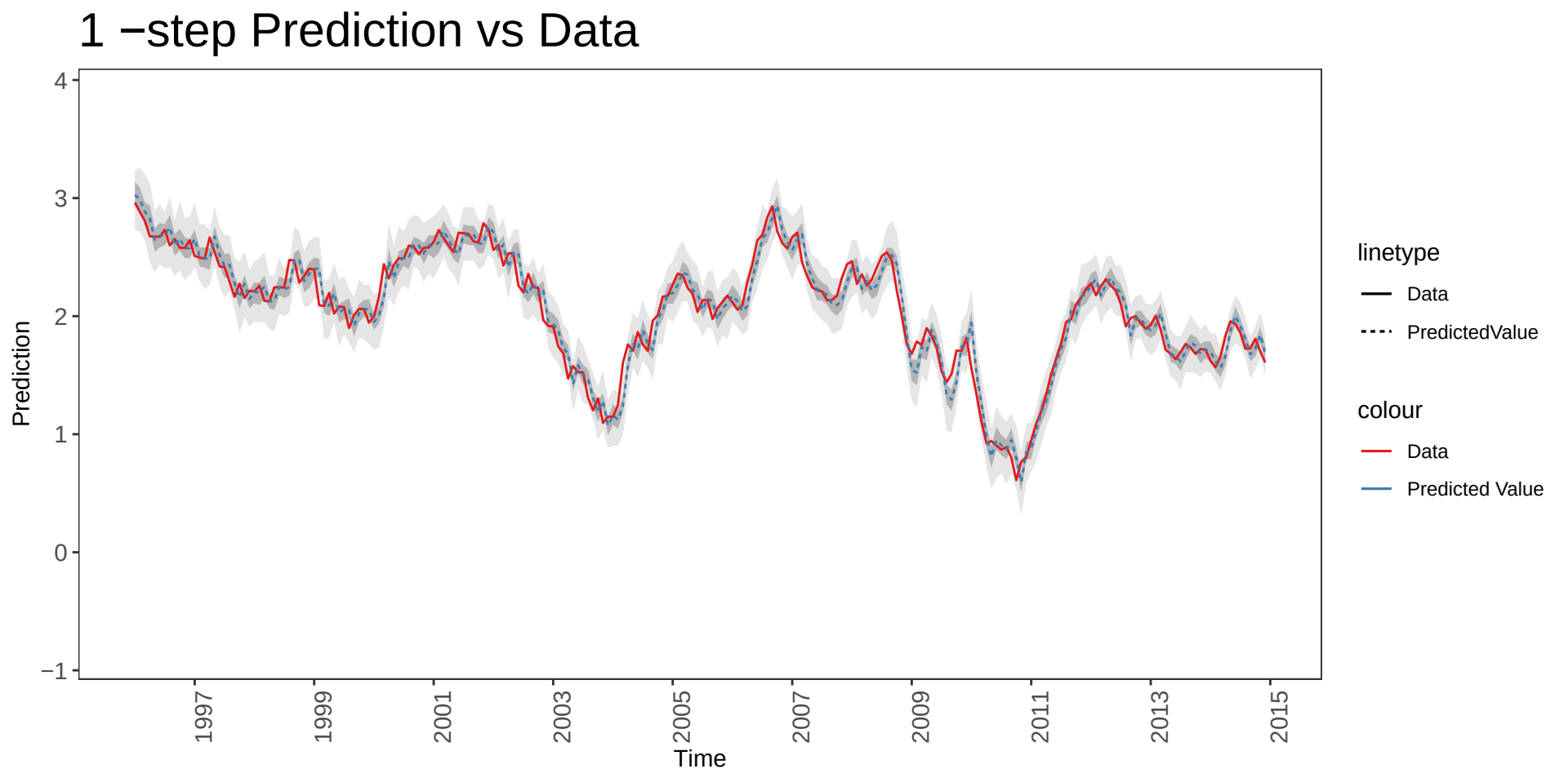
1 −step Prediction vs Data
Prediction
4
3
2
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2011
2013
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Time
linetype
Data
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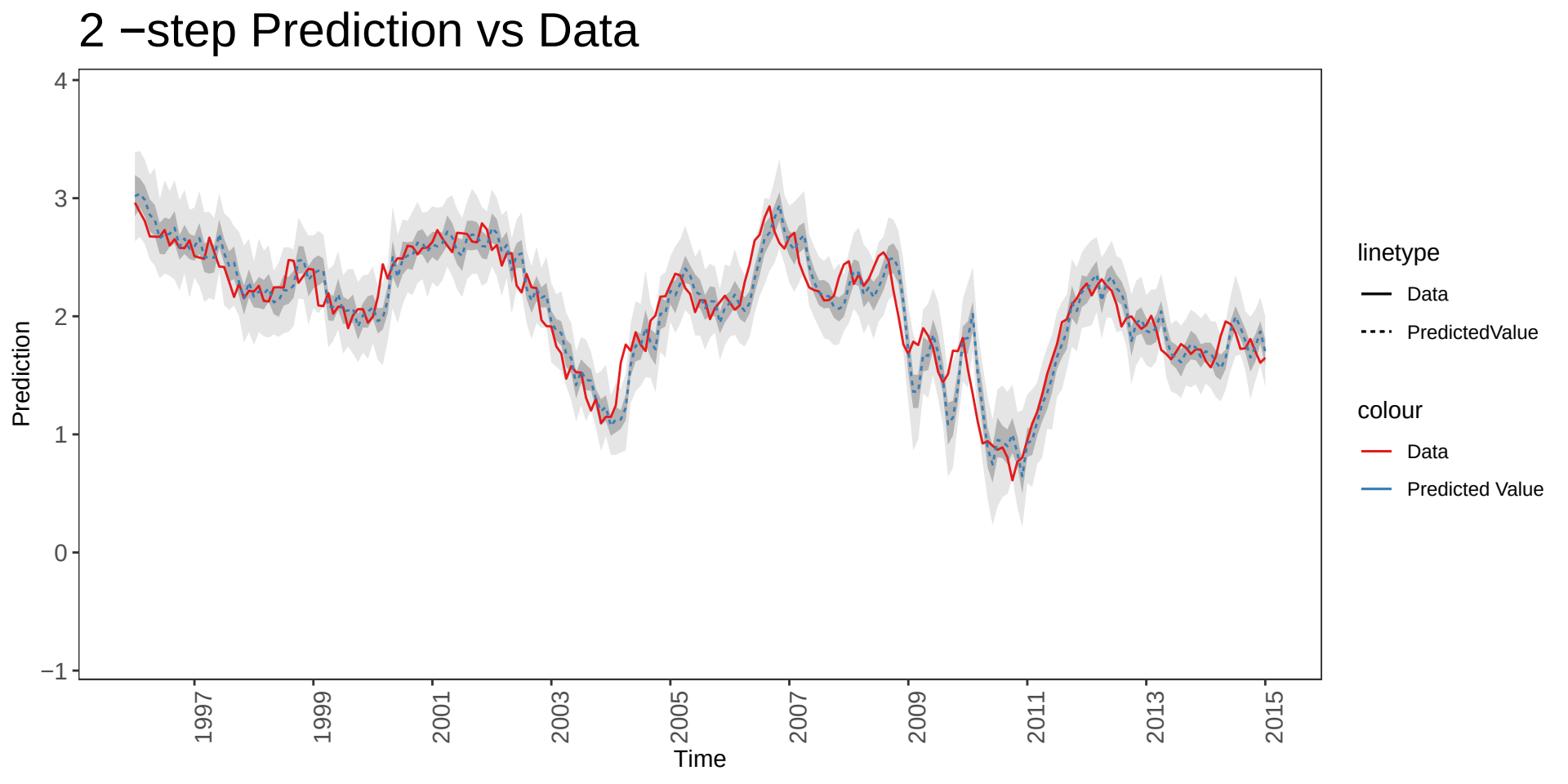
colour
Data
Predicted Value


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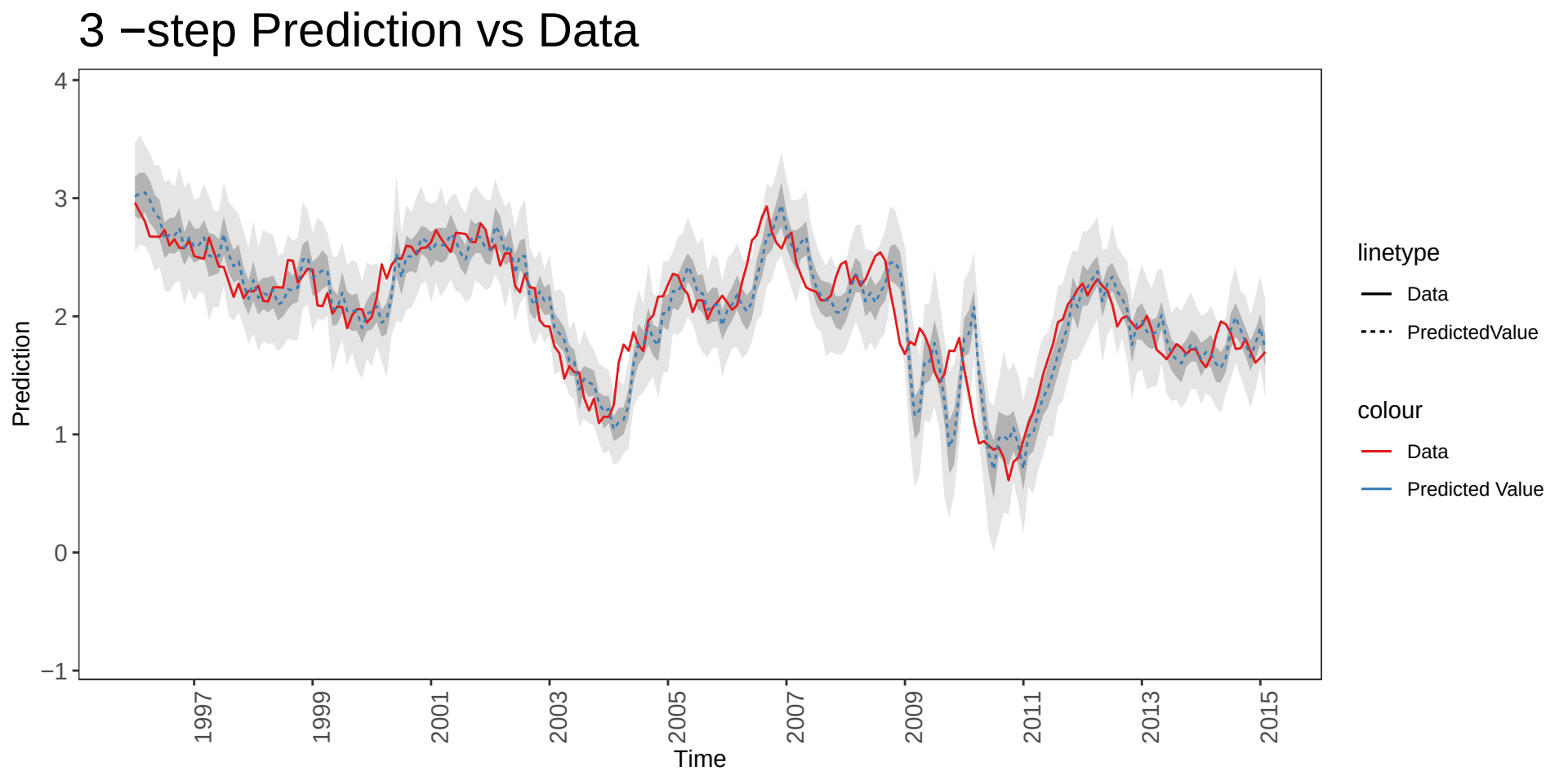
colour
Data
Predicted Value


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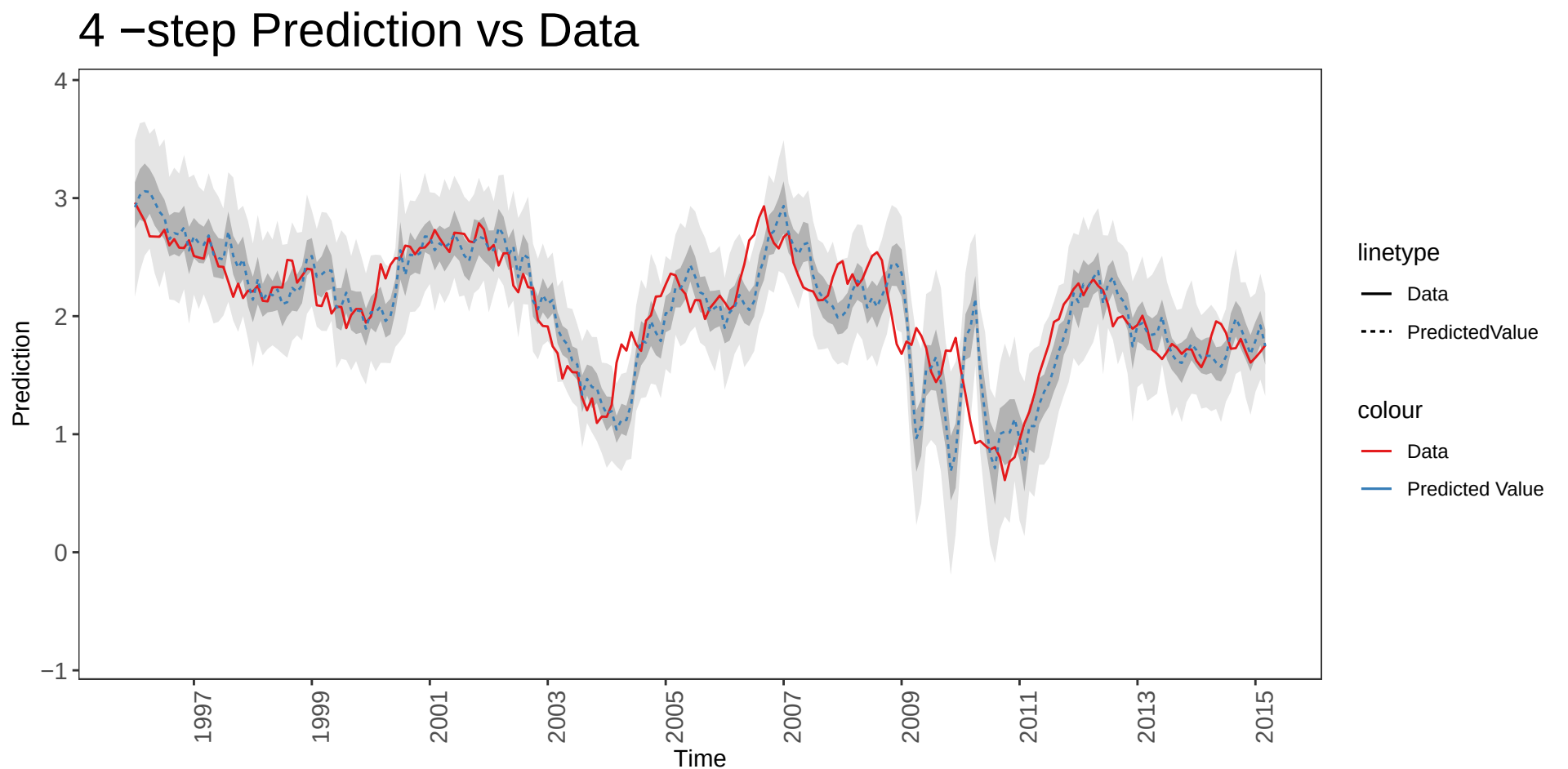
colour
Data
Predicted Value


4 −step Prediction vs Data
Prediction
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Time
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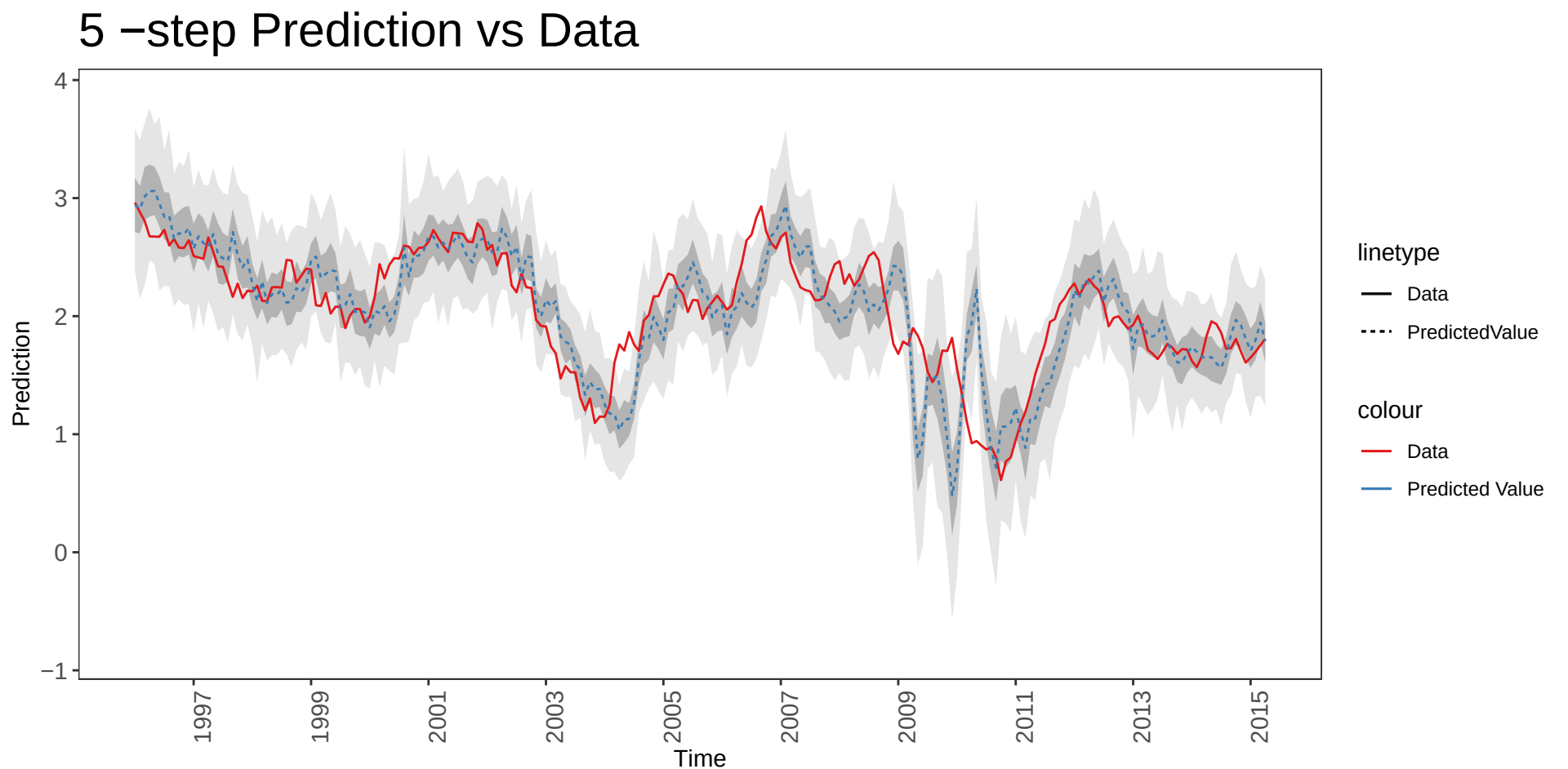
Data
PredictedValue
colour
Data
Predicted Value


5 −step Prediction vs Data
Prediction
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3
2
1
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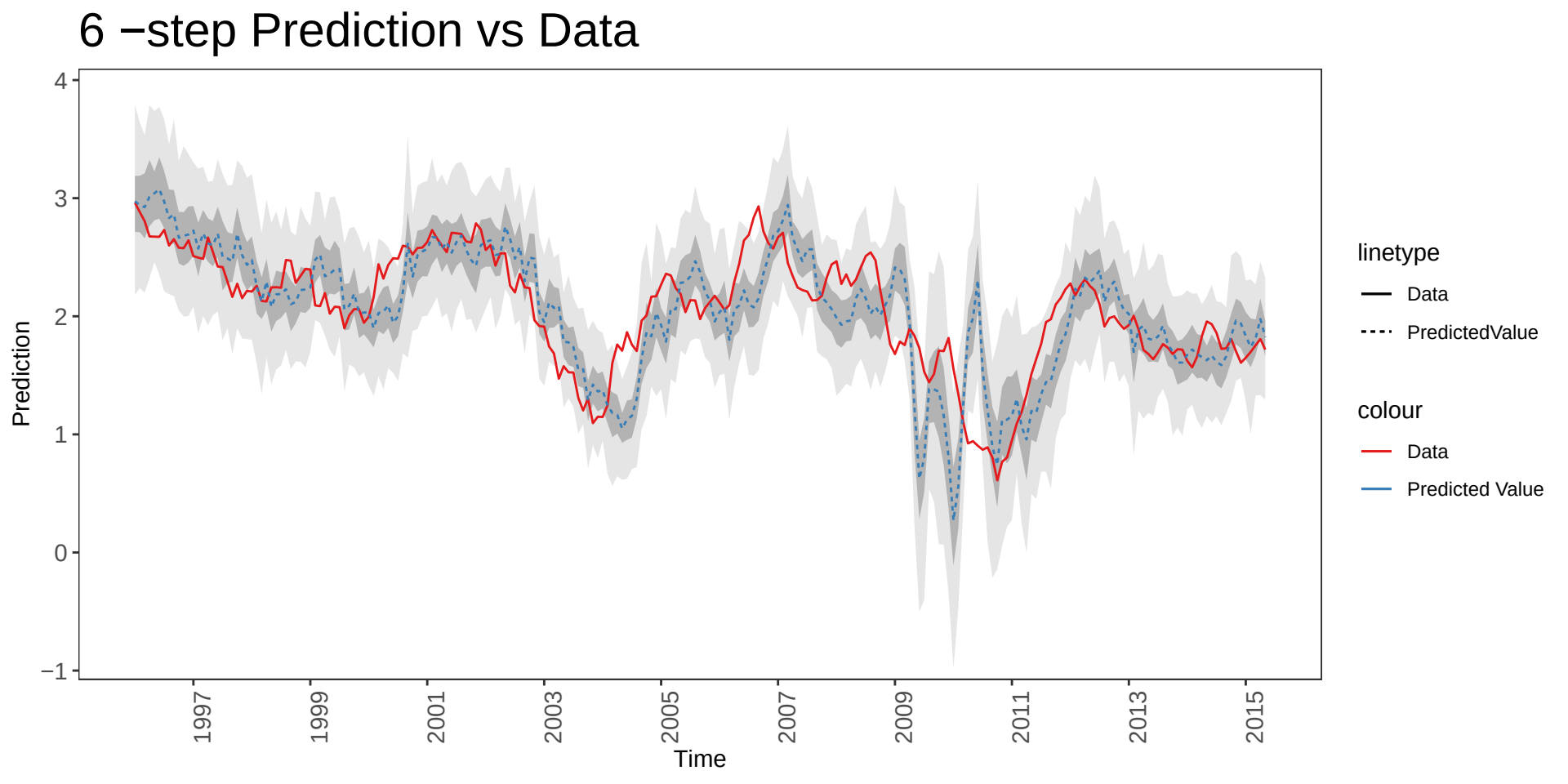
2015
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


6 −step Prediction vs Data
Prediction
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3
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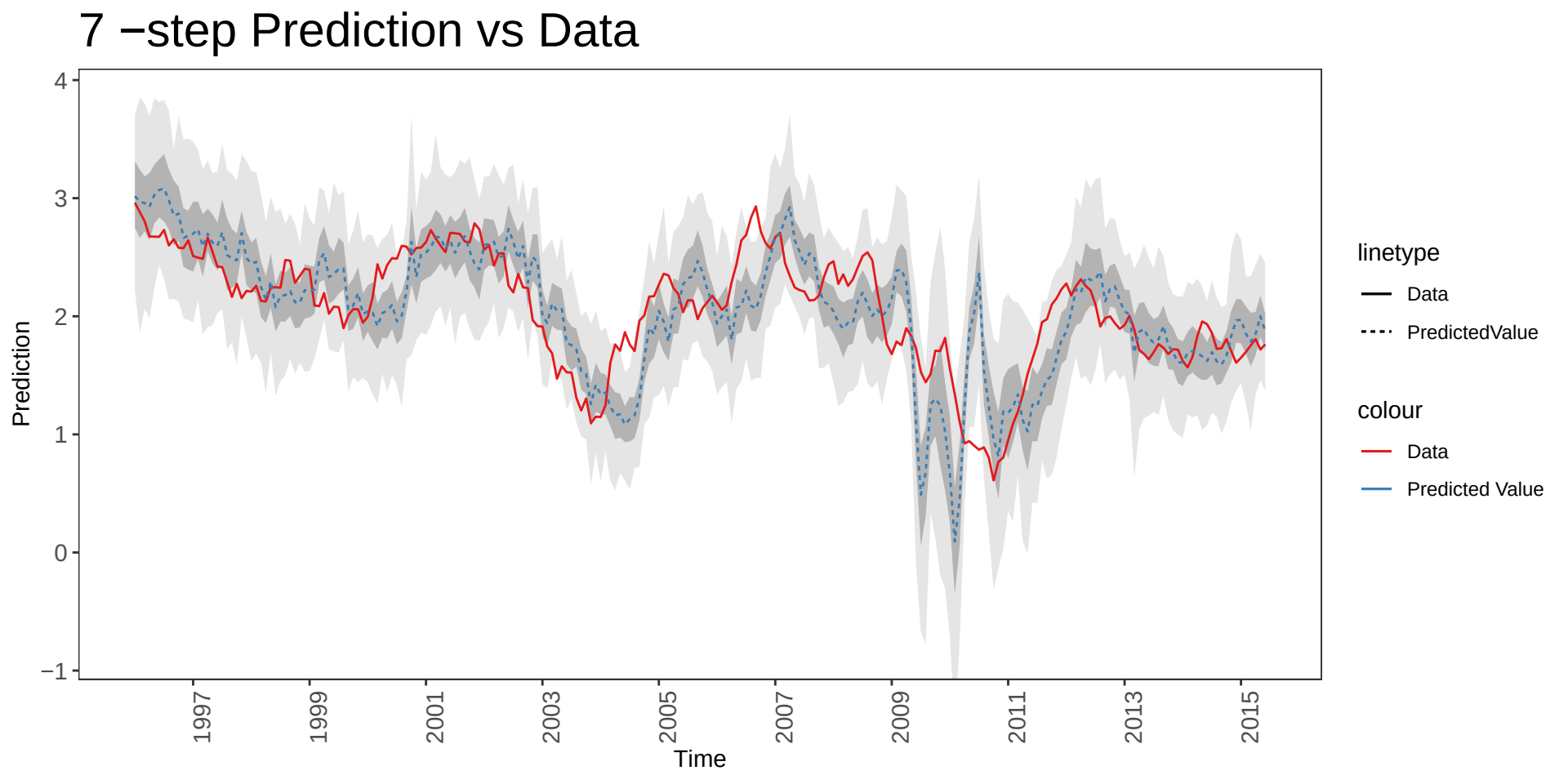
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


7 −step Prediction vs Data
Prediction
4
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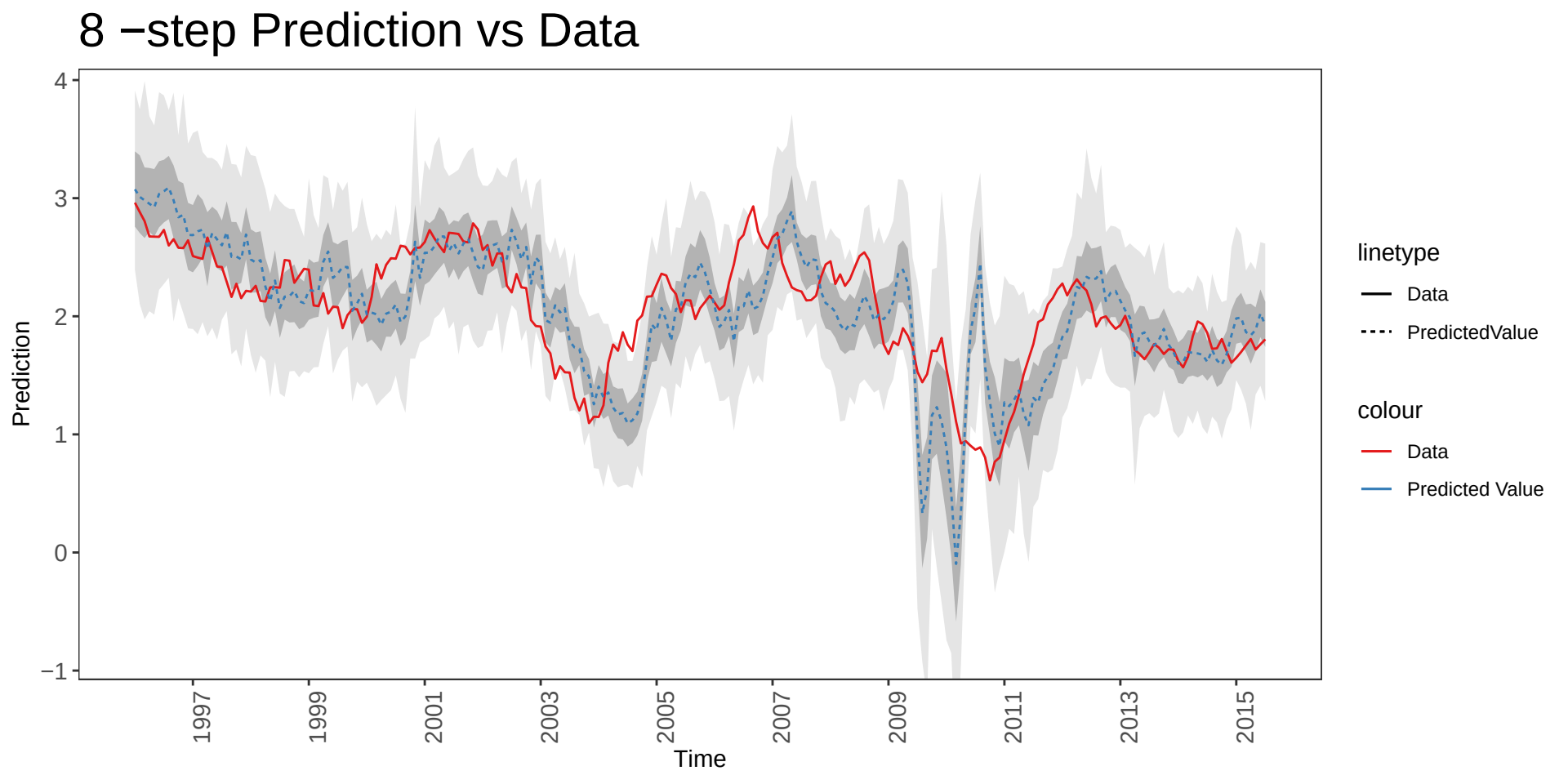
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


8 −step Prediction vs Data
Prediction
4
3
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linetype
Data
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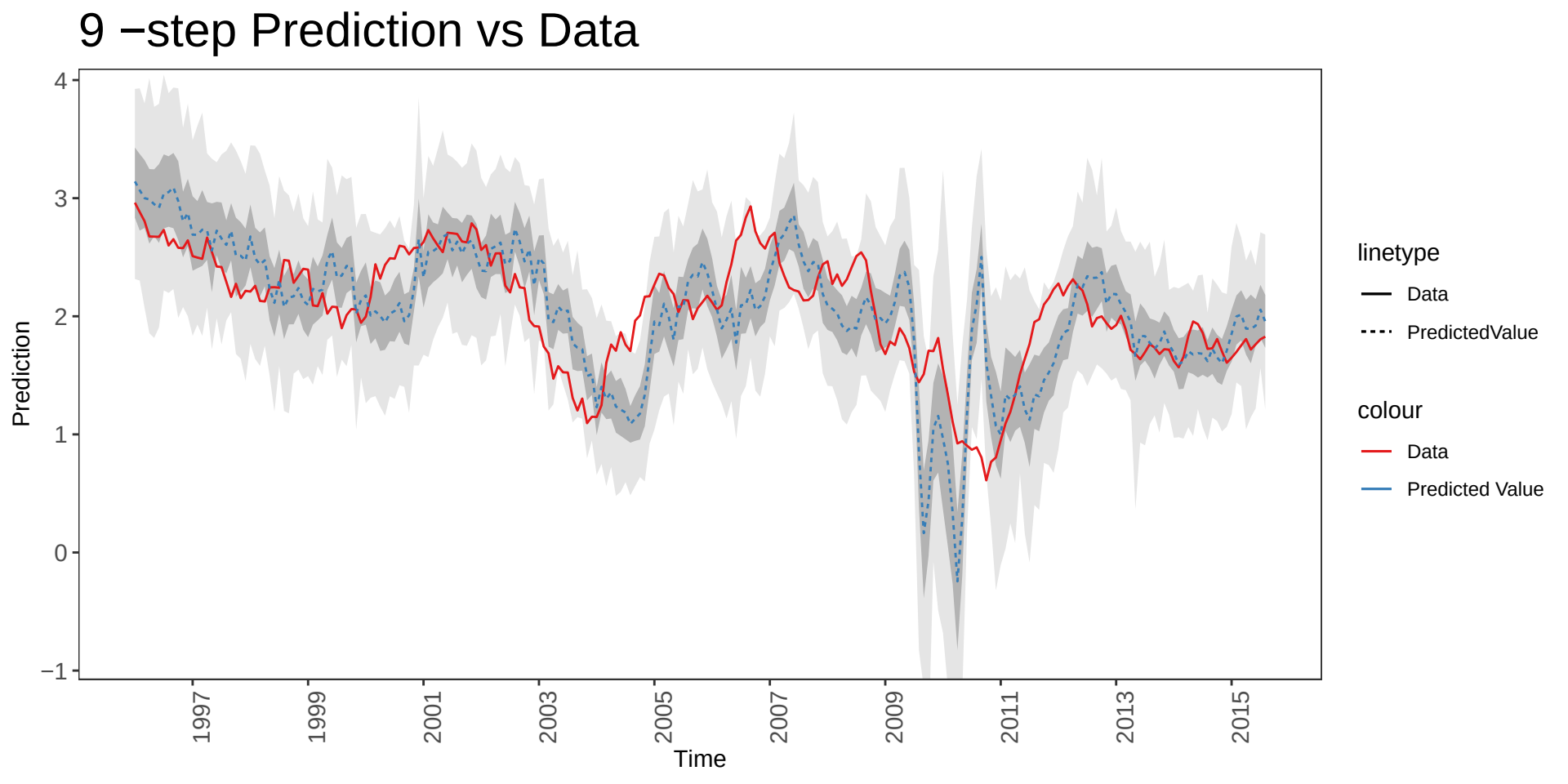
colour
Data
Predicted Value


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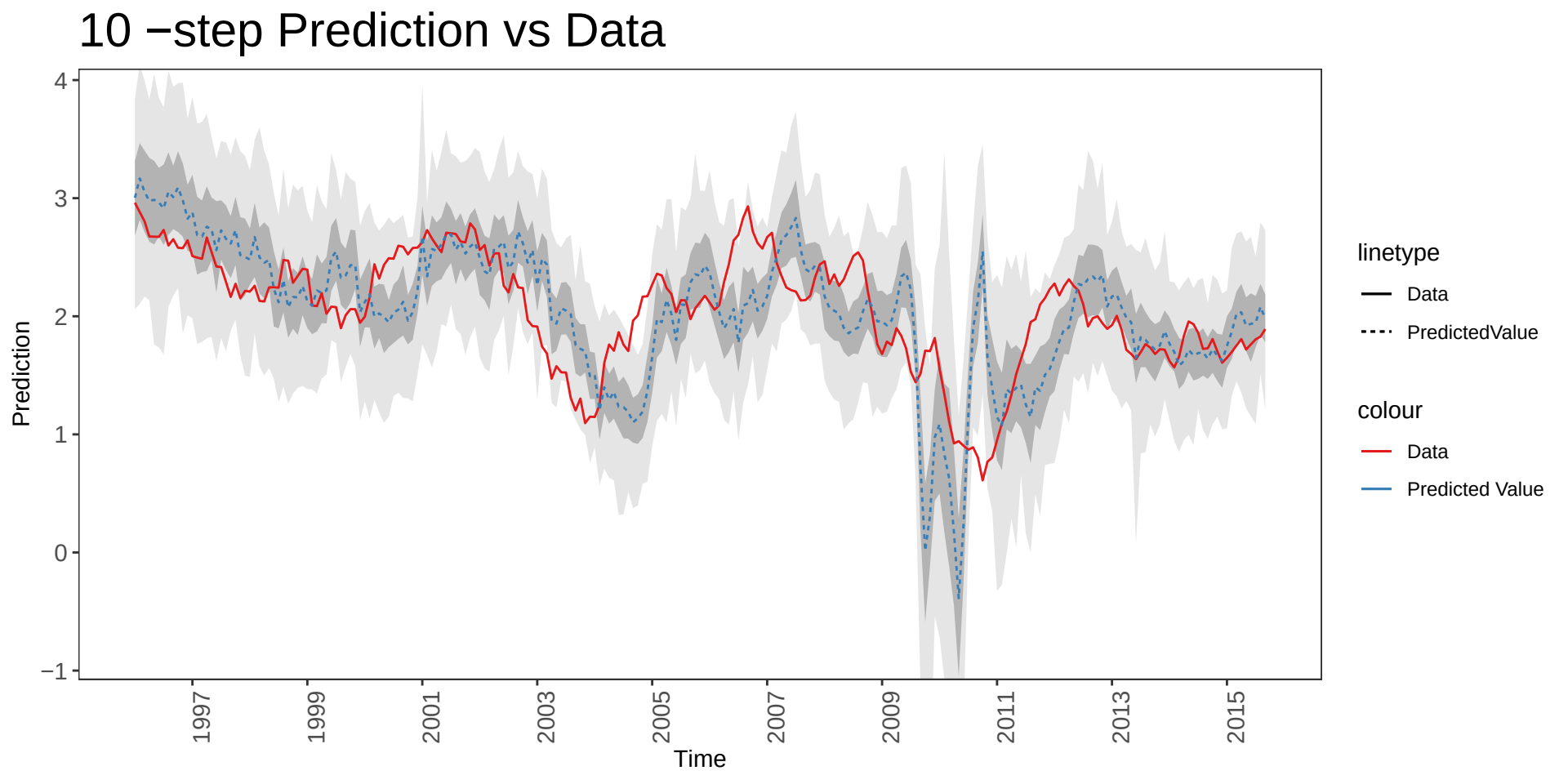
colour
Data
Predicted Value


10 −step Prediction vs Data
Prediction
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3
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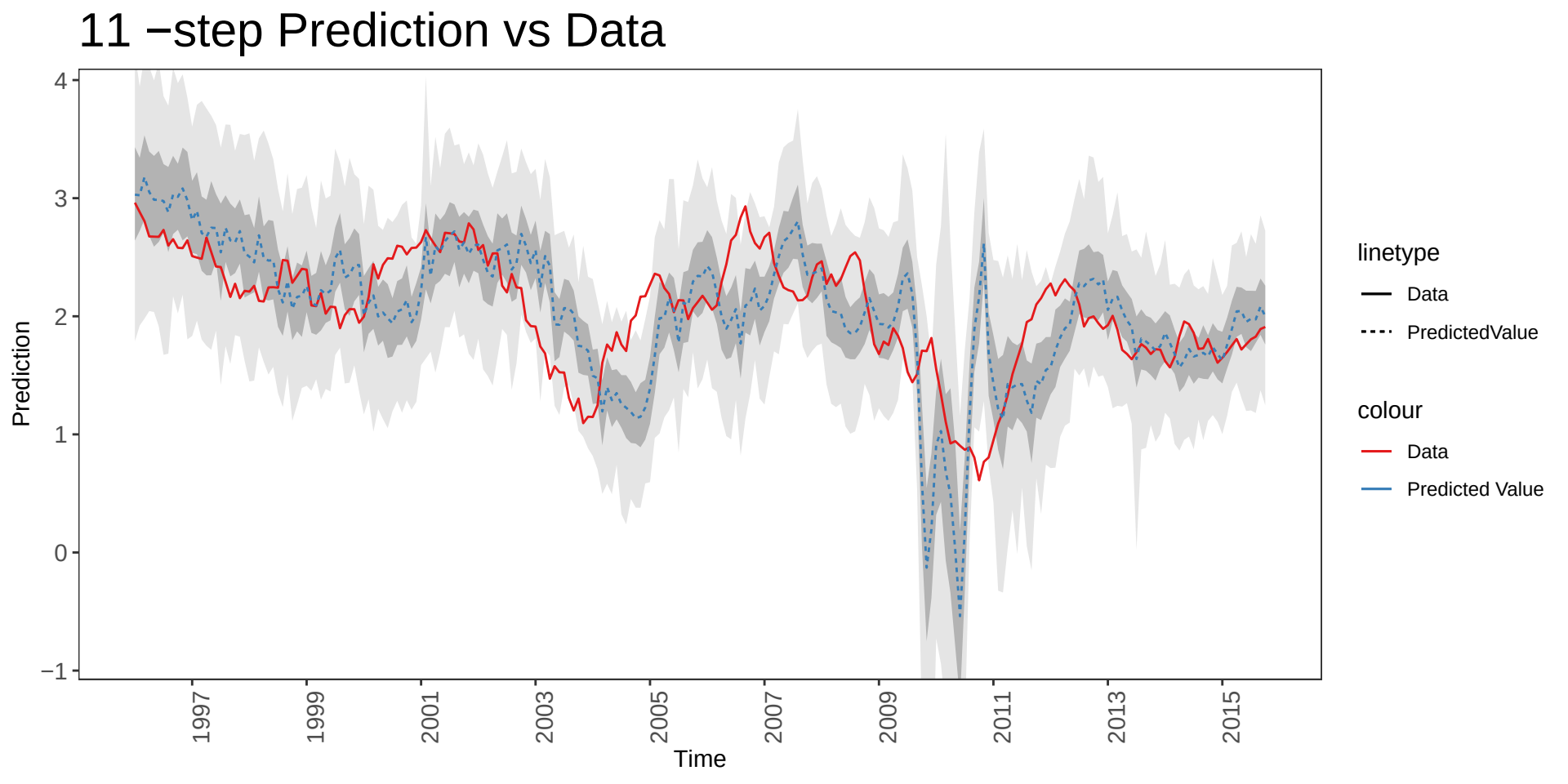
2011
2013
2015
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


11 −step Prediction vs Data
Prediction
4
3
2
1
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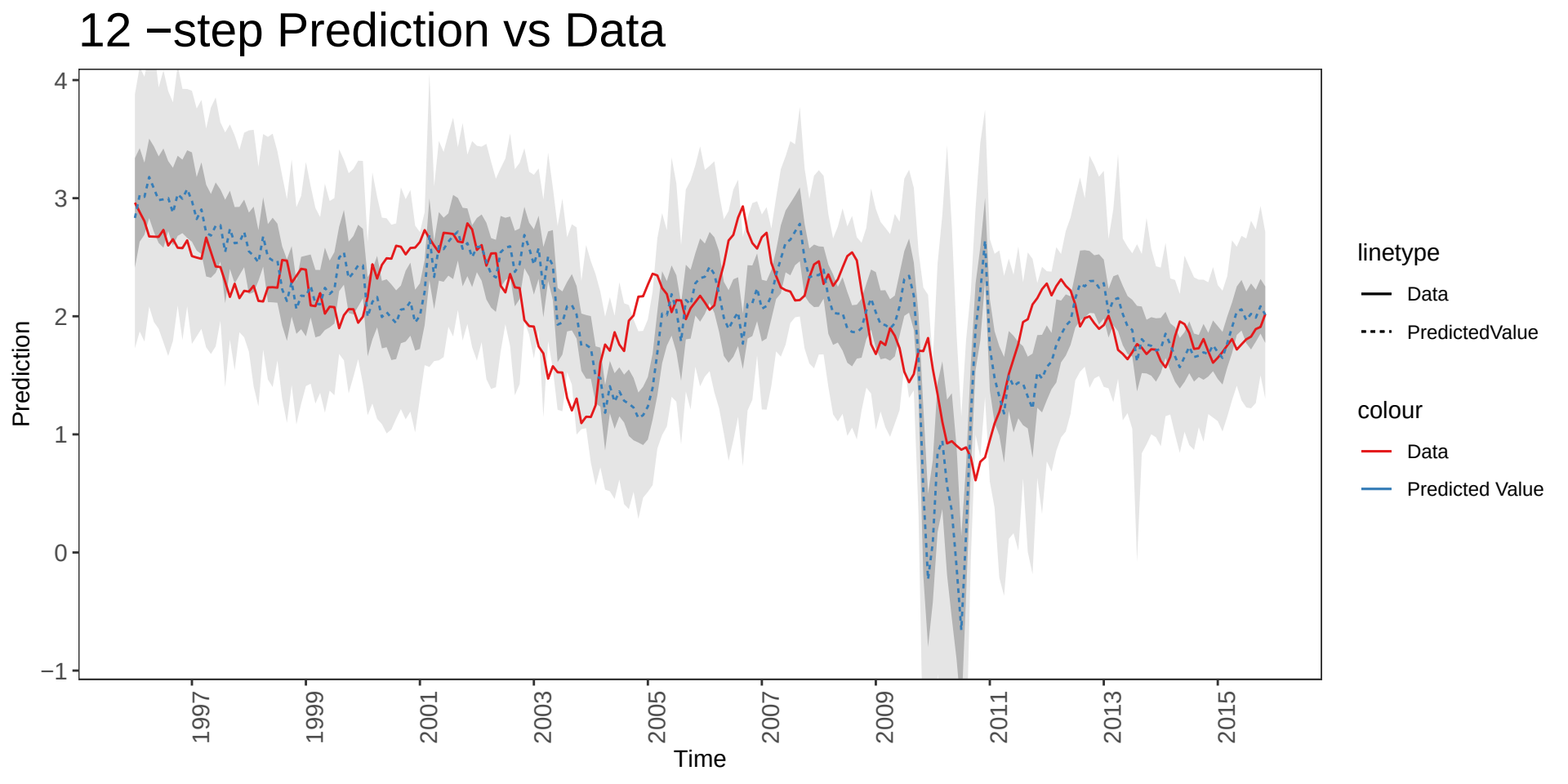
2011
2013
2015
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


12 −step Prediction vs Data
Prediction
4
3
2
1
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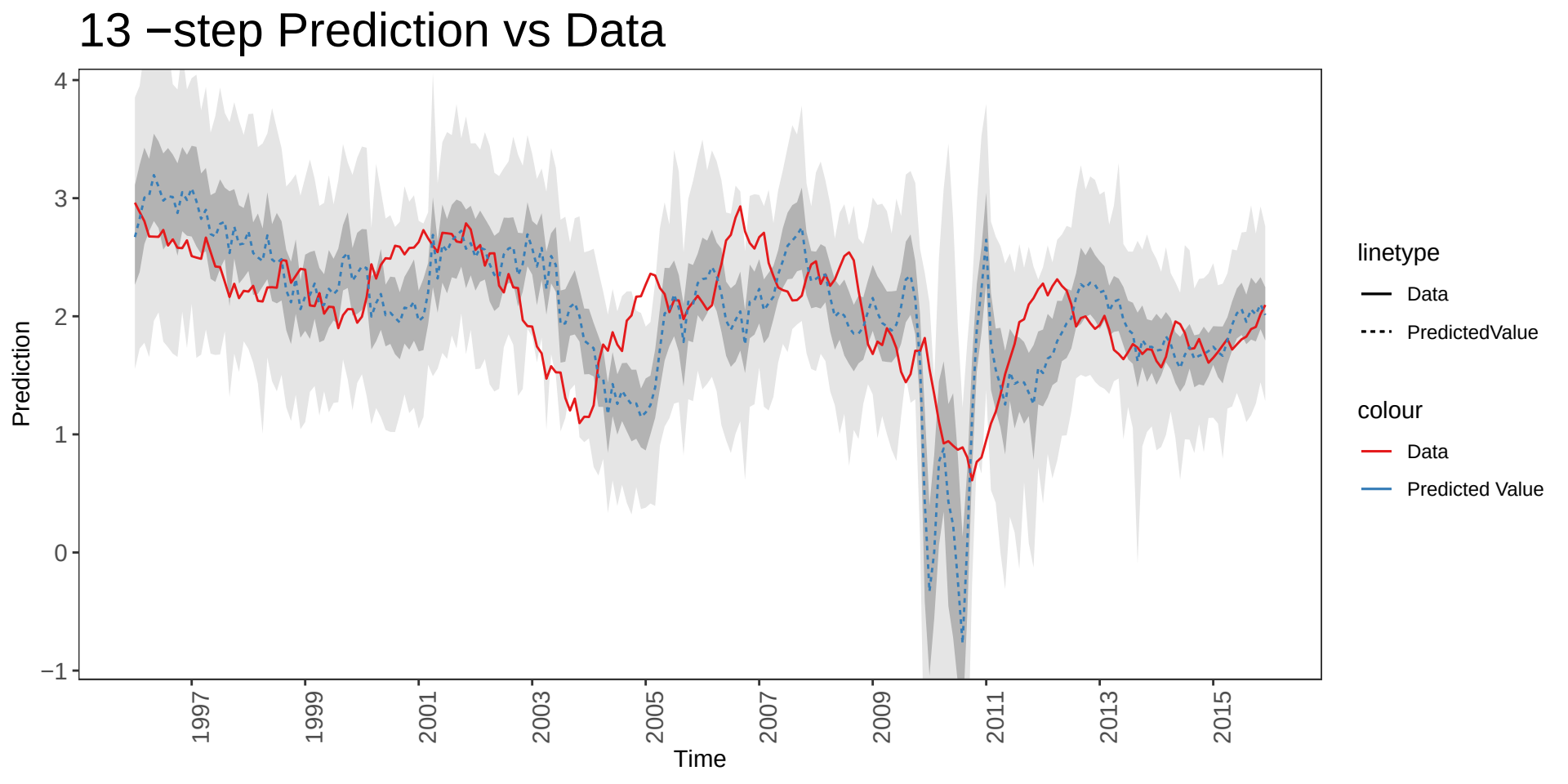
2011
2013
2015
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


13 −step Prediction vs Data
Prediction
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3
2
1
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colour
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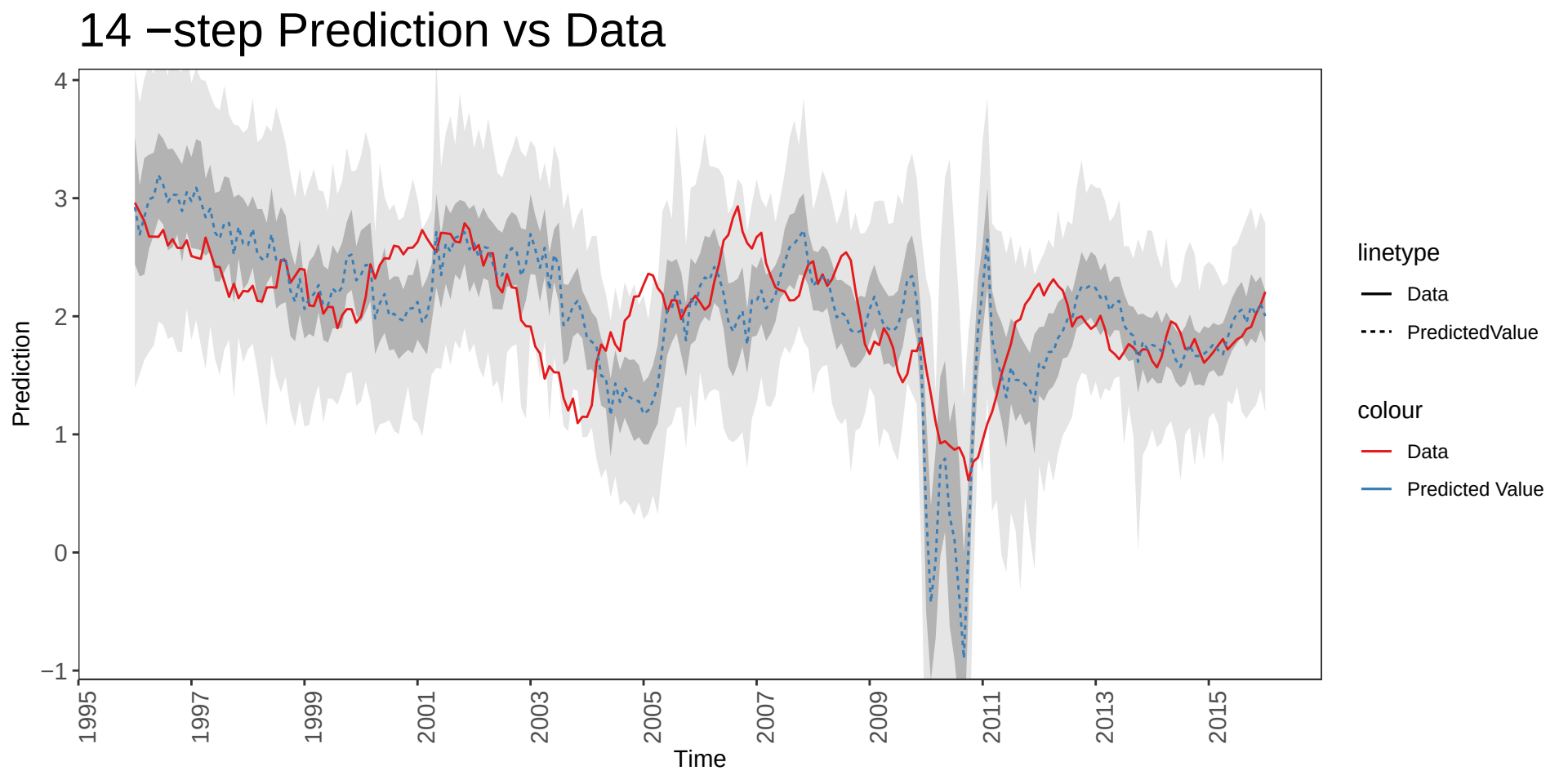
Predicted Value


14 −step Prediction vs Data
Prediction
4
3
2
1
0
−1
1995
1997
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2001
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2009
2011
2013
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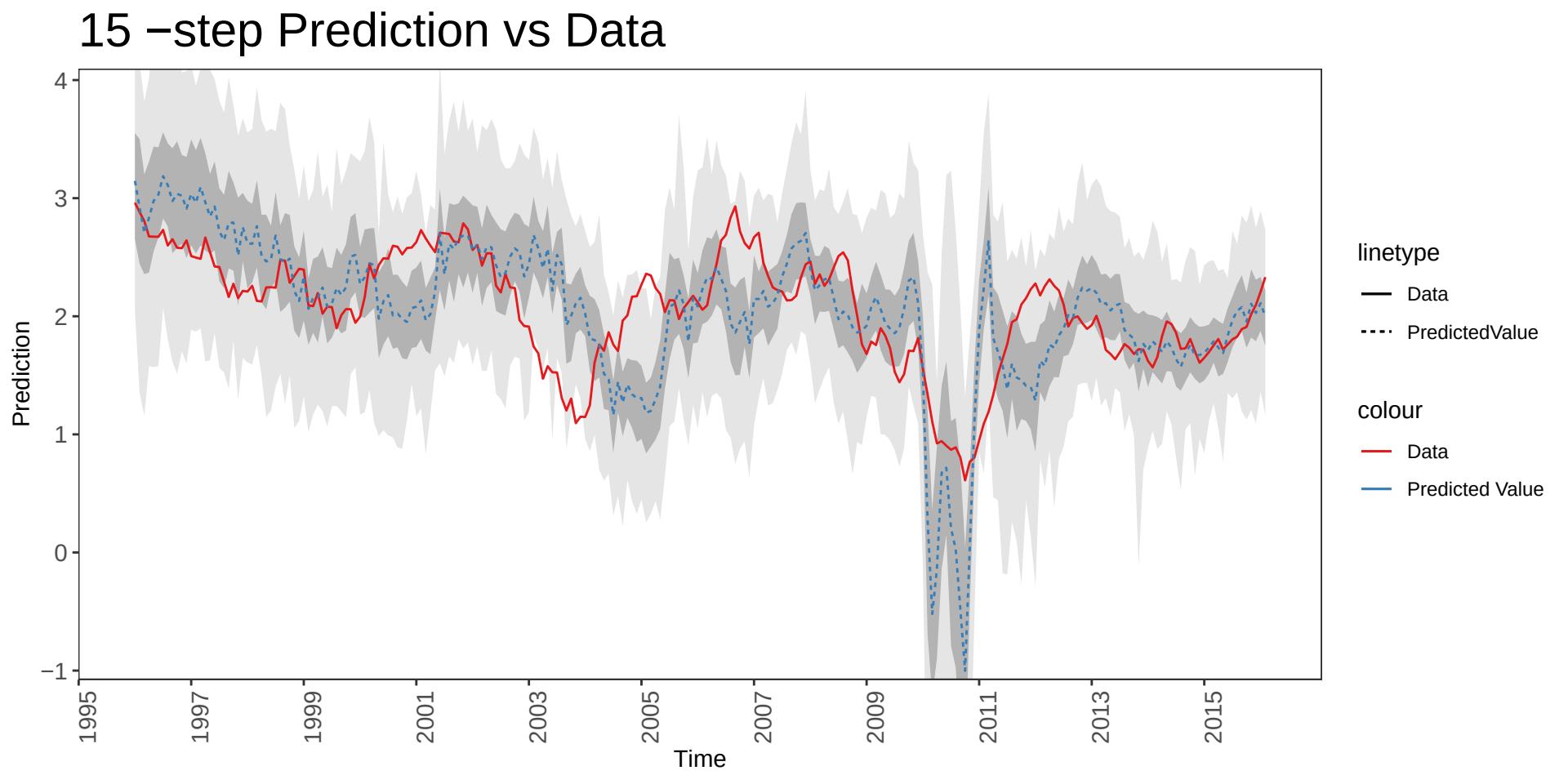
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


15 −step Prediction vs Data
Prediction
4
3
2
1
0
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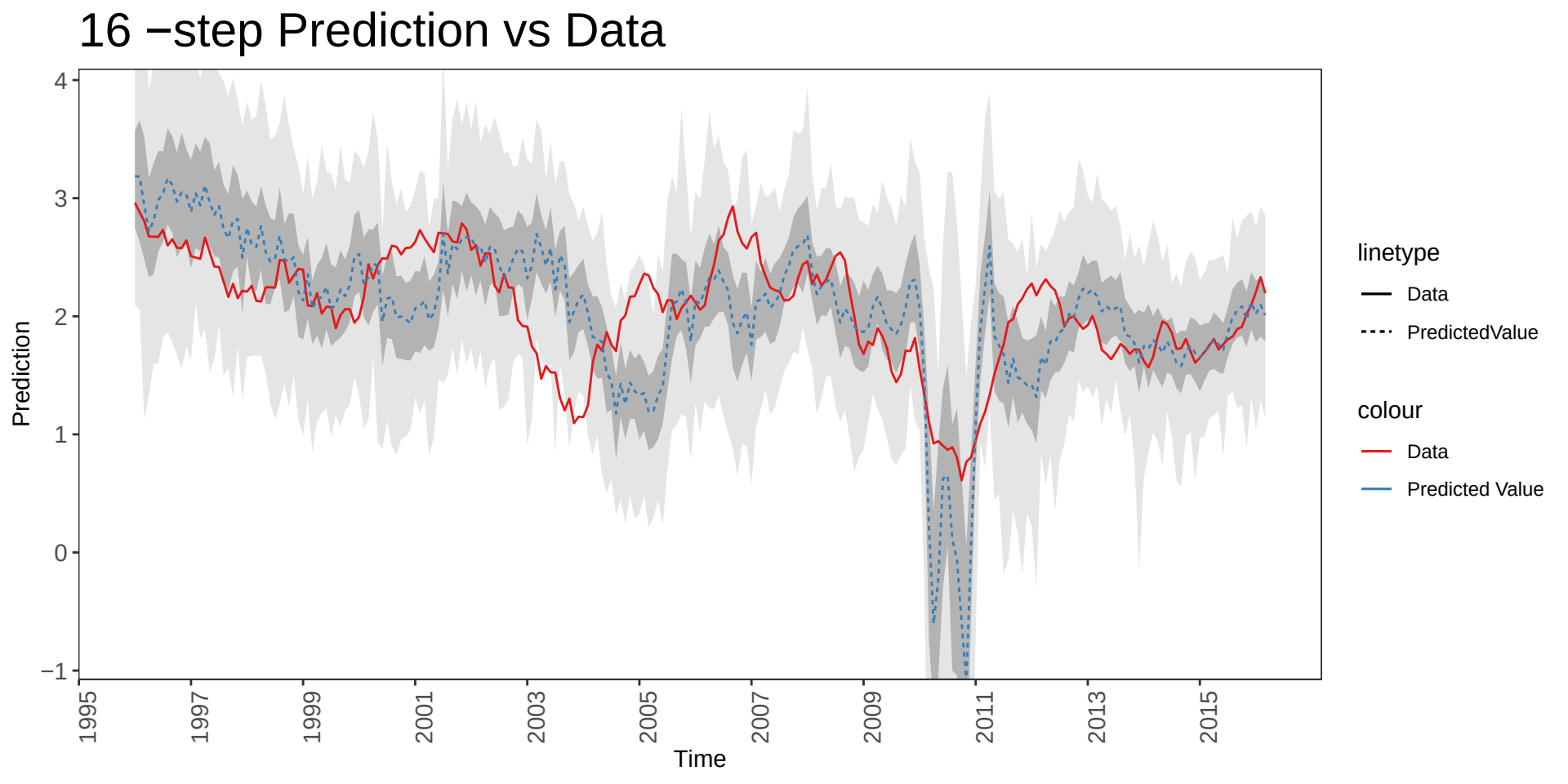
2013
2015
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


16 −step Prediction vs Data
Prediction
4
3
2
1
0
−1
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1997
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2001
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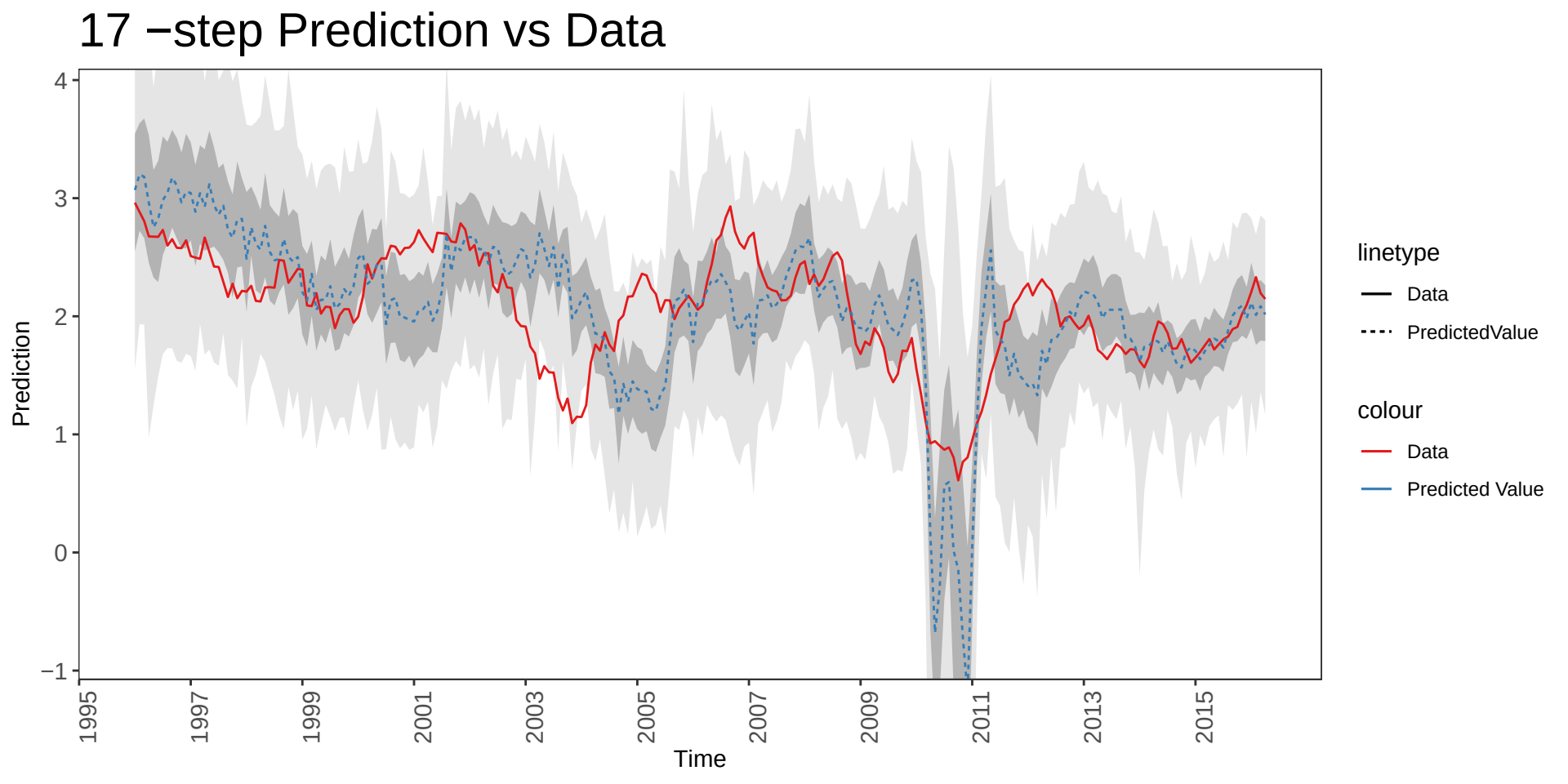
2005
2007
2009
2011
2013
2015
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


17 −step Prediction vs Data
Prediction
4
3
2
1
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Time
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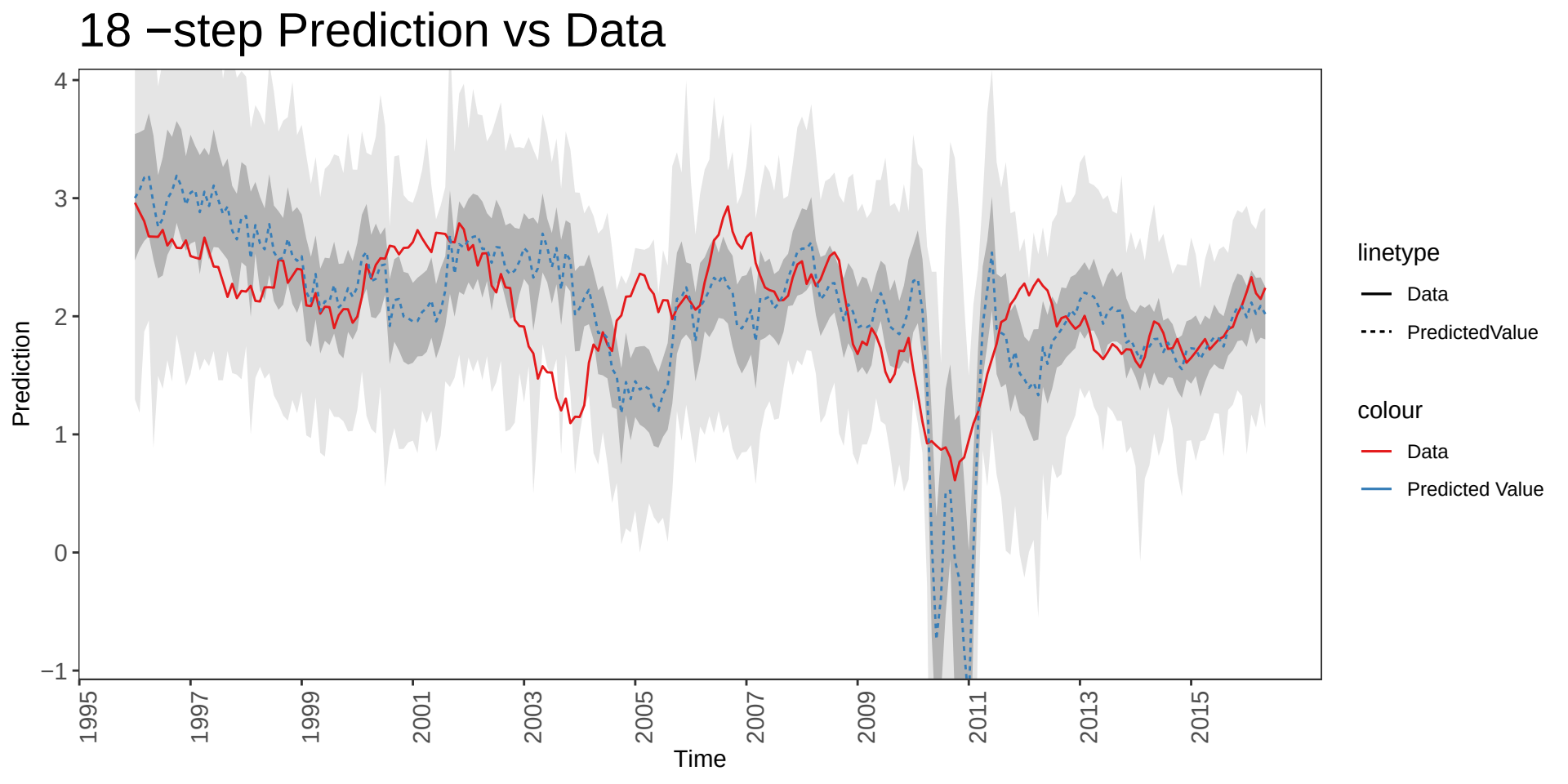
colour
Data
Predicted Value


18 −step Prediction vs Data
Prediction
4
3
2
1
0
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2013
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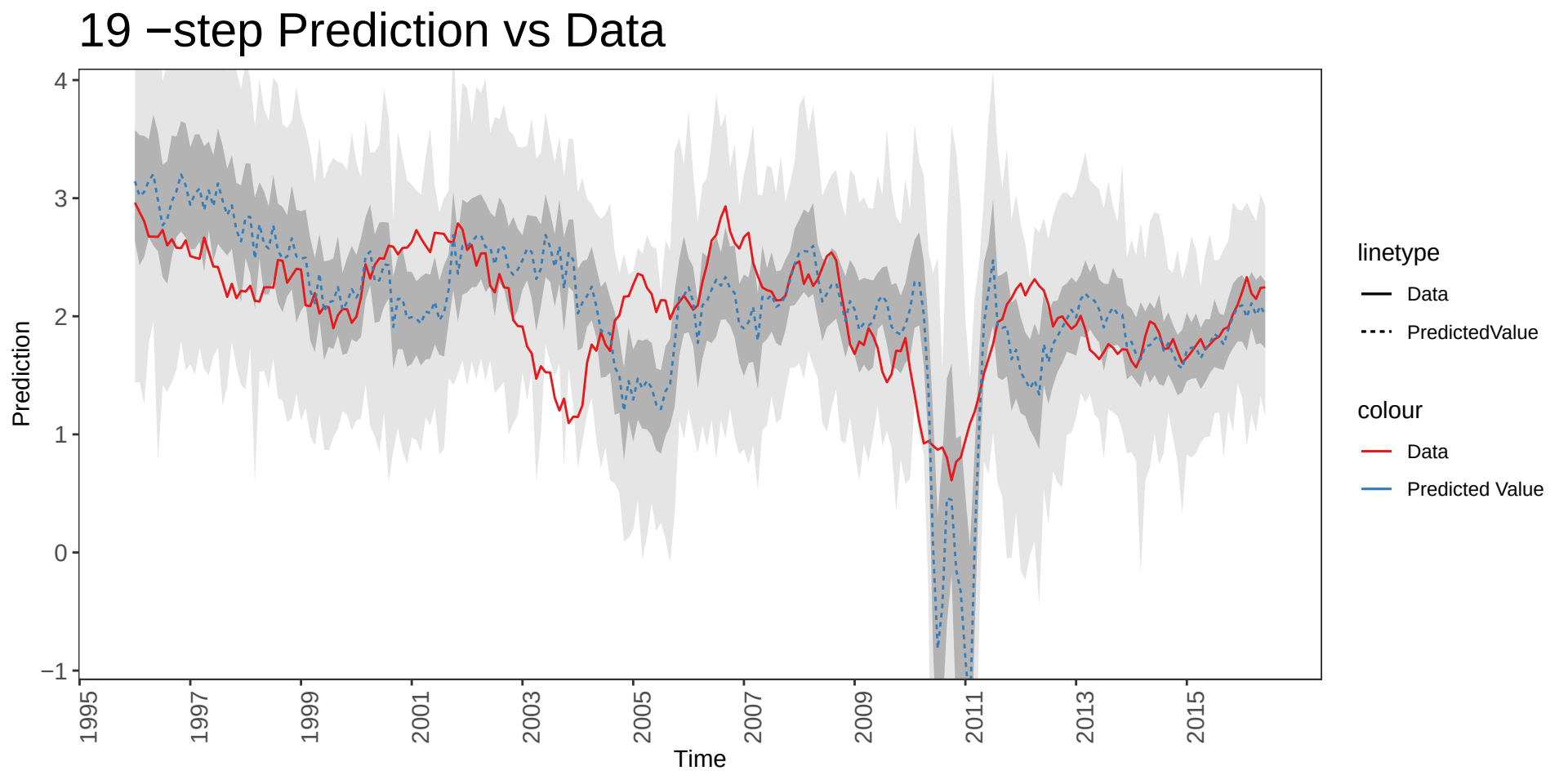
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


19 −step Prediction vs Data
Prediction
4
3
2
1
0
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2005
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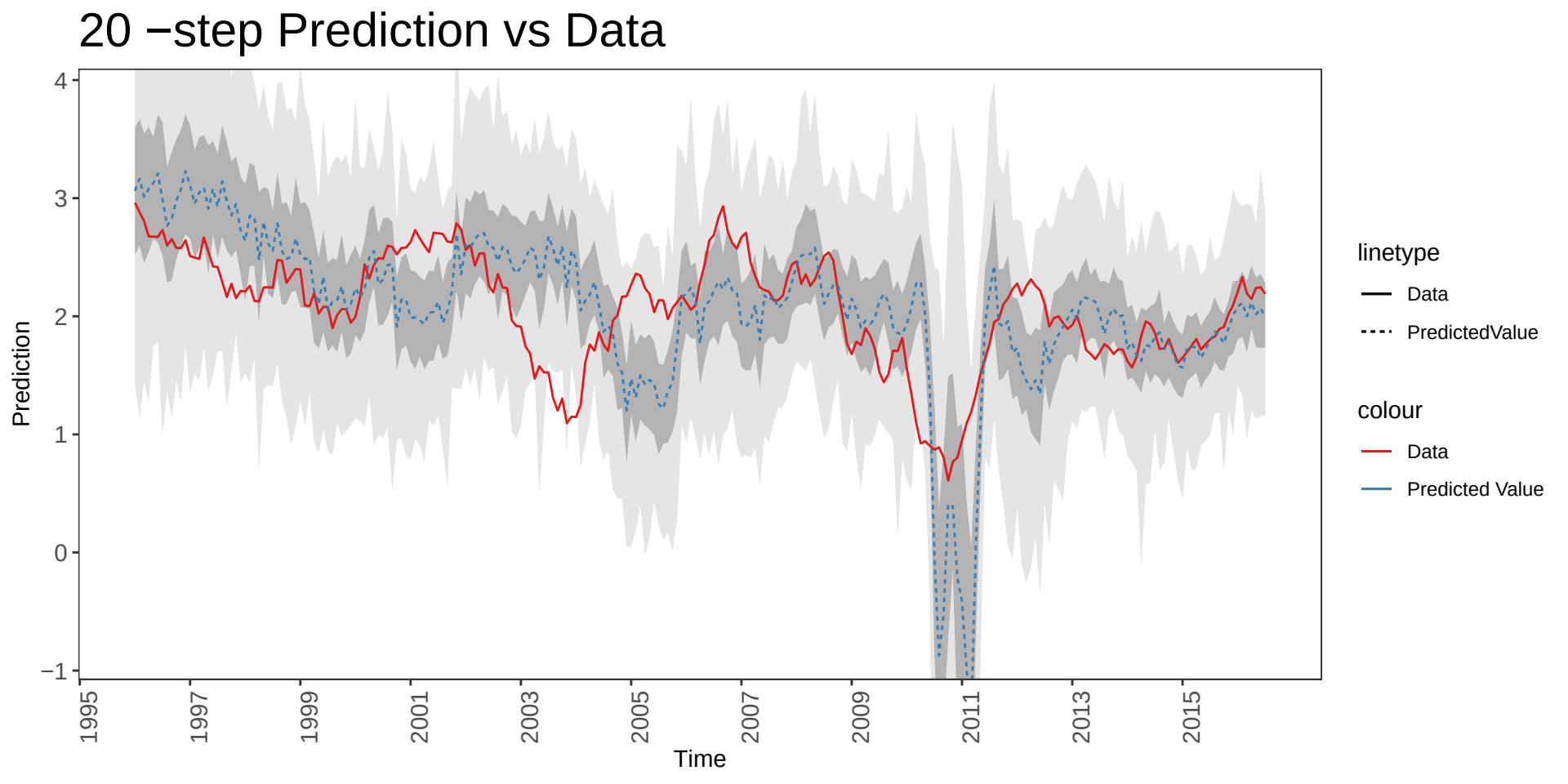
2009
2011
2013
2015
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


20 −step Prediction vs Data
Prediction
4
3
2
1
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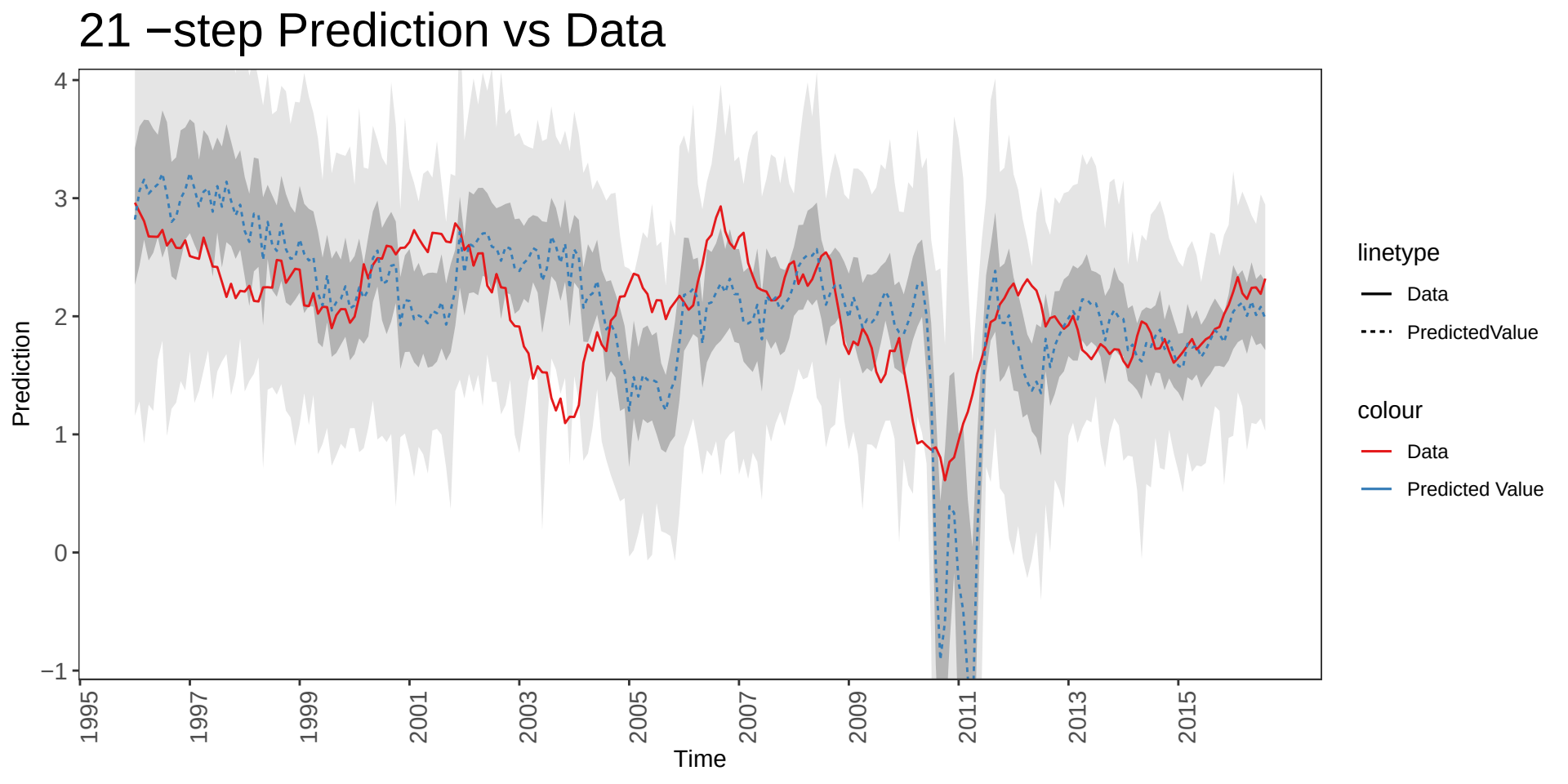
Time
linetype
Data
PredictedValue
colour
Data
Predicted Value


21 −step Prediction vs Data
Prediction
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3
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1
0
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Time
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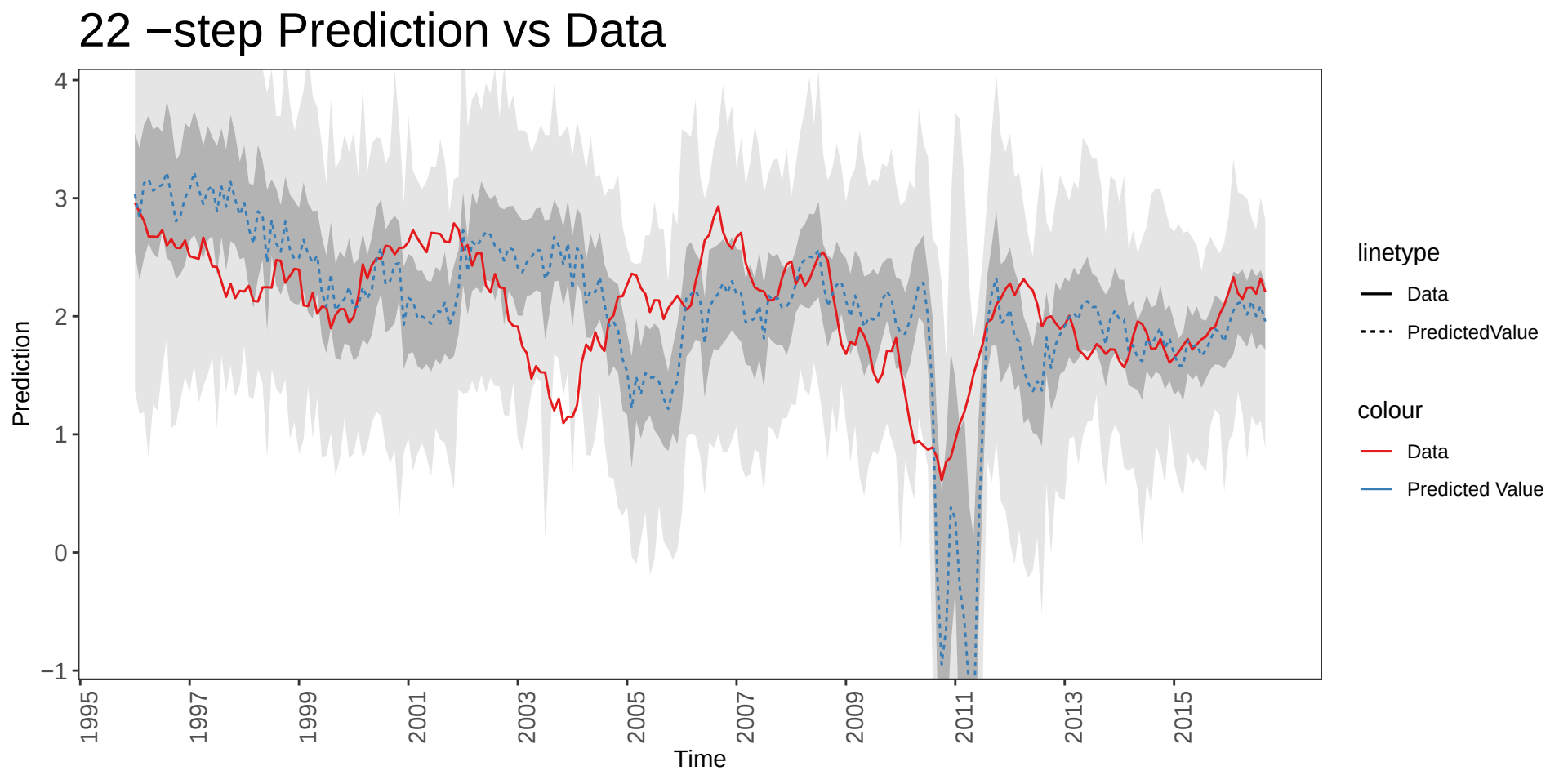
Data
PredictedValue
colour
Data
Predicted Value


22 −step Prediction vs Data
Prediction
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3
2
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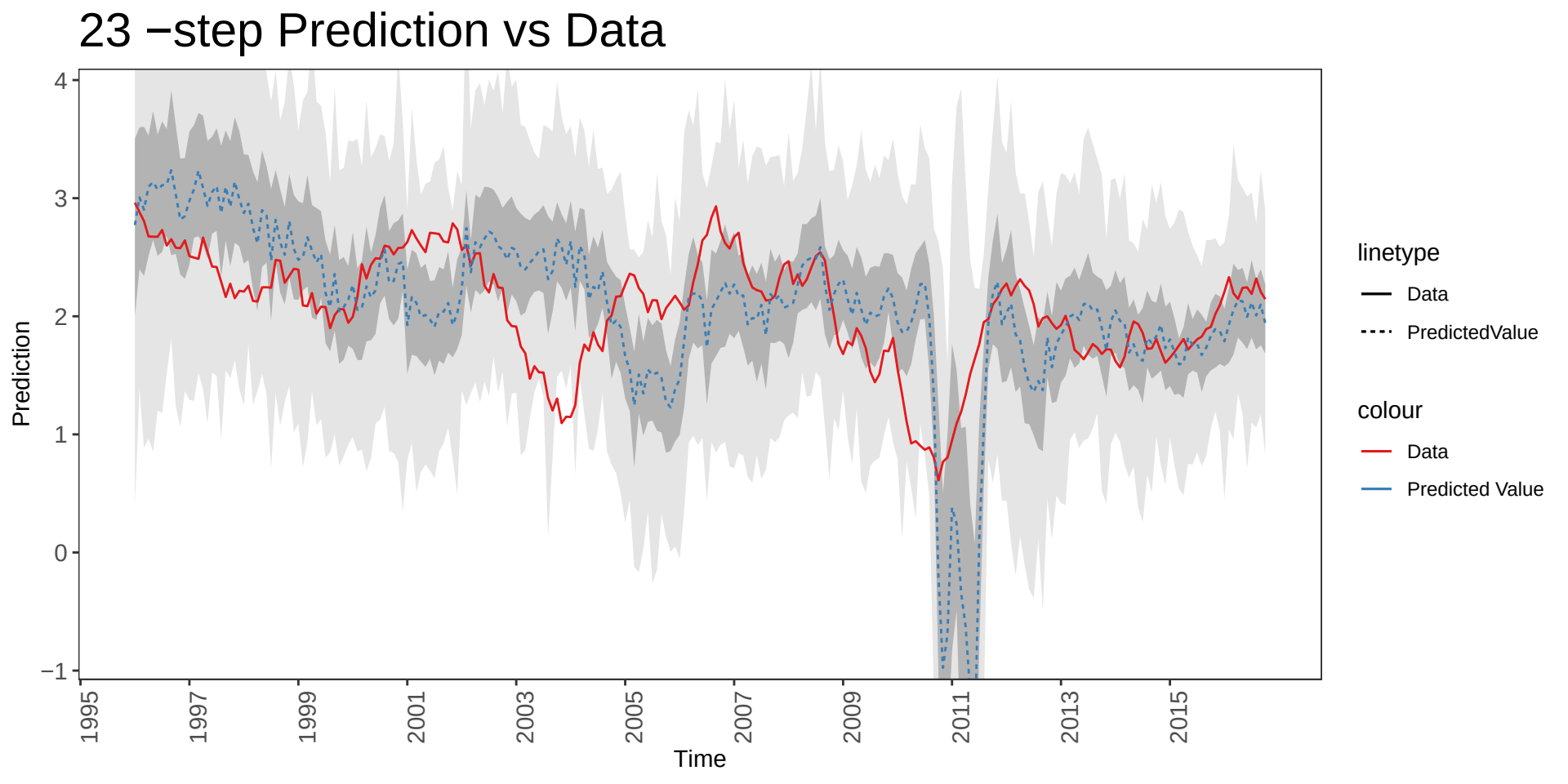
colour
Data
Predicted Value


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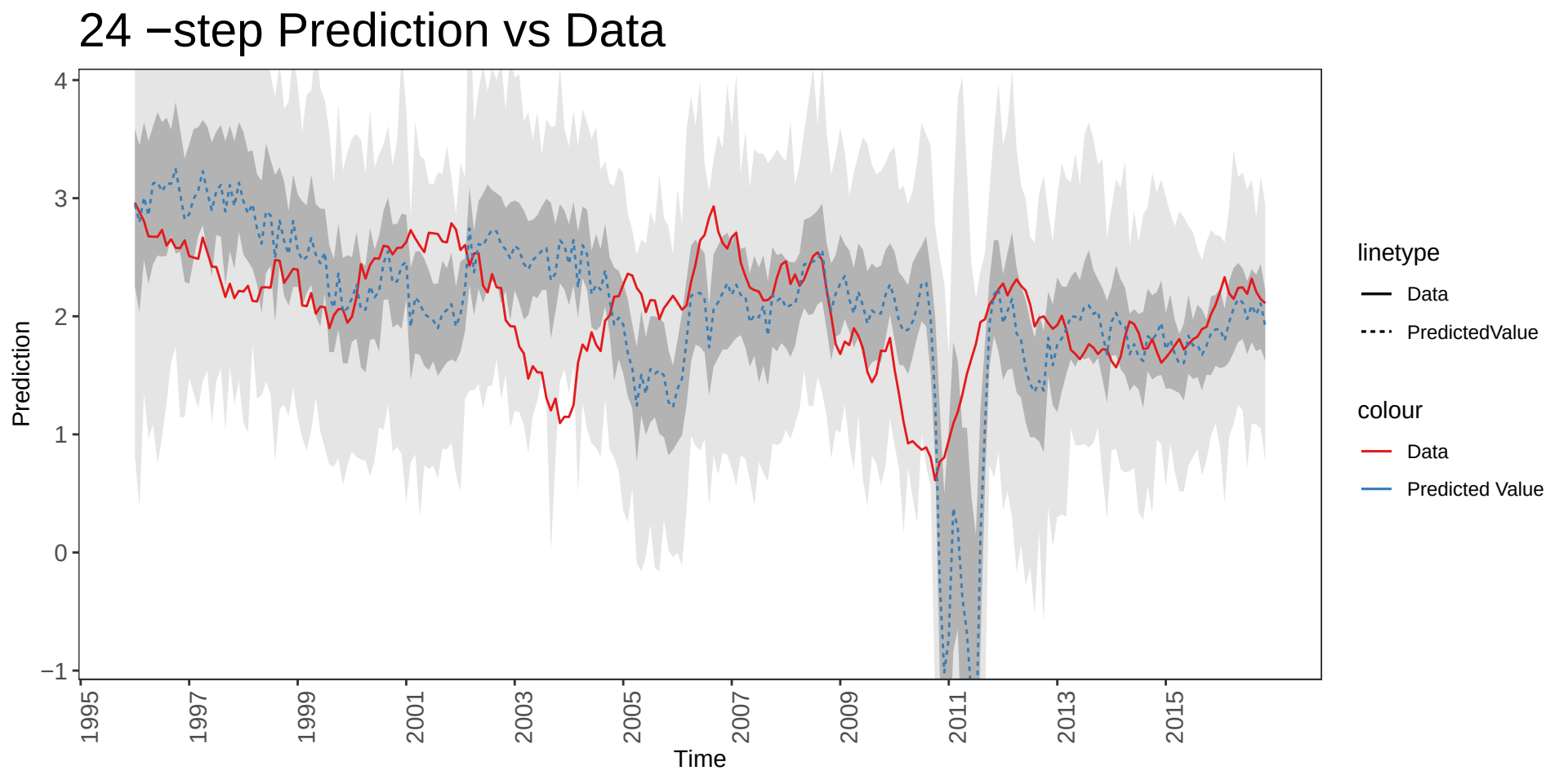
Predicted Value


24 −step Prediction vs Data
Prediction
4
3
2
1
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Time
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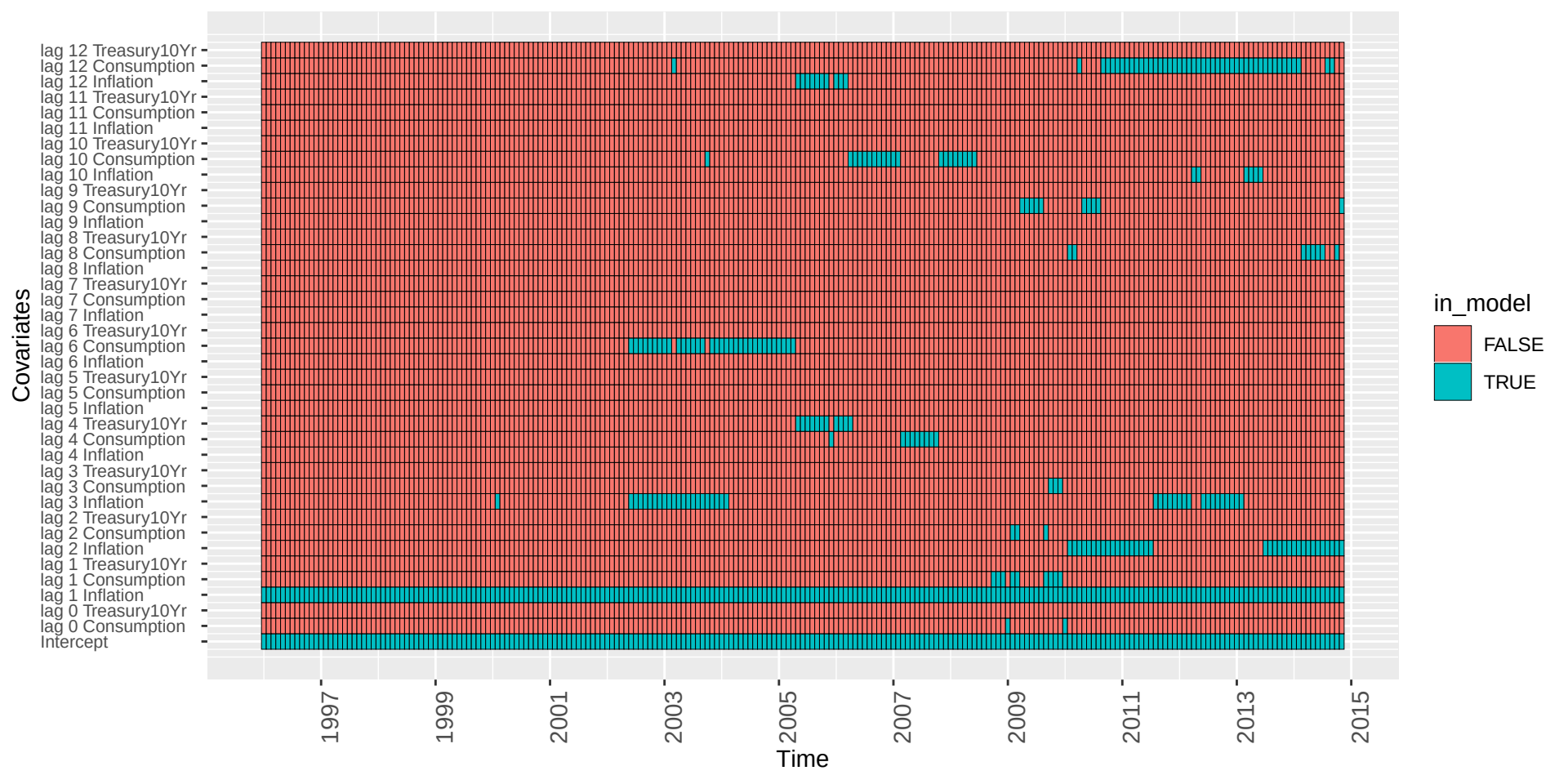
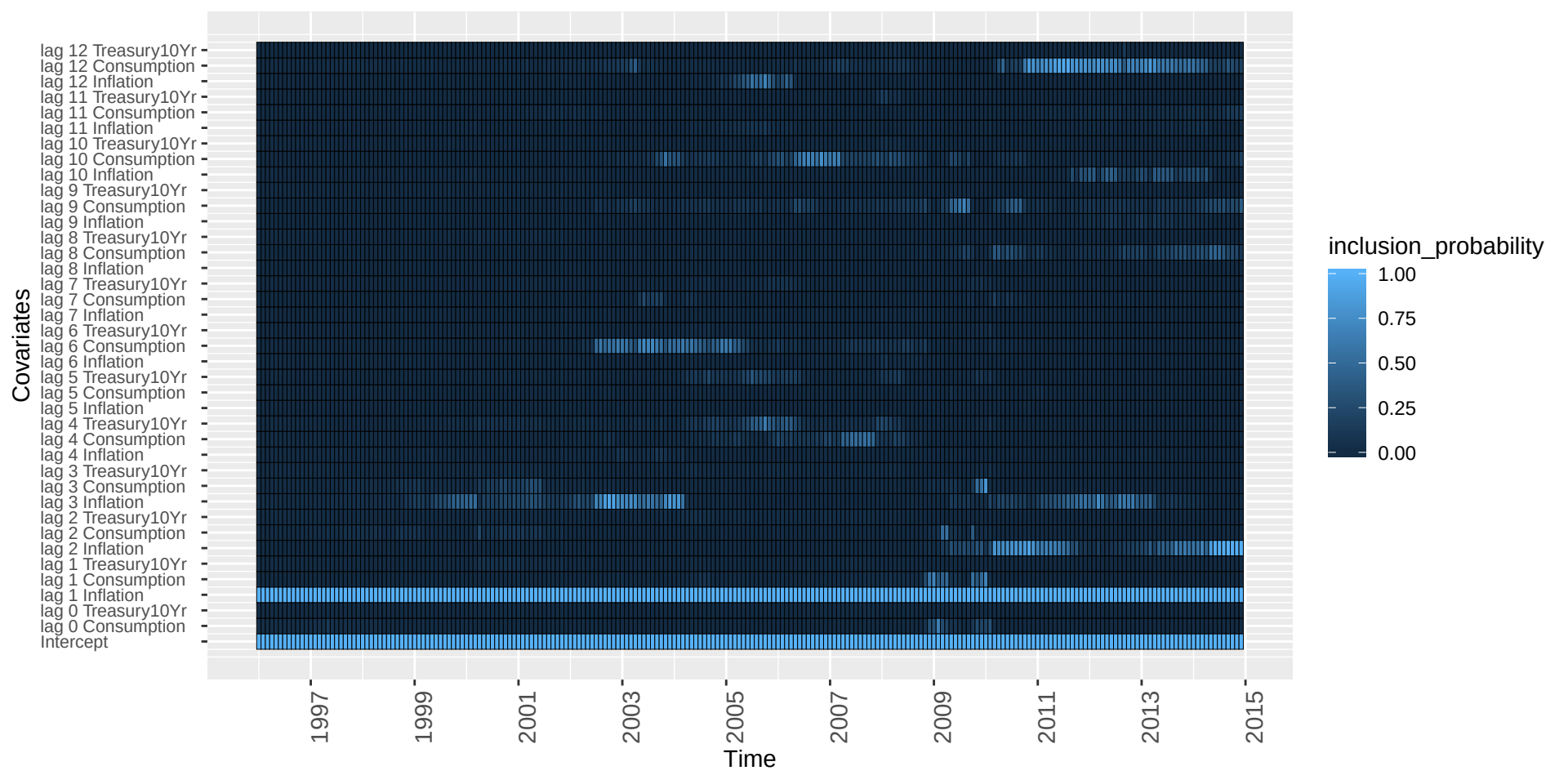
Data
PredictedValue
colour
Data
Predicted Value


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
1997
1999
2001
2003
2005
2007
2009
2011
2013
2015
Time
in_model
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
lag 0 Consumption
Intercept
1997
1999
2001
2003
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2007
2009
2011
2013
2015
Time
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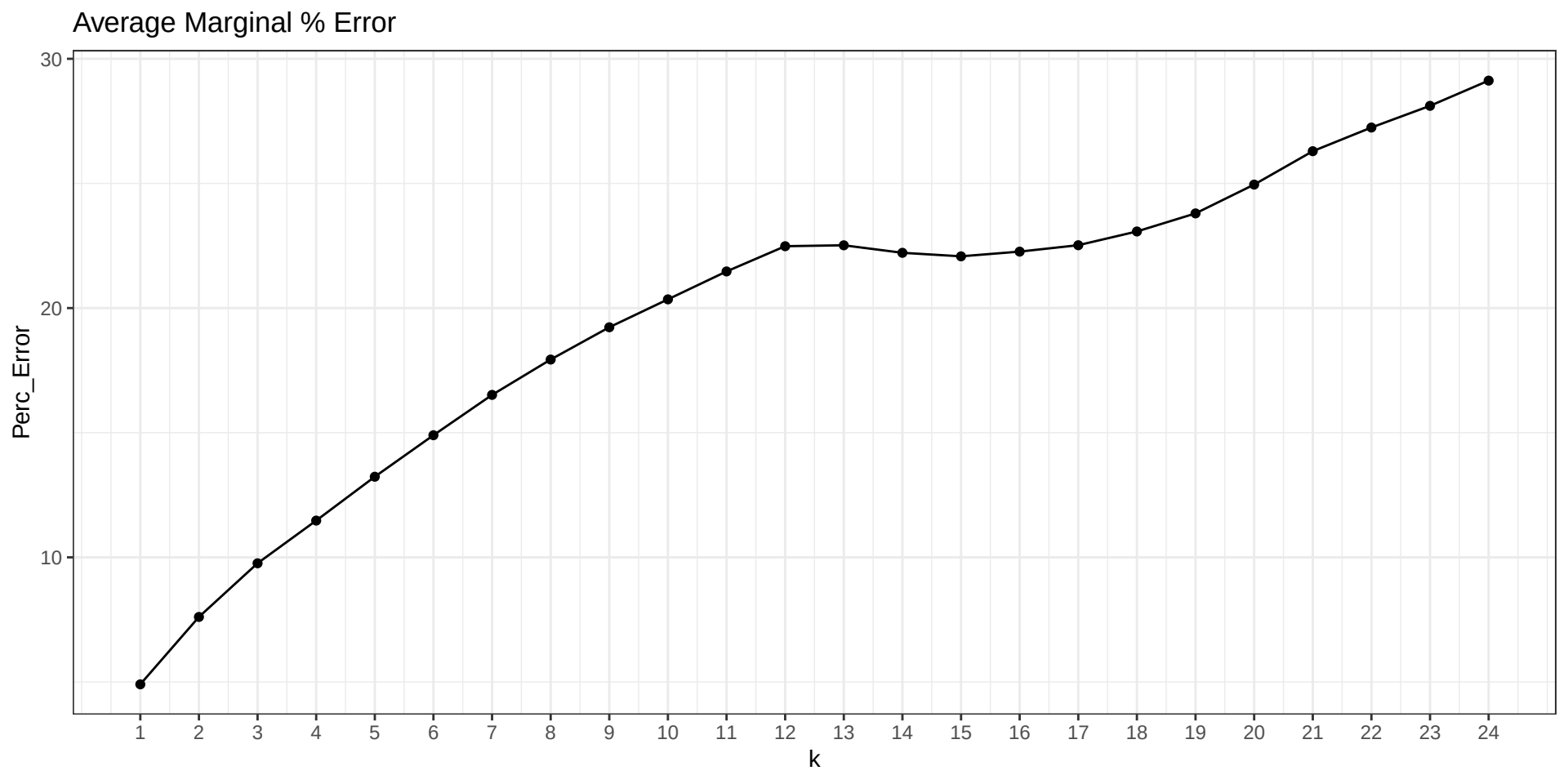
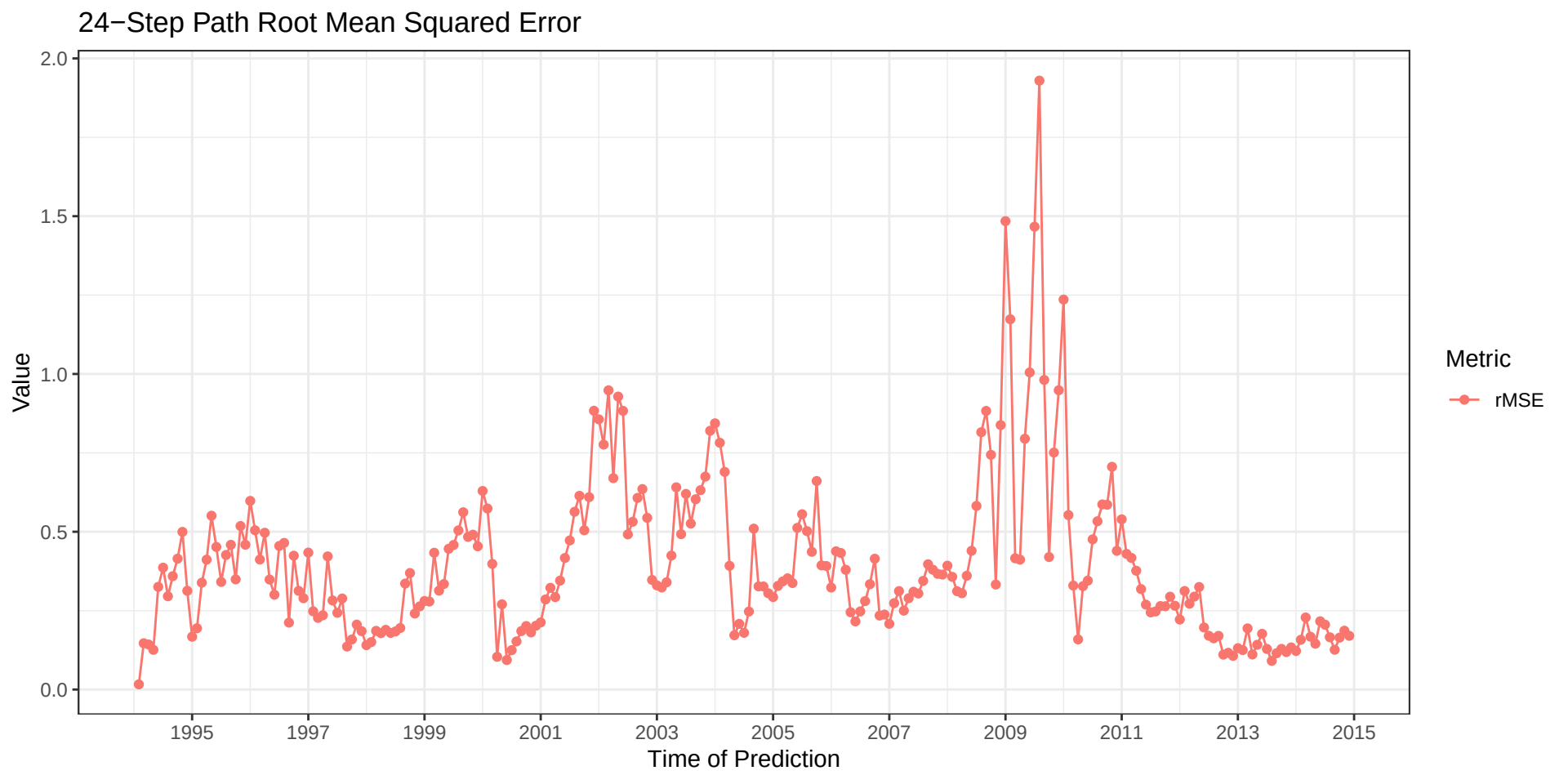
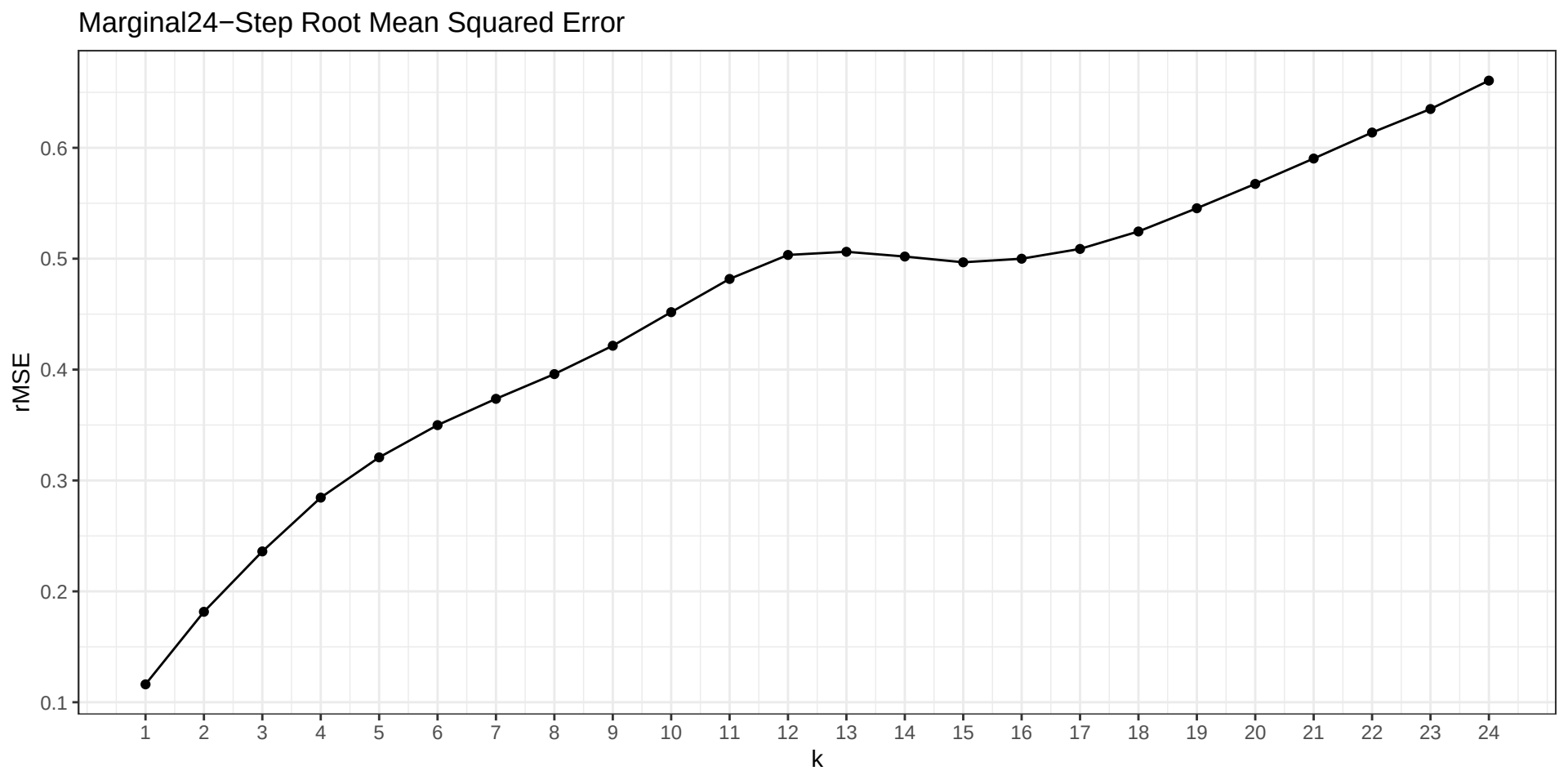
0.50
0.25
0.00


Average Marginal % Error
Perc_Error
30
20
10
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
17
18
19
20
21
22
23
24
k


24−Step Path Root Mean Squared Error
Value
2.0
1.5
1.0
0.5
0.0
1995
1997
1999
2001
2003
2005
2007
2009
2011
2013
2015
Time of Prediction
Metric
rMSE


Marginal24−Step Root Mean Squared Error
rMSE
0.1
0.2
0.3
0.4
0.5
0.6
k
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
17
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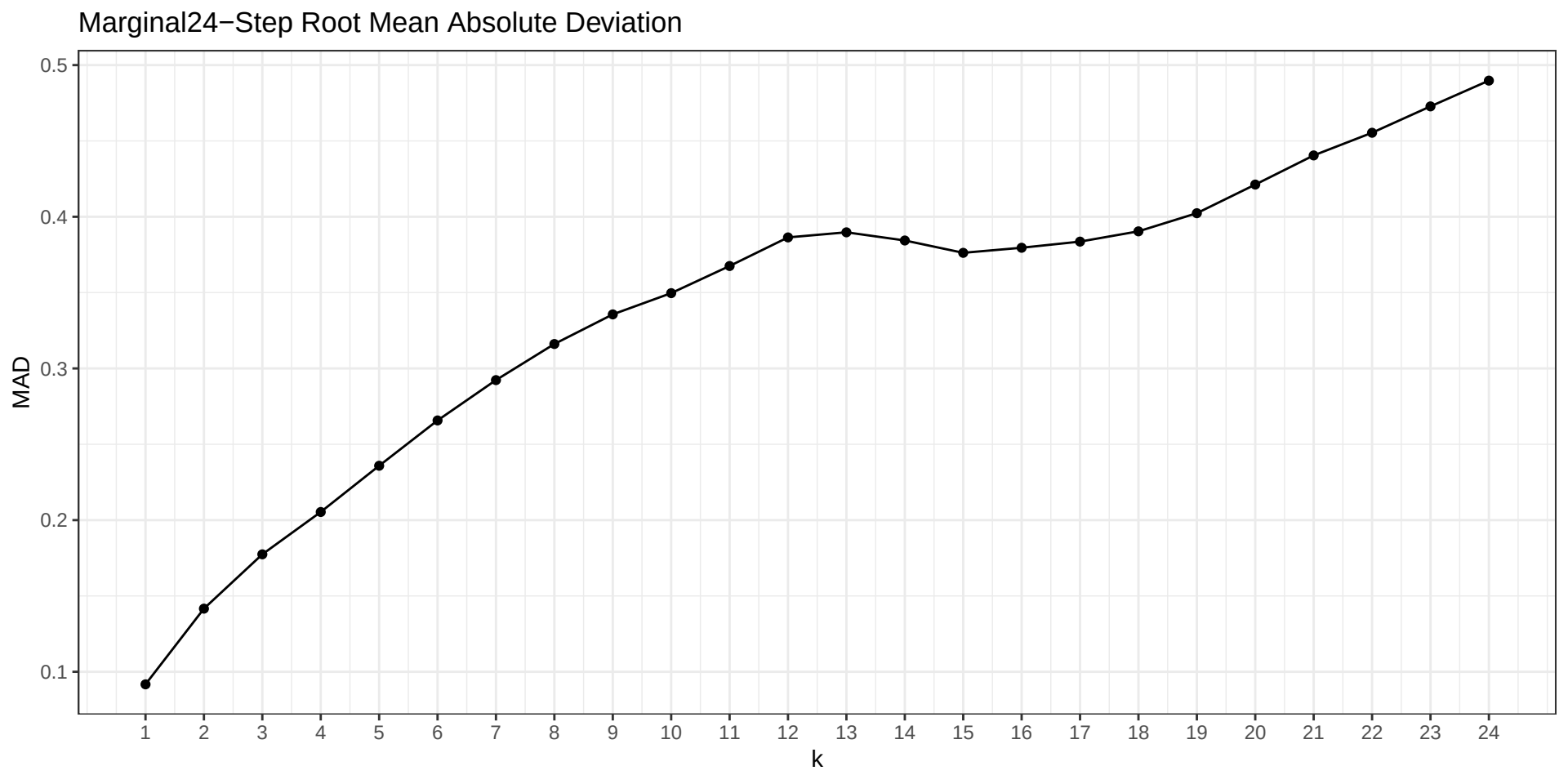
19
20
21
22
23
24


Marginal24−Step Root Mean Absolute Deviation
MAD
0.5
0.4
0.3
0.2
0.1
1
2
3
4
5
6
7
8
9
10
11
12
13
14
15
16
17
18
19
20
21
22
23
24
k