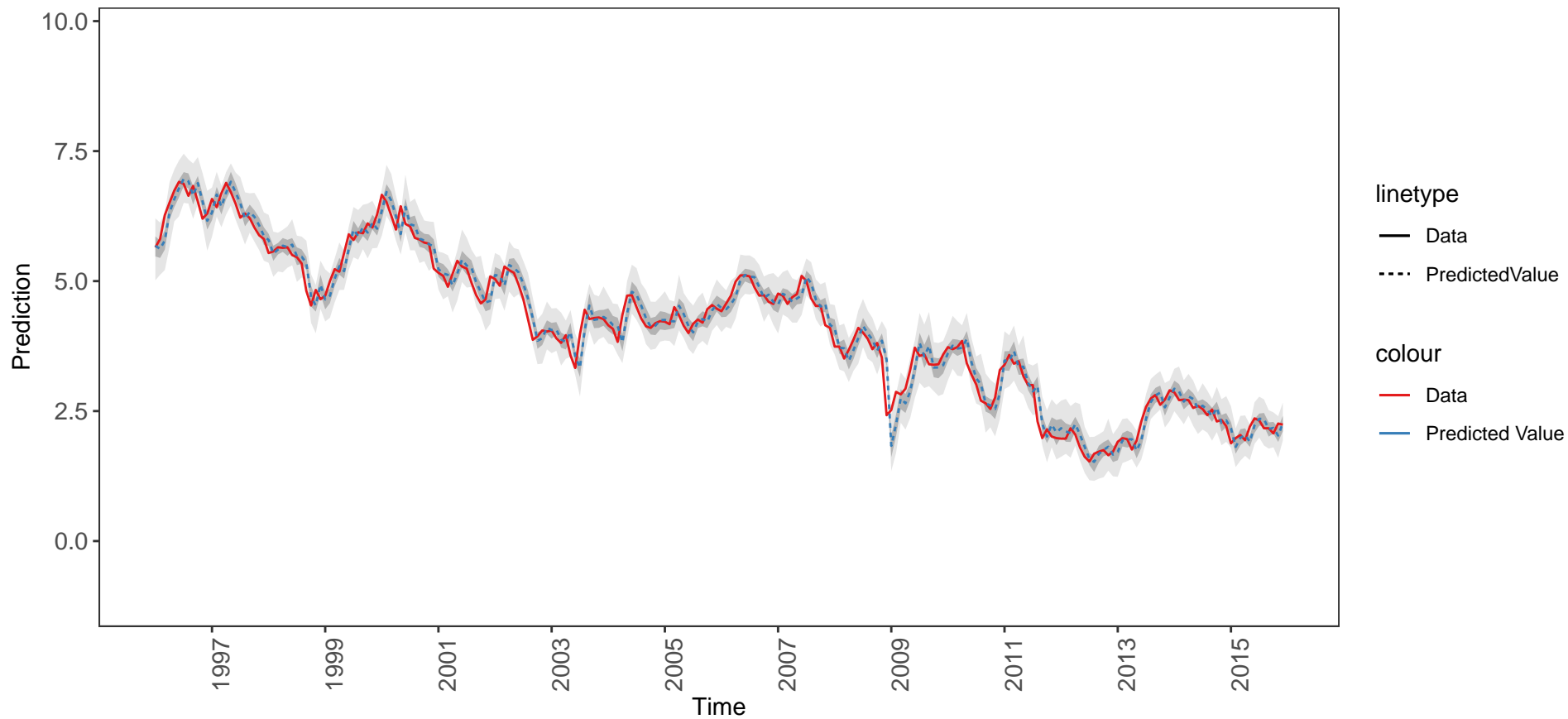
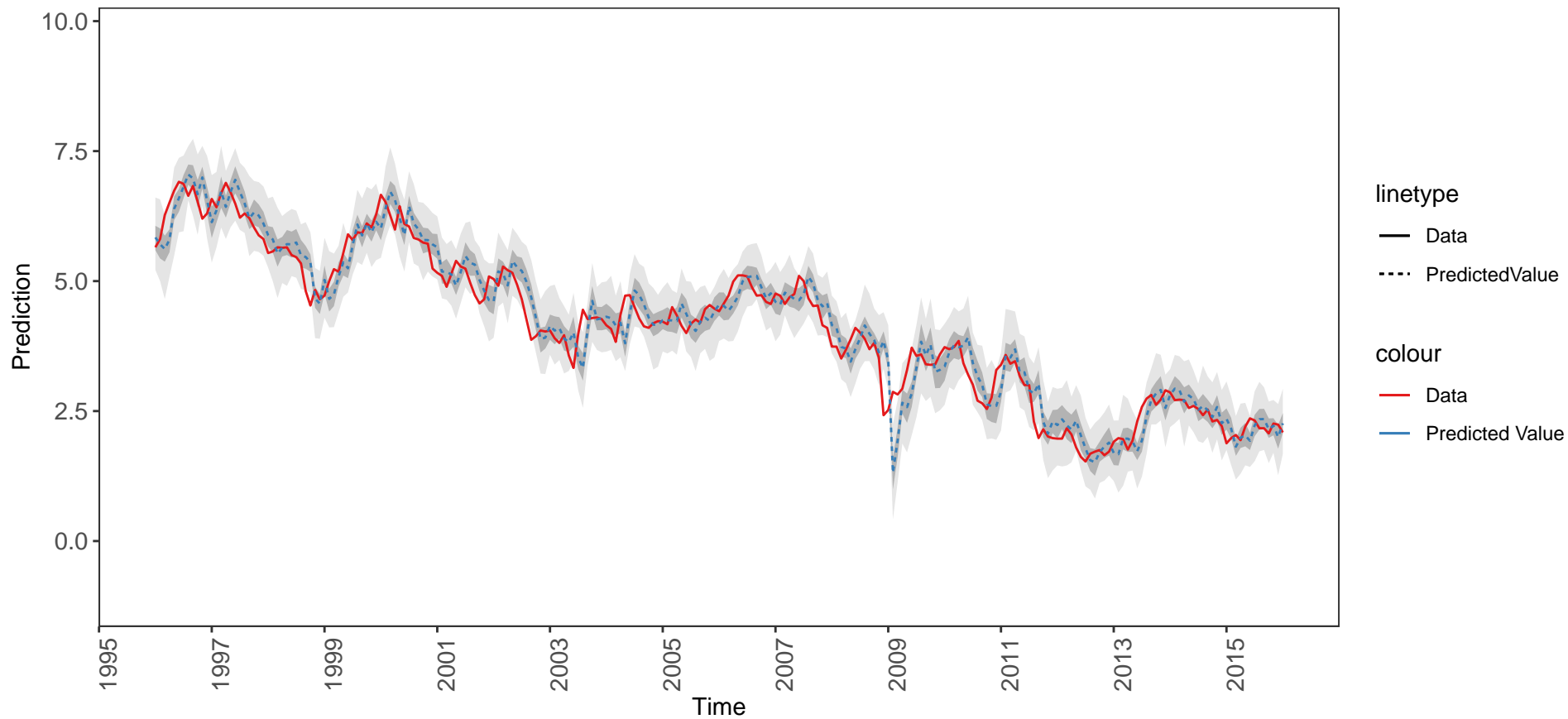


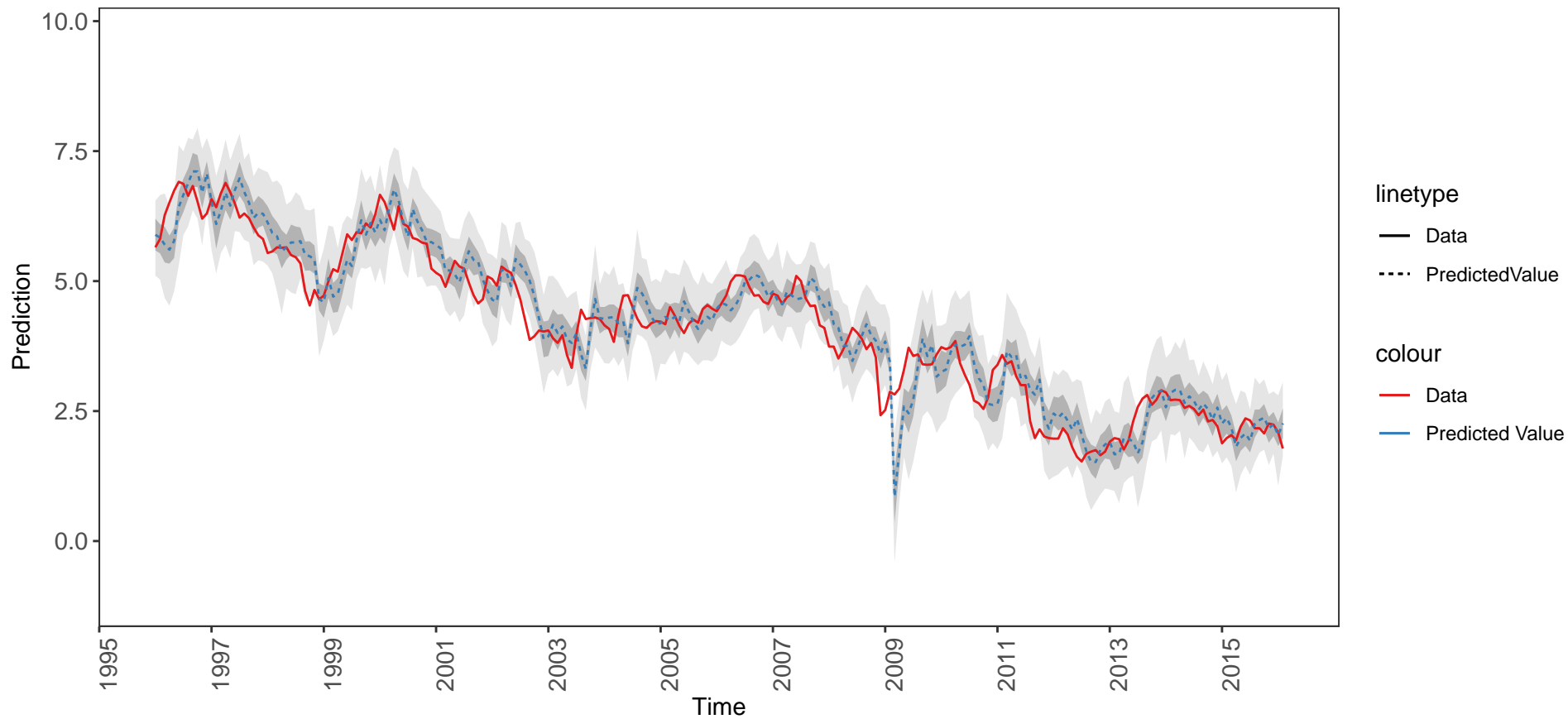
1 -step Prediction vs Data



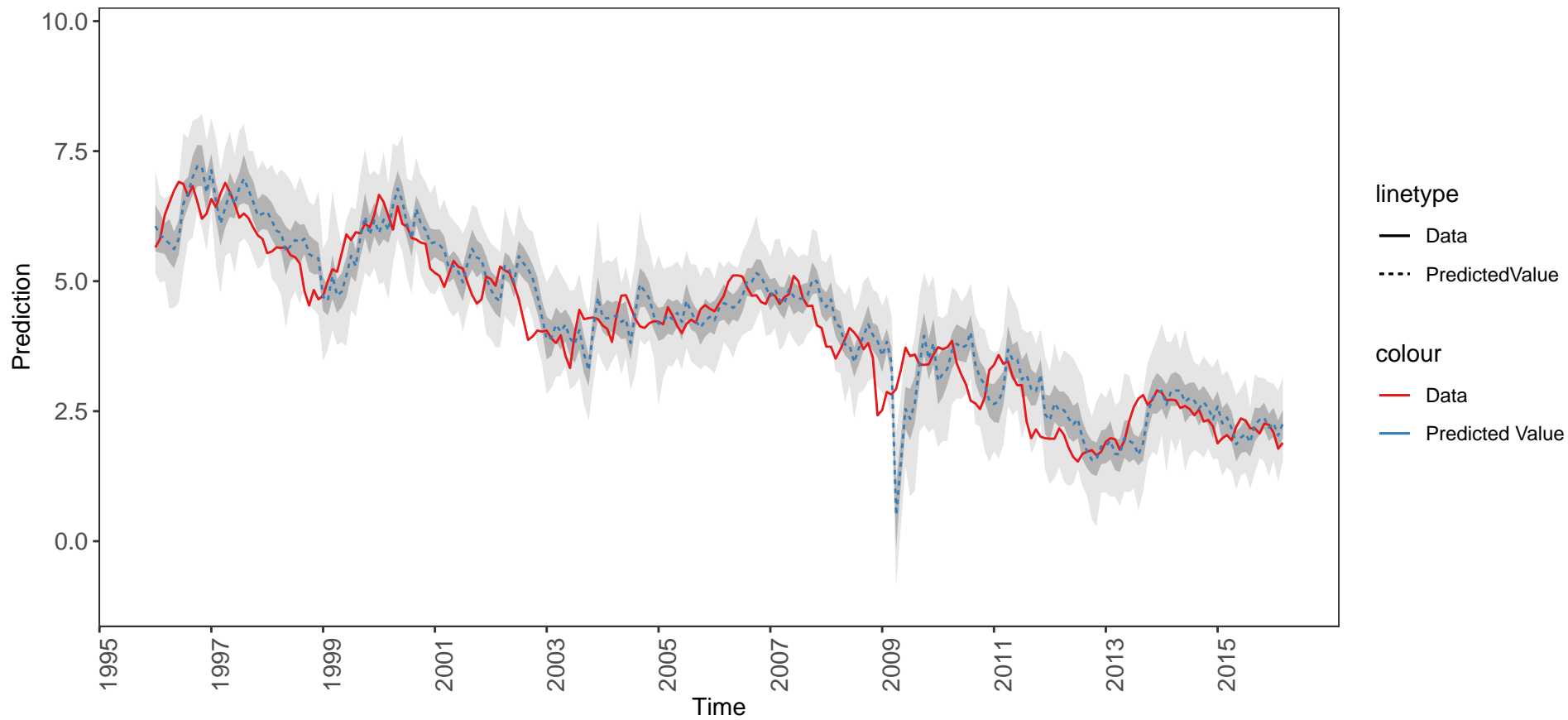
2 -step Prediction vs Data



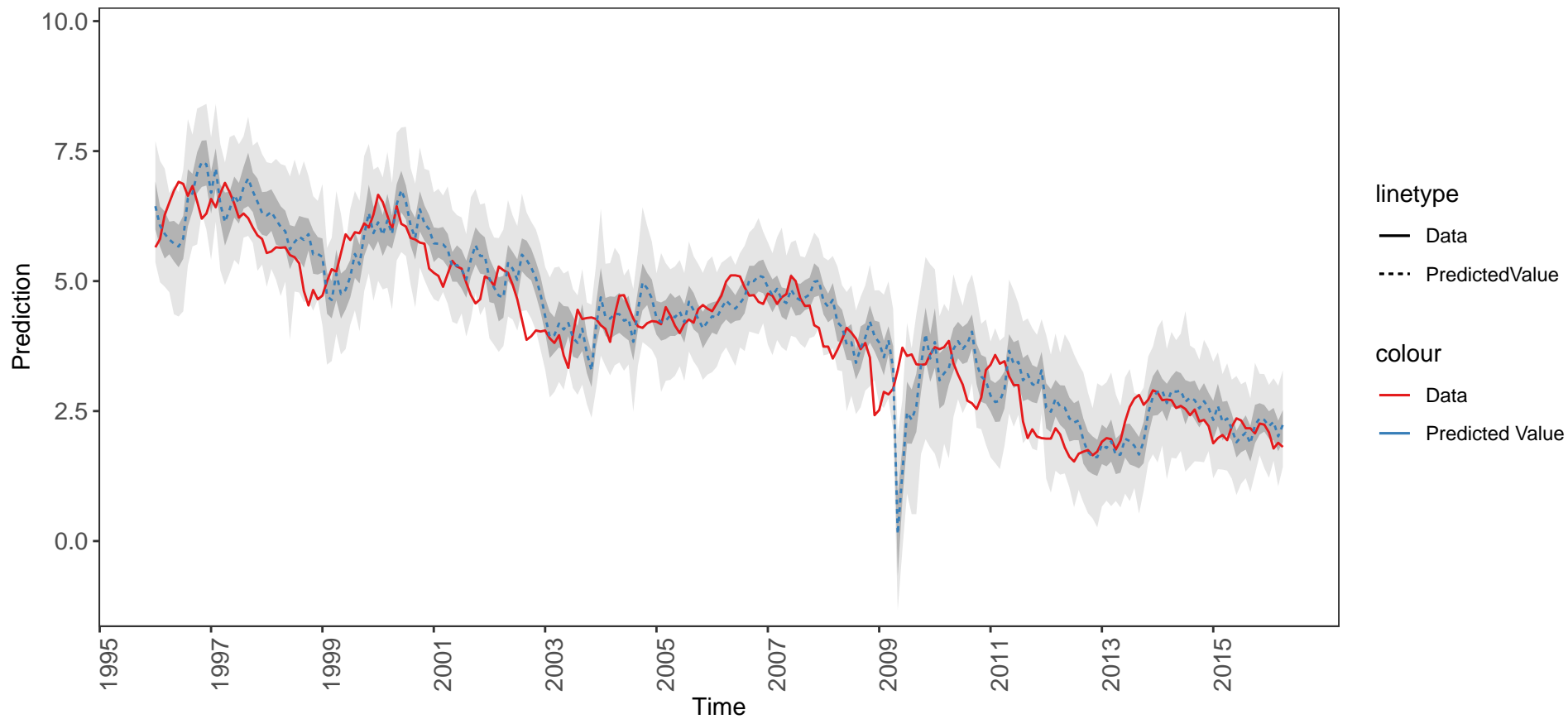
3 -step Prediction vs Data



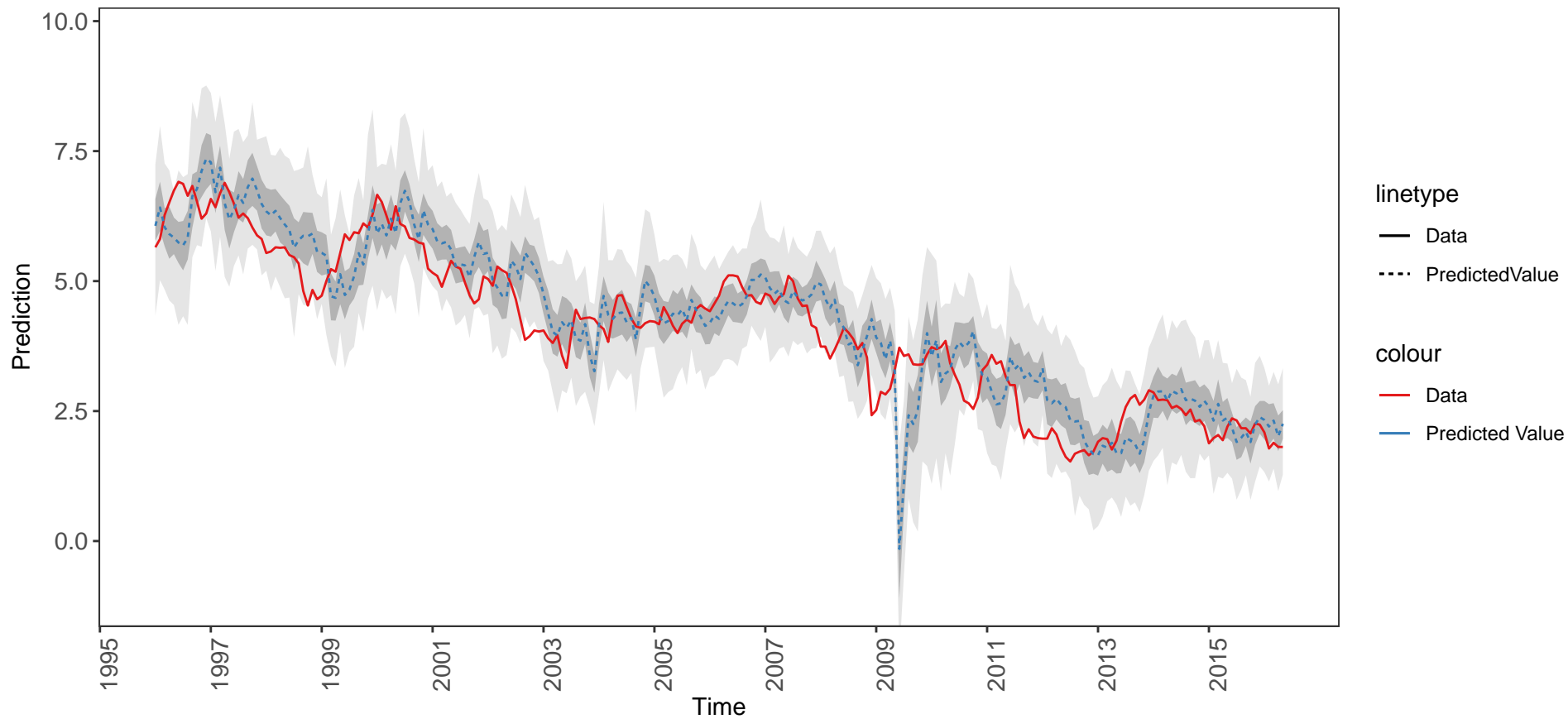
4 -step Prediction vs Data



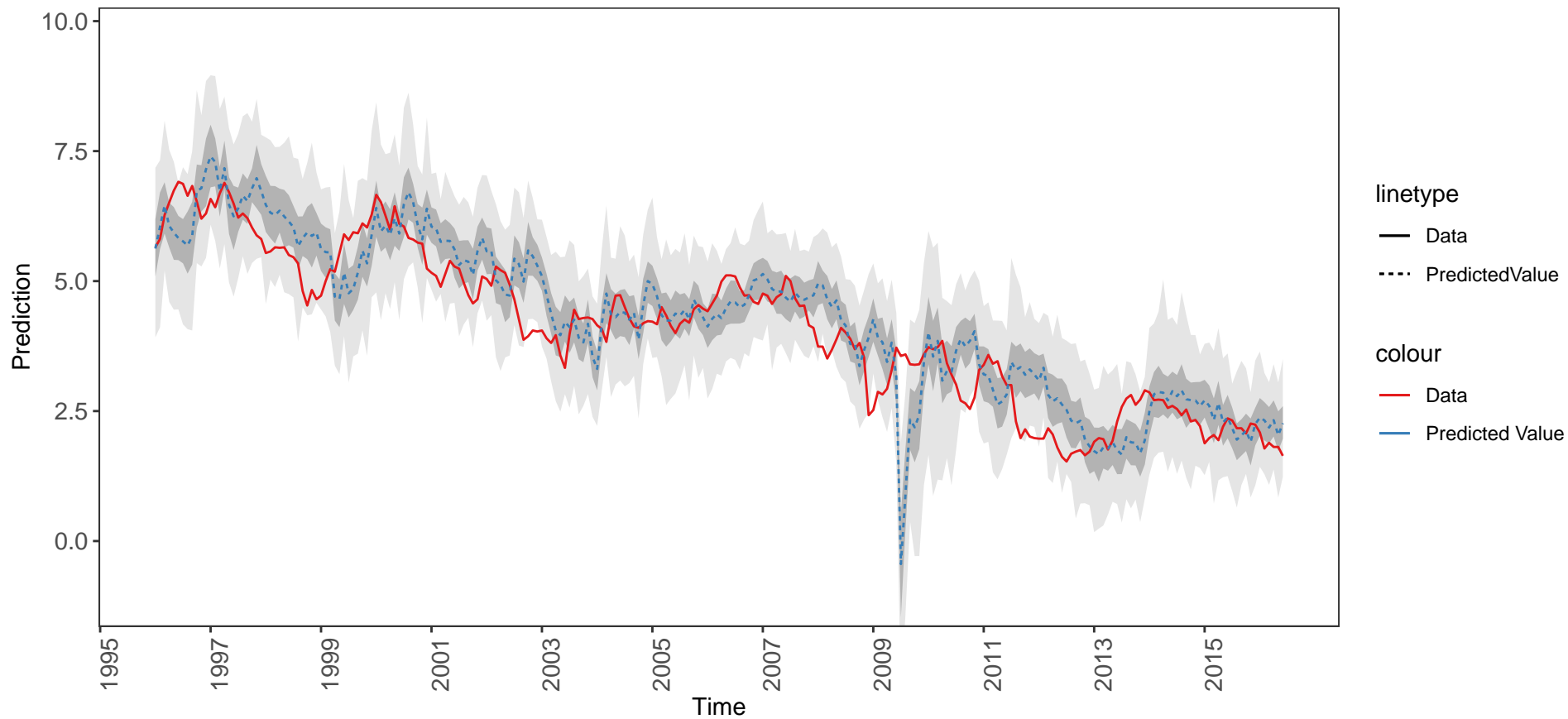
5 -step Prediction vs Data



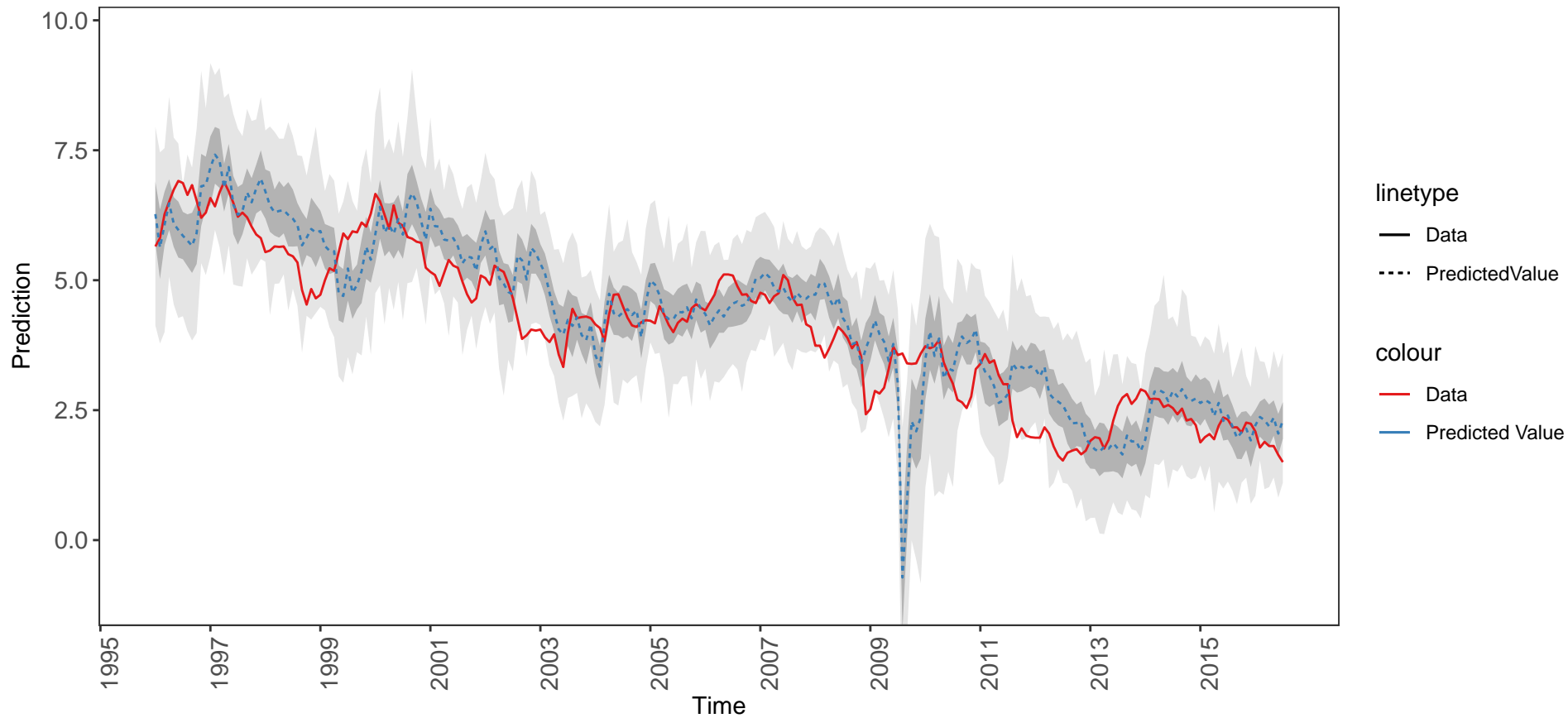
6 -step Prediction vs Data



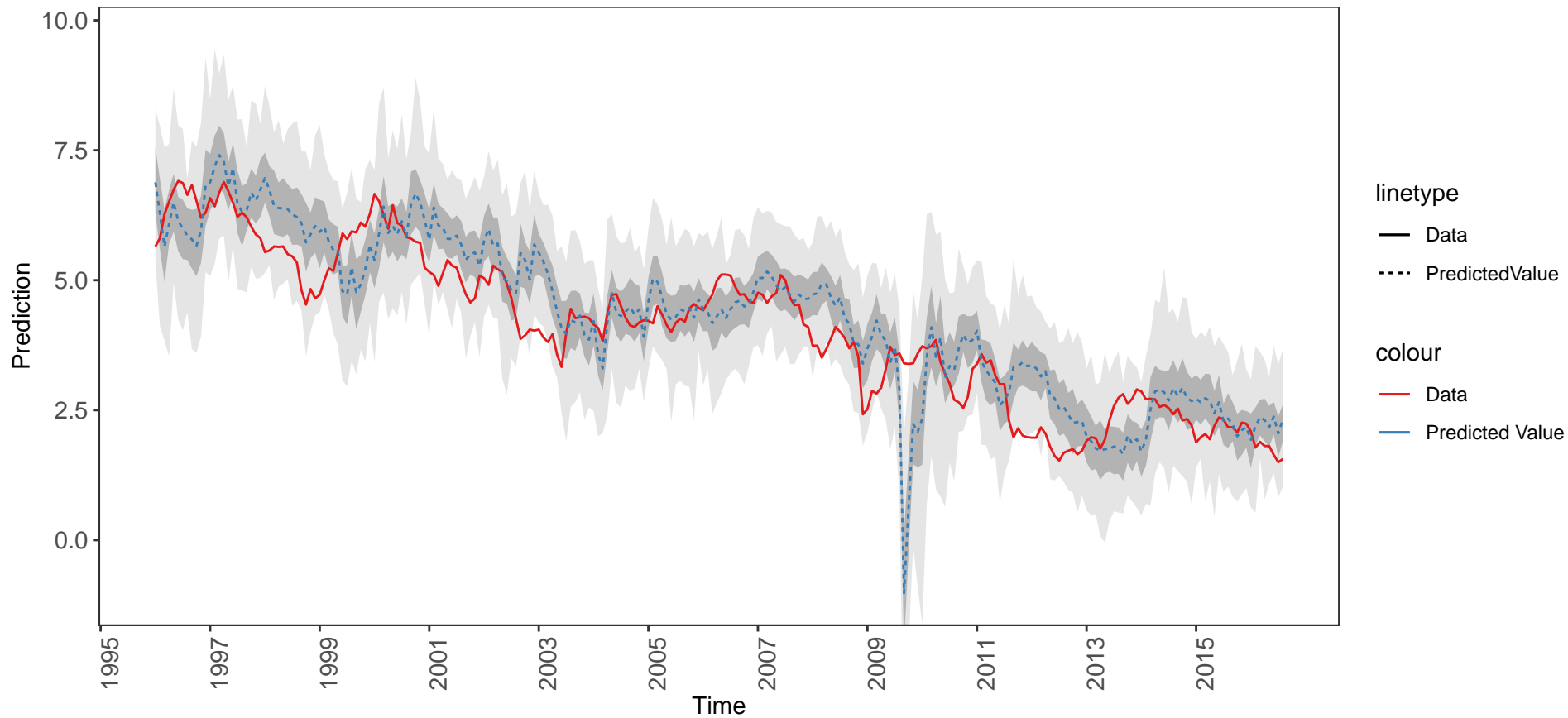
7 -step Prediction vs Data



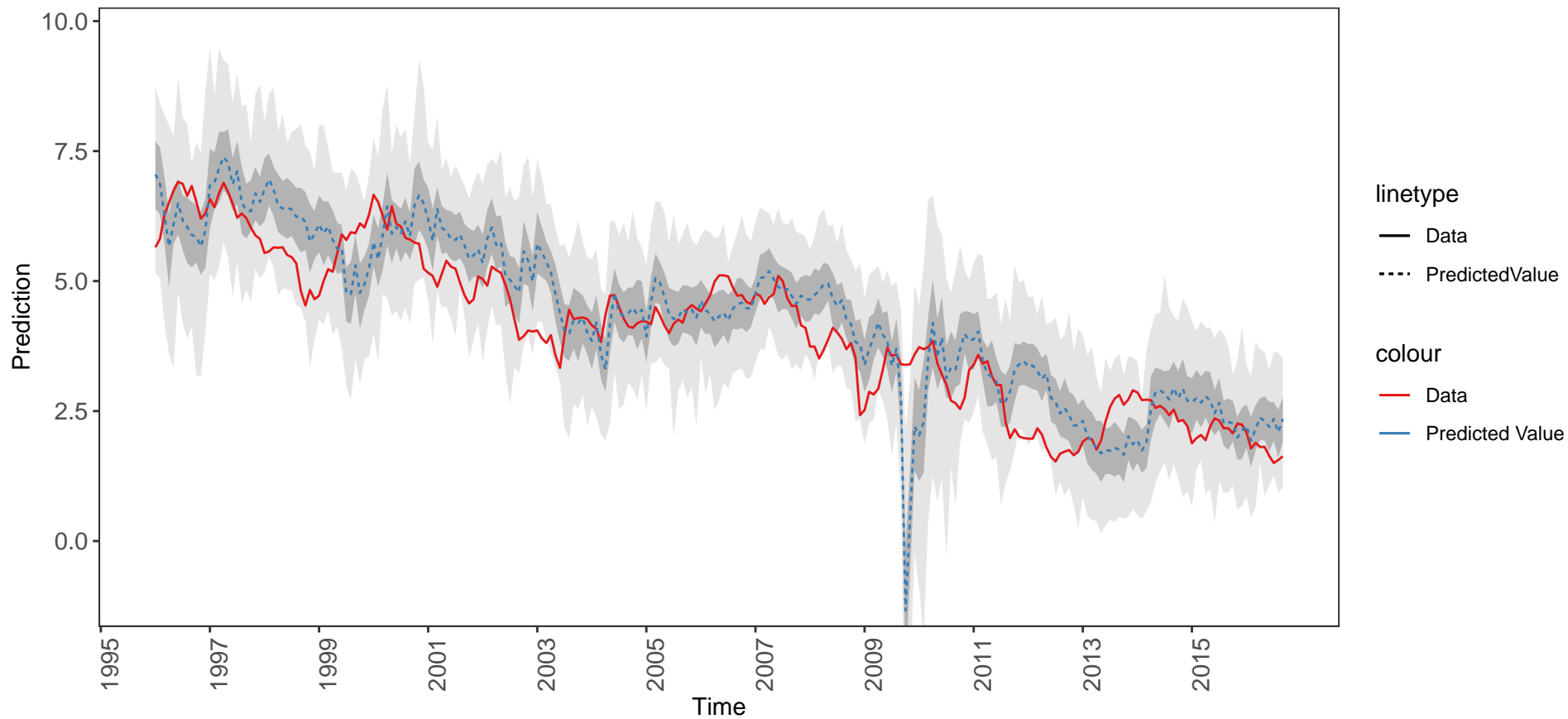
8 -step Prediction vs Data



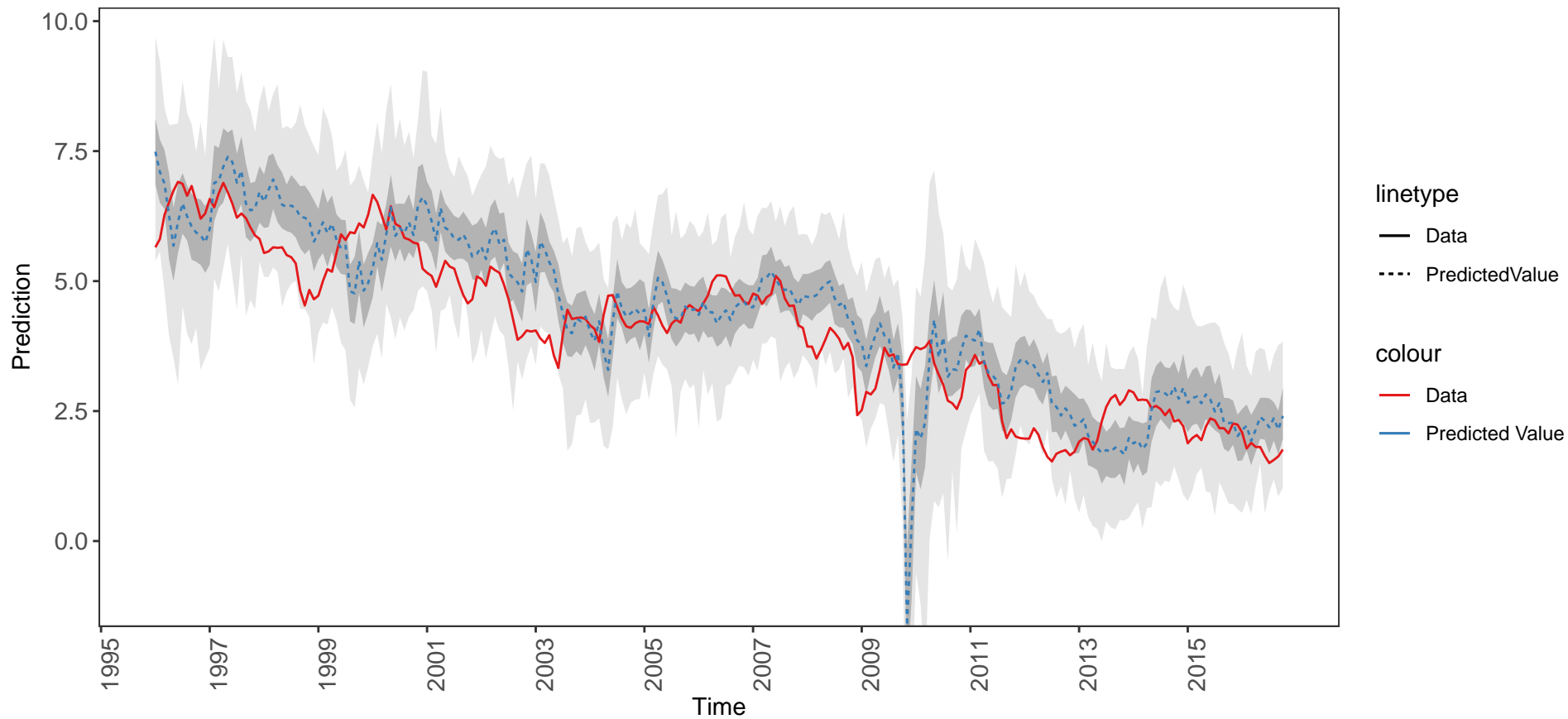
9 -step Prediction vs Data



10 -step Prediction vs Data



11 -step Prediction vs Data

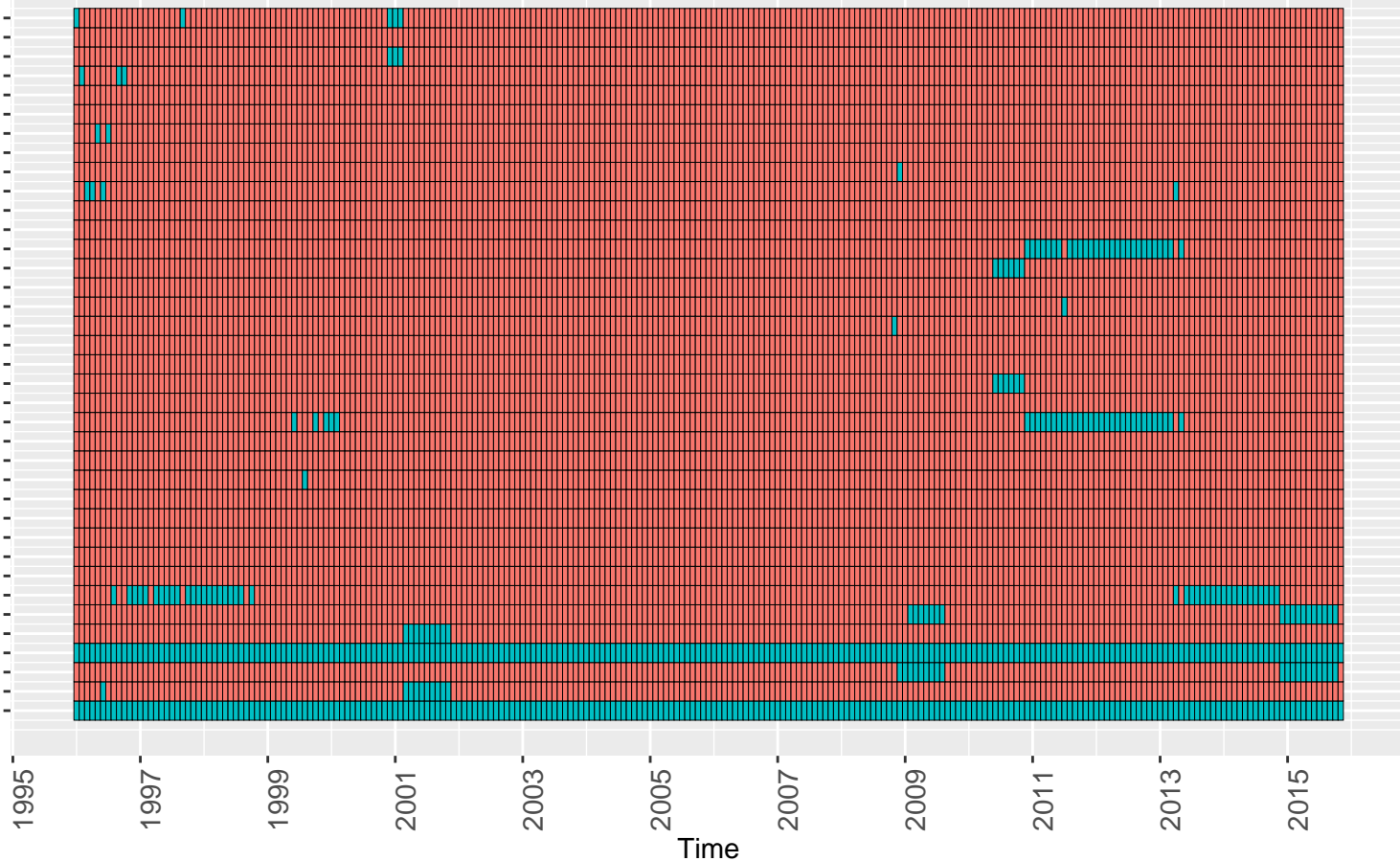


12 -step Prediction vs Data



Covariates

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



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 -
Intercept

1995

1997

1999

2001

2003

2005

2007

2009

2011

2013

2015

Time

inclusion_probability

1.00

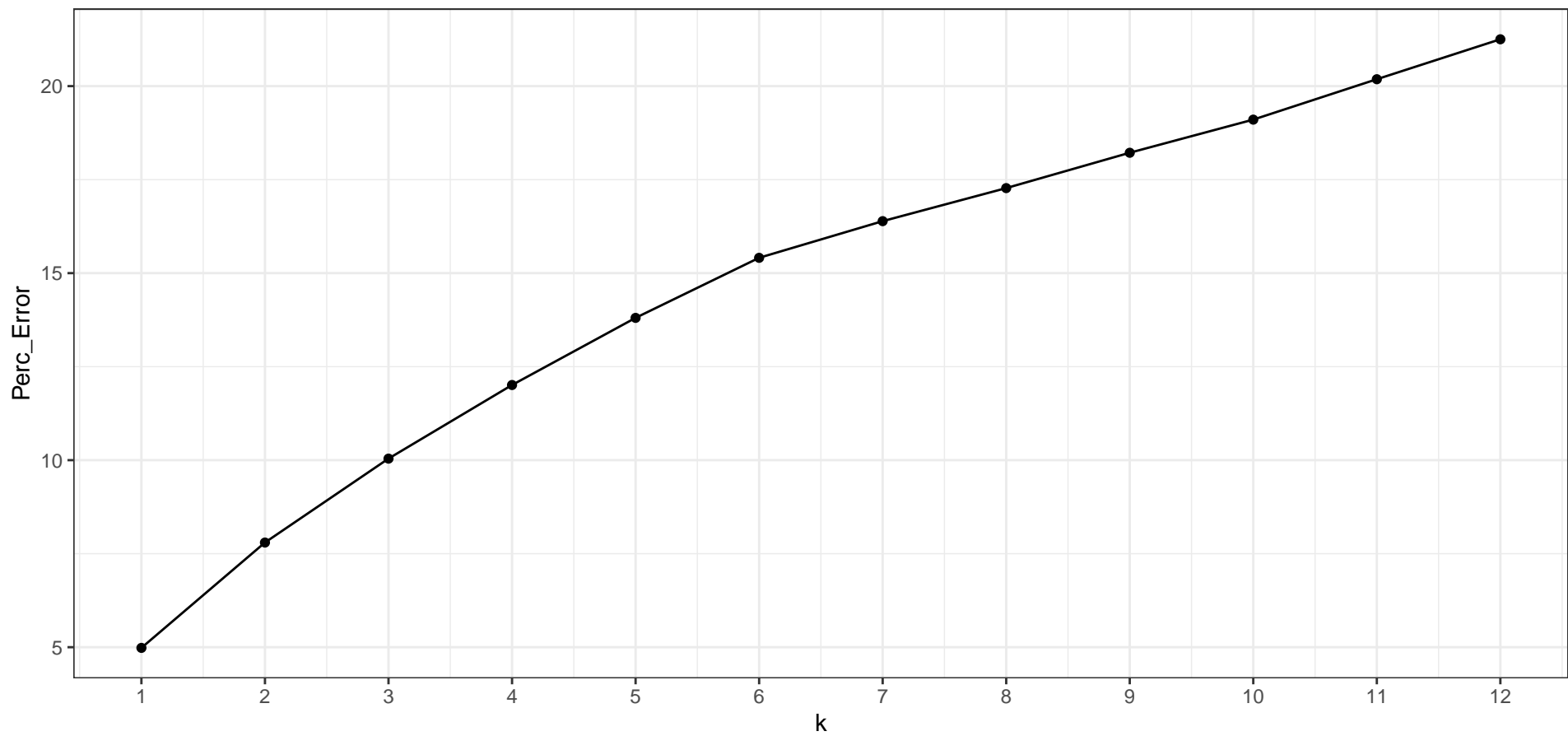
0.75

0.50

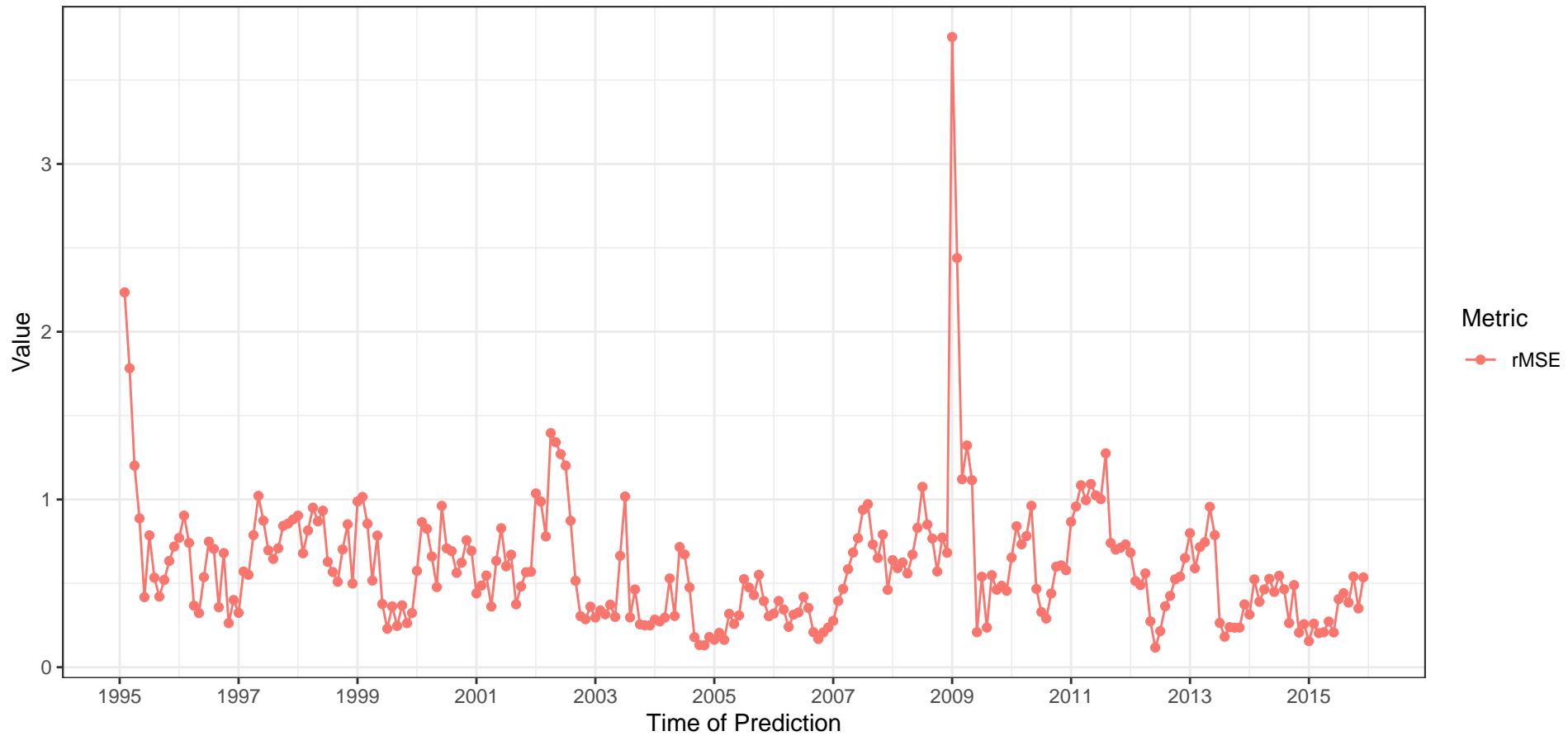
0.25

0.00

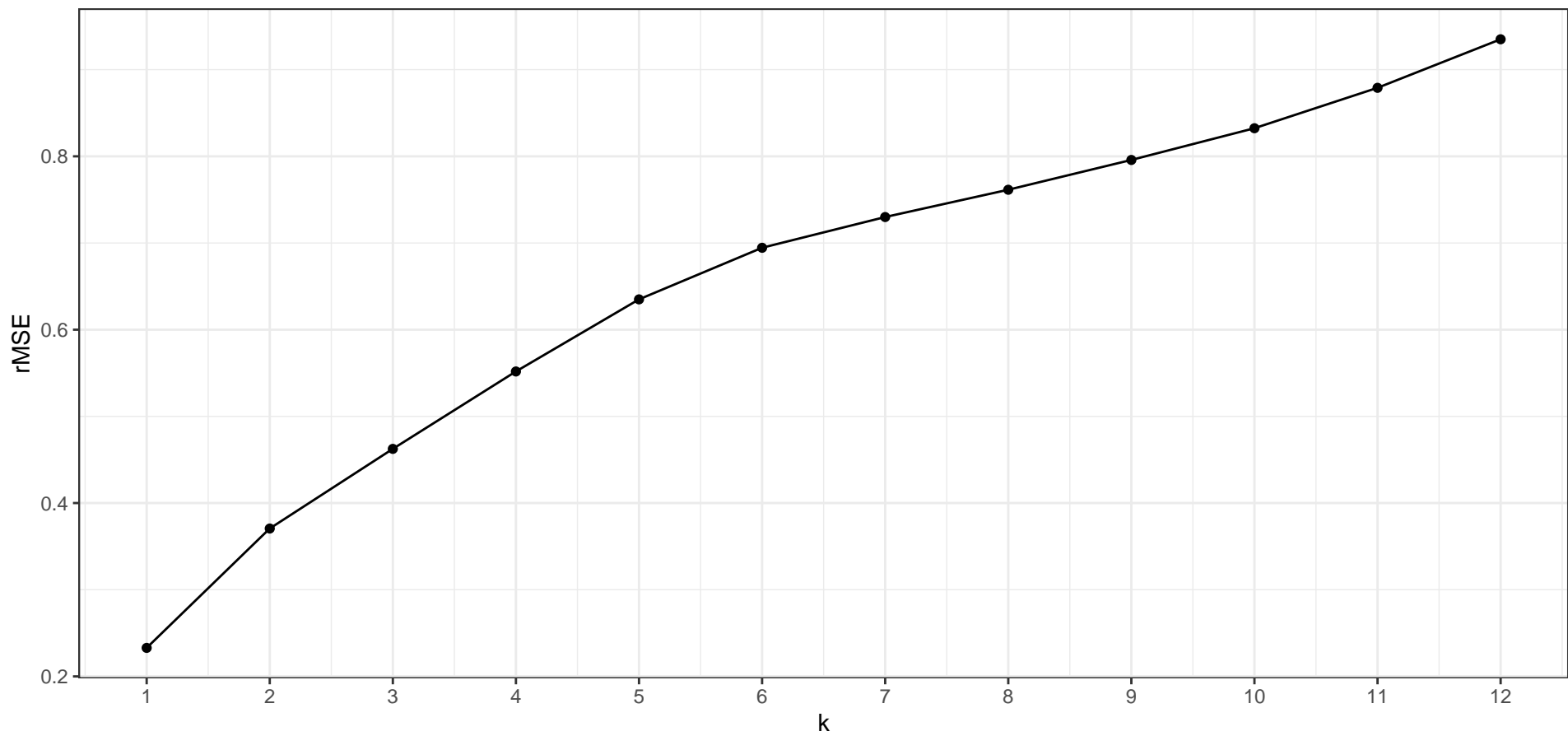
Average Marginal % Error



12-Step Path Root Mean Squared Error



Marginal12-Step Root Mean Squared Error



Marginal12-Step Root Mean Absolute Deviation

