

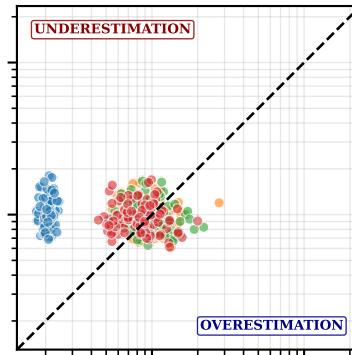
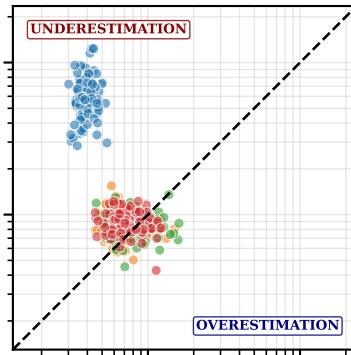
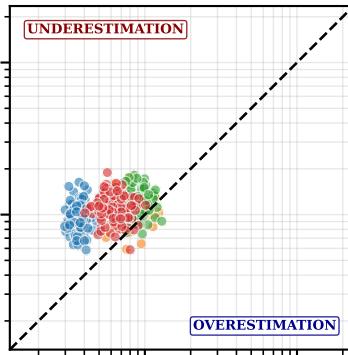
Reliability Comparison: Effect of Error Correlation Depth

Kernel Regression

Penalized Splines

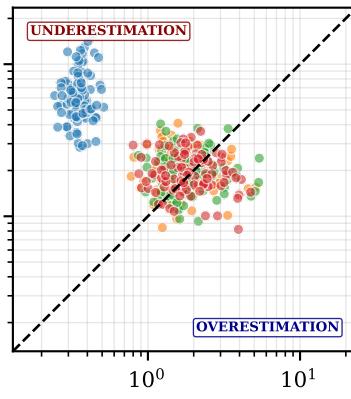
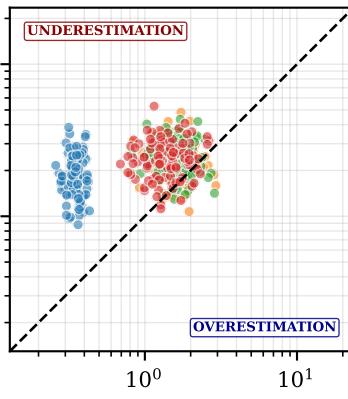
XGBoost

True Test Error (MSE)



ARIMA (2,0,5)

True Test Error (MSE)



ARIMA (2,0,20)

CV Estimated Error (MSE)

CV Scheme

● Naive

● Block

● Buffered

● Walk Forward