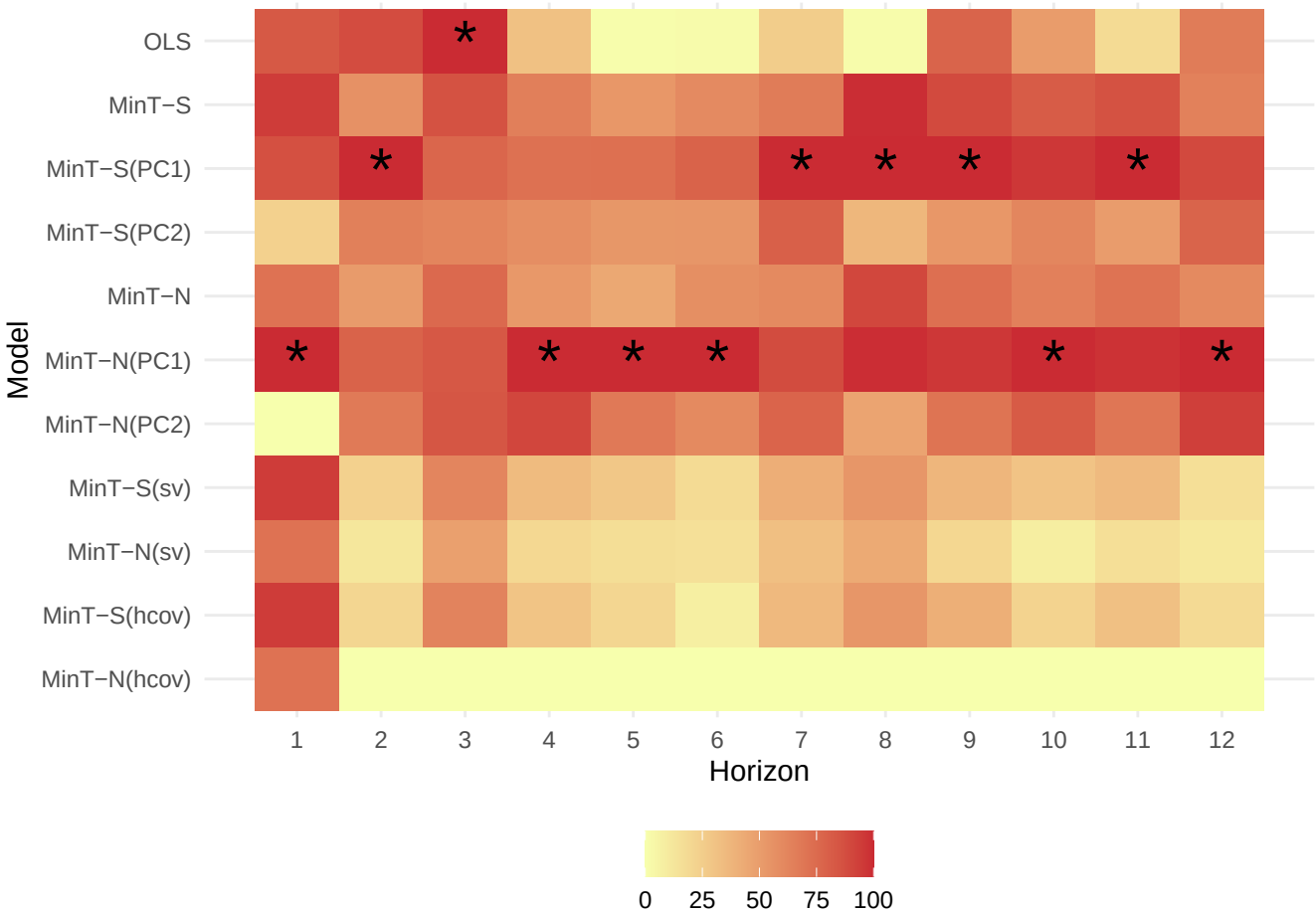
OLS
MinT−S
MinT−S(PC1)
MinT−S(PC2)
MinT−N
MinT−N(PC1)
MinT−N(PC2)
MinT−S(sv)
MinT−N(sv)
MinT−S(hcov)
MinT−N(hcov)
Model
1
2
3
4
5
6
7
8
9
10
11
12
Horizon
0
25
50
75
100