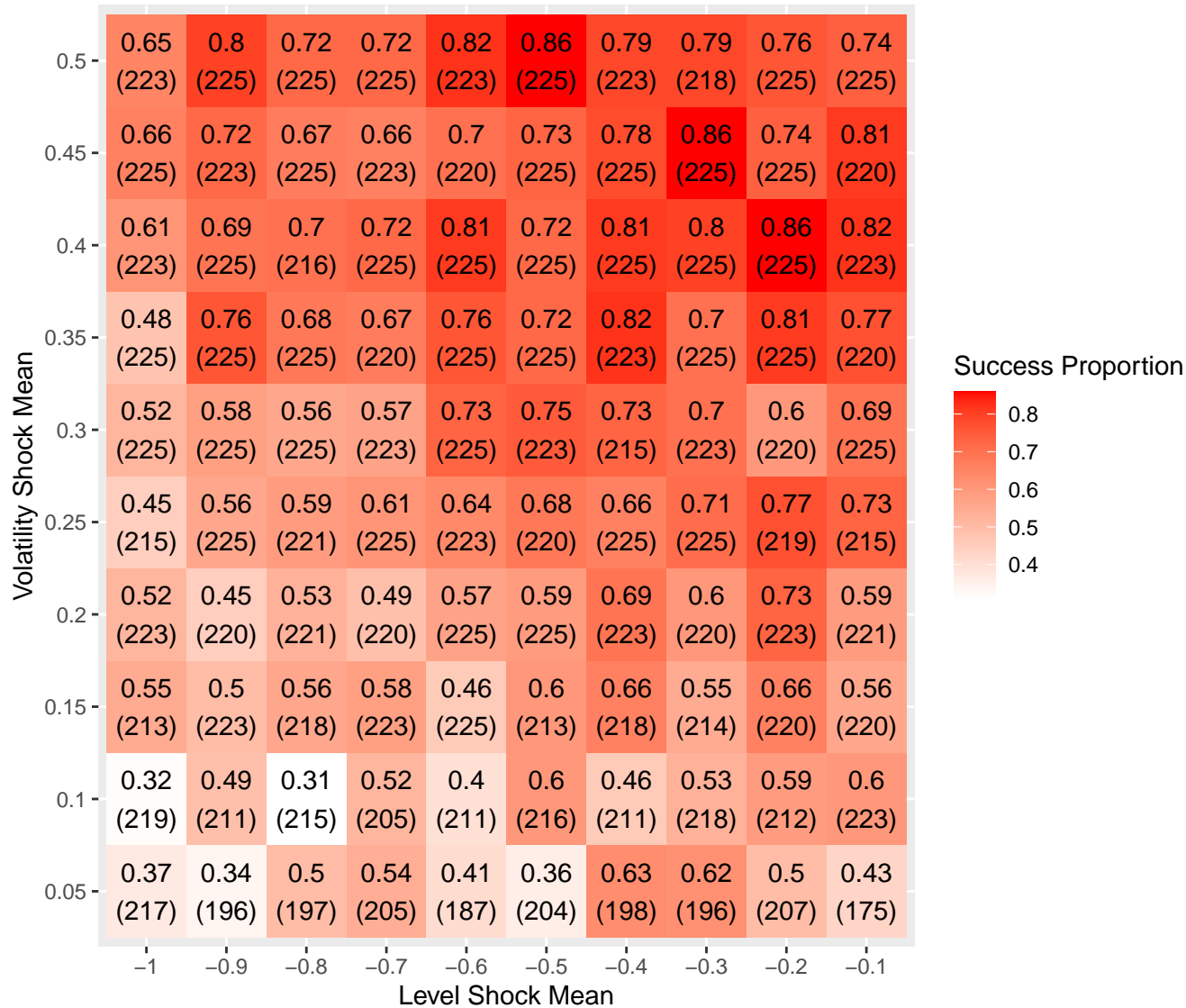Synthetic Volatility Forecast Outperformance of Unadjusted Forecast

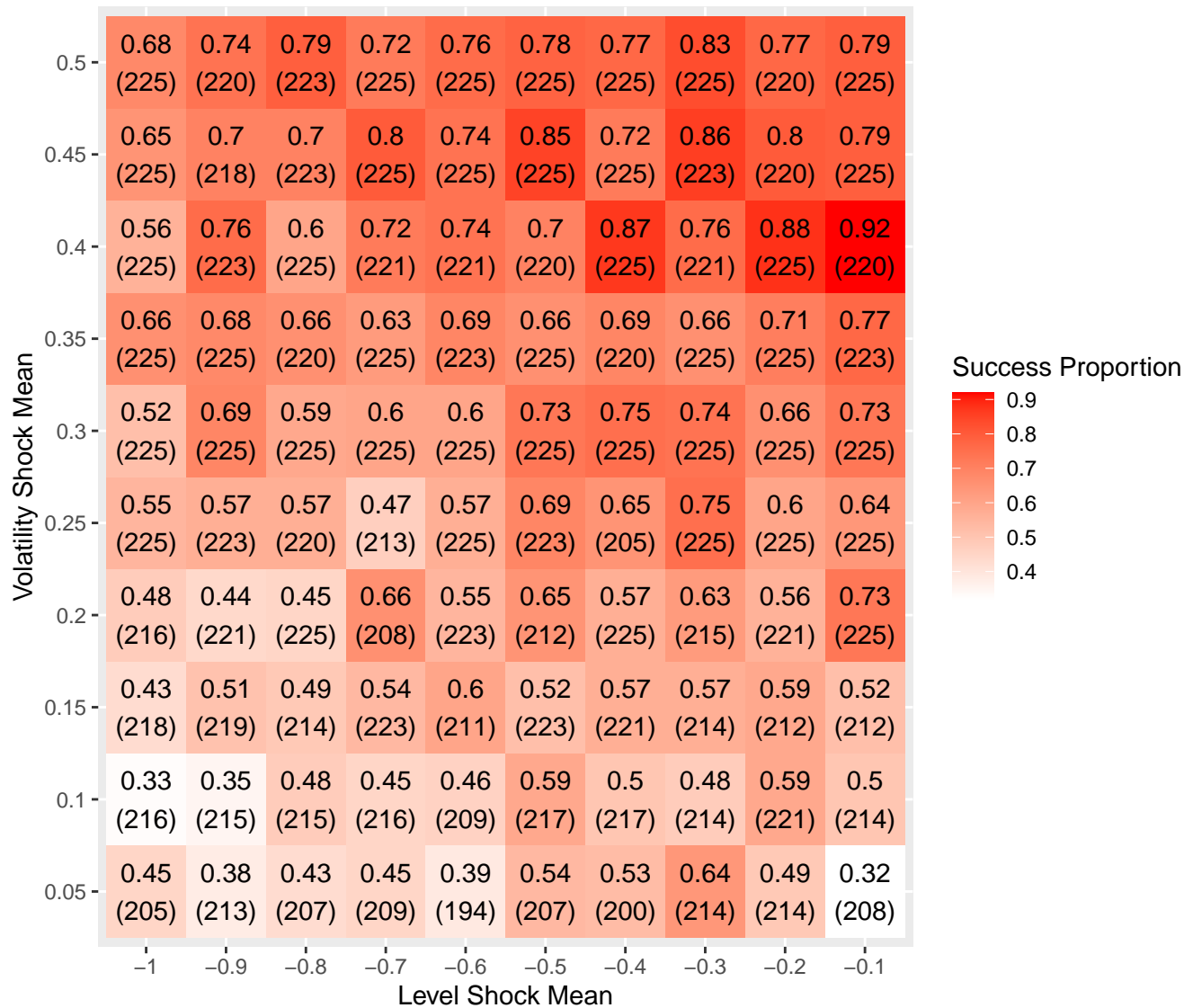Each Square: Outperformance Proportion and (Simulation Count)

Number of Extra Measurement Days = 0

Synthetic Volatility Forecast Outperformance of Unadjusted Forecast

Each Square: Outperformance Proportion and (Simulation Count)
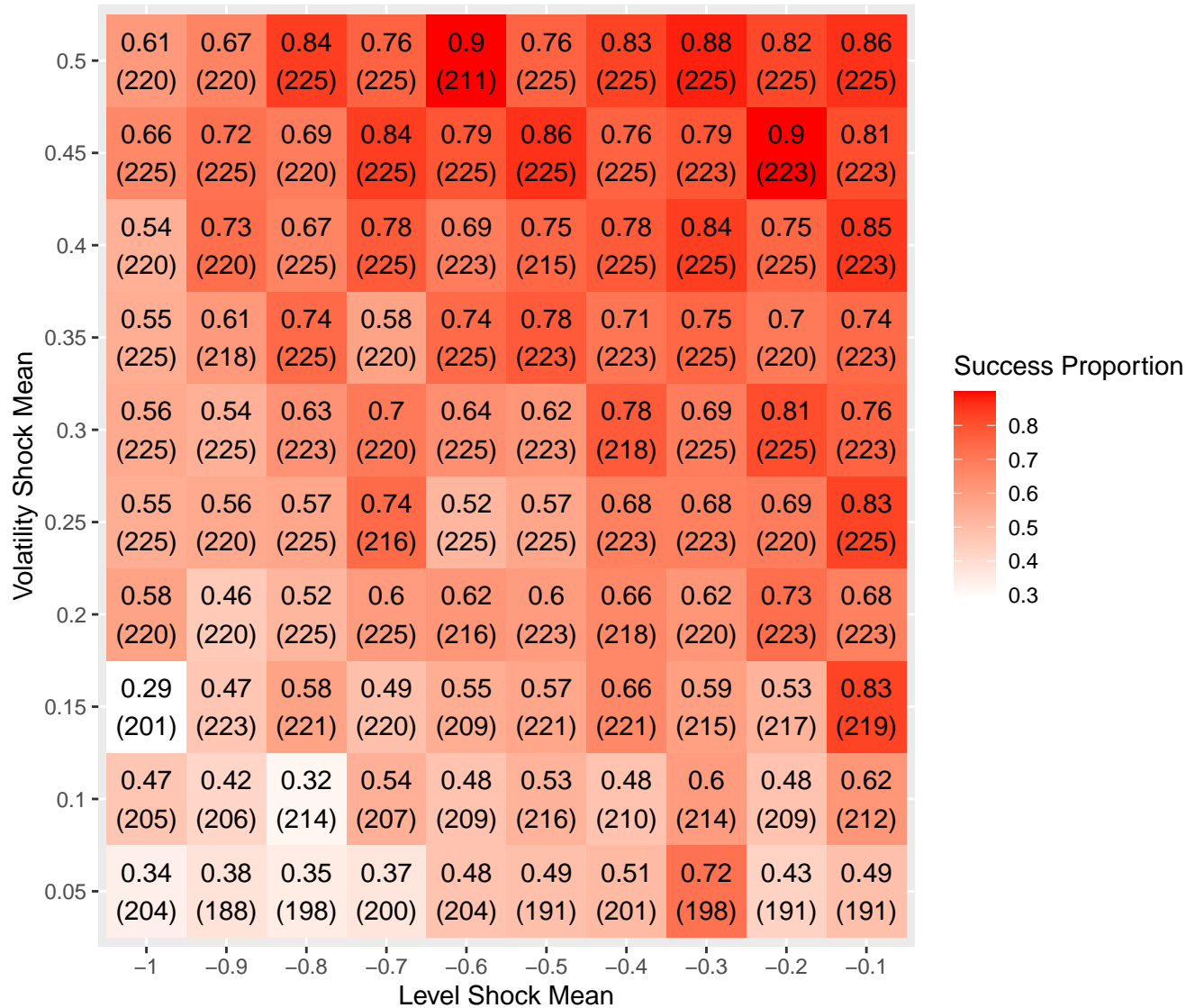
Number of Extra Measurement Days = 1

Synthetic Volatility Forecast Outperformance of Unadjusted Forecast

Each Square: Outperformance Proportion and (Simulation Count)
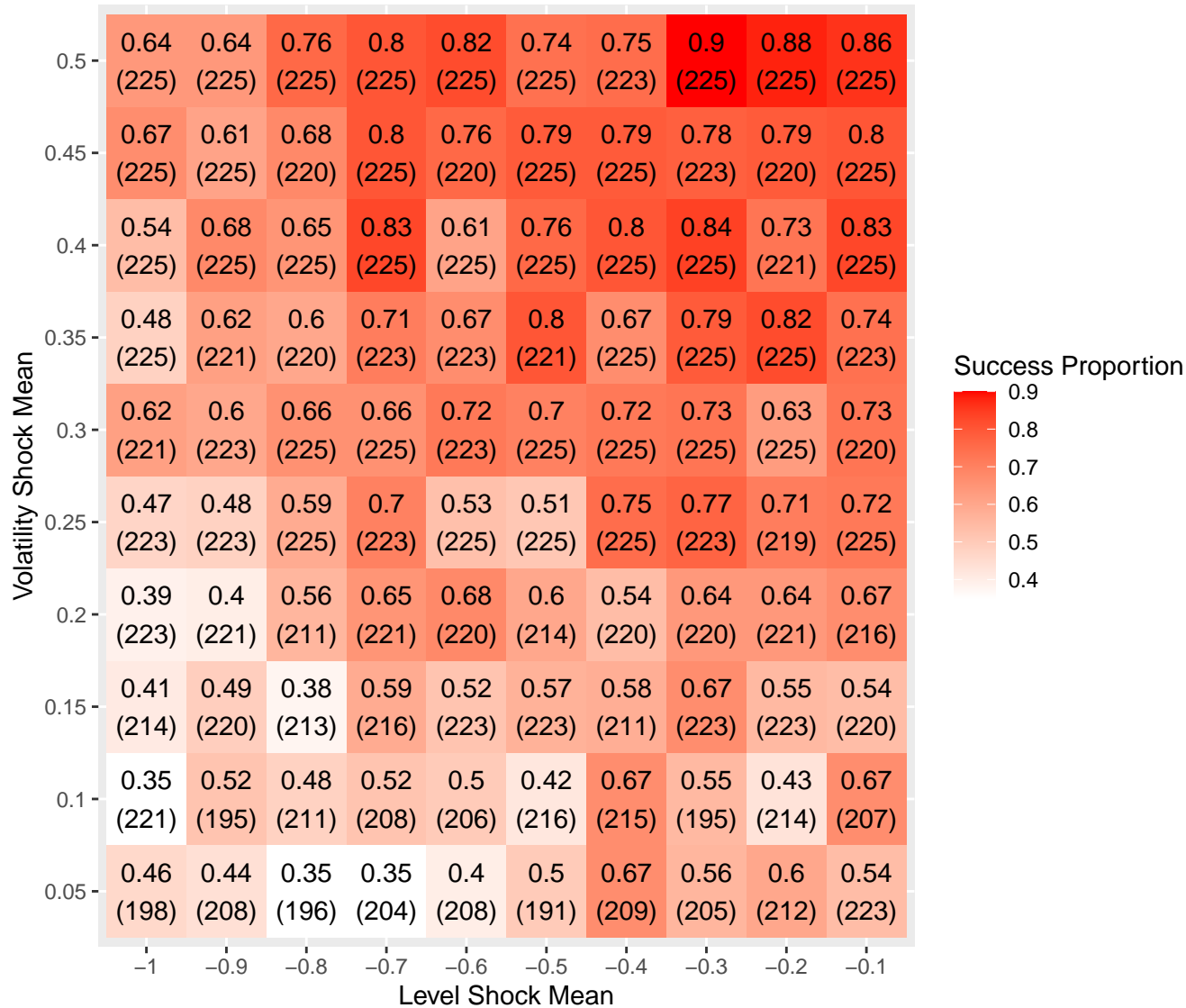
Number of Extra Measurement Days = 2

Synthetic Volatility Forecast Outperformance of Unadjusted Forecast

Each Square: Outperformance Proportion and (Simulation Count)

Number of Extra Measurement Days = 3

Synthetic Volatility Forecast Outperformance of Unadjusted Forecast

Each Square: Outperformance Proportion and (Simulation Count)

Number of Extra Measurement Days = 4