



R_t Forecast: — $\hat{R}_{t,RF,i}^F$ — $\hat{R}_{t,RF,i}^{SF}$ — $\hat{R}_{t,XGB,i}^F$ — $\hat{R}_{t,XGB,i}^{SF}$ — $\hat{R}_{t,Reg,i}^F$ — $\hat{R}_{t,Reg,i}^{SF}$ - - $\hat{R}_{t,i}^S$