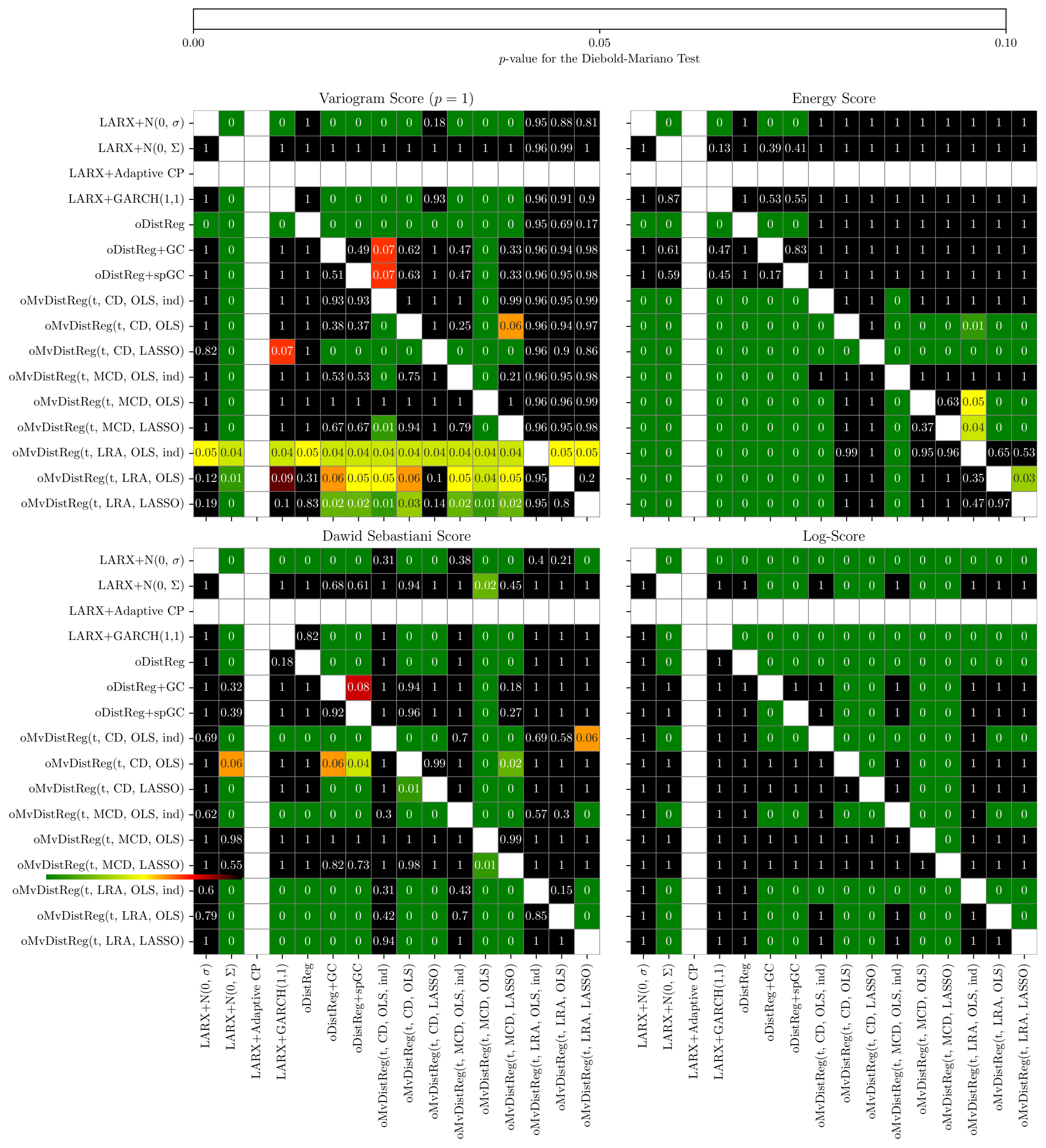
0.00
0.05
0.10
p-value for the Diebold-Mariano Test
Variogram Score (p = 1)
Energy Score
LARX+N(0, σ)
LARX+N(0, Σ)
LARX+Adaptive CP
LARX+GARCH(1,1)
oDistReg
oDistReg+GC
oDistReg+spGC
oMvDistReg(t, CD, OLS, ind)
oMvDistReg(t, CD, OLS)
oMvDistReg(t, CD, LASSO)
oMvDistReg(t, MCD, OLS, ind)
oMvDistReg(t, MCD, OLS)
oMvDistReg(t, MCD, LASSO)
oMvDistReg(t, LRA, OLS, ind)
oMvDistReg(t, LRA, OLS)
oMvDistReg(t, LRA, LASSO)
Dawid Sebastiani Score
Log-Score