A Codes

Replication files for the figures below are available on **this** Github repo.

B Figures

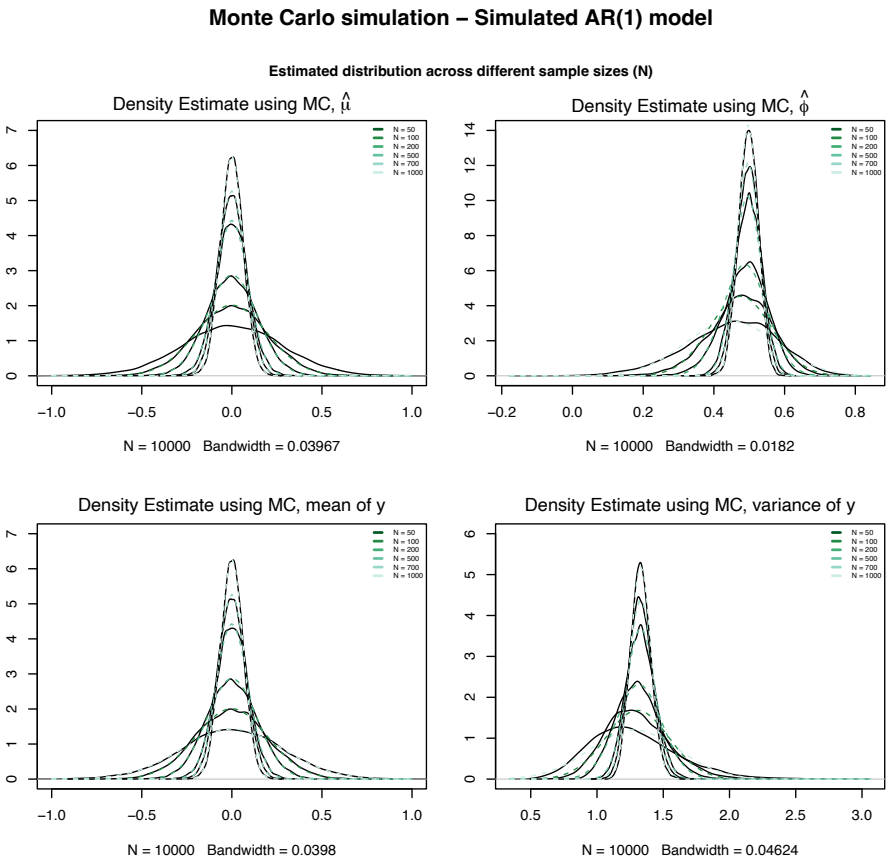

Figure 1: MC simulation for an $AR(1)$ model: changing the sample size

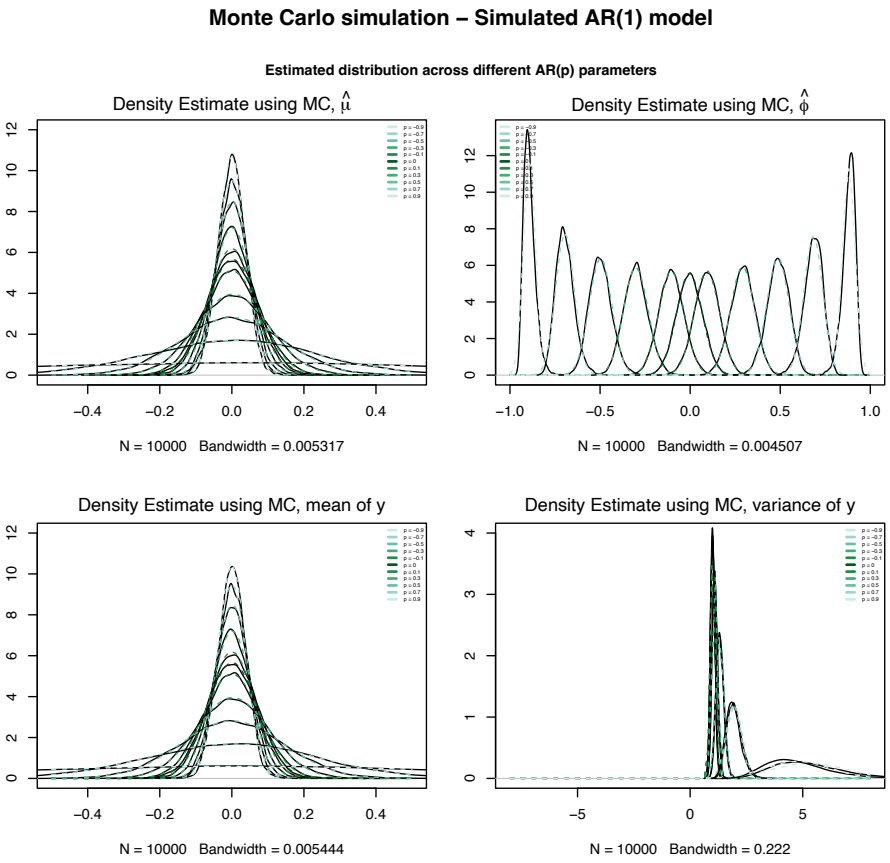

Figure 2: MC simulation for an $AR(1)$ model: changing the autoregressive parameter

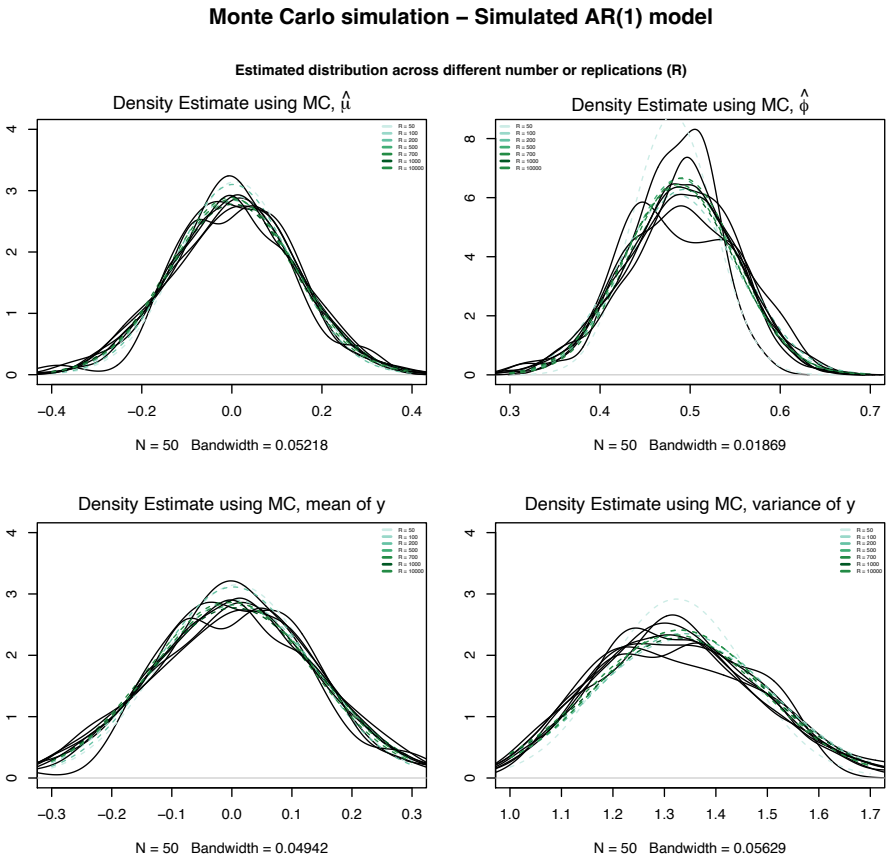

Figure 3: MC simulation for an $AR(1)$ model: changing the number of replications

B.0.1 $MA(1)$ models

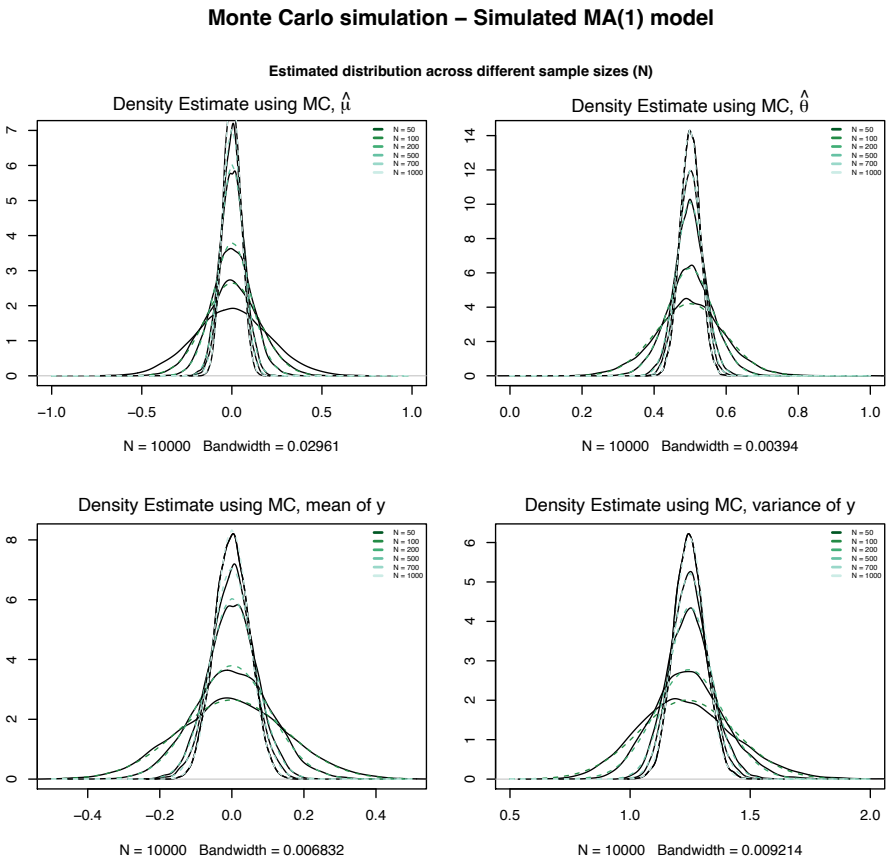

Figure 4: MC simulation for an $MA(1)$ model: changing the sample size

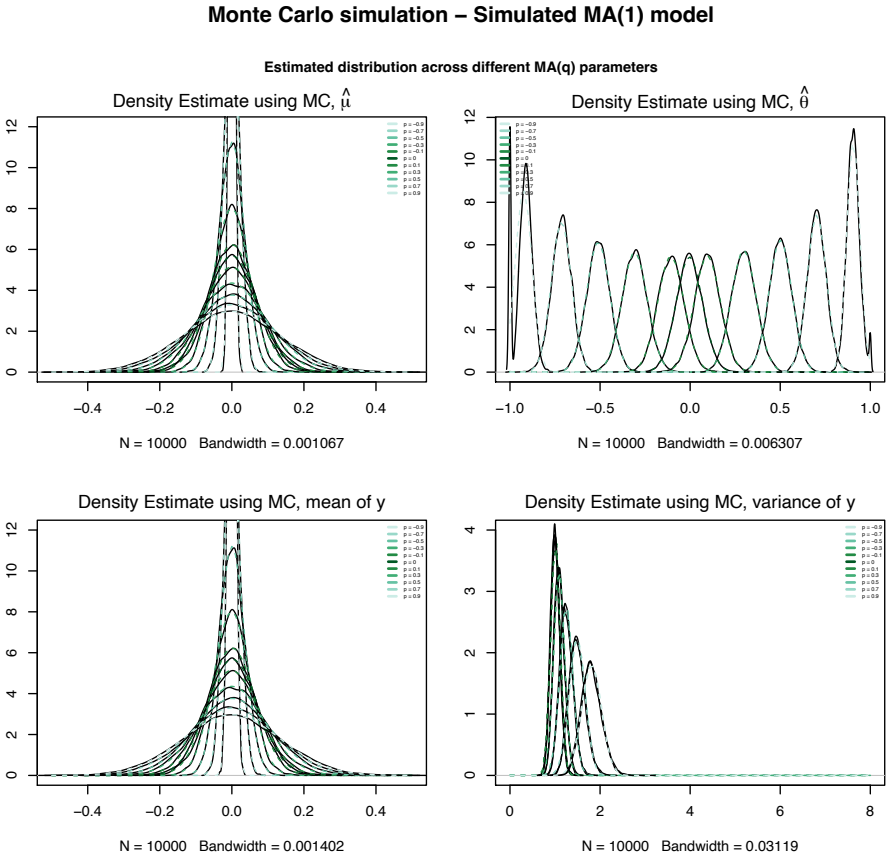

Figure 5: MC simulation for an $MA(1)$ model: changing the autoregressive parameter

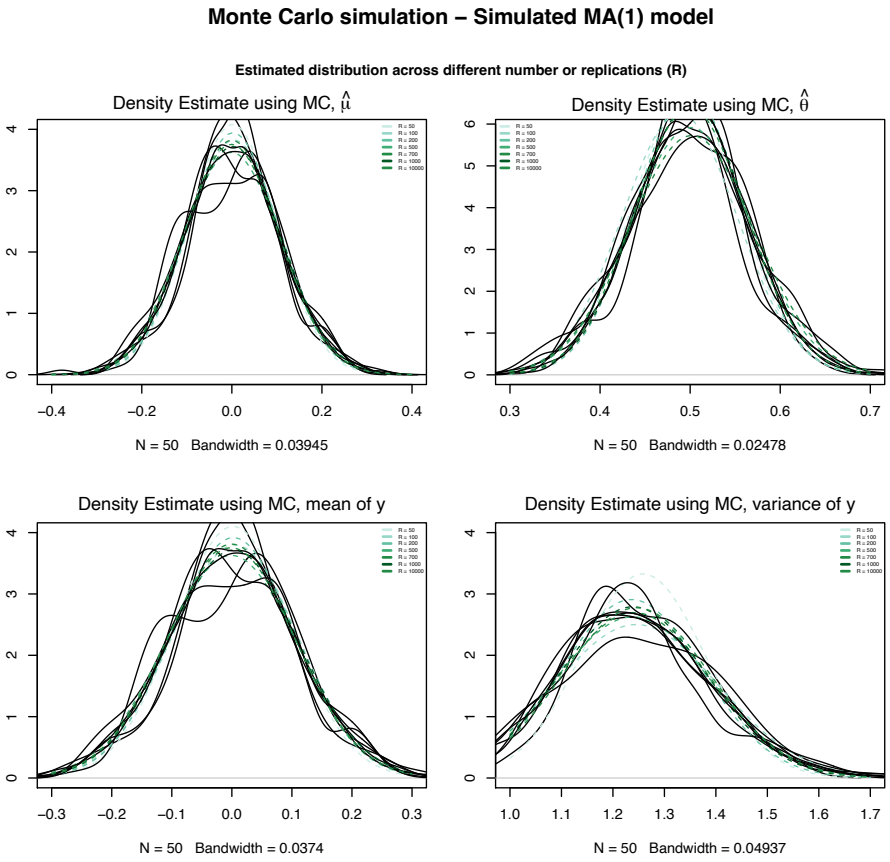

Figure 6: MC simulation for an $MA(1)$ model: changing the number of replications

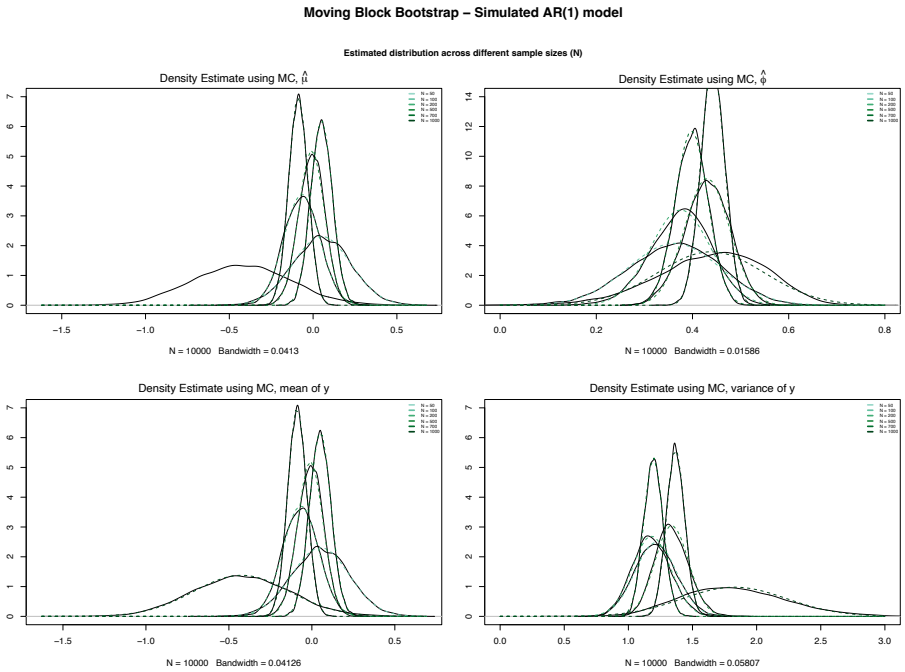

Figure 7: MBB for an $AR(1)$ model: changing the sample size

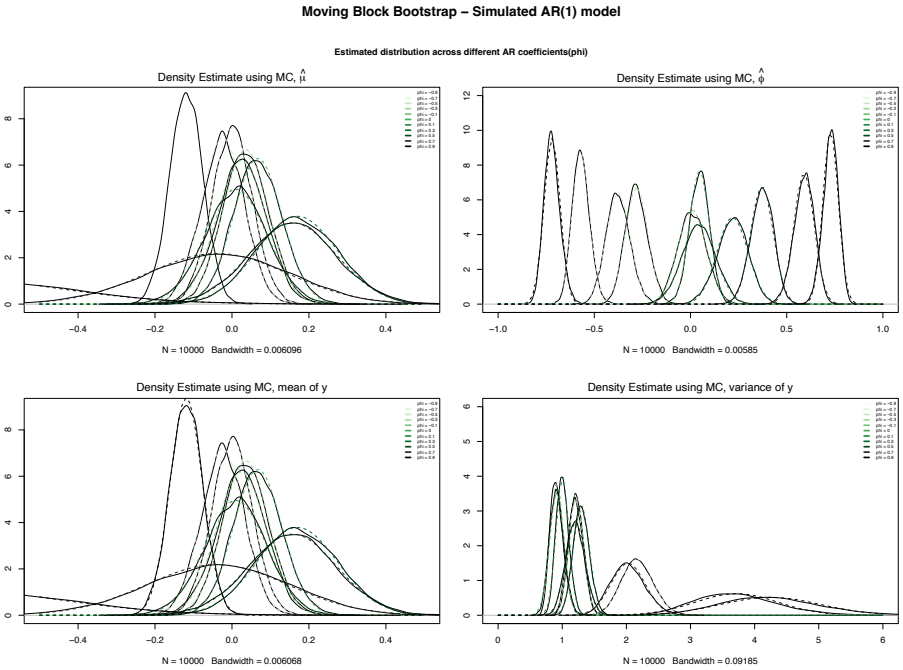

Figure 8: MBB for an $AR(1)$ model: changing the autoregressive parameter

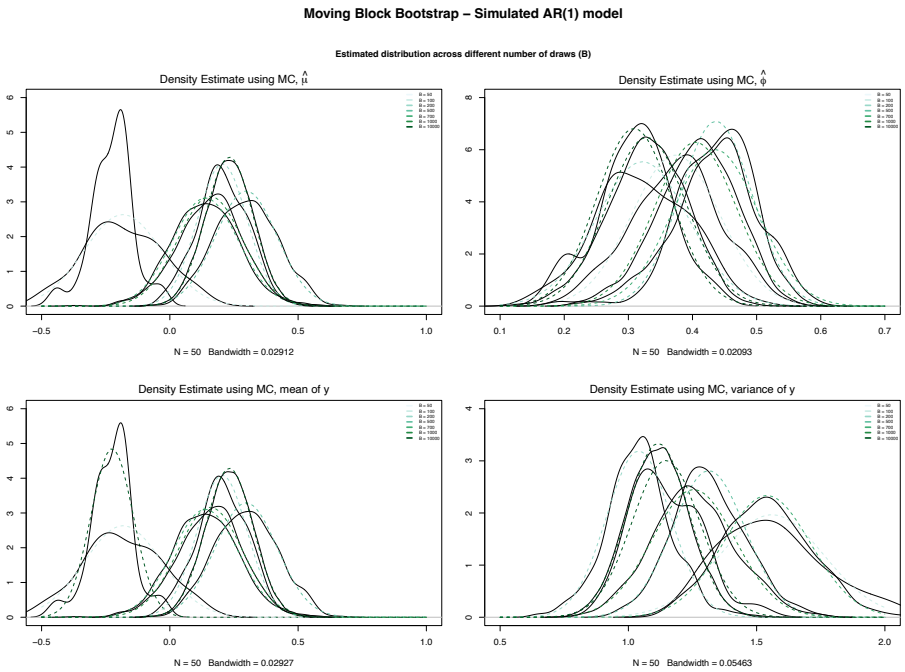

Figure 9: MBB for an $AR(1)$ model: changing the number of draws

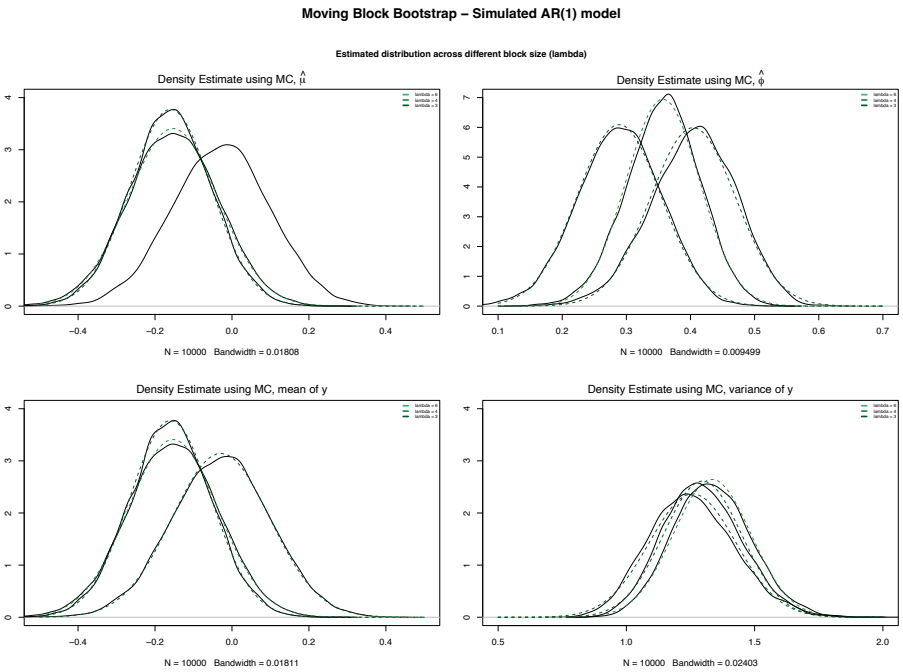

Figure 10: MBB for an $AR(1)$ model: changing the block length

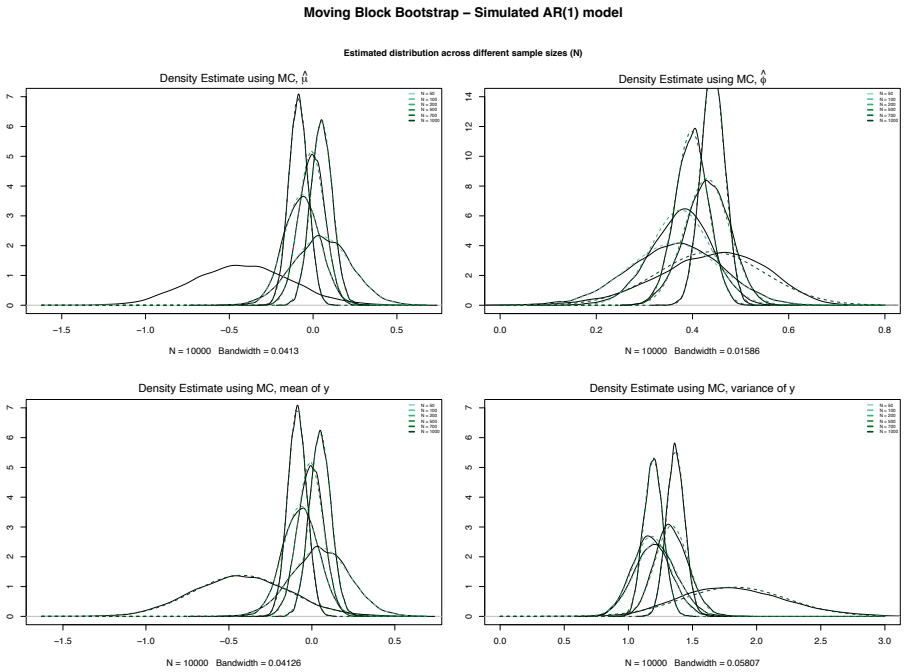

Figure 11: MBB for an $MA(1)$ model: changing the sample size centering

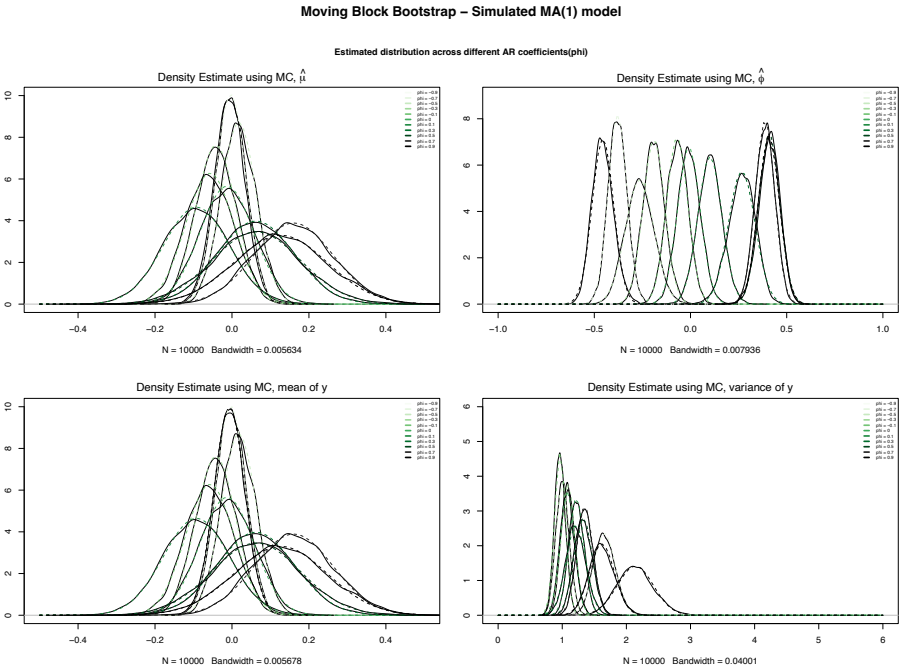

Figure 12: MBB for an $MA(1)$ model: changing the autoregressive parameter

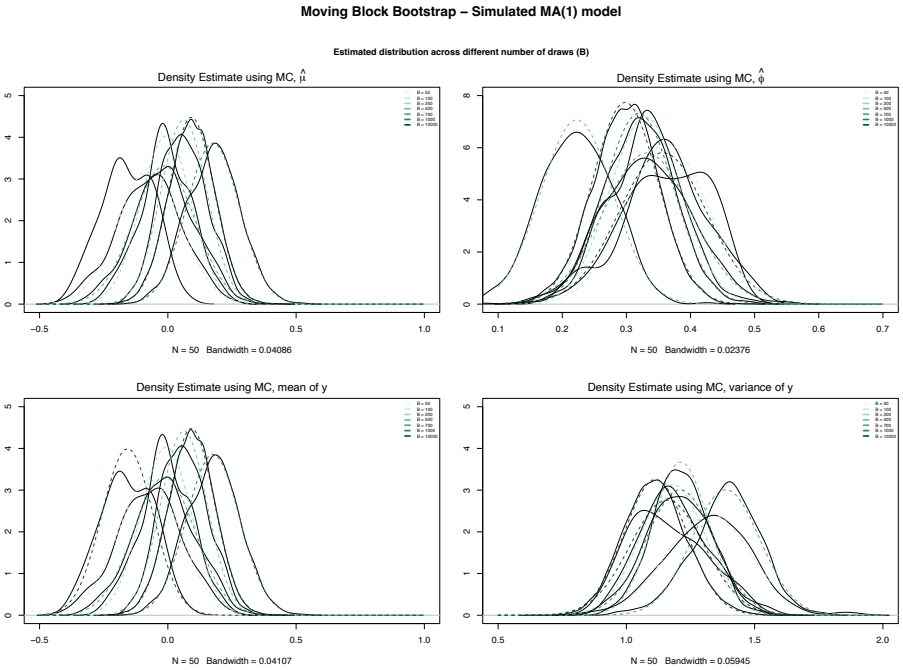

Figure 13: MBB for an $MA(1)$ model: changing the number of draws

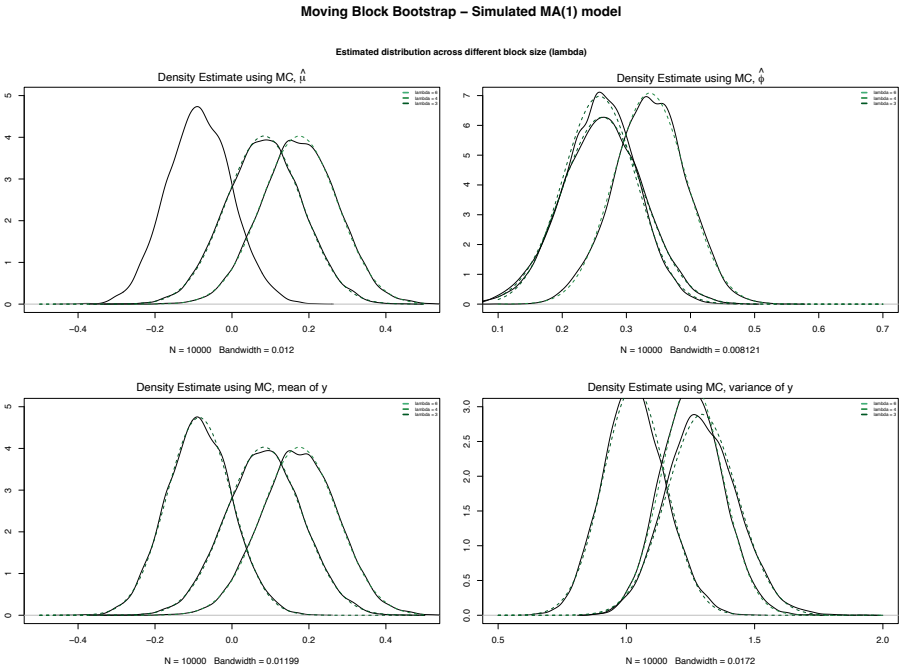

Figure 14: MBB for an $MA(1)$ model: changing the block length

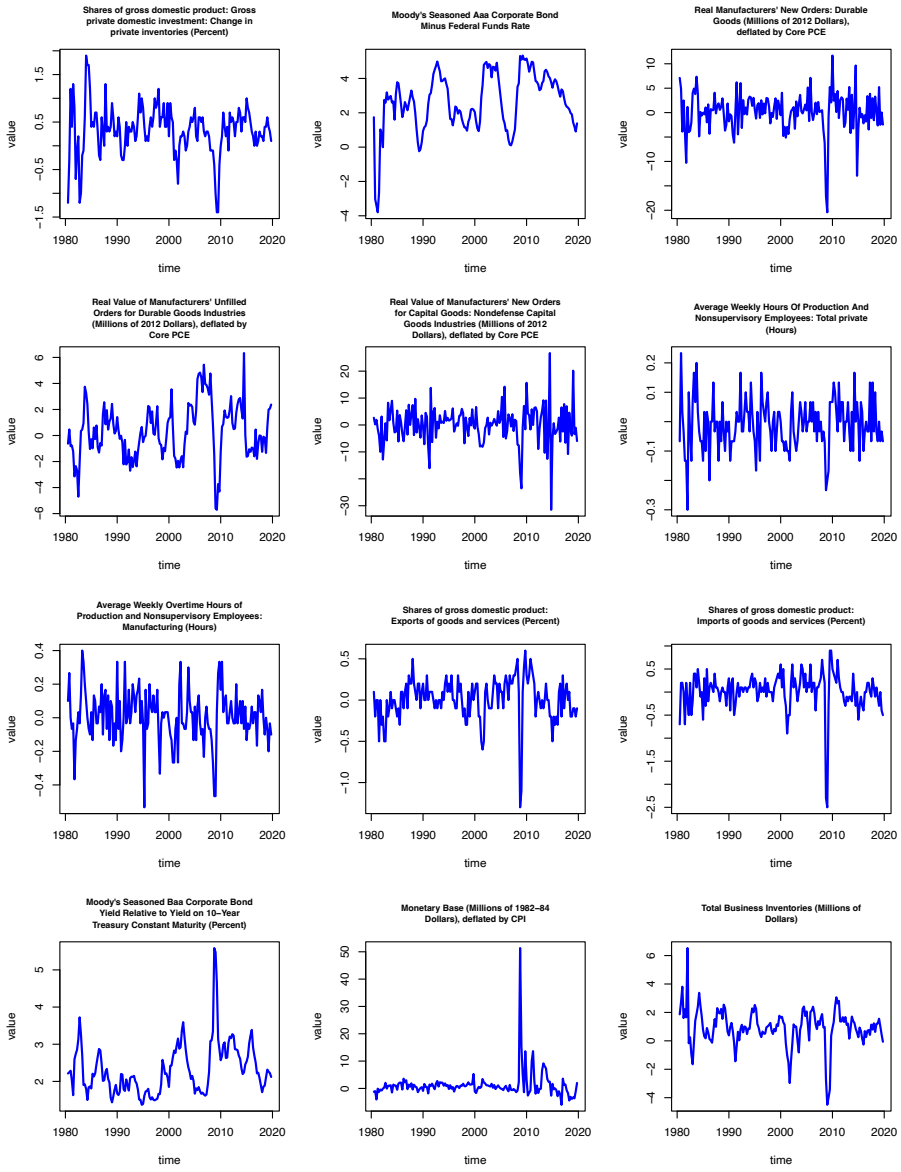

Figure 15a: FRED-QD transformed series

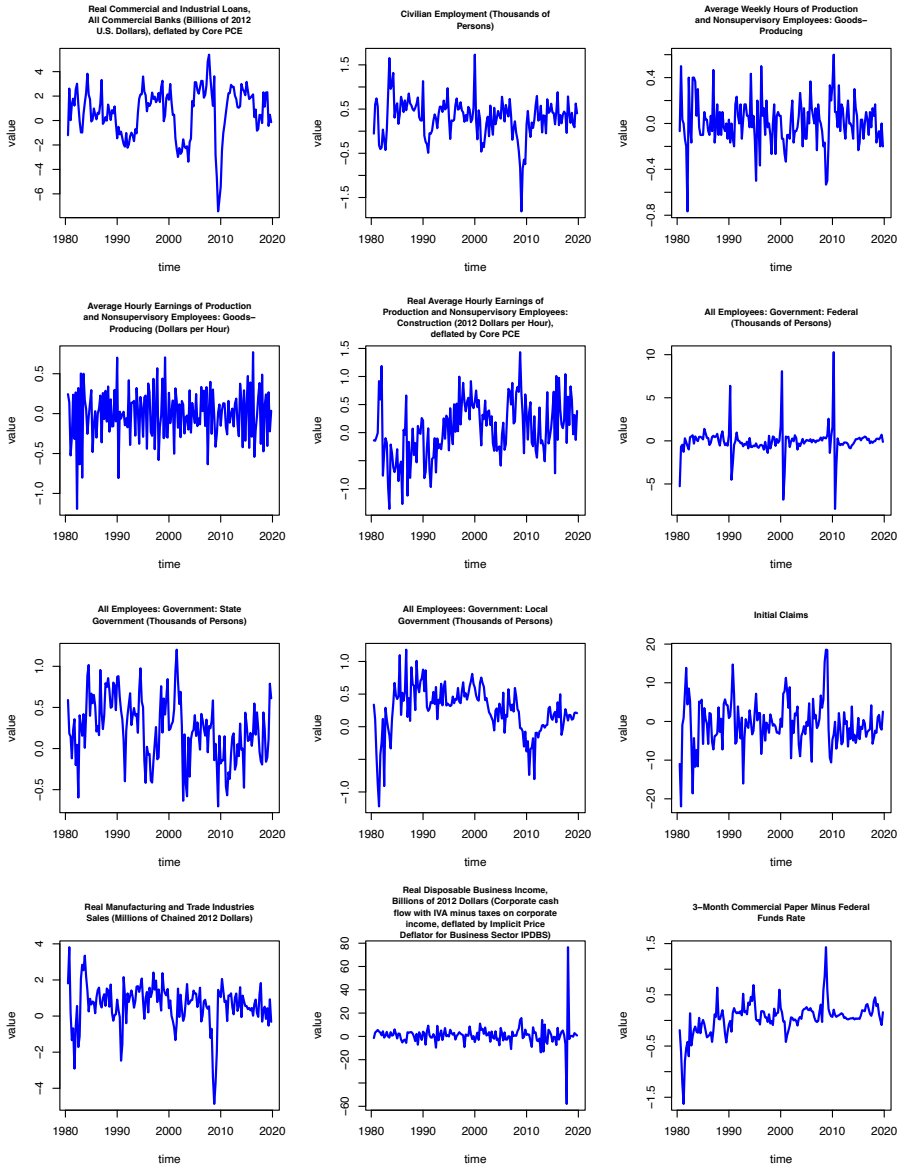

Figure 15b: FRED-QD transformed series

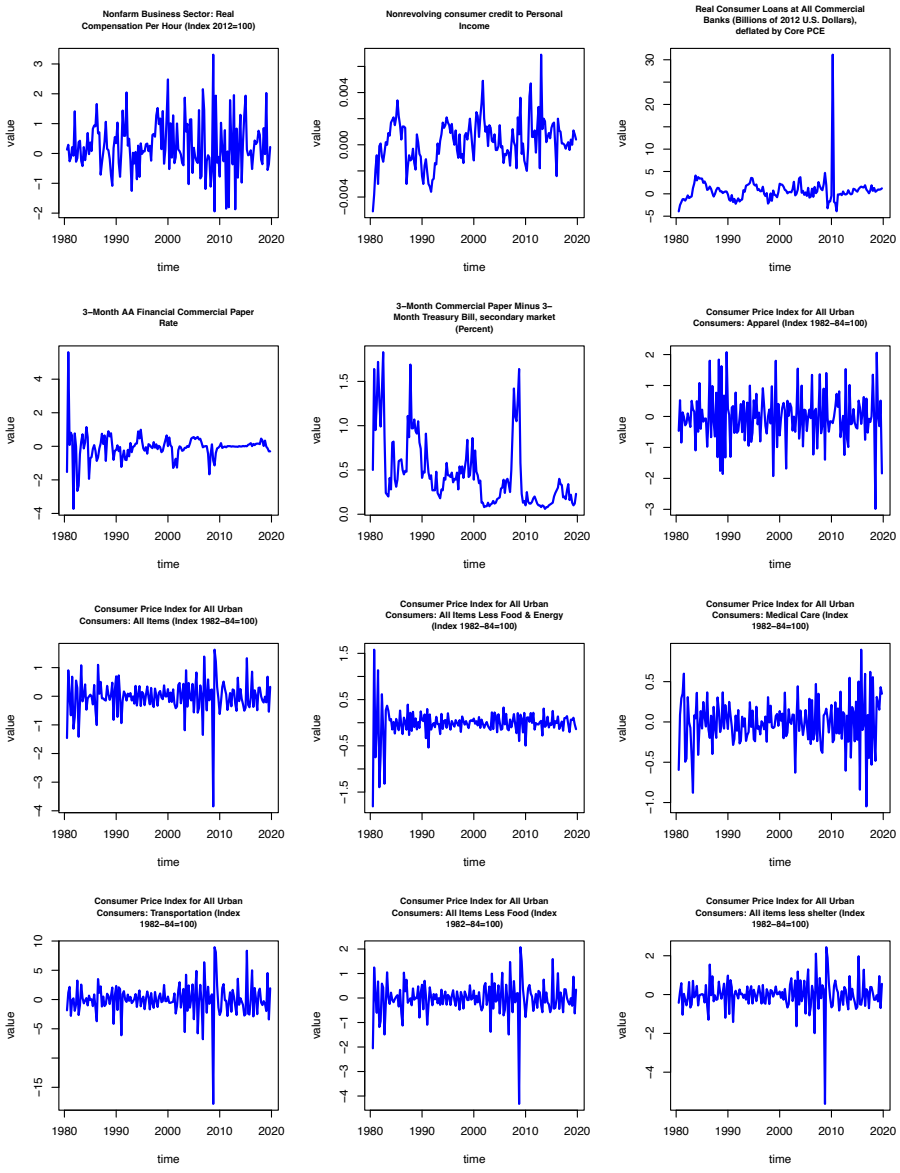

Figure 15c: FRED-QD transformed series

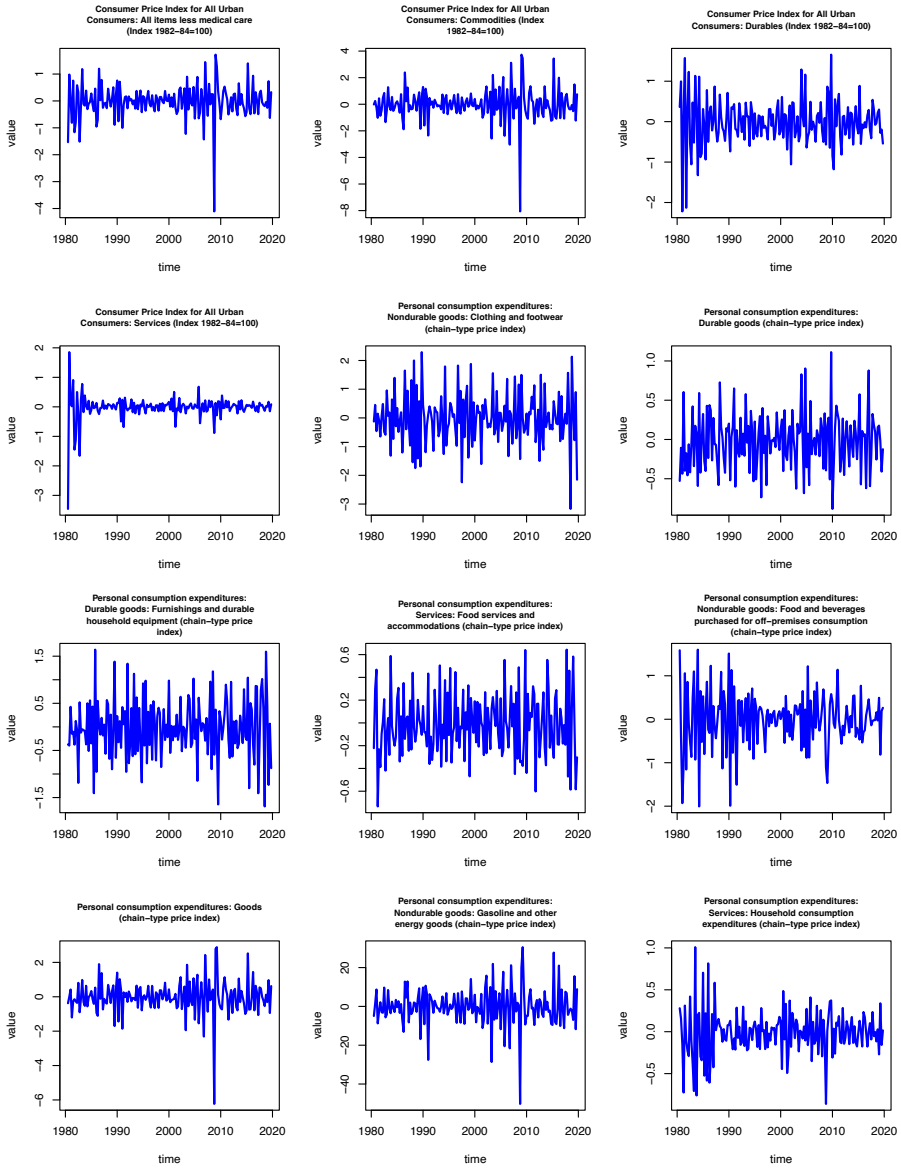

Figure 15d: FRED-QD transformed series

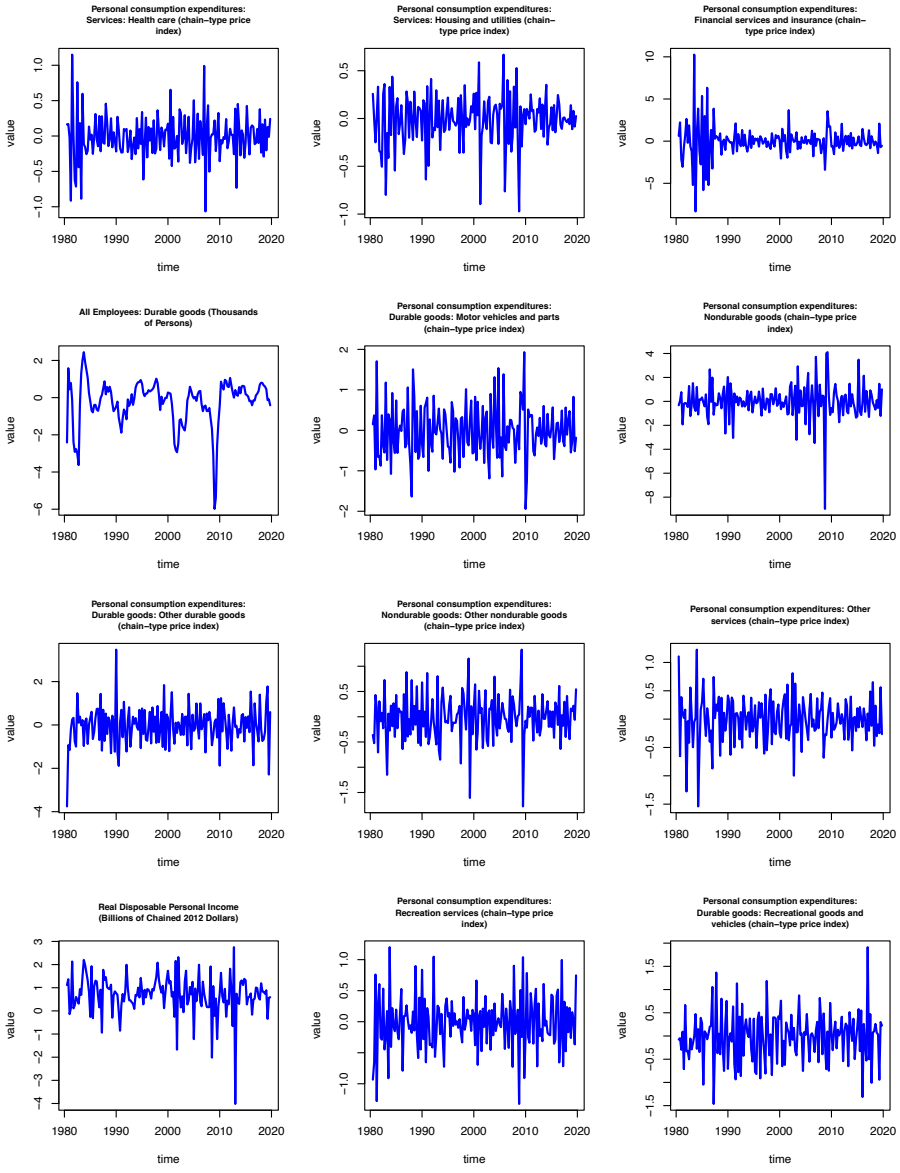

Figure 15e: FRED-QD transformed series

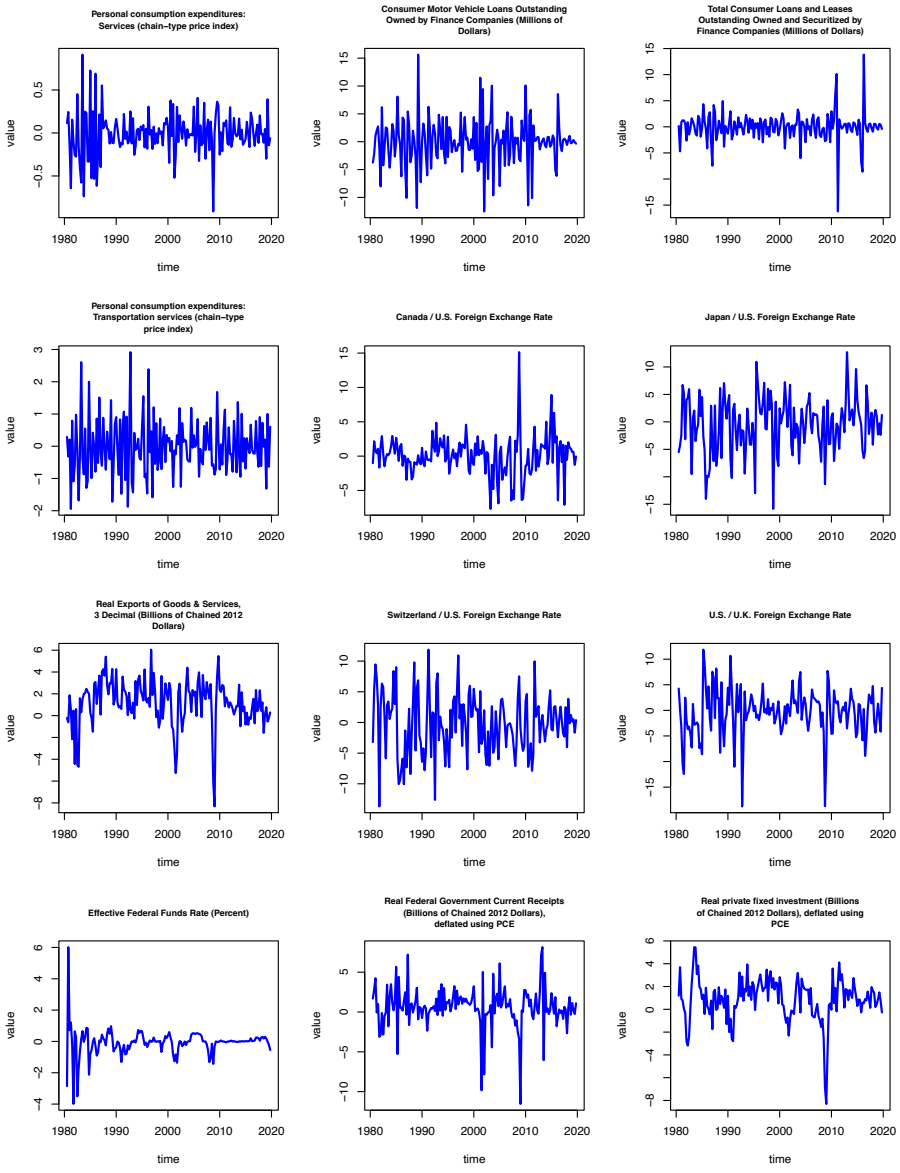

Figure 15f: FRED-QD transformed series

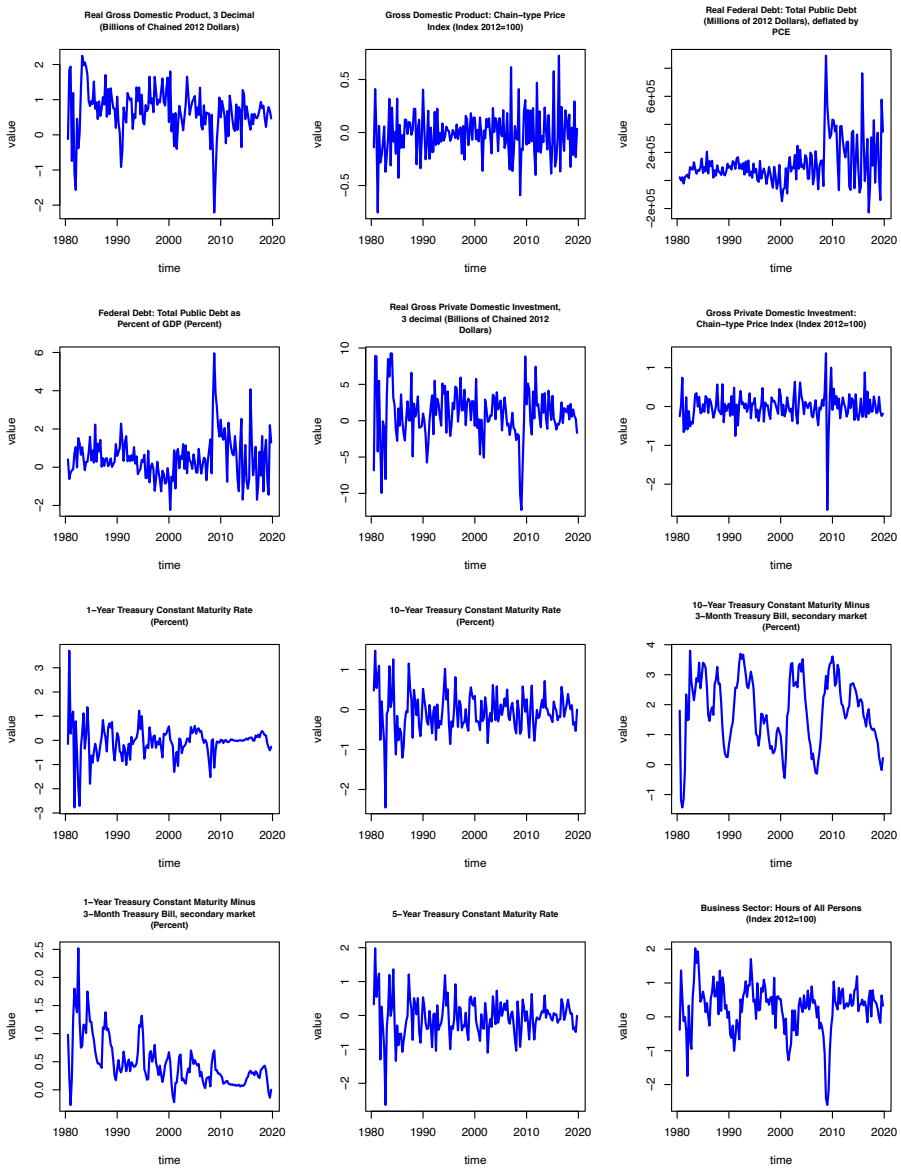

Figure 15g: FRED-QD transformed series

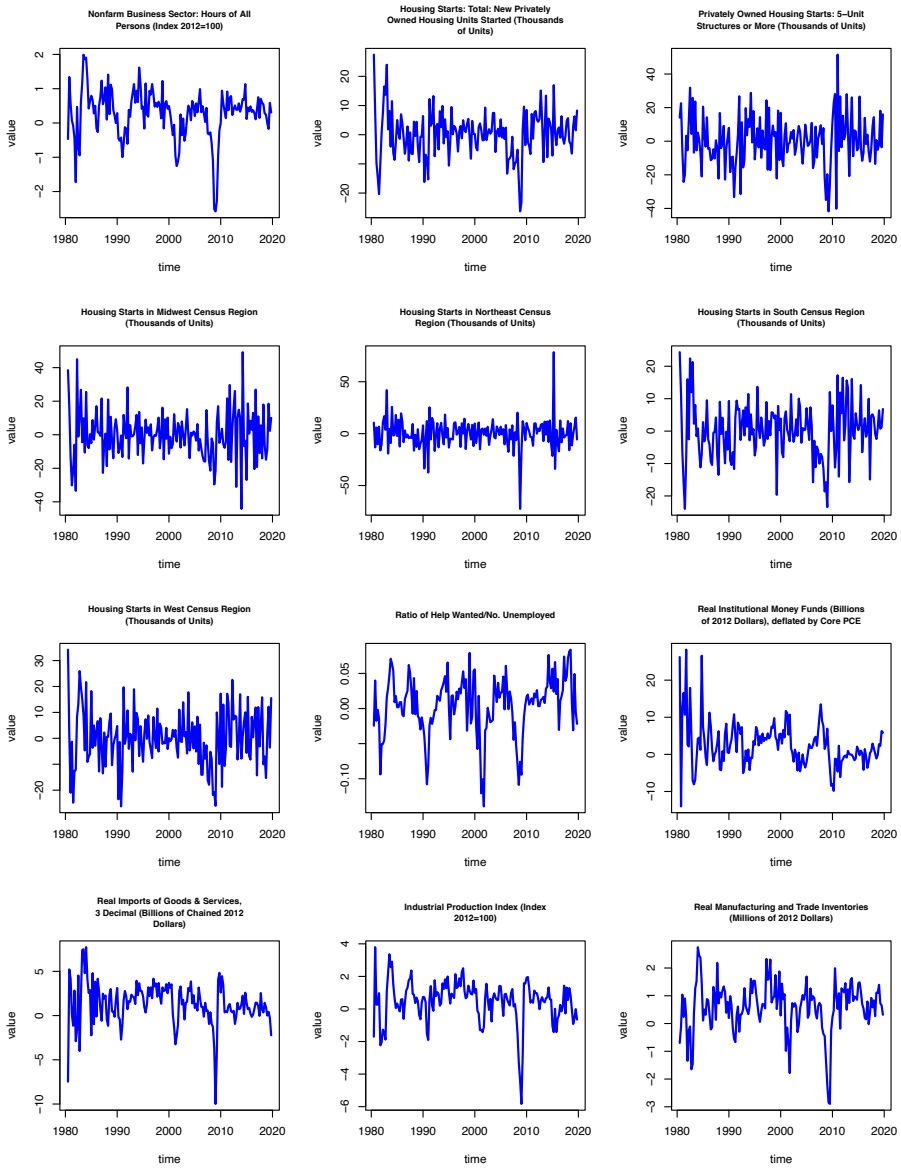

Figure 15h: FRED-QD transformed series

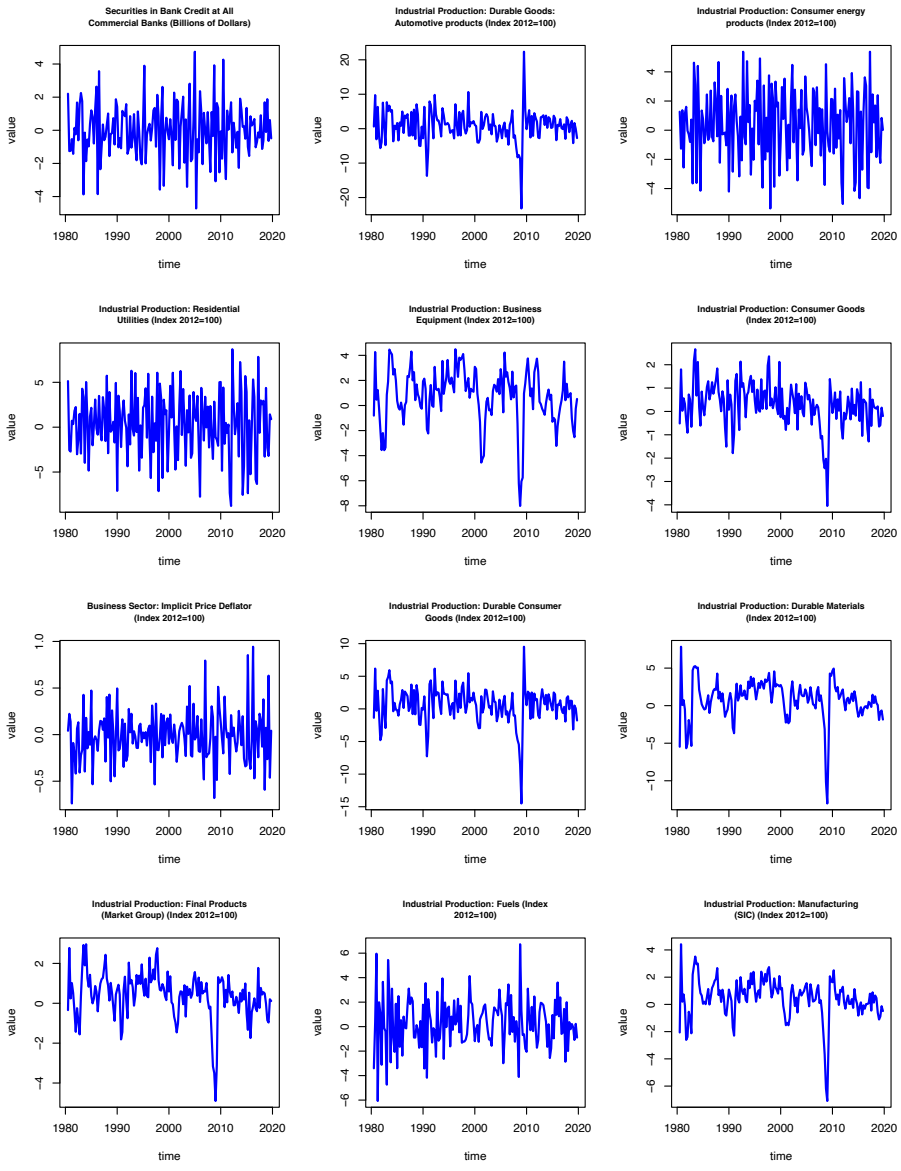

Figure 15i: FRED-QD transformed series

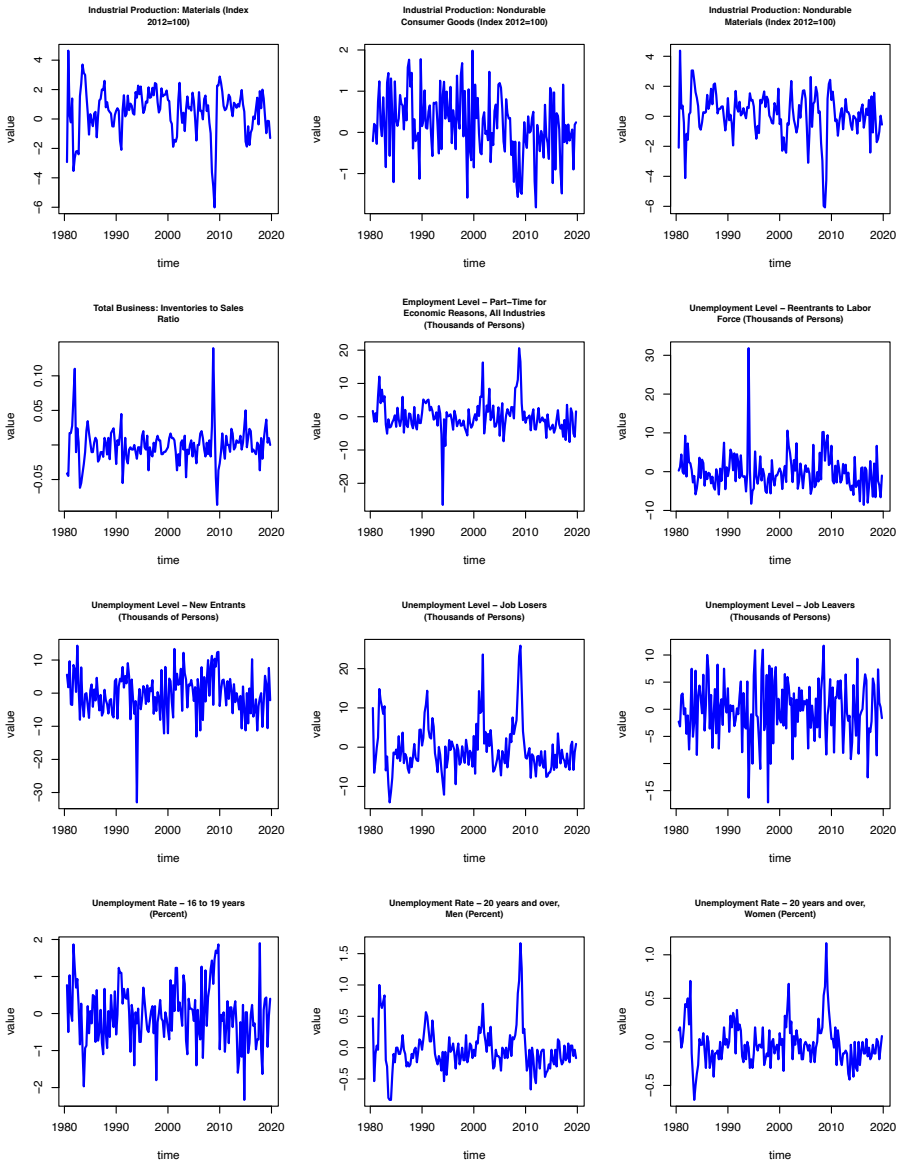

Figure 15j: FRED-QD transformed series

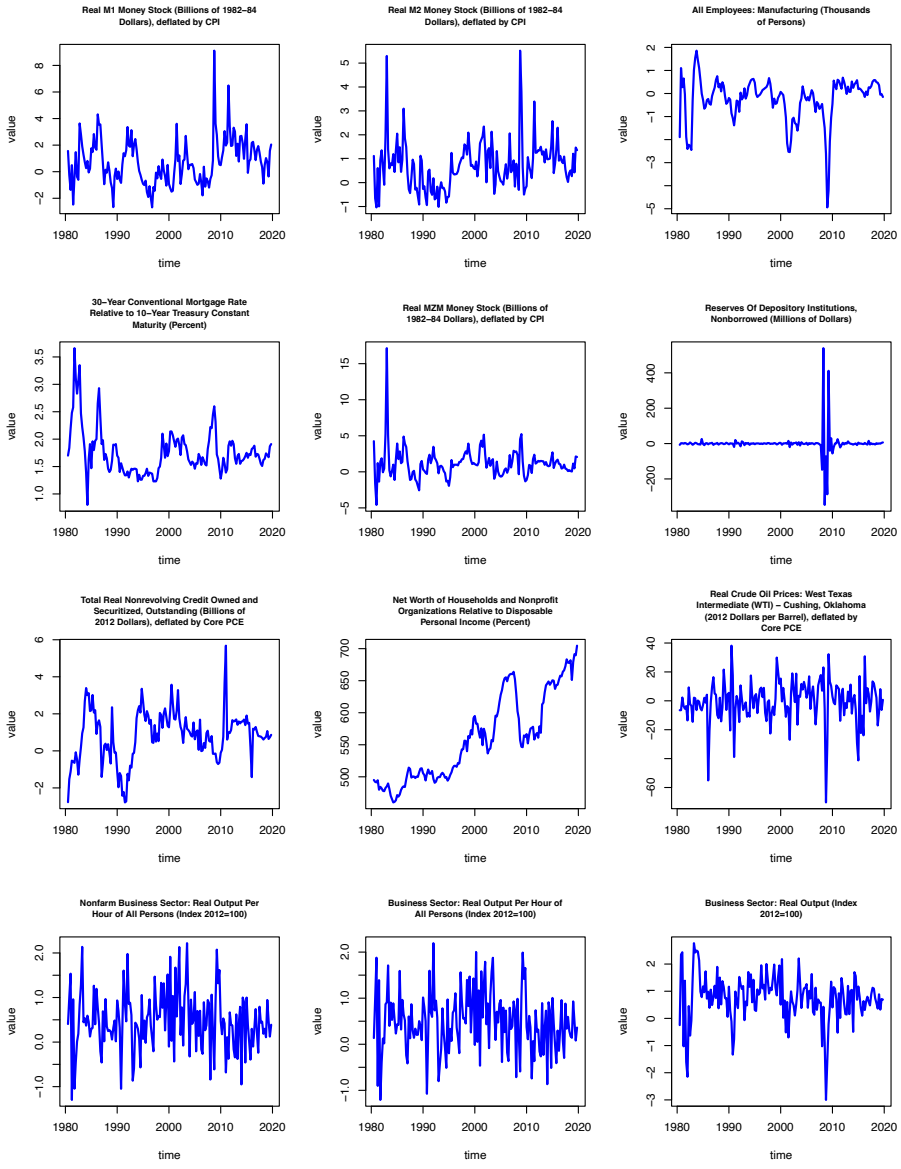

Figure 15k: FRED-QD transformed series

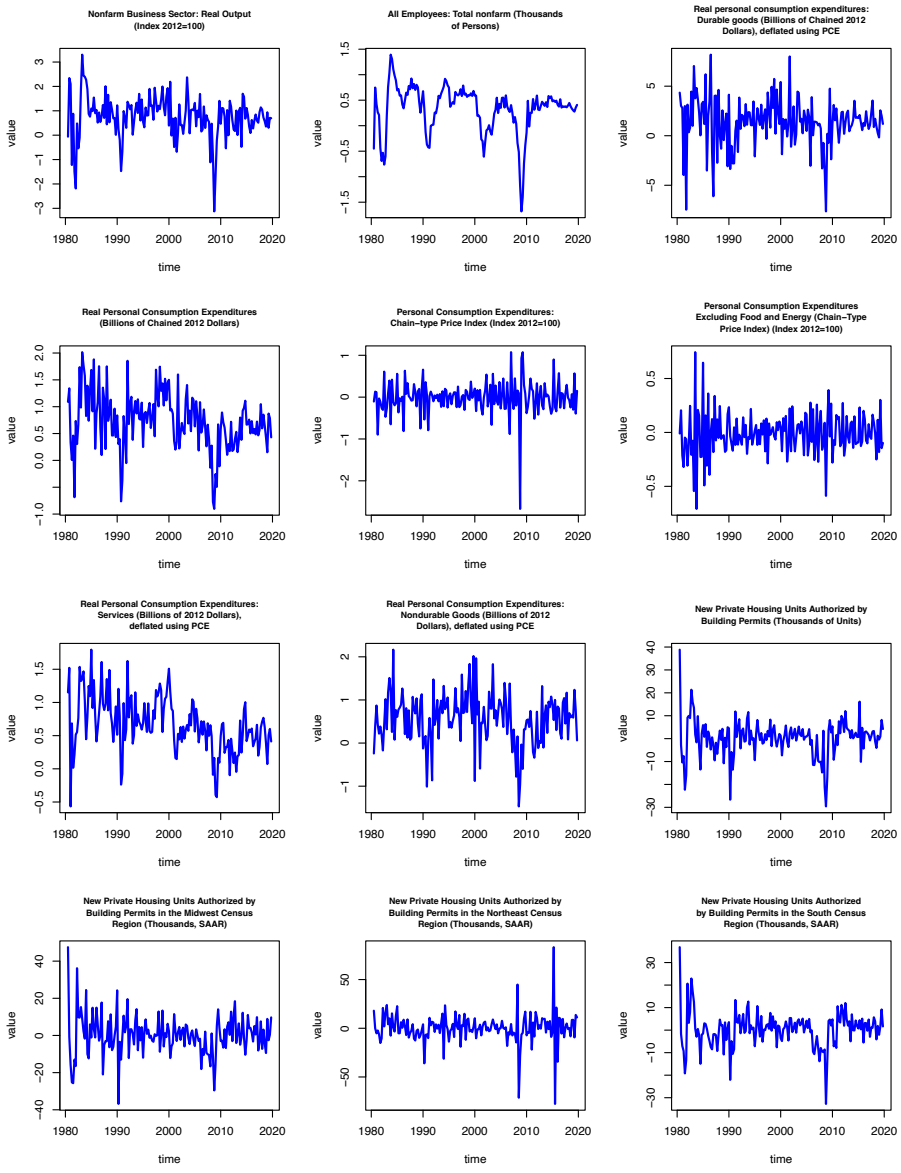

Figure 15l: FRED-QD transformed series

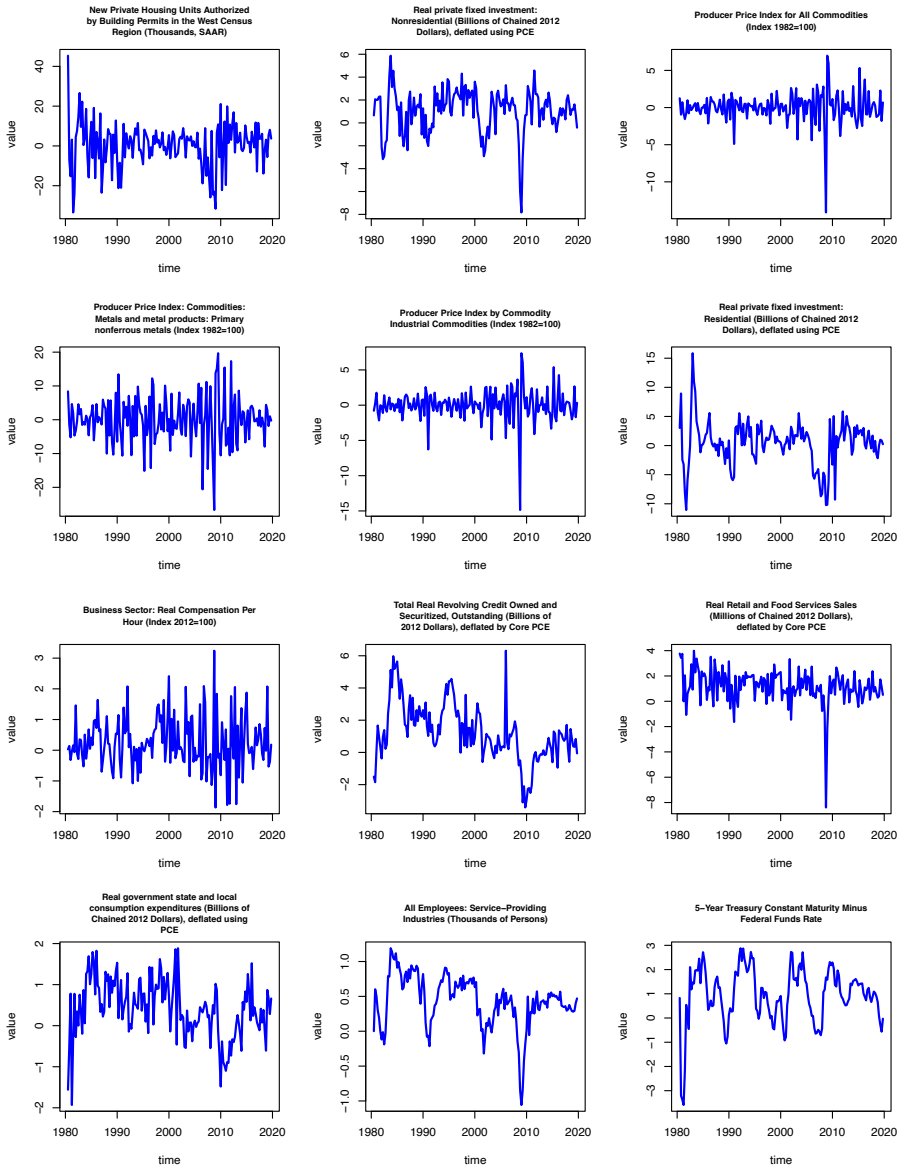

Figure 15m: FRED-QD transformed series

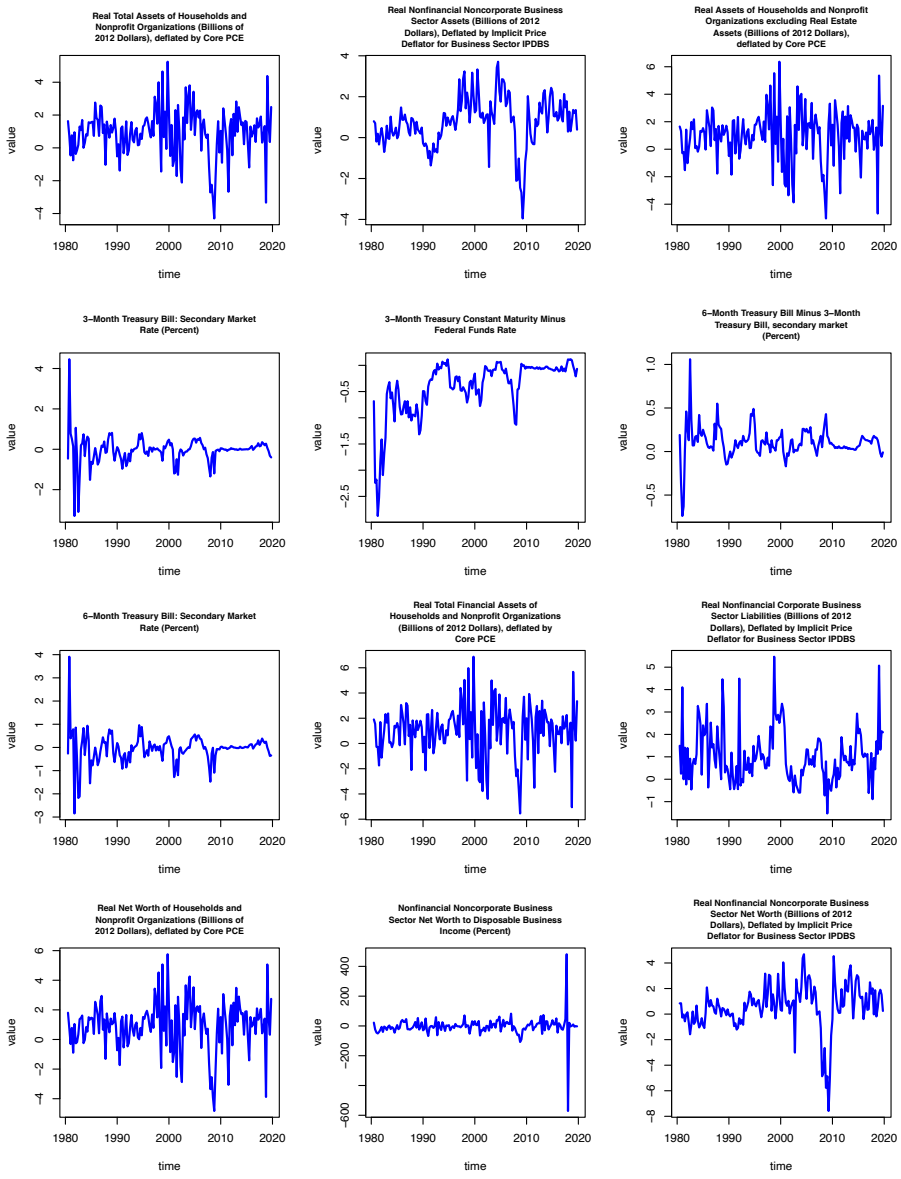

Figure 15n: FRED-QD transformed series

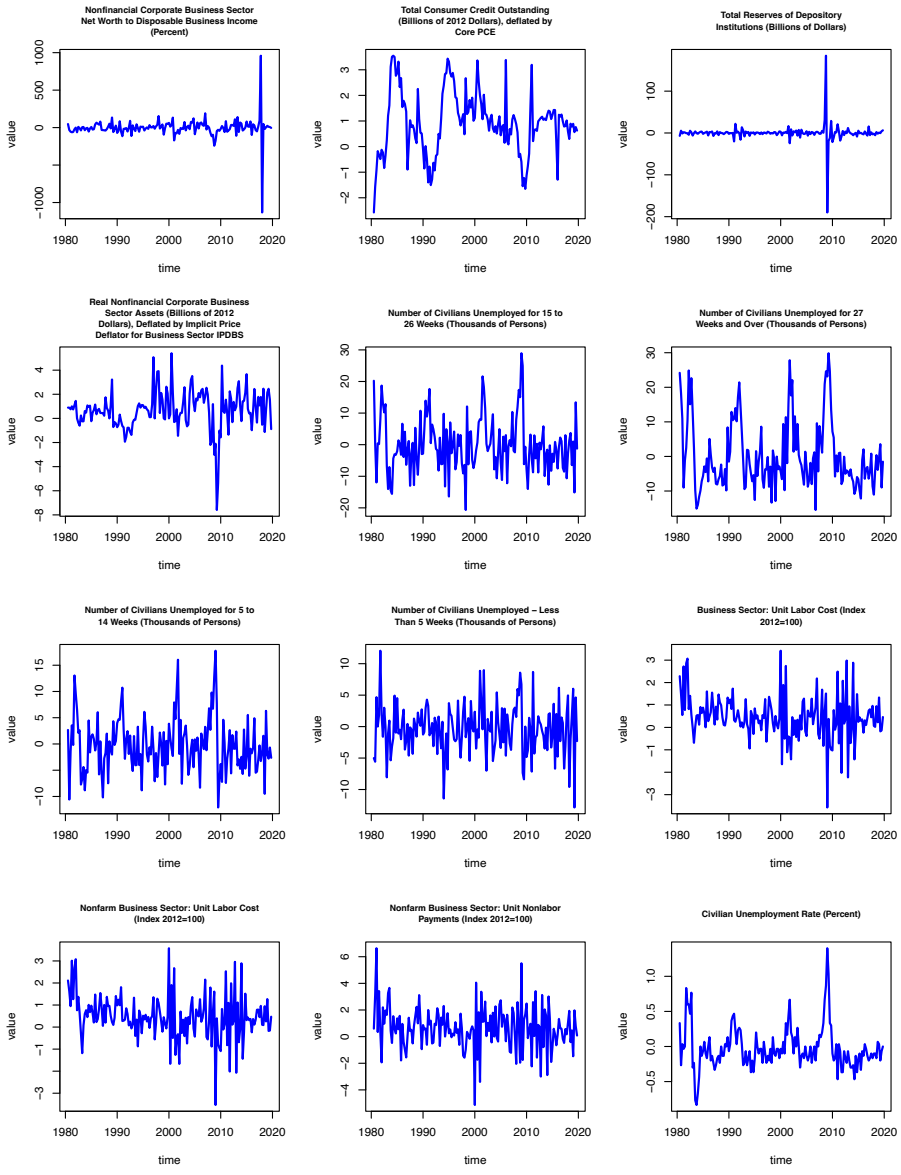

Figure 15o: FRED-QD transformed series

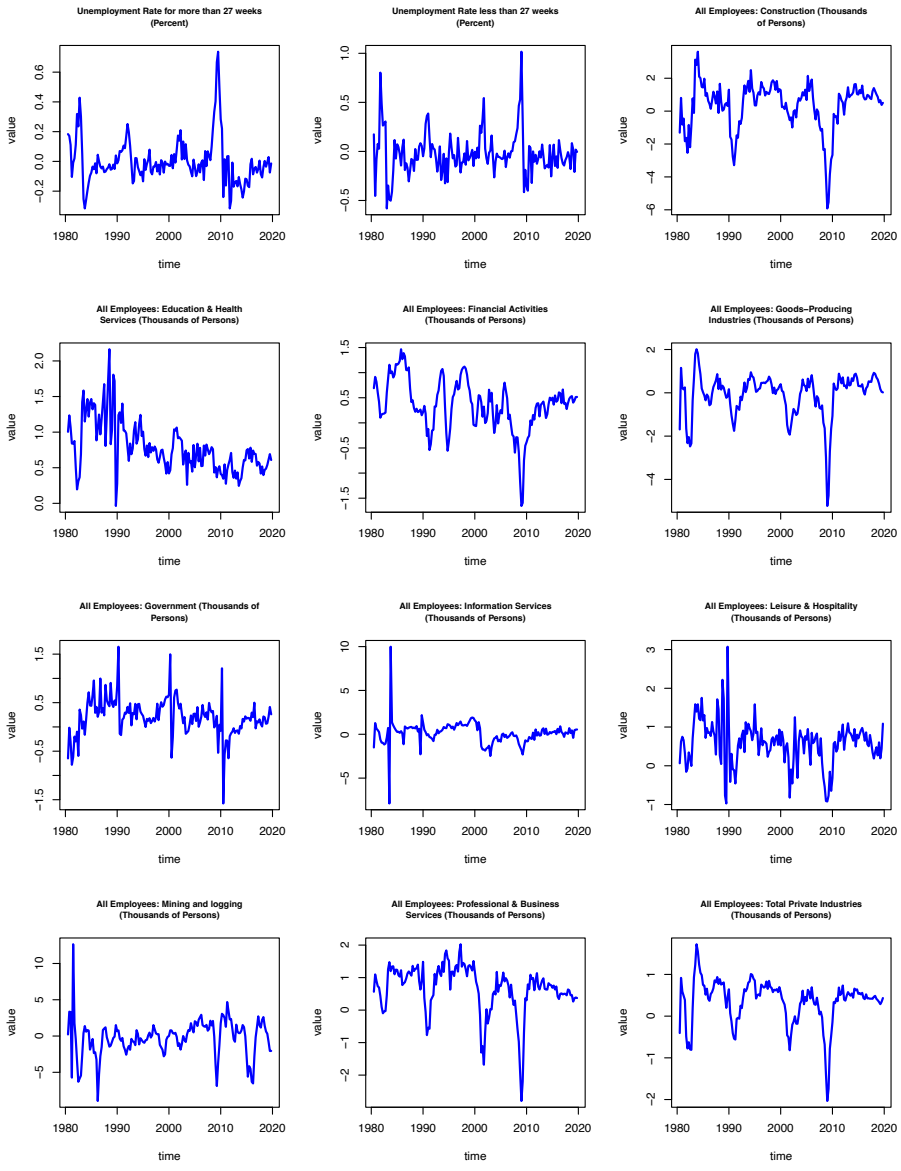

Figure 15p: FRED-QD transformed series

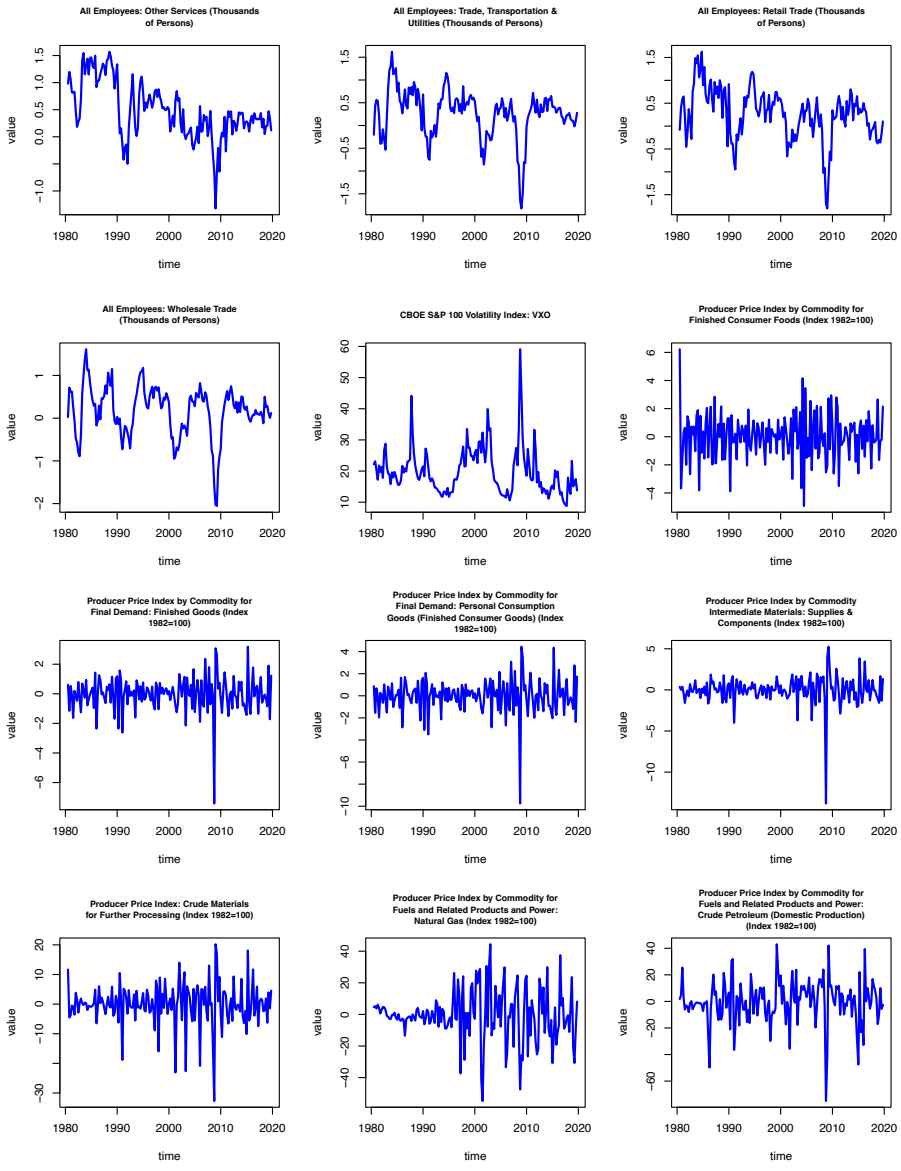

Figure 15q: FRED-QD transformed series

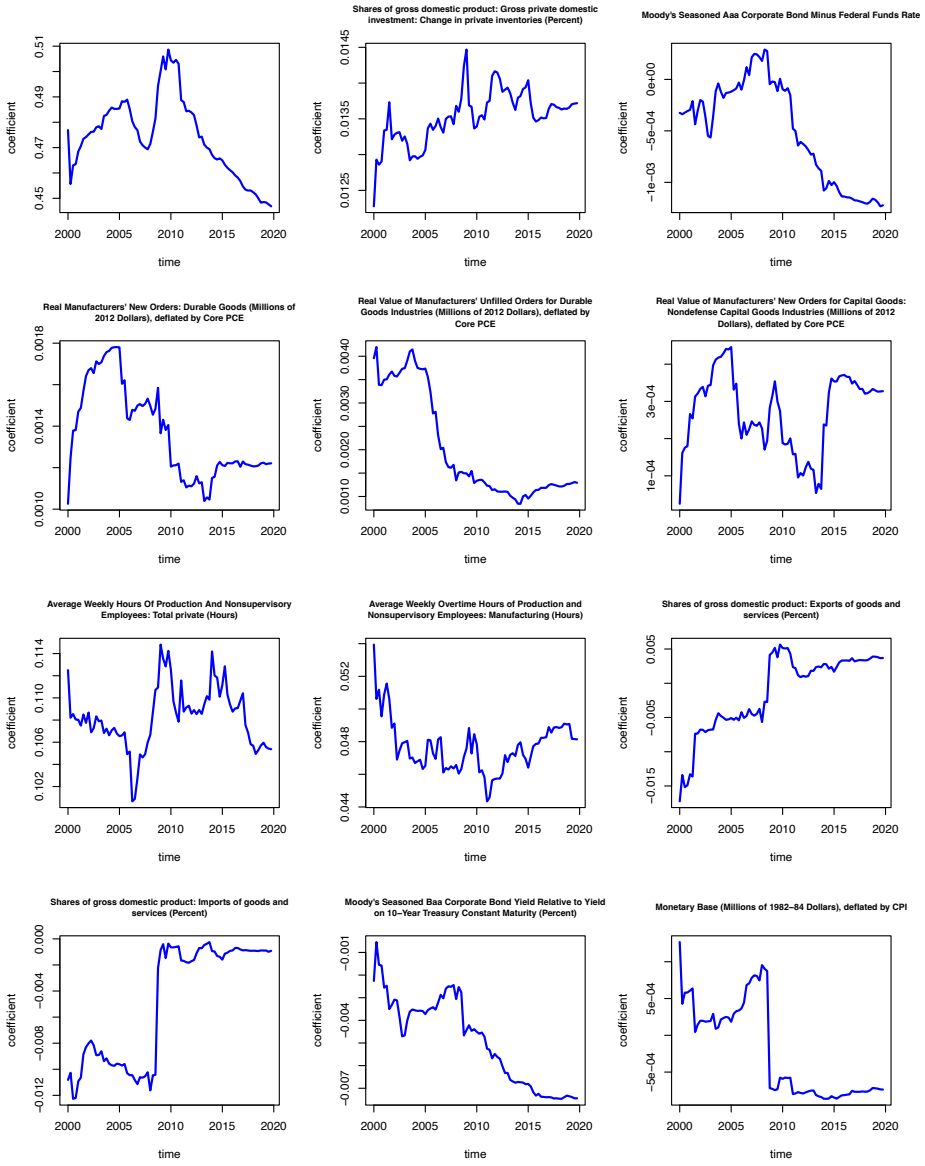

Figure 16a: Ridge regression: The evolution of the estimated β coefficients over time

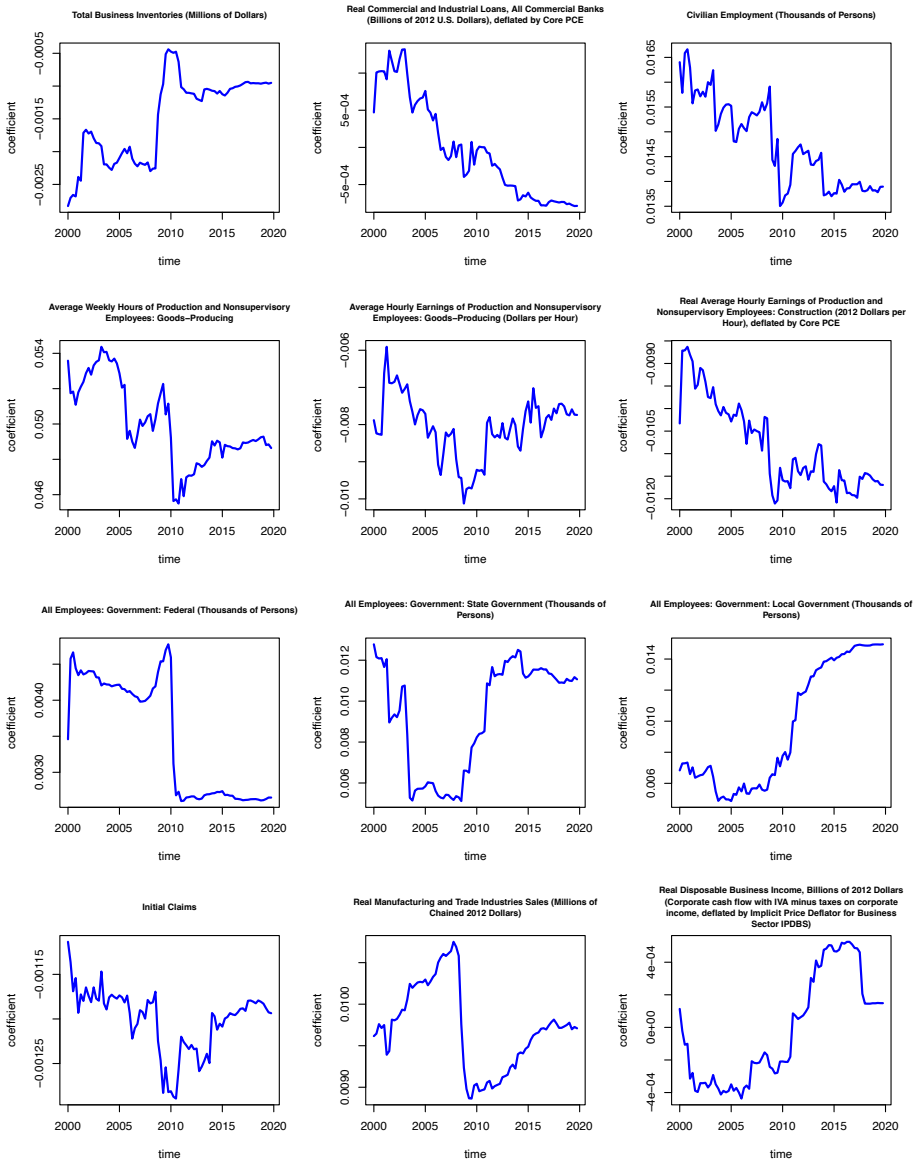

Figure 16b: Ridge regression: The evolution of the estimated β coefficients over time

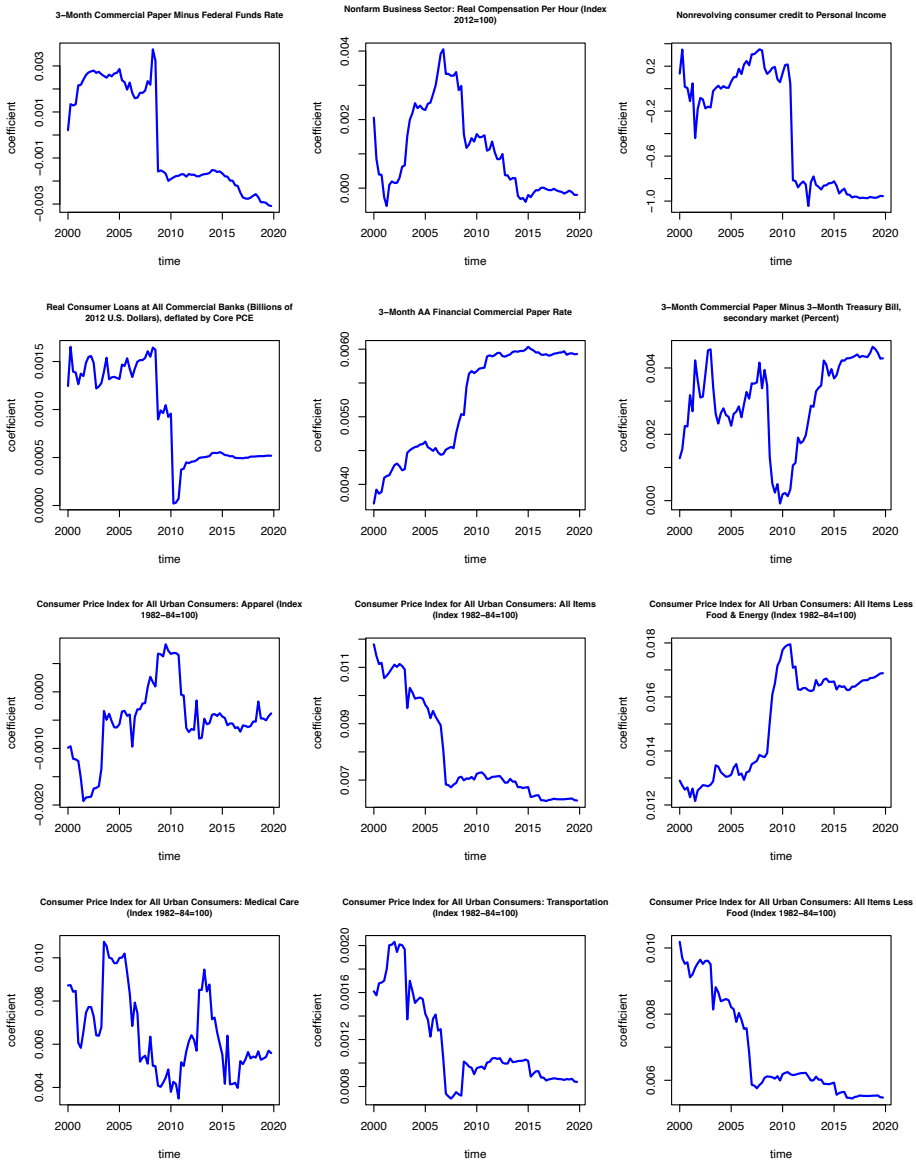

Figure 16c: Ridge regression: The evolution of the estimated β coefficients over time

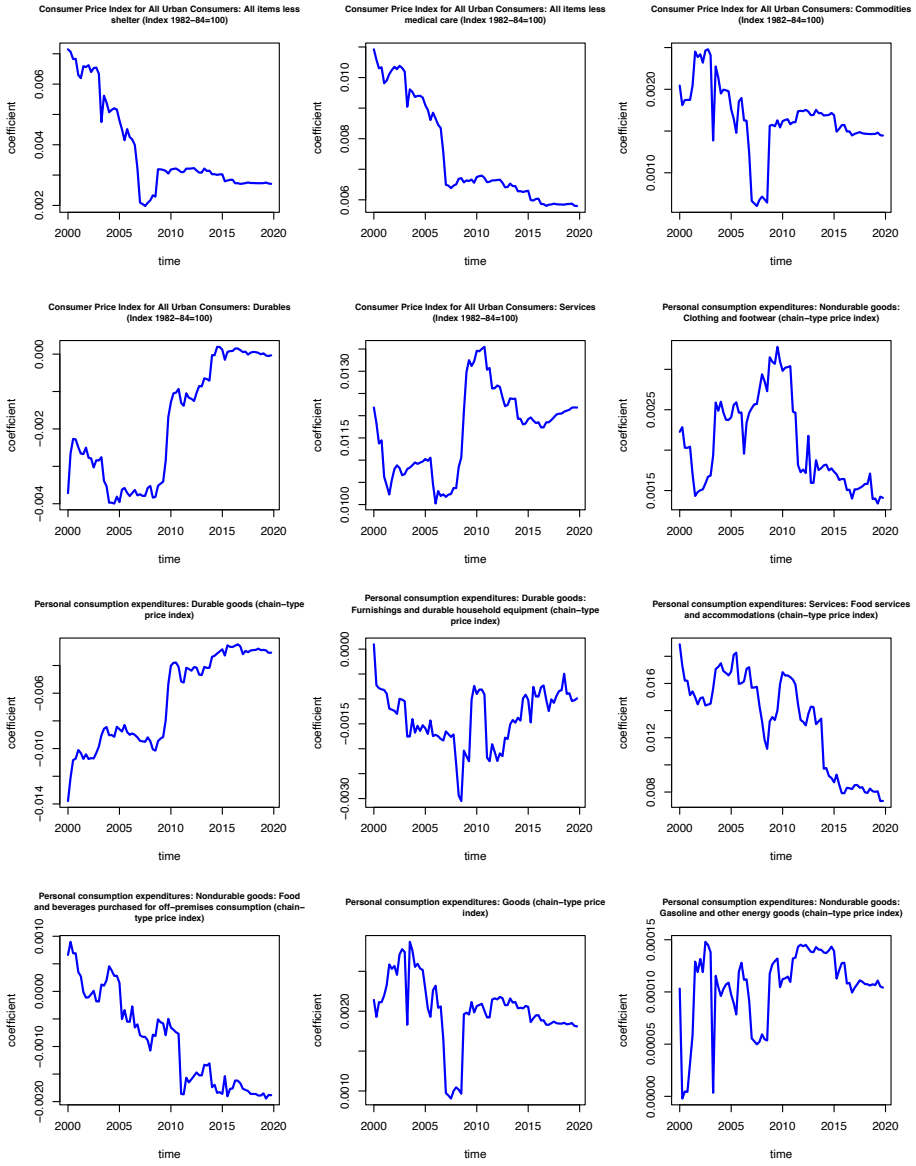

Figure 16d: Ridge regression: The evolution of the estimated β coefficients over time

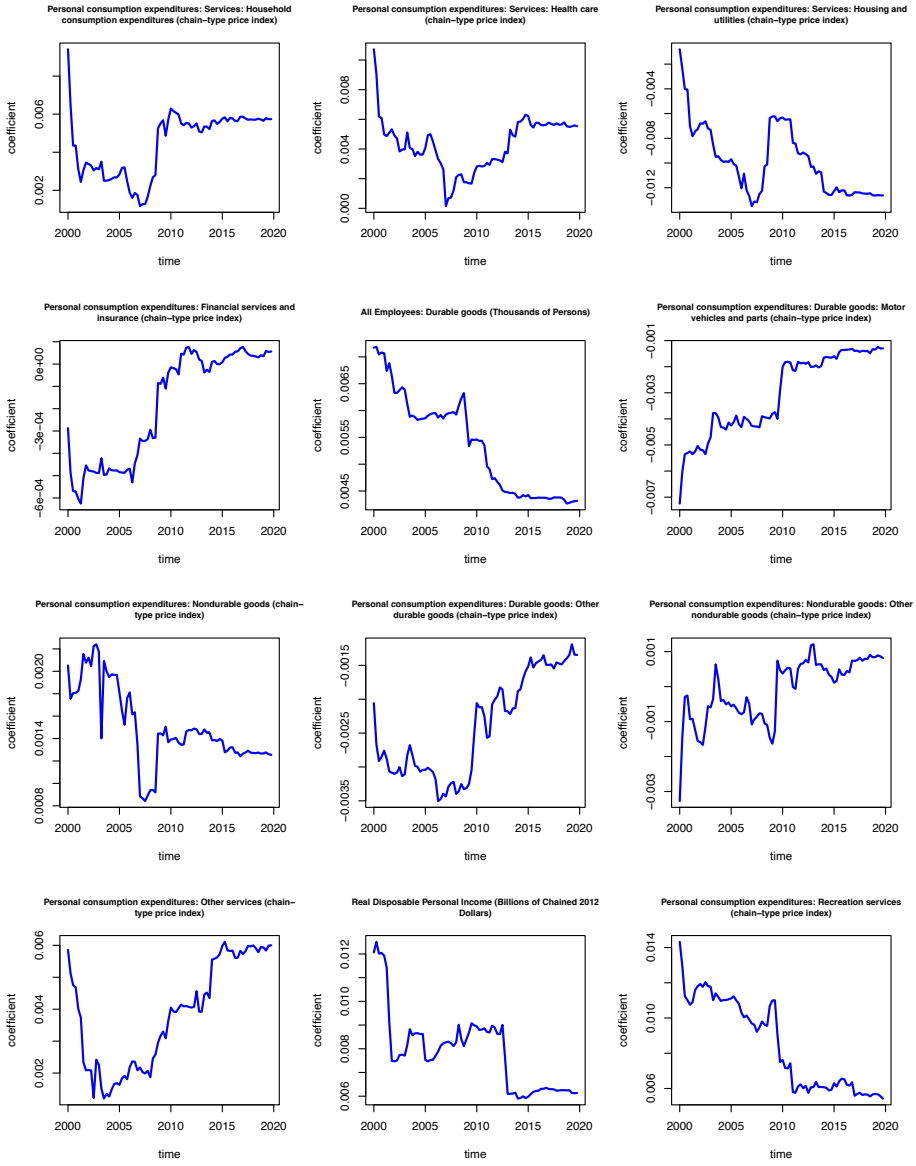

Figure 16e: Ridge regression: The evolution of the estimated β coefficients over time

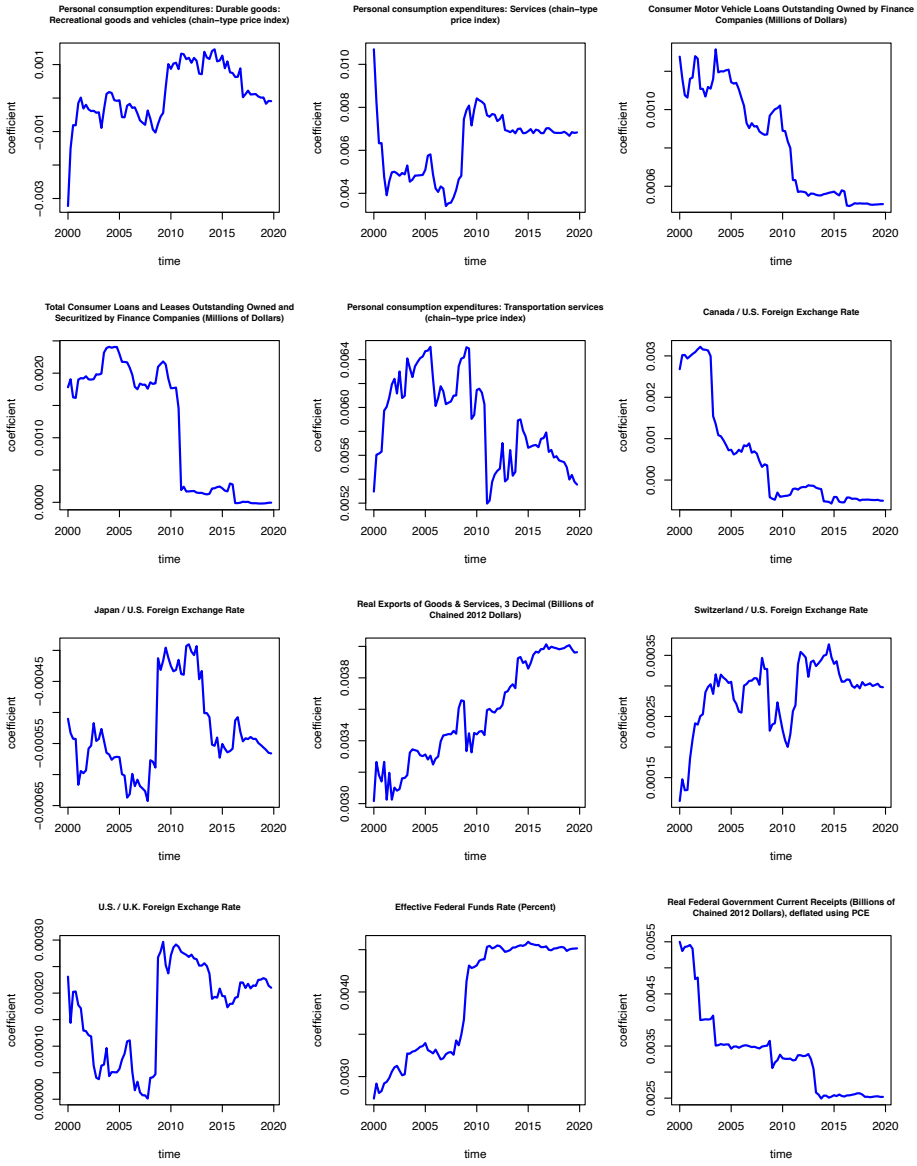

Figure 16f: Ridge regression: The evolution of the estimated β coefficients over time

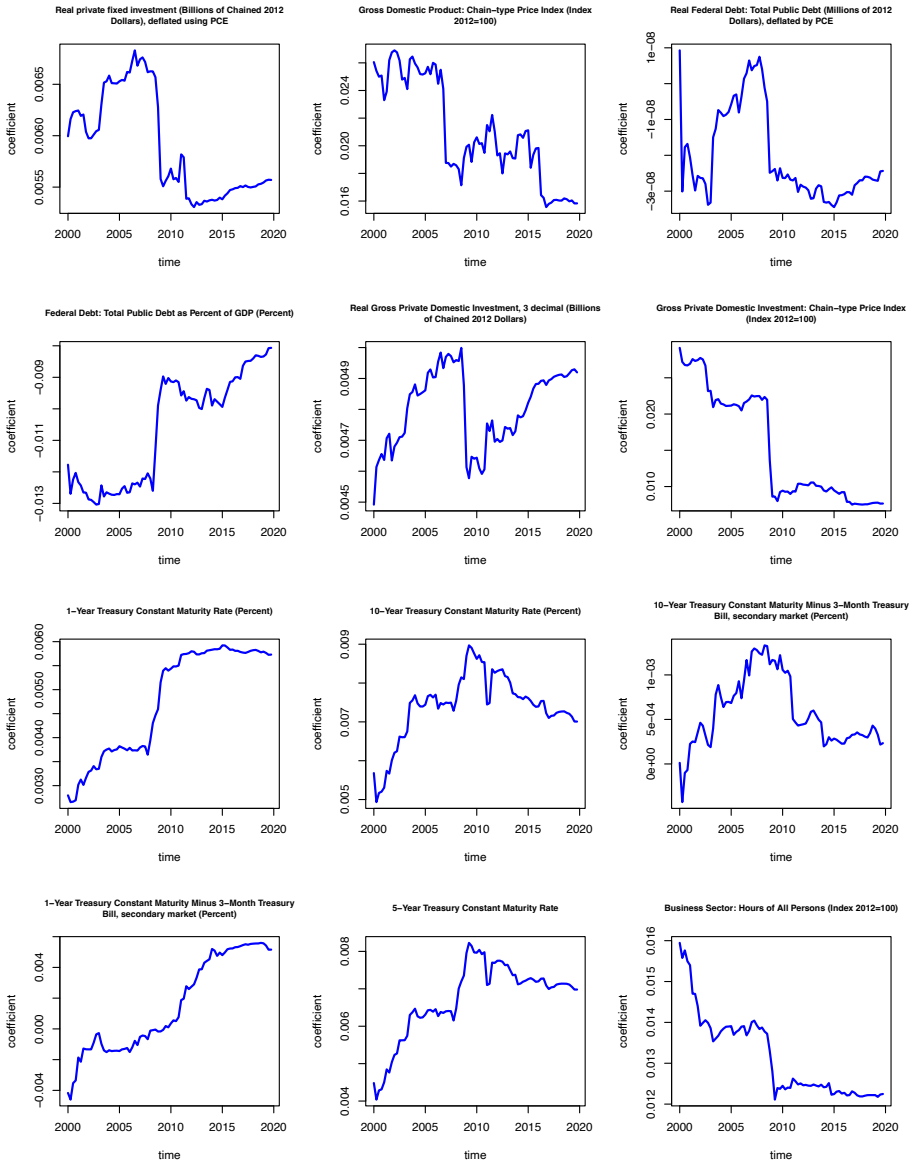

Figure 16g: Ridge regression: The evolution of the estimated β coefficients over time

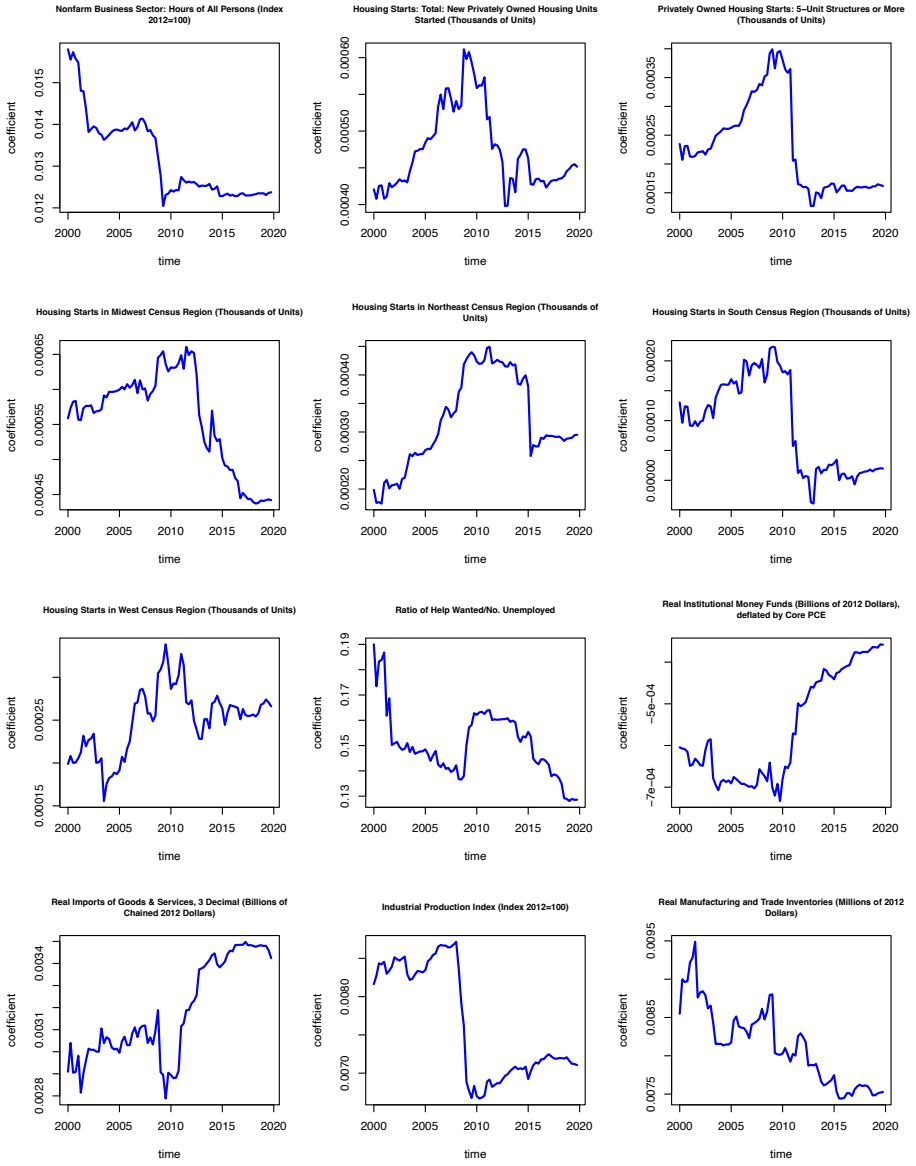

Figure 16h: Ridge regression: The evolution of the estimated β coefficients over time

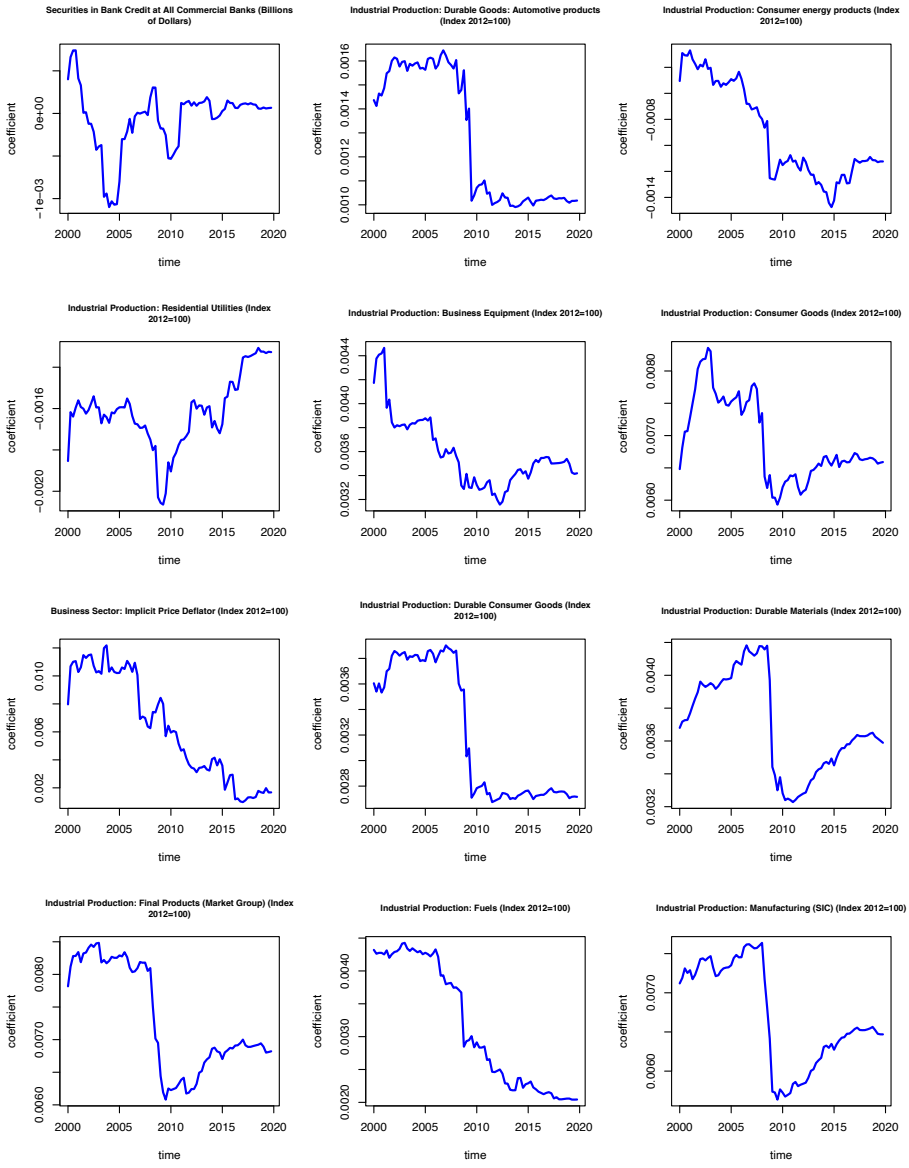

Figure 16i: Ridge regression: The evolution of the estimated β coefficients over time

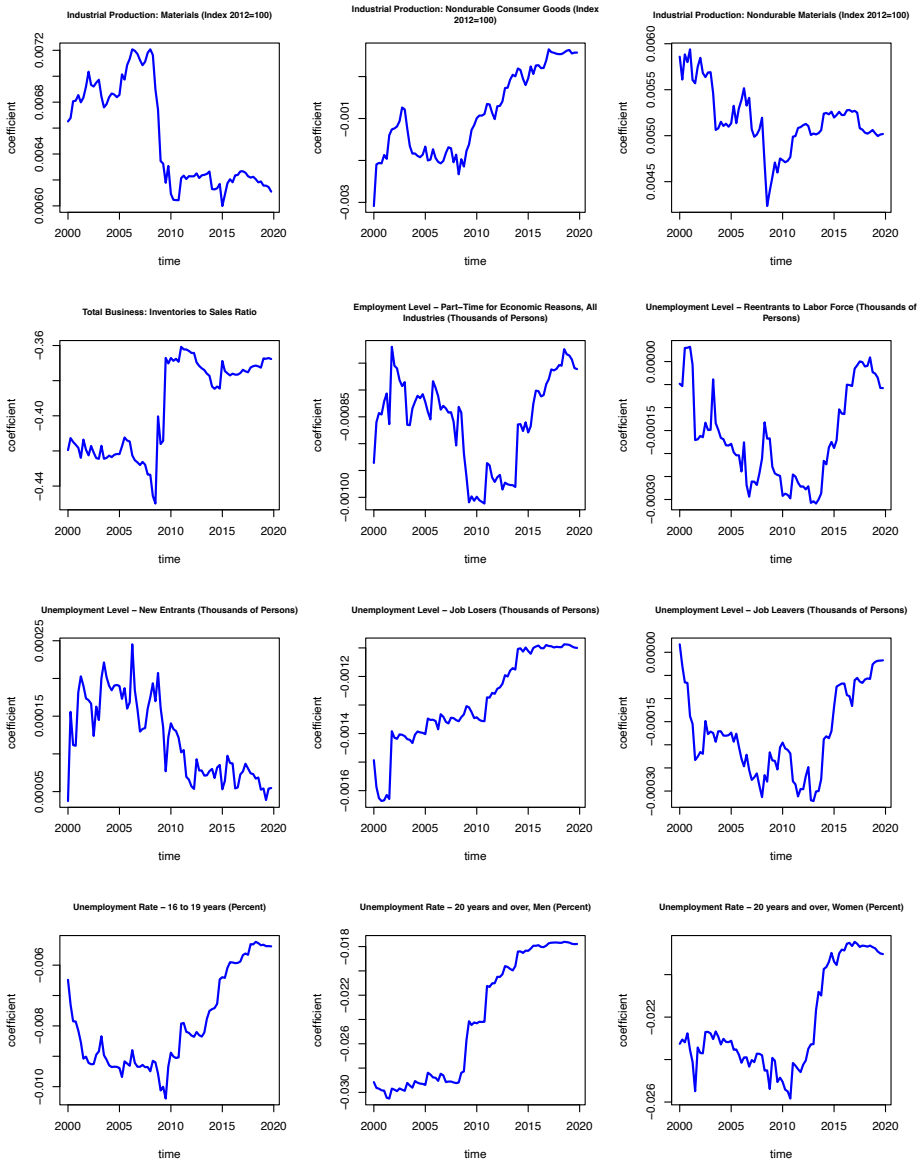

Figure 16j: Ridge regression: The evolution of the estimated β coefficients over time

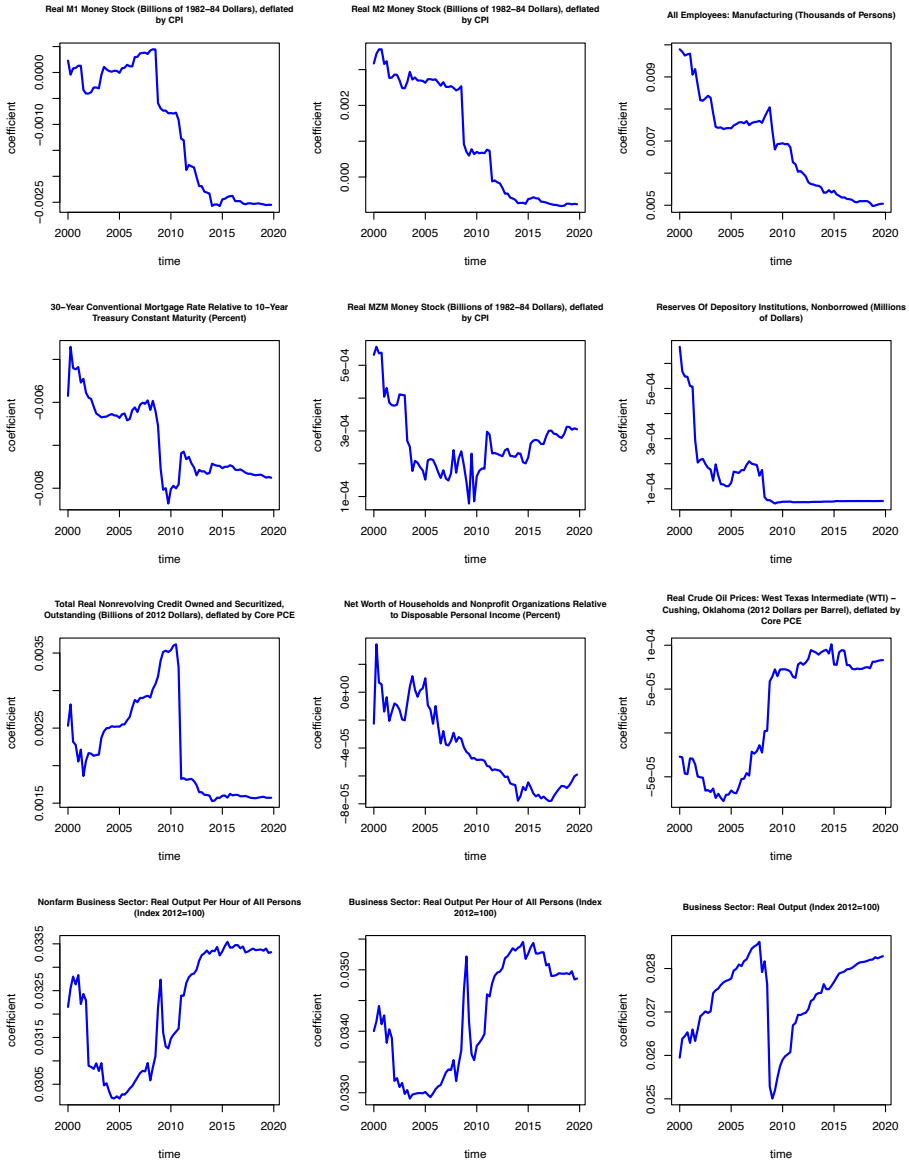

Figure 16k: Ridge regression: The evolution of the estimated β coefficients over time

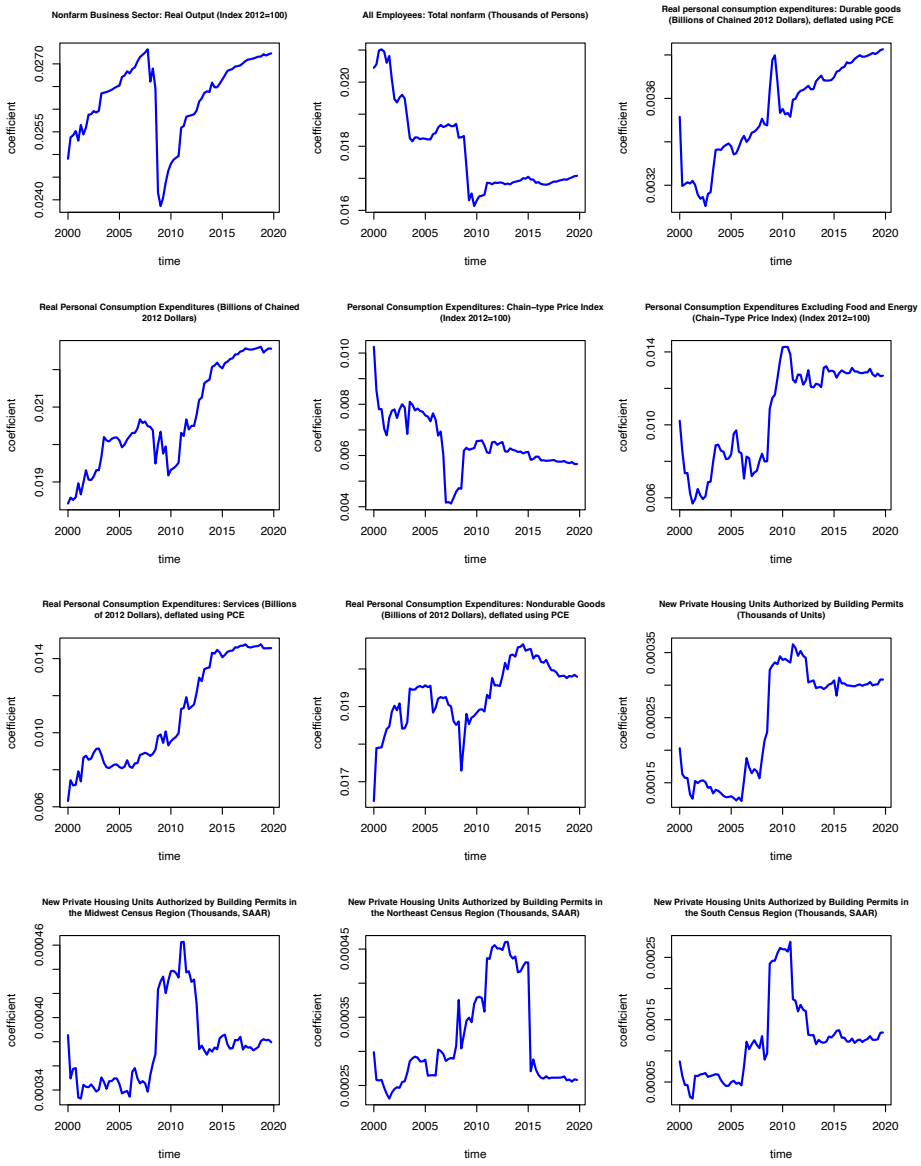

Figure 16l: Ridge regression: The evolution of the estimated β coefficients over time

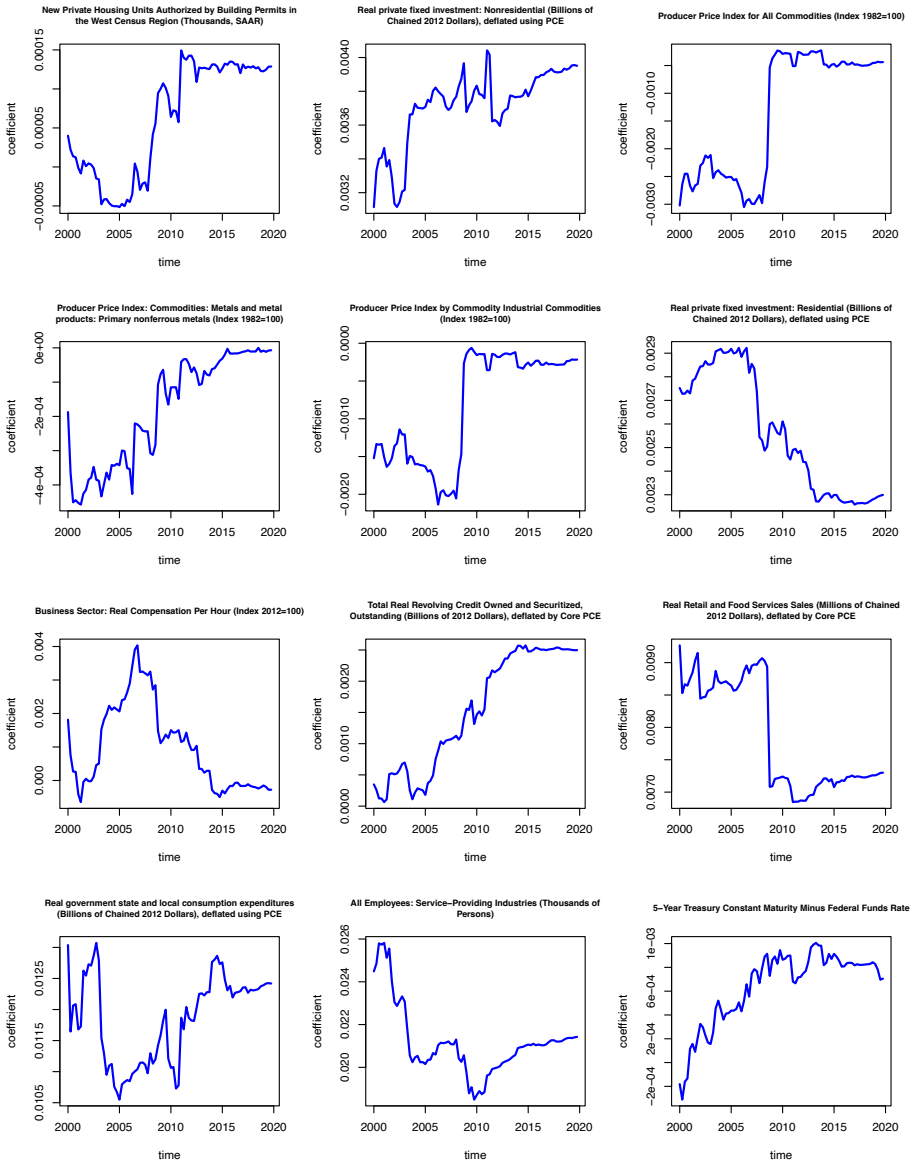

Figure 16m: Ridge regression: The evolution of the estimated β coefficients over time

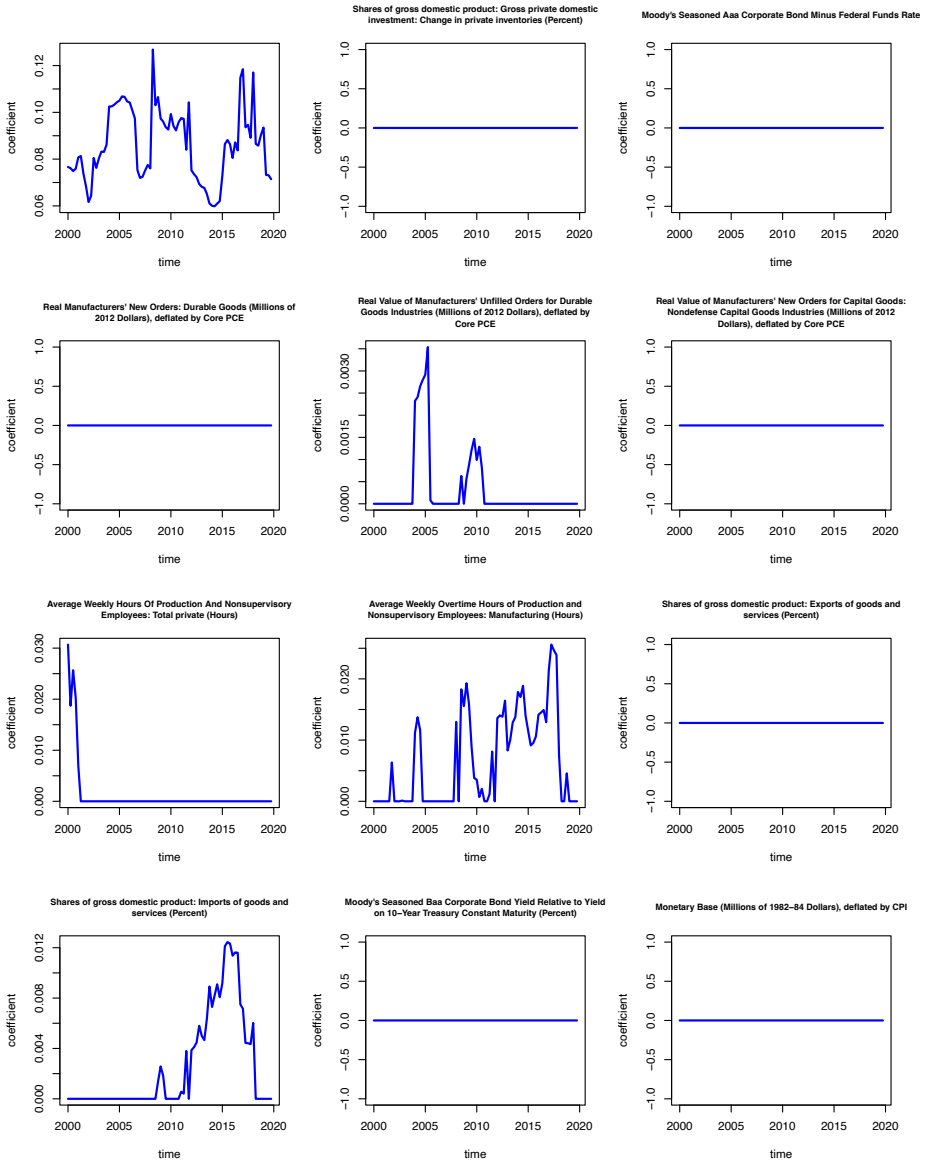

Figure 17a: Lasso regression: The evolution of the estimated β coefficients over time

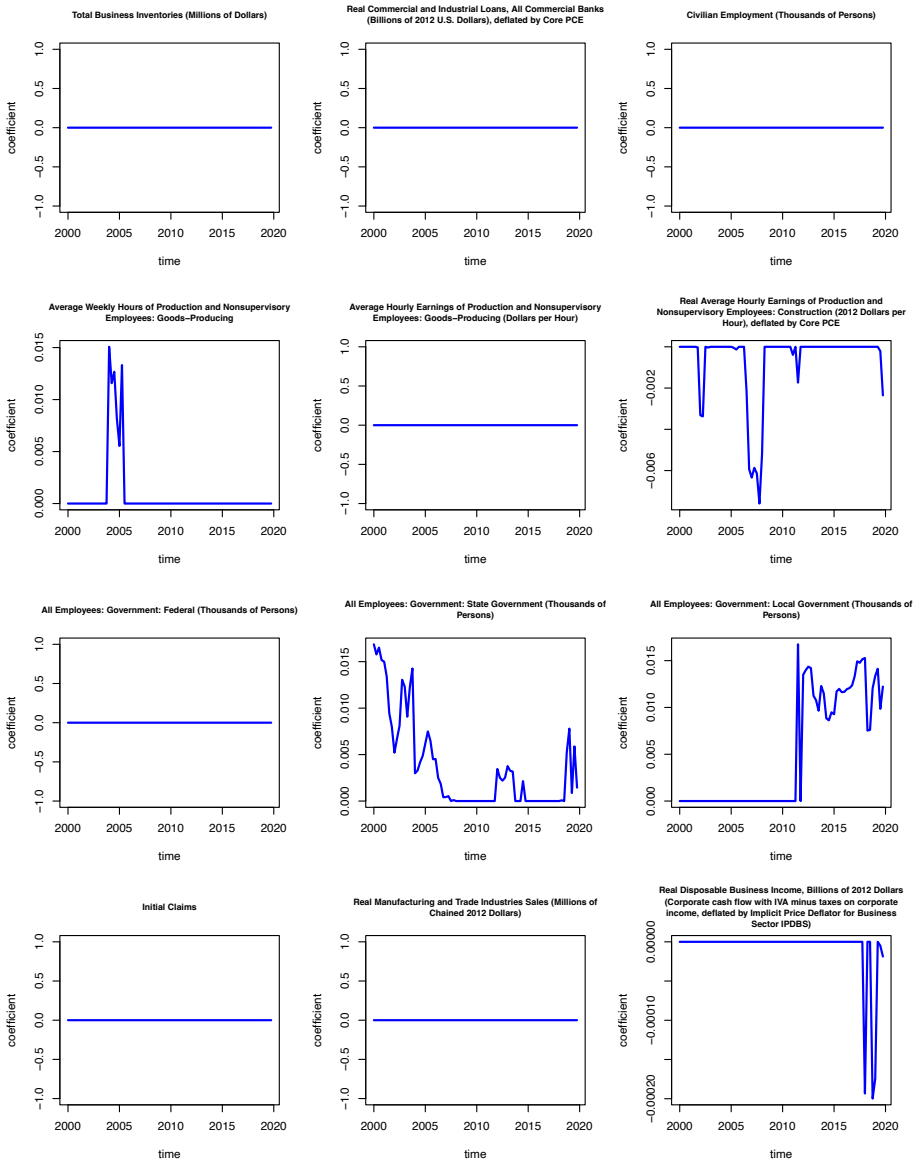

Figure 17b: Lasso regression: The evolution of the estimated β coefficients over time

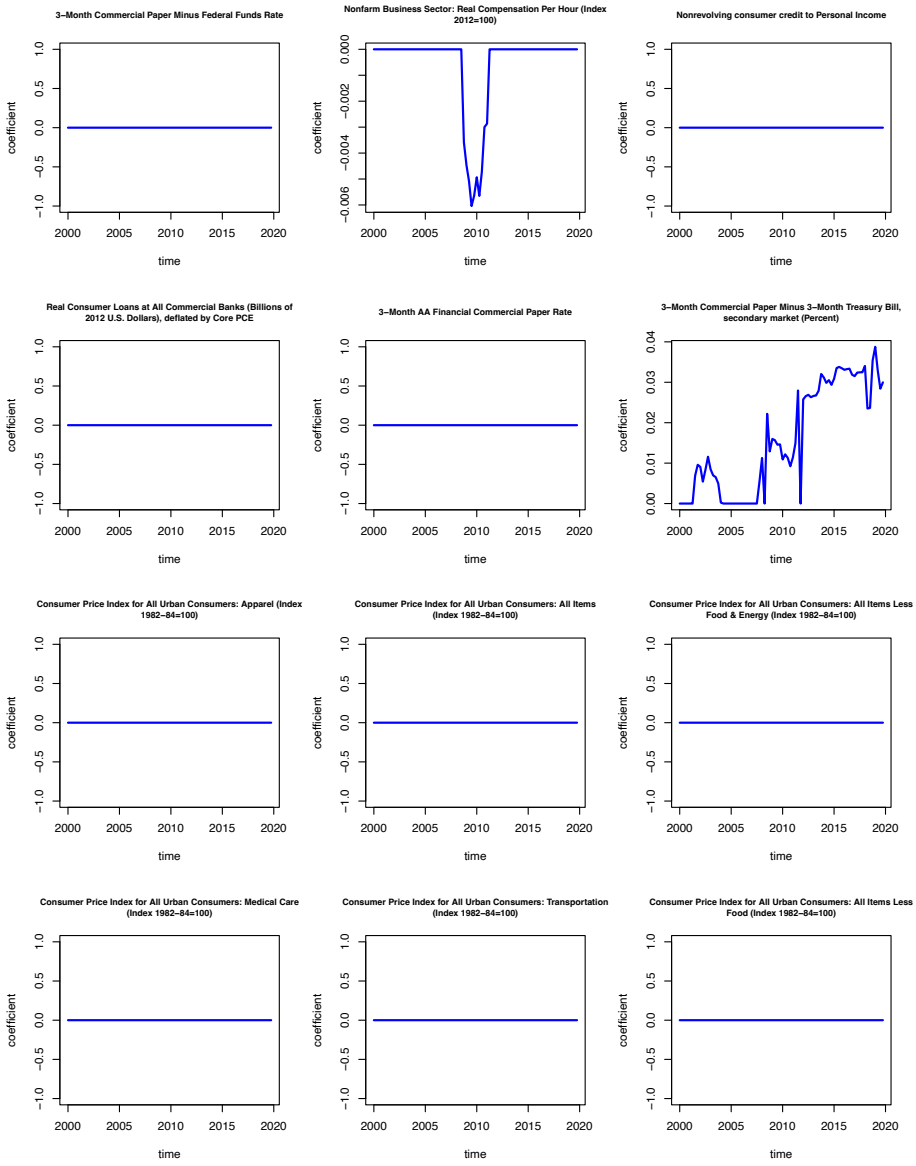

Figure 17c: Lasso regression: The evolution of the estimated β coefficients over time

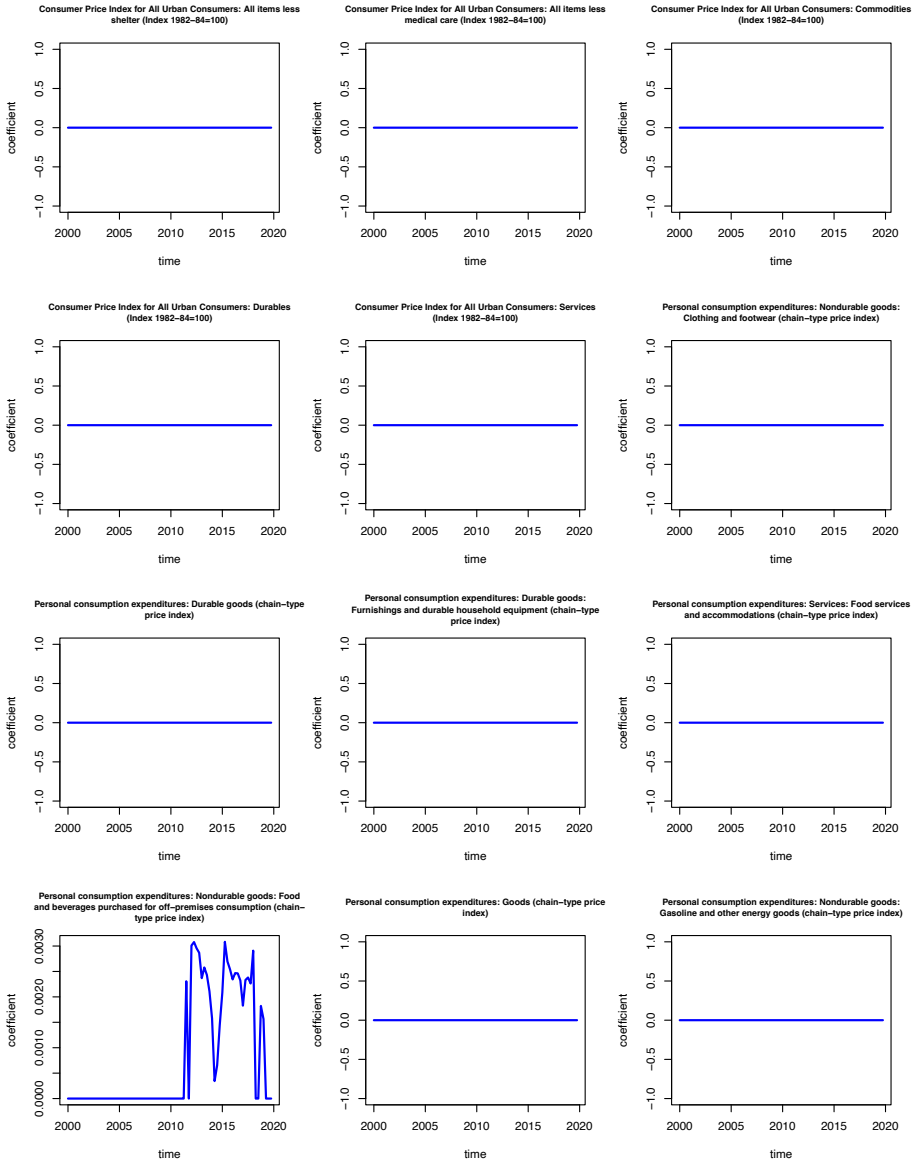

Figure 17d: Lasso regression: The evolution of the estimated β coefficients over time

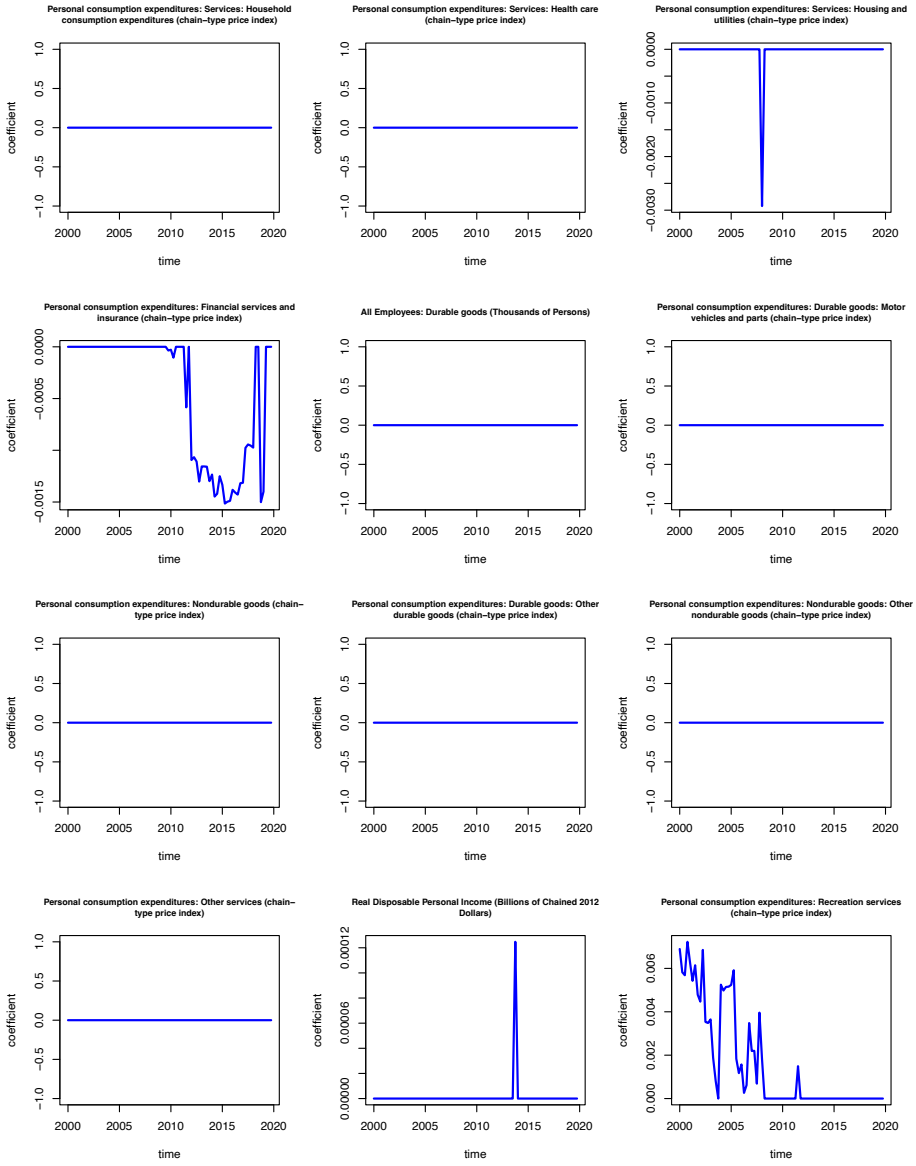

Figure 17e: Lasso regression: The evolution of the estimated β coefficients over time

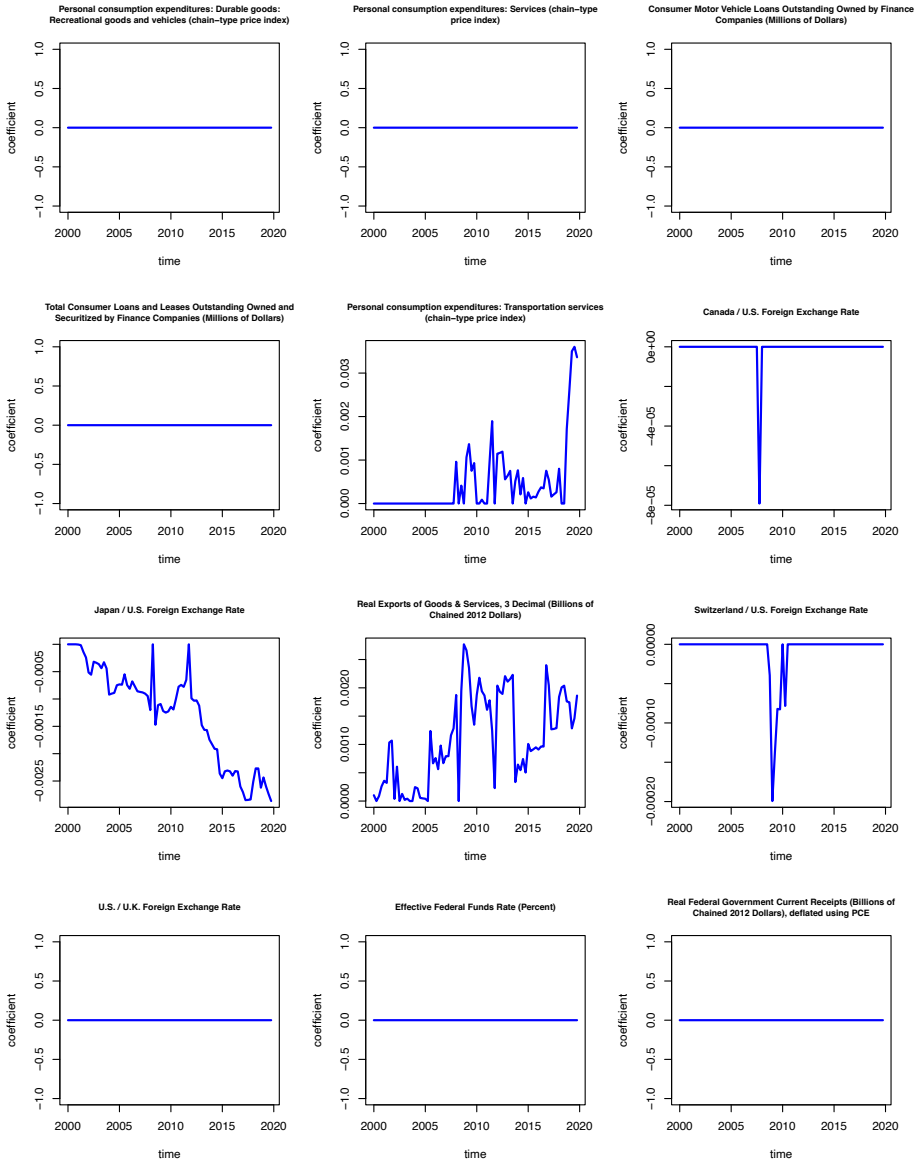

Figure 17f: Lasso regression: The evolution of the estimated β coefficients over time

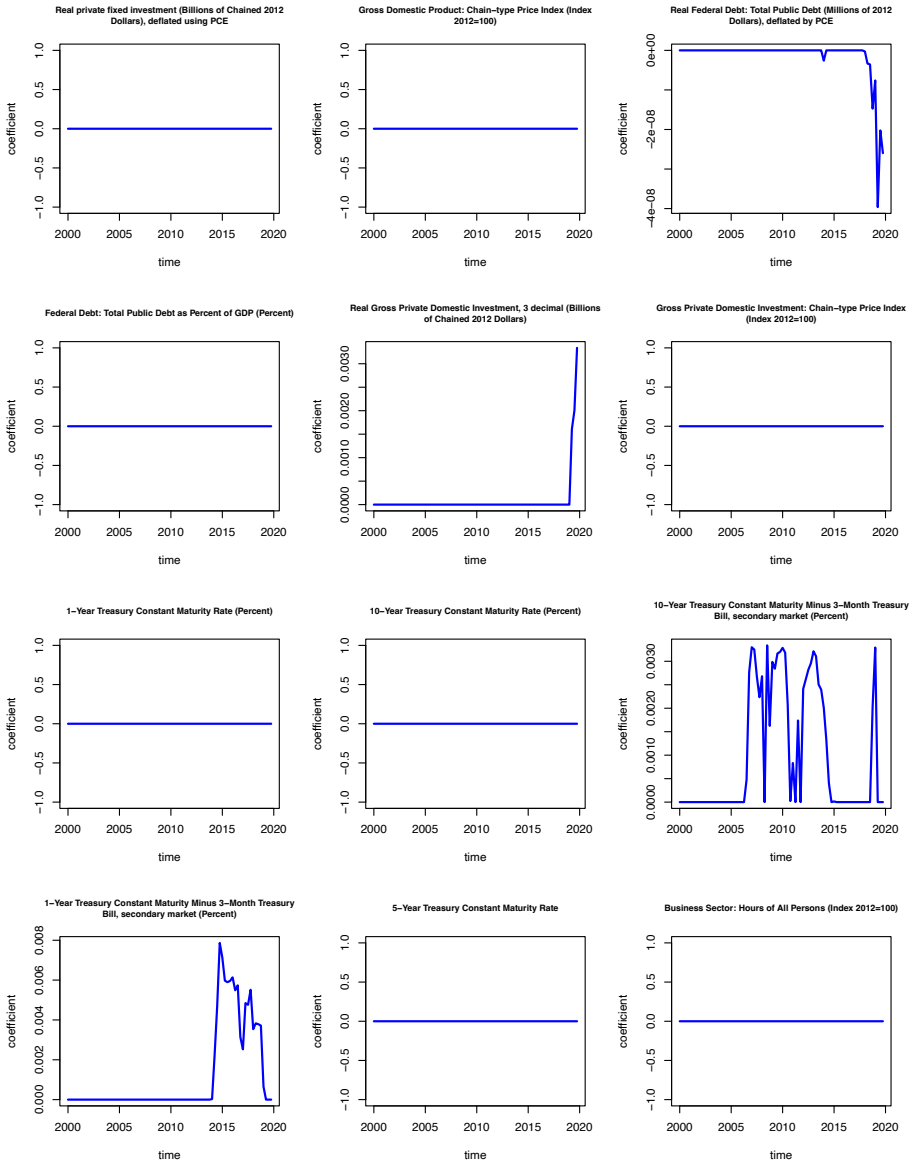

Figure 17g: Lasso regression: The evolution of the estimated β coefficients over time

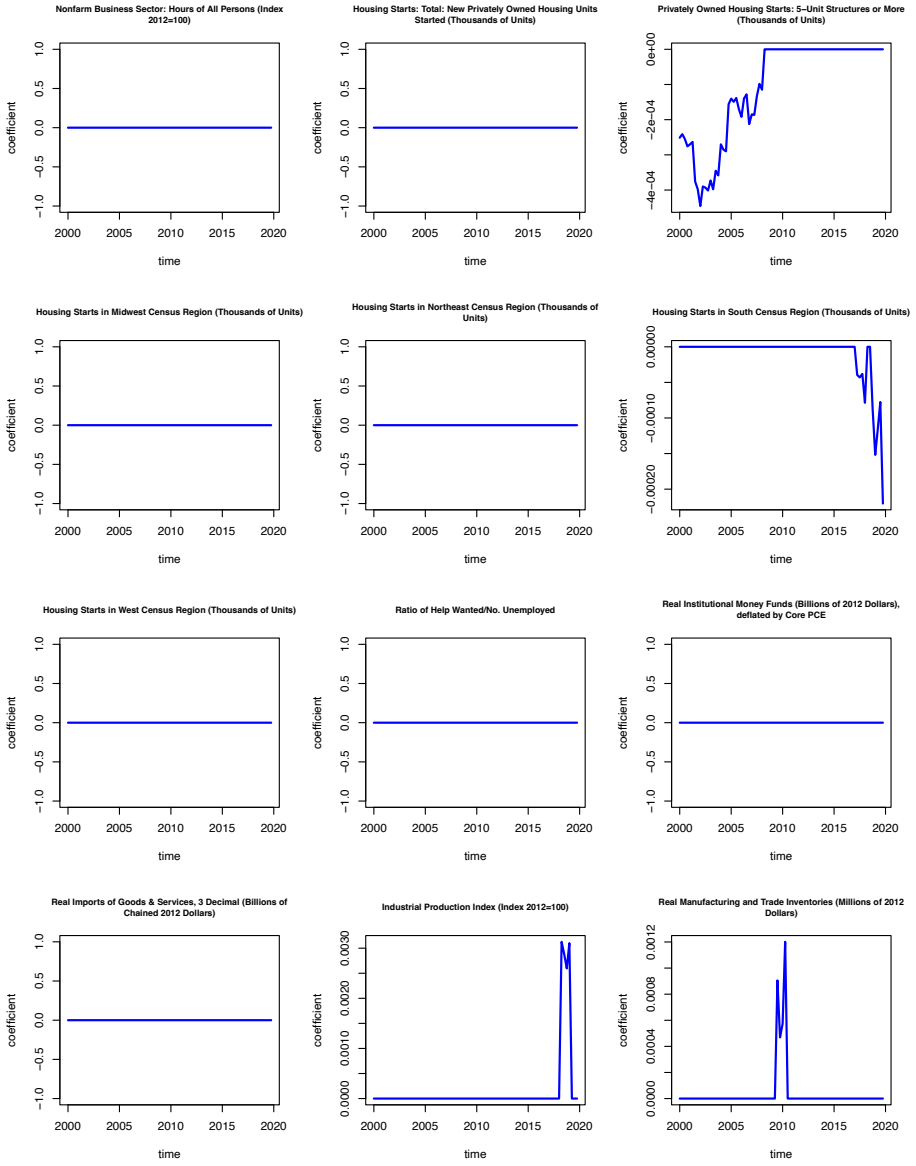

Figure 17h: Lasso regression: The evolution of the estimated β coefficients over time

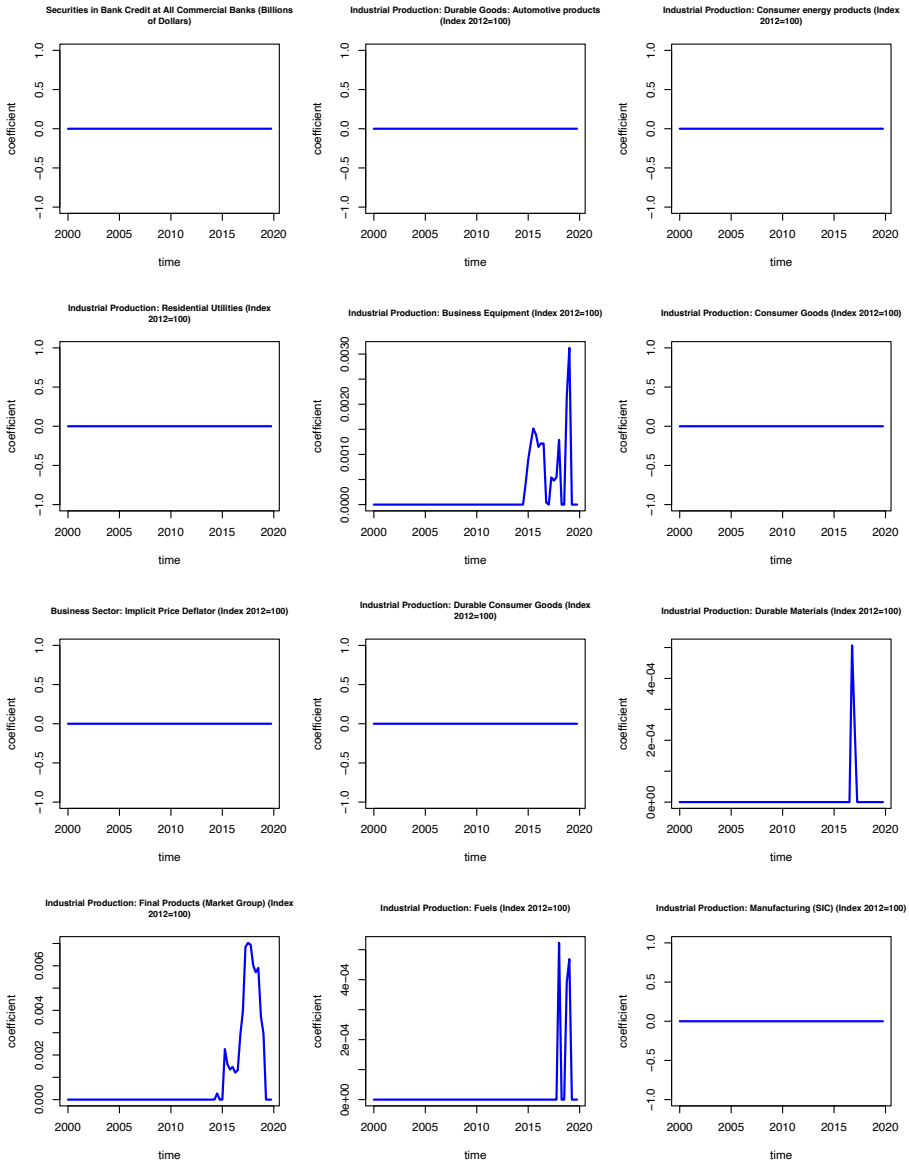

Figure 17i: Lasso regression: The evolution of the estimated β coefficients over time

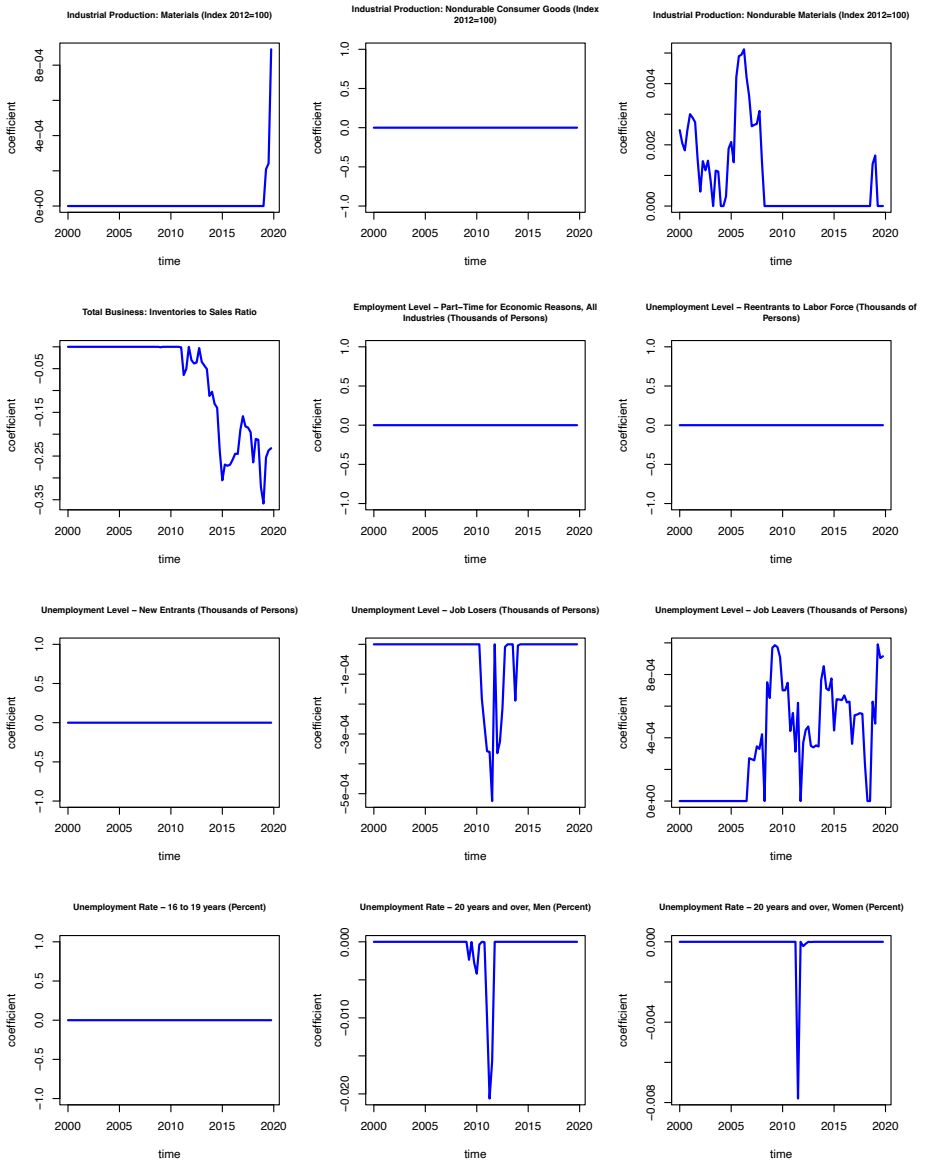

Figure 17j: Lasso regression: The evolution of the estimated β coefficients over time

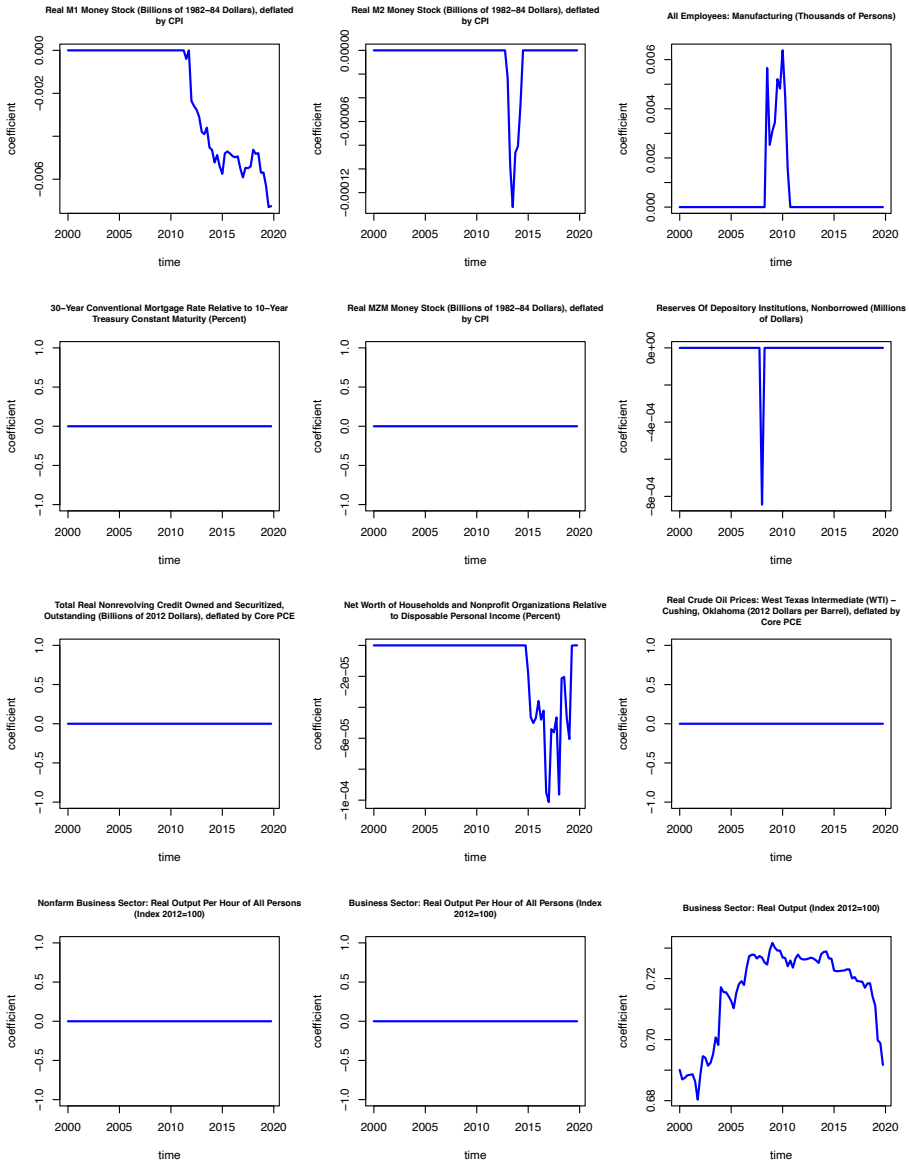

Figure 17k: Lasso regression: The evolution of the estimated β coefficients over time

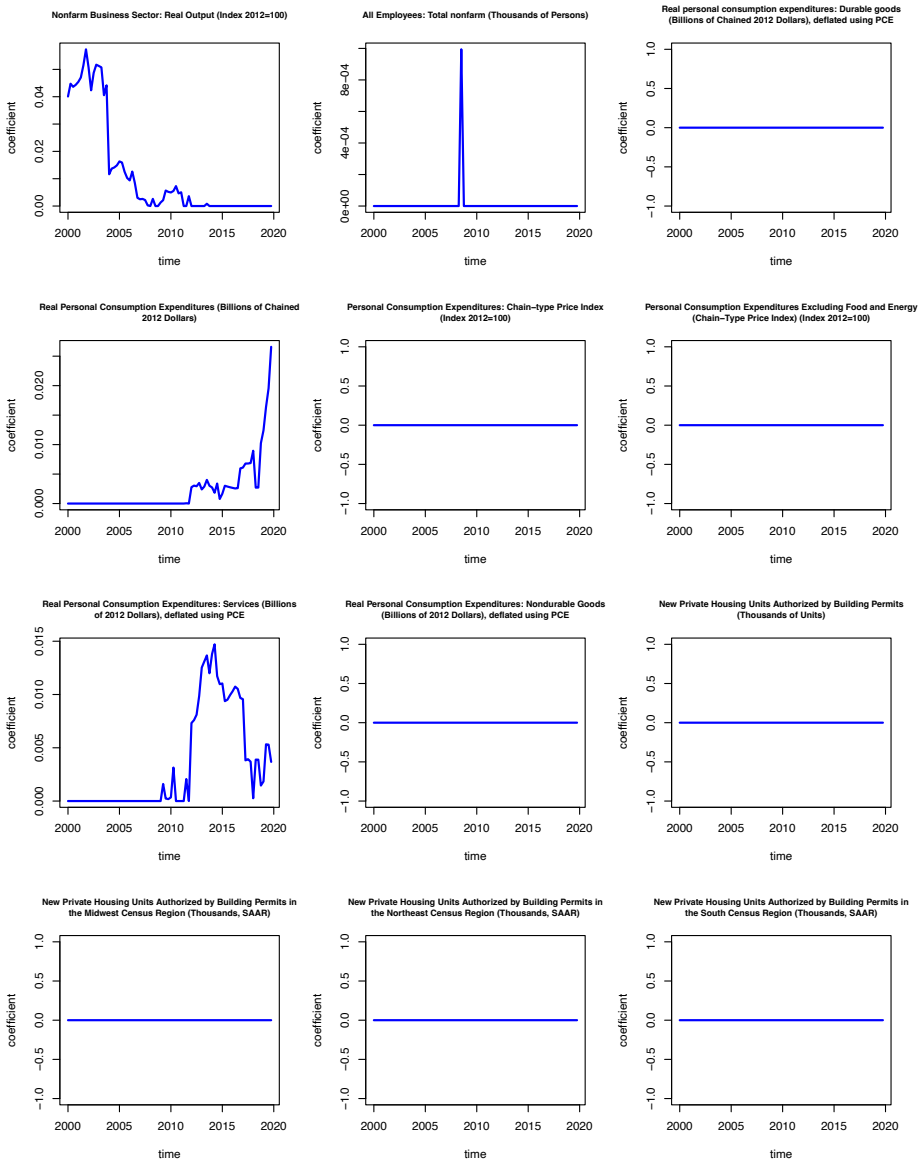

Figure 17l: Lasso regression: The evolution of the estimated β coefficients over time

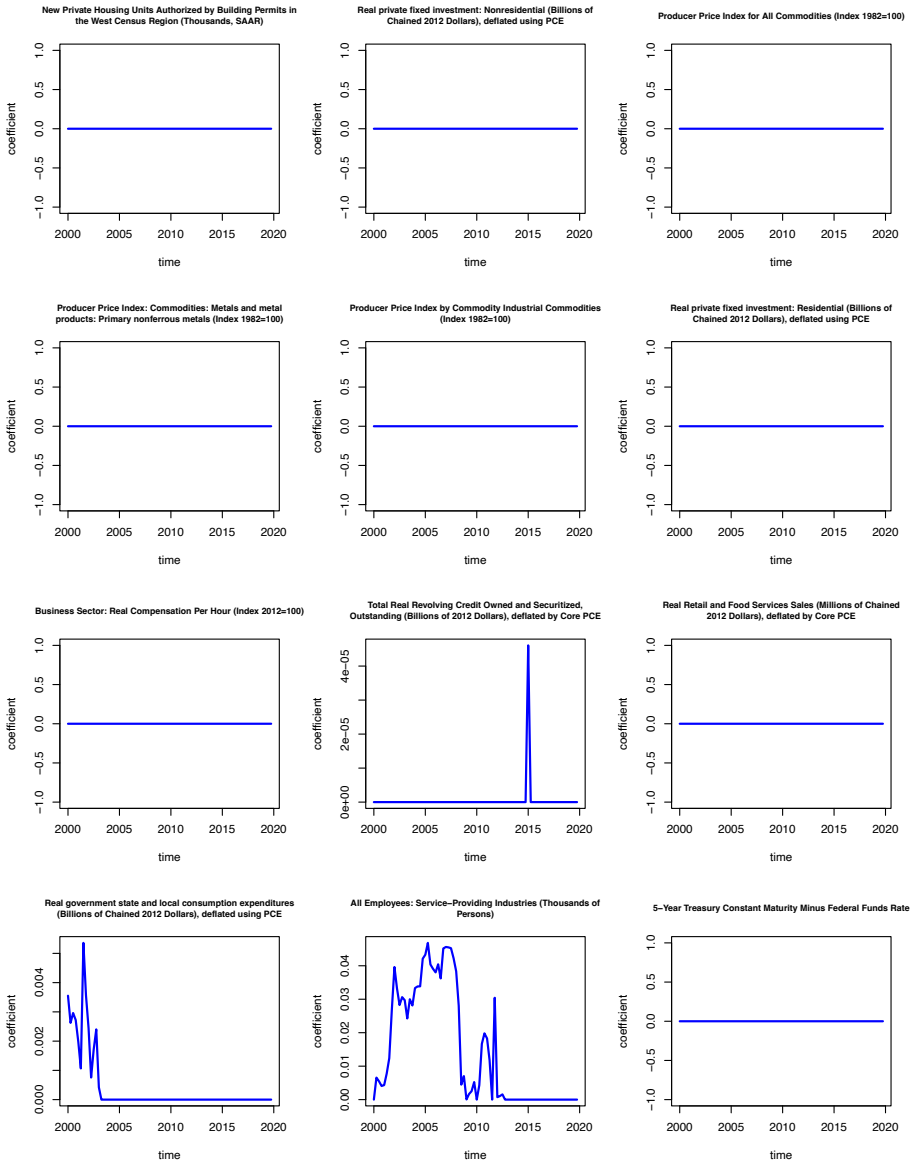

Figure 17m: Lasso regression: The evolution of the estimated β coefficients over time

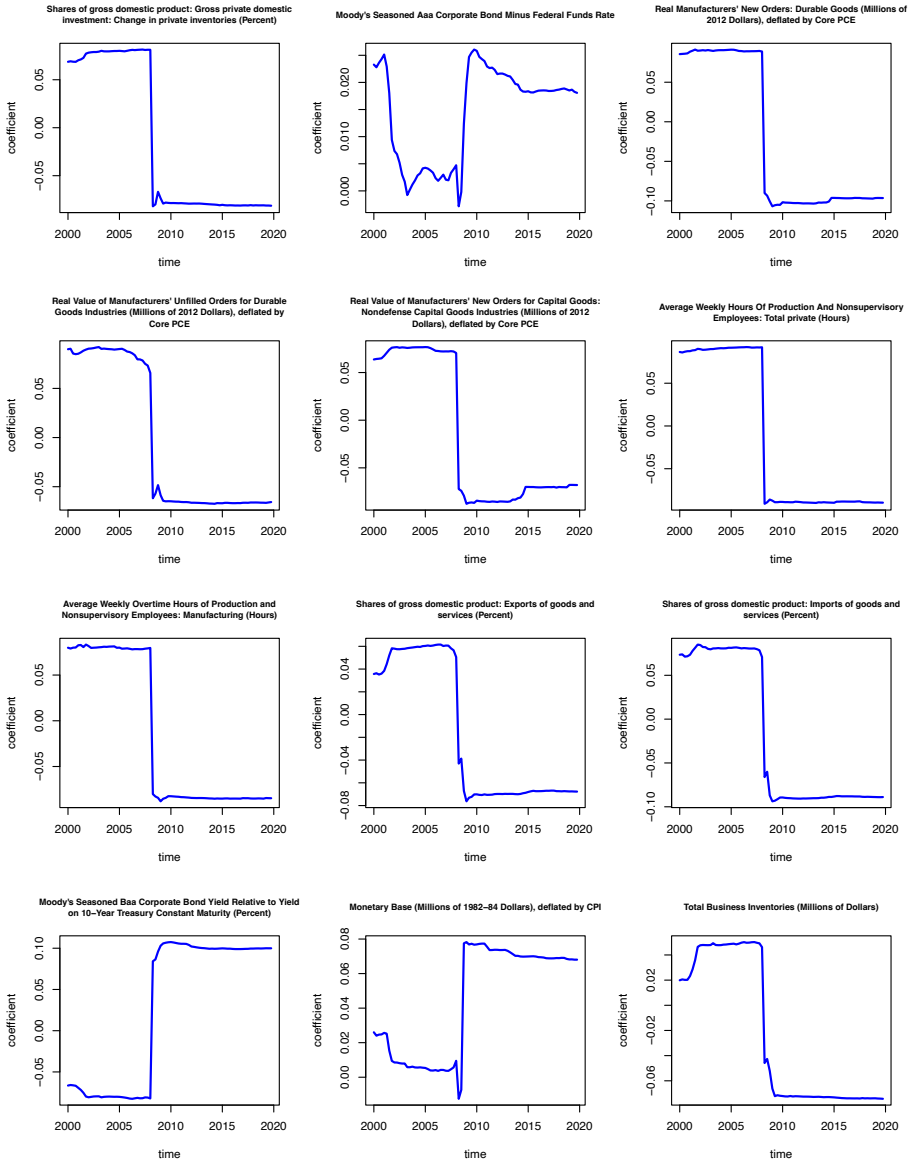

Figure 18a: PCA: The evolution of the loading factors over time

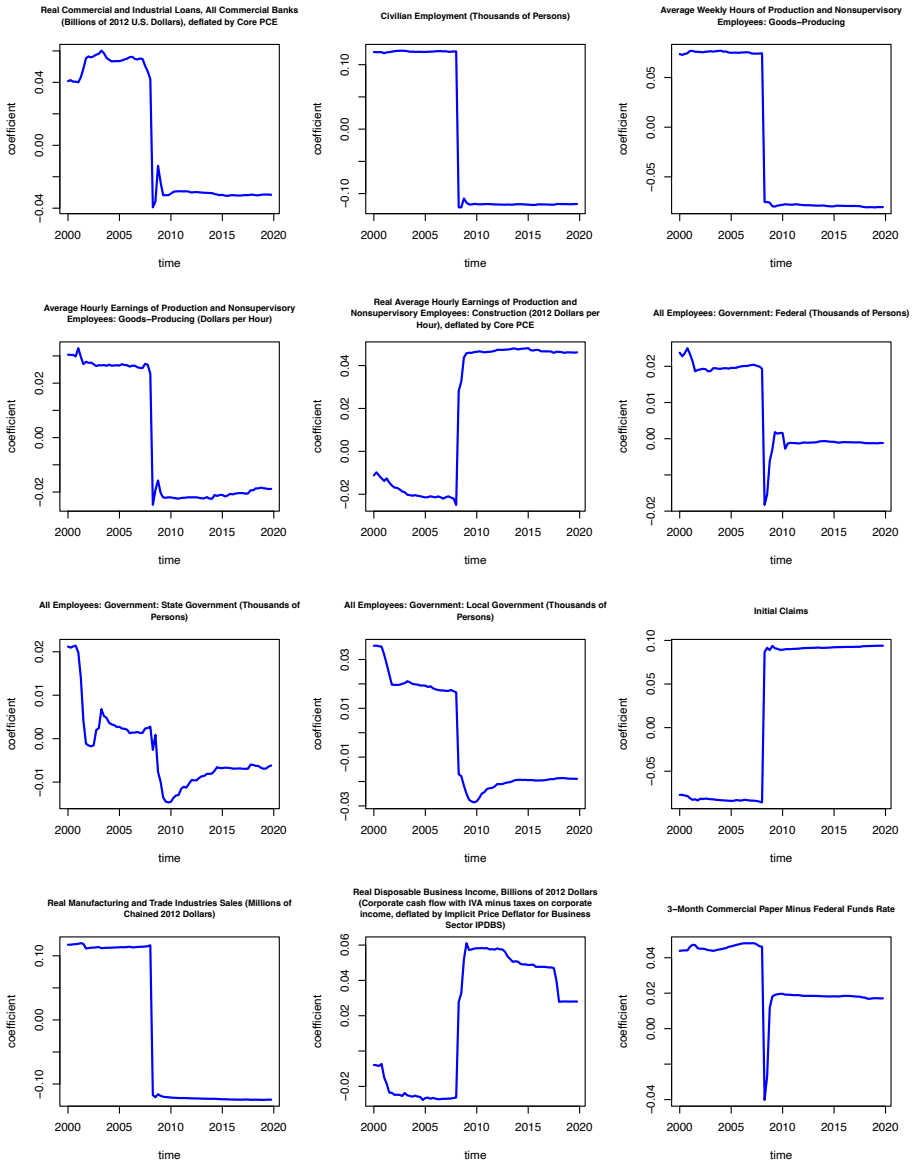

Figure 18b: PCA: The evolution of the loading factors over time

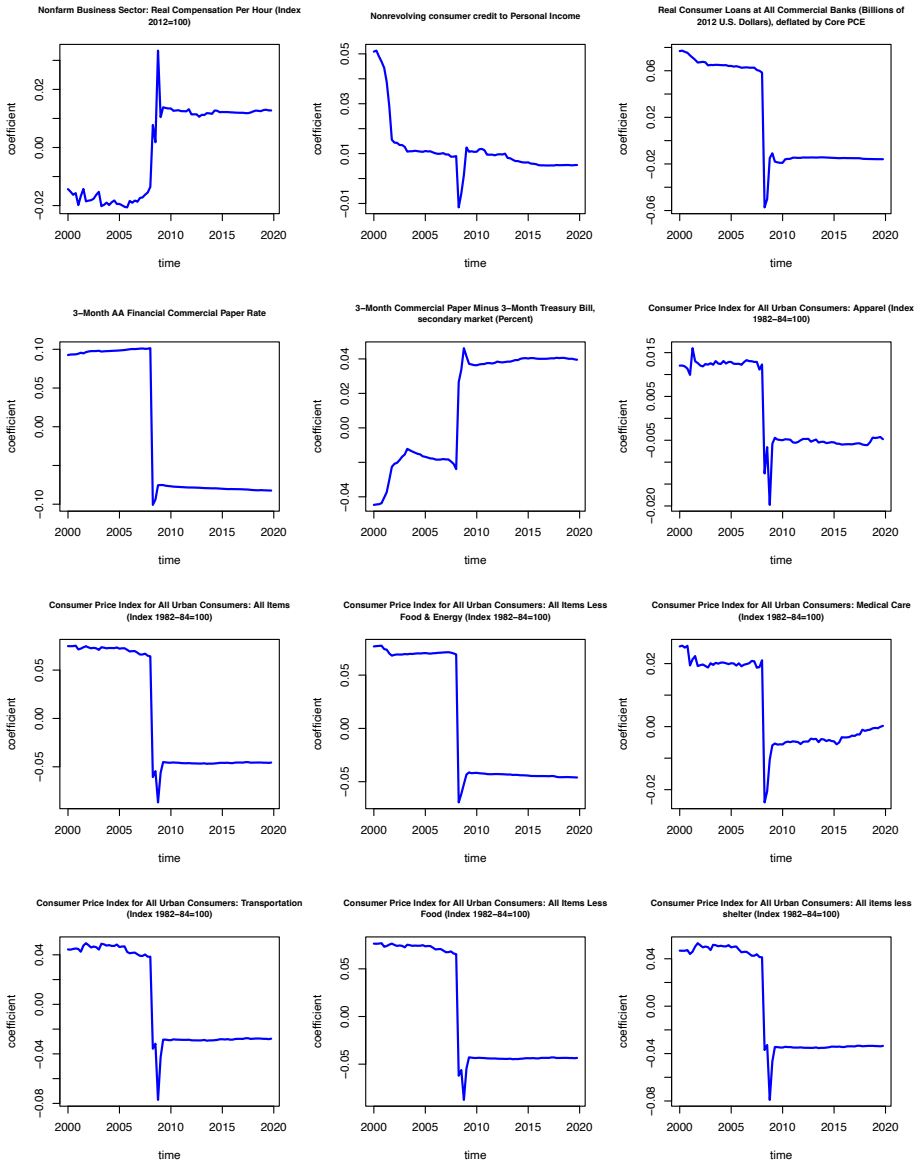

Figure 18c: PCA: The evolution of the loading factors over time

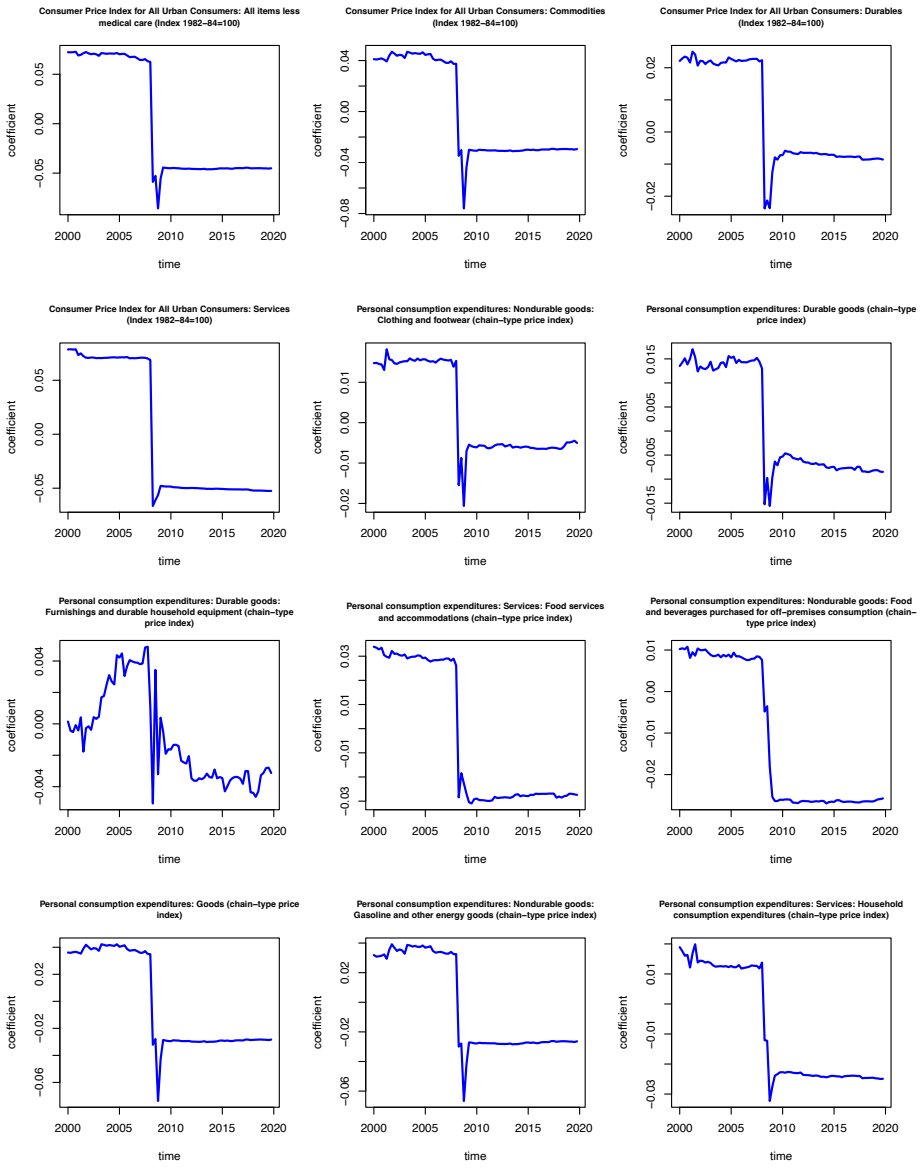

Figure 18d: PCA: The evolution of the loading factors over time

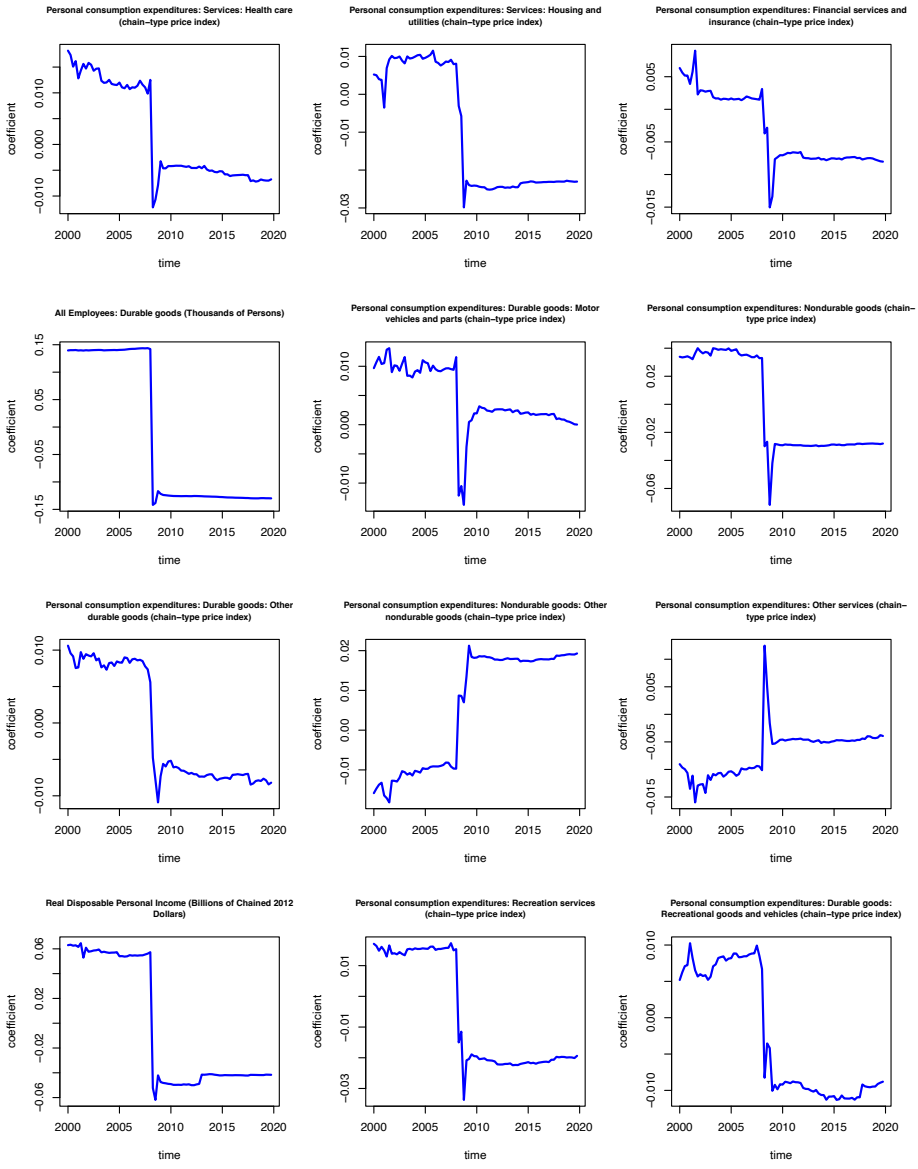

Figure 18e: PCA: The evolution of the loading factors over time

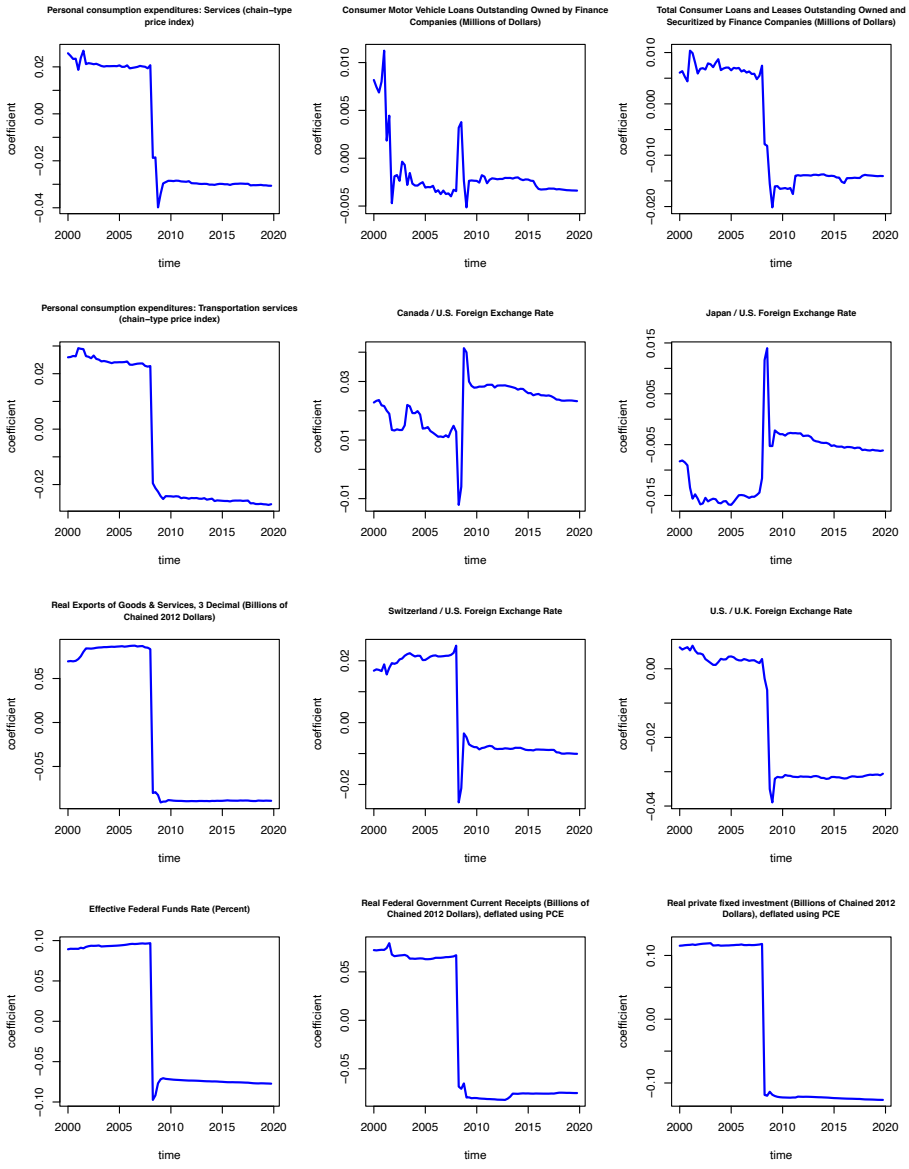

Figure 18f: PCA: The evolution of the loading factors over time

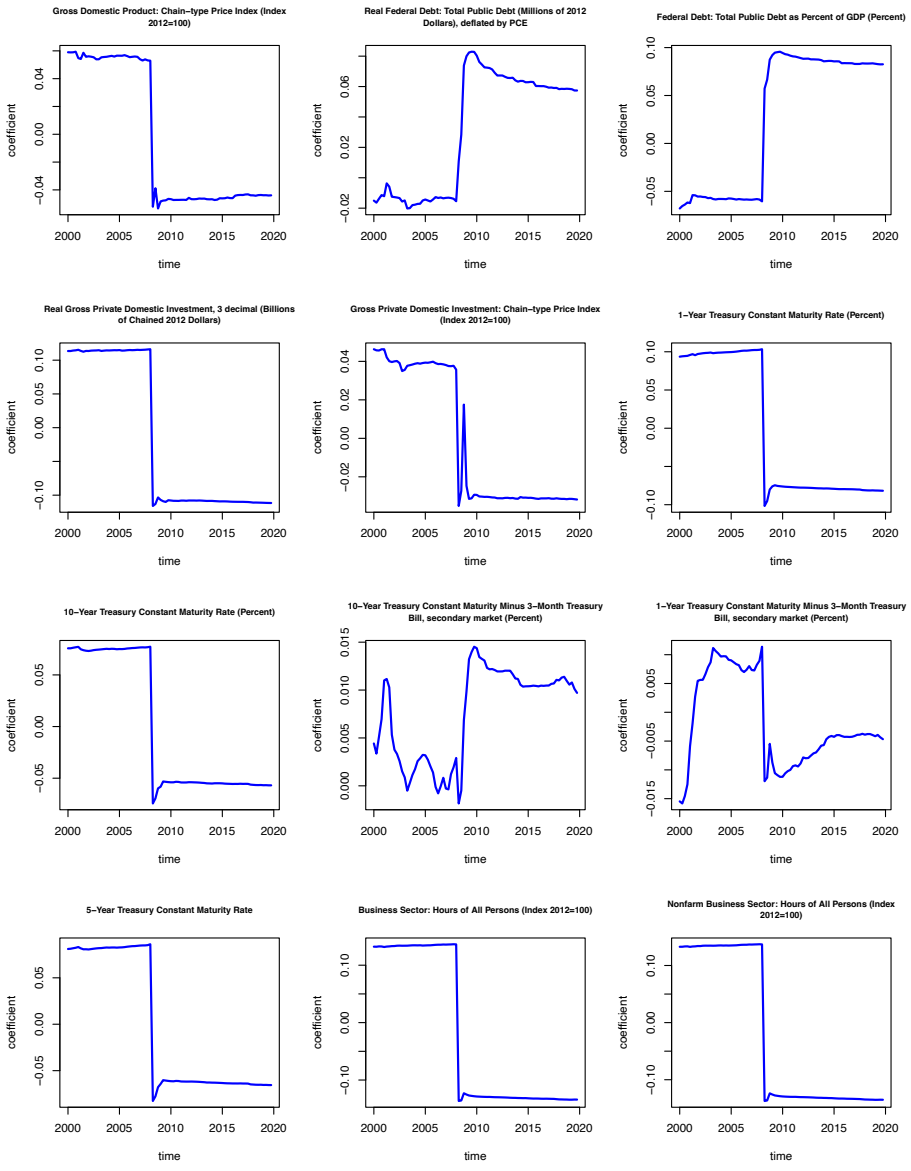

Figure 18g: PCA: The evolution of the loading factors over time

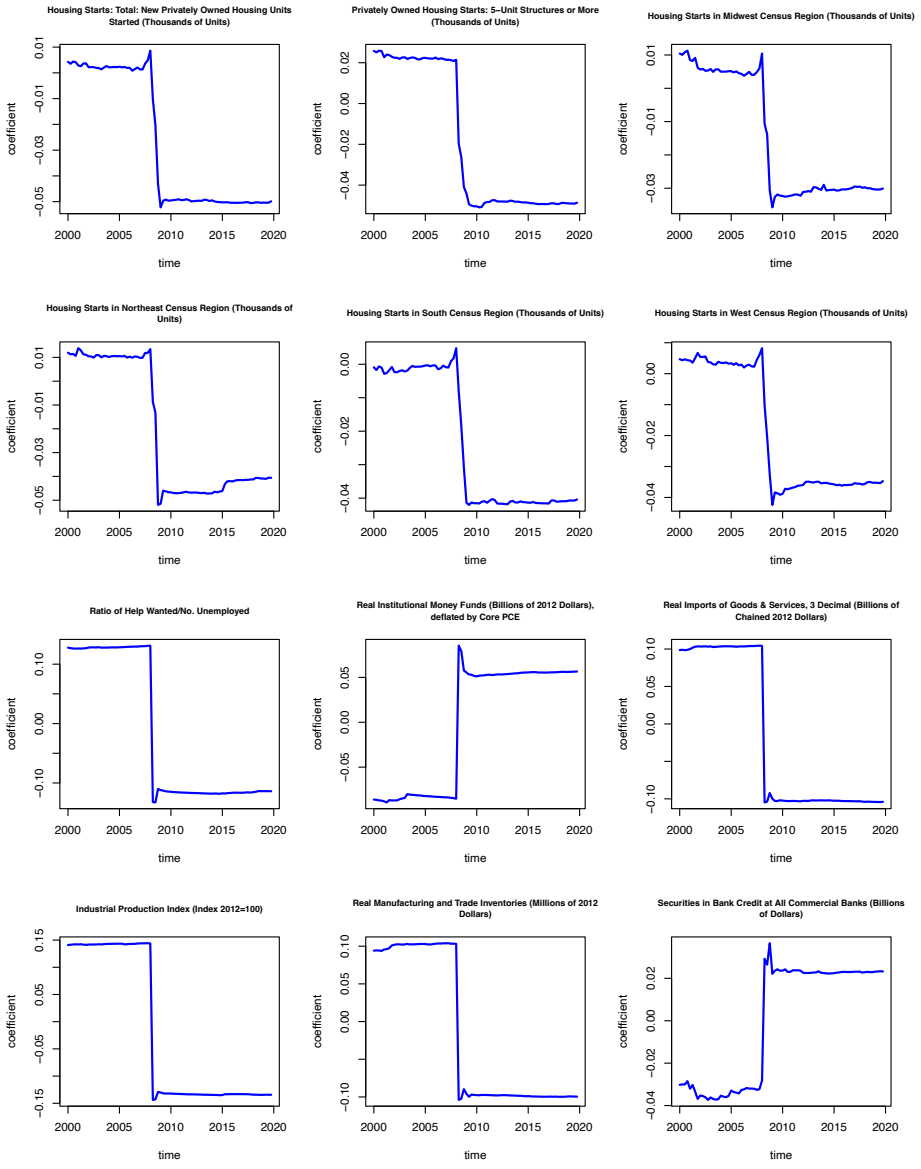

Figure 18h: PCA: The evolution of the loading factors over time

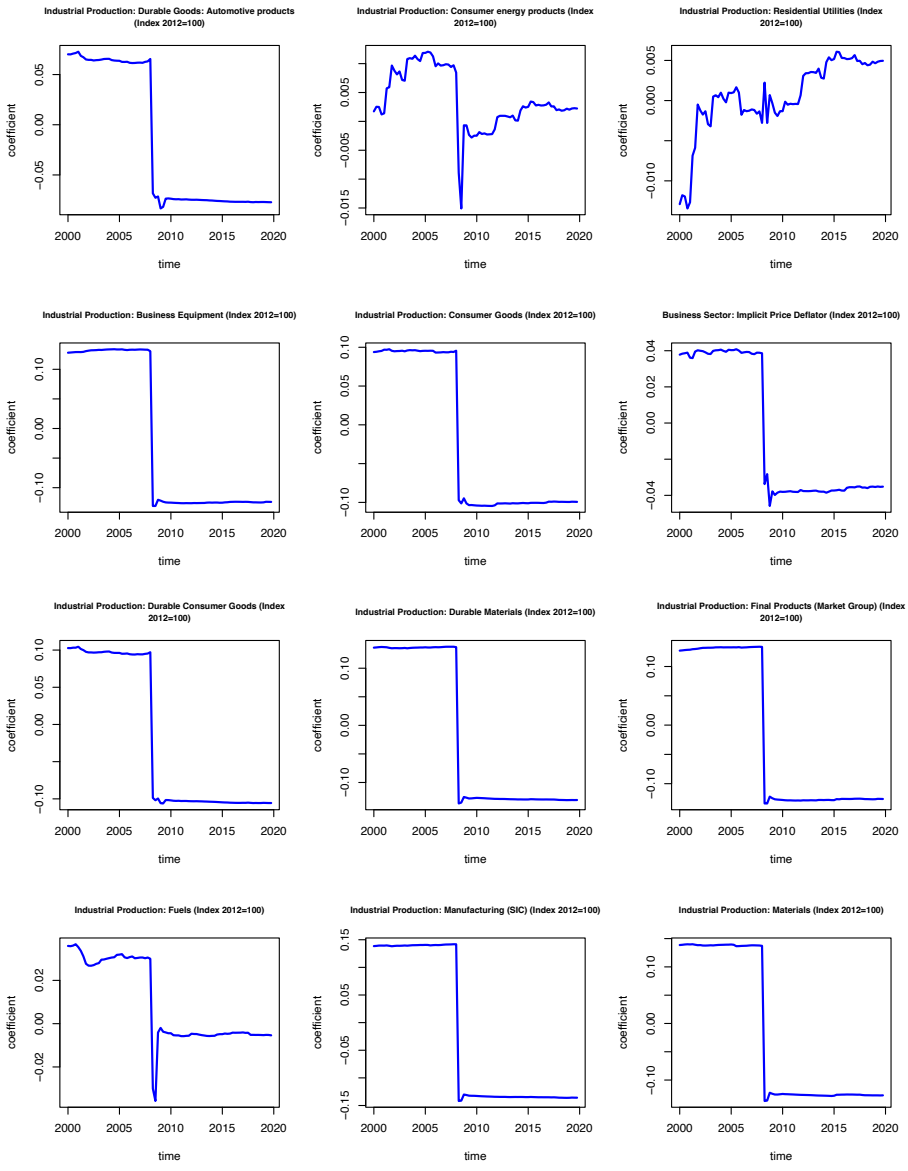

Figure 18i: PCA: The evolution of the loading factors over time

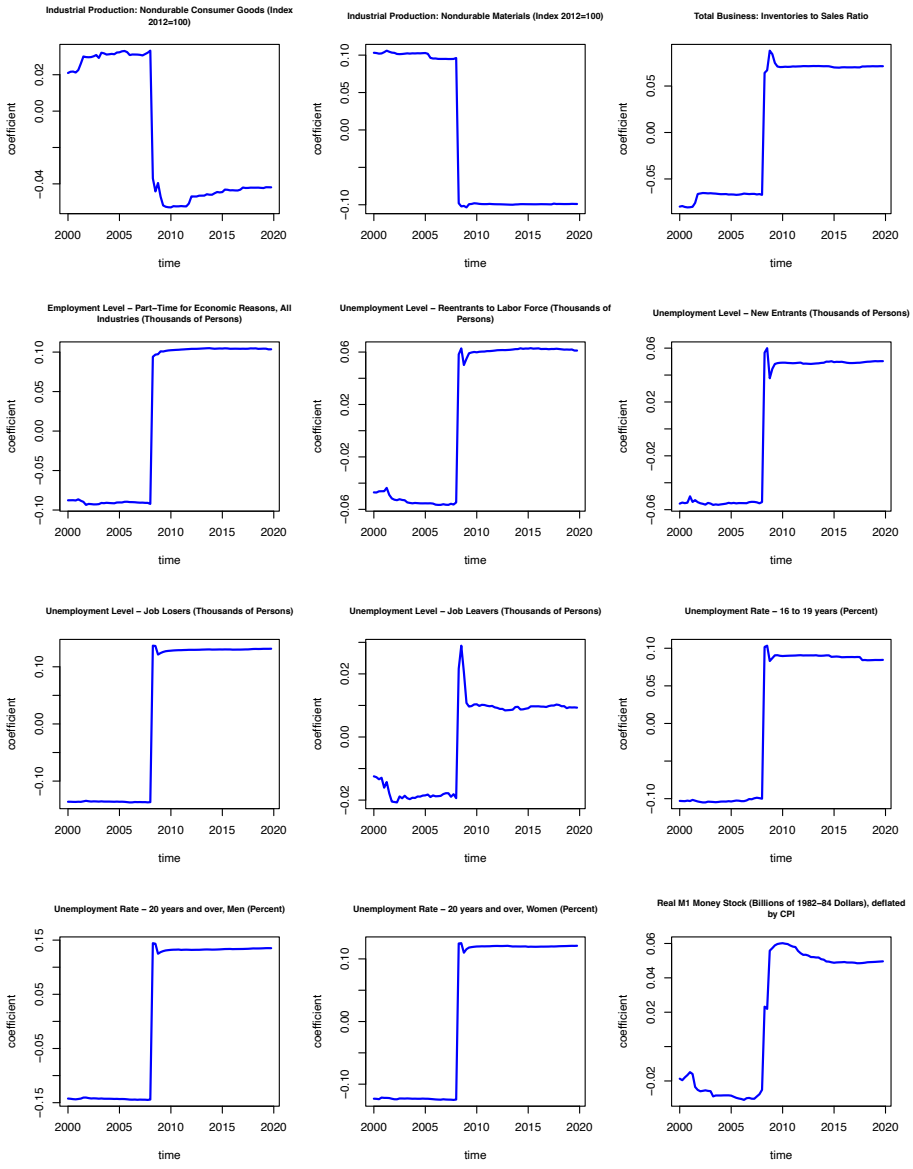

Figure 18j: PCA: The evolution of the loading factors over time

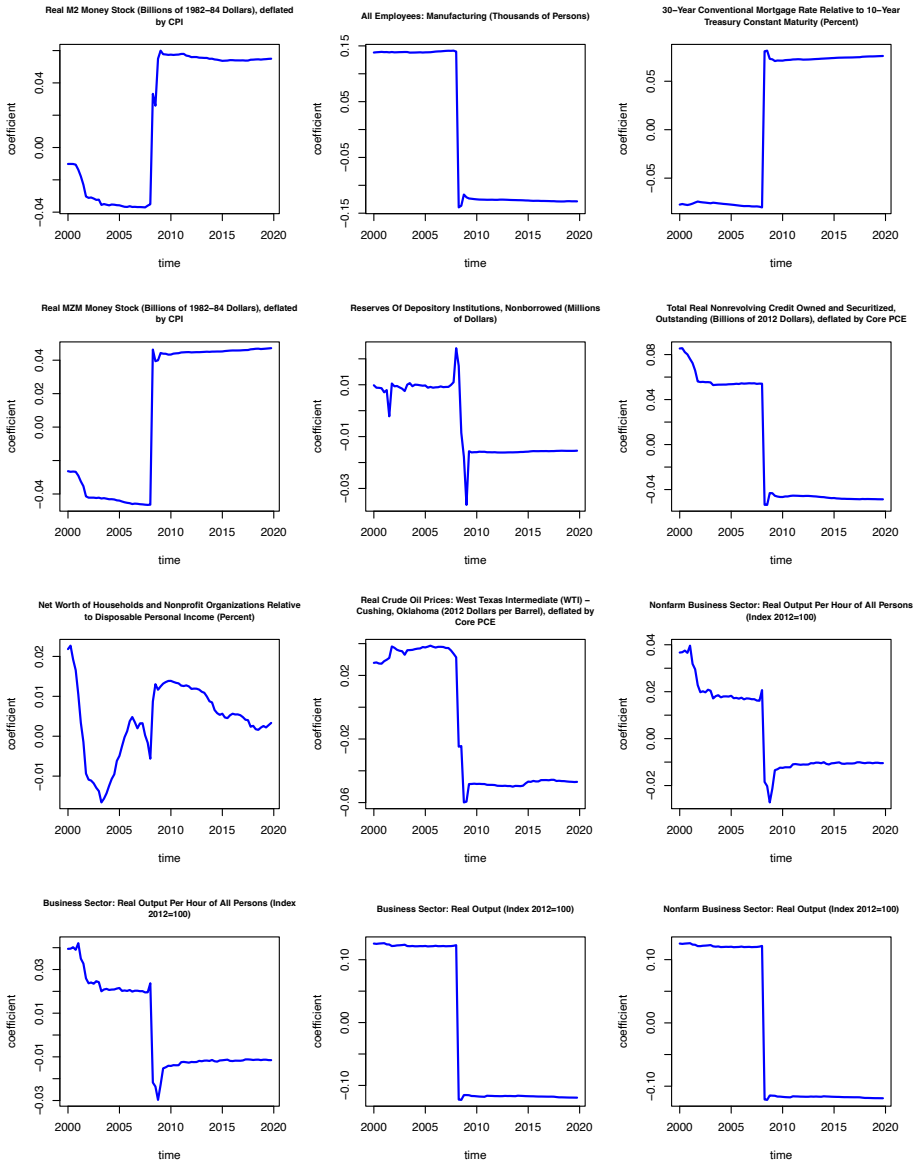

Figure 18k: PCA: The evolution of the loading factors over time

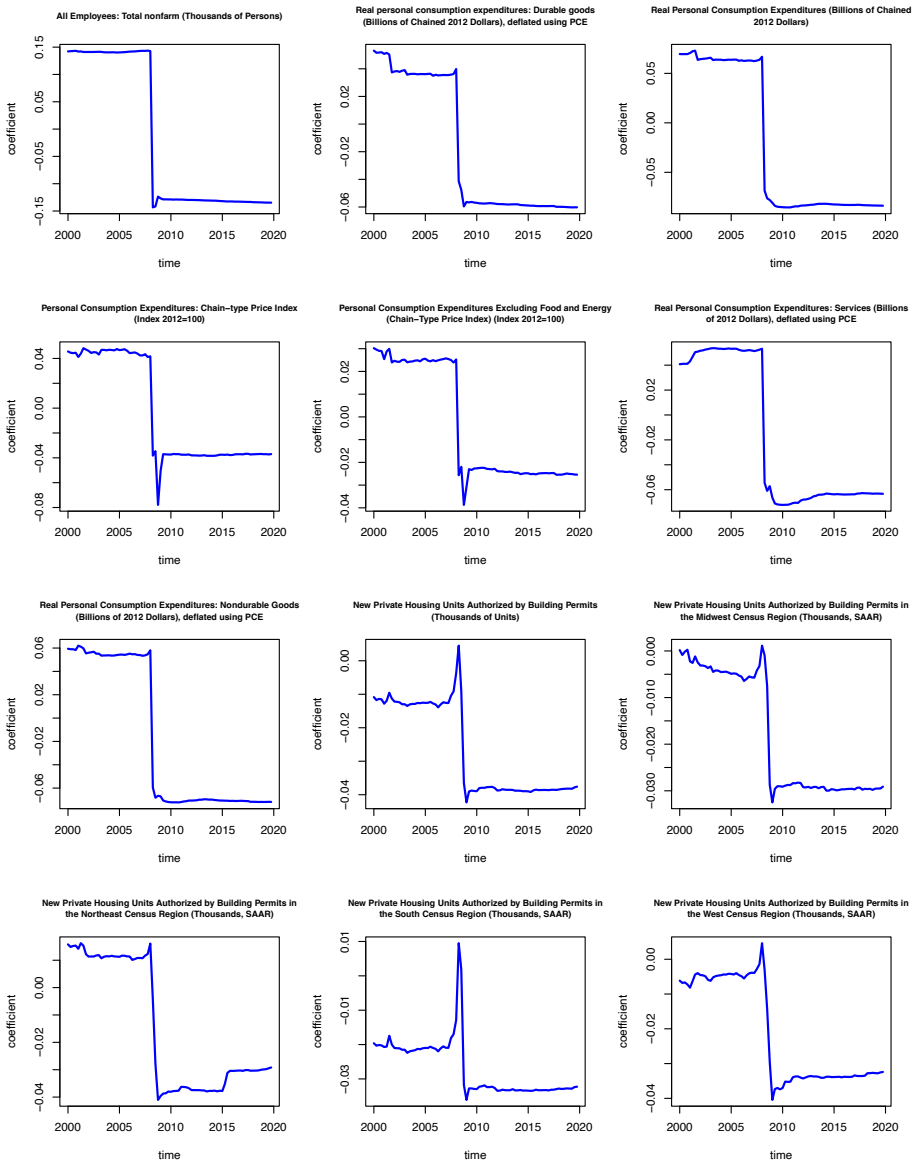

Figure 18l: PCA: The evolution of the loading factors over time

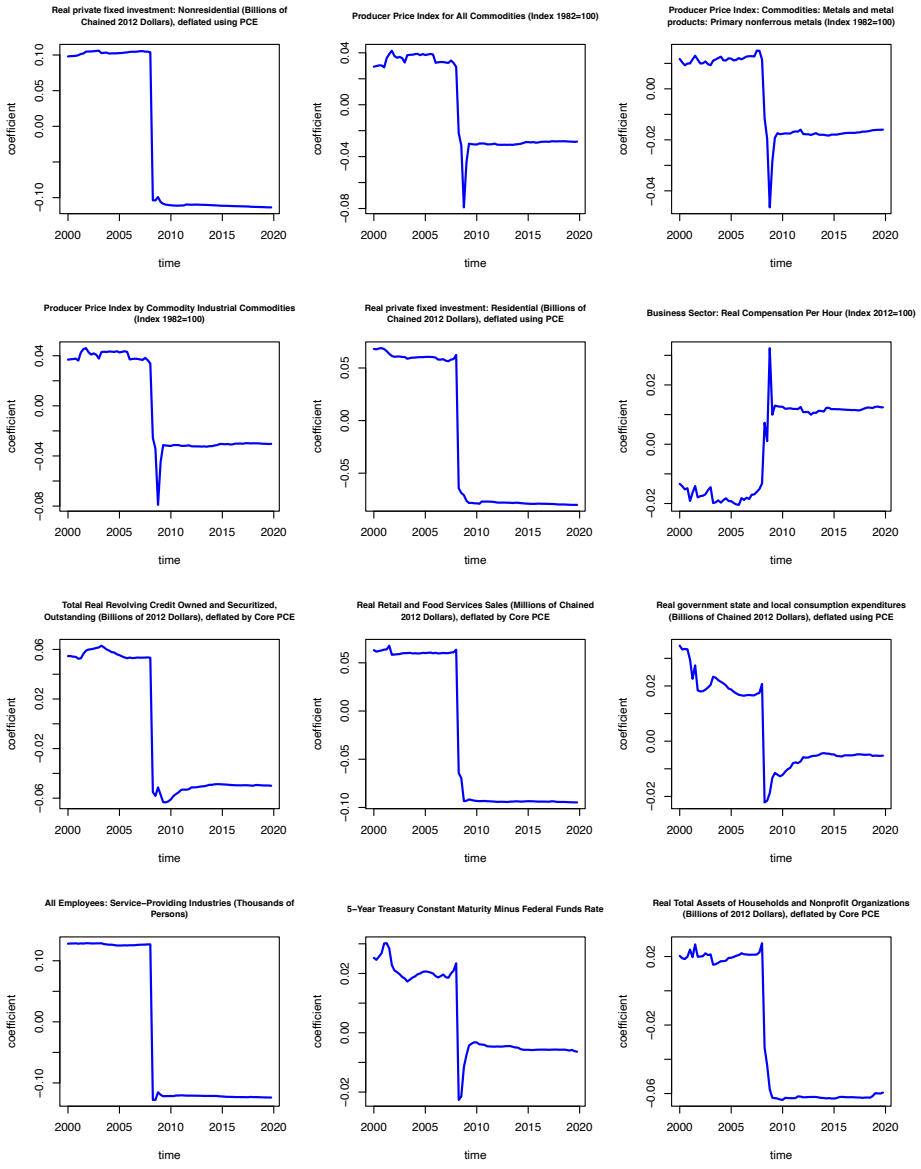

Figure 18m: PCA: The evolution of the loading factors over time

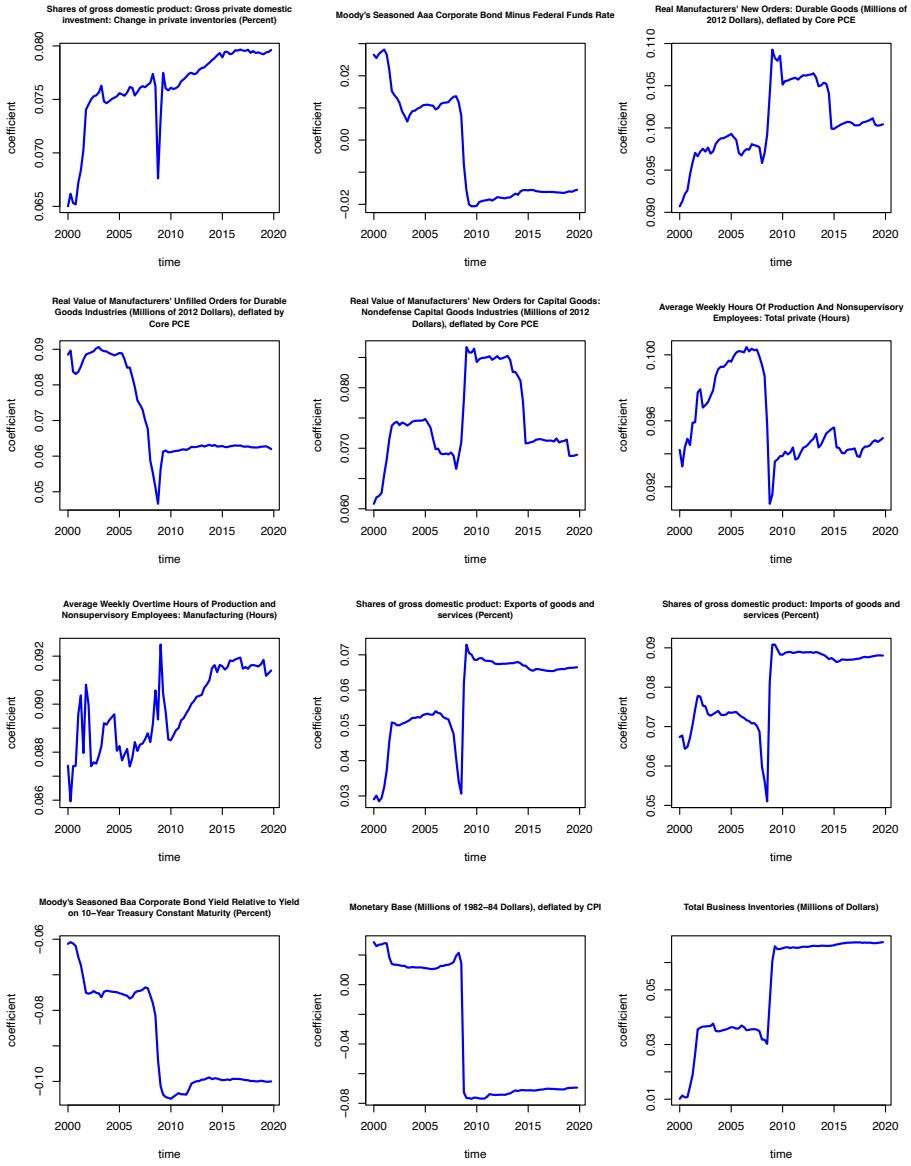

Figure 19a: PLS: The evolution of the loading factors over time

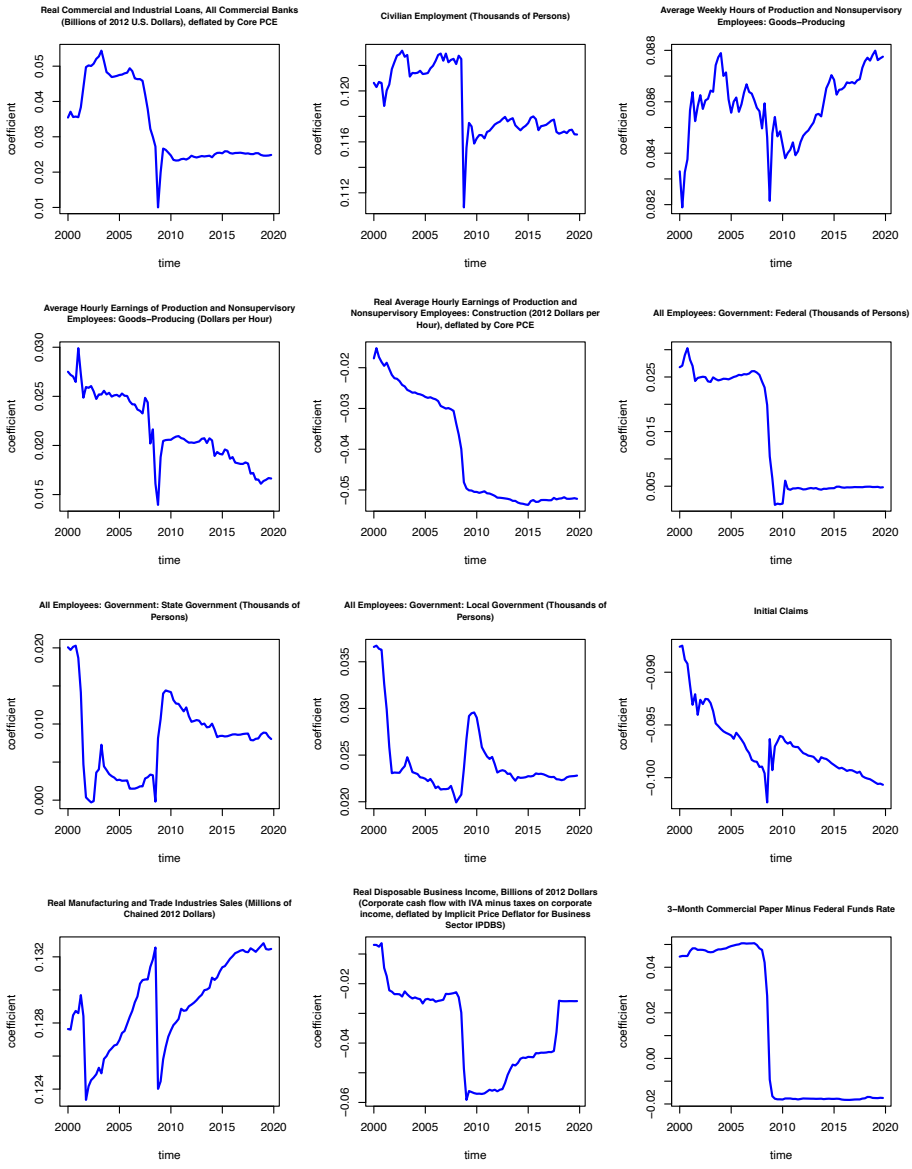

Figure 19b: PLS: The evolution of the loading factors over time

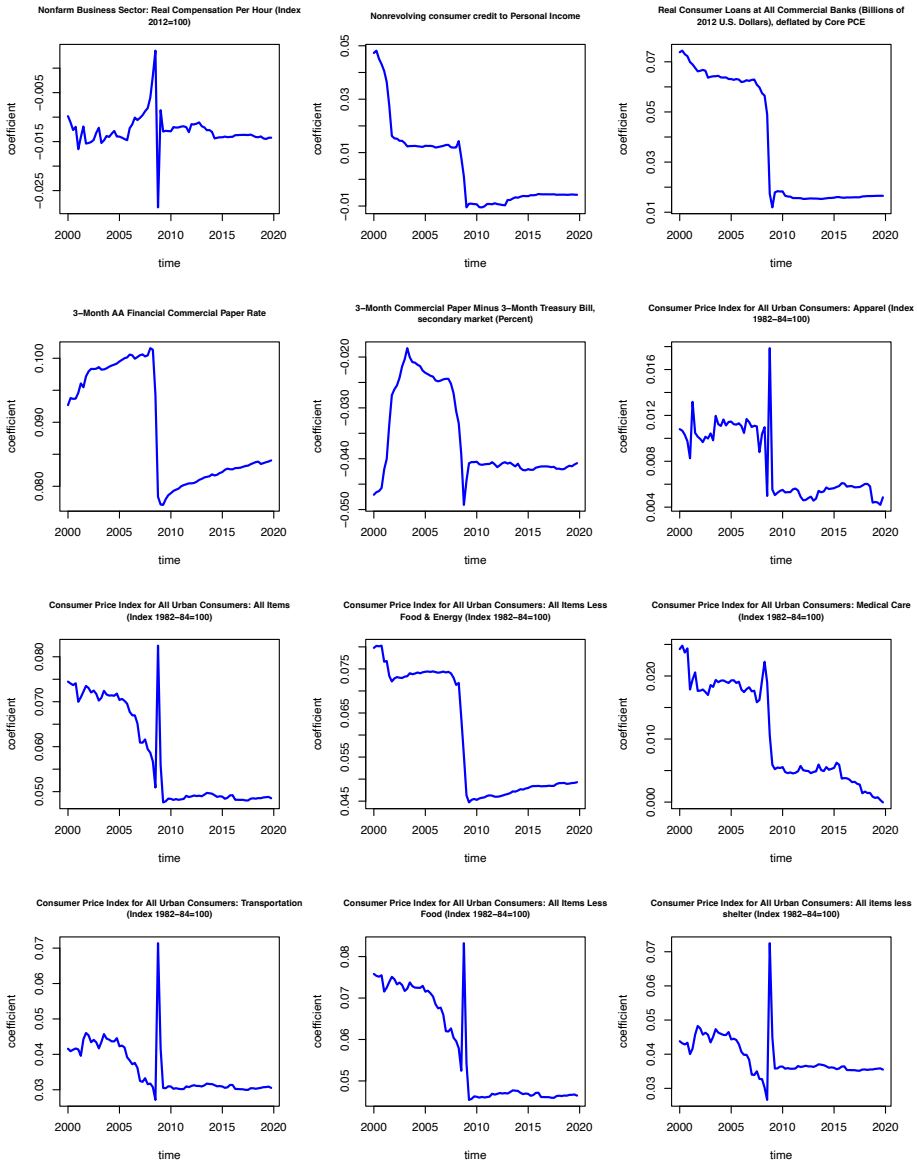

Figure 19c: PLS: The evolution of the loading factors over time

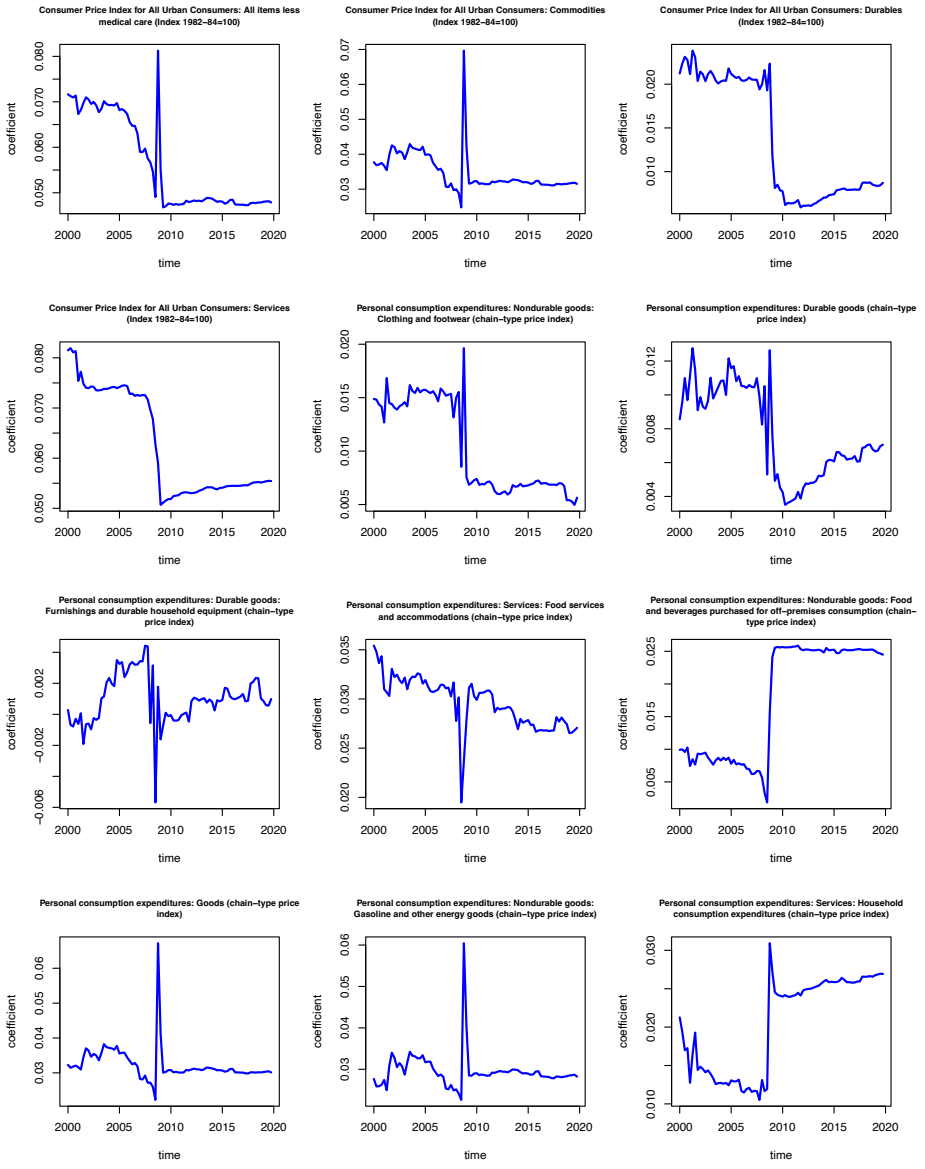

Figure 19d: PLS: The evolution of the loading factors over time

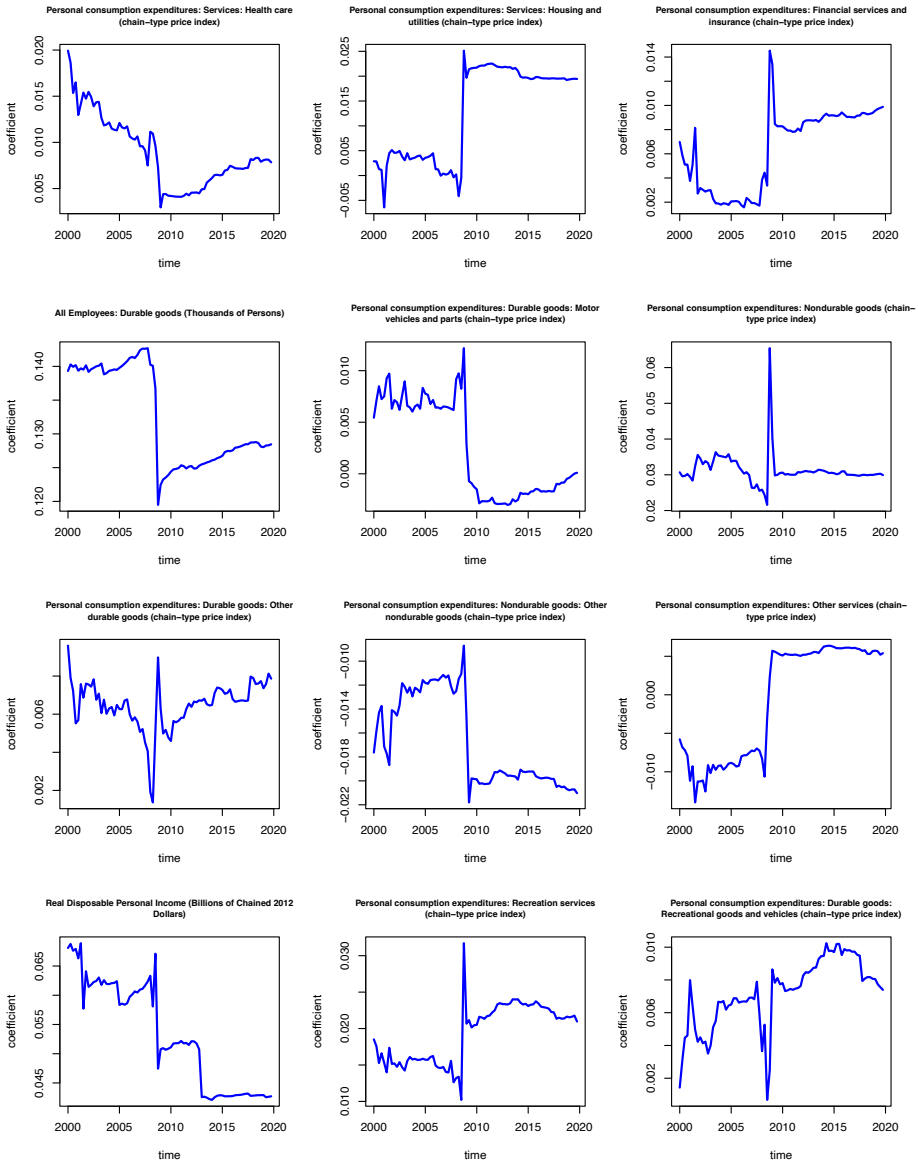

Figure 19e: PLS: The evolution of the loading factors over time

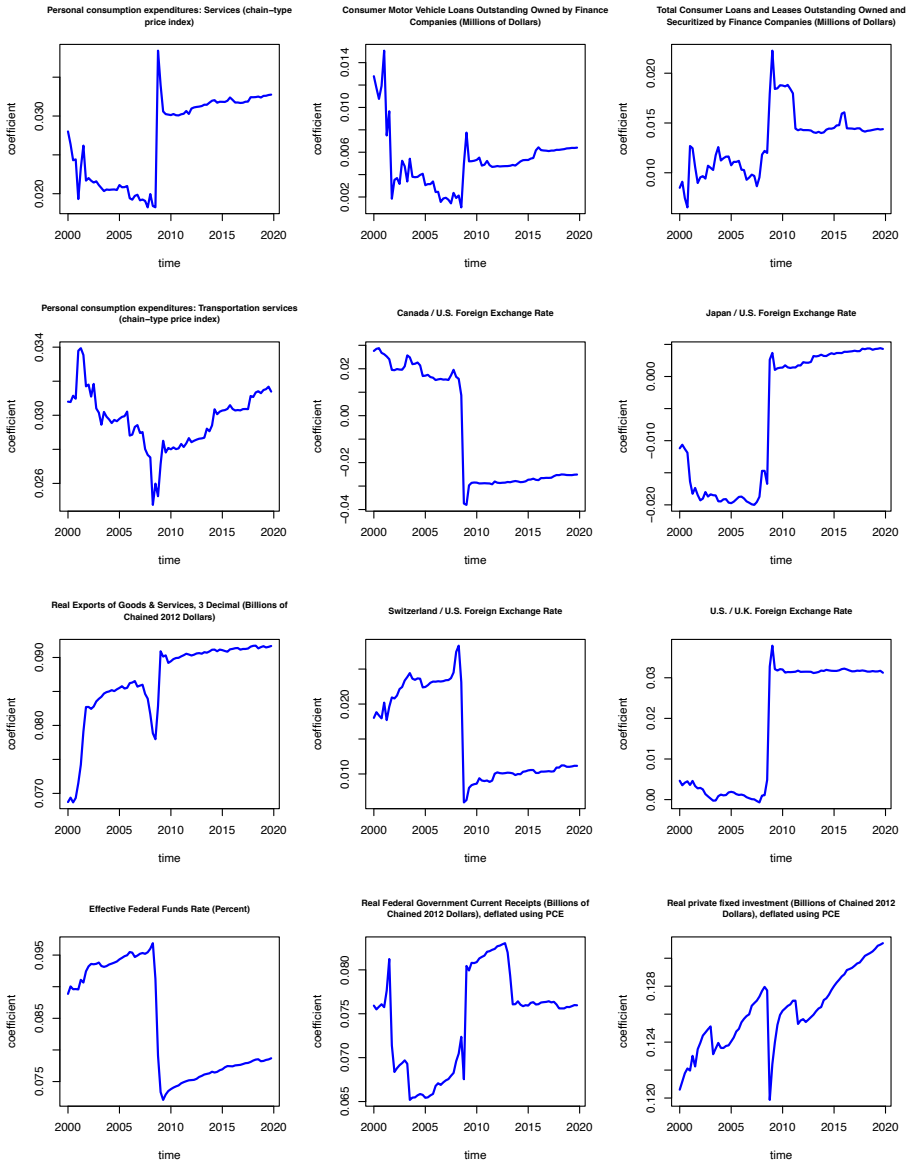

Figure 19f: PLS: The evolution of the loading factors over time

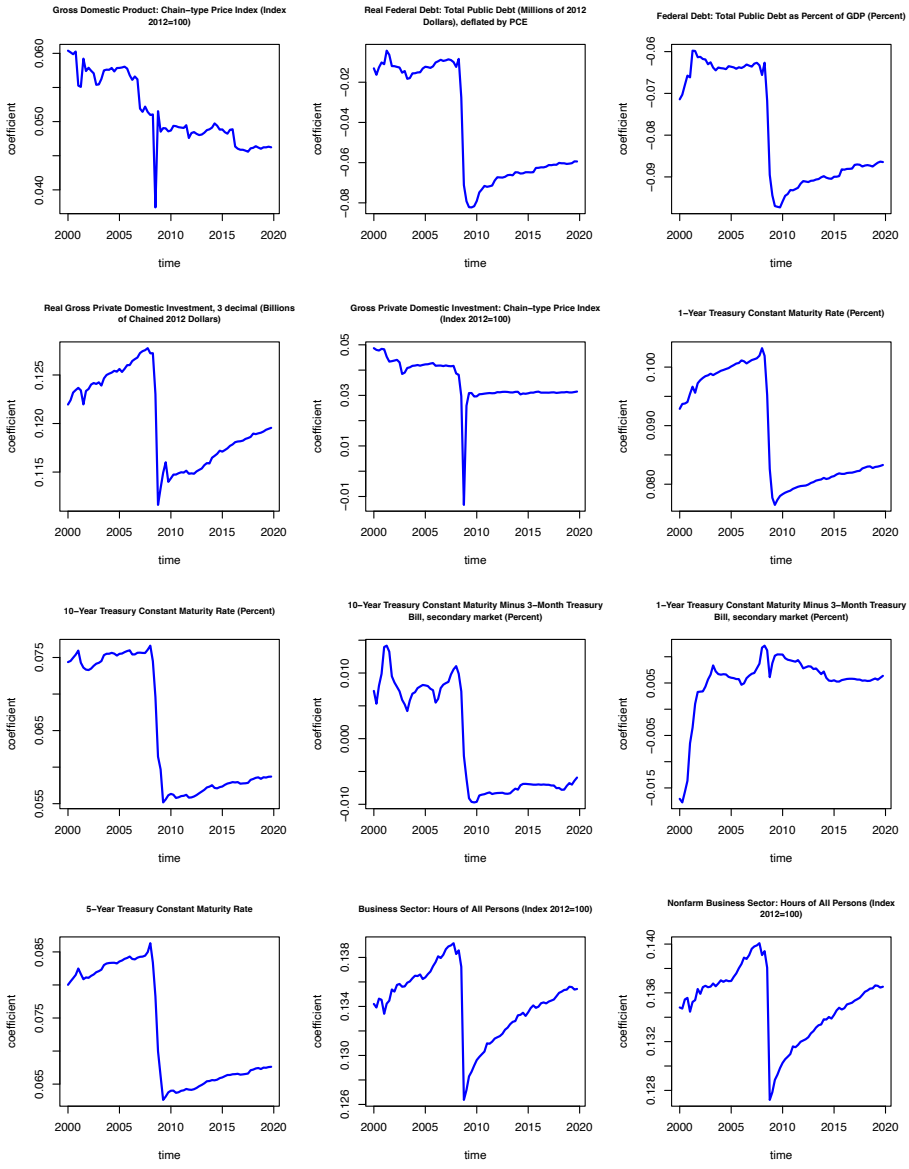

Figure 19g: PLS: The evolution of the loading factors over time

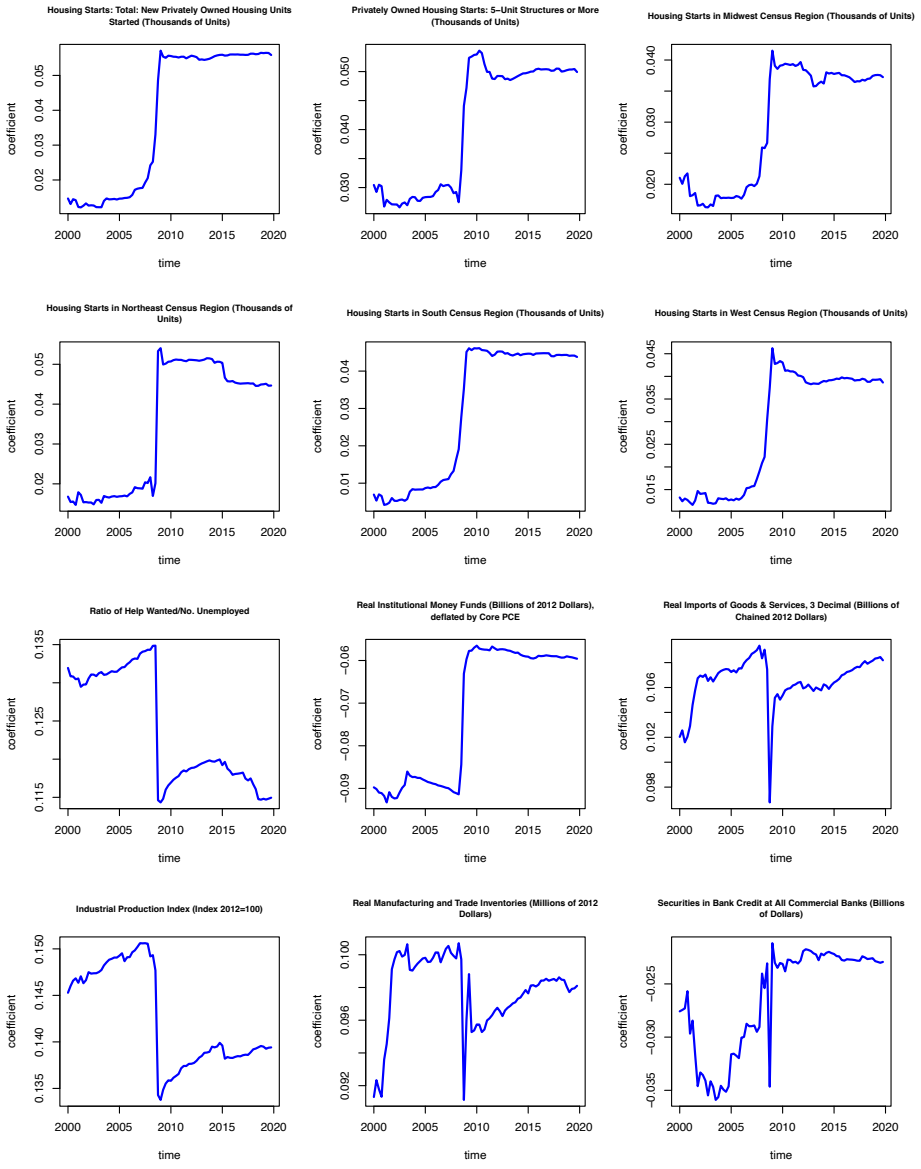

Figure 19h: PLS: The evolution of the loading factors over time

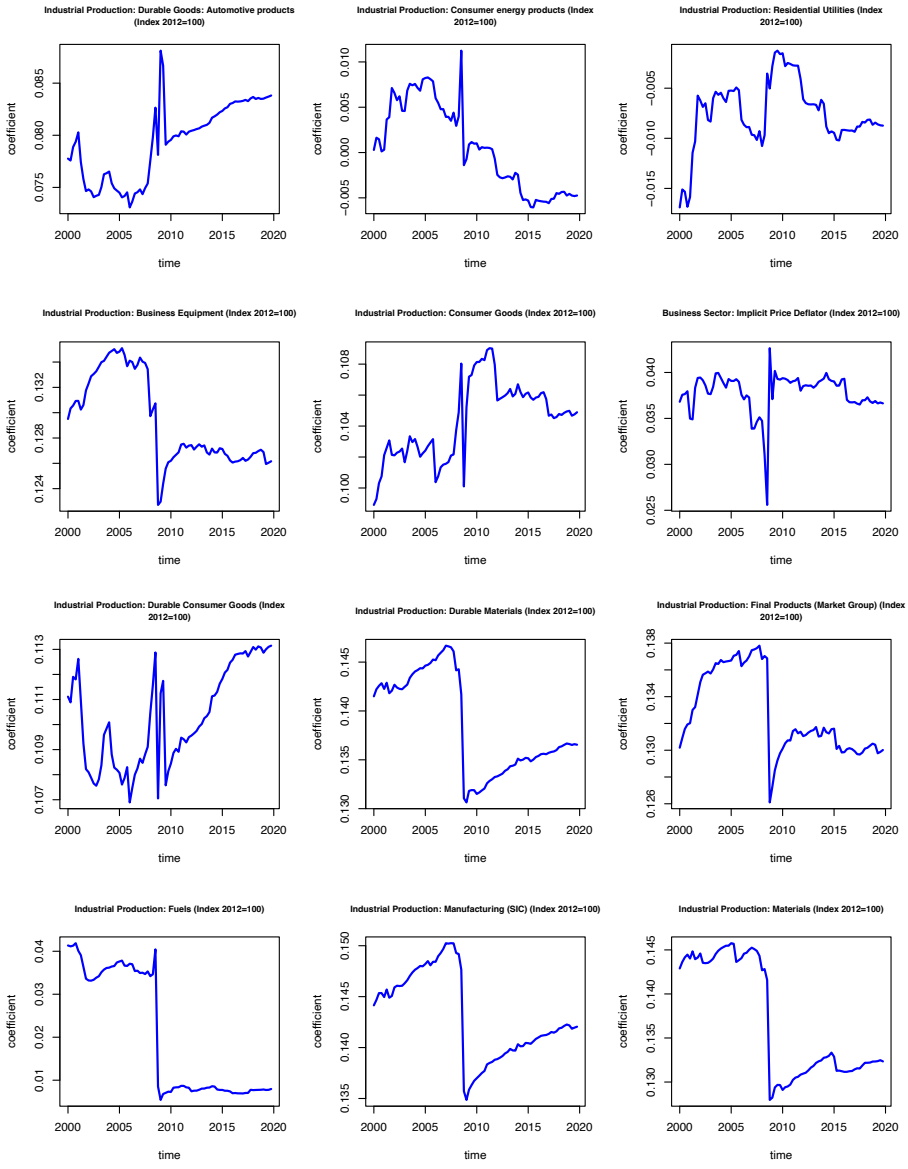

Figure 19i: PLS: The evolution of the loading factors over time

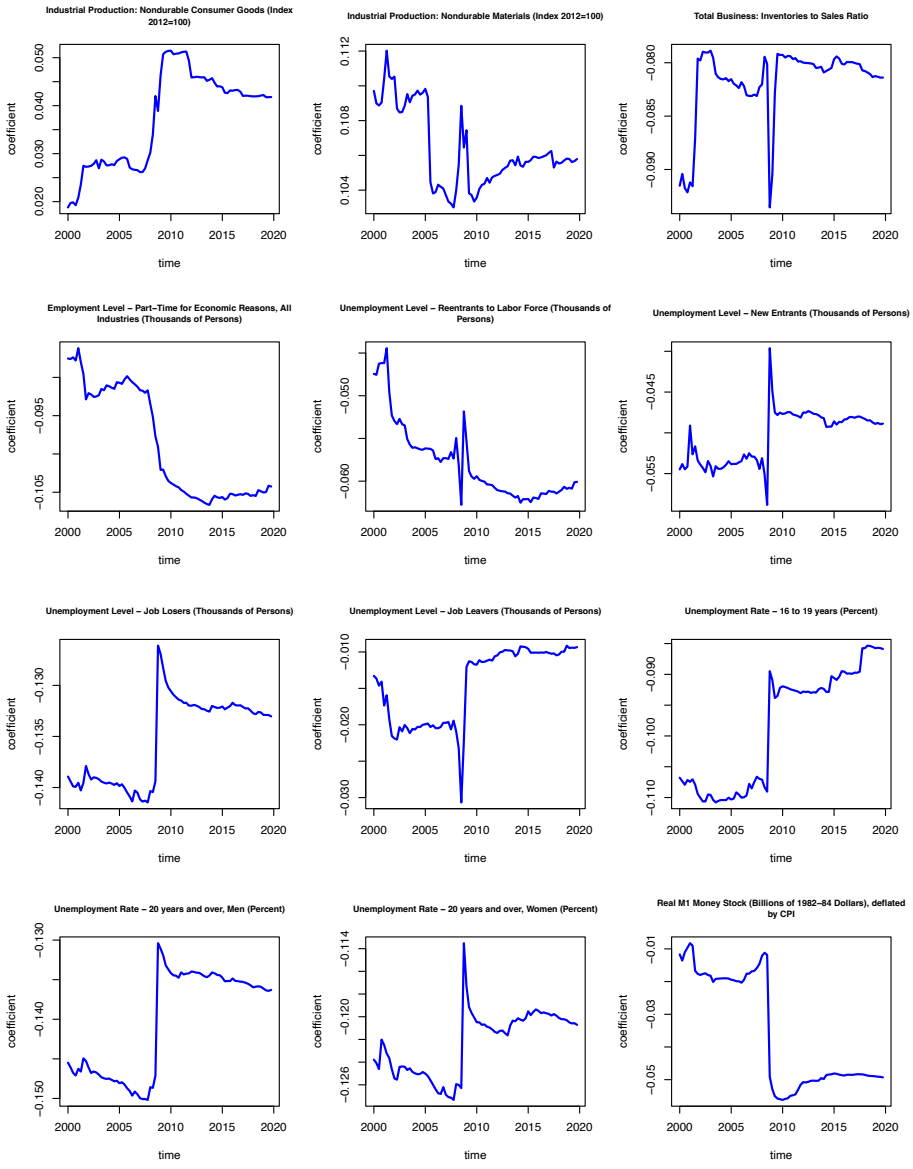

Figure 19j: PLS: The evolution of the loading factors over time

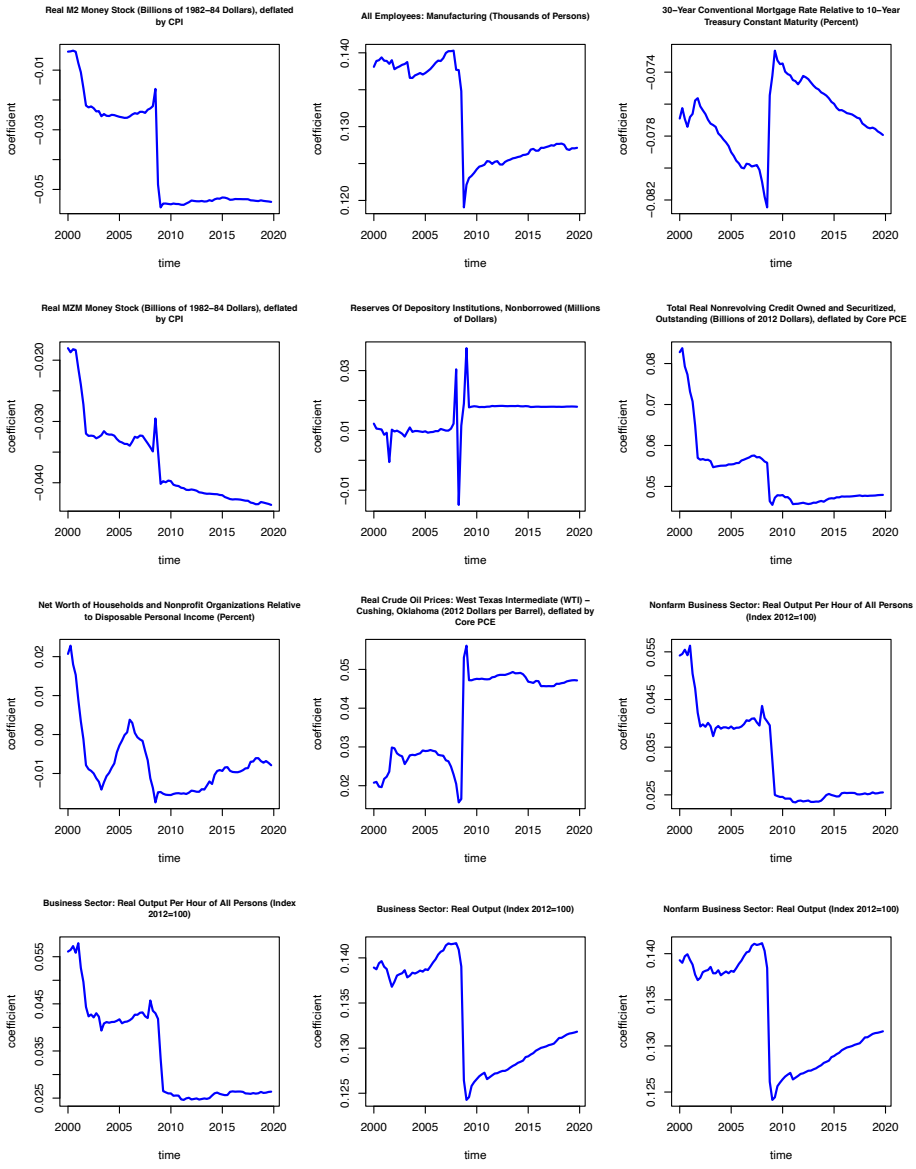

Figure 19k: PLS: The evolution of the loading factors over time

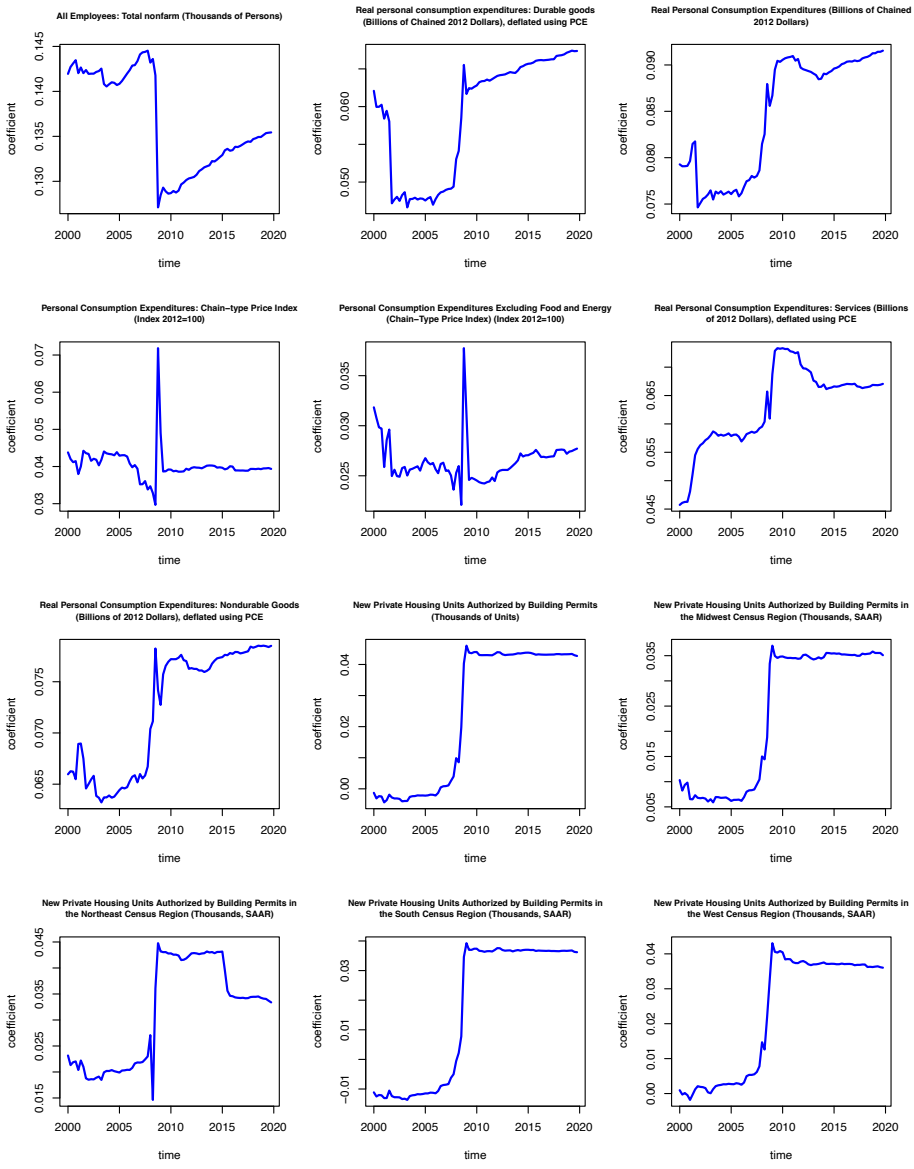

Figure 19l: PLS: The evolution of the loading factors over time

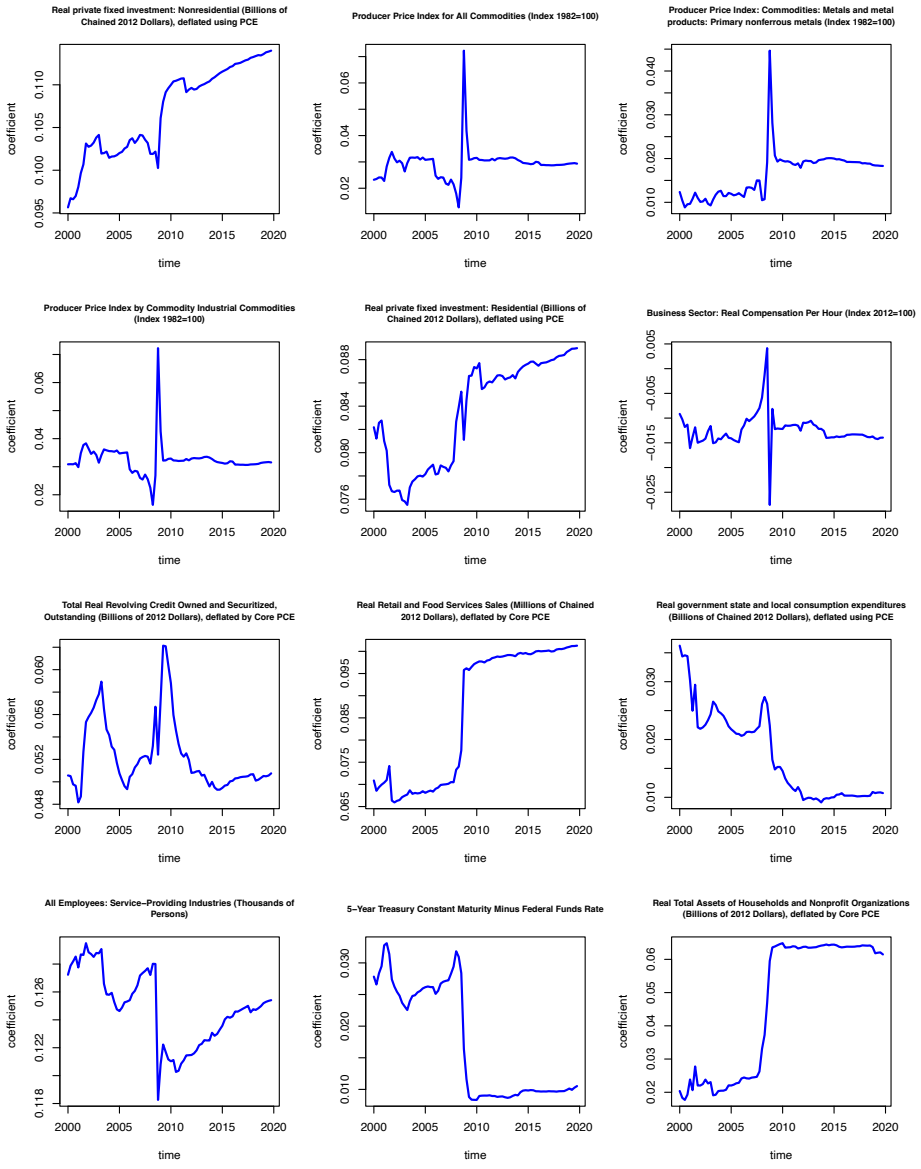

Figure 19m: PLS: The evolution of the loading factors over time