## A Codes

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

## B Figures

## Monte Carlo simulation - Simulated AR(1) model

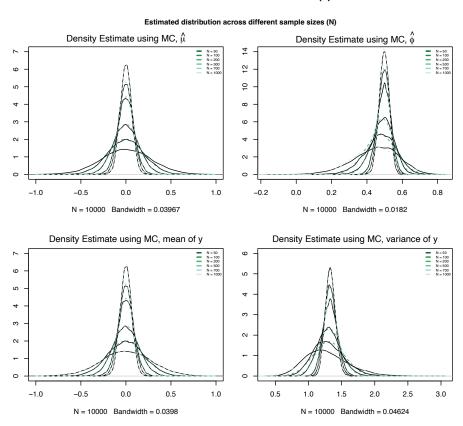


Figure 1: MC simulation for an AR(1) model: changing the sample size

## Monte Carlo simulation - Simulated AR(1) model

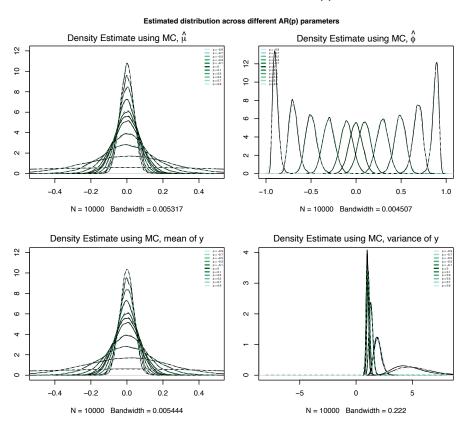


Figure 2: MC simulation for an AR(1) model: changing the autoregressive parameter

## Monte Carlo simulation - Simulated AR(1) model

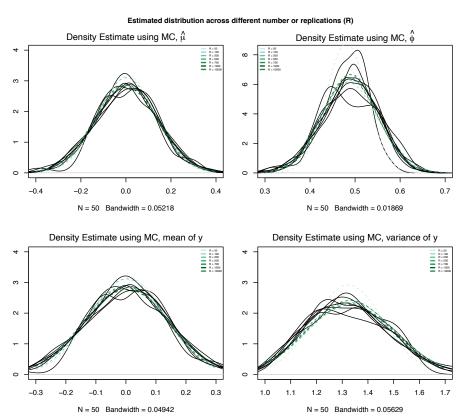


Figure 3: MC simulation for an AR(1) model: changing the number of replications

## **B.0.1** MA(1) models

## Monte Carlo simulation - Simulated MA(1) model

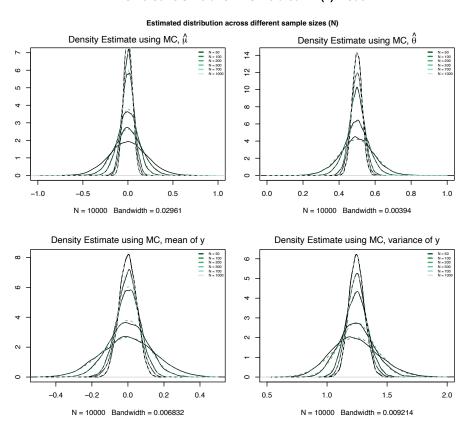


Figure 4: MC simulation for an MA(1) model: changing the sample size

## Monte Carlo simulation - Simulated MA(1) model

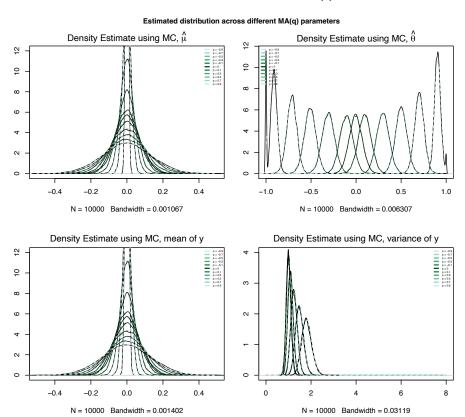


Figure 5: MC simulation for an MA(1) model: changing the autoregressive parameter

## Monte Carlo simulation - Simulated MA(1) model

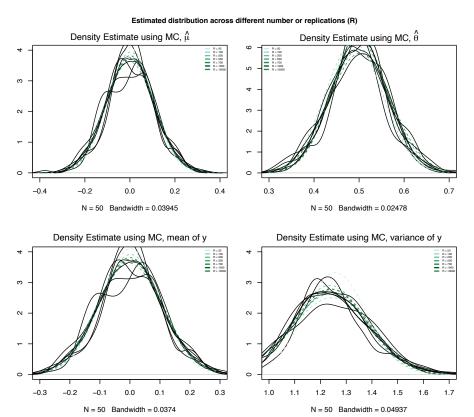


Figure 6: MC simulation for an MA(1) model: changing the number of replications

## Moving Block Bootstrap – Simulated AR(1) model Estimated distribution across different sample sizes (N) Density Estimate using MC, Density Estimate using MC, N = 10000 Bandwidth = 0.0138 Density Estimate using MC, variance of y Density Estimate using MC, variance of y Density Estimate using MC, variance of y

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

# Bonsity Estimate using MC, $\hat{\mu}$ Density Estimate using MC, wariance of y Density Estimate using MC, wariance of y

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

## Moving Block Bootstrap – Simulated AR(1) model Estimated distribution across different number of draws (B) Density Estimate using MC, \$\hat{\phi}\$ Density Estimate using MC, variance of y

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

## Moving Block Bootstrap – Simulated AR(1) model Estimated distribution across different block size (lambda) Density Estimate using MC, \$\hat{\text{\$\hat{\text{\$\frac{1}{2}}}}} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, \$\hat{\text{\$\hat{\$\hat{\$\frac{1}{2}}}}} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, \$\hat{\text{\$\hat{\$\hat{\$\frac{1}{2}}}}} \\ \text{\$\frac{1}{2}\$ Density Bandwidth = 0.01808} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$\frac{1}{2}\$ Density Estimate using MC, variance of y} \\ \text{\$

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

## Moving Block Bootstrap – Simulated AR(1) model

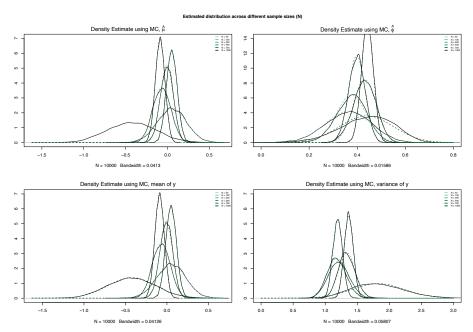


Figure 11: MBB for an MA(1) model: changing the sample size centering

# Bensity Estimate using MC, it Density Estimate using MC, wariance of y

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

## Moving Block Bootstrap – Simulated MA(1) model Eatlinated distribution across different number of draws (8) Density Estimate using MC, \$\hat{\text{total part of traws (8)}}\$ N = 50 Bandwidth = 0.04086 Density Estimate using MC, wariance of y Density Estimate using MC, wariance of y Density Estimate using MC, variance of y

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

## Moving Block Bootstrap – Simulated MA(1) model Estimated distribution across different block size (lambda) Density Estimate using MC, \$\hat{\phi}\$ Density Estimate using MC, \$\hat{\phi}\$ Output Note: The provided of t

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

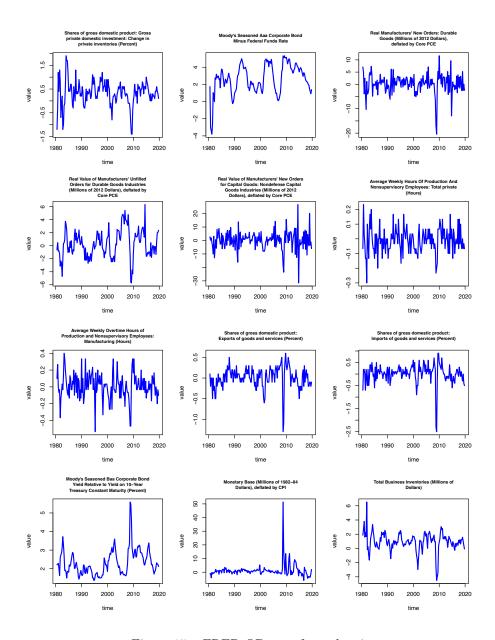


Figure 15a: FRED-QD transformed series

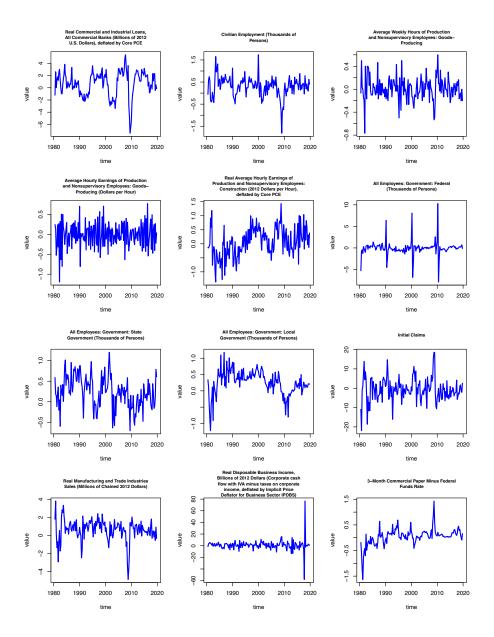


Figure 15b: FRED-QD transformed series

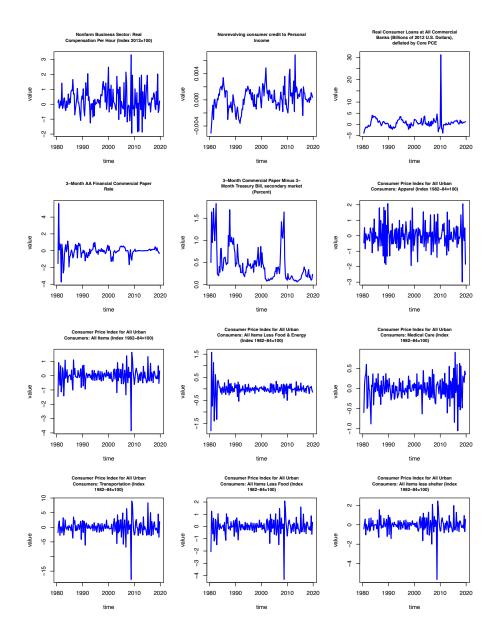


Figure 15c: FRED-QD transformed series

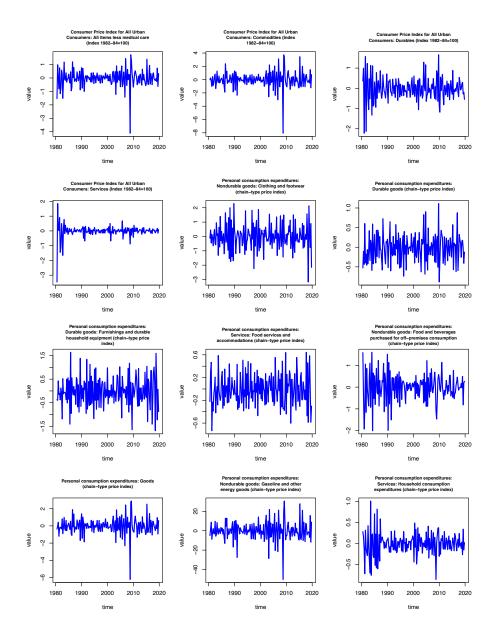


Figure 15d: FRED-QD transformed series

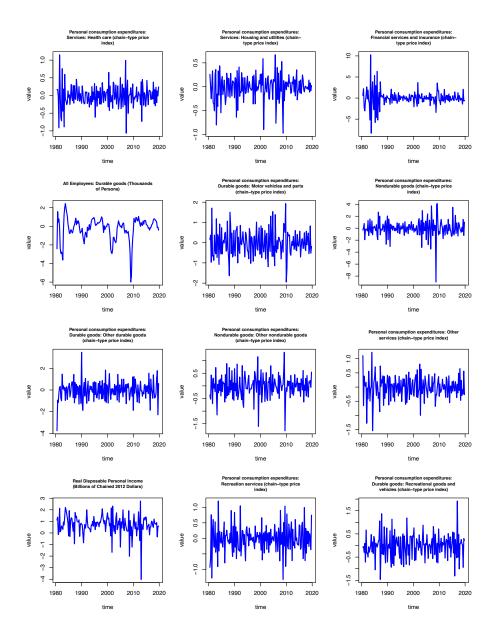


Figure 15e: FRED-QD transformed series

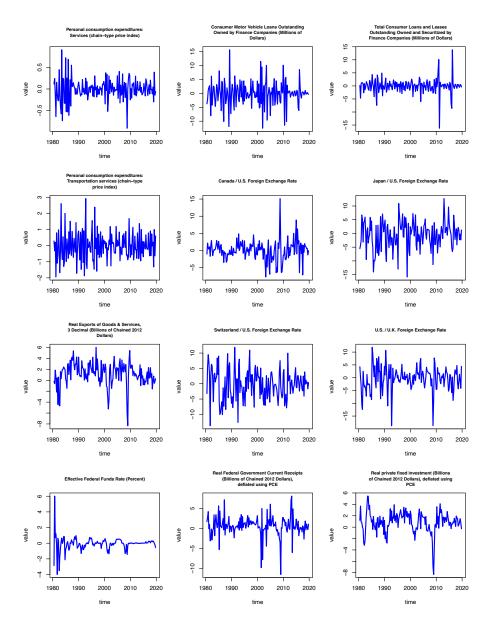


Figure 15f: FRED-QD transformed series

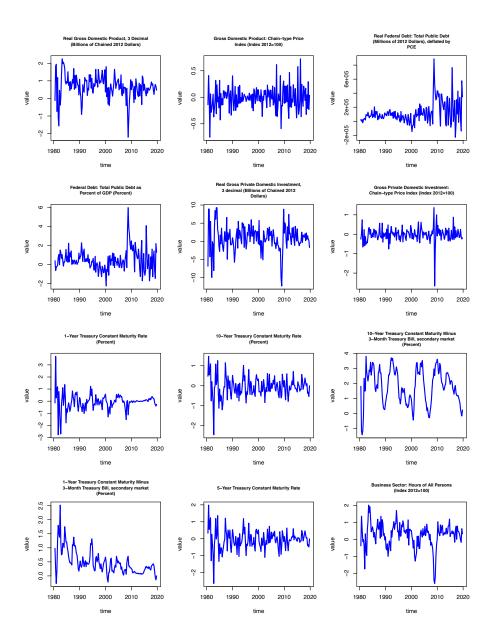


Figure 15g: FRED-QD transformed series

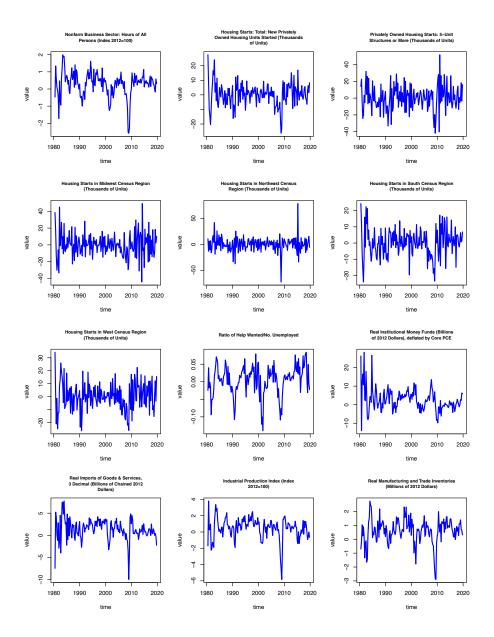


Figure 15h: FRED-QD transformed series

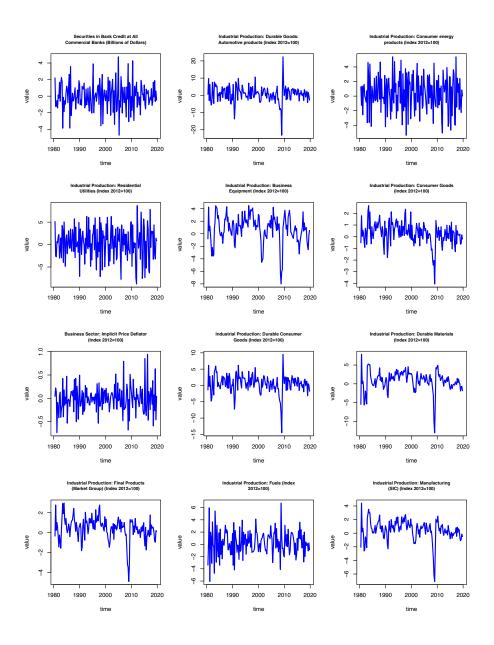


Figure 15i: FRED-QD transformed series

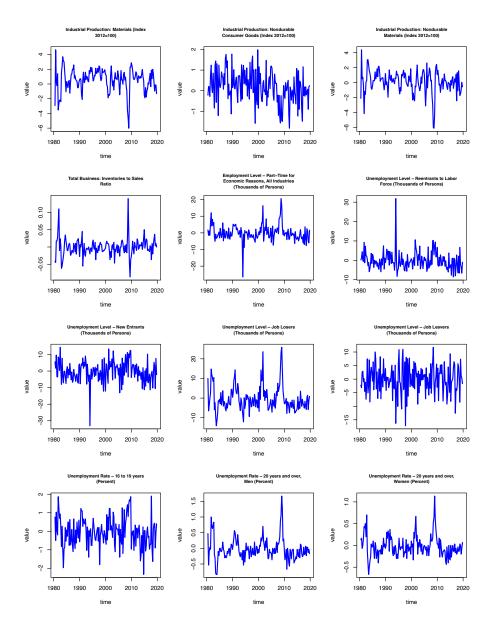


Figure 15j: FRED-QD transformed series

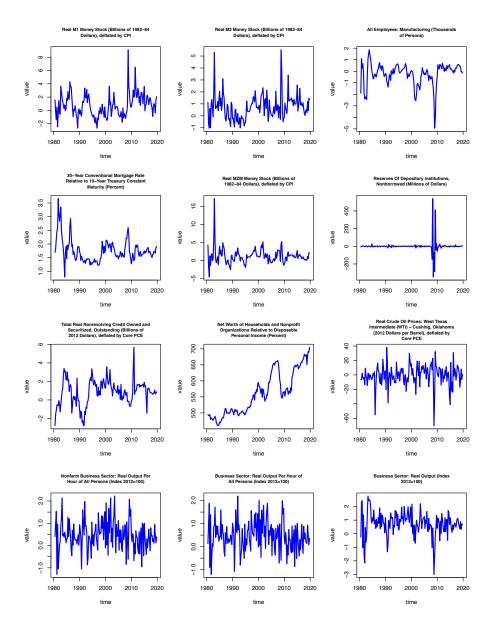


Figure 15k: FRED-QD transformed series

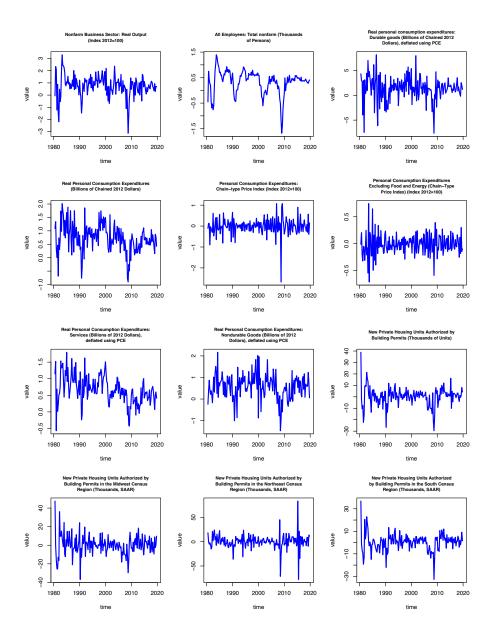


Figure 15l: FRED-QD transformed series

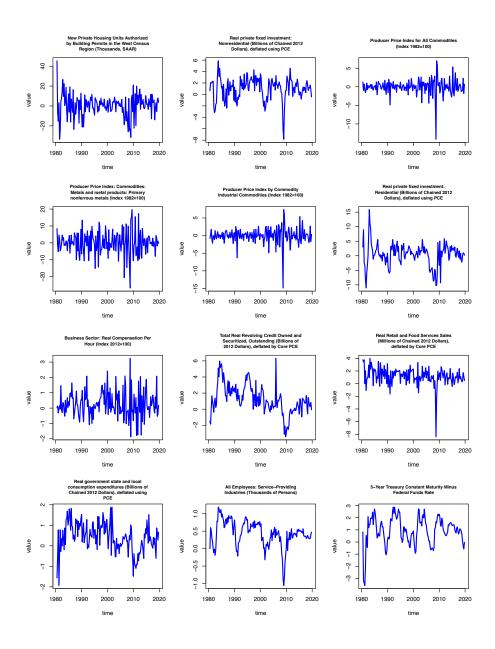


Figure 15m: FRED-QD transformed series

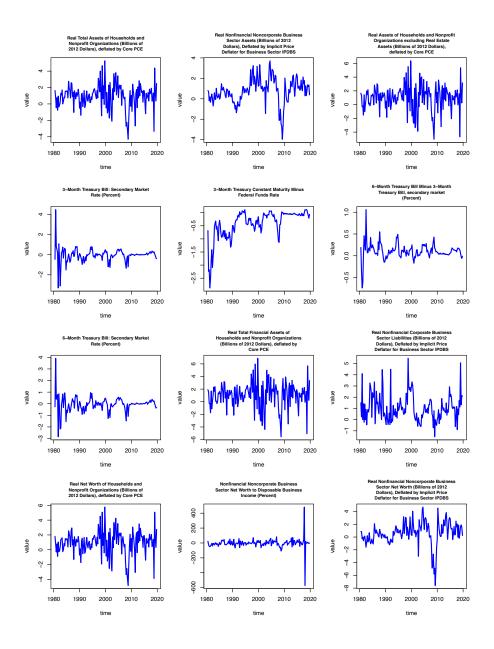


Figure 15n: FRED-QD transformed series

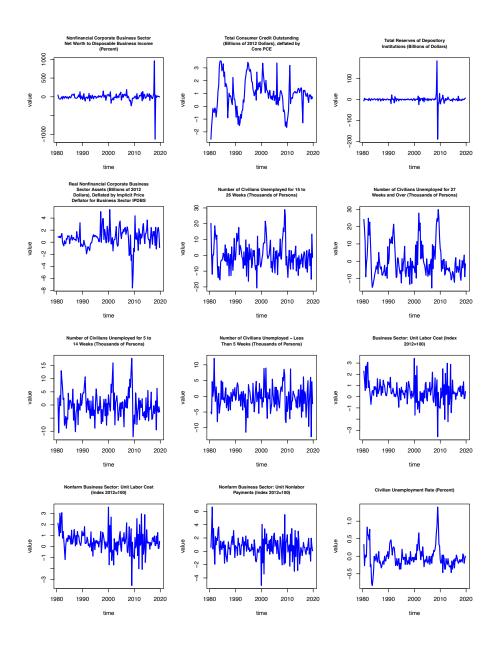


Figure 150: FRED-QD transformed series

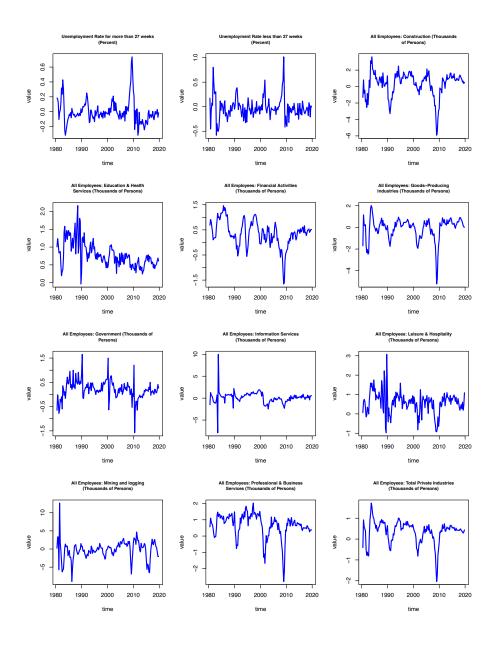


Figure 15p: FRED-QD transformed series

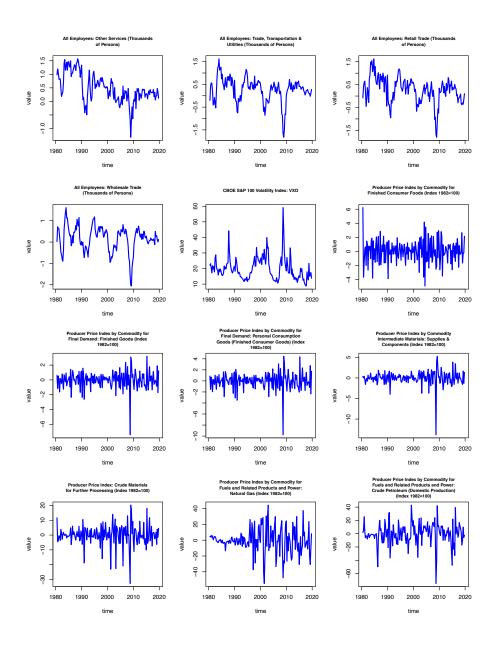


Figure 15q: FRED-QD transformed series

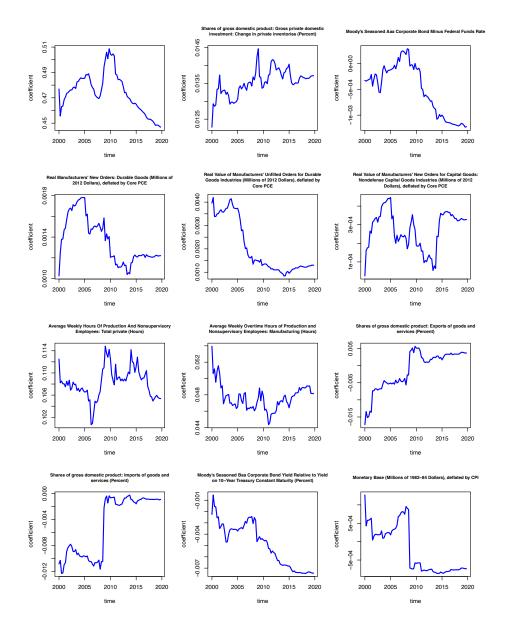


Figure 16a: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

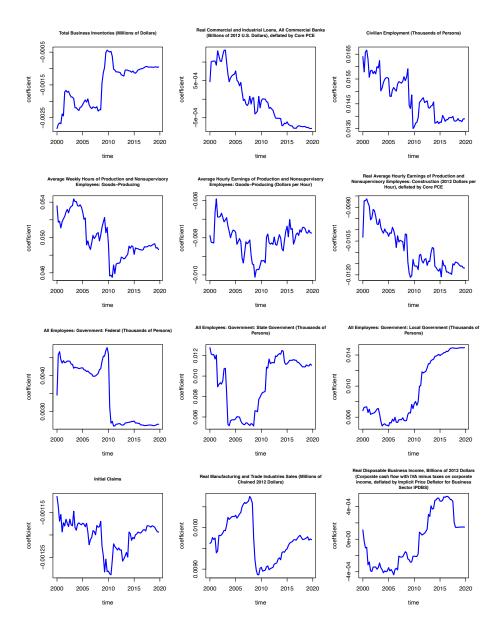


Figure 16b: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

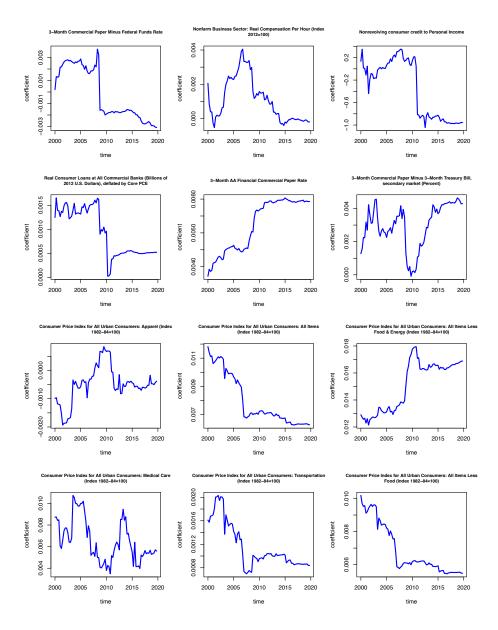


Figure 16c: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

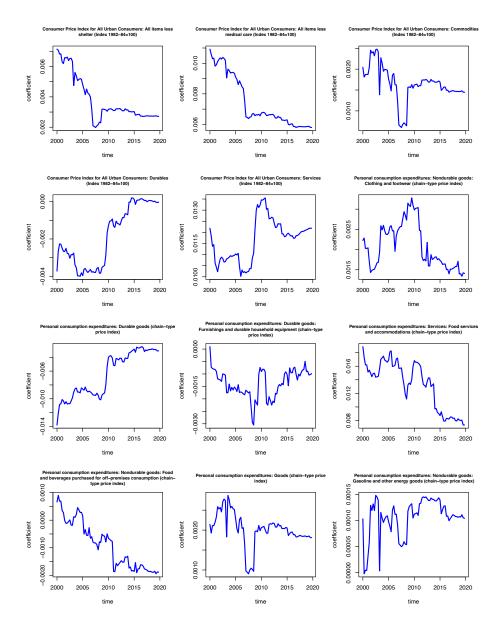


Figure 16d: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

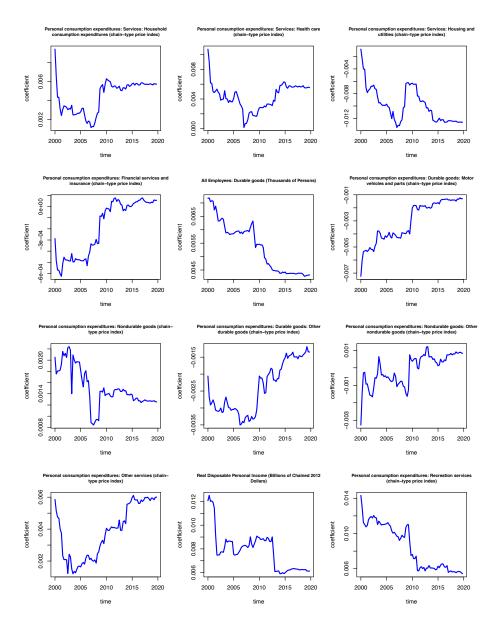


Figure 16e: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

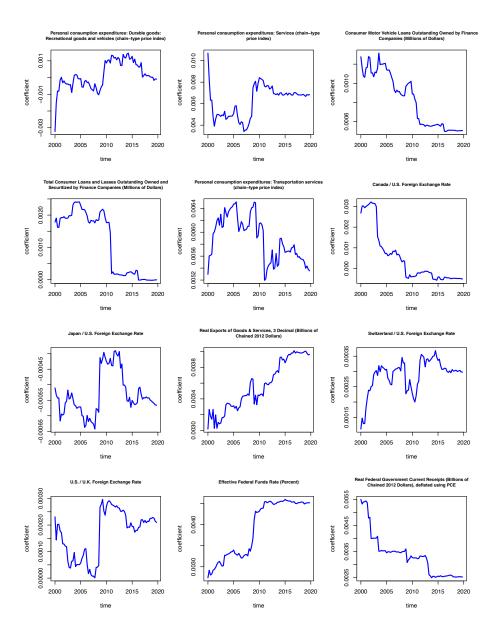


Figure 16f: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

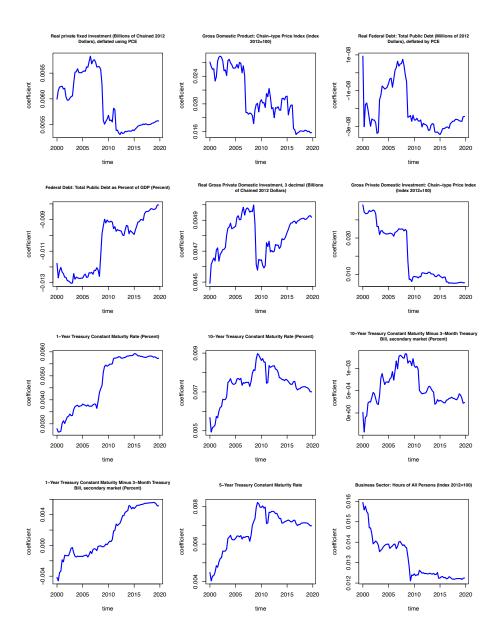


Figure 16g: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

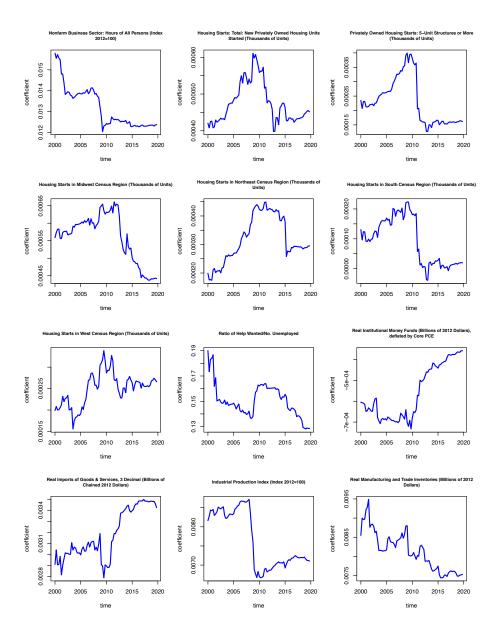


Figure 16h: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

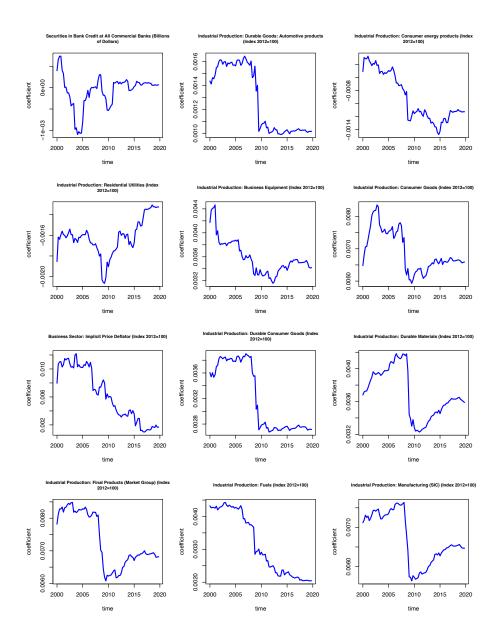


Figure 16i: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

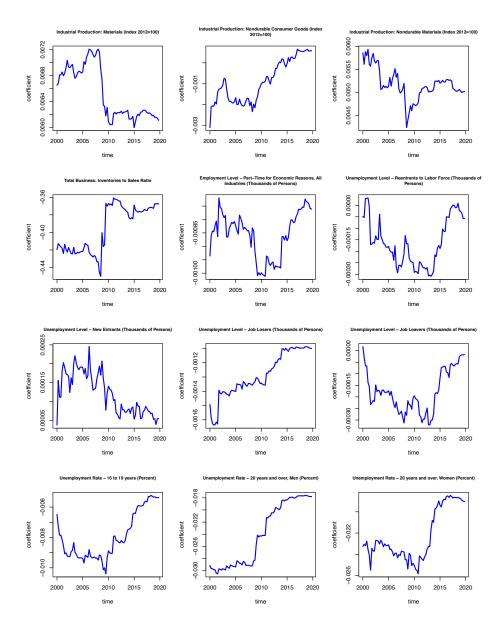


Figure 16j: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

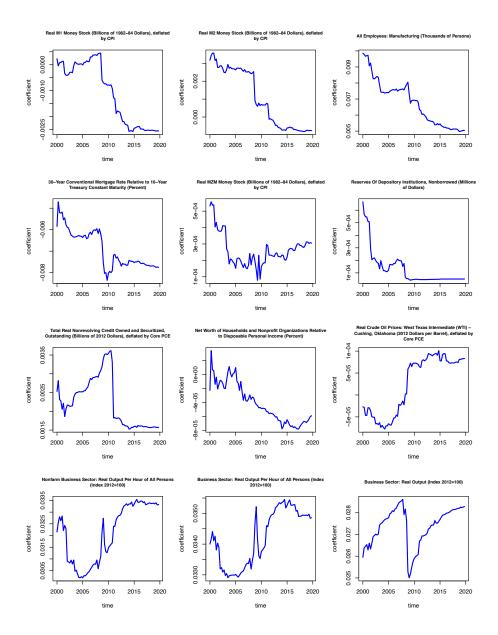


Figure 16k: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

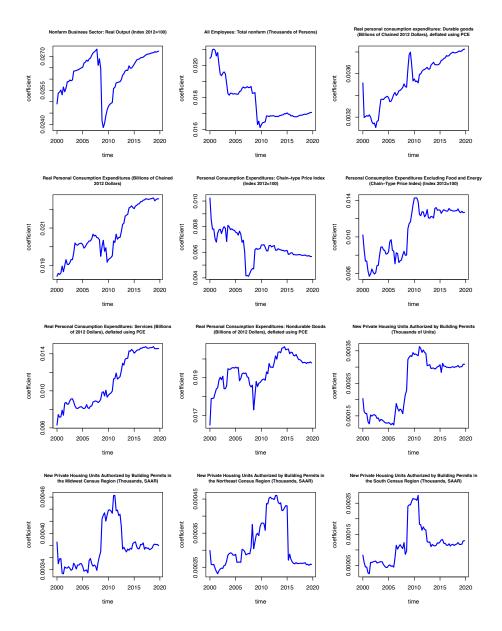


Figure 16l: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

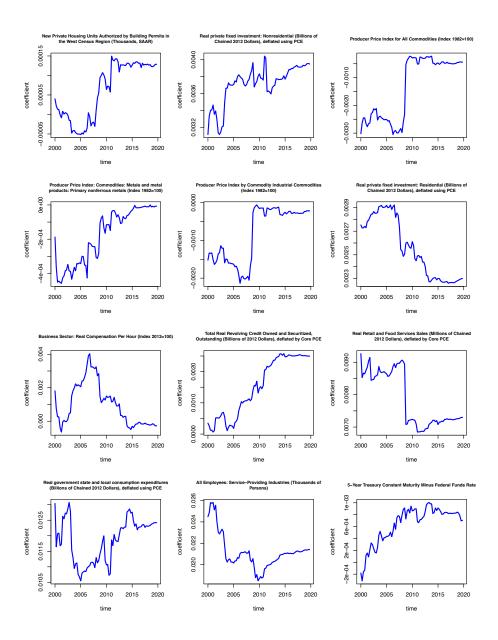


Figure 16m: Ridge regression: The evolution of the estimated  $\beta$  coefficients over time

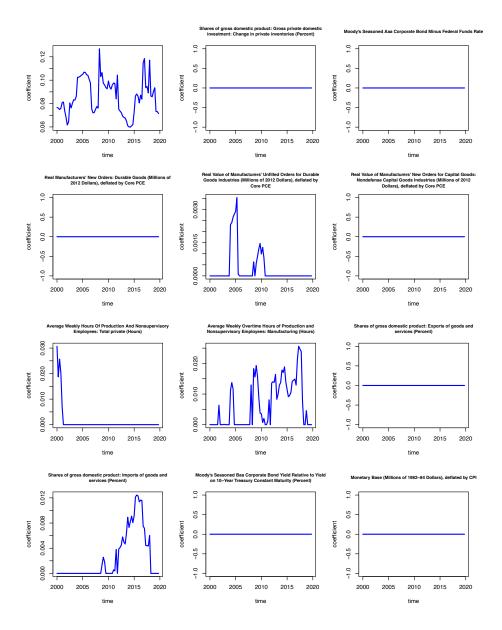


Figure 17a: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

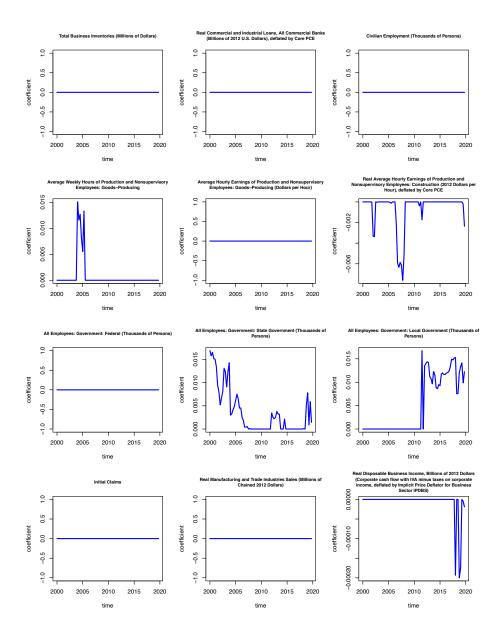


Figure 17b: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

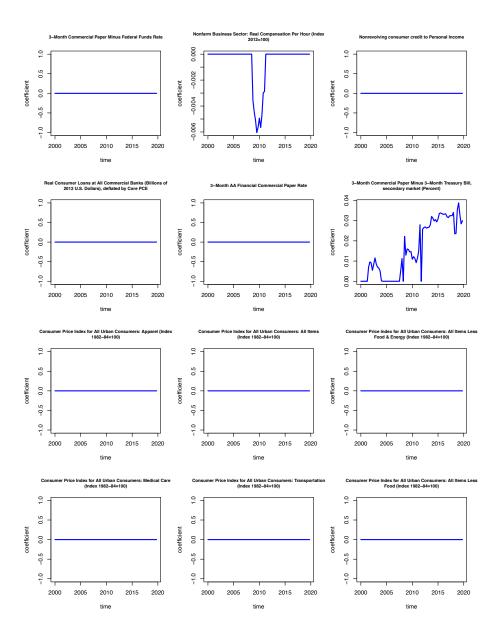


Figure 17c: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

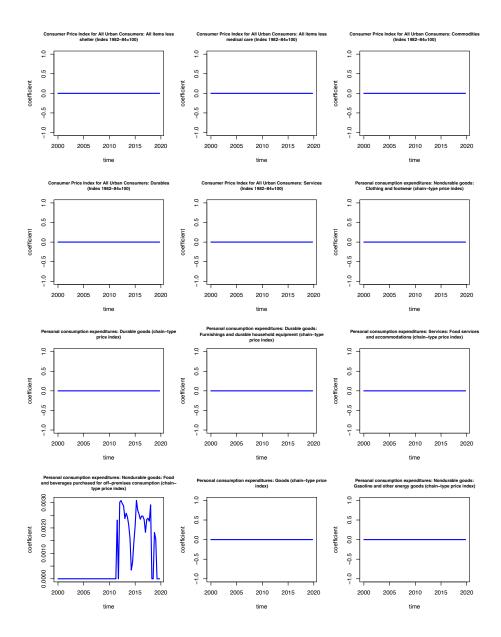


Figure 17d: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

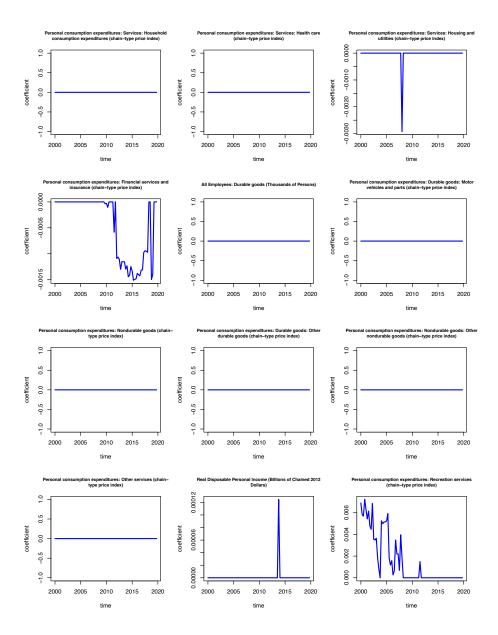


Figure 17e: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

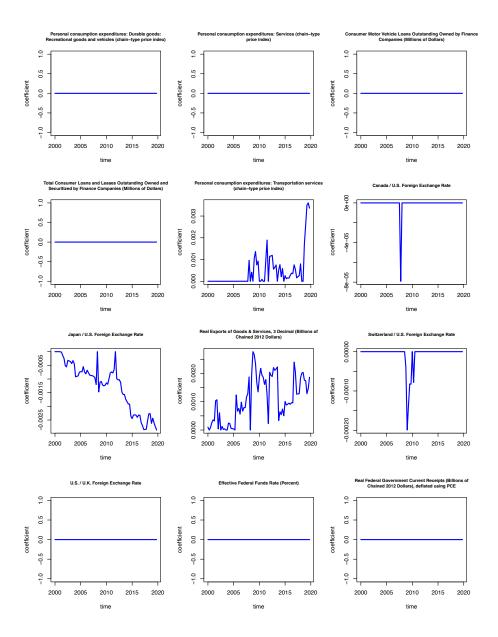


Figure 17f: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

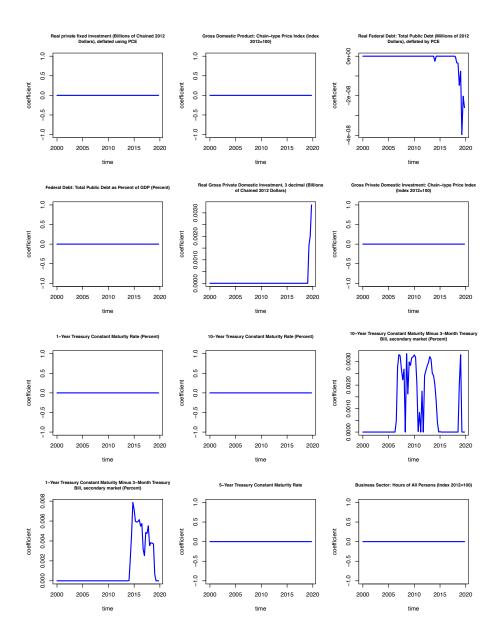


Figure 17g: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

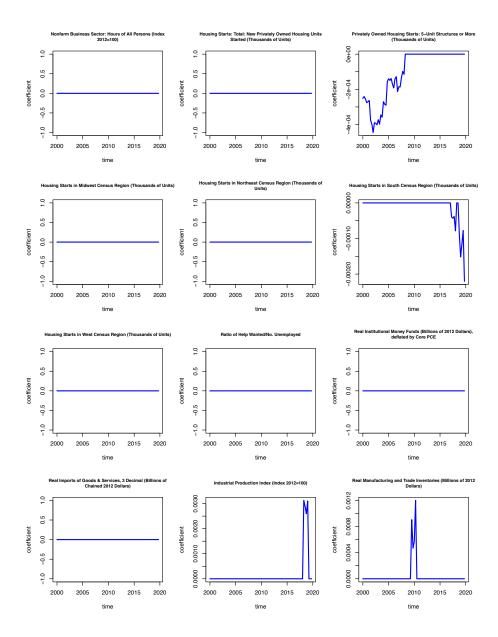


Figure 17h: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

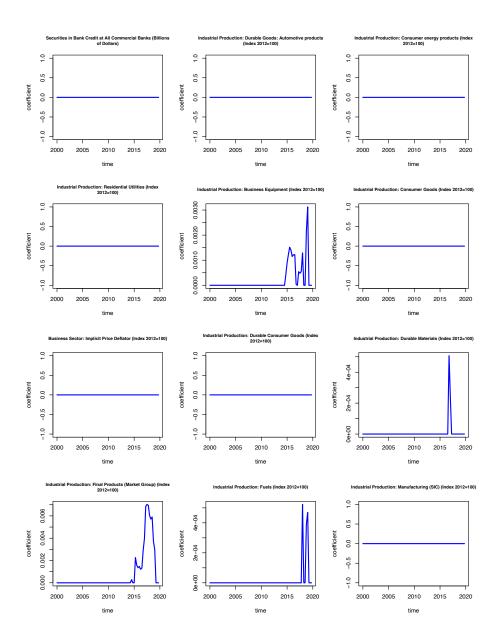


Figure 17i: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

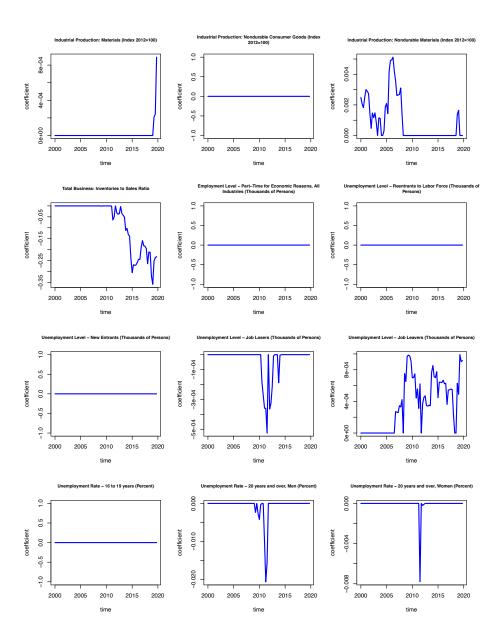


Figure 17j: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

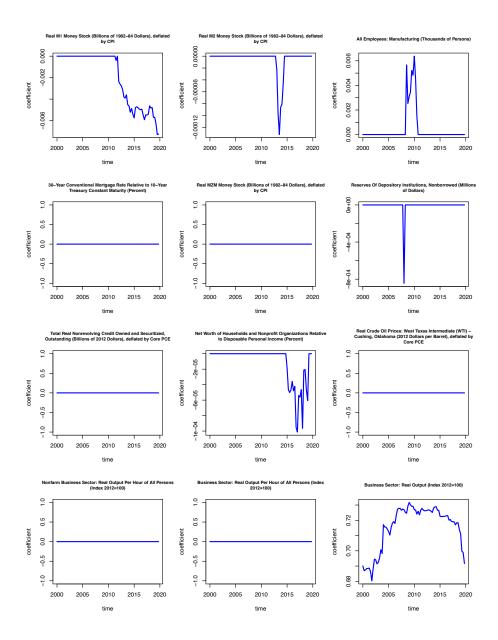


Figure 17k: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

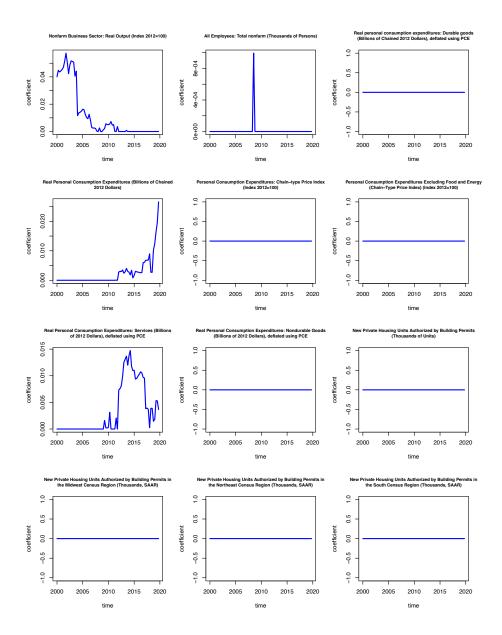


Figure 17l: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

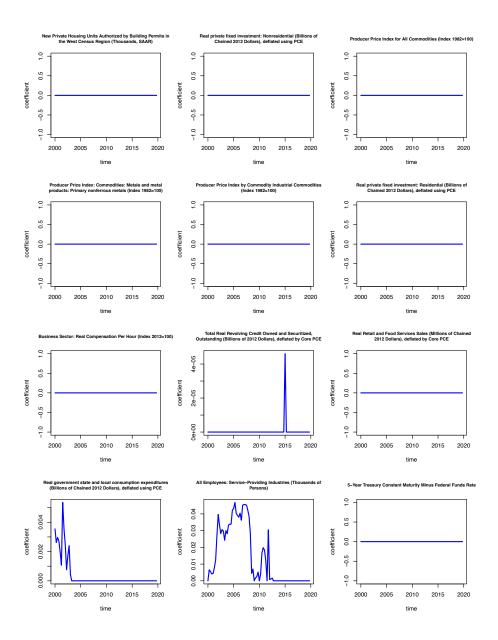


Figure 17m: Lasso regression: The evolution of the estimated  $\beta$  coefficients over time

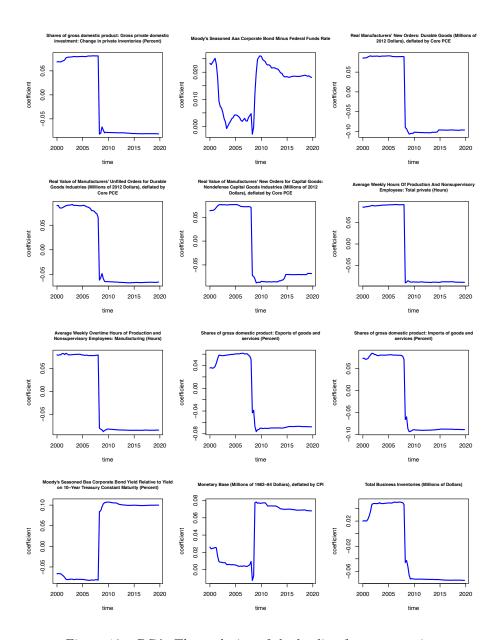


Figure 18a: PCA: The evolution of the loading factors over time

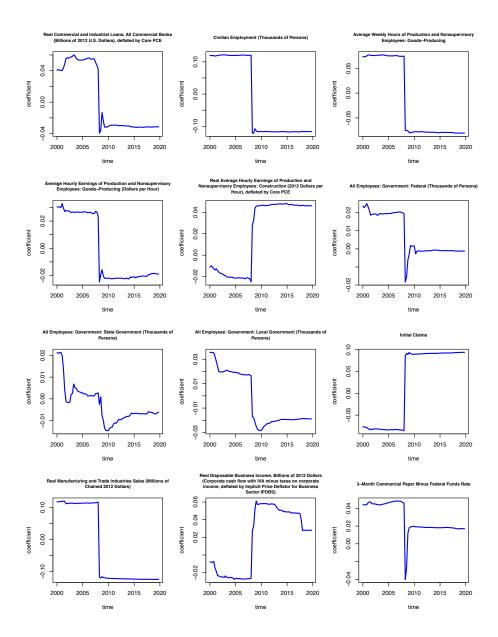


Figure 18b: PCA: The evolution of the loading factors over time

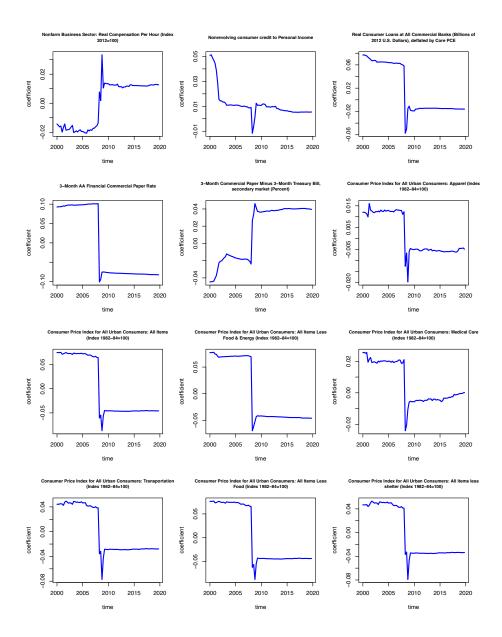


Figure 18c: PCA: The evolution of the loading factors over time

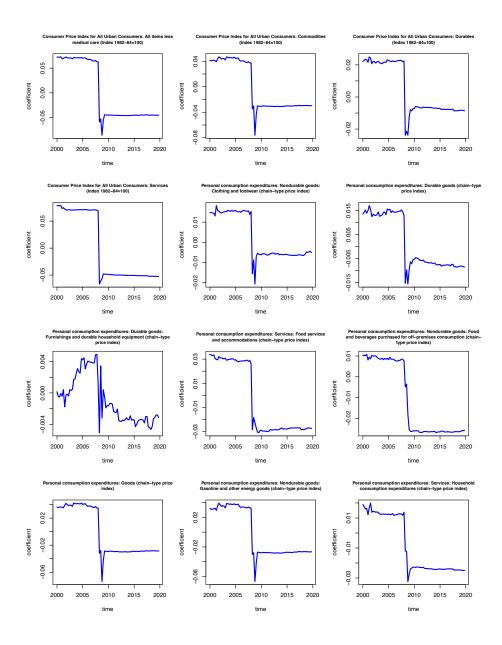


Figure 18d: PCA: The evolution of the loading factors over time

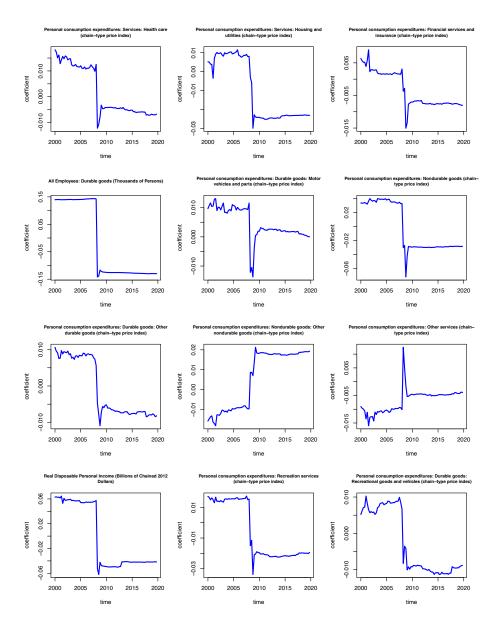


Figure 18e: PCA: The evolution of the loading factors over time

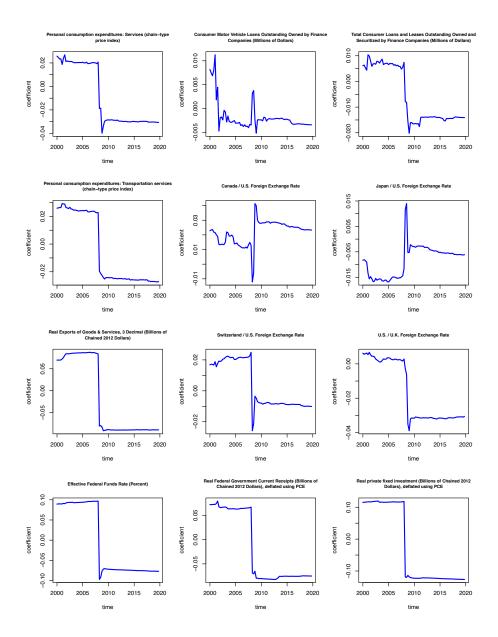


Figure 18f: PCA: The evolution of the loading factors over time

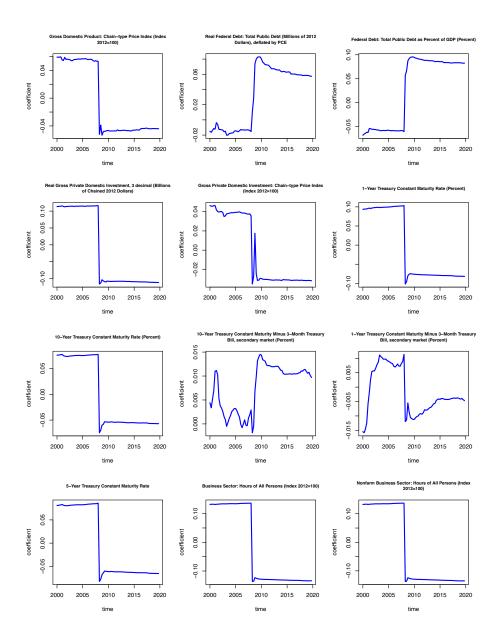


Figure 18g: PCA: The evolution of the loading factors over time

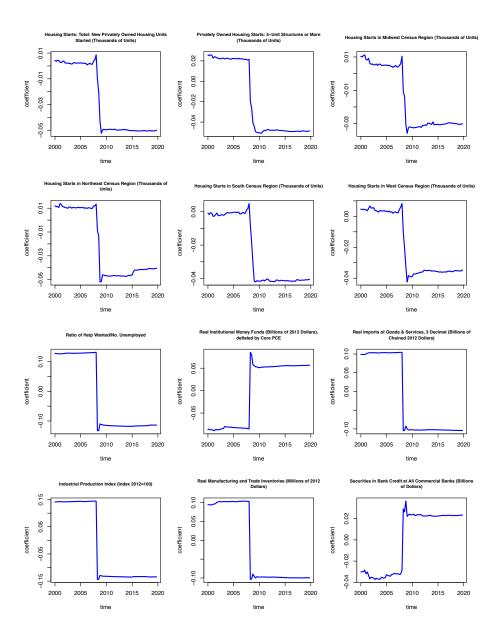


Figure 18h: PCA: The evolution of the loading factors over time

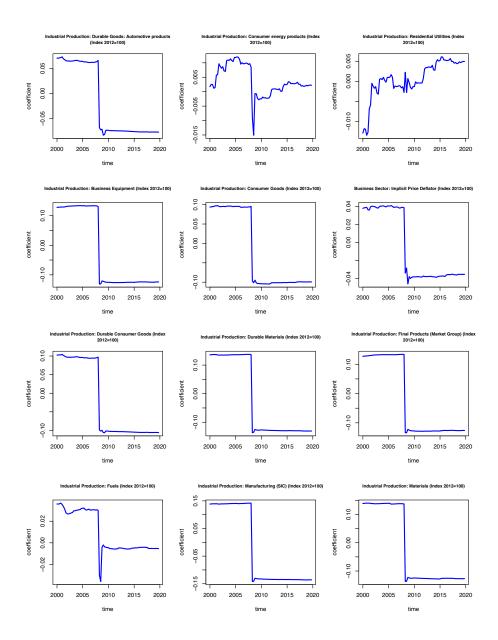


Figure 18i: PCA: The evolution of the loading factors over time

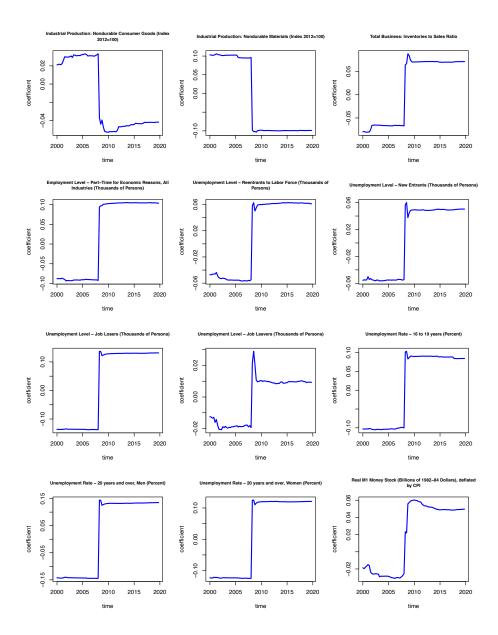


Figure 18j: PCA: The evolution of the loading factors over time

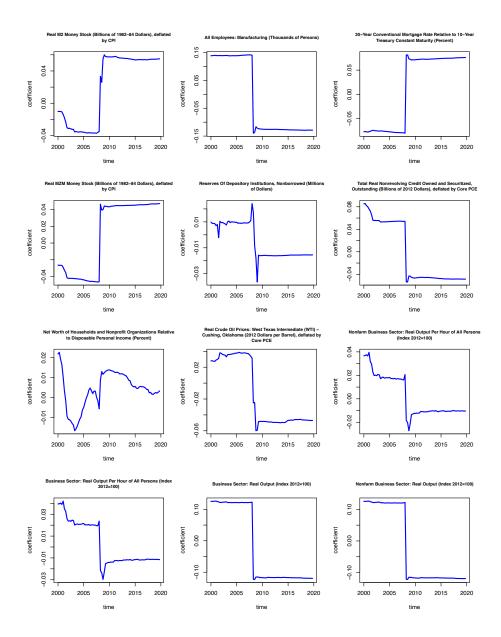


Figure 18k: PCA: The evolution of the loading factors over time

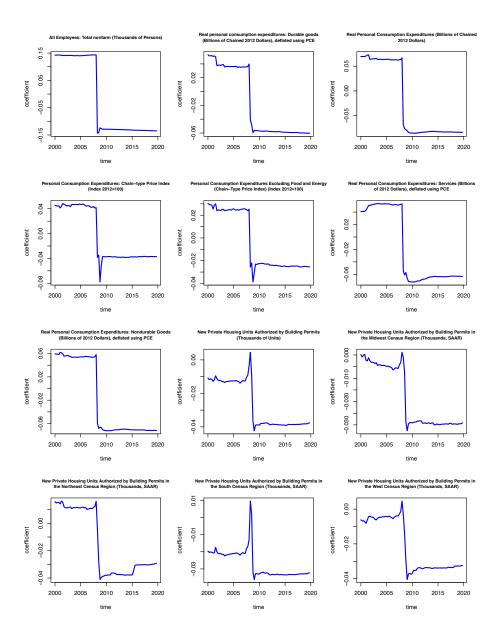


Figure 18l: PCA: The evolution of the loading factors over time

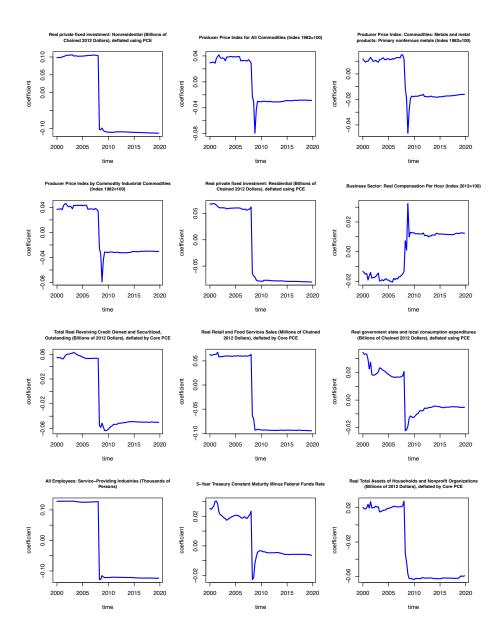


Figure 18m: PCA: The evolution of the loading factors over time

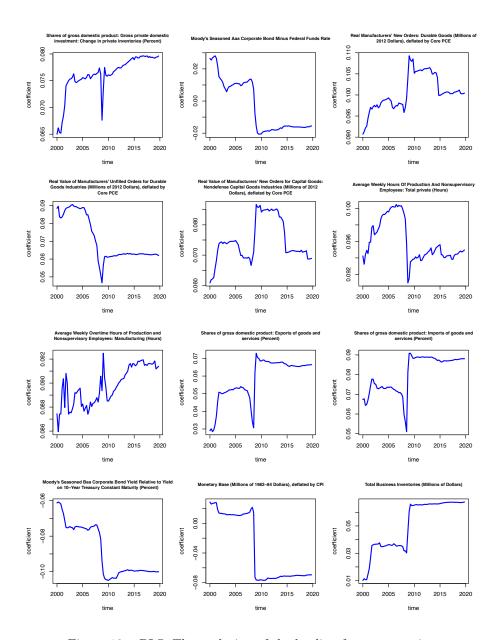


Figure 19a: PLS: The evolution of the loading factors over time

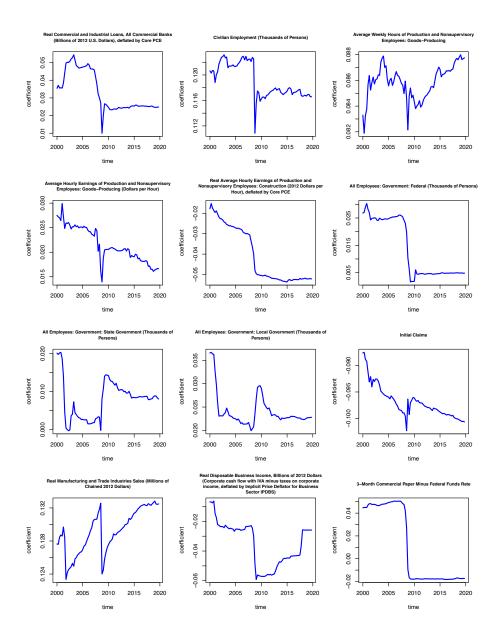


Figure 19b: PLS: The evolution of the loading factors over time

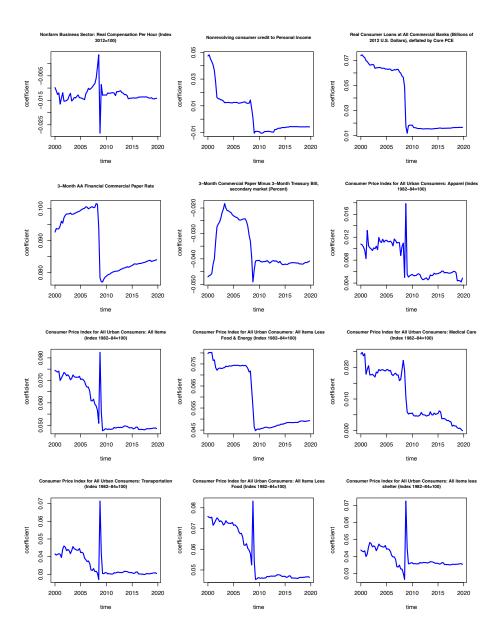


Figure 19c: PLS: The evolution of the loading factors over time

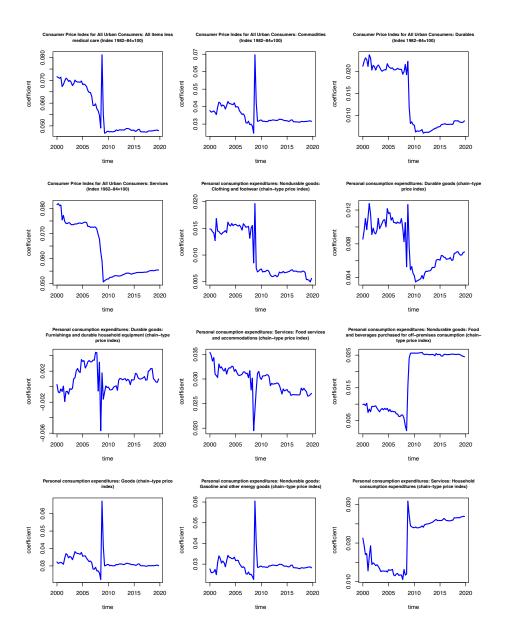


Figure 19d: PLS: The evolution of the loading factors over time

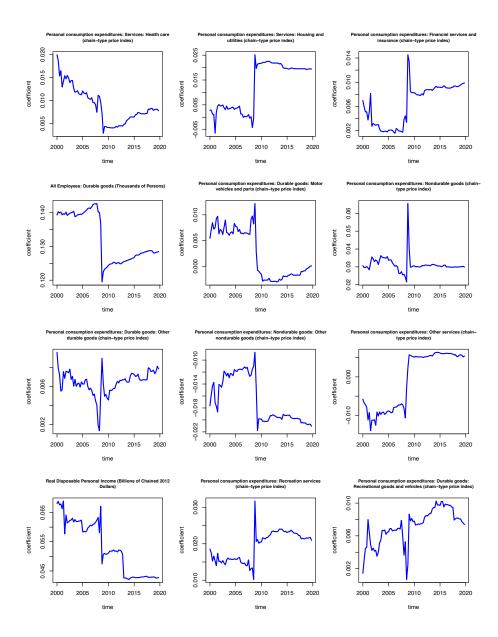


Figure 19e: PLS: The evolution of the loading factors over time

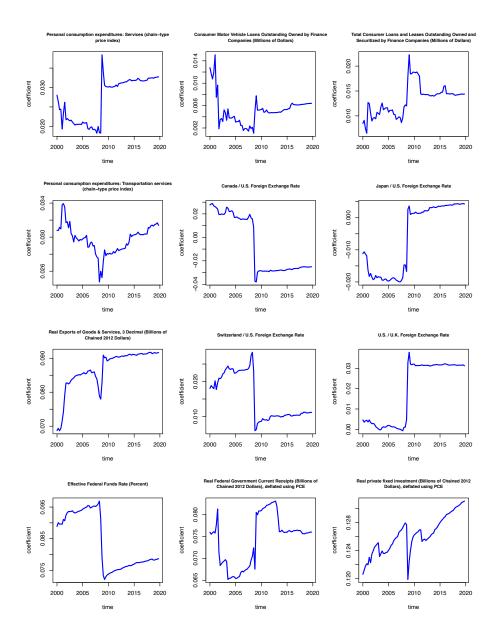


Figure 19f: PLS: The evolution of the loading factors over time

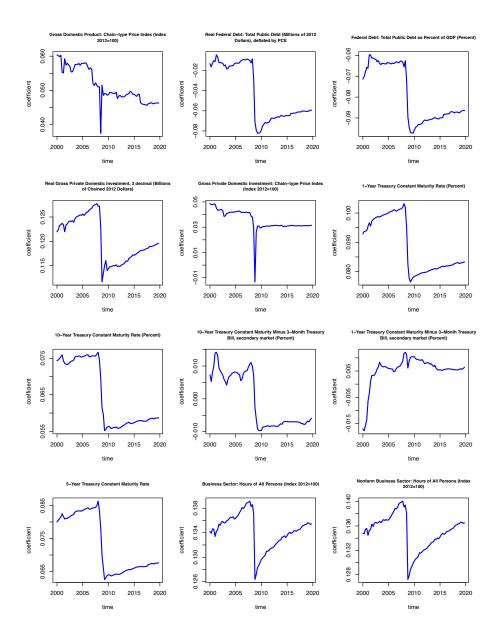


Figure 19g: PLS: The evolution of the loading factors over time

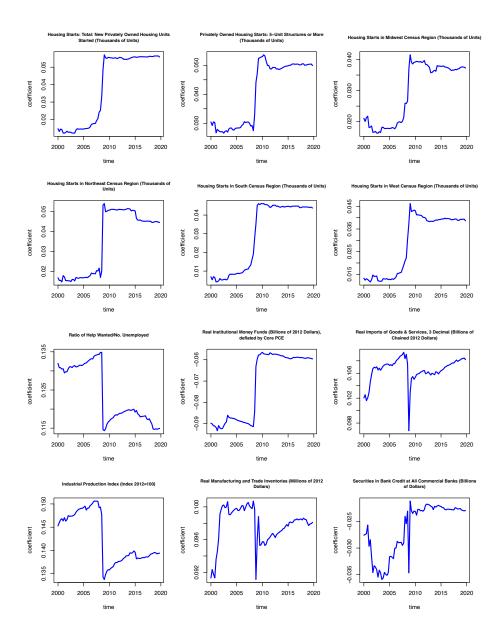


Figure 19h: PLS: The evolution of the loading factors over time

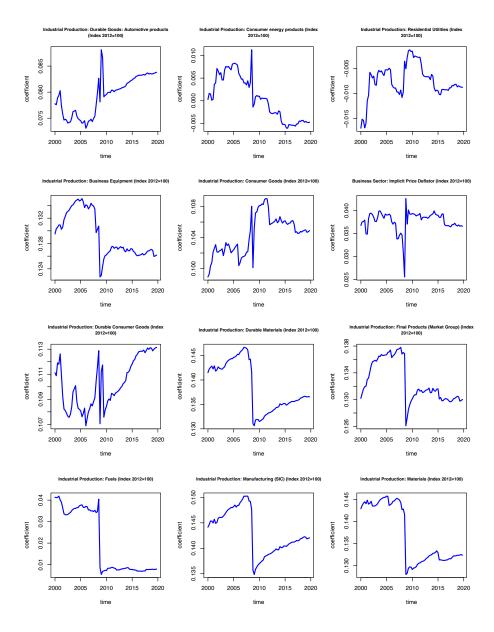


Figure 19i: PLS: The evolution of the loading factors over time

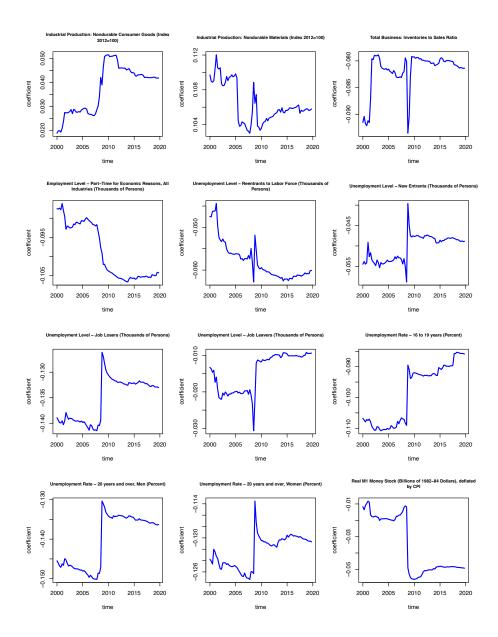


Figure 19j: PLS: The evolution of the loading factors over time

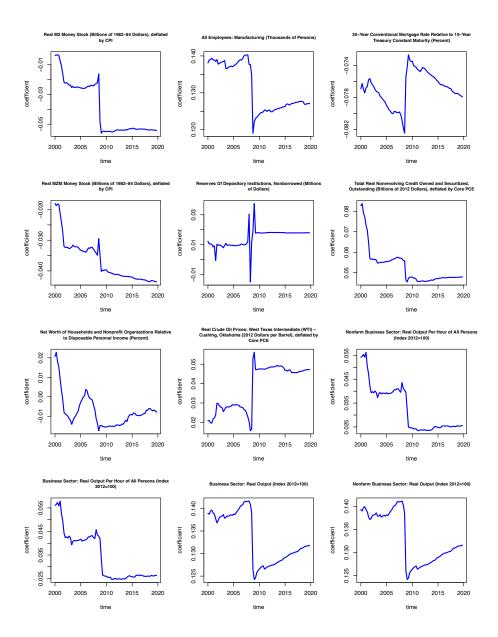


Figure 19k: PLS: The evolution of the loading factors over time

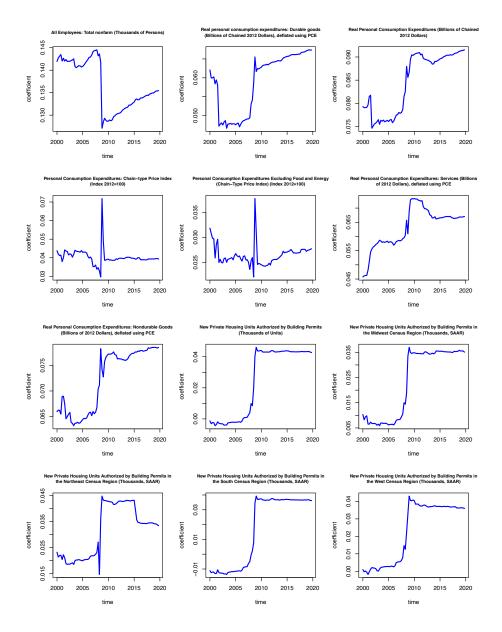


Figure 19l: PLS: The evolution of the loading factors over time

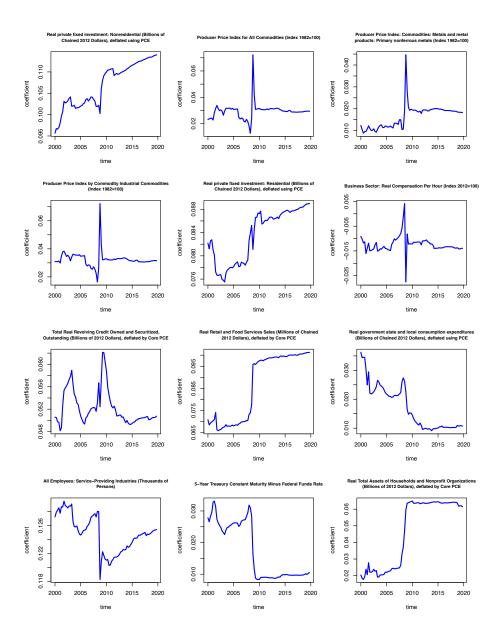


Figure 19m: PLS: The evolution of the loading factors over time