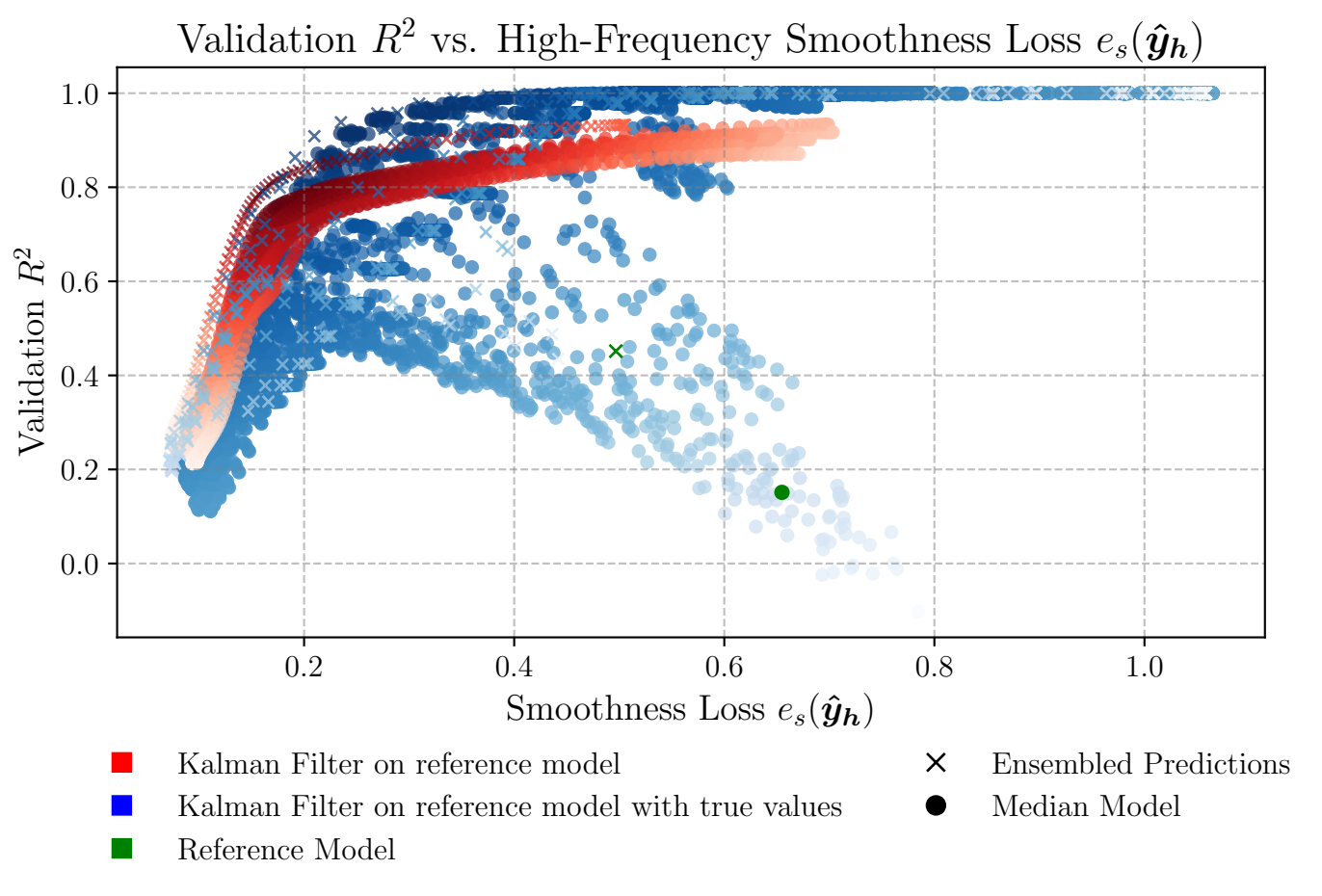
Validation R^2 vs. High-Frequency Smoothness Loss $e_s(\hat{\boldsymbol{y}}_{\boldsymbol{h}})$
Validation R^2
1.0
0.8
0.6
0.4
0.2
0.0
0.2
0.4
0.6
0.8
1.0
Smoothness Loss $e_s(\hat{\boldsymbol{y}}_{\boldsymbol{h}})$
Kalman Filter on reference model
Kalman Filter on reference model with true values
Reference Model
Ensembled Predictions
Median Model