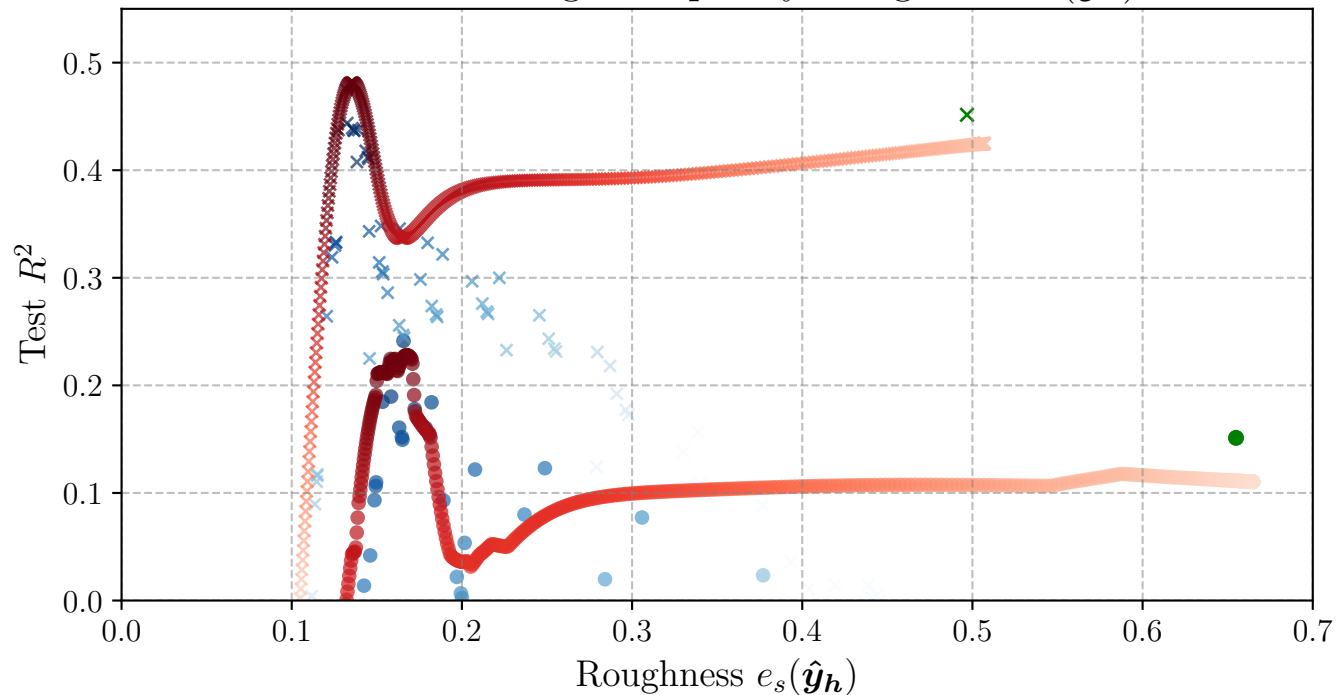


Test  $R^2$  vs. High-Frequency Roughness  $e_s(\hat{\mathbf{y}}_h)$



- |                                      |   |                                      |                       |
|--------------------------------------|---|--------------------------------------|-----------------------|
| <span style="color: red;">■</span>   | Kalman Filter on reference model                  | <span style="color: blue;">×</span>  | Ensembled Predictions |
| <span style="color: blue;">■</span>  | Kalman Filter on reference model with true values | <span style="color: black;">●</span> | Median Model          |
| <span style="color: green;">■</span> | Reference Model                                   |                                      |                       |