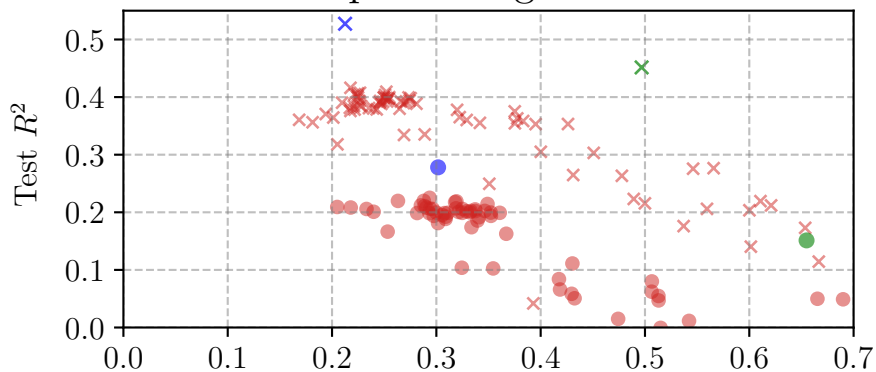
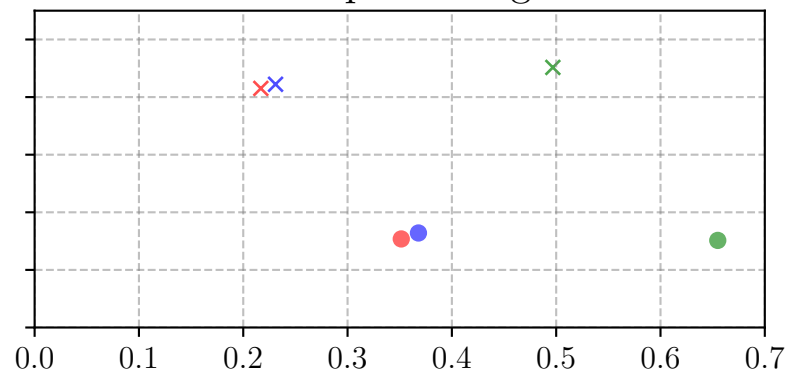


Test R^2 vs. High-Frequency Roughness $e_s(\hat{\mathbf{y}}_h)$

Post-processing - ARIMA



Pre-processing



- ARIMA
- Auto ARIMA
- Reference Model
- × Ensembled Predictions
- Median Predictions

- Y Interpolation
- Fourier Upsampling
- Reference Model
- × Ensembled Predictions
- Median Predictions