Test R^2 vs. High-Frequency Roughness $e_s(\hat{\boldsymbol{y}}_{\boldsymbol{h}})$

Test R^2

Roughness $e_s(\hat{\boldsymbol{y}}_{\boldsymbol{h}})$
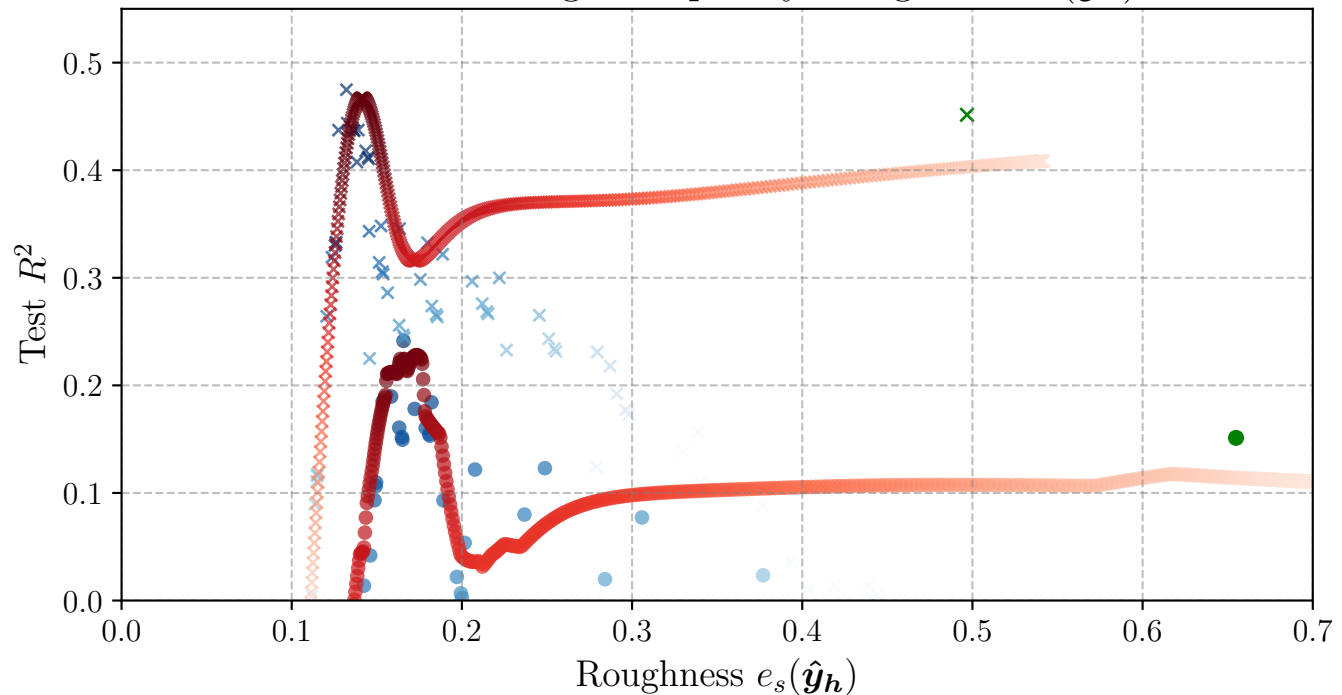
- Kalman Filter on reference model
- Kalman Filter on reference model with true values
- Reference Model
- $\times$ Ensembled Predictions
- $\bullet$ Median Predictions