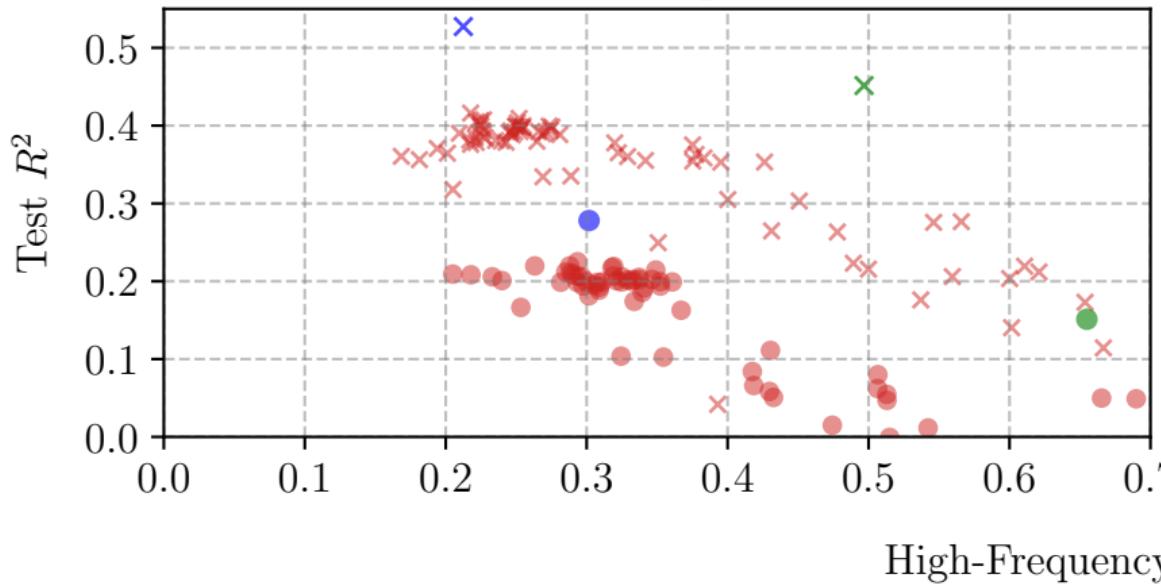
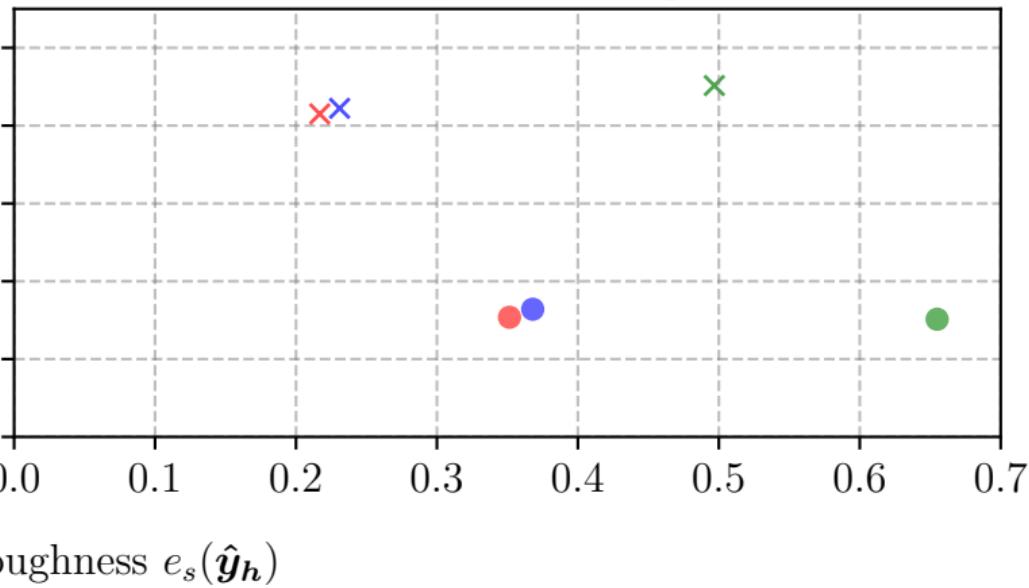


# Test $R^2$ vs. High-Frequency Roughness $e_s(\hat{y}_h)$

Post-processing - ARIMA



Pre-processing



- ARIMA
- Auto ARIMA
- Reference Model

- ✗ Ensembled Predictions
- Median Predictions

- $Y$  Interpolation
  - Fourier Upsampling
  - Reference Model
- ✗ Ensembled Predictions
  - Median Predictions

High-Frequency Roughness  $e_s(\hat{y}_h)$