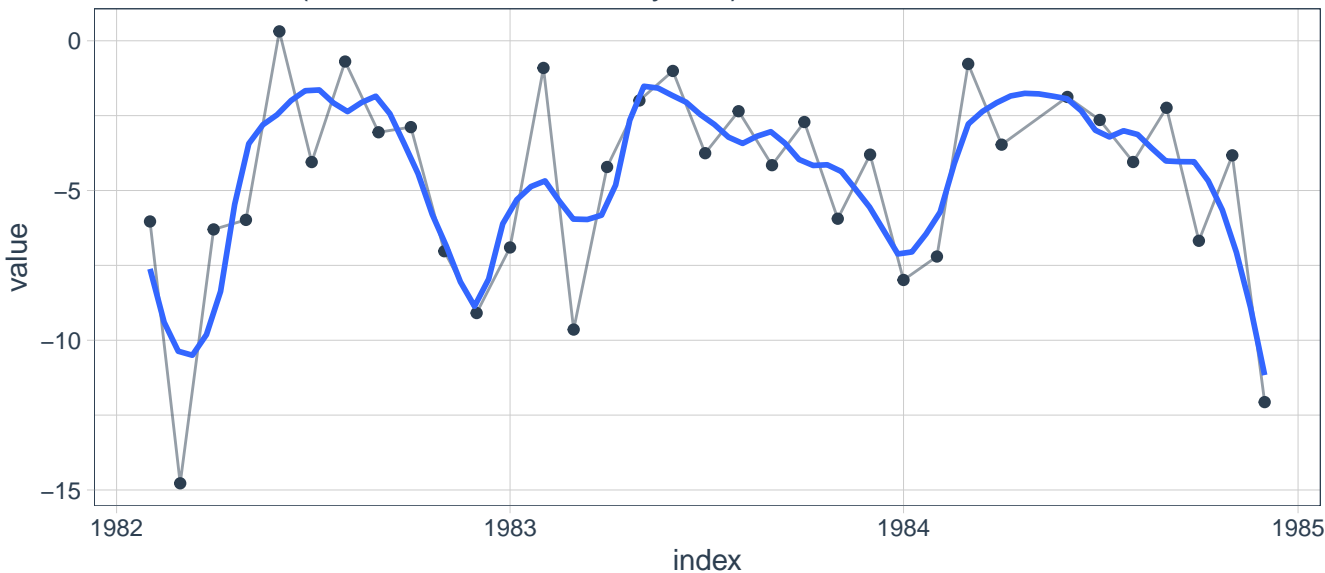


CFSv2 Residuals

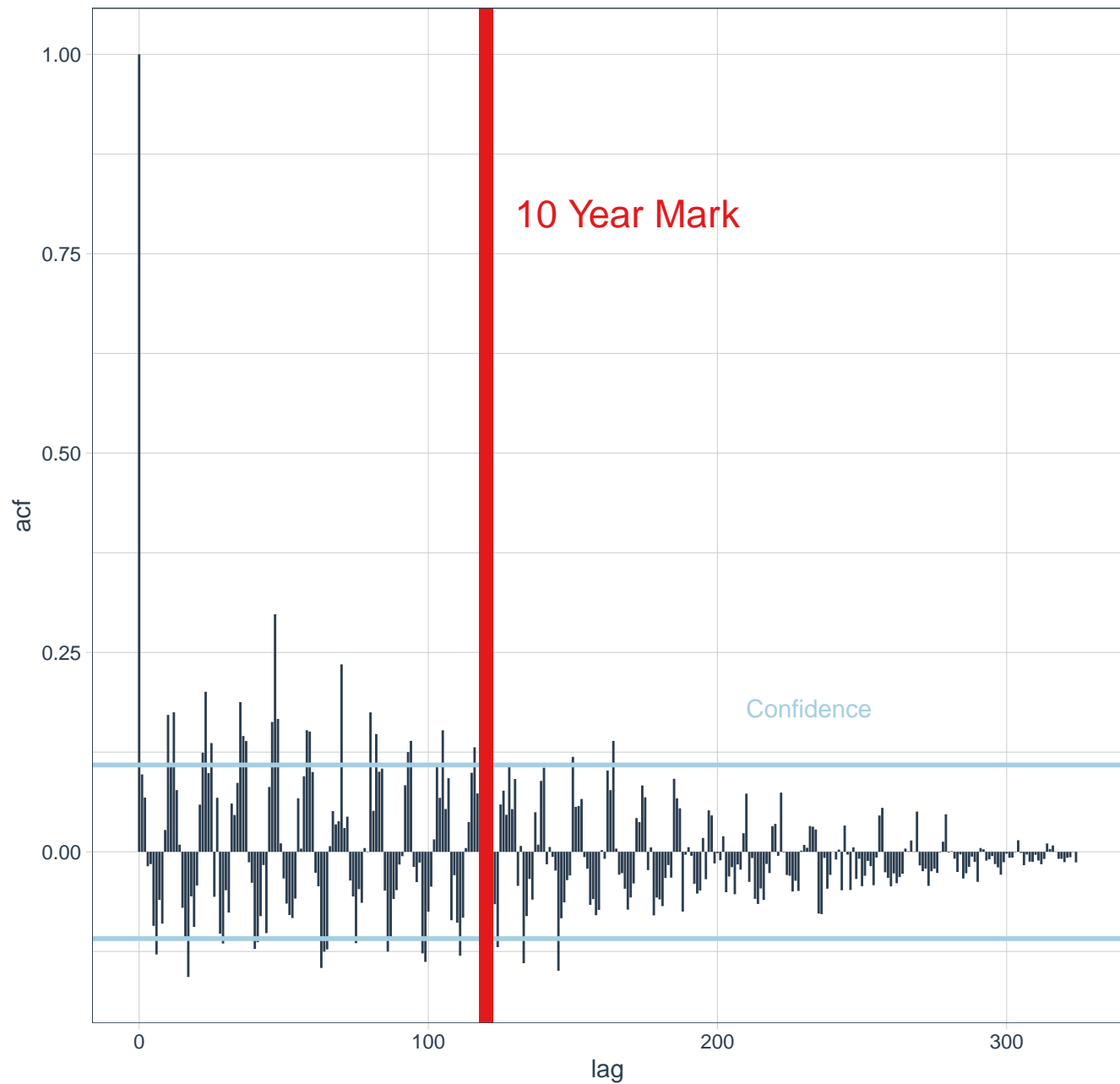
1982–2010



1982 – 1986 (Zoomed In To Show Cycles)

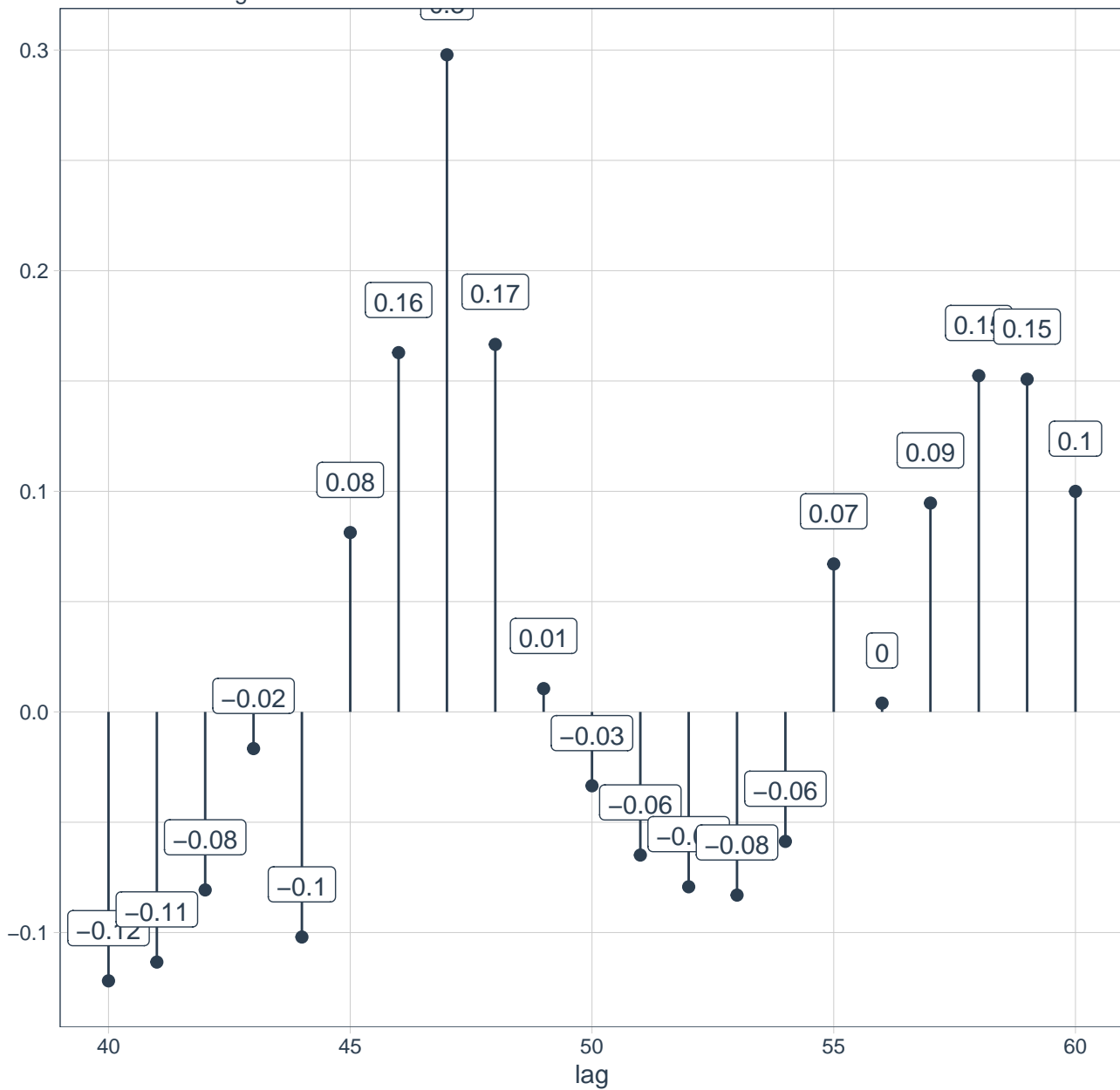


ACF: CFSv2 Bias



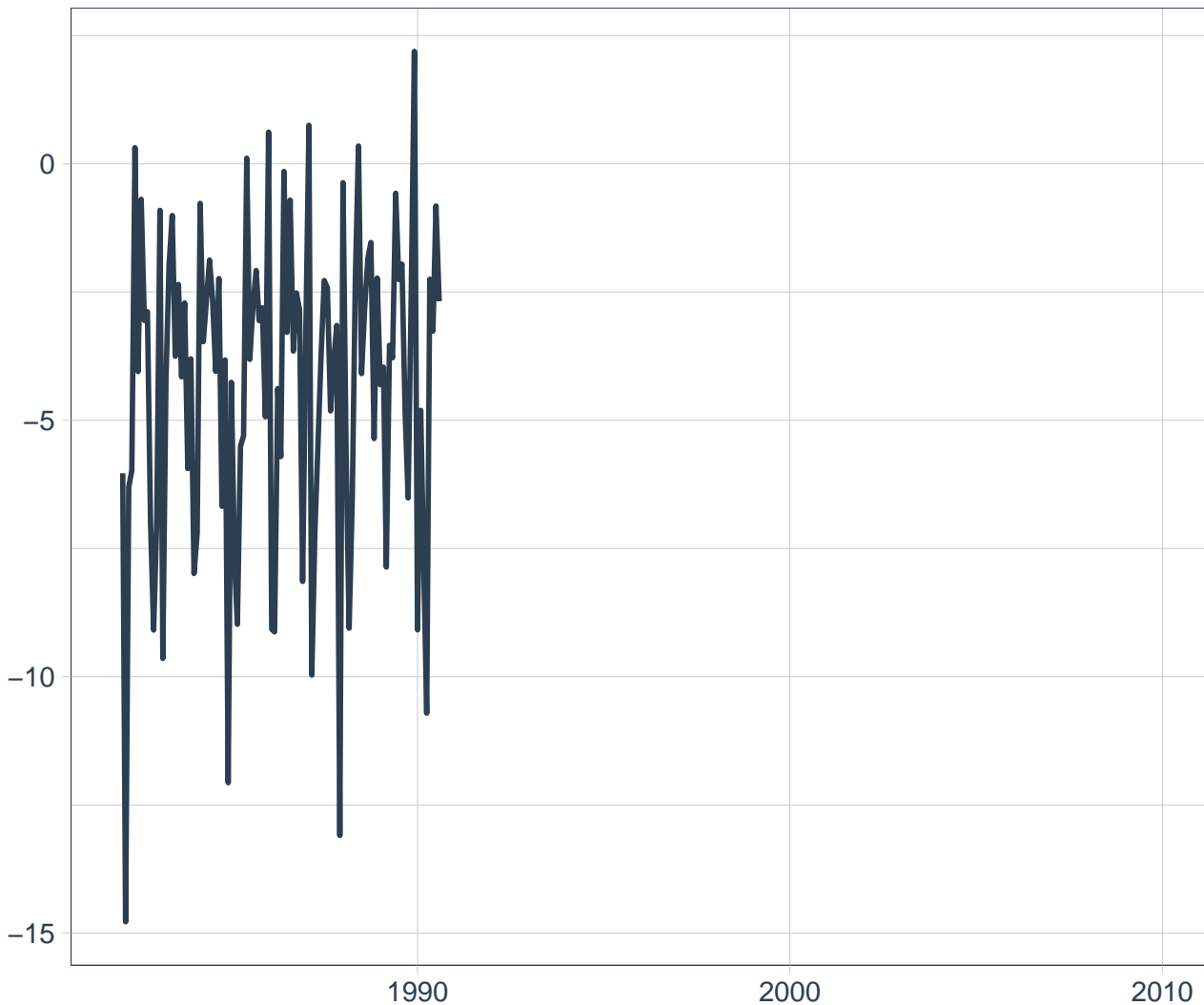
ACF: CFSv2 Bias

Zoomed in on Lags 40 to 60



Split: Slice01

1982-02-01 to 1990-09-01

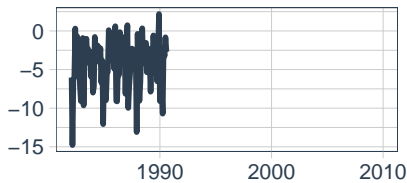


key — training — testing

Backtesting Strategy: Rolling Origin Sampling Plan

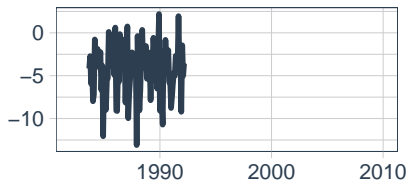
Split: Slice01

1982-02-01 to 1990-09-01



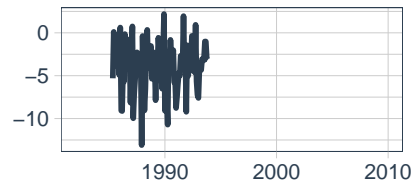
Split: Slice02

1983-09-01 to 1992-04-01



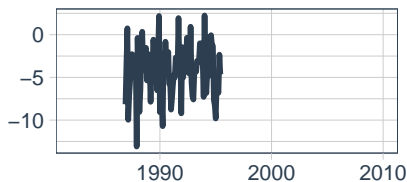
Split: Slice03

1985-05-01 to 1993-12-01



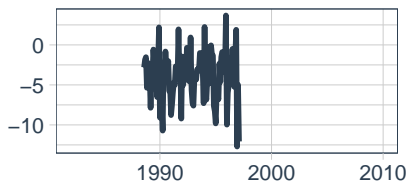
Split: Slice04

1986-12-01 to 1995-07-01



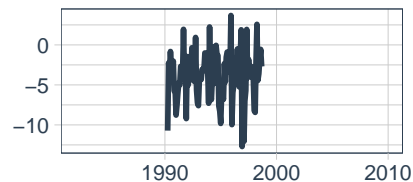
Split: Slice05

1988-08-01 to 1997-03-01



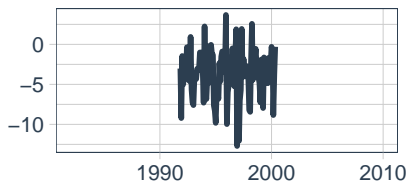
Split: Slice06

1990-04-01 to 1998-10-01



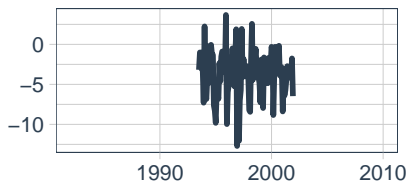
Split: Slice07

1991-11-01 to 2000-06-01



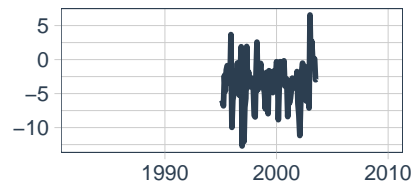
Split: Slice08

1993-07-01 to 2002-01-01



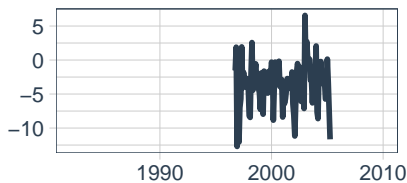
Split: Slice09

1995-02-01 to 2003-09-01



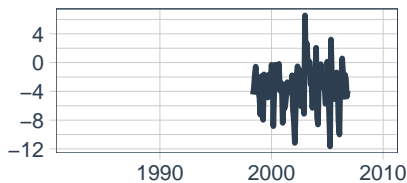
Split: Slice10

1996-10-01 to 2005-05-01



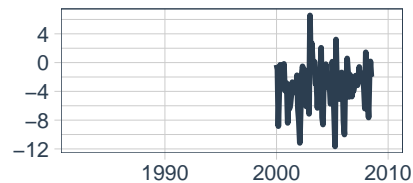
Split: Slice11

1998-05-01 to 2006-12-01



Split: Slice12

2000-01-01 to 2008-08-01

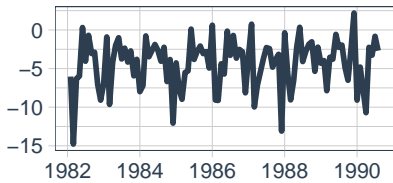


key — training — testing

Backtesting Strategy: Zoomed In

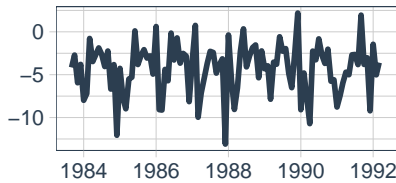
Split: Slice01

1982-02-01 to 1990-09-01



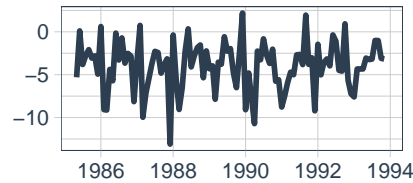
Split: Slice02

1983-09-01 to 1992-04-01



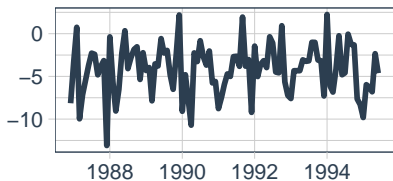
Split: Slice03

1985-05-01 to 1993-12-01



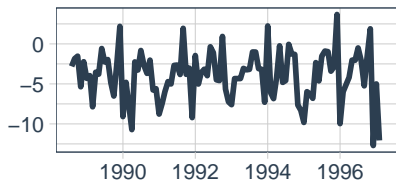
Split: Slice04

1986-12-01 to 1995-07-01



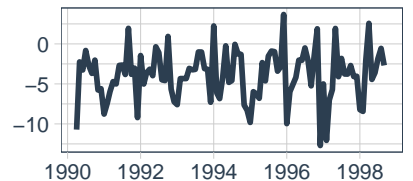
Split: Slice05

1988-08-01 to 1997-03-01



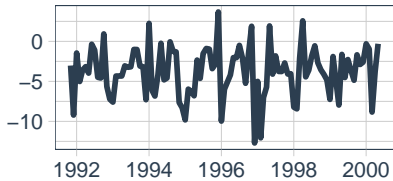
Split: Slice06

1990-04-01 to 1998-10-01



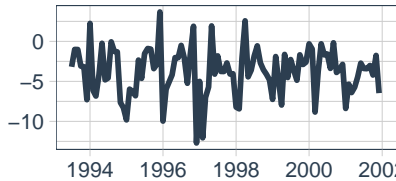
Split: Slice07

1991-11-01 to 2000-06-01



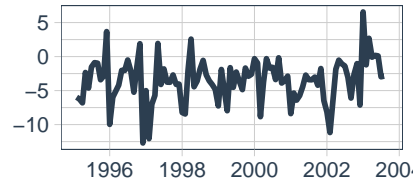
Split: Slice08

1993-07-01 to 2002-01-01



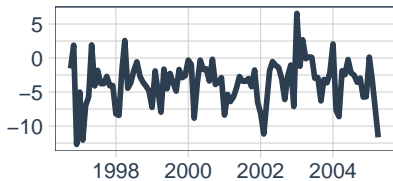
Split: Slice09

1995-02-01 to 2003-09-01



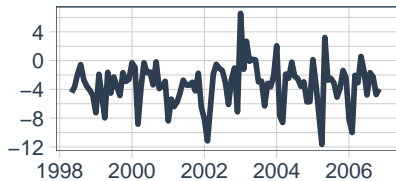
Split: Slice10

1996-10-01 to 2005-05-01



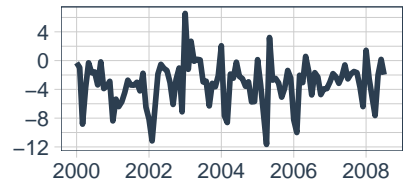
Split: Slice11

1998-05-01 to 2006-12-01



Split: Slice12

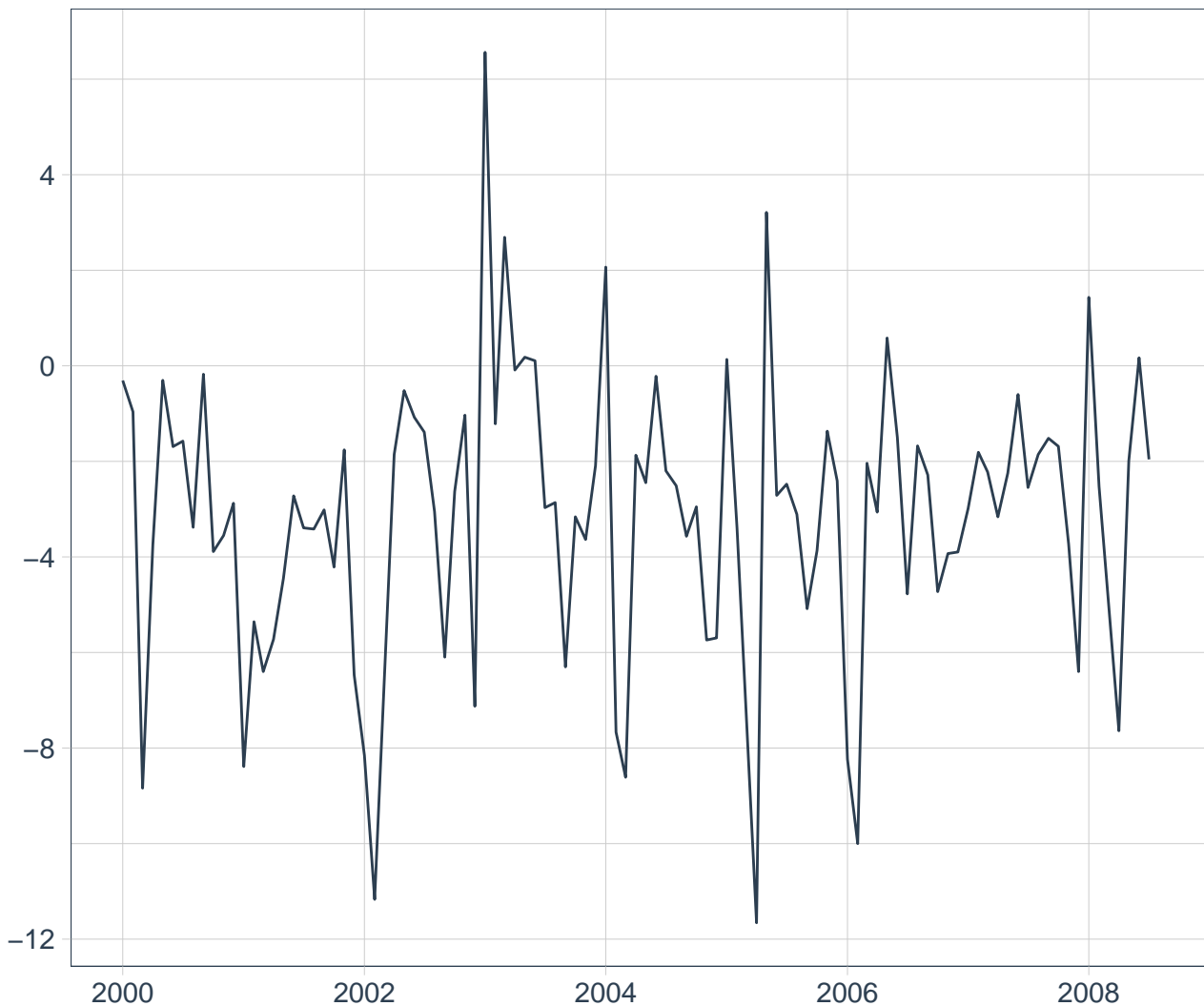
2000-01-01 to 2008-08-01



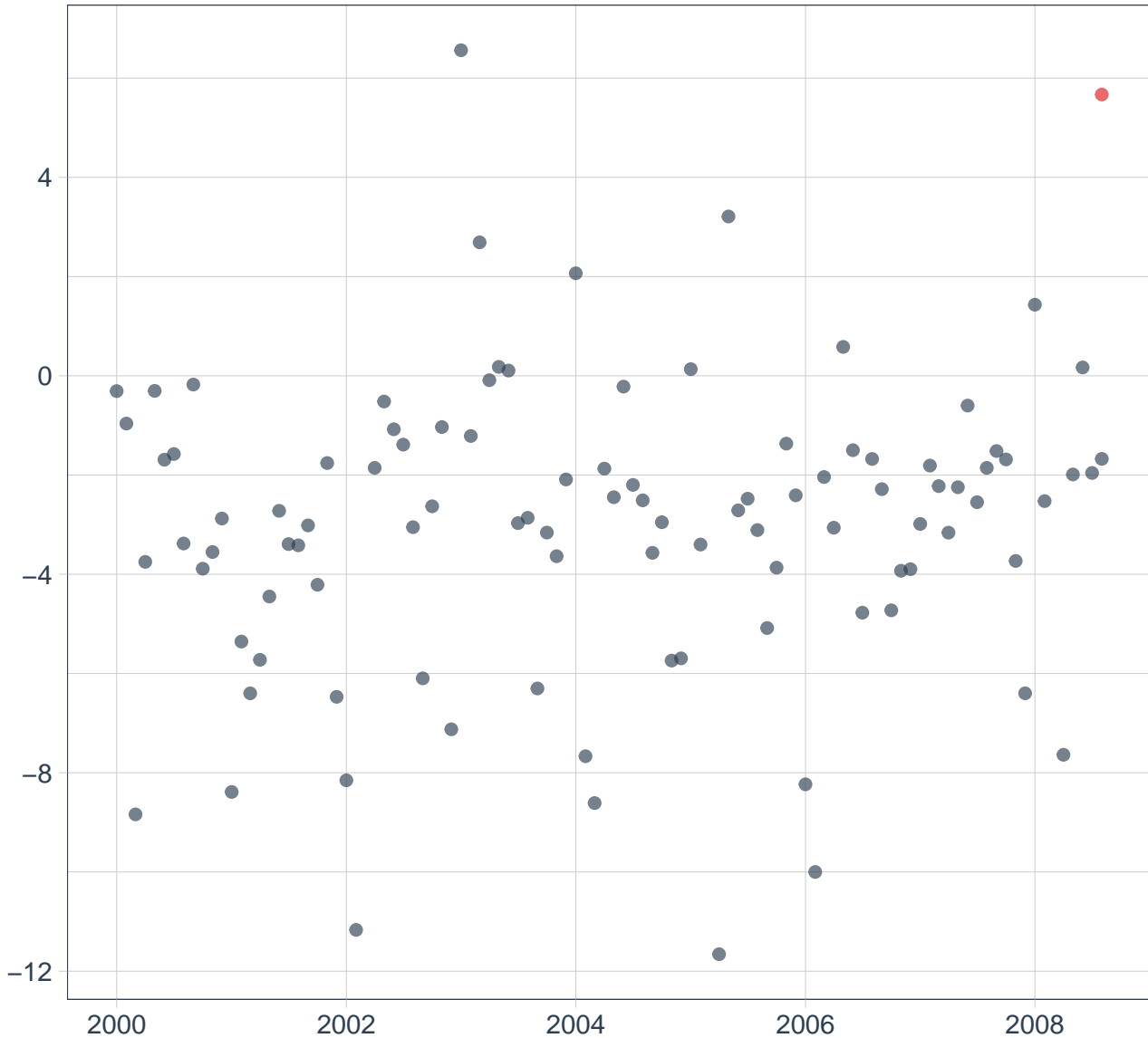
key — training — testing

Split: Slice12

2000-01-01 to 2008-08-01

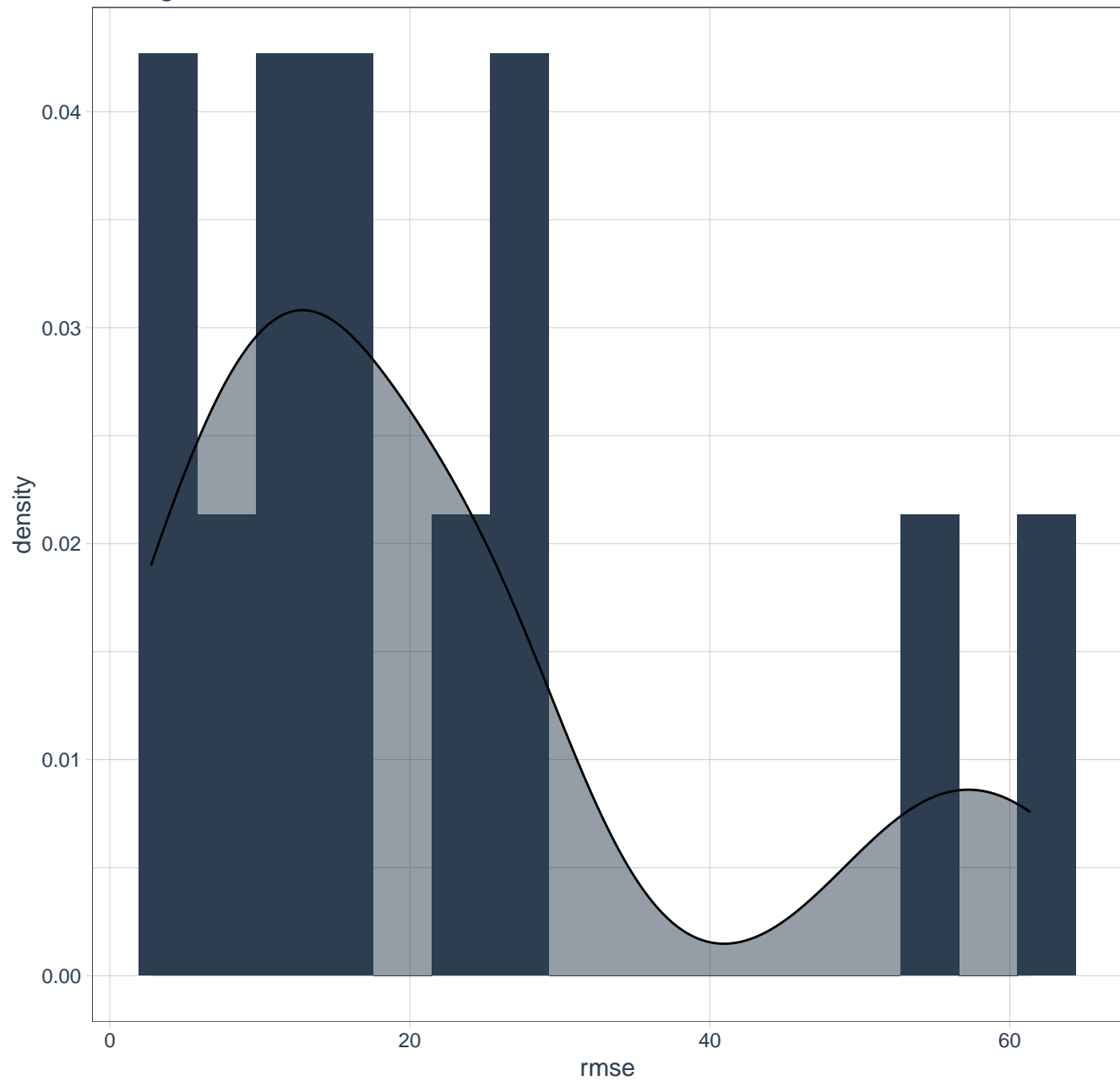


key — training — testing

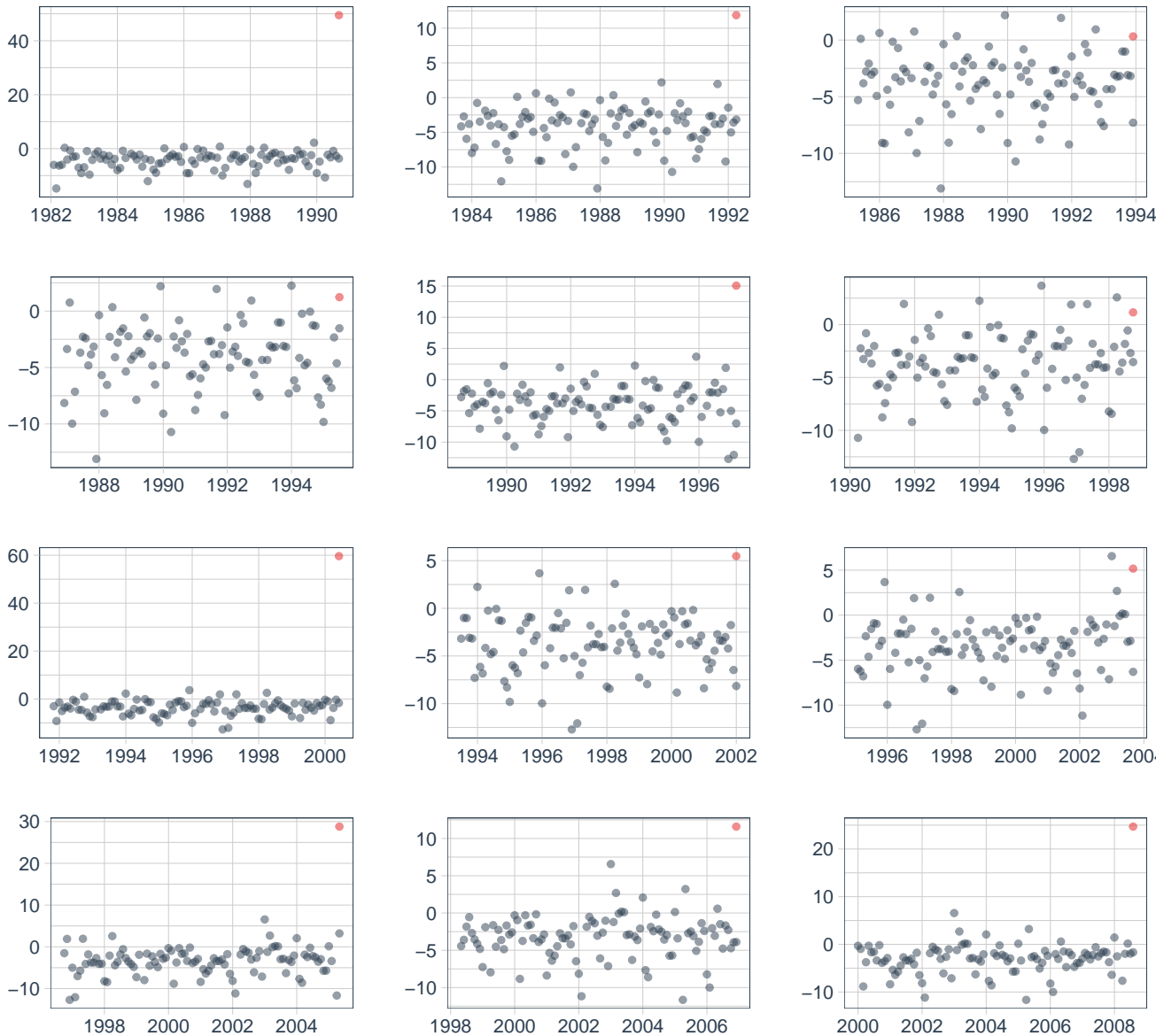


key ● actual ● predict

Histogram of RMSE



Keras Stateful LSTM: Backtested Predictions



key ● actual ● predict