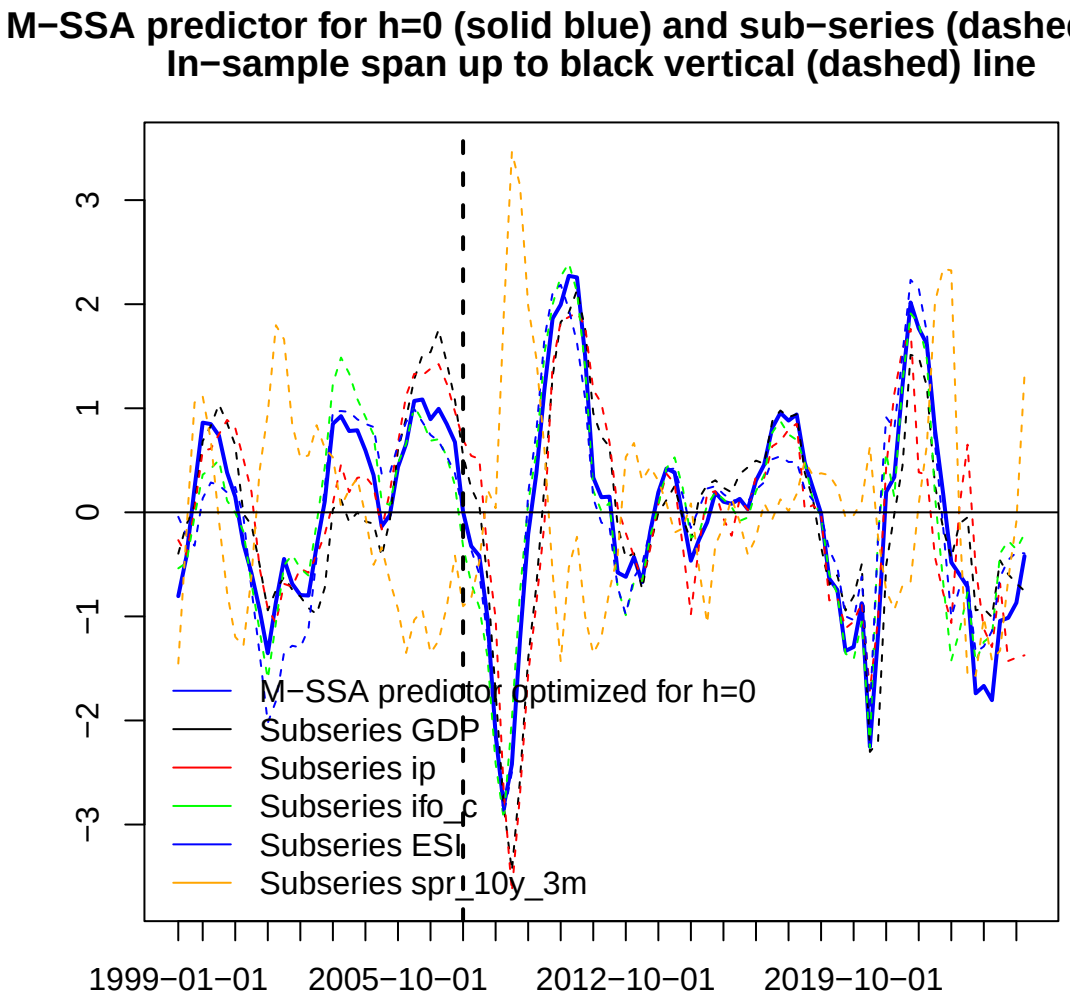
M−SSA predictor for h=0 (solid blue) and sub−series (dashed lin
In−sample span up to black vertical (dashed) line
3
2
1
0
−1
−2
−3
M−SSA predictor optimized for h=0
Subseries GDP
Subseries ip
Subseries ifo_c
Subseries ESI
Subseries spr_10y_3m
1999−01−01
2005−10−01
2012−10−01
2019−10−01