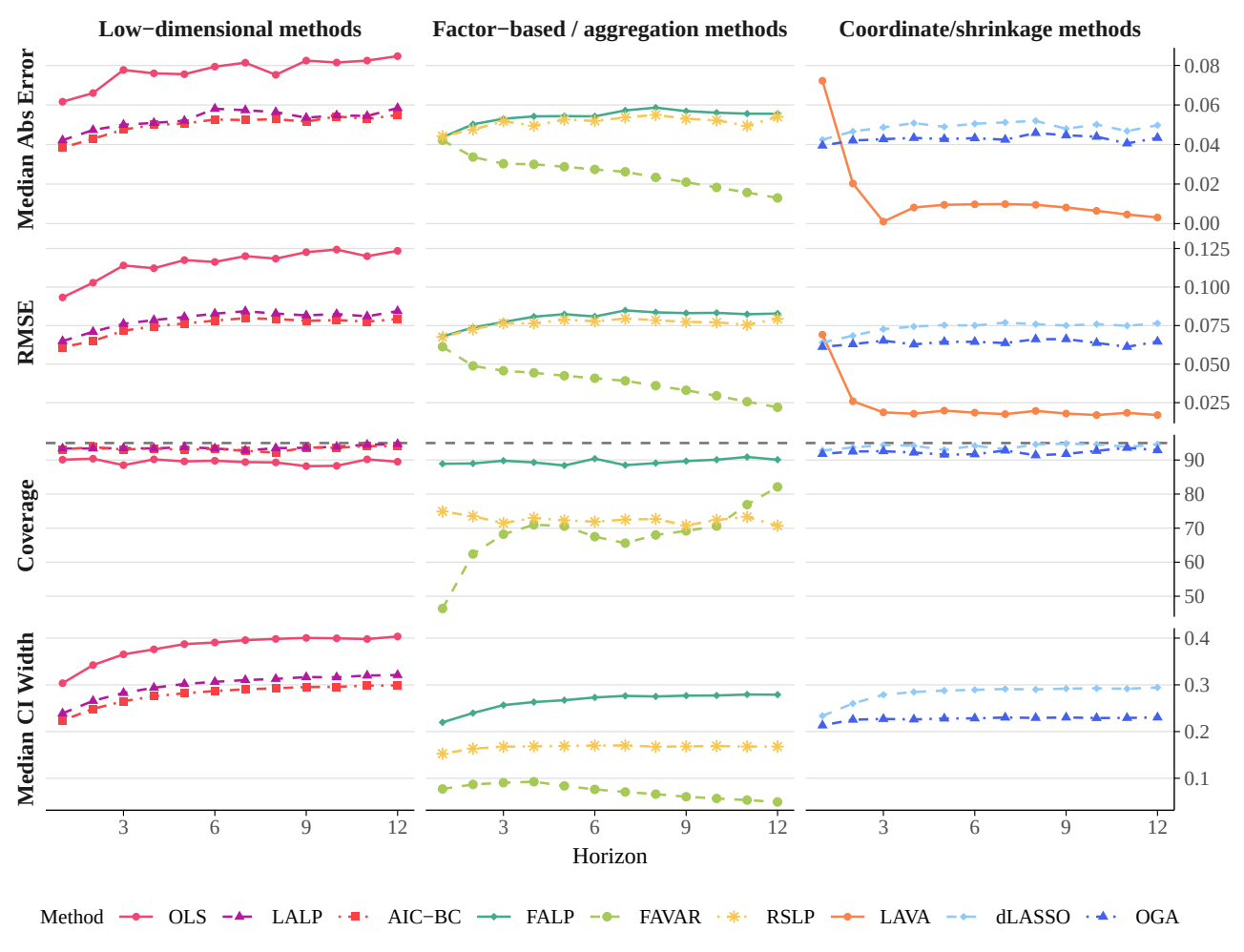

Low−dimensional methods
Factor−based / aggregation methods
Coordinate/shrinkage methods
Median Abs Error
RMSE
Coverage
Median CI Width
0.08
0.06
0.04
0.02
0.00
0.125
0.100
0.075
0.050
0.025
90
80
70
60
50
0.4
0.3
0.2
0.1
3
6
9
12
Horizon
Method
OLS
LALP
AIC−BC
FALP
FAVAR
RSLP
LAVA
dLASSO
OGA