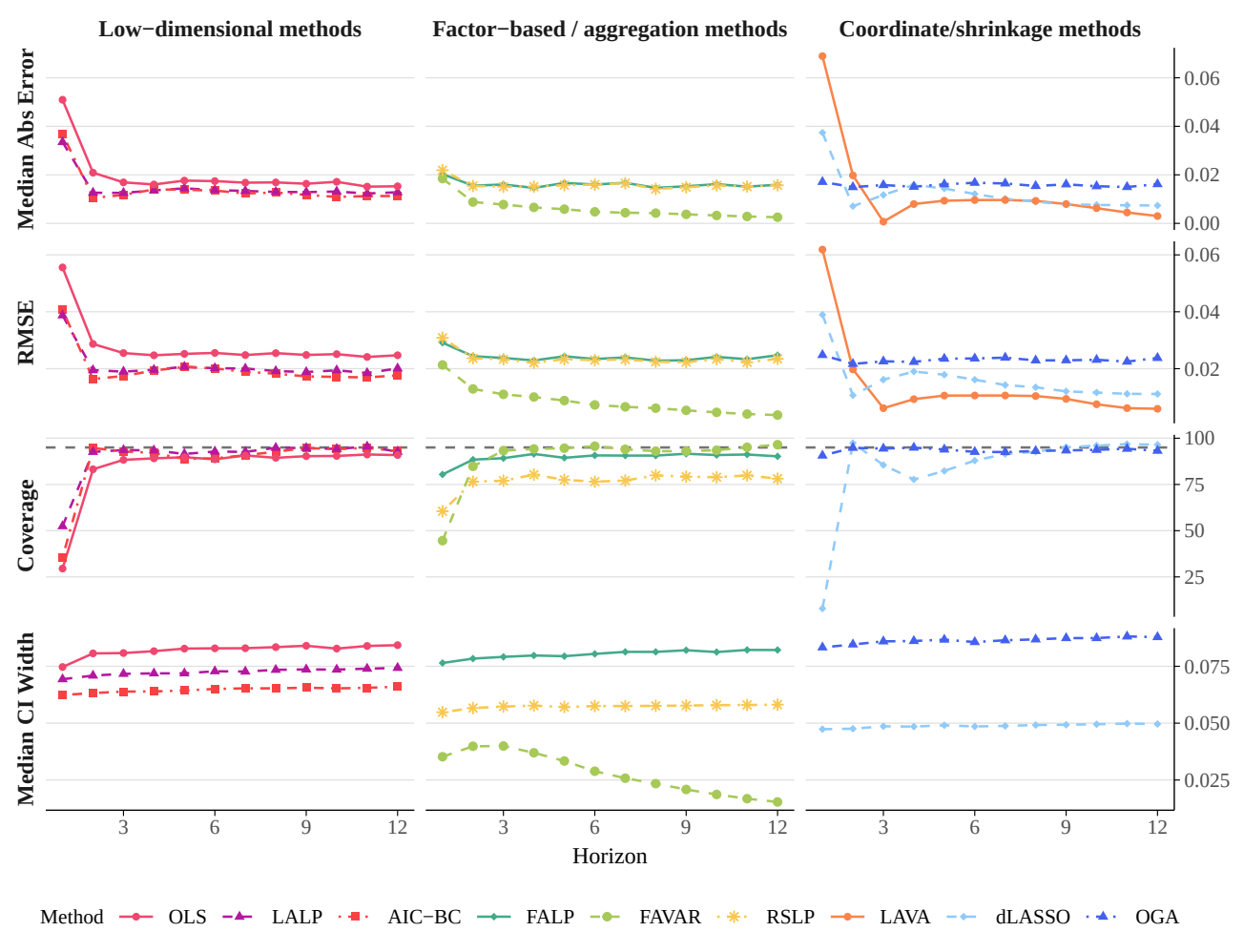

Low−dimensional methods
Factor−based / aggregation methods
Coordinate/shrinkage methods
Median Abs Error
RMSE
Coverage
Median CI Width
0.06
0.04
0.02
0.00
0.06
0.04
0.02
100
75
50
25
0.075
0.050
0.025
3
6
9
12
Horizon
Method
OLS
LALP
AIC−BC
FALP
FAVAR
RSLP
LAVA
dLASSO
OGA