Call Money Rate
Univariate Models

Fig 1.1A: 1-week-ahead Forecasts

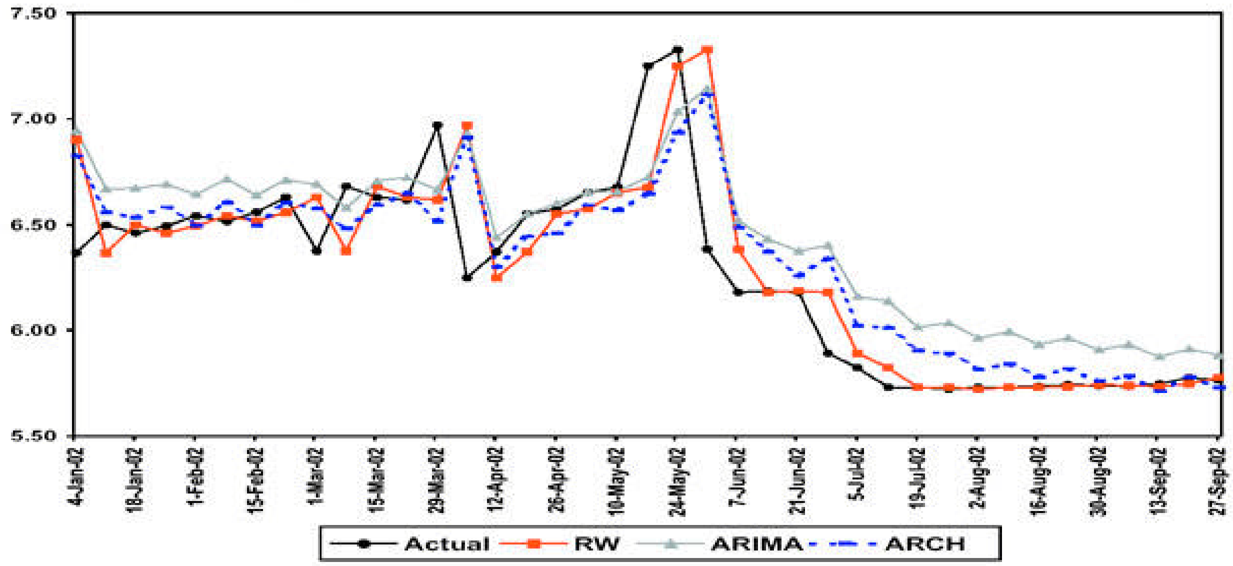


Fig 1.2A: 4-week-ahead Forecasts

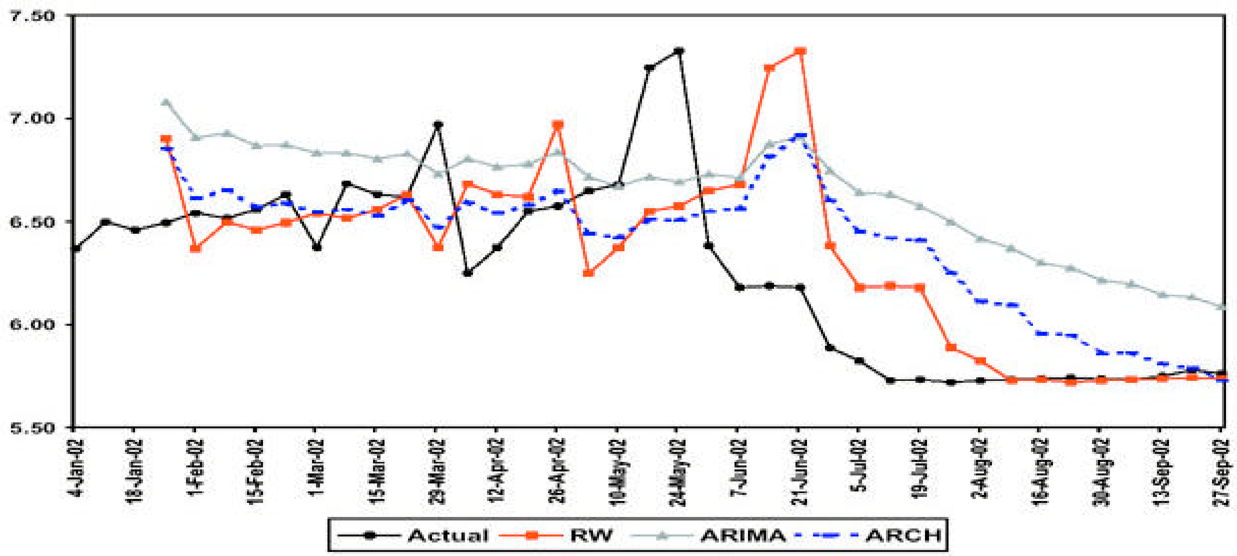
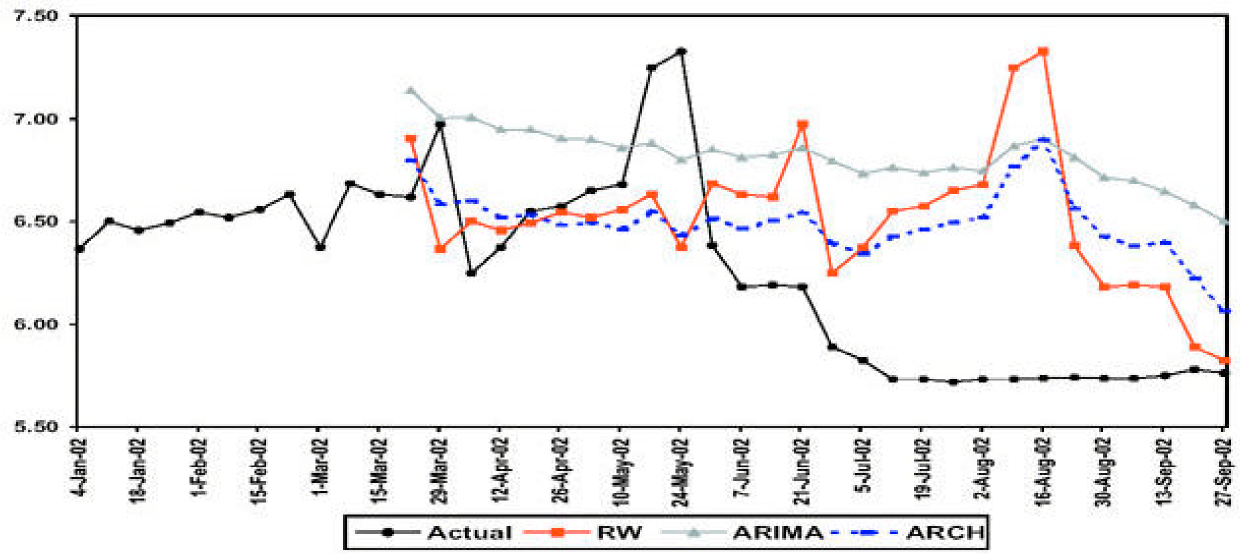


Fig 1.3A: 12-week-ahead Forecasts



Call Money Rate
Multivariate Models

Fig 2.1A: 1-week-ahead Forecasts

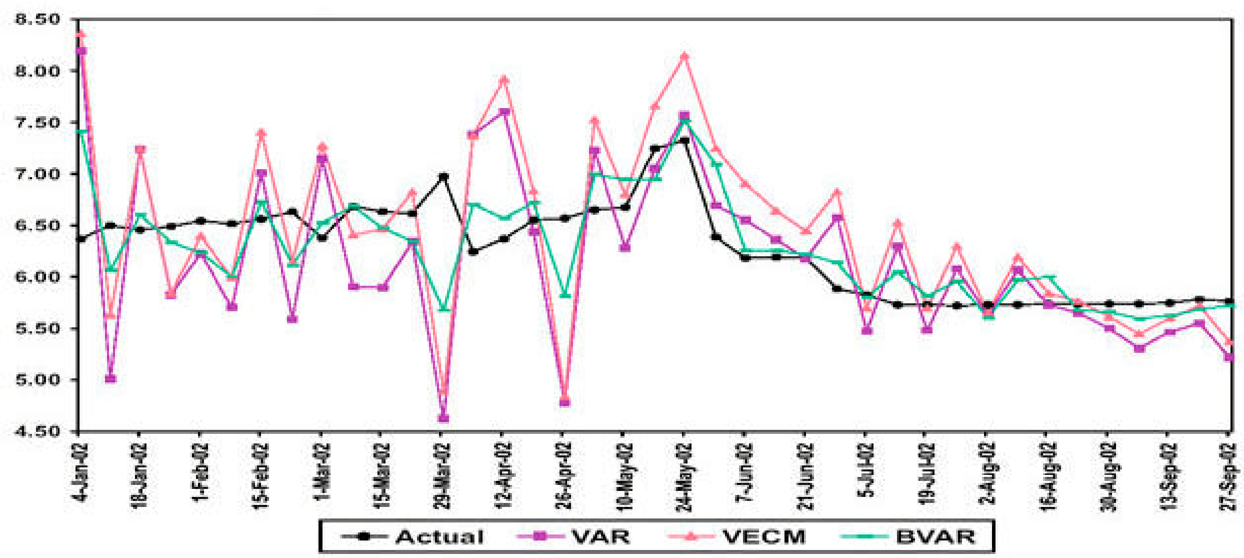


Fig 2.2A: 4-week-ahead Forecasts

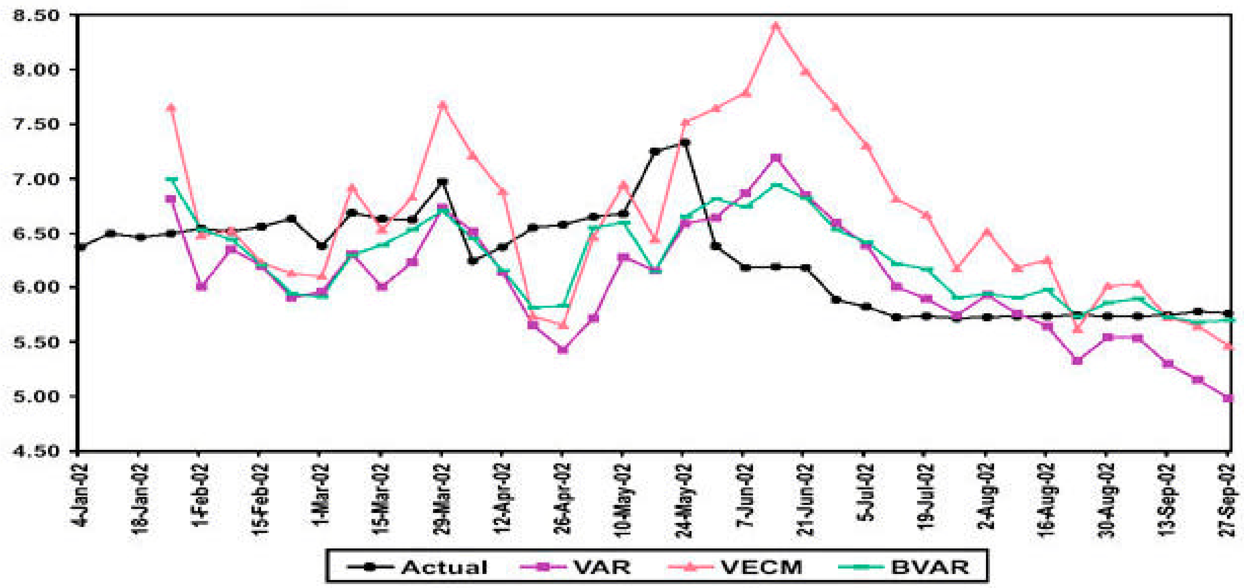
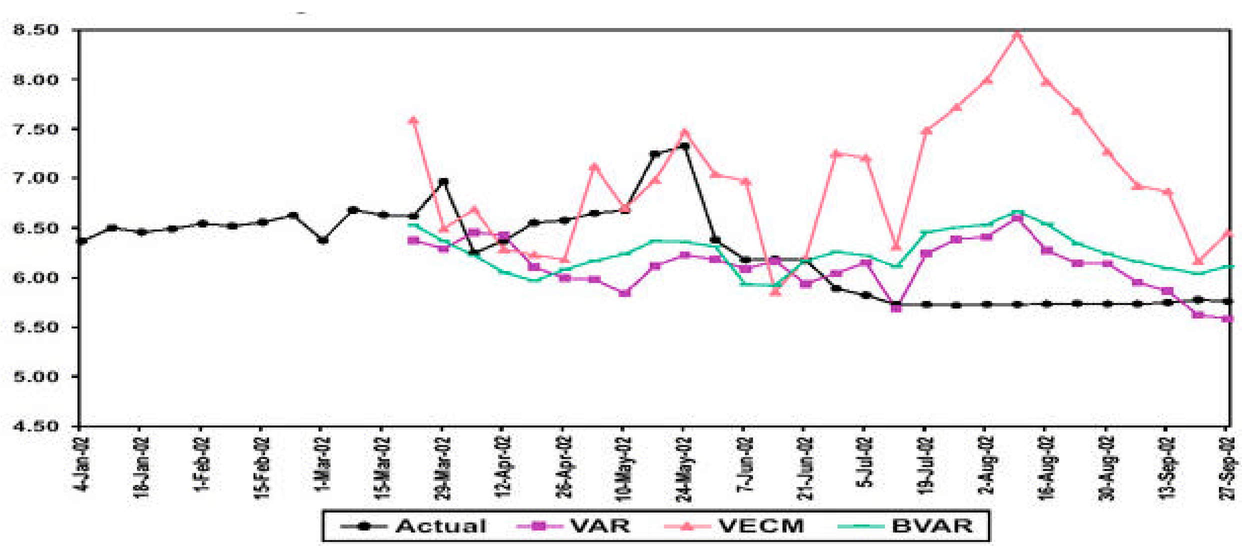


Fig 2.3A: 12-week-ahead Forecasts



Call Money Rate
"Best" Univariate vs. "Best" Multivariate Model

Fig 3.1A: 1-week-ahead Forecasts

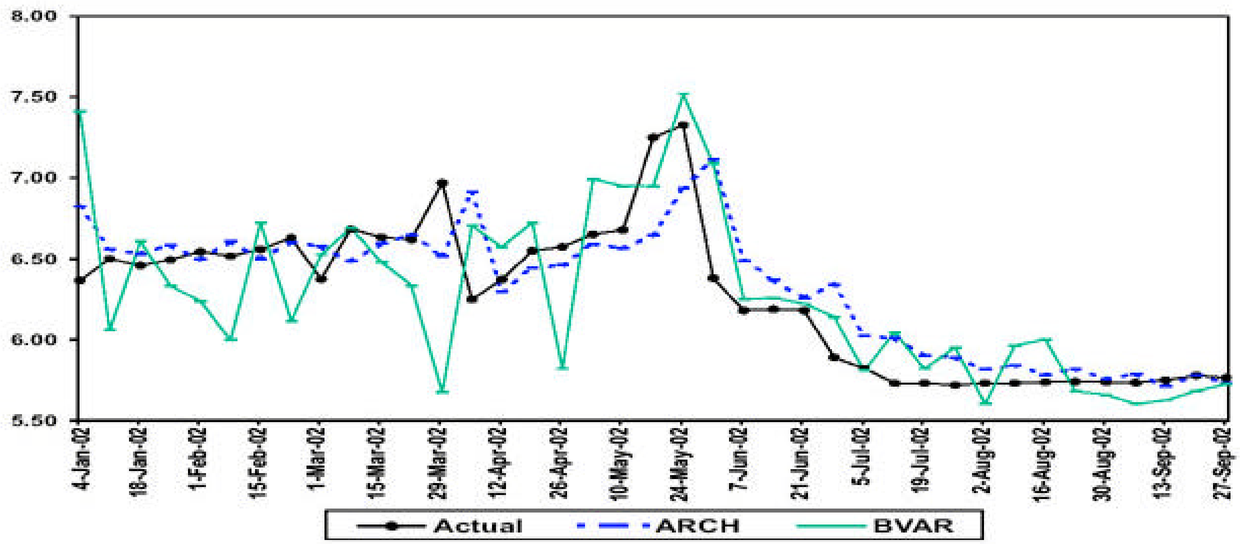


Fig 3.2A: 4-week-ahead Forecasts

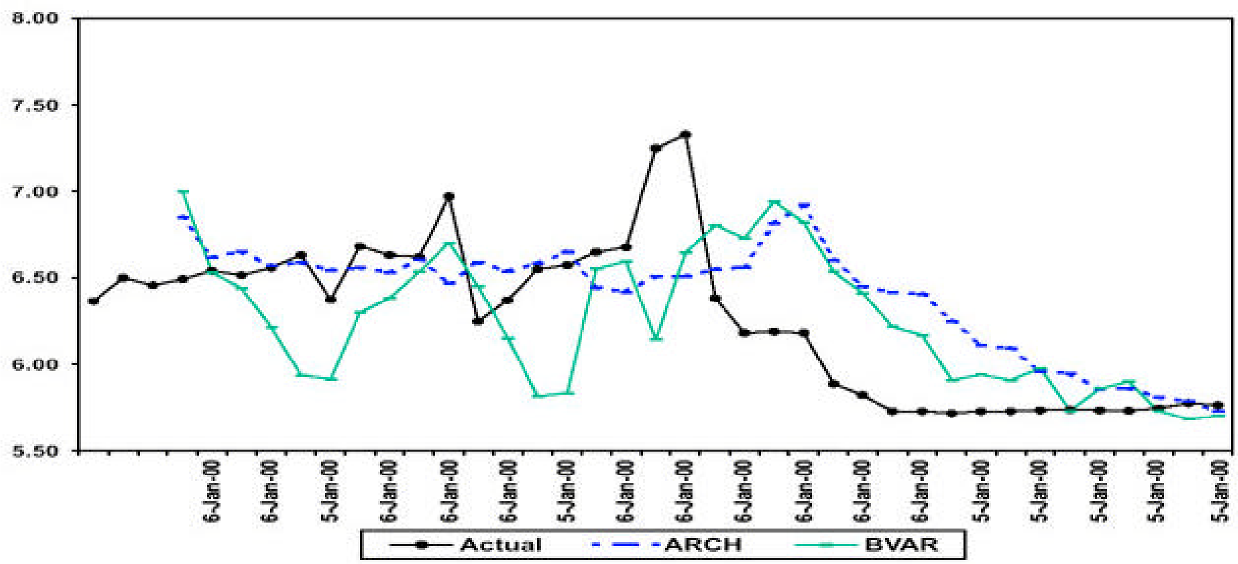
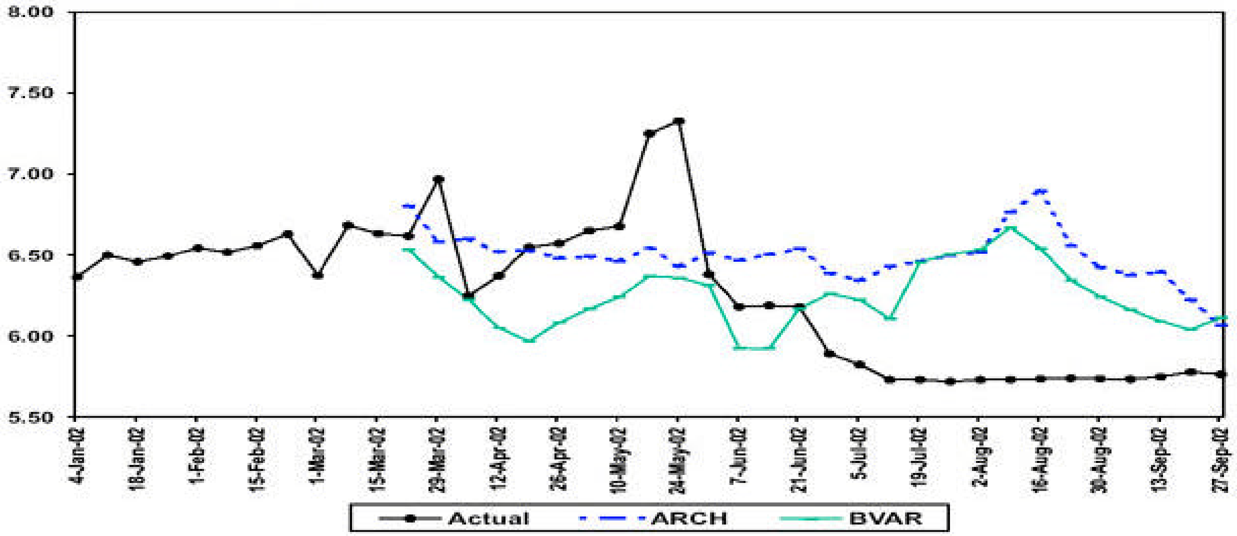


Fig 3.3A: 12-week-ahead Forecasts



TB 15-91
Univariate Models

Fig 1.1B: 1-week-ahead Forecasts

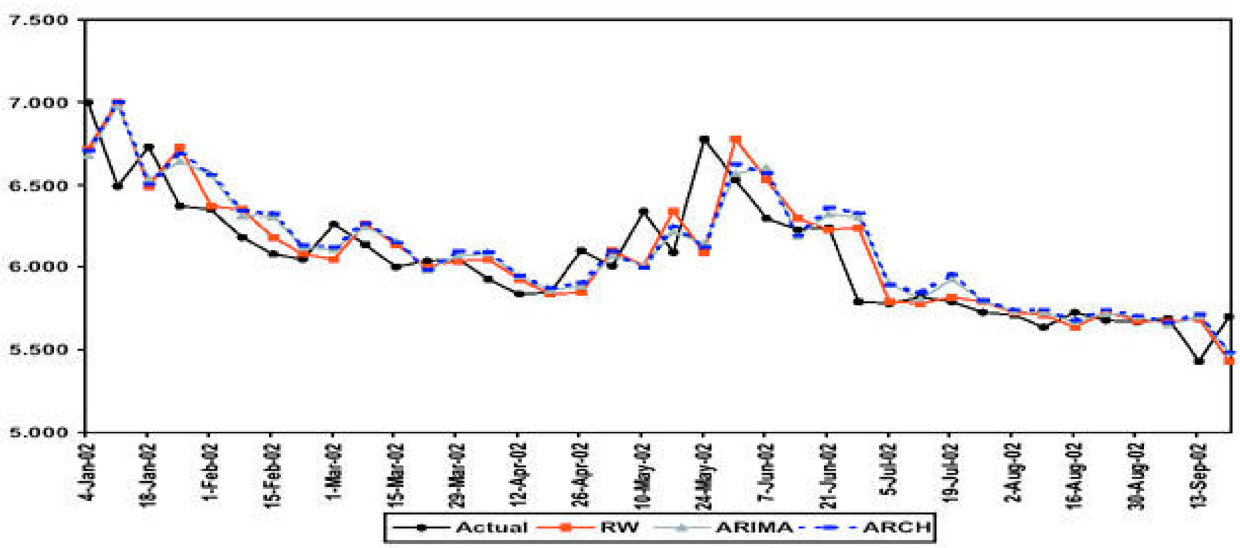


Fig 1.2B: 4-week-ahead Forecasts

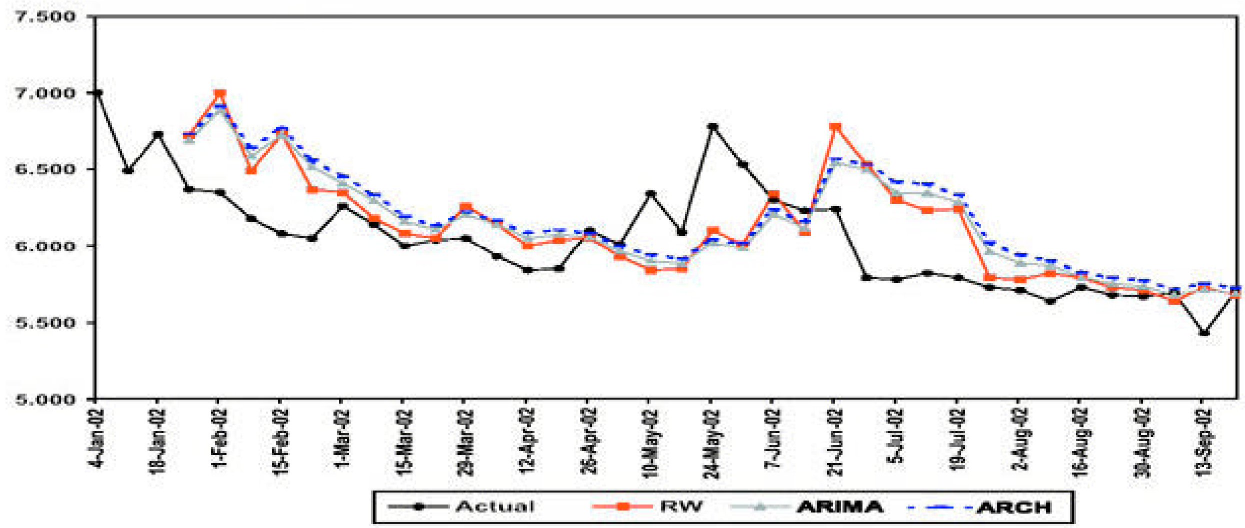
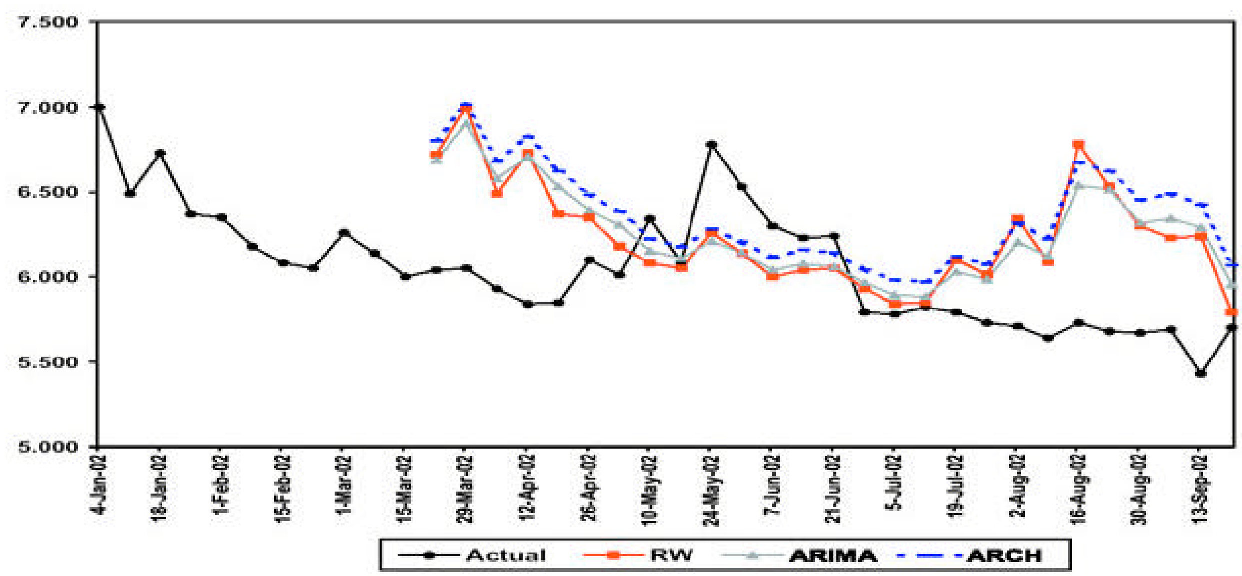


Fig 1.3B: 12-week-ahead Forecasts



TB 15-91
Multivariate Models

Fig 2.1B: 1-week-ahead Forecasts

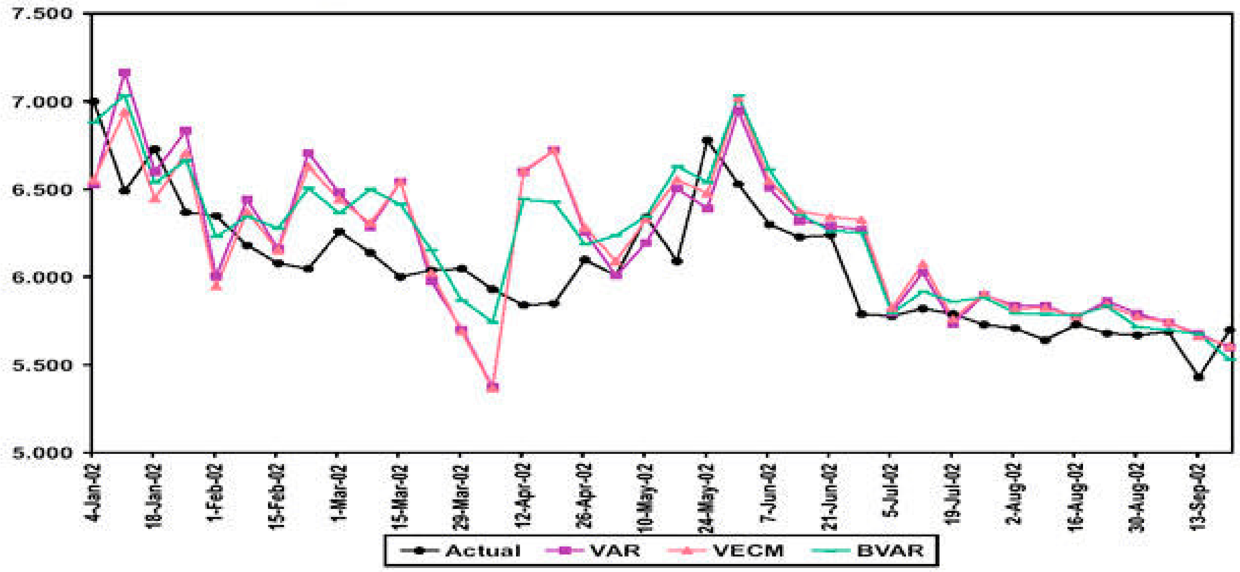


Fig 2.2B: 4-week-ahead Forecasts

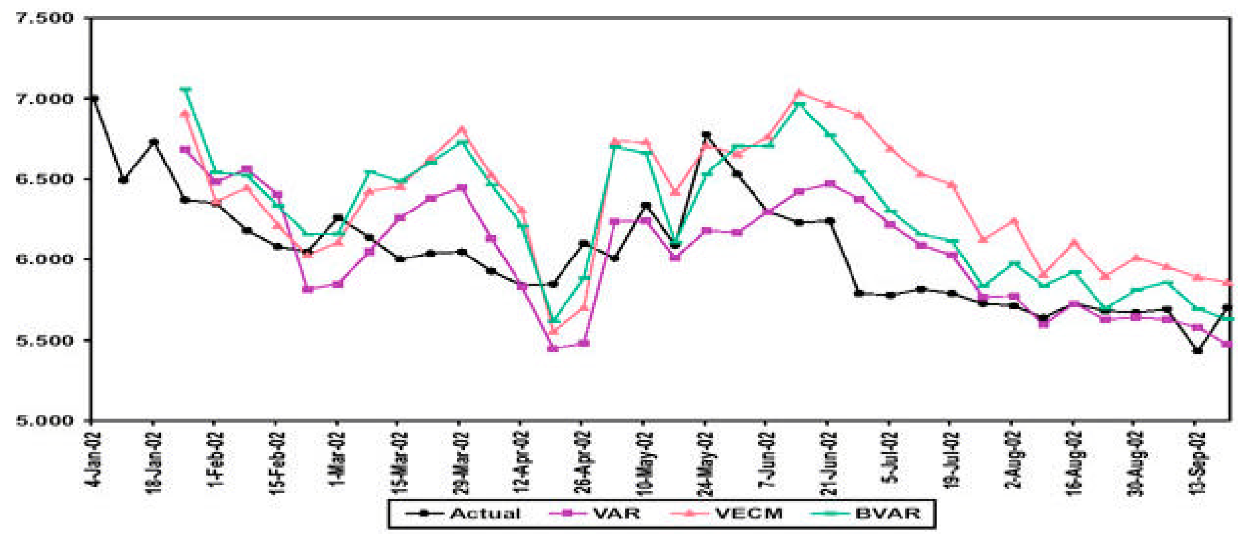
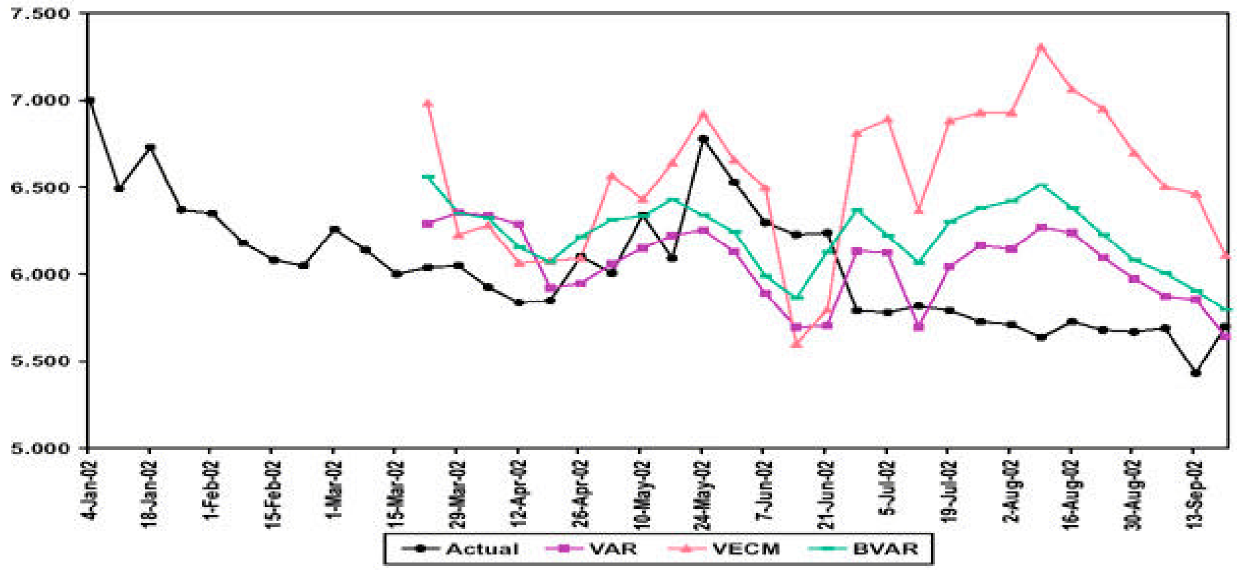


Fig 2.3B: 12-week-ahead Forecasts



TB 15-91
“Best” Univariate vs. “Best” Multivariate Model

Fig 3.1B: 1-week-ahead Forecasts

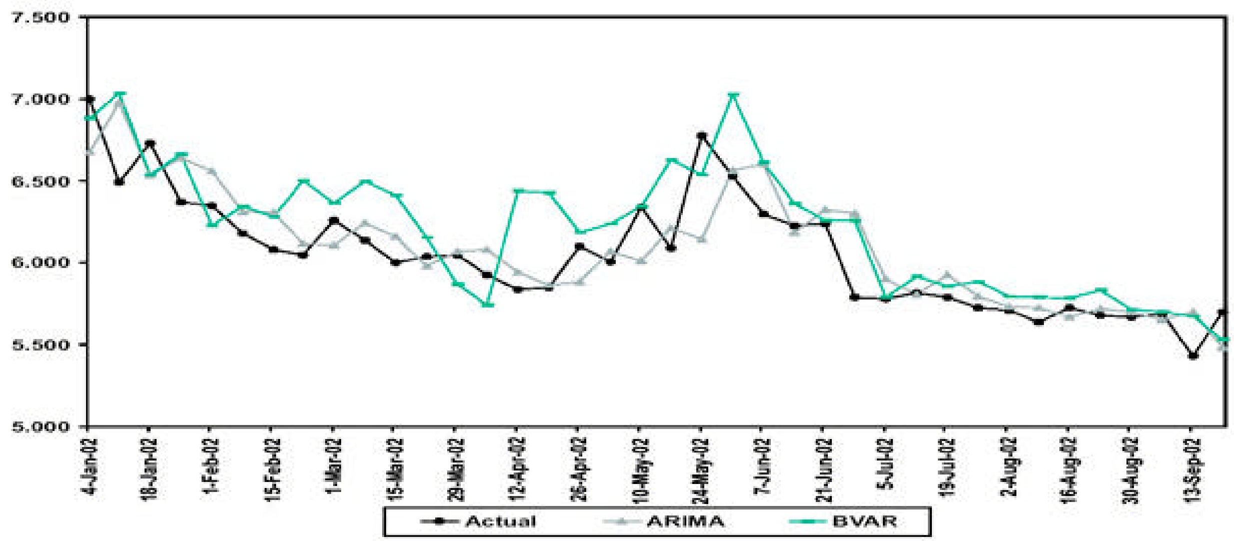


Fig 3.2B: 4-week-ahead Forecasts

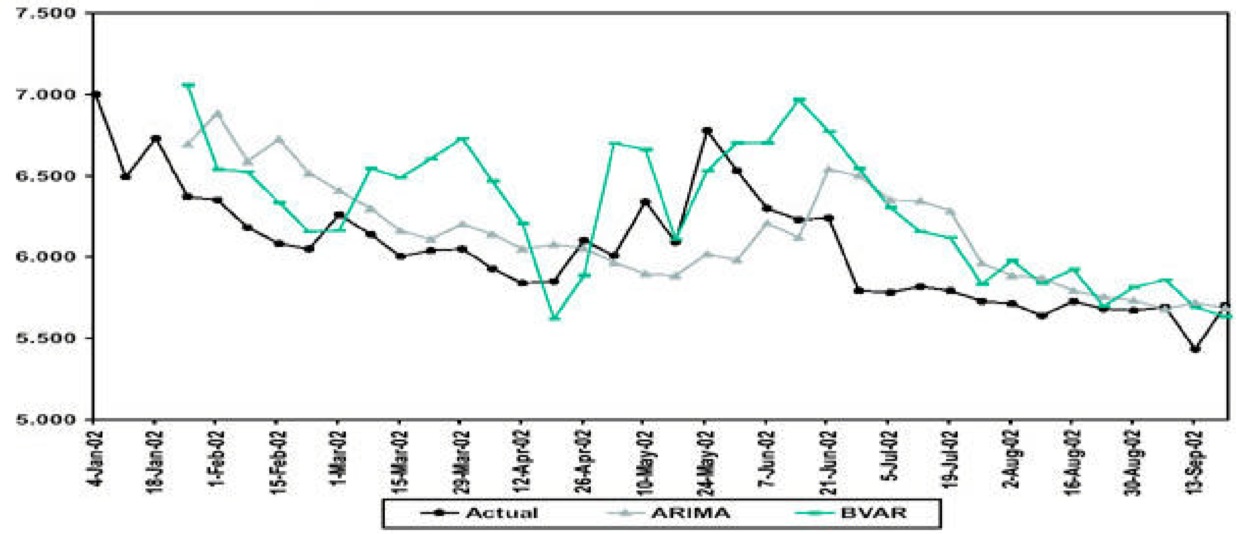
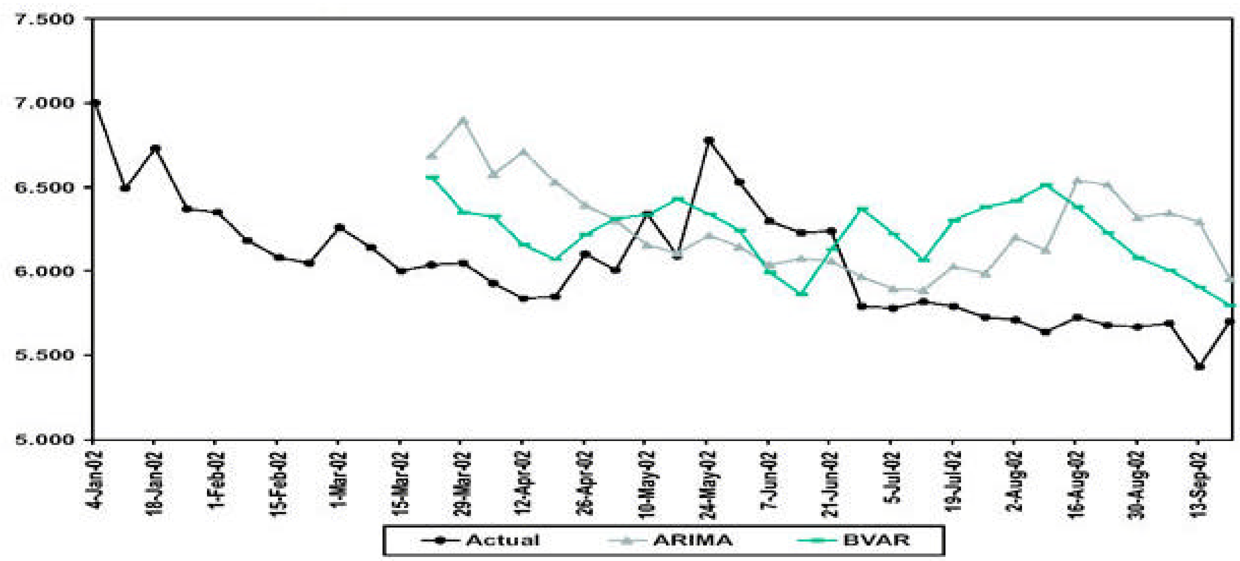


Fig 3.3B: 12-week-ahead Forecasts



GSec 1
Univariate Models

Fig 1.1C: 1-week-ahead Forecasts

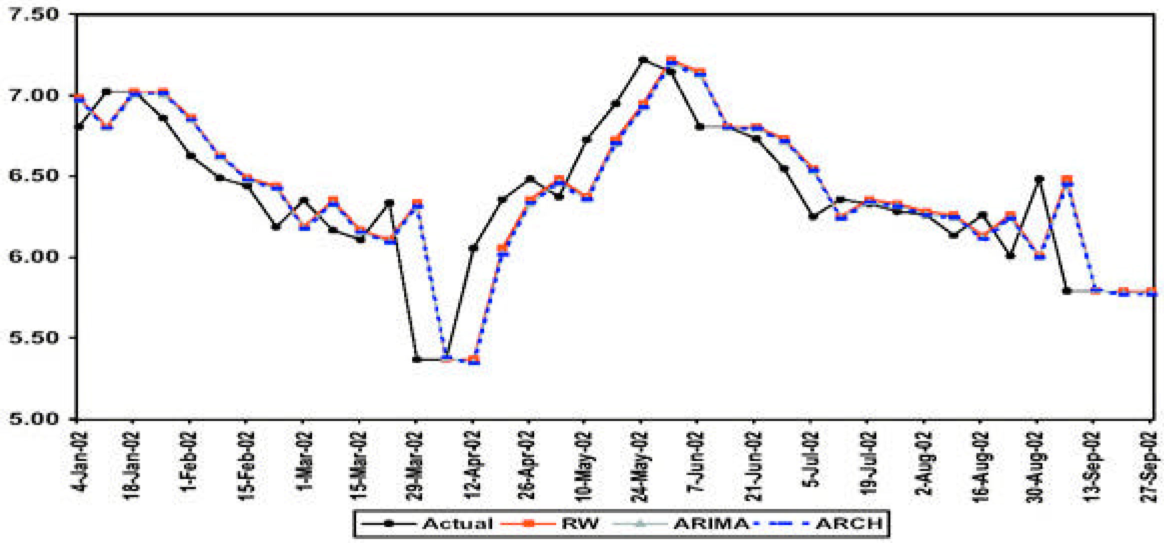


Fig 1.2C: 4-week-ahead Forecasts

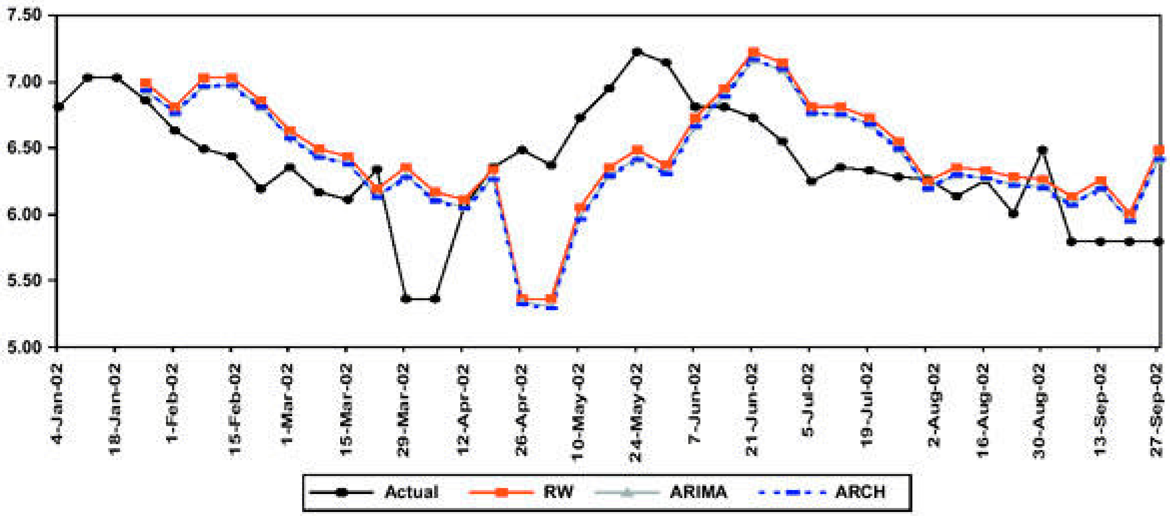
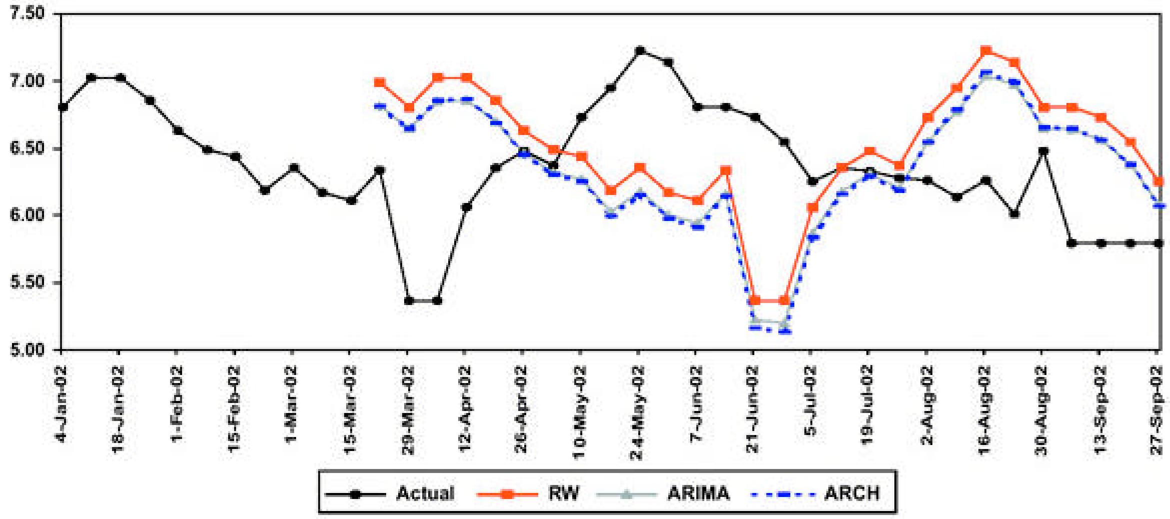


Fig 1.3C: 12-week-ahead Forecasts



GSec 1
Multivariate Models

Fig 2.1C: 1-week-ahead Forecasts

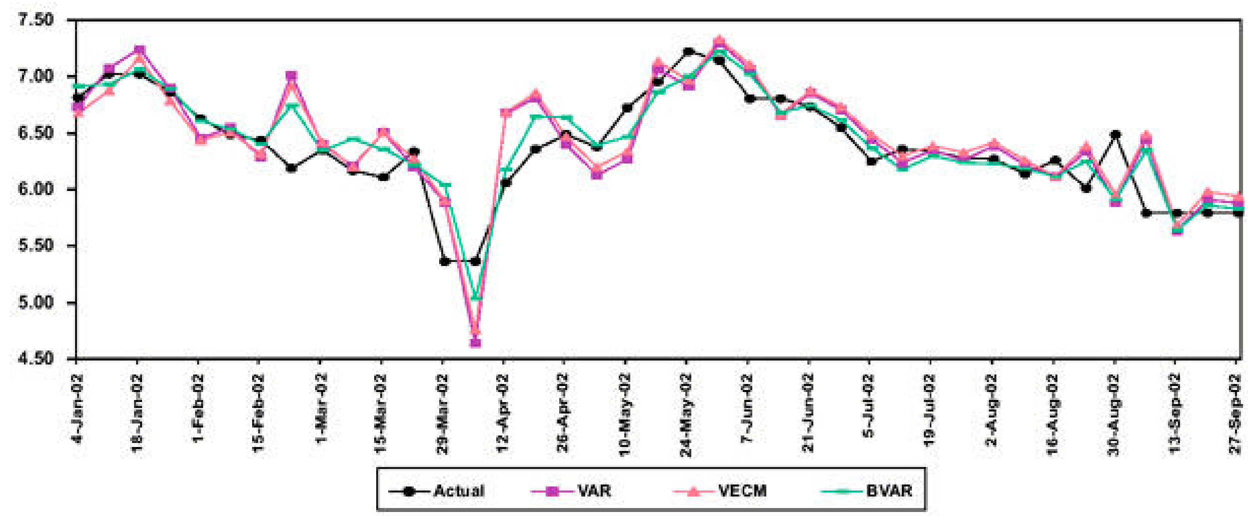


Fig 2.2C: 4-week-ahead Forecasts

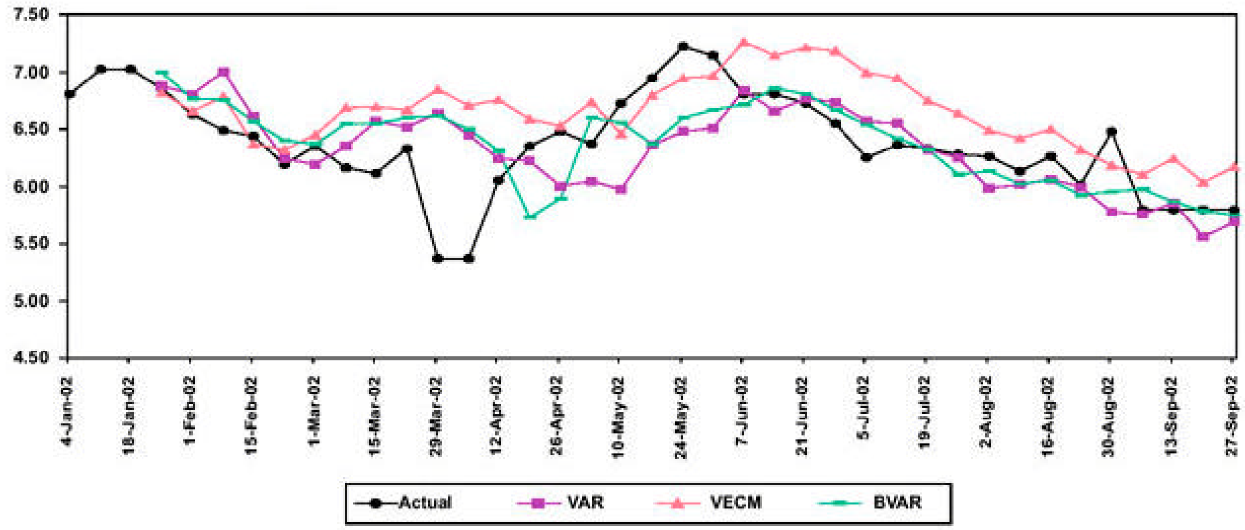
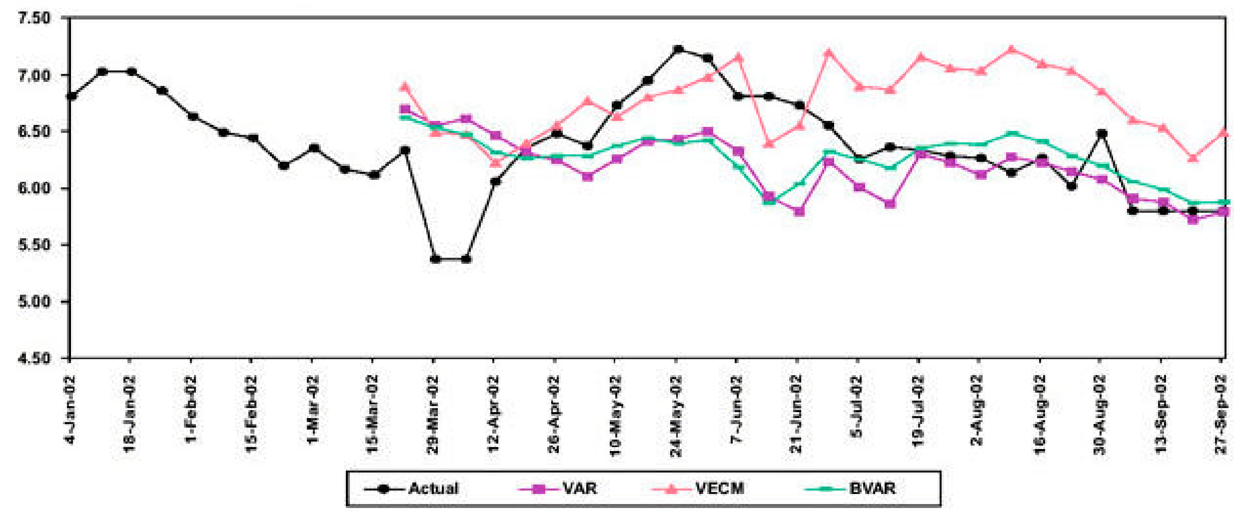


Fig 2.3C: 12-week-ahead Forecasts



GSec 1

“Best” Univariate vs. “Best” Multivariate Model

Fig 3.1C: 1-week-ahead Forecasts

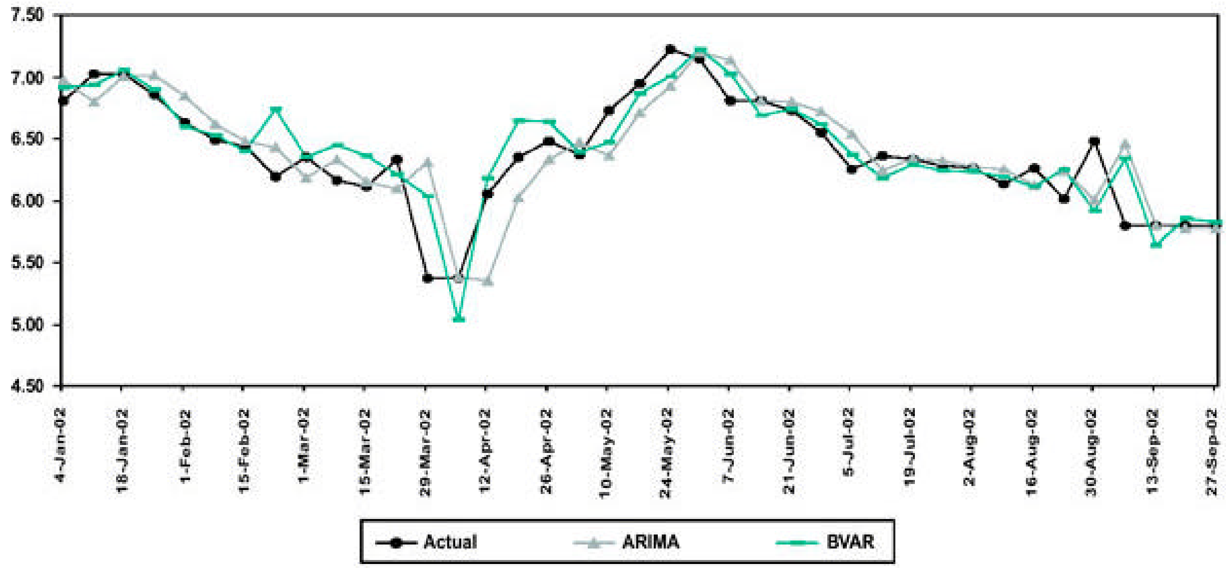


Fig 3.2C: 4-week-ahead Forecasts

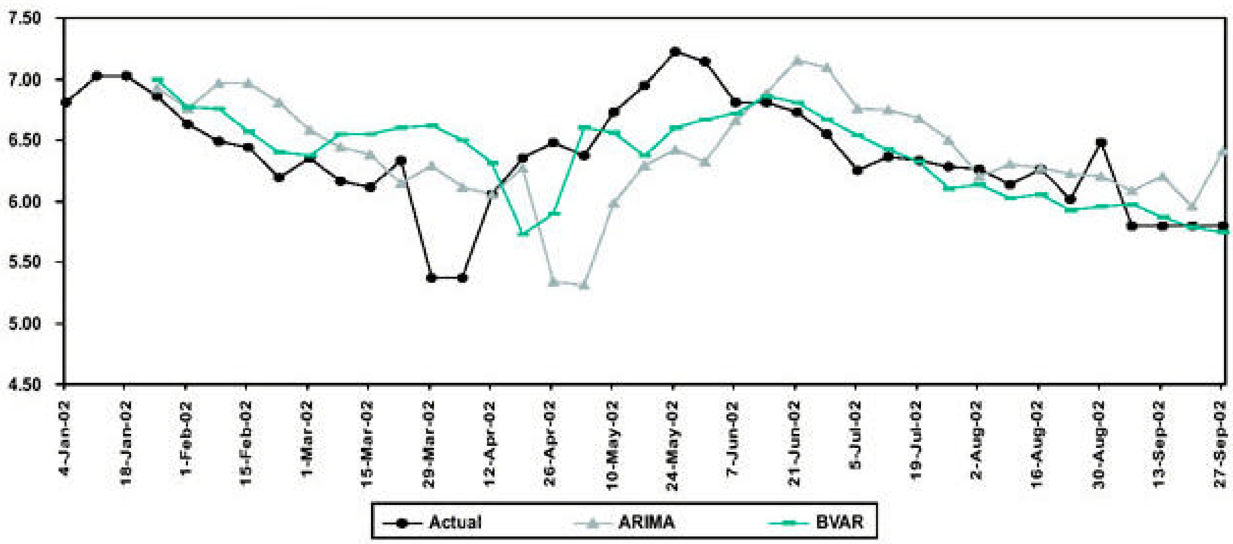
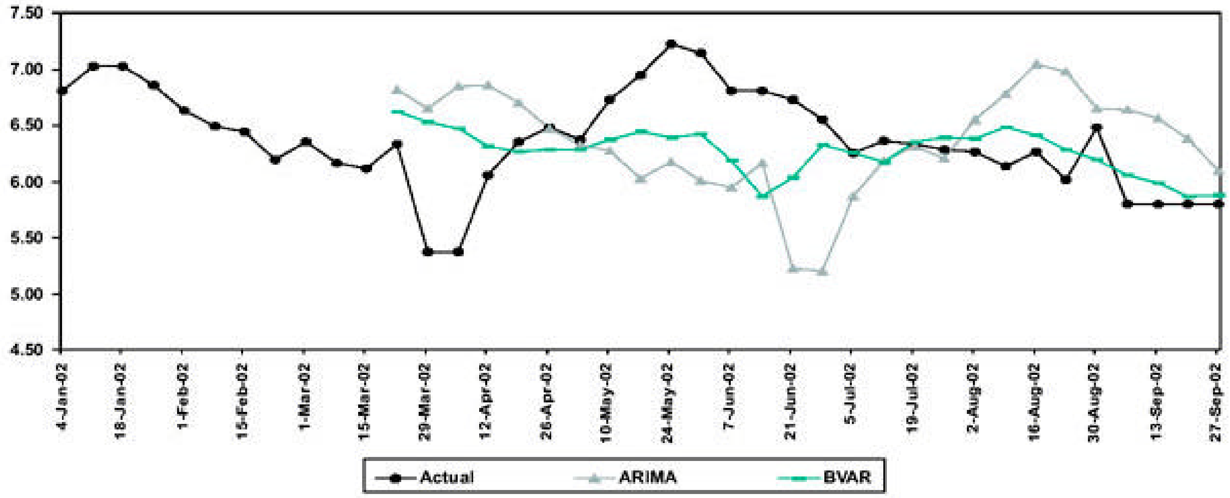


Fig 3.3C: 12-week-ahead Forecasts



GSec 5
Univariate Models

Fig 1.1D: 1-week-ahead Forecasts

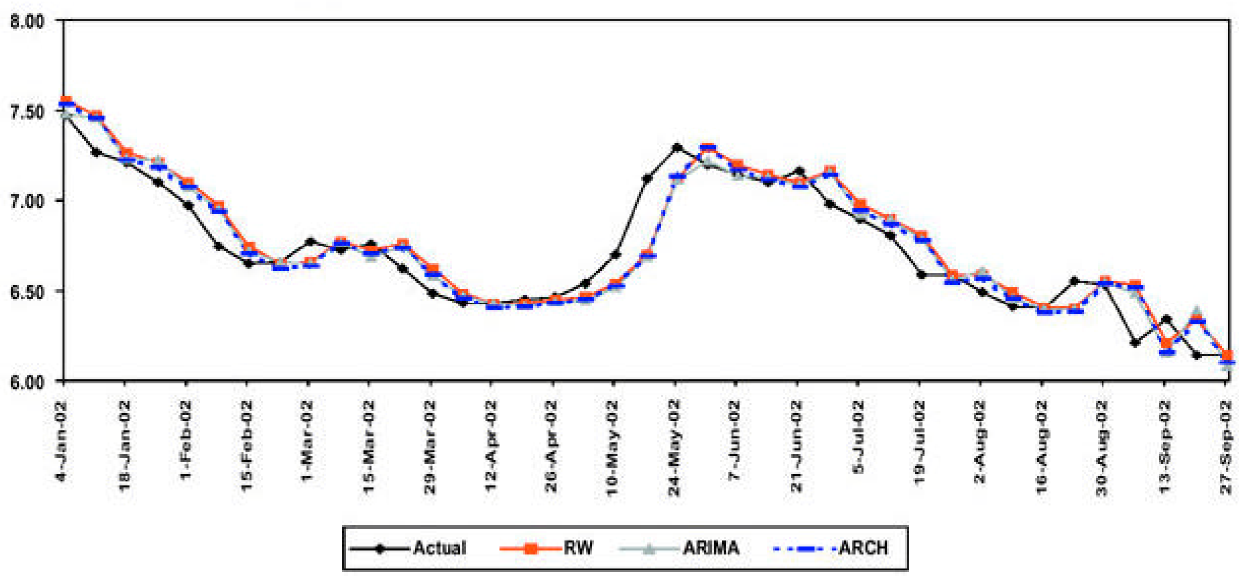


Fig 1.2D: 4-week-ahead Forecasts

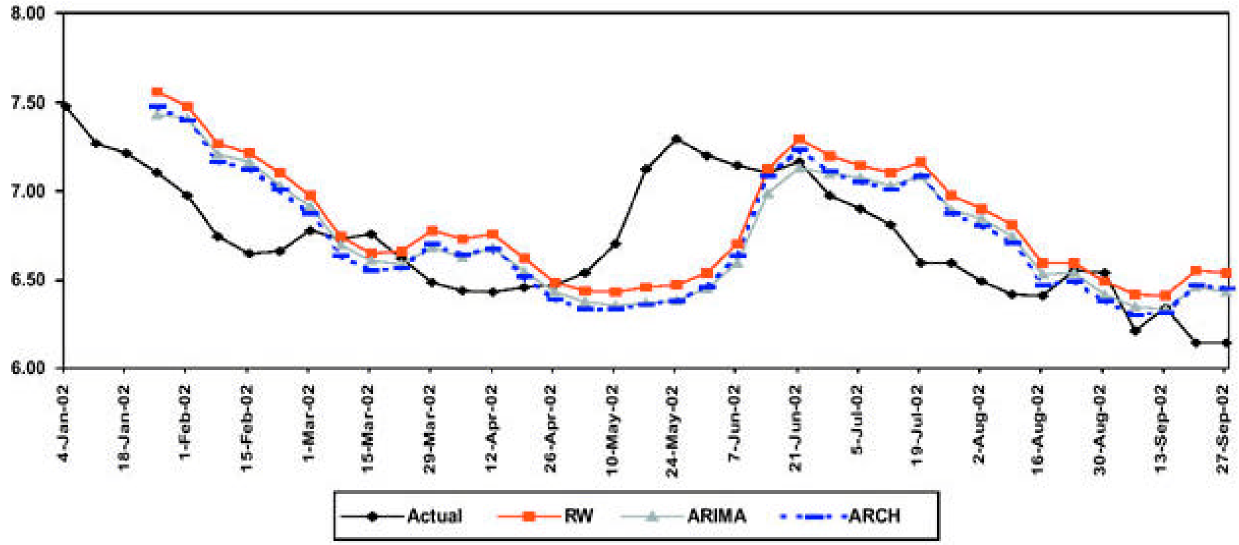
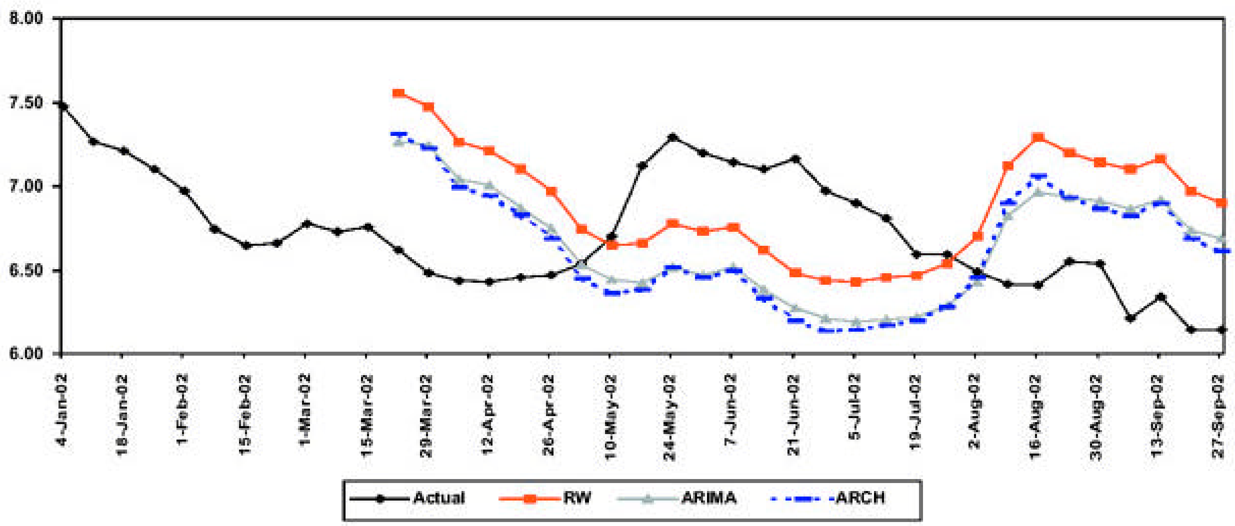


Fig 1.3D: 12-week-ahead Forecasts



GSec 5
Multivariate Models

Fig 2.1D: 1-week-ahead Forecasts

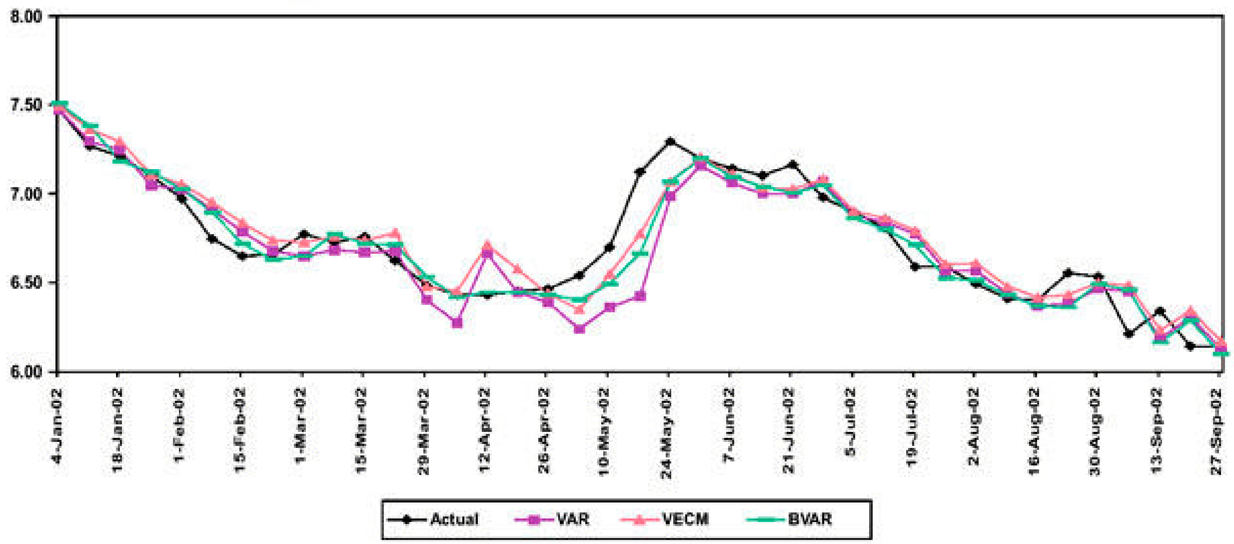


Fig 2.2D: 4-week-ahead Forecasts

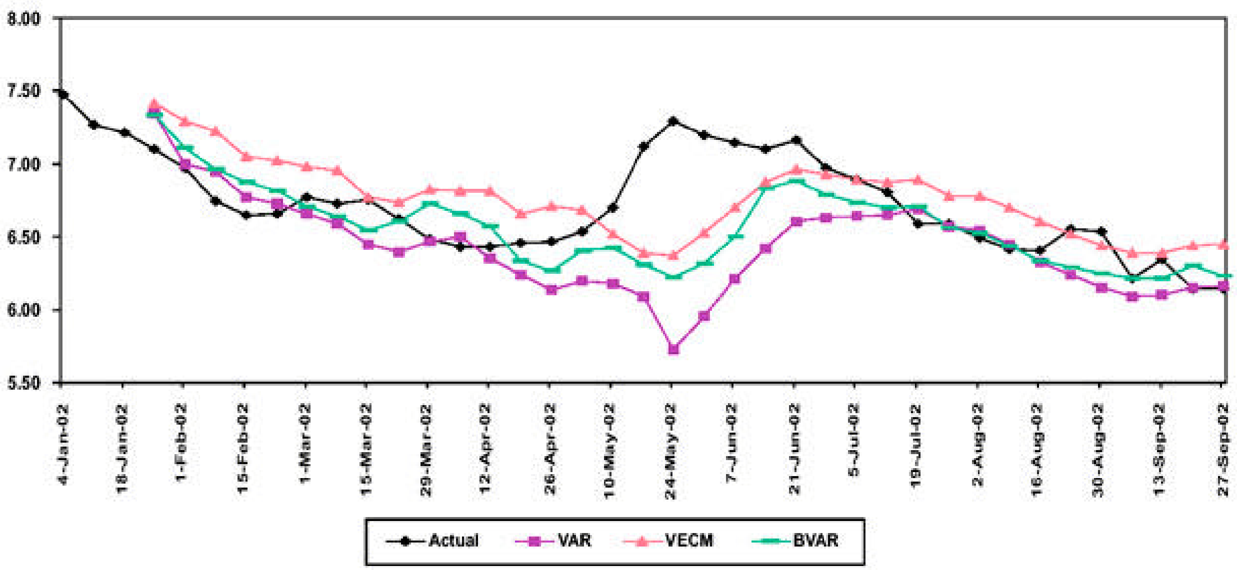
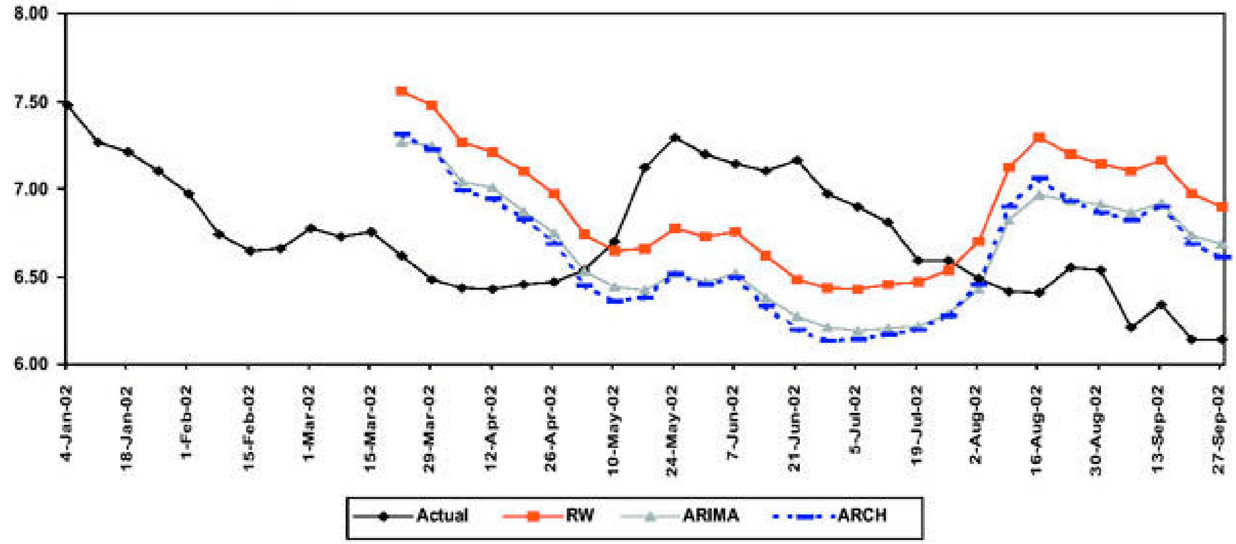


Fig 2.3D: 12-week-ahead Forecasts



GSec 5
"Best" Univariate vs. "Best" Multivariate Model

Fig 3.1D: 1-week-ahead Forecasts

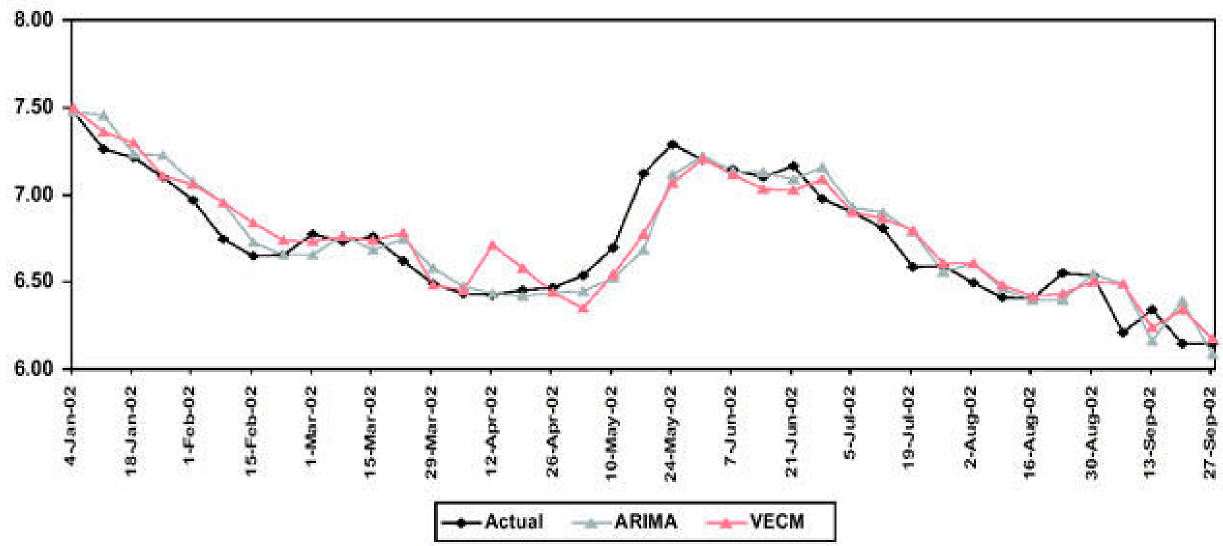


Fig 3.2D: 4-week-ahead Forecasts

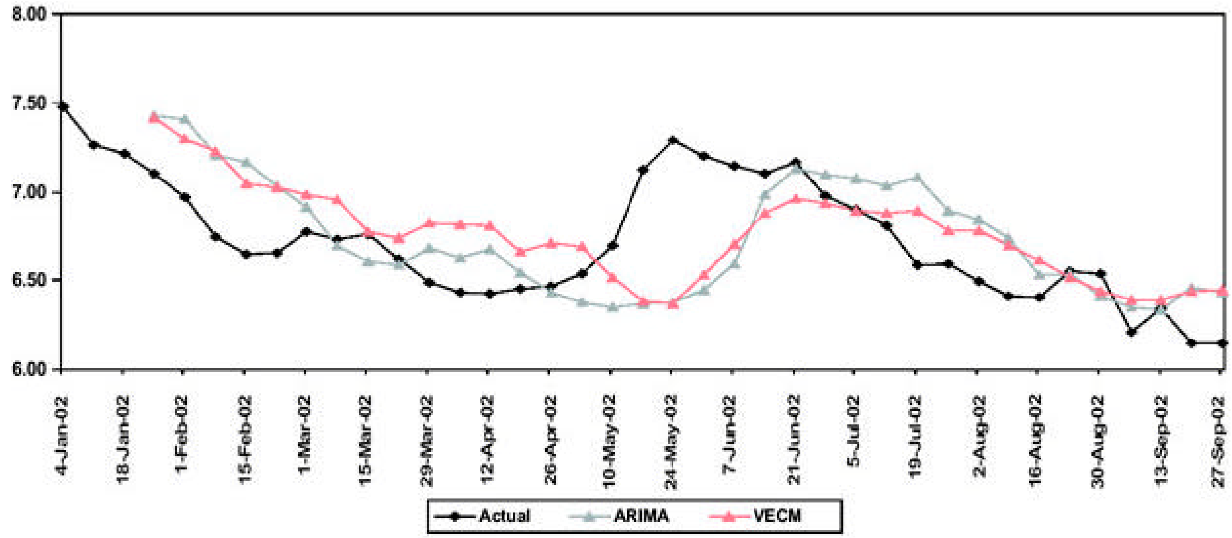
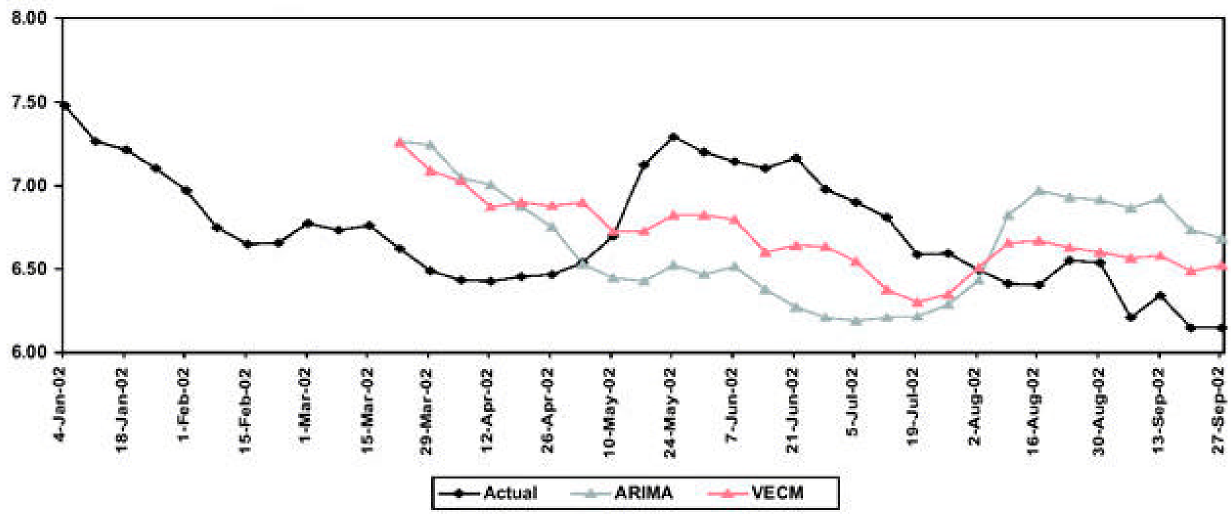


Fig 3.3D: 12-week-ahead Forecasts



GSec 10
Univariate Models

Fig 1.1E: 1-week-ahead Forecasts

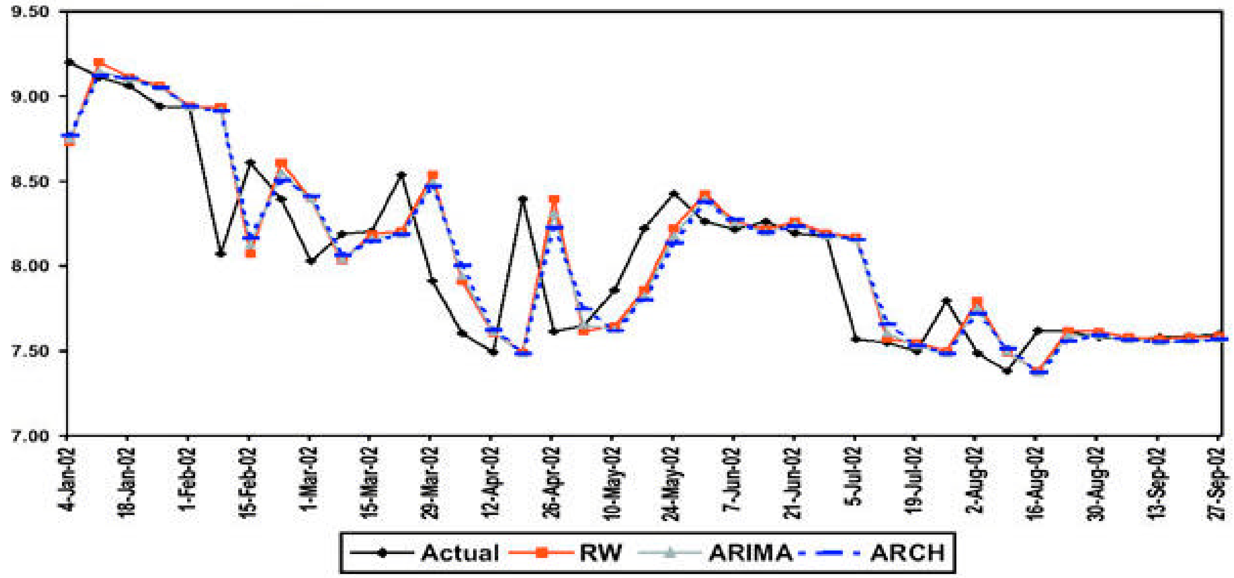


Fig 1.2E: 4-week-ahead Forecasts

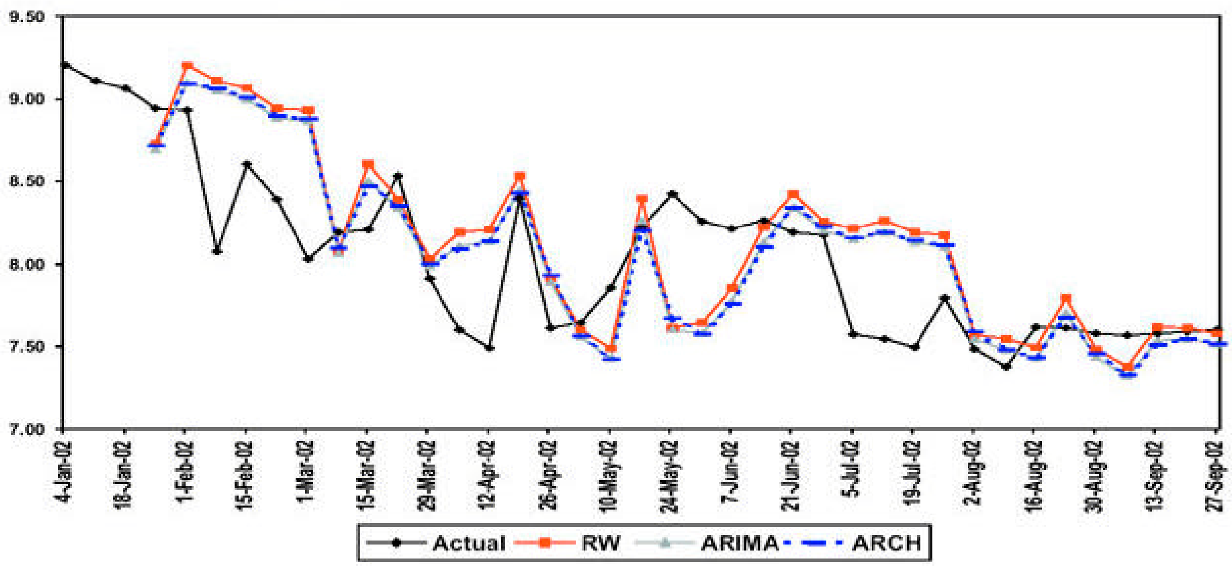
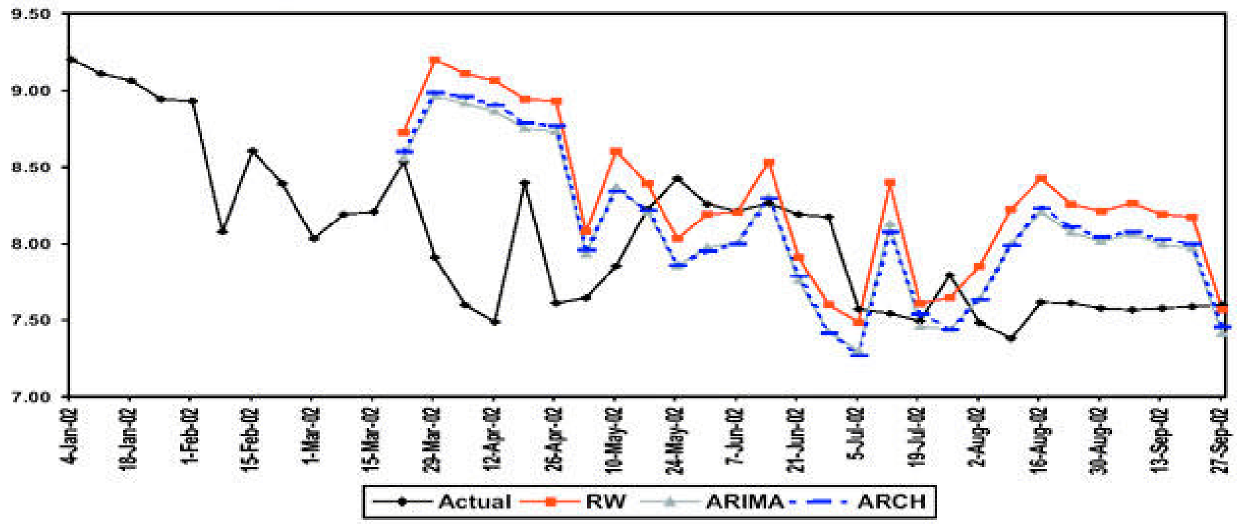


Fig 1.3E: 12-week-ahead Forecasts



GSec 10
Multivariate Models

Fig 2.1E: 1-week-ahead Forecasts

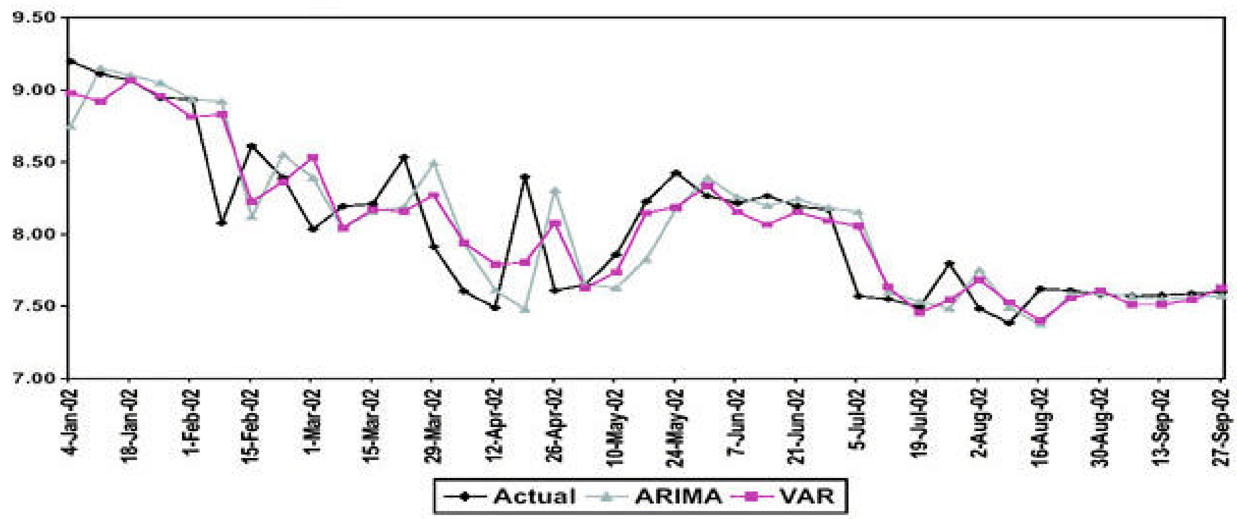


Fig 2.2E: 4-week-ahead Forecasts

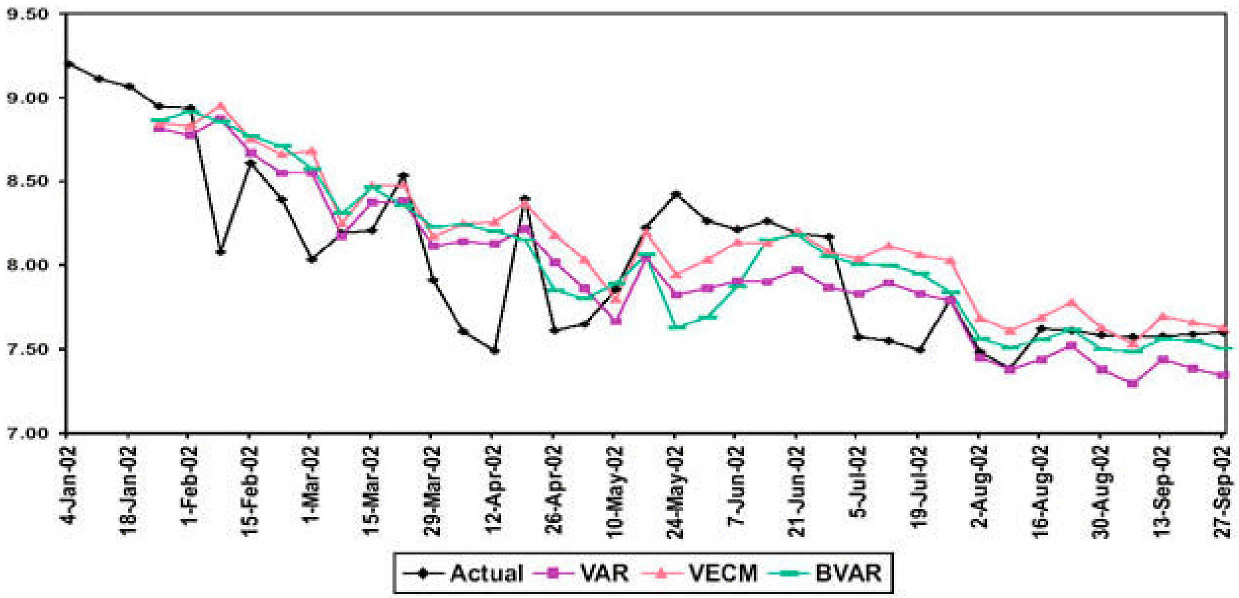
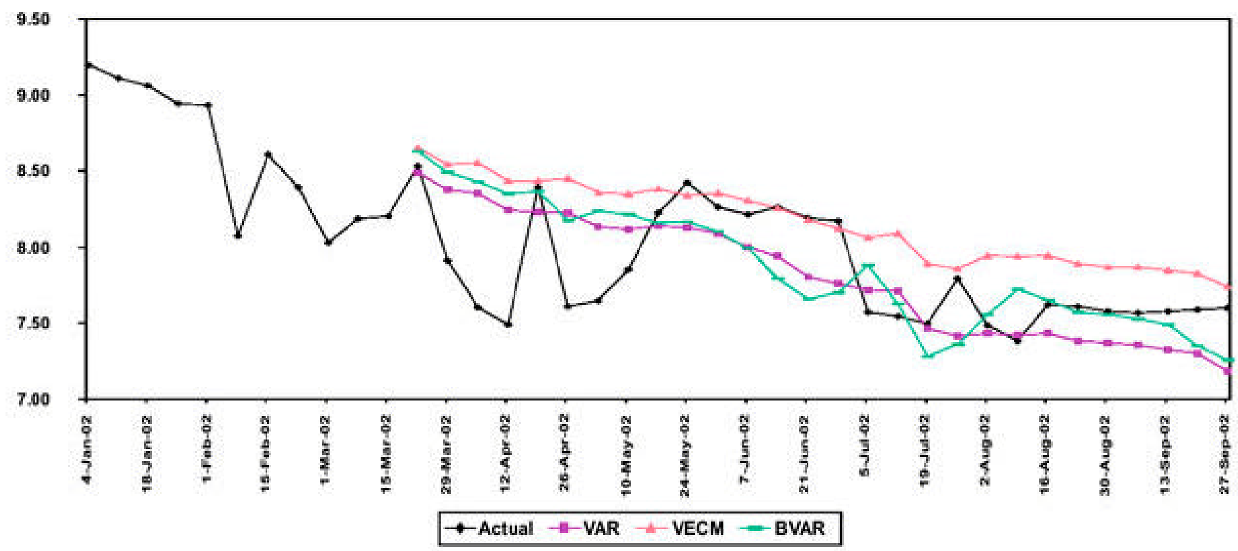


Fig 2.3E: 12-week-ahead Forecasts



GSec 10
"Best" Univariate vs. "Best" Multivariate Model

Fig 3.1E: 1-week-ahead Forecasts

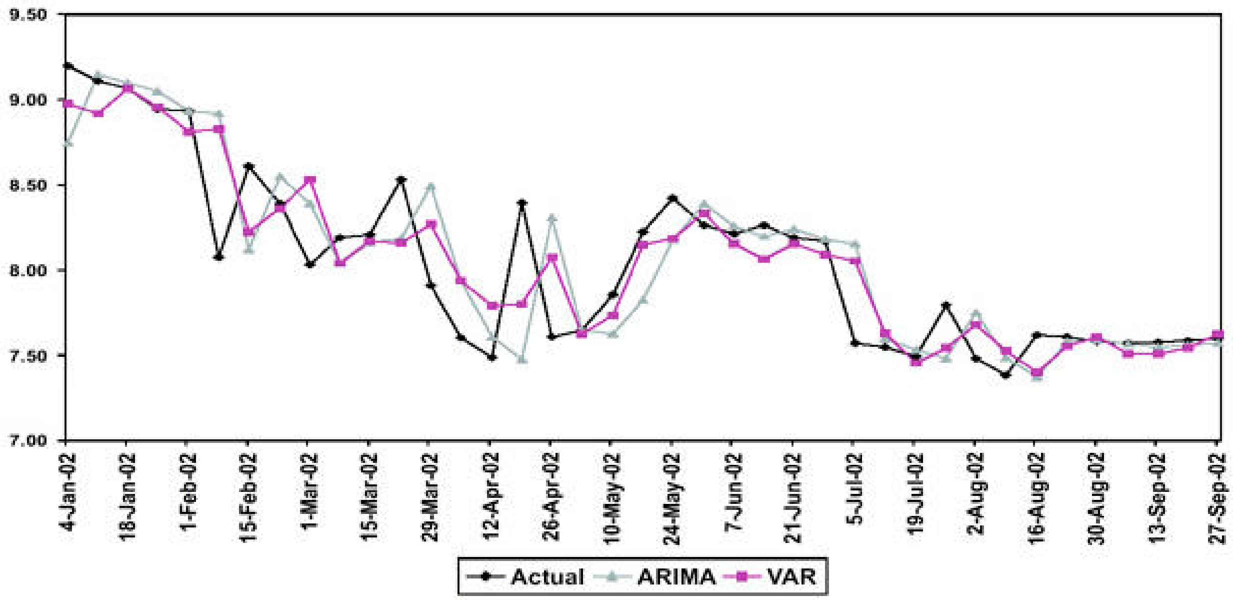


Fig 3.2E: 4-week-ahead Forecasts

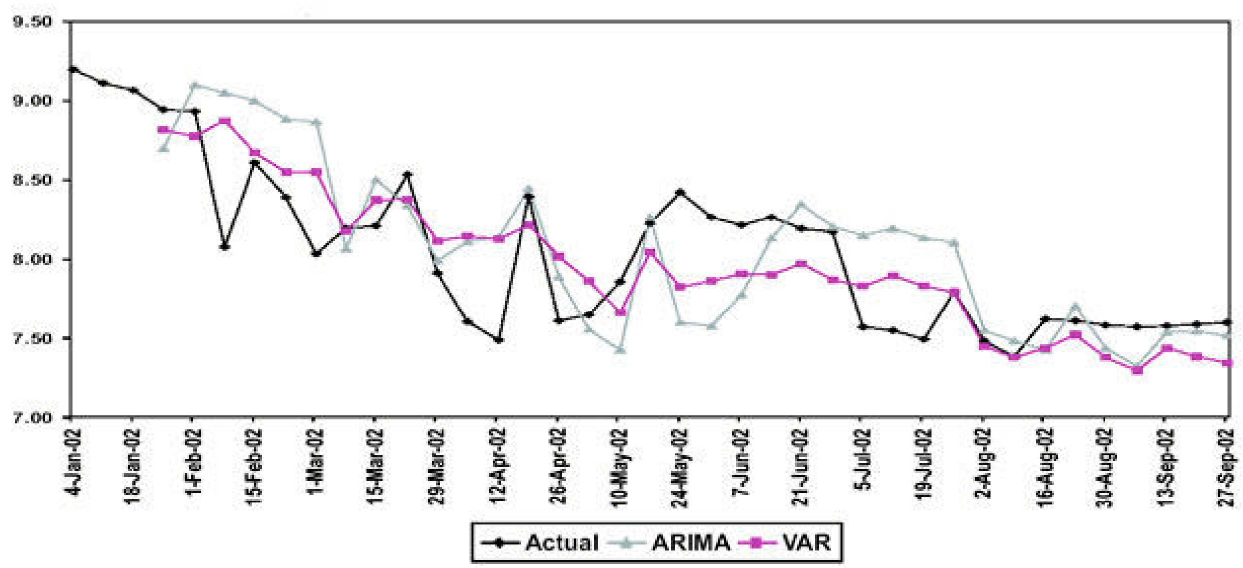
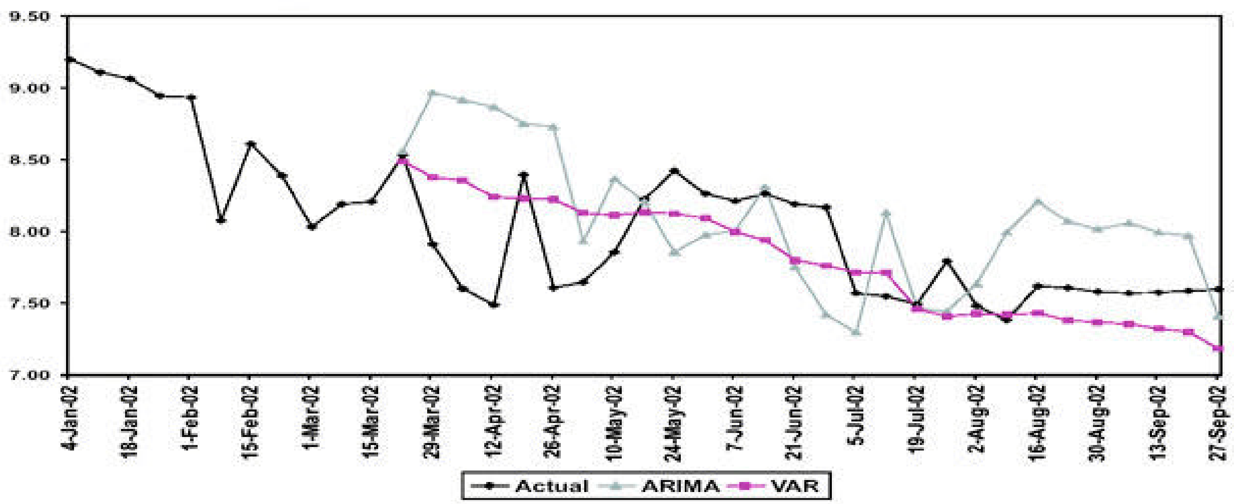
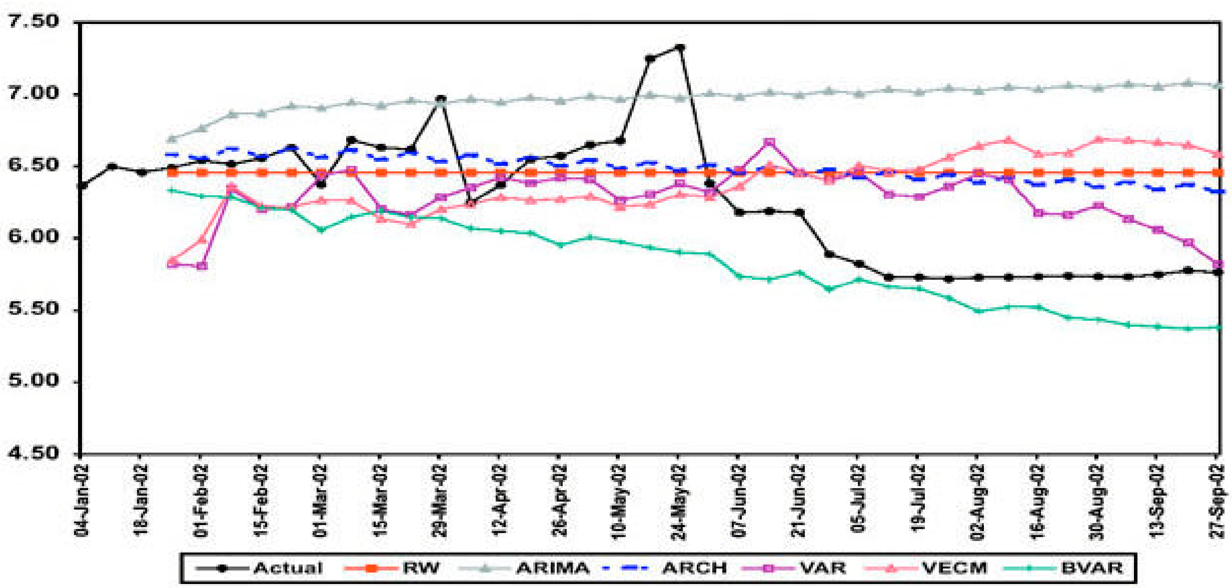


Fig 3.3E: 12-week-ahead Forecasts

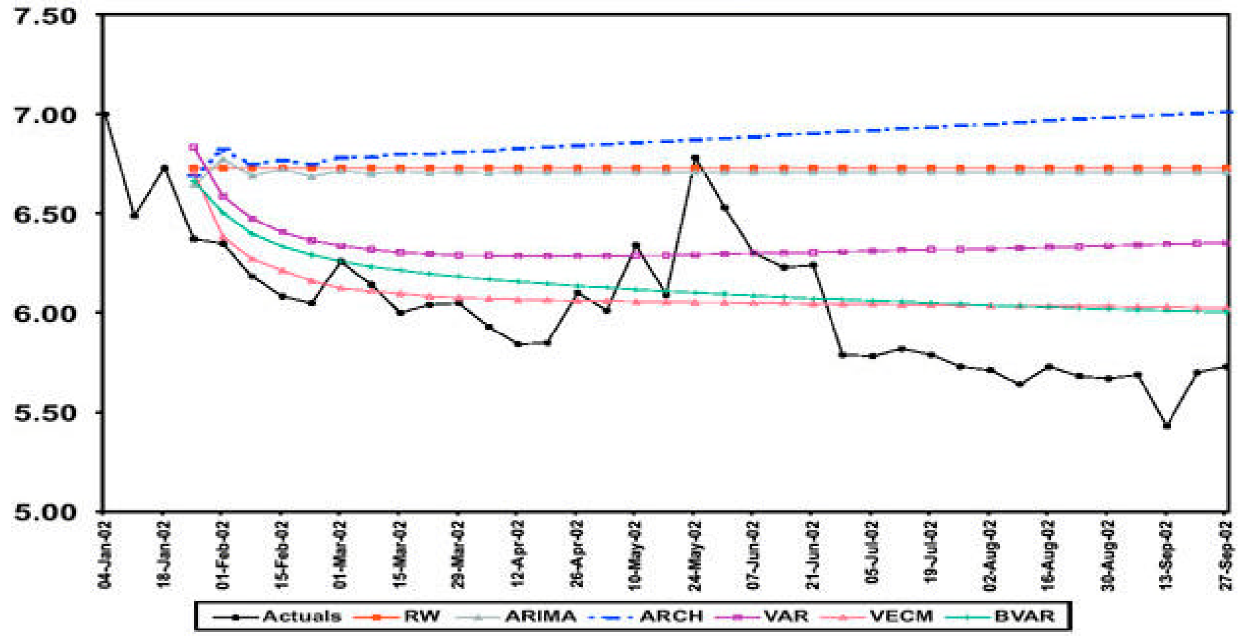


Out-of-sample forecasts: From 25th Jan to 27th Sep 2002

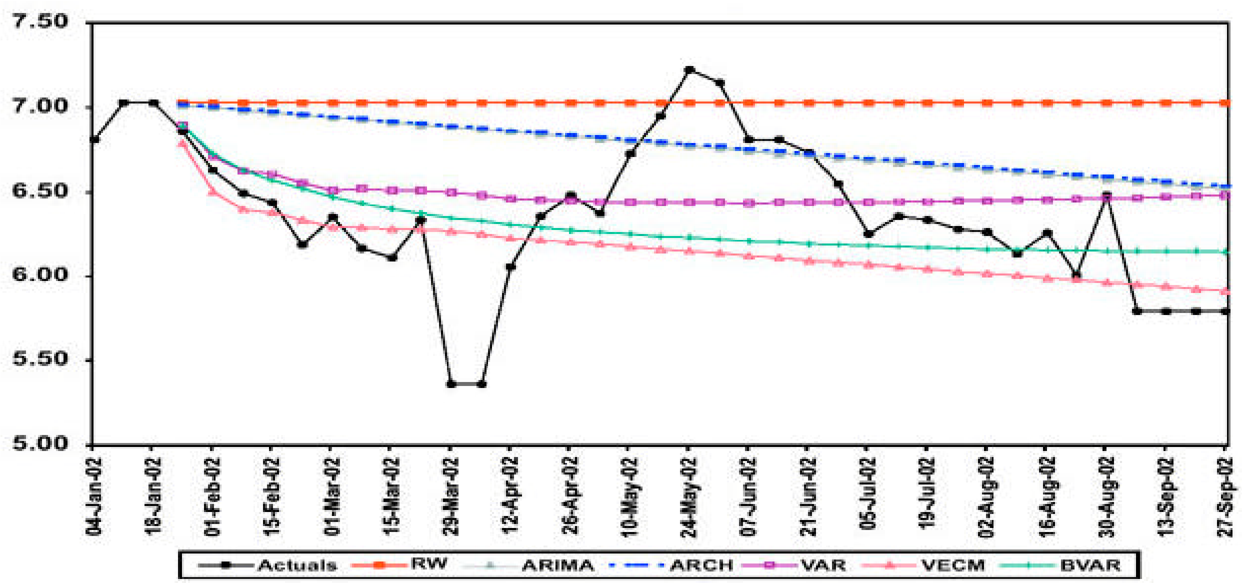
Call Money Rate Fig: 4A



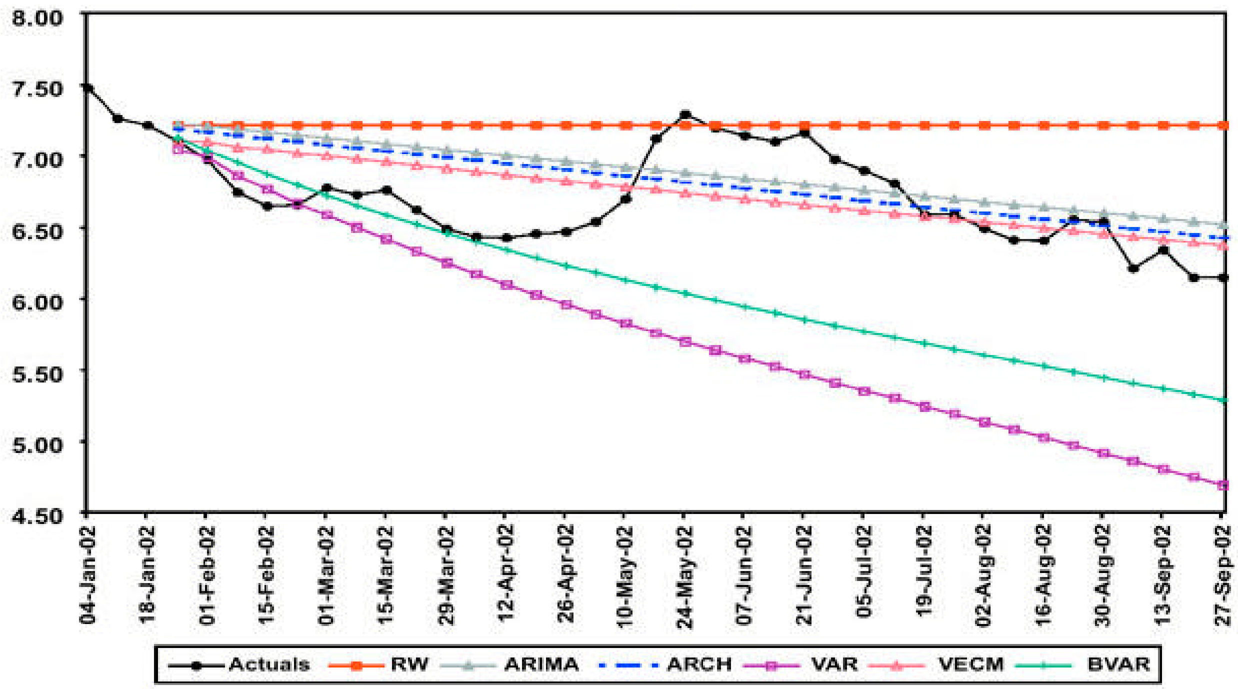
TB 15-91 Fig: 4B



GSec 1 Fig: 4C



GSec 5 Fig: 4D



GSec 10 Fig: 4E