

Decomposed Predictive Mean Square Error

AR(2) (1.8,-0.9)																
L=1																
n=50					φ = 0.0				φ = 0.5				φ = 0.9			
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross				
EGLS	1.149	1.949	2.603	-3.402	1.109	1.957	2.617	-3.464	1.100	2.011	2.696	-3.607				
EARGLS	1.283	1.970	2.644	-3.331	1.257	1.981	2.655	-3.378	1.257	2.045	2.735	-3.523				
2SOLS	1.433	2.031	2.831	-3.429	1.630	2.374	3.234	-3.978	1.685	3.284	3.186	-4.786				
L=5																
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross				
EGLS	27.711	1.949	25.264	0.499	27.797	1.956	25.302	0.538	27.884	2.018	25.381	0.486				
EARGLS	28.459	1.968	25.811	0.681	28.535	1.977	25.834	0.724	28.683	2.053	25.940	0.690				
2SOLS	29.589	2.225	27.236	0.128	30.916	2.962	27.750	0.204	31.239	3.371	27.502	0.366				
L=10																
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross				
EGLS	41.436	1.938	37.000	2.499	42.466	1.954	37.683	2.829	41.436	2.014	36.992	2.429				
EARGLS	42.220	1.957	37.631	2.632	42.214	1.968	37.607	2.639	42.212	2.048	37.566	2.598				
2SOLS	43.134	2.245	38.480	2.410	43.901	3.021	38.351	2.528	45.844	4.070	38.559	3.215				
n=100																
L=1																
φ = 0.0					φ = 0.5				φ = 0.9							
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross				
EGLS	1.145	0.971	2.133	-1.959	1.098	0.947	1.679	-1.528	1.097	0.976	1.706	-1.584				
EARGLS	1.179	0.975	2.163	-1.959	1.143	0.951	1.719	-1.527	1.143	0.979	1.746	-1.582				
2SOLS	1.258	1.056	2.274	-2.071	1.534	1.176	2.088	-1.730	1.479	1.361	1.821	-1.703				
L=5																
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross				
EGLS	26.705	0.905	24.015	1.786	26.750	0.950	24.805	0.995	26.721	0.965	24.843	0.913				
EARGLS	27.426	0.955	25.431	1.040	27.498	0.956	25.503	1.038	27.501	0.973	25.568	0.960				
2SOLS	28.043	1.029	26.010	1.005	28.959	1.246	25.654	2.059	28.982	1.956	26.189	0.837				
L=10																
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross				
EGLS	40.242	0.944	37.912	1.386	40.220	0.947	37.894	1.380	40.212	0.972	37.865	1.376				
EARGLS	40.835	0.948	38.373	1.513	40.804	0.951	38.338	1.515	40.783	0.980	38.308	1.495				
2SOLS	40.912	1.043	38.622	1.246	41.607	1.565	38.731	1.311	42.646	1.373	39.236	2.036				

n=200													
L=1													
$\varphi = 0.0$					$\varphi = 0.5$				$\varphi = 0.9$				
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	
EGLS	1.027	0.540	1.482	-0.995	1.025	0.541	1.482	-0.998	1.025	0.556	1.497	-1.028	
EARGLS	1.055	0.540	1.511	-0.996	1.053	0.541	1.510	-0.998	1.053	0.557	1.526	-1.030	
2SOLS	1.091	0.571	1.544	-1.025	1.095	0.653	1.640	-1.198	1.152	1.160	1.983	-1.991	
L=5													
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	
EGLS	24.366	0.539	23.750	0.076	24.351	0.543	23.742	0.066	24.345	0.562	23.785	-0.002	
EARGLS	24.800	0.539	24.117	0.144	24.772	0.543	24.094	0.135	24.769	0.564	24.136	0.070	
2SOLS	24.794	0.568	24.190	0.036	25.621	0.626	25.119	-0.124	25.794	1.274	25.018	-0.498	
L=10													
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	
EGLS	34.383	0.538	33.065	0.780	34.377	0.537	33.057	0.783	34.303	0.555	33.015	0.733	
EARGLS	34.450	0.538	33.162	0.750	34.451	0.538	33.155	0.758	34.401	0.559	33.118	0.724	
2SOLS	34.477	0.555	33.200	0.722	35.074	0.769	33.317	0.988	35.583	1.190	33.723	0.670	

n=500													
L=1													
$\varphi = 0.0$					$\varphi = 0.5$				$\varphi = 0.9$				
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	
EGLS	1.023	0.217	1.215	-0.409	1.024	0.218	1.219	-0.412	1.026	0.223	1.232	-0.429	
EARGLS	1.050	0.217	1.245	-0.412	1.051	0.218	1.249	-0.416	1.052	0.224	1.264	-0.435	
2SOLS	1.047	0.221	1.243	-0.417	1.053	0.310	1.500	-0.756	1.070	0.524	1.634	-1.088	
L=5													
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	
EGLS	23.497	0.217	23.240	0.040	23.487	0.217	23.232	0.037	23.489	0.222	23.248	0.019	
EARGLS	23.935	0.218	23.662	0.055	23.926	0.218	23.657	0.051	23.917	0.223	23.669	0.025	
2SOLS	23.638	0.222	23.401	0.015	24.299	0.314	23.926	0.059	24.191	0.594	23.860	-0.263	
L=10													
Method	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	MSE-Total	MSE-Reg	MSE-Auto	MSE-Cross	
EGLS	34.666	0.219	34.195	0.252	34.688	0.218	34.197	0.272	34.750	0.221	34.215	0.314	
EARGLS	35.115	0.219	34.623	0.273	35.134	0.219	34.621	0.294	35.196	0.222	34.640	0.334	
2SOLS	34.685	0.224	34.243	0.219	34.747	0.330	34.232	0.186	34.858	0.537	34.088	0.233	