

Ma i nCodeV2PDmCPI

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output file = H:\SecYearPaper1123\OrdRates\DMtest\Results01\PriceResCPIV201.txt
reset; outwidth 255; output on;
format /MA1 /LD 12,9;
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load rawData[528,132] = H:\SecYearPaper1123\OrdRates\SWData03.txt;
load codes[132,1] = H:\SecYearPaper1123\OrdRates\TCodes.txt;
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{vecPxyASe, PxyAFrq} = Forecast_PxyA_DMp(rawData, codes, rawData[. , 115], 2/3, 1, 2);
{vecPxyMSe, PxyMFrq} = Forecast_PxyM_DMp(rawData, codes, rawData[. , 115], 2/3, 1, 2);
{vecExAnASe, vecExAnAARv12Se, vecExAnAARv1Se, vecExAnAARv2Se} =
Forecast_PxyExAnA_DMp(rawData, codes, rawData[. , 115], 1/3, 1, 2);
{vecExAnMSe, vecExAnMARv12Se, vecExAnMARv1Se, vecExAnMARv2Se} =
Forecast_PxyExAnM_DMp(rawData, codes, rawData[. , 115], 1/3, 1, 2);
{vecFacSe, vecARSe, vecRWSe} =
Factor_AR_FcstRtP_DM(rawData, codes, rawData[. , 115], 2/3, 1);
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PxyADm = DMTest(vecFacSe, vecPxyASe, 1);
PxyMDm = DMTest(vecFacSe, vecPxyMSe, 1);
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```
ExAnADm = DMTest(vecFacSe, vecExAnASe, 1);
ExAnAARv12Dm = DMTest(vecFacSe, vecExAnAARv12Se, 1);
ExAnAARv1Dm = DMTest(vecFacSe, vecExAnAARv1Se, 1);
ExAnAARv2Dm = DMTest(vecFacSe, vecExAnAARv2Se, 1);
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```
ExAnMDm = DMTest(vecFacSe, vecExAnMSe, 1);
ExAnMARv12Dm = DMTest(vecFacSe, vecExAnMARv12Se, 1);
ExAnMARv1Dm = DMTest(vecFacSe, vecExAnMARv1Se, 1);
ExAnMARv2Dm = DMTest(vecFacSe, vecExAnMARv2Se, 1);
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ARDm = DMTest(vecFacSe, vecARSe, 1);
RWDm = DMTest(vecFacSe, vecRWSe, 1);
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```
print " FORECAST OF IP: 1-Step Ahead ";
print "-----";
print "";
print "Factor MSE is " meanc(vecFacSe);
print "AR DM Stat is " ARDm ", " meanc(vecARSe);
print "RW DM Stat is " RWDm ", " meanc(vecRWSe);
print "";
print "Proxy_A(j) DM Stat is " PxyADm ", " meanc(vecPxyASe);
print PxyAFrq;
print "";
print "Proxy_M(j) DM Stat is " PxyMDm ", " meanc(vecPxyMSe);
print PxyMFrq;
print "";
print "";
print "ExAnte_A(j) DM Stat is " ExAnADm ", " meanc(vecExAnASe);
print "ExAnte_A(j) ARv12 DM Stat is " ExAnAARv12Dm ", " meanc(vecExAnAARv12Se);
print "ExAnte_A(j) ARv1 DM Stat is " ExAnAARv1Dm ", " meanc(vecExAnAARv1Se);
print "ExAnte_A(j) ARv2 DM Stat is " ExAnAARv2Dm ", " meanc(vecExAnMARv2Se);
print "";
print "ExAnte_M(j) DM Stat is " ExAnMDm ", " meanc(vecExAnMSe);
print "ExAnte_M(j) ARv12 DM Stat is " ExAnMARv12Dm ", " meanc(vecExAnMARv12Se);
print "ExAnte_M(j) ARv1 DM Stat is " ExAnMARv1Dm ", " meanc(vecExAnMARv1Se);
print "ExAnte_M(j) ARv2 DM Stat is " ExAnMARv2Dm ", " meanc(vecExAnMARv2Se);
print "";
print "";
print "";
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```
{vecPxyASe, PxyAFrq} = Forecast_PxyA_DMp(rawData, codes, rawData[. , 115], 2/3, 3, 2);
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{vecPxyMSe, PxyMFrq} = Forecast_PxyM_DMp(rawData, codes, rawData[. , 115], 2/3, 3, 2);
{vecExAnASe, vecExAnAARv12Se, vecExAnAARv1Se, vecExAnAARv2Se} =
Forecast_PxyExAnA_DMp(rawData, codes, rawData[. , 115], 1/3, 3, 2);
{vecExAnMSe, vecExAnMARv12Se, vecExAnMARv1Se, vecExAnMARv2Se} =
Forecast_PxyExAnM_DMp(rawData, codes, rawData[. , 115], 1/3, 3, 2);
{vecFacSe, vecARSe, vecRWSe} =
Factor_AR_FcstRtP_DM(rawData, codes, rawData[. , 115], 2/3, 3);

PxyADm = DMTTest(vecFacSe, vecPxyASe, 3);
PxyMDm = DMTTest(vecFacSe, vecPxyMSe, 3);

ExAnADm = DMTTest(vecFacSe, vecExAnASe, 3);
ExAnAARv12Dm = DMTTest(vecFacSe, vecExAnAARv12Se, 3);
ExAnAARv1Dm = DMTTest(vecFacSe, vecExAnAARv1Se, 3);
ExAnAARv2Dm = DMTTest(vecFacSe, vecExAnAARv2Se, 3);

ExAnMDm = DMTTest(vecFacSe, vecExAnMSe, 3);
ExAnMARv12Dm = DMTTest(vecFacSe, vecExAnMARv12Se, 3);
ExAnMARv1Dm = DMTTest(vecFacSe, vecExAnMARv1Se, 3);
ExAnMARv2Dm = DMTTest(vecFacSe, vecExAnMARv2Se, 3);

ARDm = DMTTest(vecFacSe, vecARSe, 3);
RWDm = DMTTest(vecFacSe, vecRWSe, 3);

print " FORECAST OF IP: 3-Step Ahead ";
print "-----";
print "";
print "Factor MSE is " meanc(vecFacSe);
print "AR DM Stat is " ARDm ", " meanc(vecARSe);
print "RW DM Stat is " RWDm ", " meanc(vecRWSe);
print "";
print "Proxy_A(j) DM Stat is " PxyADm ", " meanc(vecPxyASe);
print PxyAFrq;
print "";
print "Proxy_M(j) DM Stat is " PxyMDm ", " meanc(vecPxyMSe);
print PxyMFrq;
print "";
print "";
print "ExAnte_A(j) DM Stat is " ExAnADm ", " meanc(vecExAnASe);
print "ExAnte_A(j) ARv12 DM Stat is " ExAnAARv12Dm ", " meanc(vecExAnAARv12Se);
print "ExAnte_A(j) ARv1 DM Stat is " ExAnAARv1Dm ", " meanc(vecExAnAARv1Se);
print "ExAnte_A(j) ARv2 DM Stat is " ExAnAARv2Dm ", " meanc(vecExAnMARv2Se);
print "";
print "ExAnte_M(j) DM Stat is " ExAnMDm ", " meanc(vecExAnMSe);
print "ExAnte_M(j) ARv12 DM Stat is " ExAnMARv12Dm ", " meanc(vecExAnMARv12Se);
print "ExAnte_M(j) ARv1 DM Stat is " ExAnMARv1Dm ", " meanc(vecExAnMARv1Se);
print "ExAnte_M(j) ARv2 DM Stat is " ExAnMARv2Dm ", " meanc(vecExAnMARv2Se);
print "";
print "";
print "";
print "";

{vecPxyASe, PxyAFrq} = Forecast_PxyA_DMp(rawData, codes, rawData[. , 115], 2/3, 12, 2);
{vecPxyMSe, PxyMFrq} = Forecast_PxyM_DMp(rawData, codes, rawData[. , 115], 2/3, 12, 2);
{vecExAnASe, vecExAnAARv12Se, vecExAnAARv1Se, vecExAnAARv2Se} =
Forecast_PxyExAnA_DMp(rawData, codes, rawData[. , 115], 1/3, 12, 2);
{vecExAnMSe, vecExAnMARv12Se, vecExAnMARv1Se, vecExAnMARv2Se} =
Forecast_PxyExAnM_DMp(rawData, codes, rawData[. , 115], 1/3, 12, 2);
{vecFacSe, vecARSe, vecRWSe} =
Factor_AR_FcstRtP_DM(rawData, codes, rawData[. , 115], 2/3, 12);

PxyADm = DMTTest(vecFacSe, vecPxyASe, 12);

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PxyMDm = DMTest(vecFacSe, vecPxyMSe, 12);

ExAnADm = DMTest(vecFacSe, vecExAnASe, 12);
ExAnAARv12Dm = DMTest(vecFacSe, vecExAnAARv12Se, 12);
ExAnAARv1Dm = DMTest(vecFacSe, vecExAnAARv1Se, 12);
ExAnAARv2Dm = DMTest(vecFacSe, vecExAnAARv2Se, 12);

ExAnMDm = DMTest(vecFacSe, vecExAnMSe, 12);
ExAnMARv12Dm = DMTest(vecFacSe, vecExAnMARv12Se, 12);
ExAnMARv1Dm = DMTest(vecFacSe, vecExAnMARv1Se, 12);
ExAnMARv2Dm = DMTest(vecFacSe, vecExAnMARv2Se, 12);

ARDm = DMTest(vecFacSe, vecARSe, 12);
RWDm = DMTest(vecFacSe, vecRWSe, 12);

print " FORECAST OF IP: 12-Step Ahead ";
print "-----";
print "";
print "Factor MSE is " meanc(vecFacSe);
print "AR DM Stat is " ARDm ", " meanc(vecARSe);
print "RW DM Stat is " RWDm ", " meanc(vecRWSe);
print "";
print "Proxy_A(j) DM Stat is " PxyADm ", " meanc(vecPxyASe);
print PxyAFrq;
print "";
print "Proxy_M(j) DM Stat is " PxyMDm ", " meanc(vecPxyMSe);
print PxyMFrq;
print "";
print "";
print "ExAnte_A(j) DM Stat is " ExAnADm ", " meanc(vecExAnASe);
print "ExAnte_A(j) ARv12 DM Stat is " ExAnAARv12Dm ", " meanc(vecExAnAARv12Se);
print "ExAnte_A(j) ARv1 DM Stat is " ExAnAARv1Dm ", " meanc(vecExAnAARv1Se);
print "ExAnte_A(j) ARv2 DM Stat is " ExAnAARv2Dm ", " meanc(vecExAnMARv2Se);
print "";
print "ExAnte_M(j) DM Stat is " ExAnMDm ", " meanc(vecExAnMSe);
print "ExAnte_M(j) ARv12 DM Stat is " ExAnMARv12Dm ", " meanc(vecExAnMARv12Se);
print "ExAnte_M(j) ARv1 DM Stat is " ExAnMARv1Dm ", " meanc(vecExAnMARv1Se);
print "ExAnte_M(j) ARv2 DM Stat is " ExAnMARv2Dm ", " meanc(vecExAnMARv2Se);
print "";
print "";
print "";
print "";

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{vecPxyASe, PxyAFrq} = Forecast_PxyA_DMp(rawData, codes, rawData[. , 115], 2/3, 24, 2);
{vecPxyMSe, PxyMFrq} = Forecast_PxyM_DMp(rawData, codes, rawData[. , 115], 2/3, 24, 2);
{vecExAnASe, vecExAnAARv12Se, vecExAnAARv1Se, vecExAnAARv2Se} =
Forecast_PxyExAnA_DMp(rawData, codes, rawData[. , 115], 1/3, 24, 2);
{vecExAnMSe, vecExAnMARv12Se, vecExAnMARv1Se, vecExAnMARv2Se} =
Forecast_PxyExAnM_DMp(rawData, codes, rawData[. , 115], 1/3, 24, 2);
{vecFacSe, vecARSe, vecRWSe} =
Factor_AR_FcstRtP_DM(rawData, codes, rawData[. , 115], 2/3, 24);

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PxyADm = DMTest(vecFacSe, vecPxyASe, 24);
PxyMDm = DMTest(vecFacSe, vecPxyMSe, 24);

ExAnADm = DMTest(vecFacSe, vecExAnASe, 24);
ExAnAARv12Dm = DMTest(vecFacSe, vecExAnAARv12Se, 24);
ExAnAARv1Dm = DMTest(vecFacSe, vecExAnAARv1Se, 24);
ExAnAARv2Dm = DMTest(vecFacSe, vecExAnAARv2Se, 24);

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ExAnMDm = DMTest(vecFacSe, vecExAnMSe, 24);
ExAnMARv12Dm = DMTest(vecFacSe, vecExAnMARv12Se, 24);

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ExAnMARv1Dm = DMTTest(vecFacSe, vecExAnMARv1Se, 24);
ExAnMARv2Dm = DMTTest(vecFacSe, vecExAnMARv2Se, 24);

ARDm = DMTTest(vecFacSe, vecARSe, 24);
RWDm = DMTTest(vecFacSe, vecRWSe, 24);

print " FORECAST OF IP: 24-Step Ahead ";
print "-----";
print "";
print "Factor MSE is " meanc(vecFacSe);
print "AR DM Stat is " ARDm ", " meanc(vecARSe);
print "RW DM Stat is " RWDm ", " meanc(vecRWSe);
print "";
print "Proxy_A(j) DM Stat is " PxyADm ", " meanc(vecPxyASe);
print PxyAFrq;
print "";
print "Proxy_M(j) DM Stat is " PxyMDm ", " meanc(vecPxyMSe);
print PxyMFrq;
print "";
print "";
print "ExAnte_A(j) DM Stat is " ExAnADm ", " meanc(vecExAnASe);
print "ExAnte_A(j) ARv12 DM Stat is " ExAnAARv12Dm ", " meanc(vecExAnAARv12Se);
print "ExAnte_A(j) ARv1 DM Stat is " ExAnAARv1Dm ", " meanc(vecExAnAARv1Se);
print "ExAnte_A(j) ARv2 DM Stat is " ExAnAARv2Dm ", " meanc(vecExAnMARv2Se);
print "";
print "ExAnte_M(j) DM Stat is " ExAnMDm ", " meanc(vecExAnMSe);
print "ExAnte_M(j) ARv12 DM Stat is " ExAnMARv12Dm ", " meanc(vecExAnMARv12Se);
print "ExAnte_M(j) ARv1 DM Stat is " ExAnMARv1Dm ", " meanc(vecExAnMARv1Se);
print "ExAnte_M(j) ARv2 DM Stat is " ExAnMARv2Dm ", " meanc(vecExAnMARv2Se);
print "";
print "";
print "";
output off;

```