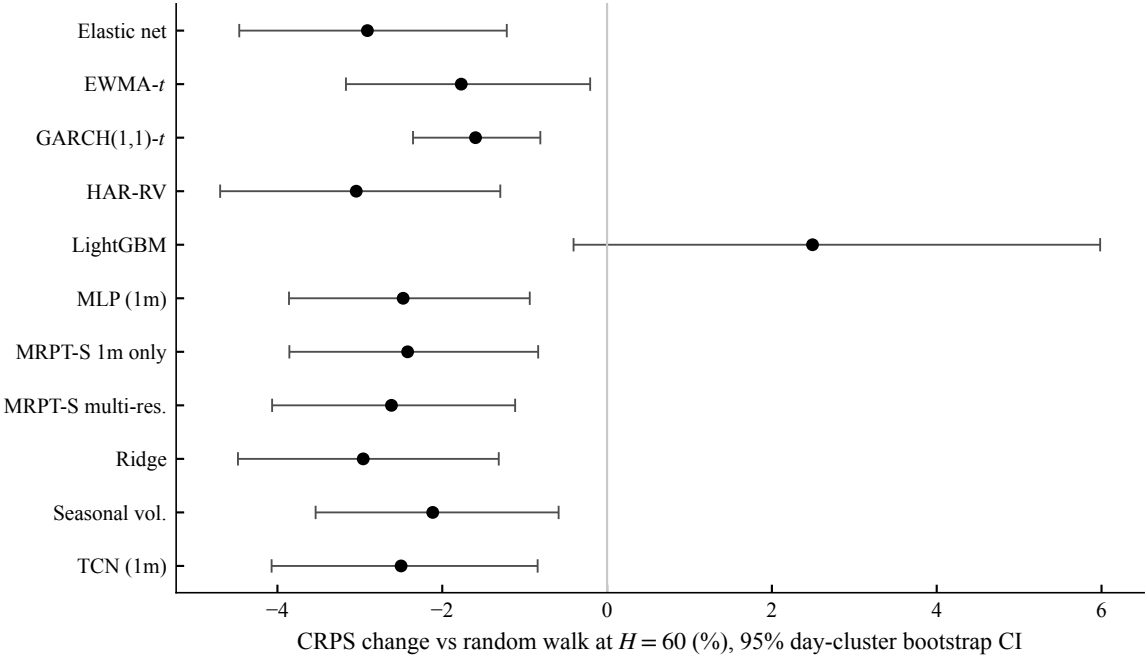

Elastic net
EWMA-t
GARCH(1,1)-t
HAR-RV
LightGBM
MLP (1m)
MRPT-S 1m only
MRPT-S multi-res.
Ridge
Seasonal vol.
TCN (1m)
−4
−2
0
2
4
6
CRPS change vs random walk at H = 60 (%), 95% day-cluster bootstrap CI