

Appendix Table 1: Our Monte Carlo Design

(Not Recommended for Publication)

Set #	N	d	horizon	a	b	std dev. of residual
1	50	0.5	1	0	0.9	1
2*	50	0.5	1	0	0.95	1
3*	50	0.5	1	0	0.975	1
4	50	0.5	1	0	0.99	1
5	50	0.5	1	0	1	1
6	50	0.5	1	0	1.5	1
7	50	0.5	1	0	2	1
8	50	0.5	3	0	0.9	1
9	50	0.5	3	0	0.95	1
10	50	0.5	3	0	0.975	1
11	50	0.5	3	0	0.99	1
12	50	0.5	3	0	1	1
13	50	0.5	3	0	1.5	1
14	50	0.5	3	0	2	1
15	50	0.5	6	0	0.9	1
16	50	0.5	6	0	0.95	1
17	50	0.5	6	0	0.975	1
18	50	0.5	6	0	0.99	1
19	50	0.5	6	0	1	1
20	50	0.5	6	0	1.5	1
21	50	0.5	6	0	2	1
22*	200	0.5	1	0	0.9	1
23	200	0.5	1	0	0.95	1
24	200	0.5	1	0	0.975	1
25	200	0.5	1	0	0.99	1
26	200	0.5	1	0	1	1
27	200	0.5	1	0	1.5	1
28	200	0.5	1	0	2	1
29*	200	0.5	3	0	0.9	1
30	200	0.5	3	0	0.95	1
31	200	0.5	3	0	0.975	1
32	200	0.5	3	0	0.99	1
33	200	0.5	3	0	1	1
34	200	0.5	3	0	1.5	1
35	200	0.5	3	0	2	1
36*	200	0.5	6	0	0.9	1
37	200	0.5	6	0	0.95	1
38	200	0.5	6	0	0.975	1

39	200	0.5	6	0	0.99	1
40	200	0.5	6	0	1	1
41	200	0.5	6	0	1.5	1
42	200	0.5	6	0	2	1
43*	200	0.5	12	0	0.9	1
44	200	0.5	12	0	0.95	1
45	200	0.5	12	0	0.975	1
46	200	0.5	12	0	0.99	1
47	200	0.5	12	0	1	1
48	200	0.5	12	0	1.5	1
49	200	0.5	12	0	2	1
50*	500	0.5	1	0	0.9	1
51*	500	0.5	1	0	0.95	1
52*	500	0.5	1	0	0.975	1
53	500	0.5	1	0	0.99	1
54	500	0.5	1	0	1	1
55	500	0.5	1	0	1.5	1
56	500	0.5	1	0	2	1
57*	500	0.5	3	0	0.9	1
58*	500	0.5	3	0	0.95	1
59*	500	0.5	3	0	0.975	1
60	500	0.5	3	0	0.99	1
61	500	0.5	3	0	1	1
62	500	0.5	3	0	1.5	1
63	500	0.5	3	0	2	1
64*	500	0.5	6	0	0.9	1
65*	500	0.5	6	0	0.95	1
66*	500	0.5	6	0	0.975	1
67	500	0.5	6	0	0.99	1
68	500	0.5	6	0	1	1
69	500	0.5	6	0	1.5	1
70	500	0.5	6	0	2	1
71*	500	0.5	12	0	0.9	1
72*	500	0.5	12	0	0.95	1
73*	500	0.5	12	0	0.975	1
74	500	0.5	12	0	0.99	1
75	500	0.5	12	0	1	1
76	500	0.5	12	0	1.5	1
77	500	0.5	12	0	2	1

Appendix Table 2: Summary Statistics
(Not Recommended for Publication)

Set #1: N=50 Horizon=1 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	KPSS	ADF
Relative RMSE	1	1.003455	1.007998	1.008445
Mean Ratio	1	1.004195	1.008908	1.008584
p-value	--	0.432	0.61	0.745
Set #2: N=50 Horizon=1 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.00739	1.011537	1.015381
Mean Ratio	1	1.008005	1.011393	1.016112
p-value	--	0.383	0.736	0.575
Set #3: N=50 Horizon=1 b=0.975				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.010008	1.010488	1.018991
Mean Ratio	1	1.011175	1.010755	1.019539
p-value	--	0.378	0.777	0.596
Set #4: N=50 Horizon=1 b=0.99				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.00991	1.010072	1.018807
Mean Ratio	1	1.011323	1.010149	1.019439
p-value	--	0.393	0.769	0.596
Set #5: N=50 Horizon=1 b=1				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	AVG	KPSS
Relative RMSE	1	1.008752	1.01594	1.016253
Mean Ratio	1	1.009168	1.017499	1.016387
p-value	--	0.767	0.421	0.623

Set #6: N=50 Horizon=1 b=1.5				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.006233	1.006234	1.178944
Mean Ratio	1	1.013271	1.012991	1.187369
p-value	--	0.509	0.647	0.573
Set #7: N=50 Horizon=1 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.283366	1.725714	18.013551
Mean Ratio	1	1.826307	2.447705	25.531011
p-value	--	0.783	0.779	0.055
Set #8: N=50 Horizon=3 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	KPSS	ADF	AVG
Relative RMSE	1	1.014197	1.02857	1.029255
Mean Ratio	1	1.016384	1.02886	1.03785
p-value	--	0.634	0.766	0.388
Set #9: N=50 Horizon=3 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.024744	1.025368	1.026721
Mean Ratio	1	1.025463	1.025392	1.034516
p-value	--	0.779	0.605	0.363
Set #10: N=50 Horizon=3 b=0.975				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.020786	1.028209	1.033499
Mean Ratio	1	1.027397	1.028273	1.034006
p-value	--	0.381	0.779	0.631
Set #11: N=50 Horizon=3 b=0.99				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.020928	1.030178	1.037587

Mean Ratio	1	1.026761	1.030633	1.038427
p-value	--	0.385	0.762	0.615
Set #12: N=50 Horizon=3 b=1				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.018256	1.026702	1.029974
Mean Ratio	1	1.025036	1.02768	1.031179
p-value	--	0.397	0.776	0.65
Set #13: N=50 Horizon=3 b=1.5				
Rank	1st	2nd	3rd	4th
Model	AVG	KPSS	PP	ADF
Relative RMSE	1	1.021028	1.035996	1.075434
Mean Ratio	1	1.036793	1.048971	1.090565
p-value	--	0.441	0.393	0.293
Set #14: N=50 Horizon=3 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.04513	1.217764	6.691965
Mean Ratio	1	1.160229	1.329423	7.722637
p-value	--	0.772	0.768	0.1
Set #15: N=50 Horizon=6 b=0.9				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.008203	1.067561	1.106316
Mean Ratio	1	1.032556	1.097093	1.170762
p-value	--	0.632	0.562	0.306
Set #16: N=50 Horizon=6 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	KPSS	ADF	AVG
Relative RMSE	1	1.030387	1.071168	1.083631
Mean Ratio	1	1.036245	1.078841	1.122675
p-value	--	0.652	0.749	0.308
Set #17: N=50 Horizon=6 b=0.975				

Rank	1st	2nd	3rd	4th
Model	PP	KPSS	AVG	ADF
Relative RMSE	1	1.033409	1.050179	1.052459
Mean Ratio	1	1.037028	1.080774	1.060603
p-value	--	0.649	0.358	0.753
Set #18: N=50 Horizon=6 b=0.99				
Rank	1st	2nd	3rd	4th
Model	PP	KPSS	AVG	ADF
Relative RMSE	1	1.034117	1.054336	1.066677
Mean Ratio	1	1.041564	1.087769	1.07436
p-value	--	0.679	0.334	0.772
Set #19: N=50 Horizon=6 b=1				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	KPSS	ADF
Relative RMSE	1	1.036764	1.039198	1.055246
Mean Ratio	1	1.070475	1.039129	1.059355
p-value	--	0.371	0.689	0.793
Set #20: N=50 Horizon=6 b=1.5				
Rank	1st	2nd	3rd	4th
Model	AVG	KPSS	PP	ADF
Relative RMSE	1	1.077021	1.125792	1.191732
Mean Ratio	1	1.08255	1.126867	1.199453
p-value	--	0.42	0.363	0.279
Set #21: N=50 Horizon=6 b=2				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.06112	1.061748	3.385059
Mean Ratio	1	1.079697	1.109213	3.782588
p-value	--	0.854	0.662	0.166
Set #22: N=200 Horizon=1 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.001331	1.003139	1.018882
Mean Ratio	1	1.001364	1.003239	1.019073

p-value	--	0.578	0.477	0.233
Set #23: N=200 Horizon=1 b=0.95				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.000231	1.000367	1.012075
Mean Ratio	1	1.000257	1.000415	1.01217
p-value	--	0.665	0.664	0.26
Set #24: N=200 Horizon=1 b=0.975				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000136	1.000477	1.012846
Mean Ratio	1	1.000147	1.000538	1.012959
p-value	--	0.861	0.763	0.271
Set #25: N=200 Horizon=1 b=0.99				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000212	1.00131	1.02109
Mean Ratio	1	1.000223	1.001347	1.021117
p-value	--	0.897	0.734	0.253
Set #26: N=200 Horizon=1 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.002107	1.004663	1.095962
Mean Ratio	1	1.002178	1.004744	1.097244
p-value	--	0.892	0.893	0.243
Set #27: N=200 Horizon=1 b=1.5				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.009022	1.015799	1.497889
Mean Ratio	1	1.009265	1.016105	1.497451
p-value	--	0.839	0.867	0.325
Set #28: N=200 Horizon=1 b=2				
Rank	1st	2nd	3rd	4th

Model	KPSS	ADF	PP	AVG
Relative RMSE	1	17.514322	22.3747	206.219115
Mean Ratio	1	17.661532	22.452207	207.663668
p-value	--	0.76	0.753	0.034
Set #29: N=200 Horizon=3 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.004018	1.01004	1.072952
Mean Ratio	1	1.004356	1.011122	1.076298
p-value	--	0.562	0.445	0.13
Set #30: N=200 Horizon=3 b=0.95				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.003267	1.003627	1.045195
Mean Ratio	1	1.003422	1.003875	1.047766
p-value	--	0.655	0.662	0.2
Set #31: N=200 Horizon=3 b=0.975				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000433	1.001184	1.040103
Mean Ratio	1	1.000425	1.001253	1.041947
p-value	--	0.857	0.769	0.216
Set #32: N=200 Horizon=3 b=0.99				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000898	1.004076	1.049168
Mean Ratio	1	1.000855	1.004568	1.051306
p-value	--	0.887	0.727	0.225
Set #33: N=200 Horizon=3 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.001348	1.002966	1.166385
Mean Ratio	1	1.002148	1.003567	1.169493
p-value	--	0.871	0.865	0.233

Set #34: N=200 Horizon=3 b=1.5				
Rank	1st	2nd	3rd	4th
Model	ADF	KPSS	PP	AVG
Relative RMSE	1	1.000855	1.002552	1.30796
Mean Ratio	1	1.005708	1.002836	1.3132
p-value	--	0.589	0.943	0.251
Set #35: N=200 Horizon=3 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	3.936626	5.165677	58.140174
Mean Ratio	1	3.955202	5.270147	60.395285
p-value	--	0.809	0.792	0.046
Set #36: N=200 Horizon=6 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.007786	1.018622	1.177918
Mean Ratio	1	1.008572	1.022926	1.195531
p-value	--	0.573	0.442	0.086
Set #37: N=200 Horizon=6 b=0.95				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.002809	1.003512	1.108704
Mean Ratio	1	1.004235	1.004793	1.118641
p-value	--	0.669	0.663	0.112
Set #38: N=200 Horizon=6 b=0.975				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000654	1.004005	1.08688
Mean Ratio	1	1.000687	1.004904	1.096328
p-value	--	0.871	0.76	0.165
Set #39: N=200 Horizon=6 b=0.99				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG

Relative RMSE	1	1.000472	1.00808	1.094193
Mean Ratio	1	1.000564	1.008029	1.102115
p-value	--	0.892	0.725	0.176
Set #40: N=200 Horizon=6 b=1				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.001265	1.004112	1.172762
Mean Ratio	1	1.002015	1.005701	1.184114
p-value	--	0.92	0.753	0.192
Set #41: N=200 Horizon=6 b=1.5				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000495	1.01563	1.209008
Mean Ratio	1	1.0025	1.018147	1.214299
p-value	--	0.913	0.609	0.258
Set #42: N=200 Horizon=6 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	2.434667	2.483053	24.943324
Mean Ratio	1	2.442281	2.559736	25.547177
p-value	--	0.81	0.792	0.04
Set #43: N=200 Horizon=12 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.012226	1.030499	1.433694
Mean Ratio	1	1.01438	1.040967	1.490443
p-value	--	0.571	0.443	0.02
Set #44: N=200 Horizon=12 b=0.95				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.004164	1.004608	1.253157
Mean Ratio	1	1.006346	1.006662	1.291357
p-value	--	0.699	0.694	0.068

Set #45: N=200 Horizon=12 b=0.975				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000549	1.005934	1.18933
Mean Ratio	1	1.000678	1.006546	1.218356
p-value	--	0.868	0.76	0.103
Set #46: N=200 Horizon=12 b=0.99				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000701	1.013709	1.151638
Mean Ratio	1	1.001004	1.014006	1.180478
p-value	--	0.909	0.733	0.166
Set #47: N=200 Horizon=12 b=1				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000393	1.015724	1.165693
Mean Ratio	1	1.000726	1.015536	1.197695
p-value	--	0.925	0.755	0.204
Set #48: N=200 Horizon=12 b=1.5				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.001336	1.031803	1.087317
Mean Ratio	1	1.00237	1.034229	1.109796
p-value	--	0.924	0.615	0.337
Set #49: N=200 Horizon=12 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.402899	1.61796	9.476538
Mean Ratio	1	1.401325	1.620361	9.822624
p-value	--	0.799	0.761	0.07
Set #50: N=500 Horizon=1 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.00006	1.010647	1.035855

Mean Ratio	1	1.00006	1.010673	1.035888
p-value	--	0.982	0.203	0.028
Set #51: N=500 Horizon=1 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000488	1.005006	1.025376
Mean Ratio	1	1.000489	1.005034	1.025434
p-value	--	0.645	0.287	0.064
Set #52: N=500 Horizon=1 b=0.975				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.000027	1.000101	1.021098
Mean Ratio	1	1.000042	1.000117	1.021096
p-value	--	0.693	0.688	0.062
Set #53: N=500 Horizon=1 b=0.99				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.002059	1.002396	1.046412
Mean Ratio	1	1.002083	1.00246	1.046487
p-value	--	0.81	0.8	0.059
Set #54: N=500 Horizon=1 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.02052	1.020749	1.190873
Mean Ratio	1	1.02067	1.020787	1.191166
p-value	--	0.88	0.881	0.042
Set #55: N=500 Horizon=1 b=1.5				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.031386	1.040838	1.52338
Mean Ratio	1	1.030264	1.038921	1.521829
p-value	--	0.89	0.854	0.086
Set #56: N=500 Horizon=1 b=2				

Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	89.086028	163.058565	910.918427
Mean Ratio	1	88.671228	163.740244	913.171557
p-value	--	0.766	0.68	0.009
Set #57: N=500 Horizon=3 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000023	1.029878	1.129021
Mean Ratio	1	1.000024	1.02982	1.130358
p-value	--	0.989	0.202	0.008
Set #58: N=500 Horizon=3 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000696	1.014545	1.086868
Mean Ratio	1	1.000738	1.014802	1.088264
p-value	--	0.649	0.256	0.024
Set #59: N=500 Horizon=3 b=0.975				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.000316	1.000982	1.068573
Mean Ratio	1	1.000433	1.001083	1.069678
p-value	--	0.692	0.665	0.036
Set #60: N=500 Horizon=3 b=0.99				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.001153	1.001526	1.114964
Mean Ratio	1	1.001078	1.001408	1.116442
p-value	--	0.828	0.831	0.038
Set #61: N=500 Horizon=3 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.016588	1.02037	1.551227
Mean Ratio	1	1.017735	1.021877	1.5525

p-value	--	0.917	0.905	0.023
Set #62: N=500 Horizon=3 b=1.5				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.026642	1.032241	1.773309
Mean Ratio	1	1.028144	1.033487	1.776353
p-value	--	0.859	0.9	0.072
Set #63: N=500 Horizon=3 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	27.614636	54.011441	252.923501
Mean Ratio	1	27.503982	54.042266	253.687137
p-value	--	0.781	0.693	0
Set #64: N=500 Horizon=6 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.00023	1.055766	1.291237
Mean Ratio	1	1.000225	1.056004	1.296852
p-value	--	0.98	0.201	0.002
Set #65: N=500 Horizon=6 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.002137	1.029398	1.19066
Mean Ratio	1	1.002111	1.030853	1.197066
p-value	--	0.655	0.264	0.013
Set #66: N=500 Horizon=6 b=0.975				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000427	1.000494	1.139901
Mean Ratio	1	1.000458	1.000977	1.145083
p-value	--	0.713	0.681	0.023
Set #67: N=500 Horizon=6 b=0.99				
Rank	1st	2nd	3rd	4th

Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.001171	1.001277	1.190894
Mean Ratio	1	1.001409	1.001525	1.195424
p-value	--	0.842	0.834	0.043
Set #68: N=500 Horizon=6 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.013072	1.01569	1.612353
Mean Ratio	1	1.01485	1.017507	1.614163
p-value	--	0.882	0.877	0.026
Set #69: N=500 Horizon=6 b=1.5				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.008913	1.038041	1.808439
Mean Ratio	1	1.009044	1.038015	1.813686
p-value	--	0.878	0.906	0.102
Set #70: N=500 Horizon=6 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	7.192764	18.427572	92.550488
Mean Ratio	1	7.220018	18.69335	93.7945
p-value	--	0.784	0.665	0.005
Set #71: N=500 Horizon=12 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.00088	1.103167	1.699199
Mean Ratio	1	1.000835	1.104449	1.719374
p-value	--	0.973	0.178	0
Set #72: N=500 Horizon=12 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.003469	1.054778	1.439386
Mean Ratio	1	1.00358	1.058229	1.459342
p-value	--	0.652	0.249	0.003

Set #73: N=500 Horizon=12 b=0.975				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000988	1.004957	1.300484
Mean Ratio	1	1.001117	1.00706	1.31694
p-value	--	0.708	0.646	0.01
Set #74: N=500 Horizon=12 b=0.99				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.001016	1.001308	1.261561
Mean Ratio	1	1.00103	1.001746	1.276623
p-value	--	0.853	0.826	0.024
Set #75: N=500 Horizon=12 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.000381	1.000912	1.46093
Mean Ratio	1	1.002492	1.003604	1.477239
p-value	--	0.884	0.882	0.048
Set #76: N=500 Horizon=12 b=1.5				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.001179	1.008082	1.391161
Mean Ratio	1	1.001191	1.009287	1.399122
p-value	--	0.966	0.663	0.127
Set #77: N=500 Horizon=12 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	4.809006	8.634597	37.886865
Mean Ratio	1	4.799286	8.71227	38.656192
p-value	--	0.77	0.697	0.007
Set #1: N=50 Horizon=1 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	KPSS	ADF
Relative RMSE	1	1.003455	1.007998	1.008445

Mean Ratio	1	1.004195	1.008908	1.008584
p-value	--	0.432	0.61	0.745
Set #2: N=50 Horizon=1 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.00739	1.011537	1.015381
Mean Ratio	1	1.008005	1.011393	1.016112
p-value	--	0.383	0.736	0.575
Set #3: N=50 Horizon=1 b=0.975				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.010008	1.010488	1.018991
Mean Ratio	1	1.011175	1.010755	1.019539
p-value	--	0.378	0.777	0.596
Set #4: N=50 Horizon=1 b=0.99				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.00991	1.010072	1.018807
Mean Ratio	1	1.011323	1.010149	1.019439
p-value	--	0.393	0.769	0.596
Set #5: N=50 Horizon=1 b=1				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	AVG	KPSS
Relative RMSE	1	1.008752	1.01594	1.016253
Mean Ratio	1	1.009168	1.017499	1.016387
p-value	--	0.767	0.421	0.623
Set #6: N=50 Horizon=1 b=1.5				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.006233	1.006234	1.178944
Mean Ratio	1	1.013271	1.012991	1.187369
p-value	--	0.509	0.647	0.573
Set #7: N=50 Horizon=1 b=2				

Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.283366	1.725714	18.013551
Mean Ratio	1	1.826307	2.447705	25.531011
p-value	--	0.783	0.779	0.055
Set #8: N=50 Horizon=3 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	KPSS	ADF	AVG
Relative RMSE	1	1.014197	1.02857	1.029255
Mean Ratio	1	1.016384	1.02886	1.03785
p-value	--	0.634	0.766	0.388
Set #9: N=50 Horizon=3 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.024744	1.025368	1.026721
Mean Ratio	1	1.025463	1.025392	1.034516
p-value	--	0.779	0.605	0.363
Set #10: N=50 Horizon=3 b=0.975				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.020786	1.028209	1.033499
Mean Ratio	1	1.027397	1.028273	1.034006
p-value	--	0.381	0.779	0.631
Set #11: N=50 Horizon=3 b=0.99				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.020928	1.030178	1.037587
Mean Ratio	1	1.026761	1.030633	1.038427
p-value	--	0.385	0.762	0.615
Set #12: N=50 Horizon=3 b=1				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	ADF	KPSS
Relative RMSE	1	1.018256	1.026702	1.029974
Mean Ratio	1	1.025036	1.02768	1.031179

p-value	--	0.397	0.776	0.65
Set #13: N=50 Horizon=3 b=1.5				
Rank	1st	2nd	3rd	4th
Model	AVG	KPSS	PP	ADF
Relative RMSE	1	1.021028	1.035996	1.075434
Mean Ratio	1	1.036793	1.048971	1.090565
p-value	--	0.441	0.393	0.293
Set #14: N=50 Horizon=3 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.04513	1.217764	6.691965
Mean Ratio	1	1.160229	1.329423	7.722637
p-value	--	0.772	0.768	0.1
Set #15: N=50 Horizon=6 b=0.9				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.008203	1.067561	1.106316
Mean Ratio	1	1.032556	1.097093	1.170762
p-value	--	0.632	0.562	0.306
Set #16: N=50 Horizon=6 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	KPSS	ADF	AVG
Relative RMSE	1	1.030387	1.071168	1.083631
Mean Ratio	1	1.036245	1.078841	1.122675
p-value	--	0.652	0.749	0.308
Set #17: N=50 Horizon=6 b=0.975				
Rank	1st	2nd	3rd	4th
Model	PP	KPSS	AVG	ADF
Relative RMSE	1	1.033409	1.050179	1.052459
Mean Ratio	1	1.037028	1.080774	1.060603
p-value	--	0.649	0.358	0.753
Set #18: N=50 Horizon=6 b=0.99				
Rank	1st	2nd	3rd	4th

Model	PP	KPSS	AVG	ADF
Relative RMSE	1	1.034117	1.054336	1.066677
Mean Ratio	1	1.041564	1.087769	1.07436
p-value	--	0.679	0.334	0.772
Set #19: N=50 Horizon=6 b=1				
Rank	1st	2nd	3rd	4th
Model	PP	AVG	KPSS	ADF
Relative RMSE	1	1.036764	1.039198	1.055246
Mean Ratio	1	1.070475	1.039129	1.059355
p-value	--	0.371	0.689	0.793
Set #20: N=50 Horizon=6 b=1.5				
Rank	1st	2nd	3rd	4th
Model	AVG	KPSS	PP	ADF
Relative RMSE	1	1.077021	1.125792	1.191732
Mean Ratio	1	1.08255	1.126867	1.199453
p-value	--	0.42	0.363	0.279
Set #21: N=50 Horizon=6 b=2				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.06112	1.061748	3.385059
Mean Ratio	1	1.079697	1.109213	3.782588
p-value	--	0.854	0.662	0.166
Set #22: N=200 Horizon=1 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.001331	1.003139	1.018882
Mean Ratio	1	1.001364	1.003239	1.019073
p-value	--	0.578	0.477	0.233
Set #23: N=200 Horizon=1 b=0.95				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.000231	1.000367	1.012075
Mean Ratio	1	1.000257	1.000415	1.01217
p-value	--	0.665	0.664	0.26

Set #24: N=200 Horizon=1 b=0.975				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000136	1.000477	1.012846
Mean Ratio	1	1.000147	1.000538	1.012959
p-value	--	0.861	0.763	0.271
Set #25: N=200 Horizon=1 b=0.99				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000212	1.00131	1.02109
Mean Ratio	1	1.000223	1.001347	1.021117
p-value	--	0.897	0.734	0.253
Set #26: N=200 Horizon=1 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.002107	1.004663	1.095962
Mean Ratio	1	1.002178	1.004744	1.097244
p-value	--	0.892	0.893	0.243
Set #27: N=200 Horizon=1 b=1.5				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.009022	1.015799	1.497889
Mean Ratio	1	1.009265	1.016105	1.497451
p-value	--	0.839	0.867	0.325
Set #28: N=200 Horizon=1 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	17.514322	22.3747	206.219115
Mean Ratio	1	17.661532	22.452207	207.663668
p-value	--	0.76	0.753	0.034
Set #29: N=200 Horizon=3 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG

Relative RMSE	1	1.004018	1.01004	1.072952
Mean Ratio	1	1.004356	1.011122	1.076298
p-value	--	0.562	0.445	0.13
Set #30: N=200 Horizon=3 b=0.95				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.003267	1.003627	1.045195
Mean Ratio	1	1.003422	1.003875	1.047766
p-value	--	0.655	0.662	0.2
Set #31: N=200 Horizon=3 b=0.975				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000433	1.001184	1.040103
Mean Ratio	1	1.000425	1.001253	1.041947
p-value	--	0.857	0.769	0.216
Set #32: N=200 Horizon=3 b=0.99				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000898	1.004076	1.049168
Mean Ratio	1	1.000855	1.004568	1.051306
p-value	--	0.887	0.727	0.225
Set #33: N=200 Horizon=3 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.001348	1.002966	1.166385
Mean Ratio	1	1.002148	1.003567	1.169493
p-value	--	0.871	0.865	0.233
Set #34: N=200 Horizon=3 b=1.5				
Rank	1st	2nd	3rd	4th
Model	ADF	KPSS	PP	AVG
Relative RMSE	1	1.000855	1.002552	1.30796
Mean Ratio	1	1.005708	1.002836	1.3132
p-value	--	0.589	0.943	0.251

Set #35: N=200 Horizon=3 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	3.936626	5.165677	58.140174
Mean Ratio	1	3.955202	5.270147	60.395285
p-value	--	0.809	0.792	0.046
Set #36: N=200 Horizon=6 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.007786	1.018622	1.177918
Mean Ratio	1	1.008572	1.022926	1.195531
p-value	--	0.573	0.442	0.086
Set #37: N=200 Horizon=6 b=0.95				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.002809	1.003512	1.108704
Mean Ratio	1	1.004235	1.004793	1.118641
p-value	--	0.669	0.663	0.112
Set #38: N=200 Horizon=6 b=0.975				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000654	1.004005	1.08688
Mean Ratio	1	1.000687	1.004904	1.096328
p-value	--	0.871	0.76	0.165
Set #39: N=200 Horizon=6 b=0.99				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000472	1.00808	1.094193
Mean Ratio	1	1.000564	1.008029	1.102115
p-value	--	0.892	0.725	0.176
Set #40: N=200 Horizon=6 b=1				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.001265	1.004112	1.172762

Mean Ratio	1	1.002015	1.005701	1.184114
p-value	--	0.92	0.753	0.192
Set #41: N=200 Horizon=6 b=1.5				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000495	1.01563	1.209008
Mean Ratio	1	1.0025	1.018147	1.214299
p-value	--	0.913	0.609	0.258
Set #42: N=200 Horizon=6 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	2.434667	2.483053	24.943324
Mean Ratio	1	2.442281	2.559736	25.547177
p-value	--	0.81	0.792	0.04
Set #43: N=200 Horizon=12 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.012226	1.030499	1.433694
Mean Ratio	1	1.01438	1.040967	1.490443
p-value	--	0.571	0.443	0.02
Set #44: N=200 Horizon=12 b=0.95				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.004164	1.004608	1.253157
Mean Ratio	1	1.006346	1.006662	1.291357
p-value	--	0.699	0.694	0.068
Set #45: N=200 Horizon=12 b=0.975				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000549	1.005934	1.18933
Mean Ratio	1	1.000678	1.006546	1.218356
p-value	--	0.868	0.76	0.103
Set #46: N=200 Horizon=12 b=0.99				

Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.000701	1.013709	1.151638
Mean Ratio	1	1.001004	1.014006	1.180478
p-value	--	0.909	0.733	0.166
Set #47: N=200 Horizon=12 b=1				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000393	1.015724	1.165693
Mean Ratio	1	1.000726	1.015536	1.197695
p-value	--	0.925	0.755	0.204
Set #48: N=200 Horizon=12 b=1.5				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.001336	1.031803	1.087317
Mean Ratio	1	1.00237	1.034229	1.109796
p-value	--	0.924	0.615	0.337
Set #49: N=200 Horizon=12 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.402899	1.61796	9.476538
Mean Ratio	1	1.401325	1.620361	9.822624
p-value	--	0.799	0.761	0.07
Set #50: N=500 Horizon=1 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.00006	1.010647	1.035855
Mean Ratio	1	1.00006	1.010673	1.035888
p-value	--	0.982	0.203	0.028
Set #51: N=500 Horizon=1 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000488	1.005006	1.025376
Mean Ratio	1	1.000489	1.005034	1.025434

p-value	--	0.645	0.287	0.064
Set #52: N=500 Horizon=1 b=0.975				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.000027	1.000101	1.021098
Mean Ratio	1	1.000042	1.000117	1.021096
p-value	--	0.693	0.688	0.062
Set #53: N=500 Horizon=1 b=0.99				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.002059	1.002396	1.046412
Mean Ratio	1	1.002083	1.00246	1.046487
p-value	--	0.81	0.8	0.059
Set #54: N=500 Horizon=1 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.02052	1.020749	1.190873
Mean Ratio	1	1.02067	1.020787	1.191166
p-value	--	0.88	0.881	0.042
Set #55: N=500 Horizon=1 b=1.5				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.031386	1.040838	1.52338
Mean Ratio	1	1.030264	1.038921	1.521829
p-value	--	0.89	0.854	0.086
Set #56: N=500 Horizon=1 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	89.086028	163.058565	910.918427
Mean Ratio	1	88.671228	163.740244	913.171557
p-value	--	0.766	0.68	0.009
Set #57: N=500 Horizon=3 b=0.9				
Rank	1st	2nd	3rd	4th

Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000023	1.029878	1.129021
Mean Ratio	1	1.000024	1.02982	1.130358
p-value	--	0.989	0.202	0.008
Set #58: N=500 Horizon=3 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000696	1.014545	1.086868
Mean Ratio	1	1.000738	1.014802	1.088264
p-value	--	0.649	0.256	0.024
Set #59: N=500 Horizon=3 b=0.975				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.000316	1.000982	1.068573
Mean Ratio	1	1.000433	1.001083	1.069678
p-value	--	0.692	0.665	0.036
Set #60: N=500 Horizon=3 b=0.99				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.001153	1.001526	1.114964
Mean Ratio	1	1.001078	1.001408	1.116442
p-value	--	0.828	0.831	0.038
Set #61: N=500 Horizon=3 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.016588	1.02037	1.551227
Mean Ratio	1	1.017735	1.021877	1.5525
p-value	--	0.917	0.905	0.023
Set #62: N=500 Horizon=3 b=1.5				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.026642	1.032241	1.773309
Mean Ratio	1	1.028144	1.033487	1.776353
p-value	--	0.859	0.9	0.072

Set #63: N=500 Horizon=3 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	27.614636	54.011441	252.923501
Mean Ratio	1	27.503982	54.042266	253.687137
p-value	--	0.781	0.693	0
Set #64: N=500 Horizon=6 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.00023	1.055766	1.291237
Mean Ratio	1	1.000225	1.056004	1.296852
p-value	--	0.98	0.201	0.002
Set #65: N=500 Horizon=6 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.002137	1.029398	1.19066
Mean Ratio	1	1.002111	1.030853	1.197066
p-value	--	0.655	0.264	0.013
Set #66: N=500 Horizon=6 b=0.975				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000427	1.000494	1.139901
Mean Ratio	1	1.000458	1.000977	1.145083
p-value	--	0.713	0.681	0.023
Set #67: N=500 Horizon=6 b=0.99				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.001171	1.001277	1.190894
Mean Ratio	1	1.001409	1.001525	1.195424
p-value	--	0.842	0.834	0.043
Set #68: N=500 Horizon=6 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG

Relative RMSE	1	1.013072	1.01569	1.612353
Mean Ratio	1	1.01485	1.017507	1.614163
p-value	--	0.882	0.877	0.026
Set #69: N=500 Horizon=6 b=1.5				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	1.008913	1.038041	1.808439
Mean Ratio	1	1.009044	1.038015	1.813686
p-value	--	0.878	0.906	0.102
Set #70: N=500 Horizon=6 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	7.192764	18.427572	92.550488
Mean Ratio	1	7.220018	18.69335	93.7945
p-value	--	0.784	0.665	0.005
Set #71: N=500 Horizon=12 b=0.9				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.00088	1.103167	1.699199
Mean Ratio	1	1.000835	1.104449	1.719374
p-value	--	0.973	0.178	0
Set #72: N=500 Horizon=12 b=0.95				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.003469	1.054778	1.439386
Mean Ratio	1	1.00358	1.058229	1.459342
p-value	--	0.652	0.249	0.003
Set #73: N=500 Horizon=12 b=0.975				
Rank	1st	2nd	3rd	4th
Model	PP	ADF	KPSS	AVG
Relative RMSE	1	1.000988	1.004957	1.300484
Mean Ratio	1	1.001117	1.00706	1.31694
p-value	--	0.708	0.646	0.01

Set #74: N=500 Horizon=12 b=0.99				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.001016	1.001308	1.261561
Mean Ratio	1	1.00103	1.001746	1.276623
p-value	--	0.853	0.826	0.024
Set #75: N=500 Horizon=12 b=1				
Rank	1st	2nd	3rd	4th
Model	KPSS	PP	ADF	AVG
Relative RMSE	1	1.000381	1.000912	1.46093
Mean Ratio	1	1.002492	1.003604	1.477239
p-value	--	0.884	0.882	0.048
Set #76: N=500 Horizon=12 b=1.5				
Rank	1st	2nd	3rd	4th
Model	ADF	PP	KPSS	AVG
Relative RMSE	1	1.001179	1.008082	1.391161
Mean Ratio	1	1.001191	1.009287	1.399122
p-value	--	0.966	0.663	0.127
Set #77: N=500 Horizon=12 b=2				
Rank	1st	2nd	3rd	4th
Model	KPSS	ADF	PP	AVG
Relative RMSE	1	4.809006	8.634597	37.886865
Mean Ratio	1	4.799286	8.71227	38.656192
p-value	--	0.77	0.697	0.007