

TAB: ECONOMIC FORECAST DATA, US UNEMPLOYMENT

											Actual Historical Data	
Date	ID	INDUSTRY	UNEMP1	UNEMP2	UNEMP3	UNEMP4	UNEMP5	UNEMP6	UNEMPA	UNEMPB	Date	UNEMP
31-Mar-92	20	2	7.00	7.10	7.05	7.00	6.90	6.90	7.01	6.40	31-Mar-92	7.00
31-Mar-92	21	2	7.00	7.20	7.20	7.20	7.10	6.90	7.20	6.60	30-Jun-92	7.20
31-Mar-92	22	2	7.00	7.10	7.10	7.20	7.40	7.20	7.20	7.10	30-Sep-92	7.50
31-Mar-92	23	2	7.00	7.10	7.10	7.00	6.90	6.70	7.00	6.30	31-Dec-92	7.60
31-Mar-92	24	2	7.00	7.00	6.90	6.70	6.50	6.40	6.80	6.30	31-Mar-93	7.30
31-Mar-92	25	2	7.00	7.10	7.00	6.80	6.60	6.50	6.90	6.40	30-Jun-93	7.00
31-Mar-92	26	2	7.00	7.10	6.90	6.70	6.50	#N/A	6.80	#N/A	30-Sep-93	7.00
31-Mar-92	27	2	7.00	7.20	7.40	7.50	7.50	7.50	7.40	#N/A	31-Dec-93	6.70
31-Mar-92	94	1	7.00	7.20	7.20	6.90	6.70	6.40	7.00	6.10	31-Mar-94	6.50
31-Mar-92	99	1	7.00	7.10	6.90	6.80	6.70	6.70	6.90	6.50	30-Jun-94	6.60
31-Mar-92	404	2	7.00	7.10	7.20	7.10	7.10	7.10	7.10	7.00	30-Sep-94	6.11
31-Mar-92	405	1	7.00	7.00	6.90	6.70	6.50	6.50	6.80	#N/A	31-Dec-94	6.00
31-Mar-92	406	1	6.90	7.00	6.80	6.60	6.40	6.10	6.70	5.70	31-Mar-95	5.60
31-Mar-92	407	1	7.00	7.20	7.30	7.20	6.90	6.70	7.10	6.50	30-Jun-95	5.50
31-Mar-92	408	1	7.00	7.10	7.10	6.90	6.70	#N/A	7.00	#N/A	30-Sep-95	5.70
31-Mar-92	409	1	7.00	7.20	7.40	7.50	7.40	7.10	7.40	#N/A	31-Dec-95	5.60
31-Mar-92	410	2	7.00	7.20	7.40	7.50	7.50	7.40	7.40	7.20	31-Mar-96	5.60
31-Mar-92	411	2	7.00	7.10	7.20	7.00	6.80	6.60	7.00	6.30	30-Jun-96	5.60
31-Mar-92	414	1	7.00	7.10	7.00	6.90	6.80	6.60	7.00	6.50	30-Sep-96	5.40
31-Mar-92	416	2	7.00	7.00	7.10	6.90	6.70	6.40	6.90	6.10	31-Dec-96	5.21
31-Mar-92	418	1	7.00	7.20	7.20	7.00	6.80	6.60	7.10	6.40	31-Mar-97	5.29
31-Mar-92	420	1	7.00	7.10	7.00	6.80	6.70	6.50	6.90	6.90	30-Jun-97	5.30
31-Mar-92	421	1	7.00	7.10	7.00	6.80	6.60	6.30	6.90	5.80	30-Sep-97	4.90
31-Mar-92	422	1	7.00	7.10	6.90	6.70	6.50	6.50	6.80	6.40	31-Dec-97	4.90
31-Mar-92	423	2	7.00	7.10	7.20	7.30	7.30	7.30	7.20	7.30	31-Mar-98	4.70
31-Mar-92	424	1	7.00	7.20	7.20	7.00	6.80	#N/A	7.10	#N/A	30-Jun-98	4.70
31-Mar-92	426	1	7.00	7.20	7.30	7.30	7.20	7.20	7.30	7.10	30-Sep-98	4.40
31-Mar-92	427	1	7.00	7.00	6.90	6.70	6.50	6.20	6.80	6.10	31-Dec-98	4.50
31-Mar-92	428	2	7.00	7.00	6.90	6.80	6.60	6.50	6.40	6.00	31-Mar-99	4.40
31-Mar-92	429	2	7.00	7.20	7.20	7.10	6.90	6.60	7.10	6.30	30-Jun-99	4.30
31-Mar-92	430	2	7.00	7.10	7.00	6.80	6.50	6.30	6.90	6.00	30-Sep-99	4.30
31-Mar-92	432	1	7.00	7.10	7.00	6.80	6.60	#N/A	6.90	#N/A	31-Dec-99	4.20
31-Mar-92	433	2	7.00	7.10	7.10	7.00	6.80	6.60	7.00	6.20	31-Mar-00	4.10
31-Mar-92	434	1	7.00	6.90	6.70	6.50	6.20	#N/A	6.60	#N/A	30-Jun-00	4.09
31-Mar-92	435	2	7.00	7.20	7.20	7.00	7.00	6.90	7.10	6.70	30-Sep-00	4.00
31-Mar-92	436	2	7.00	7.10	7.10	7.00	6.90	6.70	7.00	6.80	31-Dec-00	4.00
31-Mar-92	437	1	7.00	7.20	7.00	6.80	6.60	6.50	6.90	#N/A	31-Mar-01	4.00
31-Mar-92	438	1	7.00	7.00	6.70	6.50	6.50	6.30	6.70	6.50	30-Jun-01	4.20
31-Mar-92	439	2	7.00	6.80	6.50	6.00	6.00	6.00	6.30	6.00	30-Sep-01	4.50
31-Mar-92	440	1	7.00	7.10	7.00	6.90	6.70	6.50	6.90	6.20	31-Dec-01	4.80
30-Jun-92	30	3	7.20	7.20	7.10	7.10	7.10	7.00	7.20	6.90	31-Mar-02	5.60
30-Jun-92	35	2	7.20	7.20	7.40	7.40	7.20	7.20	7.30	7.20	30-Jun-02	5.60
30-Jun-92	40	2	7.20	7.20	7.10	7.10	6.90	6.70	7.20	6.70	30-Sep-02	5.90
30-Jun-92	60	2	7.20	7.10	6.80	6.60	6.40	6.30	6.90	6.30	31-Dec-02	5.70
30-Jun-92	62	2	7.20	7.20	7.00	6.80	6.70	6.50	7.10	6.40	31-Mar-03	5.90
30-Jun-92	65	1	7.20	7.20	7.00	6.80	6.80	6.70	7.10	6.80	30-Jun-03	5.80
30-Jun-92	84	1	7.20	7.10	7.10	7.00	7.00	7.10	7.10	#N/A	30-Sep-03	6.20
30-Jun-92	94	1	7.20	7.20	7.10	6.90	6.60	6.40	7.10	6.30	31-Dec-03	6.10
30-Jun-92	99	1	7.20	7.00	6.80	6.70	6.50	6.40	6.90	6.40	31-Mar-04	5.90
30-Jun-92	404	2	7.20	7.20	7.10	6.90	6.70	6.50	7.10	6.40	30-Jun-04	5.60
30-Jun-92	407	1	7.20	7.20	7.10	7.10	7.00	6.90	7.20	6.80	30-Sep-04	5.60
30-Jun-92	408	1	7.20	7.10	6.90	6.70	#N/A	#N/A	7.00	#N/A	31-Dec-04	5.40
30-Jun-92	409	1	7.20	7.20	7.20	7.00	6.90	6.80	7.15	#N/A	31-Mar-05	5.40
30-Jun-92	410	2	7.20	7.30	7.30	7.10	6.90	6.60	7.20	6.60	30-Jun-05	5.30

**TAB: SAMPLE CALCULATOR**

**Forecast sample**

<i>Sample parameters</i>	java.util.LinkedHashMap@Sat, 2:	3
key-types	java.util.LinkedHashMap@Sat, 23 Jun 2018 23:59:34:696..8	3
variable-to-maturity	java.util.LinkedHashMap@Sat, 23 Jun 2018 23:59:34:695..9	6
sample-type	sample-forecast-A	
Forecast sample object	jmathkr.lib.stats.sample.model.forecast.ForecastSample@S	
Sample moments (as of issue date)	jmathkr.lib.stats.sample.Sample@Sun, 24 Jun 2018 00:04:3	
Sample moments (as of maturity date)	jmathkr.lib.stats.sample.Sample@Sun, 24 Jun 2018 00:04:3	
Sample moments with different maturity terms	jmathkr.lib.stats.sample.Sample@Sun, 24 Jun 2018 00:04:3	5

**Sample parameters**

<i>Column types mapping</i>		<i>Variable-to-maturity mapping</i>	
r0	issue-date	UNEMP1	0
r1	forecaster-id	UNEMP2	1
c0	variable-id	UNEMP3	2
		UNEMP4	3
		UNEMP5	4
		UNEMP6	5
Sample size		4,117	
Number of columns		6	
swap-dates	1	swap-levels	0

**Output parameters**

Sample statistics output	java.util.LinkedHashMap@Sat,	values-only	0	
		level	0	
		key	UNEMP5	
		key-names	java.util.ArrayList@Sat, 23 Jun 2018 23:59:34:68	
	java.util.LinkedHashMap@Sat,	values-only	0	0
	java.util.LinkedHashMap@Sat,	level	0	0
		key	31-Mar-17	30-Jun-17
		key-names	java.util.ArrayList@Sat, 23 Jun 2018 23:59:34:67	

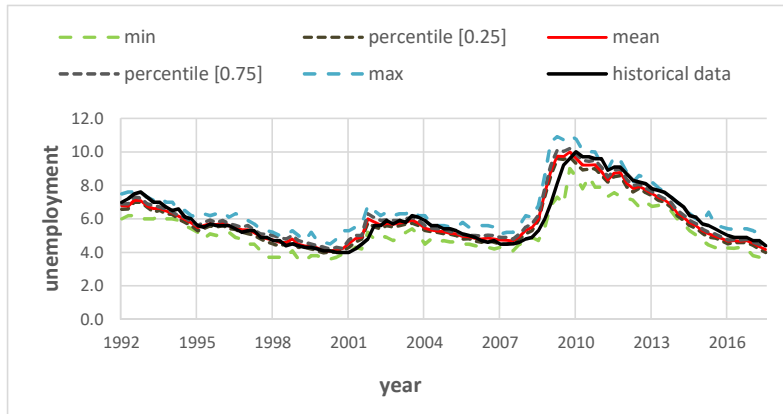
**Sample Statistics**

min		java.util.ArrayList@Sat, 2	5
percentile	0.25	java.util.ArrayList@Sat, 2	5
mean			
percentile	0.75		
max			

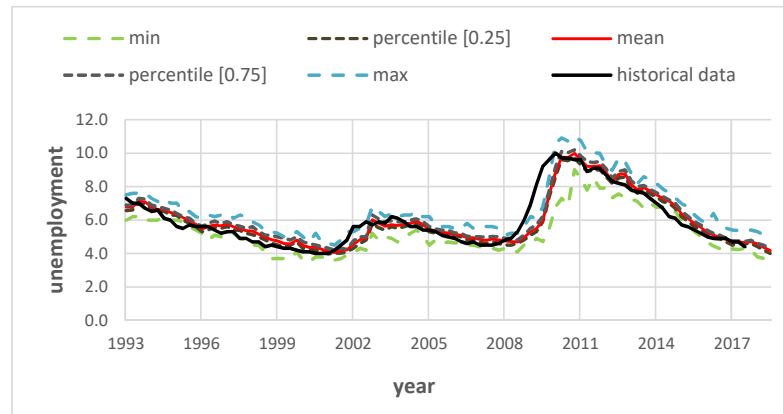


**TAB: CHARTS**

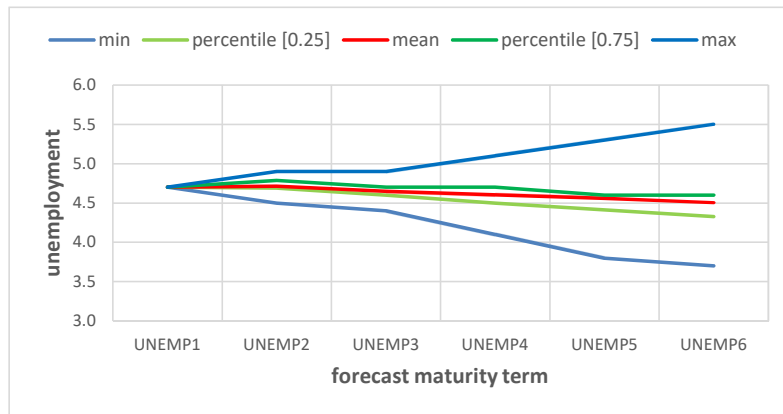
**UNEMP5 Forecasts presented as of the issue date**



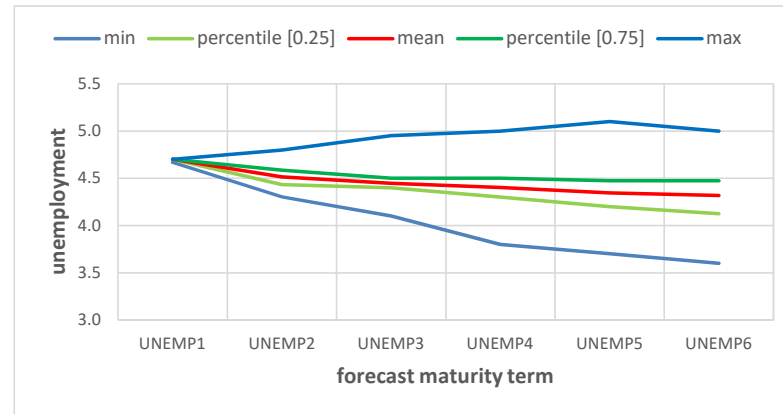
**UNEMP5 Forecasts presented as of the maturity date**



**31-Mar-17**



**30-Jun-17**





**TAB: CONFIGURATION FILE**

Test connection host: home-pc; user: Konstantin Rybakov; key: null

Array formula cell address	number of rows	number of cols	Description	Parameter	Description	Data types	Sample key data types
'stats'!\$C\$7	104	6	Forecast sample as of forecast issue date	Statistics	Sample statistics	<i>date</i>	
'stats'!\$K\$7	104	6	Forecast sample as of forecast maturity date	<i>min</i>		<i>date</i>	
'stats'!\$S\$7	6	7	Forecast sample with different maturities	<i>max</i>		<i>int</i>	
'stats'!\$S\$22	6	7		<i>mean</i>		<i>double</i>	
				<i>median</i>		<i>string</i>	
				<i>stdev</i>		sample-type	Type of the constructed sample
				<i>variance</i>		<i>sample-forecast-A</i>	
				<i>percentile</i>		<i>sample-forecast-B</i>	
						period-unit	Duration of a forecast period unit
						<i>quarter</i>	
				key-ranking	List of sample key ranking (default ranking is (c0, c1, ..., r0, r1, ...))		
				key-types	Mapping from key id to key type: e.g. (r0 => date, r1 => int, c0 => string)		
				values-only	If 1, return value array without keys		
				key	Key value use to retrieve a sub-sample		
				level	Specifies how to split sample in two-dimensional array		
key-names	Date of publication			key-names	Names of keys added as a respective columns headers		
	Entity name			swap-dates	If set to one, then the issue and maturity dates are swapped in the forecast sample		
				swap-levels	Specifies sequence of key indices swapped in the sample		
				<u>Forecast sample kets</u>			
				issue-date	Forecast issue date		
				forecaster-id	Forecaster id		
				variable-id	Variable id		

**Supplementary output parameters**

Package: [AC.stats.sample](#)

Available functions: