

Months Ahead	Predictors	R^2 Adjusted	RMSE (log)
3	f_c R_c $\langle R \rangle$ $\beta_c / \langle \beta \rangle$	0.84	0.36
6	f_c R_c $\langle R \rangle$ $\beta_c / \langle \beta \rangle$ $\text{var}(R)$	0.74	0.51
9	R_c f_c $\langle R \rangle$ $\text{var}(R)$ $\beta_c / \langle \beta \rangle$ $\text{var}(\beta_c) / \text{var}(\beta)$	0.66	0.65
12	R_j f_c $\langle R \rangle$ $\text{var}(R)$ $\text{var}(\beta_c) / \text{var}(\beta)$ $\beta_c / \langle \beta \rangle$	0.57	0.77