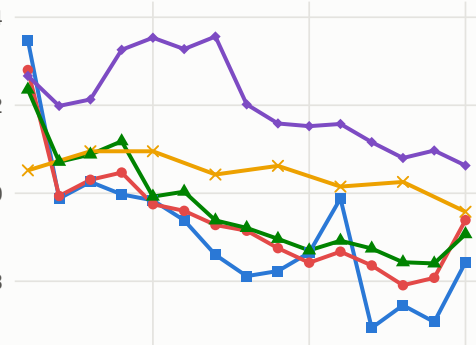


Nowcast accuracy across the release cycle

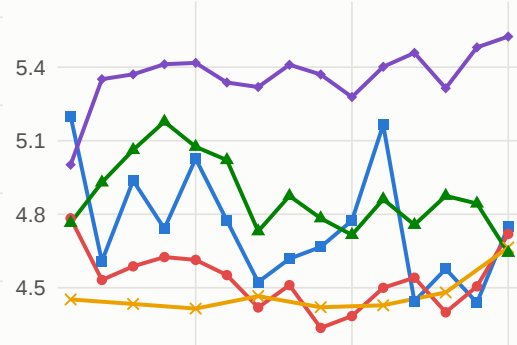
Estonian GDP growth, 15 release rounds per quarter. Lower is better; each panel scales to its own data.

GIGG-SV-trend GIGG-SV GIGG
PCA-MIDAS DFM

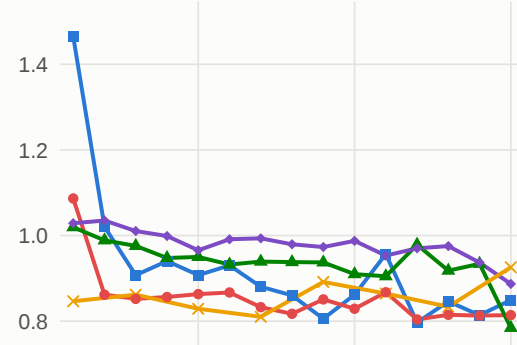
RMSFE · Full



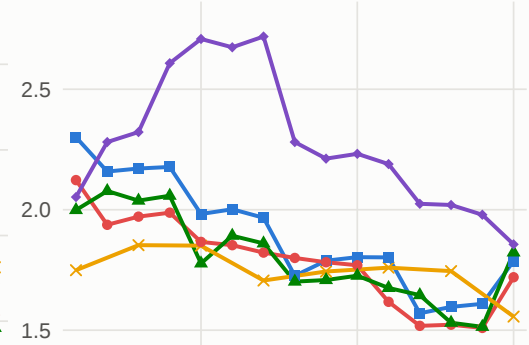
RMSFE · GFC



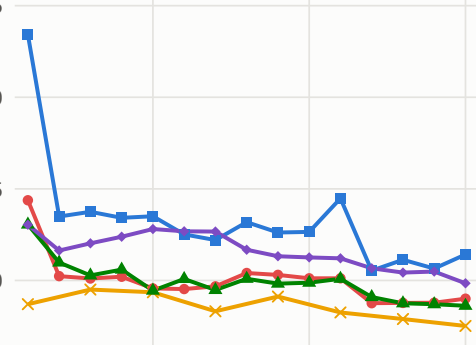
RMSFE · Tranquil



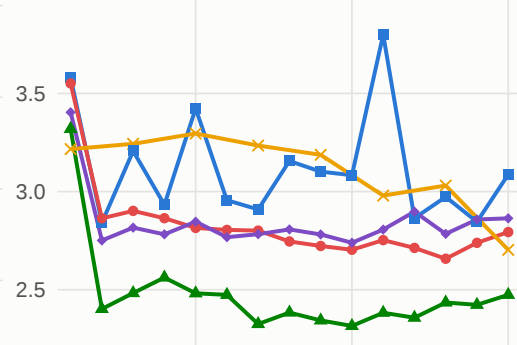
RMSFE · Pandemic



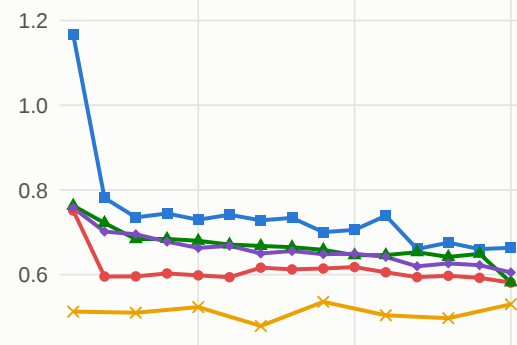
CRPS · Full



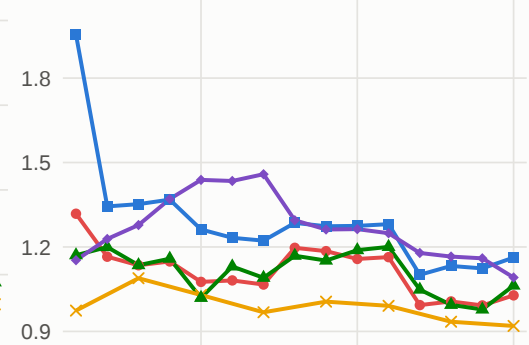
CRPS · GFC



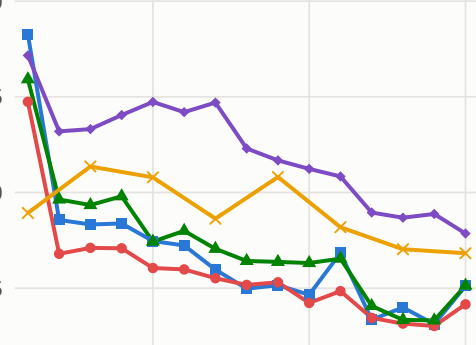
CRPS · Tranquil



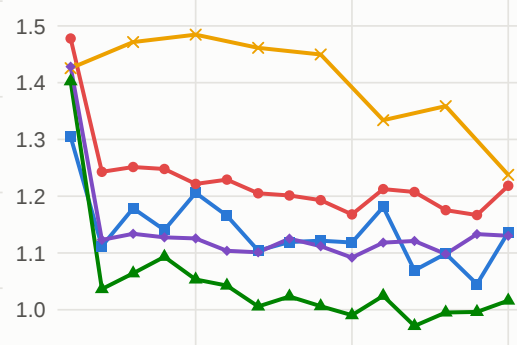
CRPS · Pandemic



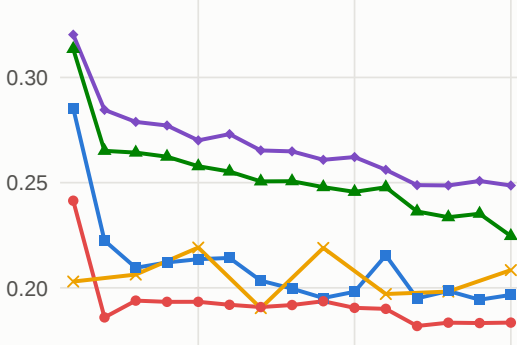
WQS (tail-weighted) · Full



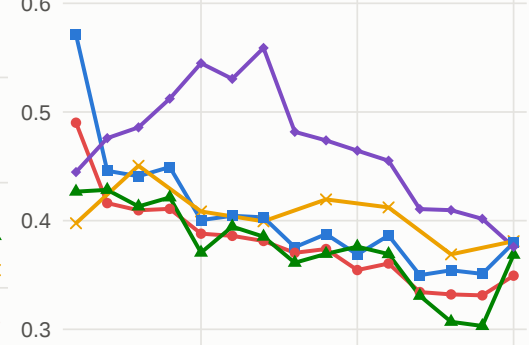
WQS (tail-weighted) · GFC



WQS (tail-weighted) · Tranquil



WQS (tail-weighted) · Pandemic



release round (1 = earliest information, 15 = latest)