

## Appendix II

The different simulation results for the case with no freezing and late uncertainty resolution are shown in Figures A5-A8 and Tables AVII-AXII.

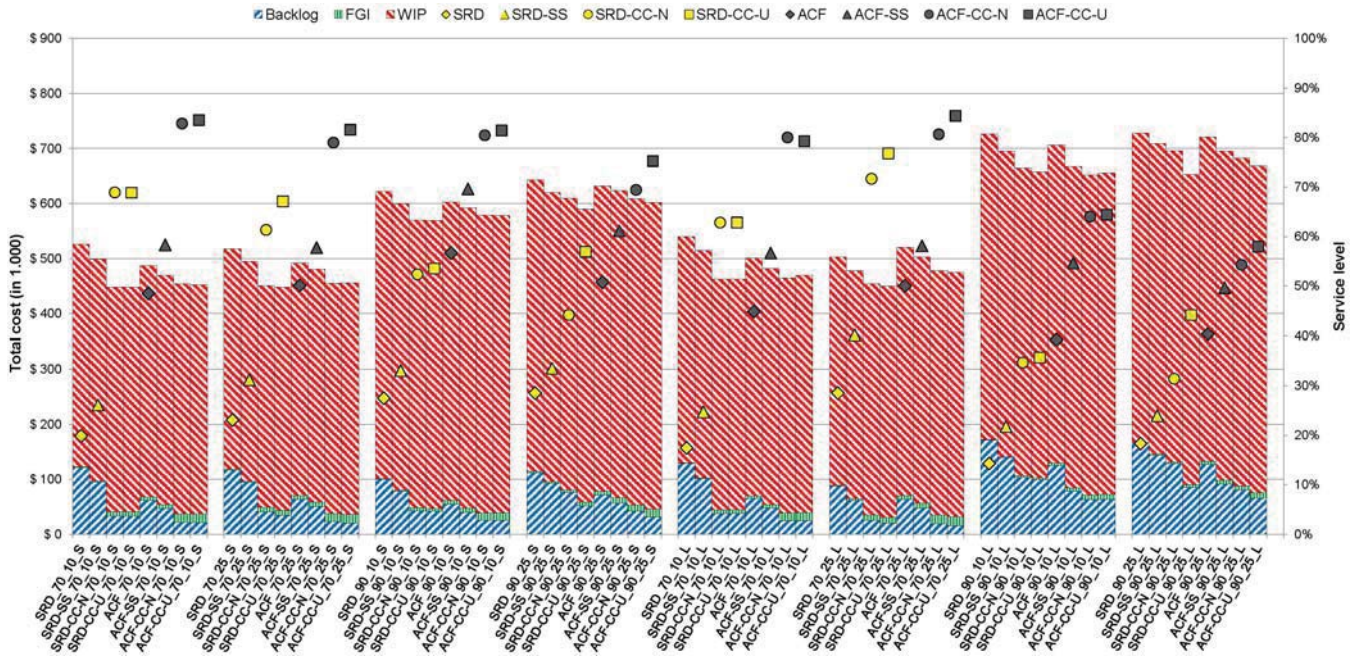


Fig. A5: Average costs and service levels for additive forecast updates, negative correlation and late uncertainty resolution

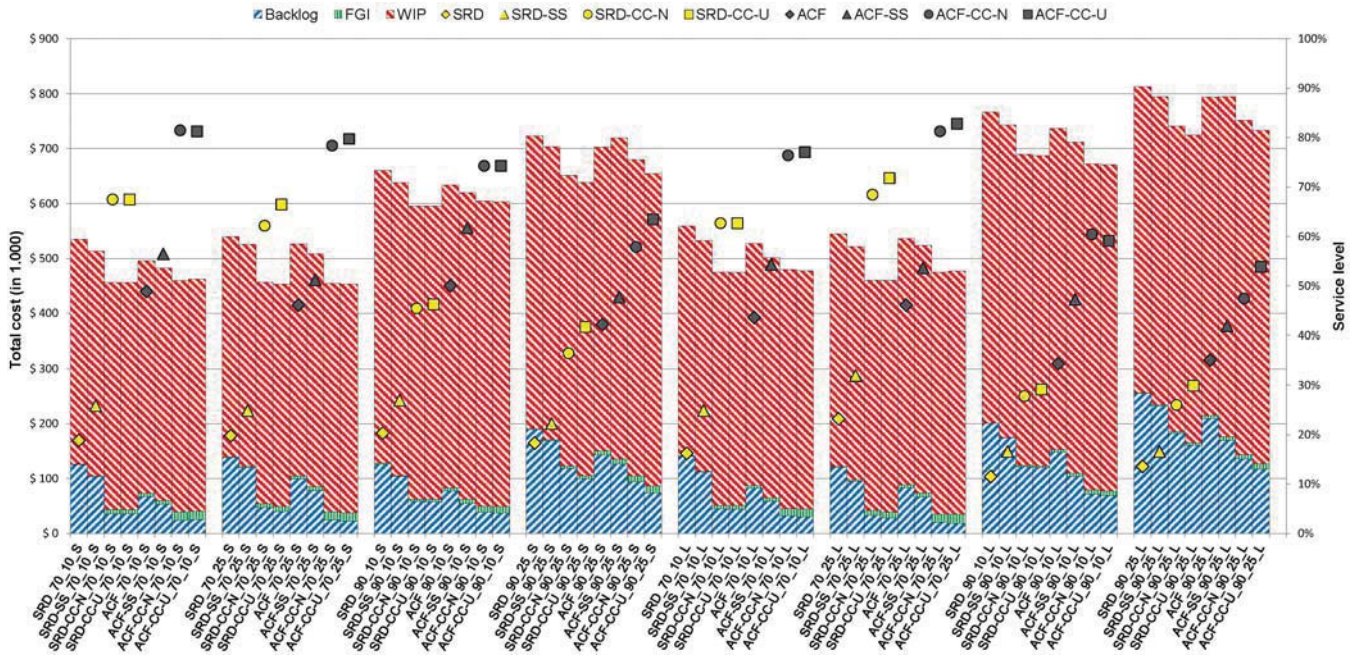


Fig. A6: Average costs and service levels for additive forecast updates, positive correlation and late uncertainty resolution

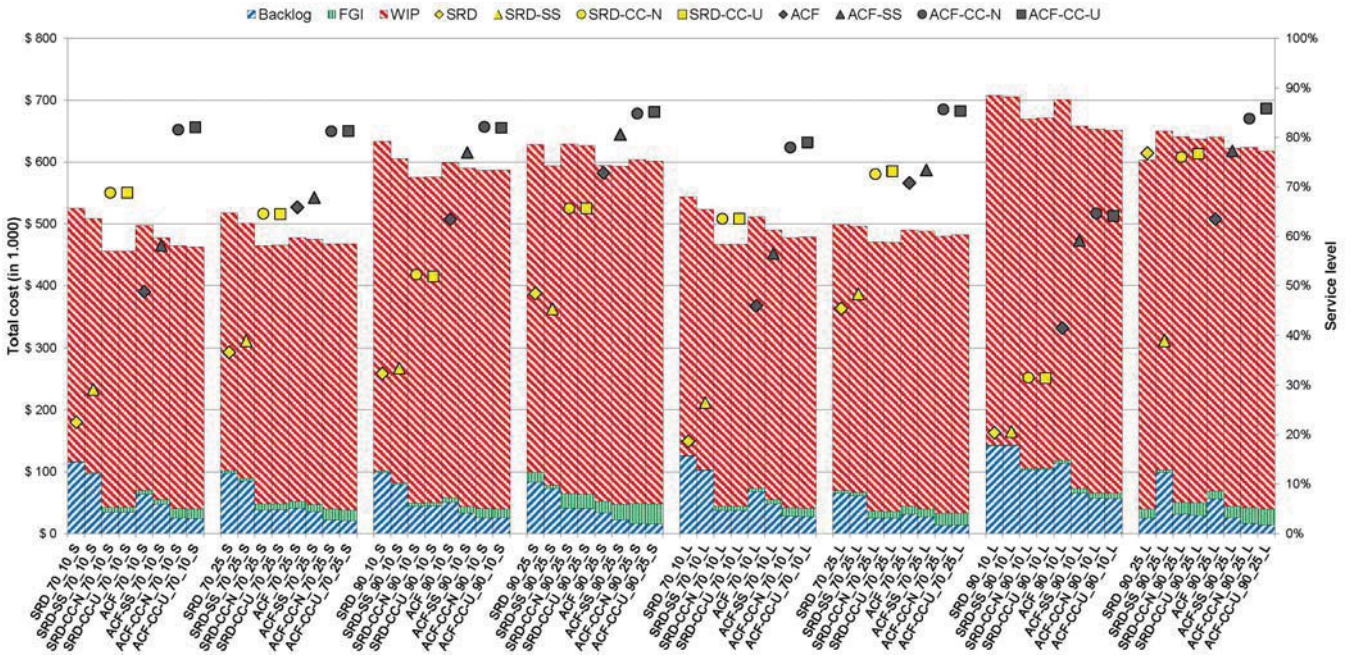


Fig. A7: Average costs and service levels for multiplicative forecast updates, negative correlation and late uncertainty resolution

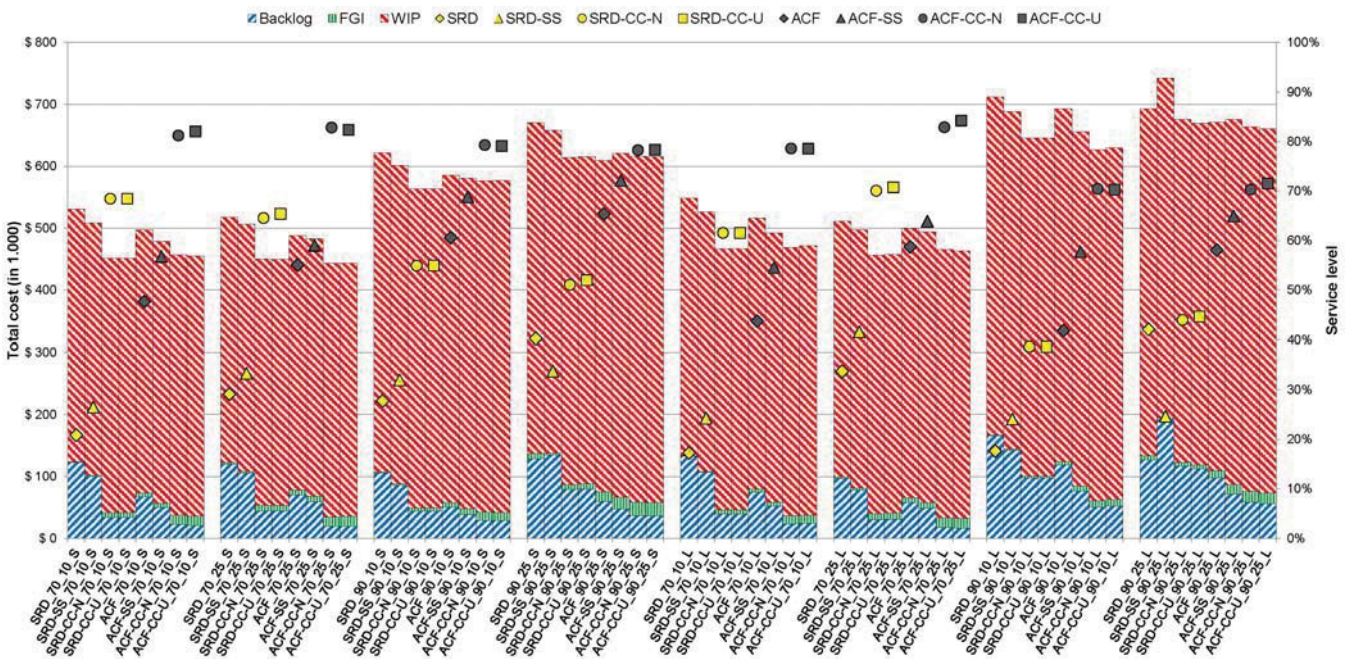


Fig. A8: Average costs and service levels for multiplicative forecast updates, positive correlation and late uncertainty resolution

TABLE AVII  
EXPECTED PROFIT RELATIVE TO THE SRD MODEL

| Correlation    |         | Negative |        |          |          |          |      |        |          |          | Positive |        |          |          |      |        |          |          |
|----------------|---------|----------|--------|----------|----------|----------|------|--------|----------|----------|----------|--------|----------|----------|------|--------|----------|----------|
| Planning model |         | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U |
| Additive       | S_70_10 | 1.00     | 1.05   | 1.16     | 1.16     | 1.07     | 1.11 | 1.16   | 1.16     | 1.00     | 1.04     | 1.16   | 1.16     | 1.07     | 1.10 | 1.16   | 1.15     |          |
|                | S_70_25 | 1.00     | 1.04   | 1.13     | 1.14     | 1.05     | 1.07 | 1.13   | 1.14     | 1.00     | 1.03     | 1.17   | 1.18     | 1.03     | 1.07 | 1.18   | 1.19     |          |
|                | S_90_10 | 1.00     | 1.03   | 1.08     | 1.08     | 1.04     | 1.06 | 1.08   | 1.09     | 1.00     | 1.03     | 1.10   | 1.10     | 1.05     | 1.07 | 1.10   | 1.10     |          |
|                | S_90_25 | 1.00     | 1.04   | 1.05     | 1.08     | 1.02     | 1.04 | 1.06   | 1.08     | 1.00     | 1.03     | 1.12   | 1.15     | 1.03     | 1.02 | 1.09   | 1.13     |          |
|                | L_70_10 | 1.00     | 1.05   | 1.16     | 1.16     | 1.07     | 1.12 | 1.17   | 1.16     | 1.00     | 1.05     | 1.17   | 1.17     | 1.07     | 1.12 | 1.18   | 1.18     |          |
|                | L_70_25 | 1.00     | 1.04   | 1.10     | 1.11     | 0.98     | 1.01 | 1.07   | 1.08     | 1.00     | 1.05     | 1.18   | 1.18     | 1.03     | 1.06 | 1.16   | 1.15     |          |
|                | L_90_10 | 1.00     | 1.05   | 1.11     | 1.12     | 1.05     | 1.11 | 1.14   | 1.13     | 1.00     | 1.04     | 1.13   | 1.14     | 1.06     | 1.10 | 1.17   | 1.18     |          |
|                | L_90_25 | 1.00     | 1.03   | 1.05     | 1.13     | 1.02     | 1.07 | 1.09   | 1.11     | 1.00     | 1.04     | 1.15   | 1.18     | 1.04     | 1.06 | 1.15   | 1.18     |          |
| Multiplicative | S_70_10 | 1.00     | 1.03   | 1.14     | 1.14     | 1.05     | 1.09 | 1.13   | 1.13     | 1.00     | 1.04     | 1.16   | 1.16     | 1.06     | 1.10 | 1.16   | 1.16     |          |
|                | S_70_25 | 1.00     | 1.03   | 1.10     | 1.10     | 1.08     | 1.08 | 1.11   | 1.10     | 1.00     | 1.02     | 1.14   | 1.14     | 1.07     | 1.08 | 1.16   | 1.16     |          |
|                | S_90_10 | 1.00     | 1.04   | 1.08     | 1.08     | 1.06     | 1.07 | 1.09   | 1.08     | 1.00     | 1.03     | 1.09   | 1.09     | 1.06     | 1.07 | 1.09   | 1.08     |          |
|                | S_90_25 | 1.00     | 1.04   | 1.02     | 1.02     | 1.07     | 1.08 | 1.07   | 1.08     | 1.00     | 1.01     | 1.08   | 1.08     | 1.10     | 1.09 | 1.11   | 1.11     |          |
|                | L_70_10 | 1.00     | 1.04   | 1.15     | 1.15     | 1.06     | 1.10 | 1.14   | 1.14     | 1.00     | 1.05     | 1.17   | 1.17     | 1.06     | 1.11 | 1.17   | 1.17     |          |
|                | L_70_25 | 1.00     | 1.01   | 1.06     | 1.06     | 1.03     | 1.04 | 1.06   | 1.05     | 1.00     | 1.03     | 1.12   | 1.12     | 1.04     | 1.05 | 1.11   | 1.12     |          |
|                | L_90_10 | 1.00     | 1.01   | 1.07     | 1.06     | 1.02     | 1.09 | 1.10   | 1.11     | 1.00     | 1.04     | 1.11   | 1.11     | 1.04     | 1.10 | 1.16   | 1.15     |          |
|                | L_90_25 | 1.00     | 0.92   | 0.96     | 0.97     | 0.95     | 0.98 | 1.00   | 1.01     | 1.00     | 0.91     | 1.02   | 1.03     | 1.04     | 1.05 | 1.07   | 1.08     |          |

TABLE AIVIII  
EXPECTED  $\alpha$  -SERVICE LEVEL (in %)

| Correlation    |         | Negative |        |          |          |          |      |        |          |          | Positive |        |          |          |      |        |          |          |
|----------------|---------|----------|--------|----------|----------|----------|------|--------|----------|----------|----------|--------|----------|----------|------|--------|----------|----------|
| Planning model |         | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U |
| Additive       | S_70_10 | 19.9     | 26.1   | 68.9     | 68.8     | 48.5     | 58.3 | 82.8   | 83.5     | 18.8     | 25.9     | 67.5   | 67.5     | 48.8     | 56.5 | 81.5   | 81.3     |          |
|                | S_70_25 | 23.1     | 31.2   | 61.3     | 67.1     | 50.1     | 57.8 | 79.0   | 81.5     | 19.8     | 24.9     | 62.2   | 66.5     | 46.1     | 51.2 | 78.4   | 79.7     |          |
|                | S_90_10 | 27.5     | 33.1   | 52.4     | 53.5     | 56.7     | 69.6 | 80.4   | 81.4     | 20.3     | 27.0     | 45.4   | 46.3     | 50.0     | 61.7 | 74.3   | 74.3     |          |
|                | S_90_25 | 28.5     | 33.5   | 44.2     | 56.9     | 50.8     | 61.2 | 69.4   | 75.3     | 18.3     | 22.2     | 36.5   | 41.7     | 42.2     | 47.8 | 57.9   | 63.5     |          |
|                | L_70_10 | 17.4     | 24.7   | 62.8     | 62.8     | 44.9     | 56.7 | 80.0   | 79.2     | 16.2     | 24.9     | 62.7   | 62.7     | 43.6     | 54.4 | 76.4   | 77.1     |          |
|                | L_70_25 | 28.5     | 40.2   | 71.7     | 76.8     | 50.1     | 58.1 | 80.6   | 84.4     | 23.2     | 32.0     | 68.5   | 71.8     | 46.1     | 53.7 | 81.3   | 82.8     |          |
|                | L_90_10 | 14.3     | 21.8   | 34.7     | 35.7     | 39.2     | 54.7 | 64.0   | 64.4     | 11.5     | 16.6     | 27.8   | 29.2     | 34.4     | 47.3 | 60.4   | 59.1     |          |
|                | L_90_25 | 18.3     | 24.0   | 31.4     | 44.2     | 40.3     | 49.7 | 54.3   | 57.9     | 13.6     | 16.6     | 26.0   | 29.9     | 35.1     | 41.9 | 47.4   | 53.8     |          |
| Multiplicative | S_70_10 | 22.5     | 29.2   | 68.8     | 68.8     | 48.8     | 58.1 | 81.5   | 82.1     | 20.8     | 26.5     | 68.5   | 68.5     | 47.7     | 56.8 | 81.2   | 82.1     |          |
|                | S_70_25 | 36.7     | 39.0   | 64.6     | 64.5     | 65.8     | 67.8 | 81.2   | 81.3     | 29.1     | 33.3     | 64.6   | 65.4     | 55.1     | 59.0 | 82.8   | 82.4     |          |
|                | S_90_10 | 32.4     | 33.5   | 52.2     | 51.9     | 63.4     | 76.9 | 82.1   | 81.9     | 27.8     | 32.0     | 54.9   | 54.9     | 60.6     | 68.8 | 79.3   | 79.1     |          |
|                | S_90_25 | 48.4     | 45.3   | 65.6     | 65.6     | 72.8     | 80.6 | 84.8   | 85.1     | 40.3     | 33.8     | 51.1   | 52.0     | 65.4     | 72.2 | 78.3   | 78.3     |          |
|                | L_70_10 | 18.7     | 26.5   | 63.5     | 63.5     | 45.9     | 56.5 | 77.9   | 79.0     | 17.2     | 24.3     | 61.5   | 61.5     | 43.7     | 54.6 | 78.6   | 78.5     |          |
|                | L_70_25 | 45.4     | 48.3   | 72.6     | 73.1     | 70.8     | 73.4 | 85.6   | 85.3     | 33.7     | 41.6     | 70.1   | 70.8     | 58.7     | 63.9 | 82.9   | 84.2     |          |
|                | L_90_10 | 20.4     | 20.6   | 31.5     | 31.4     | 41.4     | 59.2 | 64.6   | 64.1     | 17.6     | 24.1     | 38.7   | 38.7     | 41.9     | 57.8 | 70.4   | 70.3     |          |
|                | L_90_25 | 76.8     | 39.0   | 76.0     | 76.7     | 63.5     | 77.2 | 83.8   | 85.8     | 42.1     | 24.7     | 44.0   | 44.7     | 58.1     | 64.9 | 70.3   | 71.5     |          |

Table AIX  
EXPECTED STABILITY

| Correlation    |         | Negative |        |          |          |          |      |        |          |          | Positive |        |          |          |      |        |          |          |
|----------------|---------|----------|--------|----------|----------|----------|------|--------|----------|----------|----------|--------|----------|----------|------|--------|----------|----------|
| Planning model |         | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U |
| Additive       | S_70_10 | 1.47     | 2.16   | 1.70     | 1.70     | 3.58     | 3.53 | 3.09   | 3.12     | 1.62     | 2.32     | 1.80   | 1.80     | 3.62     | 3.65 | 3.23   | 3.25     |          |
|                | S_70_25 | 1.85     | 2.56   | 2.14     | 2.10     | 3.84     | 3.94 | 3.55   | 3.55     | 2.21     | 2.95     | 2.26   | 2.26     | 4.33     | 4.36 | 3.67   | 3.68     |          |
|                | S_90_10 | 4.02     | 1.70   | 1.66     | 1.68     | 3.13     | 2.44 | 2.38   | 2.37     | 4.27     | 1.94     | 1.79   | 1.83     | 3.50     | 3.09 | 2.89   | 2.94     |          |
|                | S_90_25 | 4.06     | 2.30   | 2.16     | 2.33     | 3.87     | 3.41 | 3.26   | 3.58     | 3.72     | 2.90     | 2.54   | 2.70     | 4.39     | 4.33 | 4.08   | 4.05     |          |
|                | L_70_10 | 1.46     | 2.21   | 1.69     | 1.69     | 3.54     | 3.54 | 3.23   | 3.23     | 1.63     | 2.40     | 1.80   | 1.80     | 3.71     | 3.66 | 3.32   | 3.36     |          |
|                | L_70_25 | 1.92     | 2.73   | 2.21     | 2.18     | 4.11     | 3.99 | 3.70   | 3.62     | 2.29     | 3.12     | 2.33   | 2.34     | 4.29     | 4.39 | 3.84   | 3.82     |          |
|                | L_90_10 | 2.48     | 2.27   | 2.14     | 2.17     | 3.48     | 2.92 | 2.98   | 2.99     | 3.01     | 2.57     | 2.26   | 2.31     | 3.75     | 3.40 | 3.22   | 3.22     |          |
|                | L_90_25 | 2.99     | 2.76   | 2.54     | 2.70     | 3.97     | 3.74 | 3.69   | 3.87     | 4.28     | 3.51     | 3.13   | 3.18     | 4.53     | 4.30 | 4.15   | 4.10     |          |
| Multiplicative | S_70_10 | 1.57     | 2.08   | 1.88     | 1.88     | 3.46     | 3.22 | 3.02   | 3.01     | 1.68     | 2.28     | 1.88   | 1.88     | 3.63     | 3.52 | 3.25   | 3.21     |          |
|                | S_70_25 | 4.79     | 2.21   | 2.26     | 2.25     | 3.82     | 3.37 | 3.41   | 3.34     | 2.85     | 2.75     | 2.61   | 2.60     | 4.12     | 3.86 | 3.55   | 3.54     |          |
|                | S_90_10 | 5.50     | 1.61   | 1.58     | 1.58     | 2.77     | 2.24 | 2.09   | 2.11     | 4.71     | 1.90     | 1.80   | 1.80     | 3.32     | 2.89 | 2.84   | 2.92     |          |
|                | S_90_25 | 9.61     | 2.43   | 6.29     | 6.36     | 3.10     | 2.94 | 3.37   | 3.27     | 8.37     | 2.35     | 3.89   | 3.93     | 3.91     | 3.83 | 3.83   | 3.74     |          |
|                | L_70_10 | 1.55     | 2.34   | 1.86     | 1.86     | 3.40     | 3.20 | 3.14   | 3.19     | 1.66     | 2.46     | 1.87   | 1.87     | 3.67     | 3.48 | 3.29   | 3.32     |          |
|                | L_70_25 | 3.01     | 2.60   | 2.58     | 2.57     | 4.02     | 3.44 | 3.49   | 3.49     | 2.69     | 3.19     | 2.89   | 2.88     | 4.15     | 3.79 | 3.61   | 3.62     |          |
|                | L_90_10 | 3.27     | 2.17   | 2.03     | 2.04     | 3.35     | 2.72 | 2.63   | 2.64     | 2.96     | 2.40     | 2.24   | 2.24     | 3.80     | 3.22 | 3.00   | 3.05     |          |
|                | L_90_25 | 7.08     | 2.73   | 6.10     | 6.17     | 3.28     | 3.23 | 3.24   | 3.15     | 6.58     | 2.89     | 3.76   | 3.74     | 4.07     | 4.10 | 3.97   | 3.93     |          |

TABLE AX  
 EXPECTED PROFIT UNDER  $\Delta = 1$  RELATIVE TO  $\Delta=0$  (in %)

| Correlation    |         | Negative |        |          |          |          |      |        |          |          |          | Positive |        |          |          |      |        |          |          |
|----------------|---------|----------|--------|----------|----------|----------|------|--------|----------|----------|----------|----------|--------|----------|----------|------|--------|----------|----------|
| Planning model |         | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U | ACF-CC-U | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U |
| Additive       | S_70_10 | 91.2     | 91.3   | 90.3     | 89.9     | 90.8     | 91.6 | 87.5   | 87.3     | 97.5     | 97.2     | 97.2     | 96.4   | 97.3     | 97.1     | 96.2 | 95.2   |          |          |
|                | S_70_25 | 92.0     | 91.8   | 90.6     | 90.1     | 91.9     | 92.4 | 88.9   | 88.2     | 97.7     | 97.2     | 96.9     | 96.5   | 97.8     | 97.5     | 96.8 | 95.7   |          |          |
|                | S_90_10 | 93.1     | 93.1   | 91.2     | 90.5     | 92.7     | 92.9 | 89.4   | 88.4     | 97.9     | 98.0     | 97.4     | 97.0   | 97.8     | 97.8     | 96.8 | 96.0   |          |          |
|                | S_90_25 | 93.1     | 93.1   | 91.1     | 91.0     | 93.0     | 93.3 | 89.4   | 89.6     | 98.0     | 97.9     | 97.2     | 97.1   | 98.0     | 98.0     | 96.7 | 96.2   |          |          |
|                | L_70_10 | 92.2     | 92.1   | 90.8     | 89.6     | 91.9     | 91.2 | 88.4   | 88.1     | 97.8     | 97.4     | 97.3     | 96.1   | 97.5     | 97.1     | 96.5 | 96.0   |          |          |
|                | L_70_25 | 92.5     | 92.3   | 91.1     | 90.2     | 92.5     | 91.5 | 89.3   | 88.8     | 97.8     | 97.6     | 97.5     | 96.4   | 97.8     | 97.1     | 96.6 | 95.9   |          |          |
|                | L_90_10 | 92.9     | 93.1   | 91.2     | 90.4     | 92.9     | 92.5 | 89.2   | 88.4     | 97.9     | 98.1     | 97.4     | 96.5   | 97.8     | 97.8     | 96.5 | 95.6   |          |          |
| Multiplicative | S_70_10 | 84.2     | 85.1   | 87.3     | 87.2     | 85.3     | 86.1 | 86.9   | 87.1     | 88.7     | 89.5     | 91.1     | 91.1   | 89.7     | 90.2     | 90.9 | 91.1   |          |          |
|                | S_70_25 | 84.4     | 85.2   | 87.1     | 87.0     | 86.5     | 86.5 | 87.1   | 87.2     | 88.1     | 88.5     | 90.7     | 90.6   | 89.4     | 89.6     | 91.0 | 91.1   |          |          |
|                | S_90_10 | 81.5     | 82.8   | 83.6     | 83.4     | 83.1     | 83.6 | 83.6   | 83.9     | 87.1     | 87.7     | 88.6     | 88.4   | 88.3     | 88.6     | 88.5 | 88.7   |          |          |
|                | S_90_25 | 81.7     | 82.4   | 81.5     | 81.9     | 82.5     | 83.1 | 82.7   | 83.1     | 85.5     | 85.4     | 87.1     | 87.2   | 86.9     | 87.0     | 87.1 | 87.3   |          |          |
|                | L_70_10 | 83.1     | 84.7   | 86.7     | 87.0     | 84.8     | 86.0 | 86.6   | 86.4     | 87.9     | 89.2     | 90.6     | 90.9   | 89.1     | 90.1     | 90.7 | 90.6   |          |          |
|                | L_70_25 | 85.3     | 85.7   | 86.7     | 87.1     | 85.9     | 85.7 | 86.5   | 86.4     | 88.3     | 89.1     | 90.4     | 90.6   | 88.8     | 88.8     | 90.2 | 90.3   |          |          |
|                | L_90_10 | 78.0     | 78.7   | 80.1     | 79.8     | 78.8     | 80.7 | 80.3   | 81.2     | 84.0     | 85.4     | 86.5     | 86.3   | 85.0     | 86.2     | 86.6 | 87.3   |          |          |
| L_90_25        | 82.4    | 80.6     | 81.5   | 81.6     | 81.3     | 82.1     | 81.6 | 82.7   | 84.2     | 82.4     | 85.1     | 85.3     | 85.5   | 85.5     | 85.2     | 86.1 |        |          |          |

TABLE XI  
 EXPECTED SERVICE LEVEL UNDER  $\Delta = 1$  RELATIVE TO  $\Delta=0$

| Correlation    |         | Negative |        |          |          |          |      |        |          |          |          | positive |        |          |          |      |        |          |          |
|----------------|---------|----------|--------|----------|----------|----------|------|--------|----------|----------|----------|----------|--------|----------|----------|------|--------|----------|----------|
| Planning model |         | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U | ACF-CC-U | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U |
| Additive       | S_70_10 | 75.5     | 75.1   | 78.1     | 74.6     | 76.2     | 77.9 | 77.5   | 76.5     | 65.5     | 65.2     | 68.1     | 64.5   | 65.9     | 68.0     | 67.4 | 66.8   |          |          |
|                | S_70_25 | 75.9     | 78.5   | 77.4     | 78.0     | 75.9     | 75.5 | 76.2   | 75.5     | 66.6     | 68.2     | 67.4     | 68.0   | 66.1     | 65.4     | 66.2 | 65.6   |          |          |
|                | S_90_10 | 76.3     | 79.0   | 75.9     | 76.1     | 77.0     | 71.9 | 74.5   | 74.8     | 66.9     | 69.0     | 66.0     | 66.5   | 67.5     | 62.1     | 64.6 | 65.0   |          |          |
|                | S_90_25 | 77.2     | 75.1   | 75.3     | 74.3     | 77.7     | 72.9 | 76.8   | 76.9     | 67.7     | 65.2     | 65.1     | 64.4   | 67.6     | 63.3     | 66.9 | 66.7   |          |          |
|                | L_70_10 | 76.1     | 72.8   | 79.9     | 75.9     | 77.3     | 76.7 | 76.3   | 77.3     | 66.7     | 62.9     | 69.9     | 66.0   | 67.4     | 66.5     | 66.6 | 67.3   |          |          |
|                | L_70_25 | 74.6     | 77.5   | 77.5     | 73.1     | 76.5     | 74.4 | 75.4   | 75.1     | 65.0     | 67.5     | 67.6     | 63.0   | 66.8     | 64.3     | 65.3 | 65.0   |          |          |
|                | L_90_10 | 76.9     | 74.1   | 76.6     | 78.4     | 77.5     | 71.9 | 75.1   | 75.1     | 66.8     | 63.6     | 66.1     | 67.9   | 67.8     | 61.7     | 65.4 | 65.1   |          |          |
| Multiplicative | S_70_10 | 68.7     | 68.5   | 71.7     | 68.3     | 69.8     | 71.7 | 70.8   | 70.1     | 61.2     | 60.0     | 63.8     | 60.0   | 61.5     | 63.2     | 63.1 | 62.1   |          |          |
|                | S_70_25 | 70.0     | 72.0   | 70.8     | 71.4     | 69.4     | 68.9 | 69.7   | 69.1     | 62.0     | 63.9     | 63.0     | 63.5   | 61.5     | 60.7     | 61.7 | 61.0   |          |          |
|                | S_90_10 | 69.7     | 72.6   | 69.4     | 69.5     | 70.7     | 65.7 | 68.2   | 68.3     | 62.1     | 64.7     | 61.5     | 61.9   | 62.8     | 57.3     | 60.0 | 60.2   |          |          |
|                | S_90_25 | 70.6     | 68.3   | 68.9     | 67.8     | 70.8     | 66.7 | 70.4   | 70.3     | 63.0     | 60.6     | 60.8     | 59.8   | 63.2     | 58.5     | 62.4 | 62.5   |          |          |
|                | L_70_10 | 69.5     | 66.5   | 73.1     | 69.5     | 70.9     | 70.2 | 70.0   | 70.8     | 61.7     | 58.1     | 65.6     | 61.5   | 62.8     | 61.9     | 61.9 | 62.8   |          |          |
|                | L_70_25 | 68.3     | 71.0   | 71.0     | 66.6     | 70.1     | 67.8 | 69.0   | 68.7     | 60.4     | 63.2     | 63.0     | 58.4   | 62.4     | 59.8     | 60.7 | 60.5   |          |          |
|                | L_90_10 | 71.2     | 66.9   | 69.8     | 71.3     | 71.1     | 65.6 | 68.3   | 68.8     | 62.3     | 58.8     | 61.6     | 63.5   | 63.4     | 57.4     | 60.6 | 60.3   |          |          |
| L_90_25        | 70.4    | 70.9     | 71.3   | 72.4     | 70.6     | 70.0     | 69.4 | 72.3   | 61.9     | 63.4     | 63.5     | 64.7     | 63.2   | 62.1     | 61.3     | 64.5 |        |          |          |

TABLE AXII  
 EXPECTED STABILITY UNDER  $\Delta = 1$  RELATIVE TO  $\Delta=0$

| Correlation    |         | Negative |        |          |          |          |      |        |          |          |          | Positive |        |          |          |      |        |          |          |
|----------------|---------|----------|--------|----------|----------|----------|------|--------|----------|----------|----------|----------|--------|----------|----------|------|--------|----------|----------|
| Planning model |         | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U | ACF-CC-U | SRD      | SRD-SS | SRD-CC-N | SRD-CC-U | ACF  | ACF-SS | ACF-CC-N | ACF-CC-U |
| Additive       | S_70_10 | 40.2     | 60.1   | 49.8     | 50.2     | 74.9     | 75.5 | 71.4   | 72.7     | 38.6     | 57.7     | 45.9     | 46.4   | 71.9     | 73.0     | 68.9 | 70.2   |          |          |
|                | S_70_25 | 52.4     | 65.7   | 59.8     | 59.0     | 77.2     | 78.4 | 75.3   | 75.2     | 54.8     | 66.2     | 56.5     | 56.6   | 77.0     | 77.7     | 72.8 | 72.8   |          |          |
|                | S_90_10 | 78.8     | 48.2   | 48.5     | 47.2     | 71.5     | 64.8 | 64.0   | 63.2     | 77.2     | 48.5     | 45.4     | 44.9   | 71.2     | 68.3     | 66.3 | 66.3   |          |          |
|                | S_90_25 | 78.2     | 62.1   | 59.2     | 63.1     | 78.0     | 74.3 | 73.0   | 75.9     | 73.0     | 65.8     | 60.6     | 63.7   | 77.9     | 77.0     | 75.5 | 75.7   |          |          |
|                | L_70_10 | 38.8     | 60.6   | 48.2     | 49.5     | 75.5     | 76.0 | 73.5   | 72.7     | 38.1     | 58.7     | 44.6     | 46.0   | 73.3     | 73.5     | 70.5 | 70.2   |          |          |
|                | L_70_25 | 54.7     | 68.5   | 60.2     | 59.8     | 78.3     | 78.9 | 76.0   | 75.9     | 56.7     | 68.6     | 57.2     | 57.4   | 76.4     | 78.1     | 73.8 | 74.0   |          |          |
|                | L_90_10 | 65.1     | 61.8   | 60.0     | 60.4     | 75.0     | 70.0 | 71.0   | 71.5     | 67.3     | 61.5     | 56.9     | 57.7   | 73.6     | 70.7     | 69.4 | 69.8   |          |          |
| Multiplicative | S_70_10 | 57.6     | 68.7   | 65.8     | 66.2     | 80.1     | 79.7 | 77.8   | 78.8     | 45.4     | 60.4     | 52.5     | 52.9   | 74.2     | 74.3     | 71.6 | 72.3   |          |          |
|                | S_70_25 | 86.0     | 69.9   | 71.3     | 71.1     | 82.6     | 81.0 | 80.4   | 79.9     | 67.8     | 66.7     | 65.5     | 65.4   | 77.7     | 77.0     | 74.2 | 73.9   |          |          |
|                | S_90_10 | 88.3     | 58.4   | 59.1     | 57.1     | 75.5     | 70.9 | 69.2   | 68.7     | 81.0     | 51.6     | 50.2     | 48.4   | 72.0     | 68.9     | 68.5 | 68.8   |          |          |
|                | S_90_25 | 93.6     | 72.7   | 89.3     | 89.8     | 79.3     | 77.4 | 80.1   | 80.0     | 89.0     | 61.1     | 76.3     | 77.1   | 77.2     | 76.1     | 76.0 | 75.8   |          |          |
|                | L_70_10 | 56.2     | 71.8   | 64.2     | 65.5     | 80.7     | 80.0 | 79.4   | 79.0     | 44.0     | 62.9     | 51.0     | 52.3   | 75.2     | 74.4     | 72.7 | 72.3   |          |          |
|                | L_70_25 | 78.0     | 75.0   | 74.0     | 74.1     | 83.1     | 81.7 | 80.6   | 81.1     | 66.2     | 71.7     | 68.2     | 68.3   | 77.6     | 76.7     | 74.4 | 74.8   |          |          |
|                | L_90_10 | 80.0     | 69.7   | 68.2     | 68.1     | 80.3     | 75.5 | 75.1   | 75.8     | 69.4     | 62.2     | 60.0     | 59.9   | 76.0     | 71.5     | 69.9 | 70.8   |          |          |
| L_90_25        | 90.4    | 76.2     | 89.2   | 89.6     | 80.3     | 79.6     | 79.2 | 79.0   | 85.9     | 68.8     | 75.9     | 76.2     | 78.0   | 77.9     | 76.7     | 76.8 |        |          |          |