From newer to older

# Validation set: last 16 days of train

## Full series (no STL)

Model = D-Linear (global, all features)

MAE: mean = 1737.99, sd = 887.04, min = 517.79, max = 4826.14

MSE: mean = 6404349.39, sd = 7468872.65, min = 442545.26, max = 39633979.45

RMSE: mean = 2231.63, sd = 1193.39, min = 665.24, max = 6295.55

RMSLE: mean = 0.18, sd = 0.05, min = 0.1, max = 0.35

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## STL = 731 trend, 7 period, 29 season, robust

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Model = Linear

MAE: mean = 2511.76, sd = 2258.51, min = 598.33, max = 14206.44

MSE: mean = 14628336.45, sd = 30947397.32, min = 514776.95, max = 211145501.31

RMSE: mean = 2997.62, sd = 2375.41, min = 717.48, max = 14530.85

RMSLE: mean = 0.24, sd = 0.18, min = 0.11, max = 1.46

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Model = Linear + RF

MAE: mean = 2495.19, sd = 2250.9, min = 447.34, max = 14206.44

MSE: mean = 15350612.76, sd = 32064484.62, min = 319104.04, max = 211145501.31

RMSE: mean = 2993.83, sd = 2527.36, min = 564.89, max = 14530.85

RMSLE: mean = 0.23, sd = 0.18, min = 0.09, max = 1.46

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## Baseline

Store sales prediction scores, baseline models

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Model = Naive drift

MAE: mean = 2328.18, sd = 1136.5, min = 451.73, max = 5366.74

MSE: mean = 9456240.96, sd = 9595478.74, min = 337900.0, max = 39601845.72

RMSE: mean = 2766.82, sd = 1341.99, min = 581.29, max = 6293.0

RMSLE: mean = 0.24, sd = 0.08, min = 0.09, max = 0.49

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Model = Naive seasonal

MAE: mean = 2030.88, sd = 1035.46, min = 560.46, max = 5120.99

MSE: mean = 8805785.35, sd = 10045164.66, min = 469271.29, max = 48934329.01

RMSE: mean = 2621.3, sd = 1390.89, min = 685.03, max = 6995.31

RMSLE: mean = 0.22, sd = 0.07, min = 0.11, max = 0.36

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Model = Exponential smoothing

MAE: mean = 1765.53, sd = 971.37, min = 522.15, max = 4864.76

MSE: mean = 6892708.81, sd = 8377085.1, min = 506096.62, max = 40186931.16

RMSE: mean = 2284.92, sd = 1293.01, min = 711.4, max = 6339.32

RMSLE: mean = 0.18, sd = 0.05, min = 0.1, max = 0.35

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