Prediction scores, raw

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Model: D-linear, total sales

MAE: 76489.1942

MSE: 9623683061.2795

RMSE: 98100.3724

RMSLE: 0.1358

MAPE: 11.3185

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Model = TFT, store sales (global)

MAE: mean = 1262.733, sd = 676.1699, min = 383.7968, max = 3156.0067

MSE: mean = 3074339.0296, sd = 2976528.4363, min = 243829.9226, max = 13977659.8768

RMSE: mean = 1567.242, sd = 786.1879, min = 493.7914, max = 3738.6709

RMSLE: mean = 0.1415, sd = 0.0709, min = 0.0515, max = 0.353

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Model = AutoETS, disaggregated series

MAE: mean = 71.0212, sd = 192.6541, min = 0.0, max = 2418.322

MSE: mean = 63619.9583, sd = 357595.1559, min = 0.0, max = 6229022.9222

RMSE: mean = 89.1847, sd = 235.9365, min = 0.0, max = 2495.8011

RMSLE: mean = 0.365, sd = 0.2906, min = 0.0, max = 4.9423

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Bottom-up reconciled

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Model: D-linear, total sales

MAE: 76100.858

MSE: 10151266395.1725

RMSE: 100753.4932

RMSLE: 0.1373

MAPE: 11.1372

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Model = TFT, store sales (global)

MAE: mean = 1770.6291, sd = 1004.2551, min = 504.7561, max = 4876.9741

MSE: mean = 7043701.6581, sd = 8849985.426, min = 496945.3187, max = 41315542.1092

RMSE: mean = 2287.4137, sd = 1345.8976, min = 704.9435, max = 6427.7167

RMSLE: mean = 0.1783, sd = 0.0511, min = 0.0967, max = 0.3429

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Bottom-up method won't change the bottom level predictions

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Prediction scores, top-down reconciled

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Top-down method won't change the top level prediction

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Model = TFT, store sales (global)

MAE: mean = 2052.9411, sd = 971.5402, min = 551.8978, max = 4774.7186

MSE: mean = 7686973.8733, sd = 6551731.0485, min = 509580.7067, max = 31895347.2824

RMSE: mean = 2538.0988, sd = 1115.8084, min = 713.8492, max = 5647.5966

RMSLE: mean = 0.212, sd = 0.0678, min = 0.1262, max = 0.5047

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Model = AutoETS, disaggregated series

MAE: mean = 81.247, sd = 202.8798, min = 0.0, max = 2428.8576

MSE: mean = 70854.3792, sd = 334944.0555, min = 0.0, max = 6334108.3041

RMSE: mean = 101.5222, sd = 246.0643, min = 0.0, max = 2516.7654

RMSLE: mean = 0.3877, sd = 0.2832, min = 0.0, max = 4.7751

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Prediction scores, MinT reconciled (using historical sales)

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Model: D-linear, total sales

MAE: 53342.0655

MSE: 5144166235.1081

RMSE: 71722.8432

RMSLE: 0.0999

MAPE: 7.7324

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Model = TFT, store sales (global)

MAE: mean = 5726.8021, sd = 3570.2113, min = 1003.0711, max = 12510.5931

MSE: mean = 50088139.0883, sd = 49314219.805, min = 1248755.7325, max = 166899134.9016

RMSE: mean = 6104.7065, sd = 3580.6001, min = 1117.4774, max = 12918.9448

RMSLE: mean = 0.4963, sd = 0.2705, min = 0.1362, max = 1.3013

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Model = AutoETS, disaggregated series

MAE: mean = 162.2596, sd = 394.5509, min = 0.0, max = 5432.0321

MSE: mean = 211717.2062, sd = 1351939.3952, min = 0.0, max = 30534342.2367

RMSE: mean = 182.1434, sd = 422.5411, min = 0.0, max = 5525.7888

RMSLE: mean = 1.2814, sd = 1.5131, min = 0.0, max = 7.3765

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Prediction scores, MinT reconciled (using forecast residuals)

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Model: D-linear, total sales

MAE: 78959.4982

MSE: 9044411394.1791

RMSE: 95102.1104

RMSLE: 0.1453

MAPE: 11.4307

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Model = TFT, store sales (global)

MAE: mean = 4676.8297, sd = 5094.2489, min = 498.4014, max = 25314.2816

MSE: mean = 51859115.8347, sd = 120395526.3966, min = 447391.7337, max = 665678786.3173

RMSE: mean = 5030.285, sd = 5153.1883, min = 668.8735, max = 25800.7517

RMSLE: mean = 0.4177, sd = 0.3204, min = 0.0999, max = 1.4649

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Model = AutoETS, disaggregated series

MAE: mean = 207.9726, sd = 701.9847, min = 0.0, max = 7630.252

MSE: mean = 571893.5878, sd = 3609122.7173, min = 0.0, max = 59980798.9051

RMSE: mean = 225.2665, sd = 721.9062, min = 0.0, max = 7744.7272

RMSLE: mean = 0.8508, sd = 1.2866, min = 0.0, max = 8.8113

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