Prediction scores, raw

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Model: D-linear, total sales

MAE: 76493.7525

MSE: 9624496860.4458

RMSE: 98104.5201

RMSLE: 0.1358

MAPE: 11.3192

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Model = TFT, store sales (global, all features)

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 = ETS, disaggregated series

MAE: mean = 71.1372, sd = 192.9132, min = 0.0, max = 2424.4594

MSE: mean = 63761.686, sd = 358491.4601, min = 0.0, max = 6237327.2033

RMSE: mean = 89.3241, sd = 236.184, min = 0.0, max = 2497.4642

RMSLE: mean = 0.3659, sd = 0.2897, min = 0.0, max = 4.8346

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Prediction scores, bottom-up reconciled

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Model: D-linear, total sales

MAE: 76084.4147

MSE: 10161070741.5448

RMSE: 100802.1366

RMSLE: 0.1374

MAPE: 11.1358

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Model = TFT, store sales (global, all features)

MAE: mean = 1771.7397, sd = 1006.3785, min = 501.5037, max = 4874.7761

MSE: mean = 7055097.5311, sd = 8857557.3632, min = 491606.6313, max = 41308815.1186

RMSE: mean = 2289.001, sd = 1347.4317, min = 701.1467, max = 6427.1934

RMSLE: mean = 0.1784, sd = 0.0514, min = 0.096, max = 0.3435

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

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Prediction scores, top-down reconciled

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

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Model = TFT, store sales (global, all features)

MAE: mean = 16272.7342, sd = 20375.3393, min = 970.9253, max = 131631.4529

MSE: mean = 698043518.8288, sd = 2448427891.6234, min = 1471049.6368, max = 17661594574.8452

RMSE: mean = 16631.8471, sd = 20528.6429, min = 1212.8684, max = 132896.9321

RMSLE: mean = 2.4433, sd = 1.8643, min = 0.1622, max = 8.2088

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Model = ETS, disaggregated series

MAE: mean = 647.1239, sd = 1300.791, min = 0.0, max = 10778.3406

MSE: mean = 2186654.1264, sd = 8782985.1319, min = 0.0, max = 118603551.8363

RMSE: mean = 663.4966, sd = 1321.5243, min = 0.0, max = 10890.5258

RMSLE: mean = 2.8373, sd = 1.9856, min = 0.0, max = 8.533

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Prediction scores, MinT reconciled (using historical sales)

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Model: D-linear, total sales

MAE: 53374.5368

MSE: 5146736531.2958

RMSE: 71740.7592

RMSLE: 0.0999

MAPE: 7.7377

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Model = TFT, store sales (global, all features)

MAE: mean = 5727.7602, sd = 3571.4361, min = 1003.3263, max = 12512.508

MSE: mean = 50108985.6483, sd = 49354201.2539, min = 1248994.8213, max = 166944733.4524

RMSE: mean = 6105.6748, sd = 3581.8601, min = 1117.5844, max = 12920.7095

RMSLE: mean = 0.4963, sd = 0.2706, min = 0.1363, max = 1.3015

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Model = ETS, disaggregated series

MAE: mean = 162.344, sd = 394.6474, min = 0.0, max = 5432.3389

MSE: mean = 211843.7025, sd = 1352113.1442, min = 0.0, max = 30536137.6025

RMSE: mean = 182.2566, sd = 422.642, min = 0.0, max = 5525.9513

RMSLE: mean = 1.2817, sd = 1.5127, min = 0.0, max = 7.3771

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Prediction scores, MinT reconciled (using forecast residuals)

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Model: D-linear, total sales

MAE: 78931.9042

MSE: 9039868477.2941

RMSE: 95078.2229

RMSLE: 0.1453

MAPE: 11.4262

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Model = TFT, store sales (global, all features)

MAE: mean = 4677.0476, sd = 5094.8627, min = 498.379, max = 25317.2894

MSE: mean = 51870412.1276, sd = 120418635.3034, min = 447575.3794, max = 665810861.3809

RMSE: mean = 5030.7013, sd = 5153.8779, min = 669.0107, max = 25803.3111

RMSLE: mean = 0.4177, sd = 0.3205, min = 0.1, max = 1.4655

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Model = ETS, disaggregated series

MAE: mean = 208.0607, sd = 702.0617, min = 0.0, max = 7630.0306

MSE: mean = 572047.8779, sd = 3609190.0064, min = 0.0, max = 59977181.1497

RMSE: mean = 225.3828, sd = 721.9768, min = 0.0, max = 7744.4936

RMSLE: mean = 0.851, sd = 1.2853, min = 0.0, max = 8.8113

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