Results

Training all methods at every iteration Inputs to the ML method are the transformed values

ARIMA base forecasts

Prison

	ols	mintshrink	wls	ML – case2_lambda_[1, 4]	bottomup	erm
Australia	5.82	-17.9	-25.59	-6.16	-129.82	-107.86
State	2.73	-3.21	-4.08	-9.26	-46.74	-106.68
Gender	4.63	2.76	3.28	-5.88	-35.98	-105.44
Legal	13.45	10.99	10.7	0.44	-4.37	-92.17
Indigenous	11.29	13.33	12.84	2.6	0.0	-107.48
Overall	7.6	-0.2	-2.43	-3.8	-49.66	-103.81

Wikipedia

	ML- case2_lambda_[0.01, 0.09]	mintshrink	wis	bottomup	ols	erm
Total	22.05	15.22	11.92	7.61	4.37	-315.98
Access	20.0	19.22	14.23	8.59	6.29	-258.02
Agent	10.07	9.16	3.72	-2.67	-2.54	-284.99
Language	13.16	14.84	8.87	3.9	1.55	-293.52
Purpose	9.28	11.24	7.12	6.26	0.14	-312.98
Article	0.37	4.66	1.45	0.0	0.02	-323.03
Overall	14.33	13.39	8.8	4.39	2.08	-294.32

Labour

	mintshrink	ols	wls	ML - case2_lambda_1	bottomup	mintsample	erm
Total Employees	4.59	3.53	-6.98	0.47	-36.14	-46.78	-145.41
Main Occupation	5.33	4.57	3.61	-0.12	-3.31	-30.69	-143.16
Employment Status	7.76	4.55	5.29	4.07	0.67	-28.67	-140.4
Gender	4.72	2.27	2.93	1.98	0.0	-32.06	-138.65
Overall	5.77	3.8	2.16	1.76	-6.8	-33.14	-141.57

Tourism

	ols	mintsample	ML- case1_lambda_[0.01, 5]	mintshrink	wls	erm	bottomup
Australia	-2.49	-9.46	-15.74	-29.74	-54.83	-44.38	-122.15
States	9.11	11.79	8.16	5.74	-3.13	-24.52	-31.01
Regions	5.1	8.14	5.11	8.05	6.37	-31.42	0.0
Overall	2.5	0.34	-4.53	-11.86	-27.68	-35.85	-71.71

ETS base forecasts

Prison

	mintshrink	ols	wls	case1_lambda_1	bottomup	erm
Australia	6.5	4.67	-4.72	-7.62	-105.84	-154.59
State	8.16	4.46	2.95	-7.14	-40.55	-122.43
Gender	13.27	8.12	9.29	-0.09	-30.36	-133.07
Legal	13.38	9.0	9.27	0.3	-6.36	-140.22
Indigenous	13.74	9.78	9.64	4.2	0.0	-133.49
Overall	10.31	6.78	3.82	-3.03	-46.57	-139.15

Wikipedia

	mintshrink	wls	bottomup	ols	case1_lambda_1	erm
Total	0.79	0.36	-0.42	-1.87	-10.37	-693.95
Access	5.46	5.19	4.94	2.82	-1.28	-576.51
Agent	5.79	5.49	4.55	2.34	-0.19	-558.62
Language	1.87	1.54	0.75	-0.22	-0.47	-621.12
Purpose	-1.74	-1.96	-3.31	-1.07	-3.12	-631.66
Article	1.68	1.27	0.0	0.54	0.0	-512.03
Overall	2.72	2.4	1.57	0.56	-2.94	-604.43

Labour

	case2_lambda_[0.01, 0.09]	mintshrink	ols	wls	bottomup	mintsample	erm
Total Employees	11.19	7.71	3.91	3.08	-14.45	-11.26	-193.98
Main Occupation	0.6	0.98	1.61	0.97	-3.47	-39.39	-201.23
Employment Status	5.38	4.63	3.2	3.74	2.5	-28.74	-198.55
Gender	1.82	0.88	0.42	0.12	0.0	-35.08	-196.74
Overall	4.17	3.21	2.18	1.95	-2.76	-30.26	-198.06

Tourism

	case2_lambda_[0.01, 0.09]	mintsample	ols	mintshrink	wis	bottomup	erm
Australia	11.2	1.95	-1.23	-22.63	-29.43	-59.15	-127.71
States	7.98	2.23	3.37	-3.82	-6.49	-20.4	-103.51
Regions	4.3	2.43	3.33	3.84	3.38	0.0	-102.37
Overall	9.18	2.11	0.8	-13.06	-17.66	-38.68	-116.79