**ARIMA base forecasts**

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| --- | --- | --- |
| **Dataset** | **Best Approach** | **Best Approach**  **(Short horizon)** |
| Prison | ML Case 1 + Lambda 2 + Mean/Median | ML Case 1 + Lambda 2 + Median |
| Tourism | ML Case 1 + Lambda 1 + Mean | ML Case 1 + Lambda 1 + Mean/ Median |
| Wikipedia | OLS | WLS |
| Labour | MinT(Sample) | ML CASE2 + MEAN/ Median |

**ETS base forecasts**

|  |  |  |
| --- | --- | --- |
| **Dataset** | **Best Approach** | **Best Approach**  **(Short horizon)** |
| Prison | OLS | ML Case 2 + Lambda 1 + Mean  But all ML approaches are better than the others |
| Tourism | ML CASE2 + Lambda 2 + Median  But all ML approaches are better than the others | ML CASE2 + Lambda2 + Median |
| Wikipedia | OLS | OLS |
| Labour | MinT(Sample) | ML CASE2 + MEAN/ Median |