**New Results**

**ARIMA**

**Mean across multiple samples**

|  |  |  |  |
| --- | --- | --- | --- |
| **Dataset** | **Number of Samples** | **Best Approach** | **Best Approach**  **(Short horizon)** |
| Prison | 3 | OLS  Best ML Rank: 4 | OLS  Best ML Rank: 5 |
| Tourism | 10 | OLS  Best ML Rank: 2 | Mint Sample  Best ML Rank: 3 |
| Wikipedia | 10 | OLS  Best ML Rank: 5 | OLS  Best ML Rank: 5 |
| Labour | 5 | OLS  Best ML Rank: 4 | OLS  Best ML Rank: 4 |

**ETS**

**Mean across multiple samples**

|  |  |  |  |
| --- | --- | --- | --- |
| **Dataset** | **Number of Samples** | **Best Approach** | **Best Approach**  **(Short horizon)** |
| Prison | 3 | OLS  Best ML Rank: 4 | ERM  Best ML Rank: 2 |
| Tourism | 10 | Mint Sample  Best ML Rank: 4 | Mint Sample  Best ML Rank: 5 |
| Wikipedia | 10 | OLS  Best ML Rank: 5 | OLS  Best ML Rank: 5 |
| Labour | 5 | OLS  Best ML Rank: 3 | case2  lambda\_1  median |

**ETS**

**1 Sample Only**

|  |  |  |
| --- | --- | --- |
| **Dataset** | **Best Approach** | **Best Approach**  **(Short horizon)** |
| Prison | Mint Shrink  Best ML Rank: 4 | Mint Shrink  Best ML Rank: 2 |
| Tourism | case2  lambda 1  mean | case2  lambda 1  mean |
| Wikipedia | OLS  Best ML Rank: 6 | OLS  Best ML Rank: 6 |
| Labour | Mint Sample  Best ML Rank: 4 | case1  lambda 1  median |

**1 Sample Only**

|  |  |  |
| --- | --- | --- |
| **Dataset** | **Best Approach** | **Best Approach**  **(Short horizon)** |
| Prison | OLS  Best ML Rank: 2 | case2  lambda\_1  median |
| Tourism | case1  lambda\_[1, 1.5]  median | case1  lambda\_[1, 1.5]  median |
| Wikipedia | OLS  Best ML Rank: 5 | OLS  Best ML Rank: 5 |
| Labour | Mint Sample  Best ML Rank: 4 | case2  lambda\_1  mean |

**Old Results**

**ARIMA base forecasts**

|  |  |  |
| --- | --- | --- |
| **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 |