PPI Predictor - Forecast Report

Generated: 2026-02-27 17:20

1. Historical Summary

Data period (months)	239
Avg MoM change	0.2085%
Std MoM change	1.2423%
Positive months	60.5%
Latest PPI level	260.82
Latest YoY change	2.92%

2. Regression Point Estimates

Market Expected MoM: +0.30%

Gradient Boosting	+0.3102%
Random Forest	+0.4602%
Ridge	-0.3675%
Ensemble	+0.1957%
90% Confidence Range	[-0.3966%, +0.7880%]

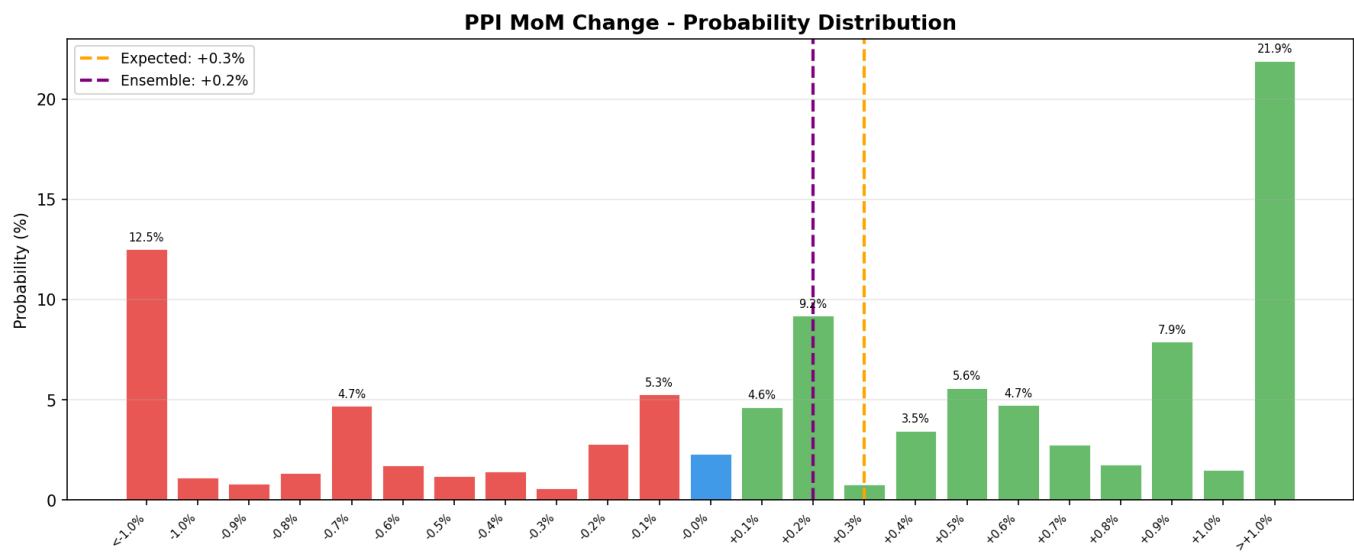*Model predicts LOWER than expected (-0.104pp below consensus).*

3. Probability Distribution (Classification)

Probability that PPI MoM change falls in each 0.1% bin:

PPI MoM	Prob %	Distribution
<-1.0%	12.5%	
-1.0%	1.1%	
-0.9%	0.8%	
-0.8%	1.4%	
-0.7%	4.7%	
-0.6%	1.7%	
-0.5%	1.2%	
-0.4%	1.4%	
-0.3%	0.6%	
-0.2%	2.8%	
-0.1%	5.3%	
-0.0%	2.3%	
+0.1%	4.6%	
+0.2%	9.2%	
+0.3%	0.8%	
+0.4%	3.5%	
+0.5%	5.6%	
+0.6%	4.7%	
+0.7%	2.8%	
+0.8%	1.8%	
+0.9%	7.9%	
+1.0%	1.5%	
>+1.0%	21.9%	

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PPI MoM Change - Probability Distribution
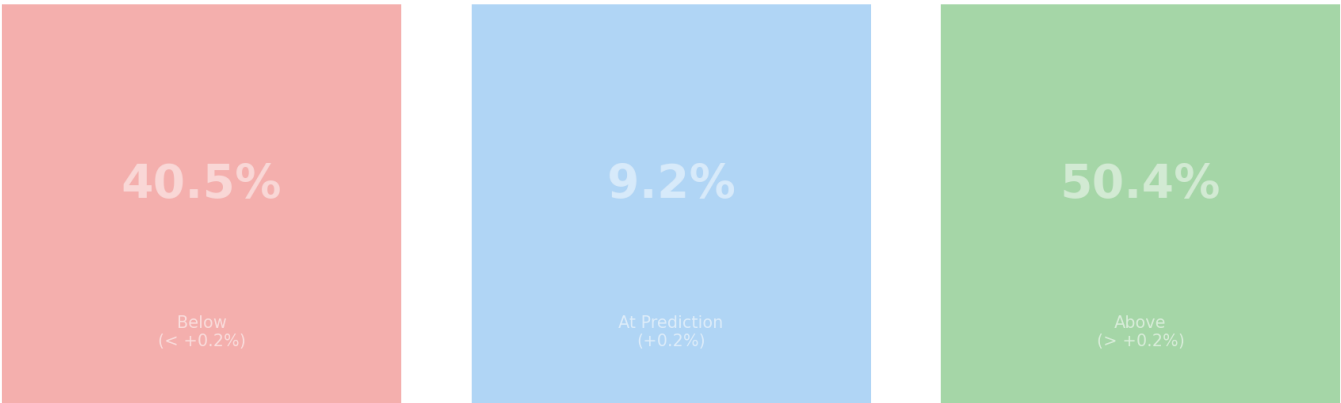

4. Outcome Probability Matrix

Probability of outcome vs ensemble prediction (+0.20%):

PPI MoM Outcome Probability Matrix (vs Ensemble: +0.20%)

40.5%	9.2%	50.4%
Below (< +0.2%)	At Prediction (+0.2%)	Above (> +0.2%)

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DIRECT IMPACT MODEL

(External economic indicators only - no PPI self-history)
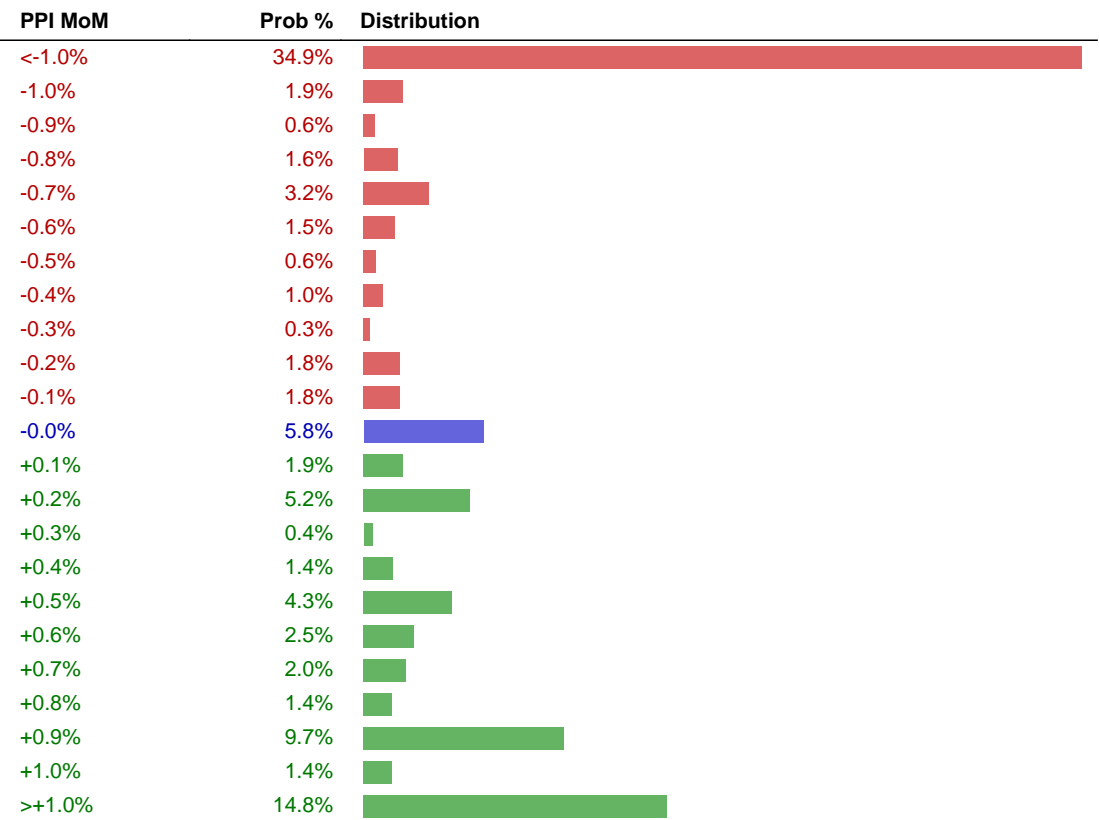
5. Direct Impact - Regression Estimates

Market Expected MoM: +0.30%

Gradient Boosting	+0.2200%
Random Forest	+0.4980%
Ridge	-0.3774%
Ensemble	+0.1619%
90% Confidence Range	[-0.4389%, +0.7627%]

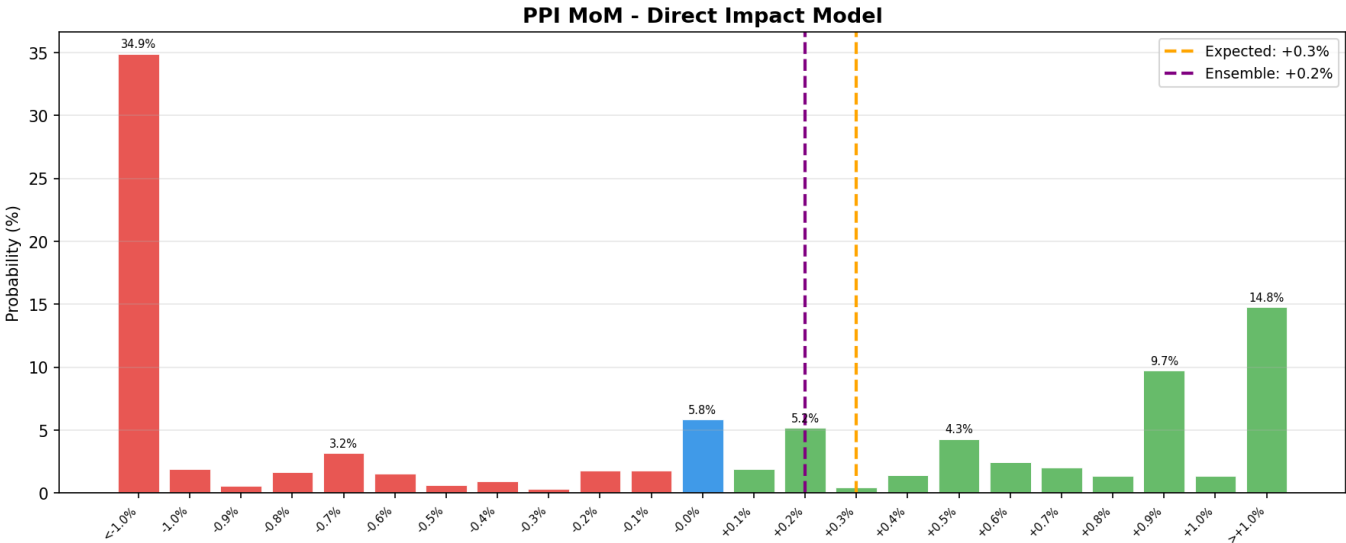*Direct impact model predicts LOWER (-0.138pp below consensus).*

6. Direct Impact - Probability Distribution

Probability using only external indicators:

PPI MoM	Prob %	Distribution
<-1.0%	34.9%	
-1.0%	1.9%	
-0.9%	0.6%	
-0.8%	1.6%	
-0.7%	3.2%	
-0.6%	1.5%	
-0.5%	0.6%	
-0.4%	1.0%	
-0.3%	0.3%	
-0.2%	1.8%	
-0.1%	1.8%	
-0.0%	5.8%	
+0.1%	1.9%	
+0.2%	5.2%	
+0.3%	0.4%	
+0.4%	1.4%	
+0.5%	4.3%	
+0.6%	2.5%	
+0.7%	2.0%	
+0.8%	1.4%	
+0.9%	9.7%	
+1.0%	1.4%	
>+1.0%	14.8%	

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PPI MoM - Direct Impact Model
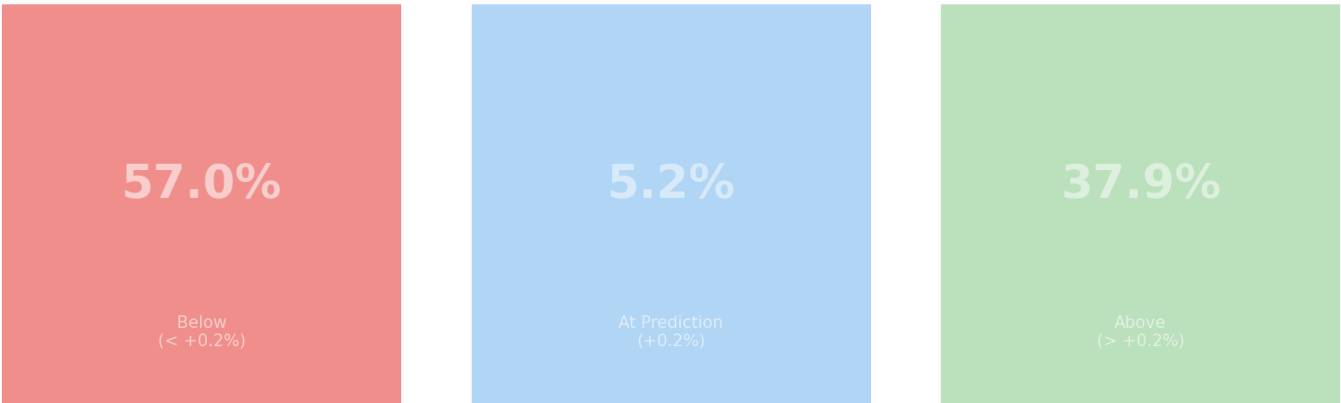

7. Direct Impact - Outcome Probability Matrix

Probability vs direct impact ensemble (+0.16%):

PPI Direct Impact MoM Outcome Probability Matrix (vs Ensemble: +0.16%)

57.0%	5.2%	37.9%
Below (< +0.2%)	At Prediction (+0.2%)	Above (> +0.2%)

8. Model Performance Metrics

Full Model:

Regression:

Gradient Boosting - MAE: 0.6662 | RMSE: 0.7917 | R2: -0.1577
Random Forest - MAE: 0.6413 | RMSE: 0.7976 | R2: -0.1750
Ridge - MAE: 0.9640 | RMSE: 1.1388 | R2: -1.3949

Classification:

Gb Classifier - Accuracy: 0.0833 | Log Loss: 4.7093
Rf Classifier - Accuracy: 0.1389 | Log Loss: 3.1478

Direct Impact Model:

Regression:

Gradient Boosting - MAE: 0.6630 | RMSE: 0.7860 | R2: -0.1409
Random Forest - MAE: 0.6663 | RMSE: 0.8193 | R2: -0.2396
Ridge - MAE: 0.9111 | RMSE: 1.0845 | R2: -1.1719

Classification:

Gb Classifier - Accuracy: 0.0833 | Log Loss: 8.6970
Rf Classifier - Accuracy: 0.1667 | Log Loss: 3.1965