

PPI Predictor - Forecast Report

Generated: 2026-02-27 14:56

1. Historical Summary

Data period (months)	238
Avg MoM change	0.2103%
Std MoM change	1.2445%
Positive months	60.8%
Latest PPI level	261.36
Latest YoY change	3.22%

2. Regression Point Estimates

Market Expected MoM: +0.30%

Gradient Boosting	-0.1401%
Random Forest	-0.0417%
Ridge	-2.1981%
Ensemble	-0.3938%
90% Confidence Range	[-2.0292%, +1.2415%]

Model predicts LOWER than expected (-0.694pp below consensus).

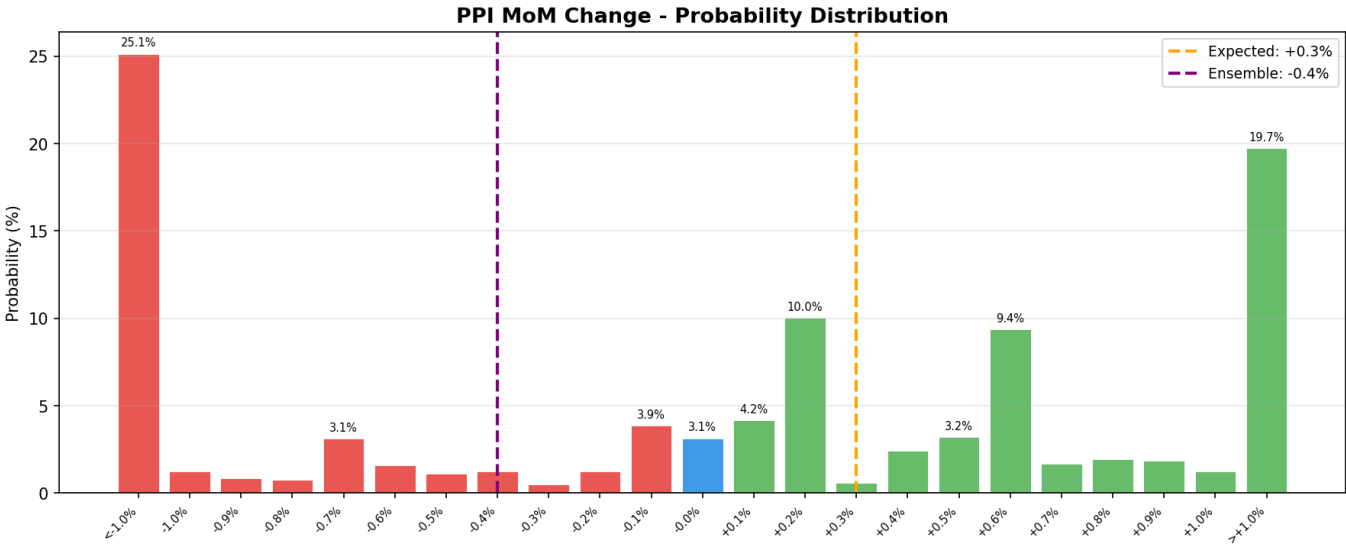
3. Probability Distribution (Classification)

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

PPI MoM	Prob %	Distribution
<-1.0%	25.1%	<div></div>
-1.0%	1.3%	<div></div>
-0.9%	0.9%	<div></div>
-0.8%	0.8%	<div></div>
-0.7%	3.1%	<div></div>
-0.6%	1.6%	<div></div>
-0.5%	1.1%	<div></div>
-0.4%	1.2%	<div></div>
-0.3%	0.5%	<div></div>
-0.2%	1.2%	<div></div>
-0.1%	3.9%	<div></div>
-0.0%	3.1%	<div></div>
+0.1%	4.2%	<div></div>
+0.2%	10.0%	<div></div>
+0.3%	0.6%	<div></div>
+0.4%	2.4%	<div></div>
+0.5%	3.2%	<div></div>
+0.6%	9.4%	<div></div>
+0.7%	1.7%	<div></div>
+0.8%	1.9%	<div></div>
+0.9%	1.9%	<div></div>
+1.0%	1.2%	<div></div>
>+1.0%	19.7%	<div></div>

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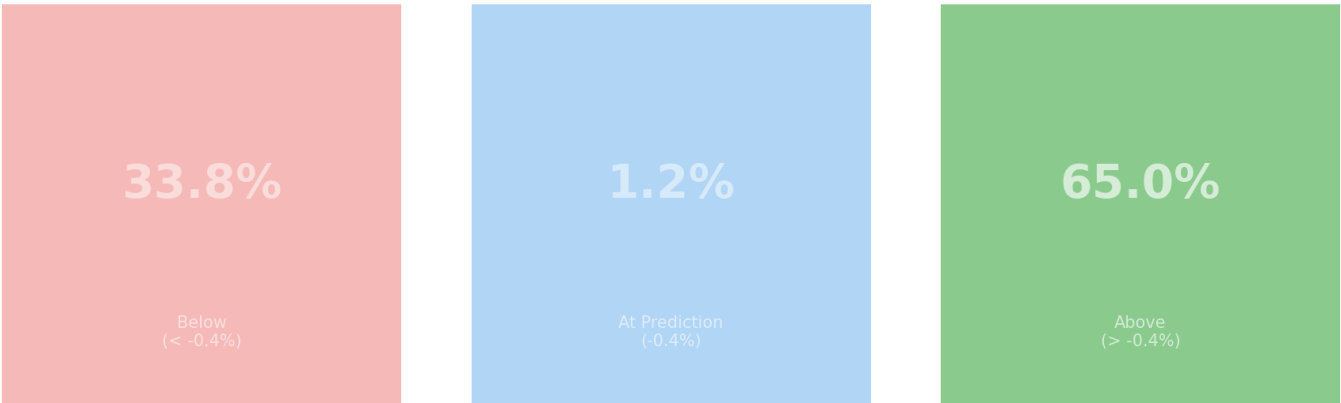
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4. Outcome Probability Matrix

Probability of outcome vs ensemble prediction (-0.39%):

PPI MoM Outcome Probability Matrix (vs Ensemble: -0.39%)



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5. Model Performance Metrics

Regression Models:

Gradient Boosting - MAE: 0.6512 | RMSE: 0.7784 | R2: -0.0841

Random Forest - MAE: 0.6540 | RMSE: 0.8073 | R2: -0.1658

Ridge - MAE: 1.9442 | RMSE: 2.2628 | R2: -8.1605

Classification Models:

Gb Classifier - Accuracy: 0.0833 | Log Loss: 5.7951

Rf Classifier - Accuracy: 0.1111 | Log Loss: 3.1204