PPI Core Predictor - Forecast Report

Generated: 2026-02-27 14:56

1. Historical Summary

Data period (months)	148
Avg MoM change	0.2221%
Std MoM change	0.2205%
Positive months	86.4%
Latest PPI Core level	138.51
Latest YoY change	3.54%

2. Regression Point Estimates

Market Expected MoM: +0.30%

Gradient Boosting	+0.2567%
Random Forest	+0.2647%
Ridge	+0.4416%
Ensemble	+0.3125%
90% Confidence Range	[+0.1721%, +0.4529%]

Model closely agrees with market expectation.

3. Probability Distribution (Classification)

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

PPI Core	Prob %	Distribution
<-1.0%	0.0%	
-1.0%	0.0%	
-0.9%	0.0%	
-0.8%	0.7%	
-0.7%	0.0%	
-0.6%	0.0%	
-0.5%	0.0%	
-0.4%	0.0%	
-0.3%	0.0%	
-0.2%	0.6%	
-0.1%	1.0%	
-0.0%	4.6%	
+0.1%	10.7%	
+0.2%	57.0%	
+0.3%	13.6%	
+0.4%	7.8%	
+0.5%	1.5%	
+0.6%	0.4%	
+0.7%	0.5%	
+0.8%	0.7%	
+0.9%	0.9%	
+1.0%	0.0%	
>+1.0%	0.0%	

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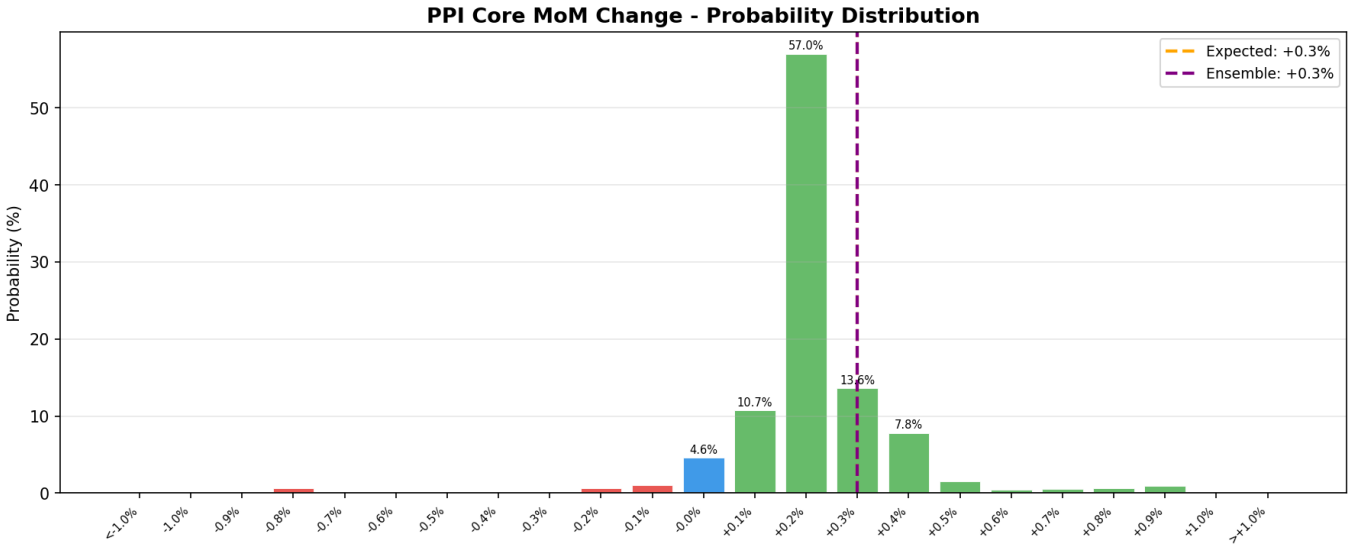
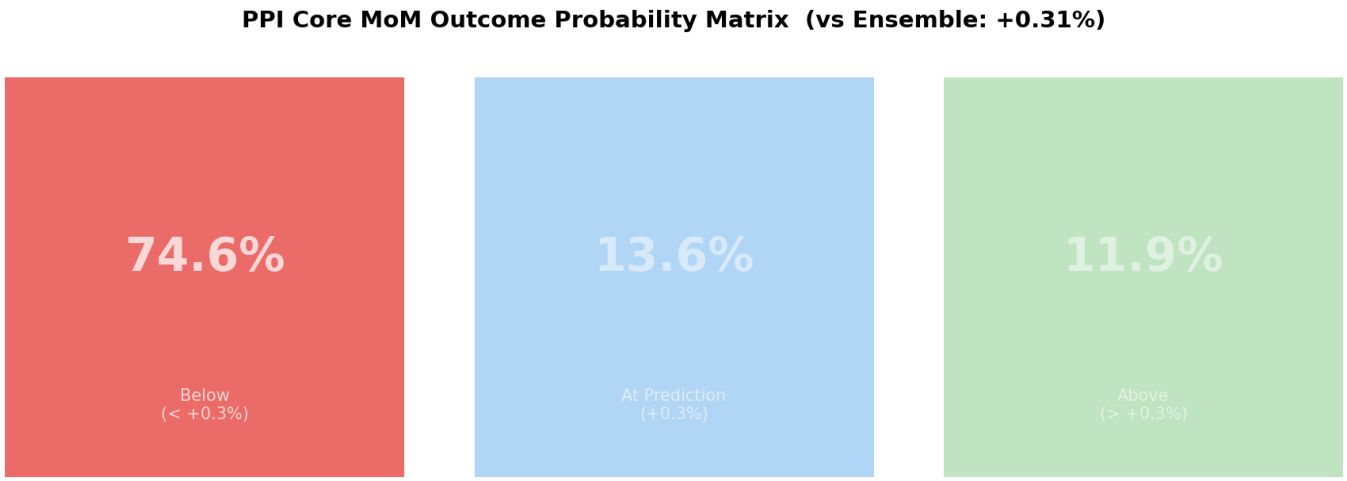


4. Outcome Probability Matrix

Probability of outcome vs ensemble prediction (+0.31%):



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5. Model Performance Metrics

Regression Models:

Gradient Boosting - MAE: 0.1495 | RMSE: 0.2078 | R2: -0.2758

Random Forest - MAE: 0.1310 | RMSE: 0.1876 | R2: -0.0402

Ridge - MAE: 0.1749 | RMSE: 0.2391 | R2: -0.6887

Classification Models:

Gb Classifier - Accuracy: 0.3478 | Log Loss: 3.5580

Rf Classifier - Accuracy: 0.2609 | Log Loss: 2.0973