PPI Predictor - Forecast Report

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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%]

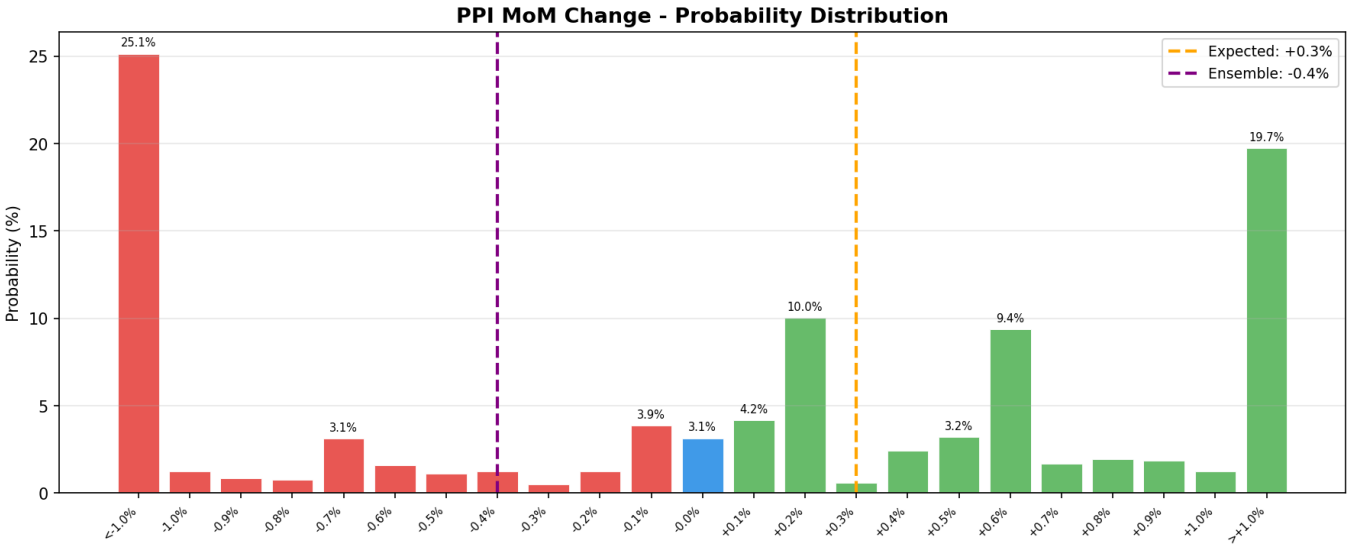*Model predicts LOWER than expected (-0.694pp below consensus).*

3. Probability Distribution (Classification)

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

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

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PPI MoM Change - Probability Distribution
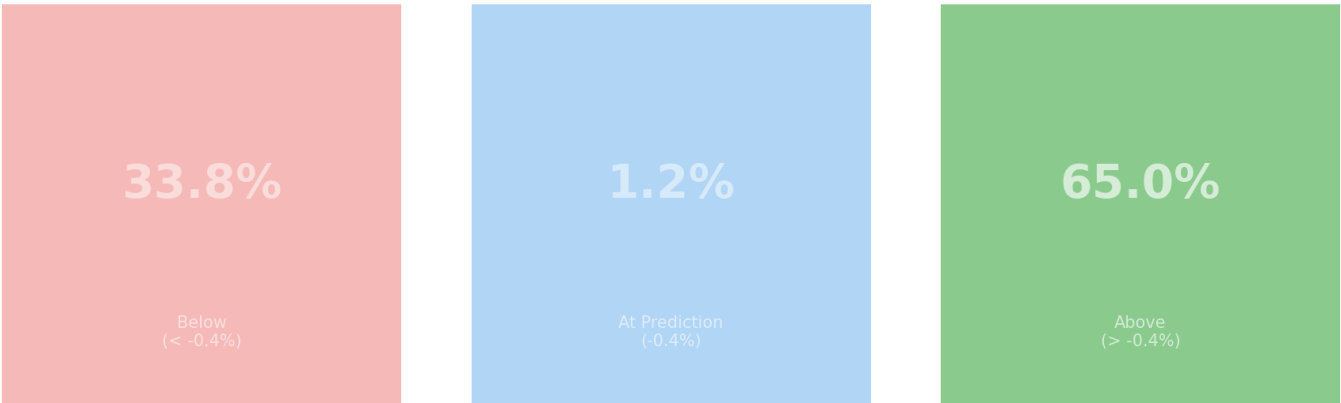
4. Outcome Probability Matrix

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

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

33.8%	1.2%	65.0%
Below (< -0.4%)	At Prediction (-0.4%)	Above (> -0.4%)

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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	+0.0102%
Random Forest	-0.0342%
Ridge	-2.0191%
Ensemble	-0.3224%
90% Confidence Range	[-1.8791%, +1.2343%]

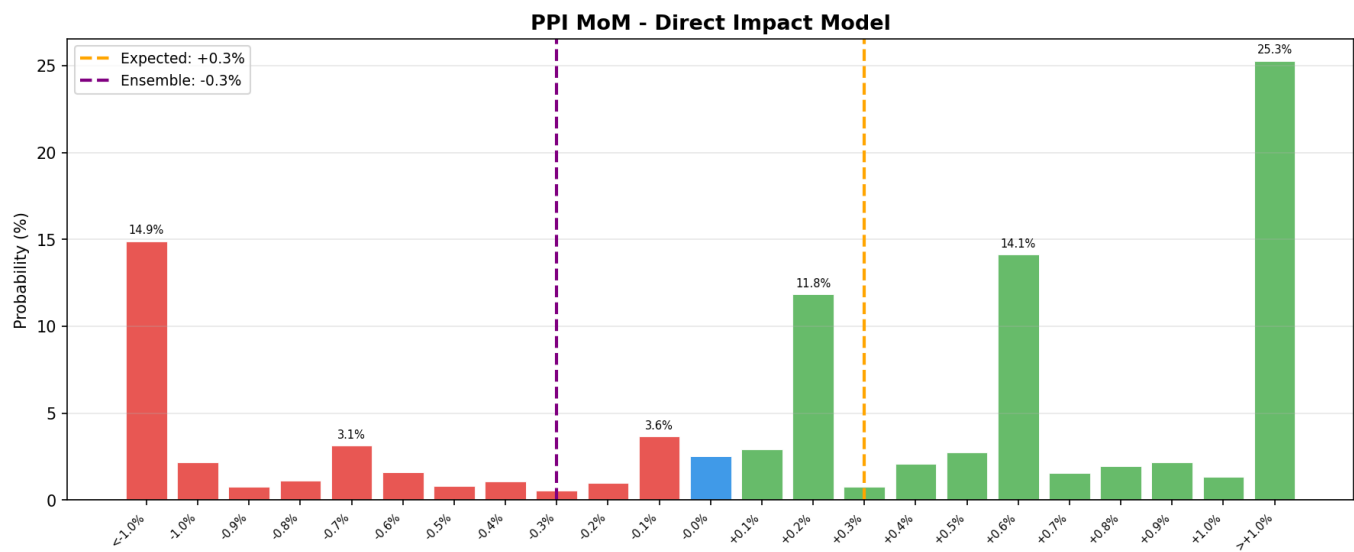*Direct impact model predicts LOWER (-0.622pp below consensus).*

6. Direct Impact - Probability Distribution

Probability using only external indicators:

PPI MoM	Prob %	Distribution
<-1.0%	14.9%	
-1.0%	2.2%	
-0.9%	0.8%	
-0.8%	1.1%	
-0.7%	3.1%	
-0.6%	1.6%	
-0.5%	0.8%	
-0.4%	1.1%	
-0.3%	0.6%	
-0.2%	1.0%	
-0.1%	3.6%	
-0.0%	2.5%	
+0.1%	2.9%	
+0.2%	11.8%	
+0.3%	0.7%	
+0.4%	2.1%	
+0.5%	2.8%	
+0.6%	14.1%	
+0.7%	1.6%	
+0.8%	1.9%	
+0.9%	2.2%	
+1.0%	1.3%	
>+1.0%	25.3%	

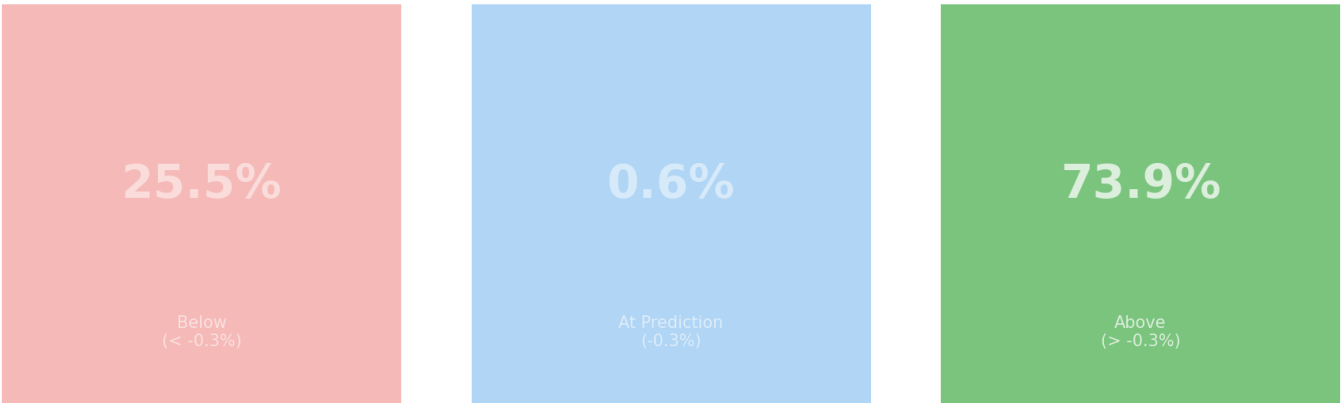# PPI Predictor - Forecast Report

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PPI MoM - Direct Impact Model

7. Direct Impact - Outcome Probability Matrix

Probability vs direct impact ensemble (-0.32%):

PPI Direct Impact MoM Outcome Probability Matrix (vs Ensemble: -0.32%)

25.5%	0.6%	73.9%
Below (< -0.3%)	At Prediction (-0.3%)	Above (> -0.3%)

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8. Model Performance Metrics

Full Model:

Regression:

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:

Gb Classifier - Accuracy: 0.0833 | Log Loss: 5.7951
Rf Classifier - Accuracy: 0.1111 | Log Loss: 3.1204

Direct Impact Model:

Regression:

Gradient Boosting - MAE: 0.6353 | RMSE: 0.7467 | R2: 0.0025
Random Forest - MAE: 0.6871 | RMSE: 0.8363 | R2: -0.2513
Ridge - MAE: 1.7991 | RMSE: 2.1393 | R2: -7.1877

Classification:

Gb Classifier - Accuracy: 0.0833 | Log Loss: 5.7288
Rf Classifier - Accuracy: 0.1111 | Log Loss: 3.0931