

# PPI Core Predictor - Forecast Report

Generated: 2026-02-27 15:25

## 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

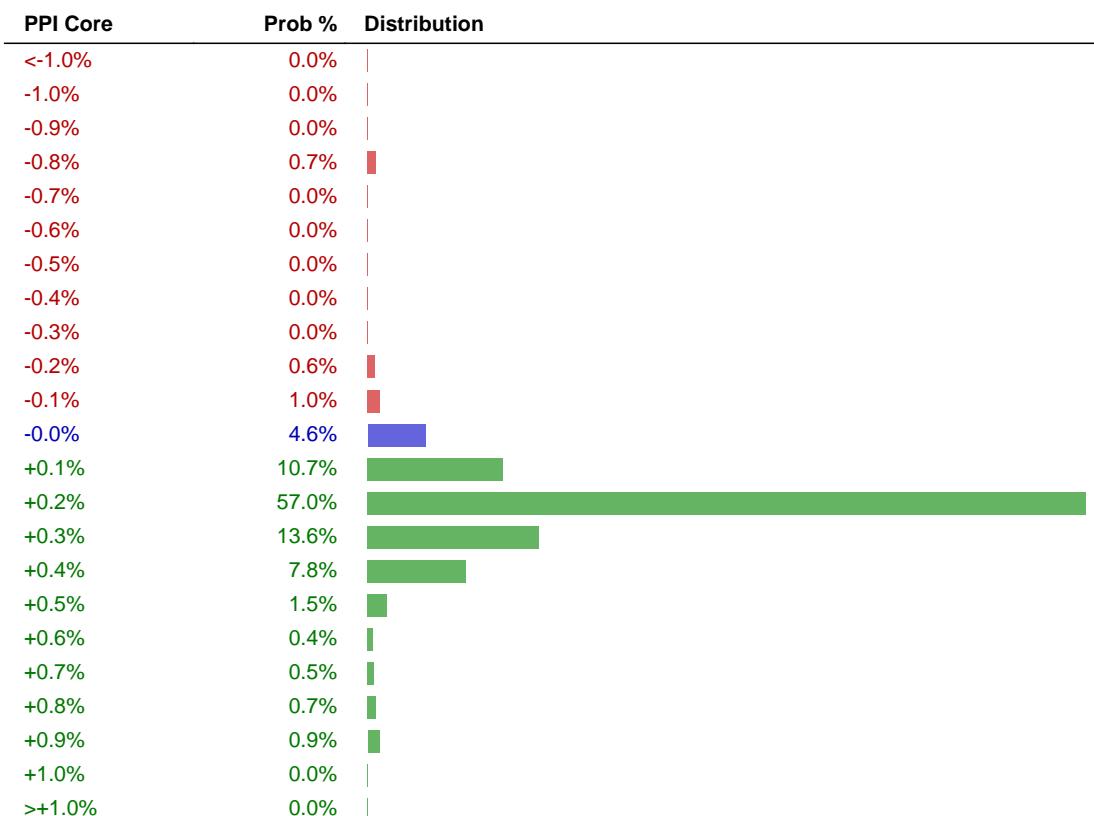
Market Expected MoM: +0.30%

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)

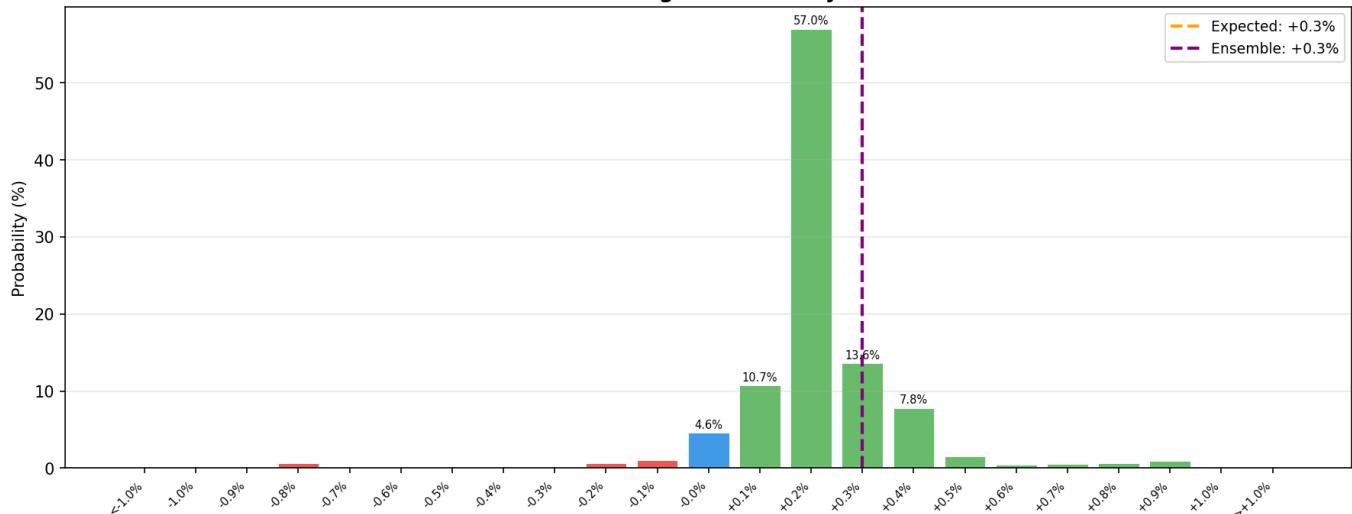
Probability that PPI Core MoM change falls in each 0.1% bin:



# PPI Core Predictor - Forecast Report

Generated: 2026-02-27 15:25

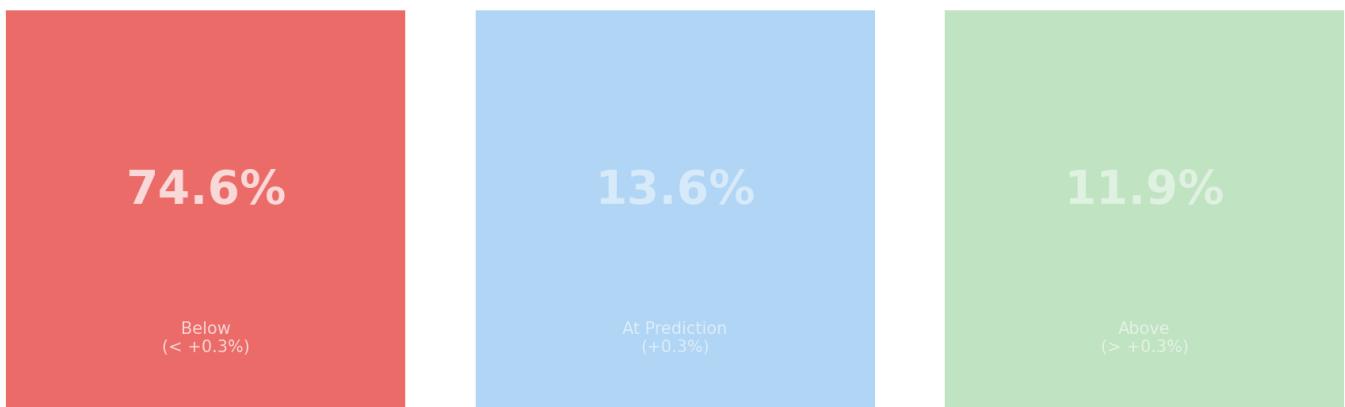
PPI Core MoM Change - Probability Distribution



## 4. Outcome Probability Matrix

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

PPI Core MoM Outcome Probability Matrix (vs Ensemble: +0.31%)



# PPI Core Predictor - Forecast Report

Generated: 2026-02-27 15:25

## DIRECT IMPACT MODEL

(External economic indicators only - no PPI Core self-history)

### 5. Direct Impact - Regression Estimates

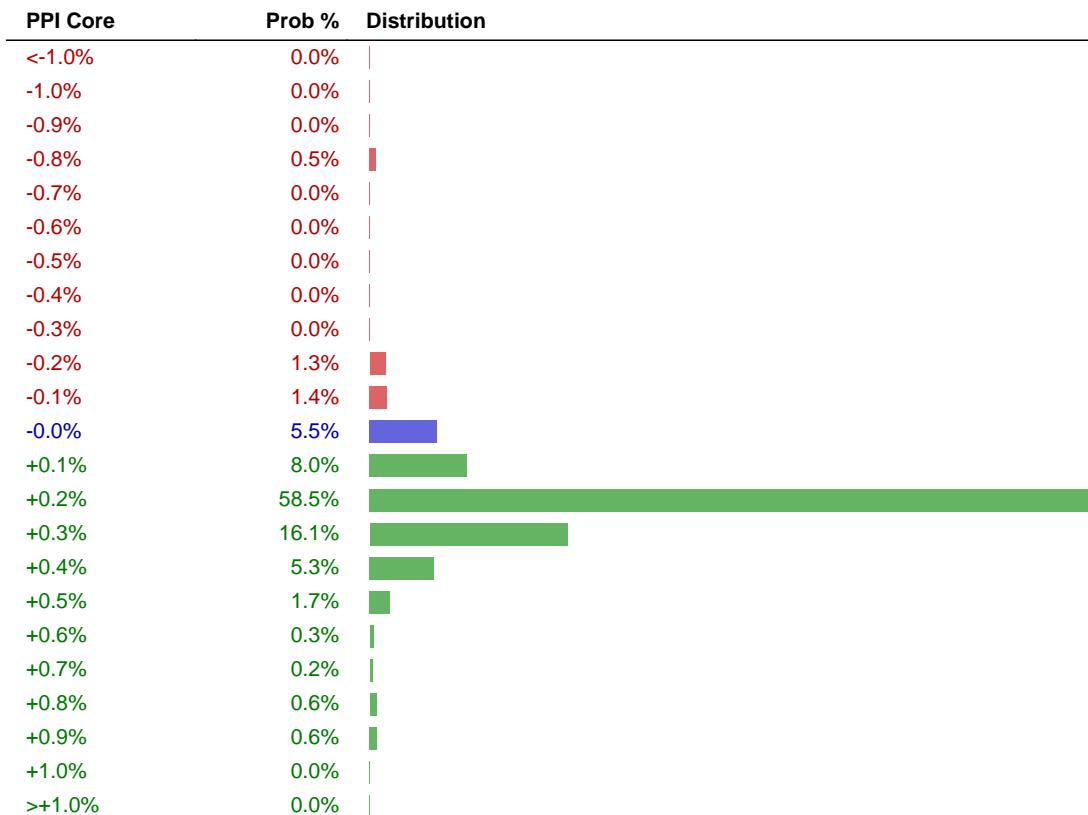
Market Expected MoM: +0.30%

Gradient Boosting	+0.1988%
Random Forest	+0.2051%
Ridge	+0.2892%
Ensemble	+0.2279%
90% Confidence Range	[+0.1602%, +0.2957%]

*Direct impact model predicts LOWER (-0.072pp below consensus).*

### 6. Direct Impact - Probability Distribution

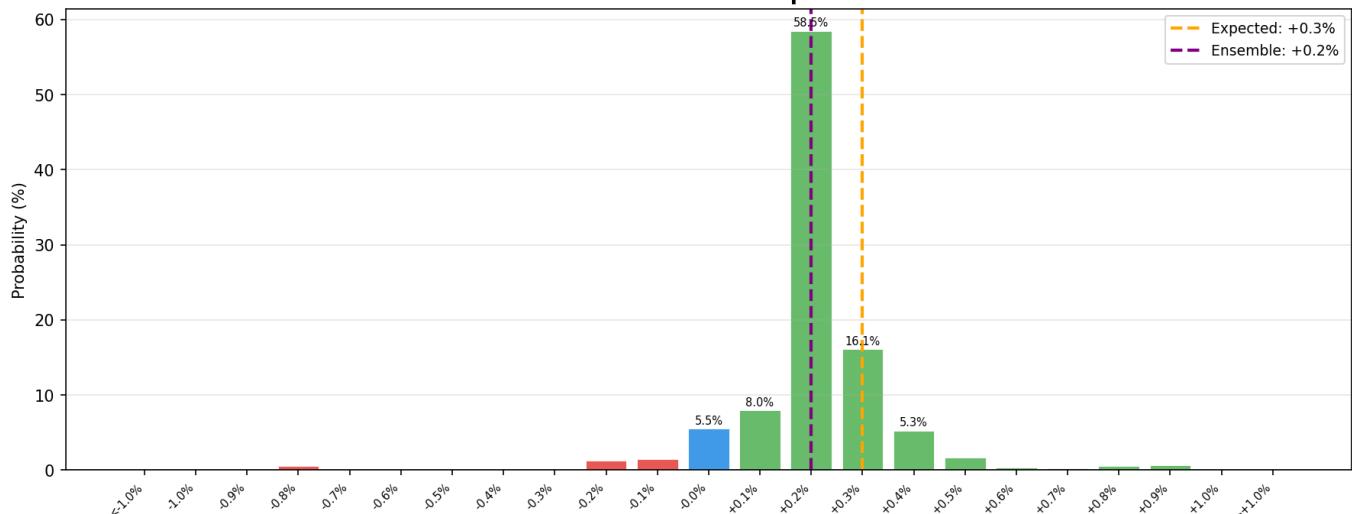
Probability using only external indicators:



# PPI Core Predictor - Forecast Report

Generated: 2026-02-27 15:25

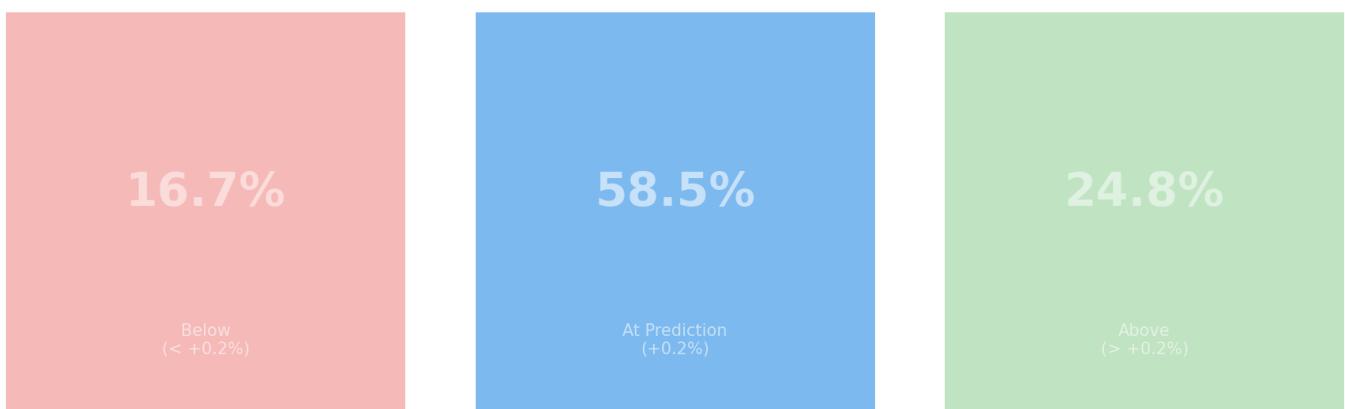
## PPI Core MoM - Direct Impact Model



## 7. Direct Impact - Outcome Probability Matrix

Probability vs direct impact ensemble (+0.23%):

**PPI Core Direct Impact MoM Outcome Probability Matrix (vs Ensemble: +0.23%)**



# PPI Core Predictor - Forecast Report

Generated: 2026-02-27 15:25

## 8. Model Performance Metrics

### Full Model:

#### Regression:

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:

Gb Classifier - Accuracy: 0.3478 | Log Loss: 3.5580

Rf Classifier - Accuracy: 0.2609 | Log Loss: 2.0973

### Direct Impact Model:

#### Regression:

Gradient Boosting - MAE: 0.1491 | RMSE: 0.2194 | R2: -0.4219

Random Forest - MAE: 0.1375 | RMSE: 0.1924 | R2: -0.0931

Ridge - MAE: 0.1694 | RMSE: 0.2390 | R2: -0.6881

#### Classification:

Gb Classifier - Accuracy: 0.3043 | Log Loss: 3.6407

Rf Classifier - Accuracy: 0.3043 | Log Loss: 2.1190