

PPI Predictor - Forecast Report

Generated: 2026-02-27 16:22

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	-0.0460%
Random Forest	-0.0747%
Ridge	-1.0599%
Ensemble	-0.2742%
90% Confidence Range	[-1.0496%, +0.5011%]

Model predicts LOWER than expected (-0.574pp below consensus).

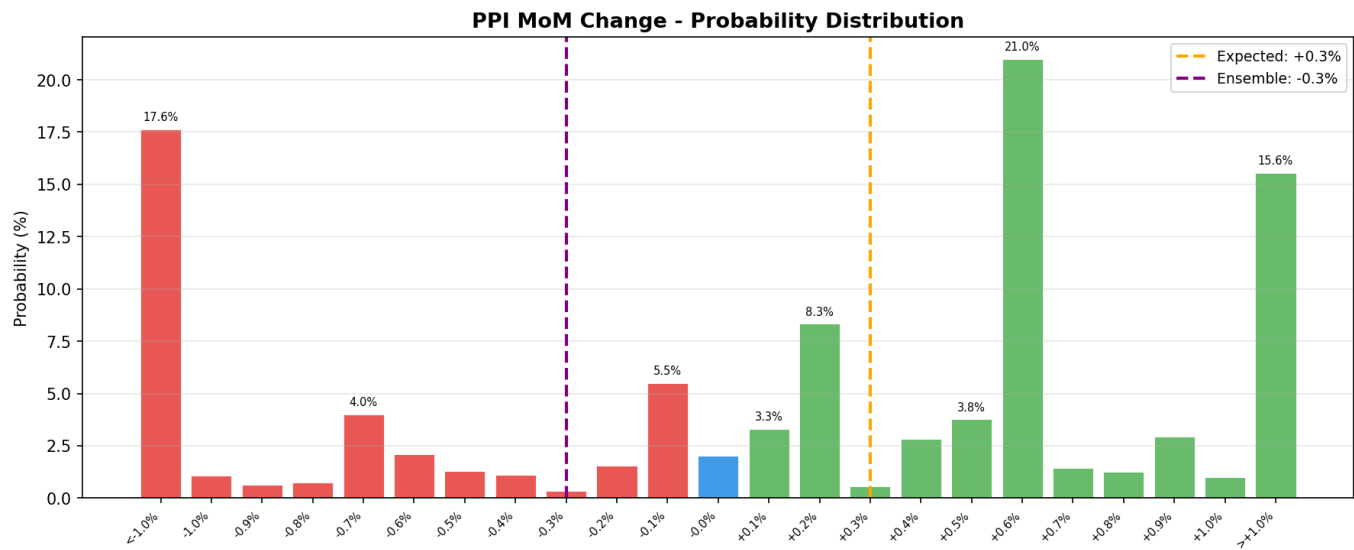
3. Probability Distribution (Classification)

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

PPI MoM	Prob %	Distribution
<-1.0%	17.6%	<div></div>
-1.0%	1.1%	<div></div>
-0.9%	0.7%	<div></div>
-0.8%	0.8%	<div></div>
-0.7%	4.0%	<div></div>
-0.6%	2.1%	<div></div>
-0.5%	1.3%	<div></div>
-0.4%	1.1%	<div></div>
-0.3%	0.3%	<div></div>
-0.2%	1.6%	<div></div>
-0.1%	5.5%	<div></div>
-0.0%	2.0%	<div></div>
+0.1%	3.3%	<div></div>
+0.2%	8.3%	<div></div>
+0.3%	0.6%	<div></div>
+0.4%	2.8%	<div></div>
+0.5%	3.8%	<div></div>
+0.6%	21.0%	<div></div>
+0.7%	1.4%	<div></div>
+0.8%	1.2%	<div></div>
+0.9%	2.9%	<div></div>
+1.0%	1.0%	<div></div>
>+1.0%	15.6%	<div></div>

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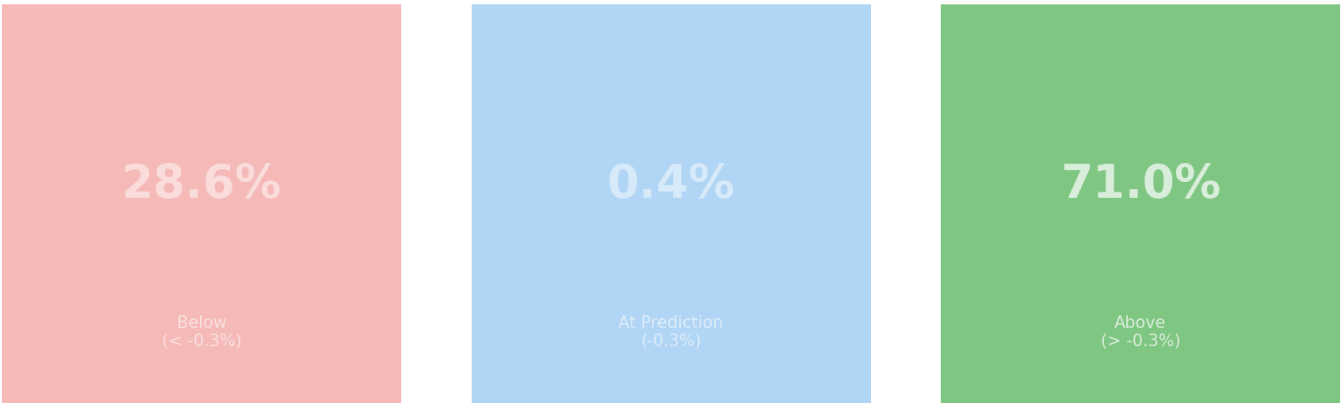
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4. Outcome Probability Matrix

Probability of outcome vs ensemble prediction (-0.27%):

PPI MoM Outcome Probability Matrix (vs Ensemble: -0.27%)



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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	-0.1002%
Random Forest	-0.0307%
Ridge	-1.0755%
Ensemble	-0.3014%
90% Confidence Range	[-1.0861%, +0.4832%]

Direct impact model predicts LOWER (-0.601pp below consensus).

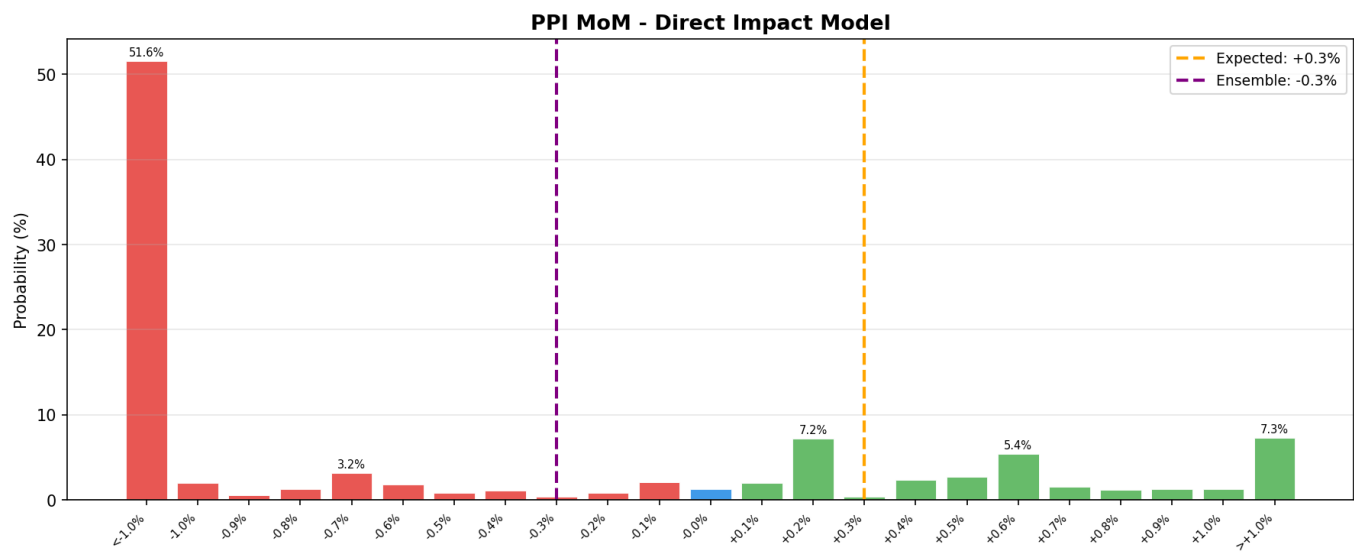
6. Direct Impact - Probability Distribution

Probability using only external indicators:

PPI MoM	Prob %	Distribution
<-1.0%	51.6%	<div></div>
-1.0%	2.0%	<div></div>
-0.9%	0.6%	<div></div>
-0.8%	1.3%	<div></div>
-0.7%	3.2%	<div></div>
-0.6%	1.8%	<div></div>
-0.5%	0.8%	<div></div>
-0.4%	1.1%	<div></div>
-0.3%	0.4%	<div></div>
-0.2%	0.9%	<div></div>
-0.1%	2.1%	<div></div>
-0.0%	1.3%	<div></div>
+0.1%	2.0%	<div></div>
+0.2%	7.2%	<div></div>
+0.3%	0.4%	<div></div>
+0.4%	2.4%	<div></div>
+0.5%	2.8%	<div></div>
+0.6%	5.4%	<div></div>
+0.7%	1.6%	<div></div>
+0.8%	1.2%	<div></div>
+0.9%	1.3%	<div></div>
+1.0%	1.3%	<div></div>
>+1.0%	7.3%	<div></div>

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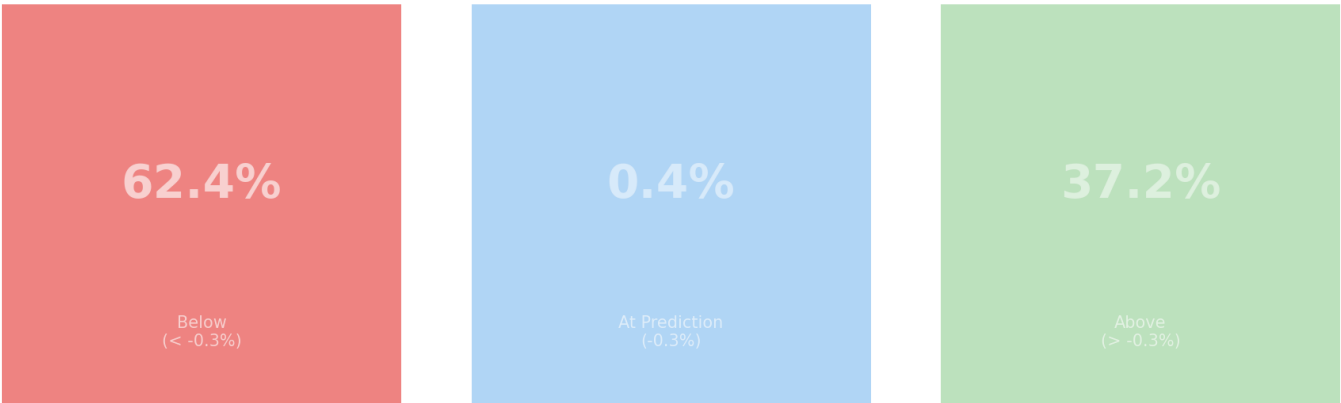
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7. Direct Impact - Outcome Probability Matrix

Probability vs direct impact ensemble (-0.30%):

PPI Direct Impact MoM Outcome Probability Matrix (vs Ensemble: -0.30%)



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8. Model Performance Metrics

Full Model:

Regression:

Gradient Boosting - MAE: 0.6226 | RMSE: 0.7504 | R2: -0.0075
Random Forest - MAE: 0.6446 | RMSE: 0.7888 | R2: -0.1132
Ridge - MAE: 1.1622 | RMSE: 1.3756 | R2: -2.3855

Classification:

Gb Classifier - Accuracy: 0.0833 | Log Loss: 4.2436
Rf Classifier - Accuracy: 0.1667 | Log Loss: 3.1293

Direct Impact Model:

Regression:

Gradient Boosting - MAE: 0.6660 | RMSE: 0.7921 | R2: -0.1225
Random Forest - MAE: 0.6661 | RMSE: 0.8154 | R2: -0.1896
Ridge - MAE: 1.0924 | RMSE: 1.3091 | R2: -2.0660

Classification:

Gb Classifier - Accuracy: 0.0833 | Log Loss: 7.6155
Rf Classifier - Accuracy: 0.1389 | Log Loss: 3.1282