

PPI Core Predictor - Forecast Report

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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

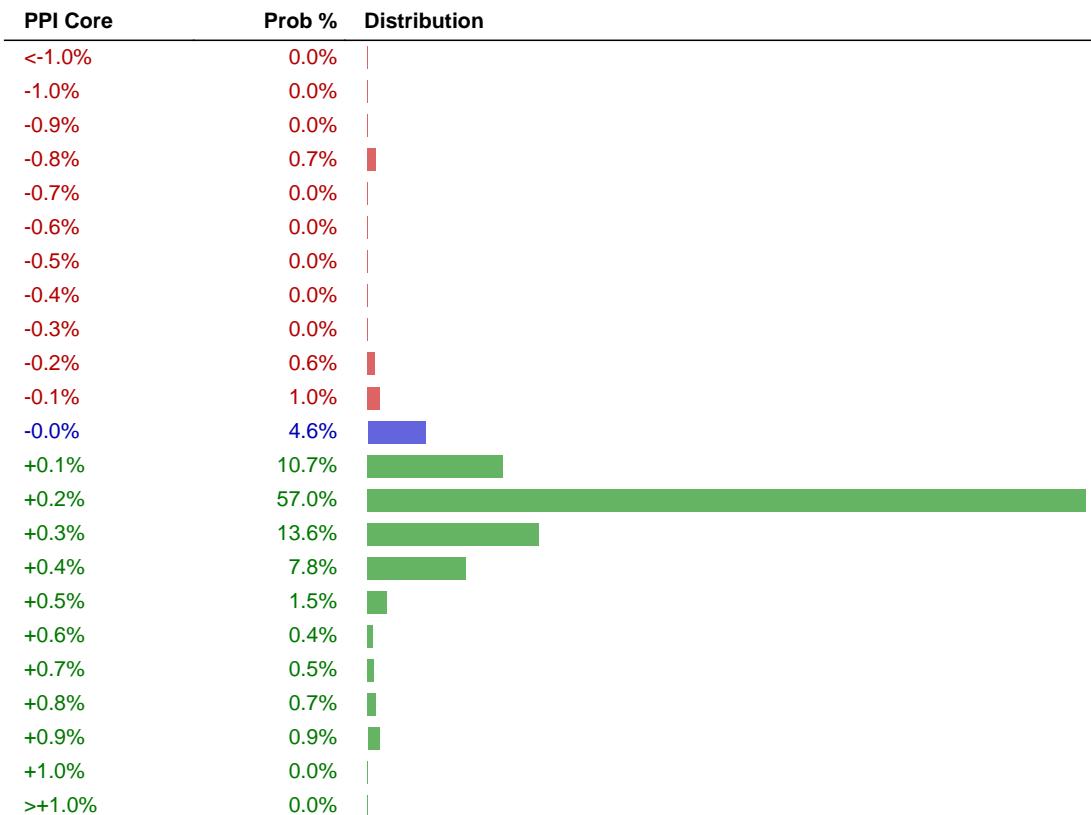
Market Expected MoM: +0.30%

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.

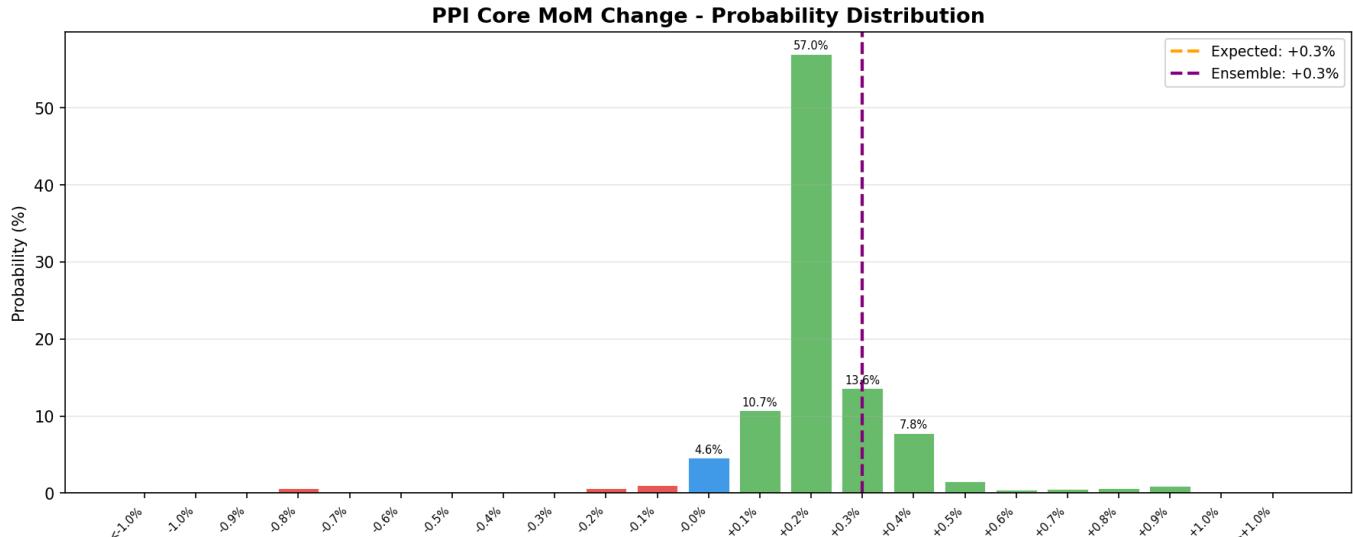
3. Probability Distribution (Classification)

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



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4. 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