

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

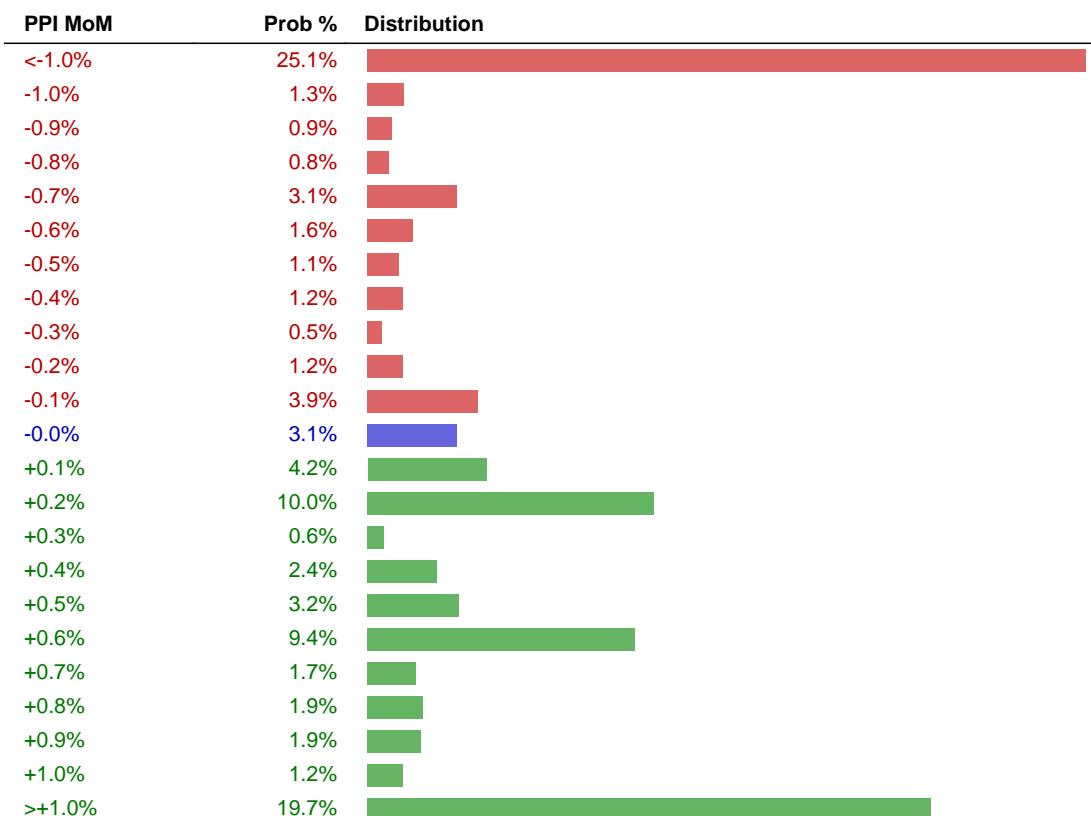
Market Expected MoM: +0.30%

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).

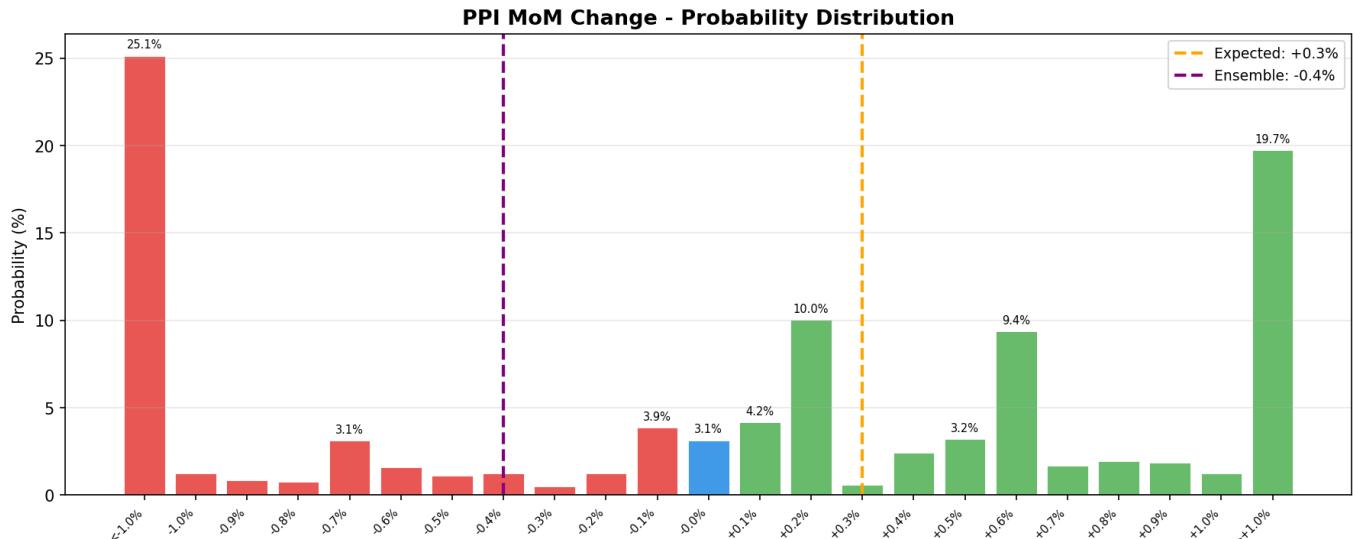
3. Probability Distribution (Classification)

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



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4. Outcome Probability Matrix

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

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



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DIRECT IMPACT MODEL

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

5. Direct Impact - Regression Estimates

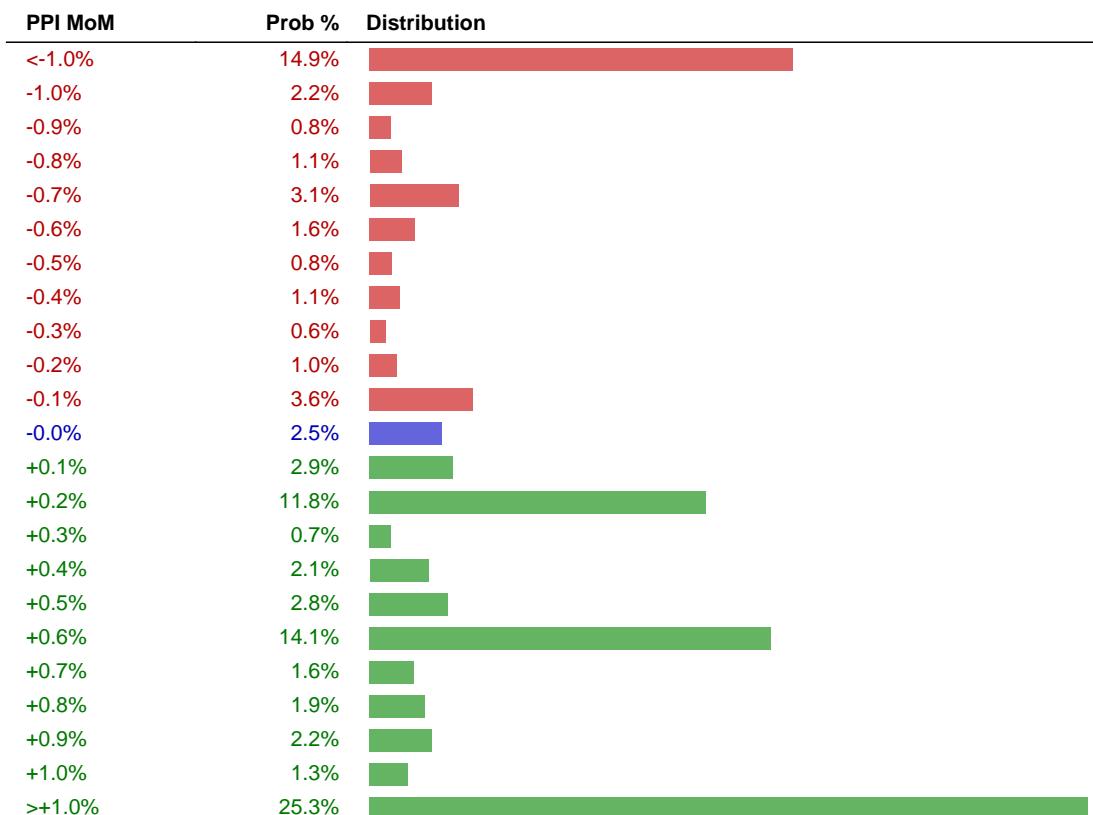
Market Expected MoM: +0.30%

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).

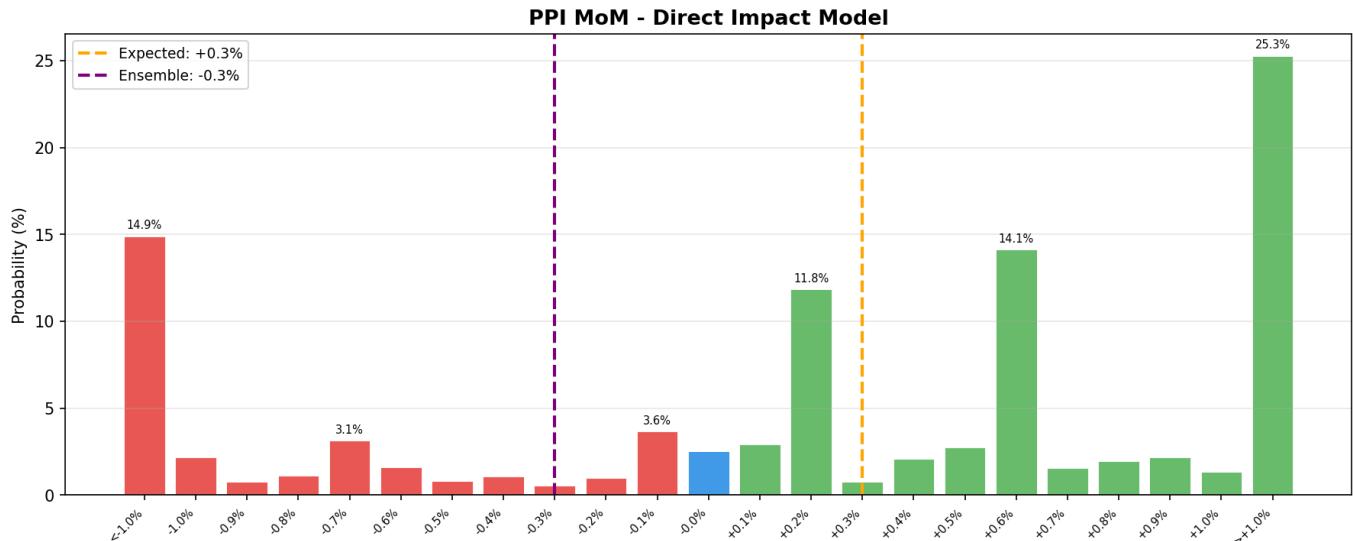
6. Direct Impact - Probability Distribution

Probability using only external indicators:



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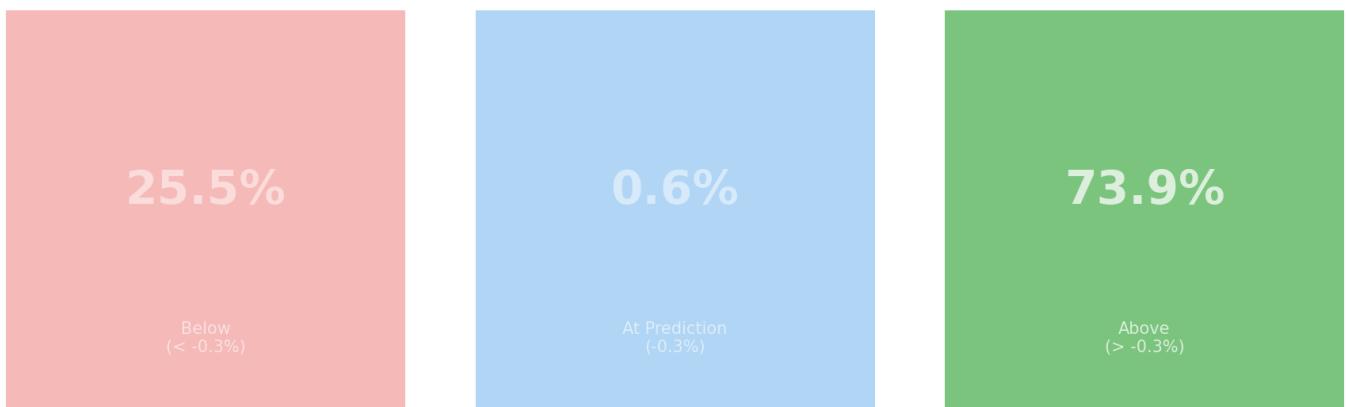
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7. Direct Impact - Outcome Probability Matrix

Probability vs direct impact ensemble (-0.32%):

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



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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