

# 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

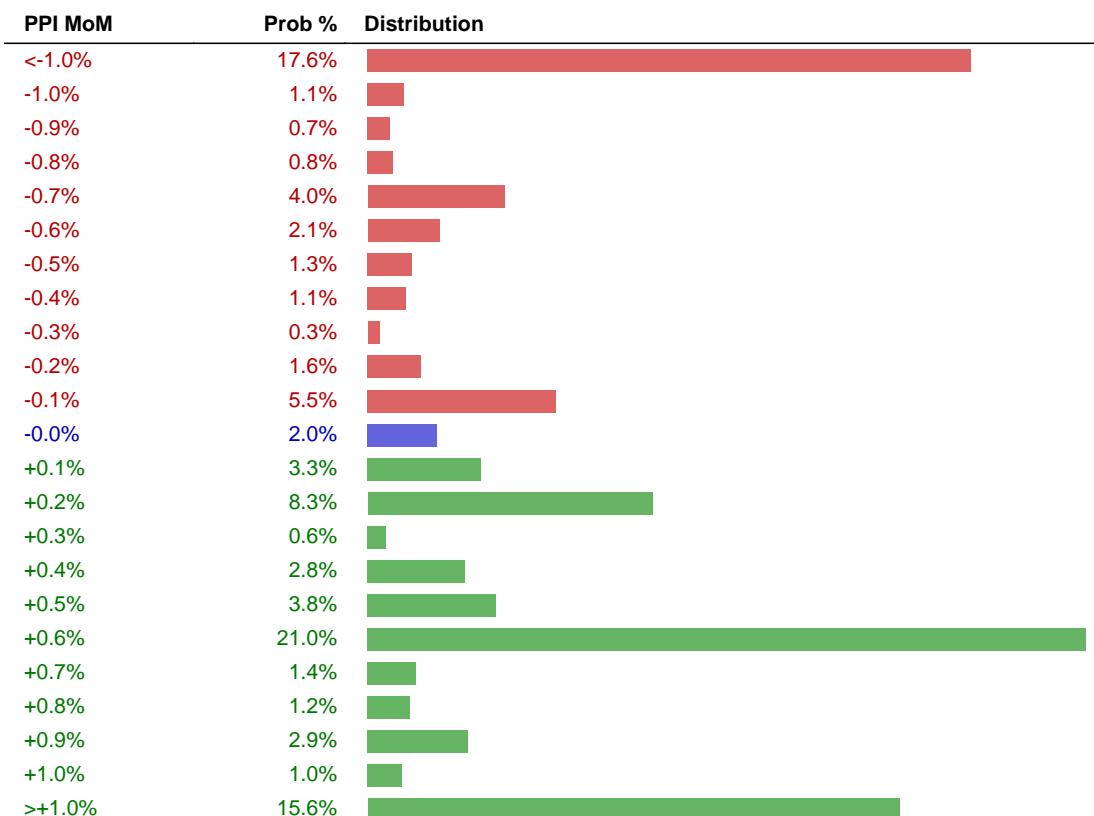
Market Expected MoM: +0.30%

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)

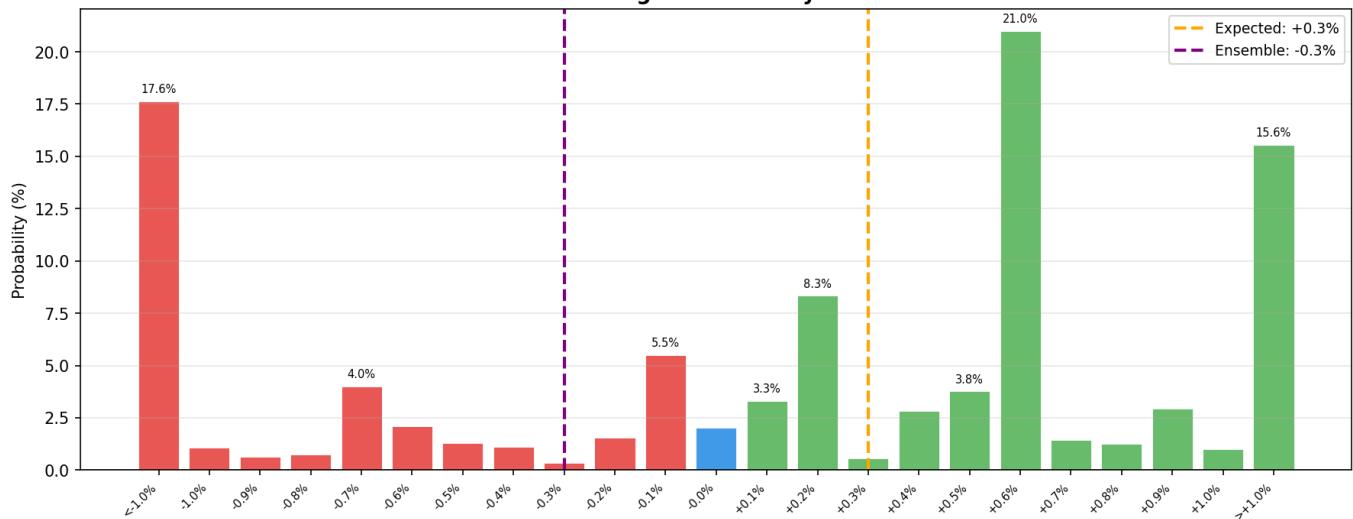
Probability that PPI MoM change falls in each 0.1% bin:



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PPI MoM Change - Probability Distribution



## 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

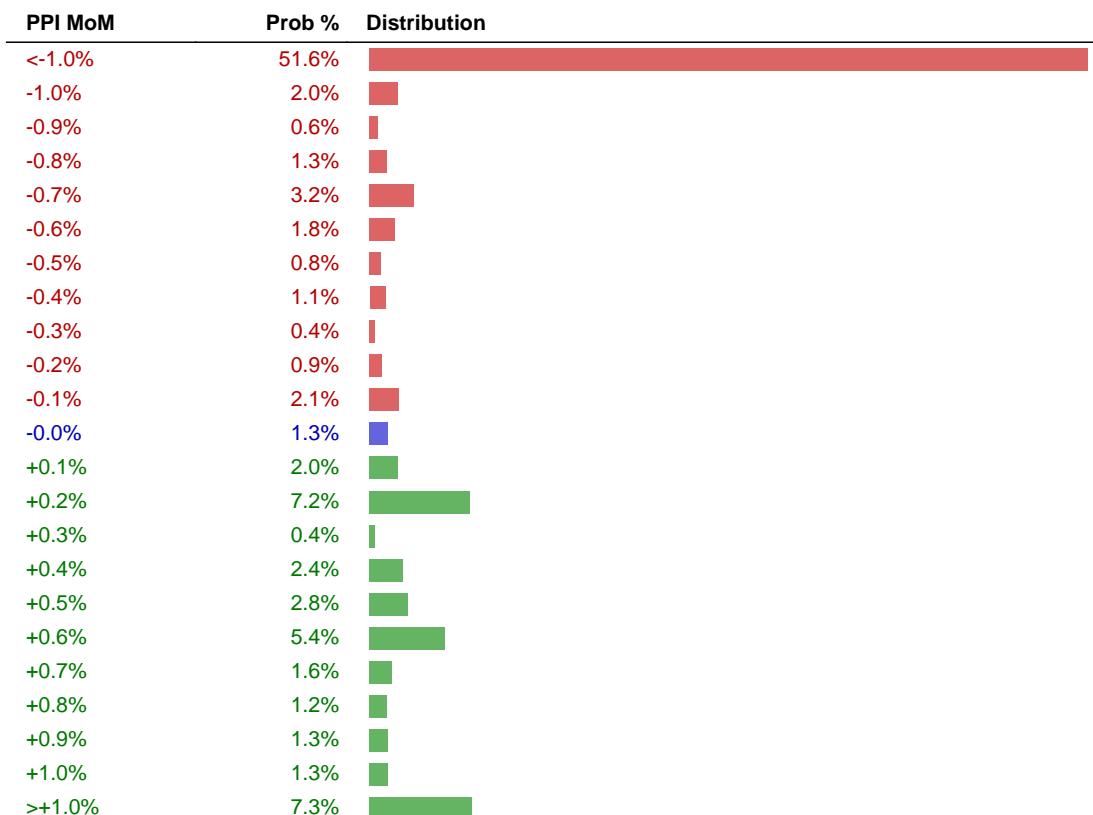
Market Expected MoM: +0.30%

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).*

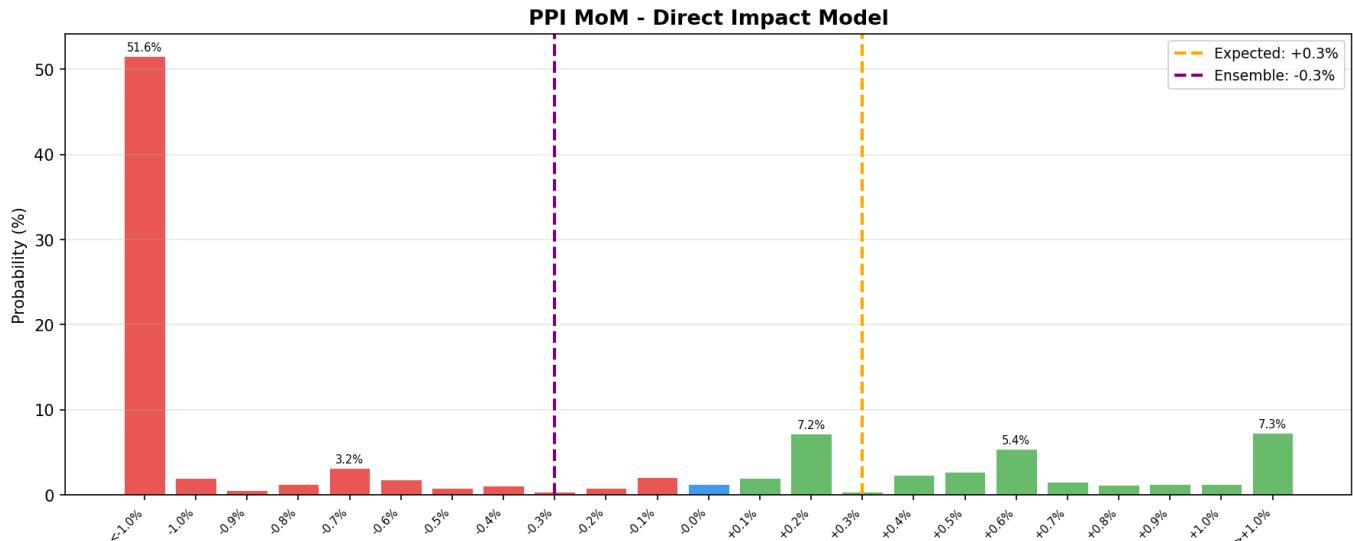
### 6. Direct Impact - Probability Distribution

Probability using only external indicators:



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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