

PPI Core Predictor - Forecast Report

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1. Historical Summary

Data period (months)	149
Avg MoM change	0.2225%
Std MoM change	0.2194%
Positive months	86.5%
Latest PPI Core level	138.91
Latest YoY change	3.51%

2. Regression Point Estimates

Market Expected MoM: +0.30%

Gradient Boosting	+0.3837%
Random Forest	+0.3122%
Ridge	+0.4511%
Ensemble	+0.3766%
90% Confidence Range	[+0.2833%, +0.4699%]

Model predicts HIGHER than expected (+0.077pp above consensus).

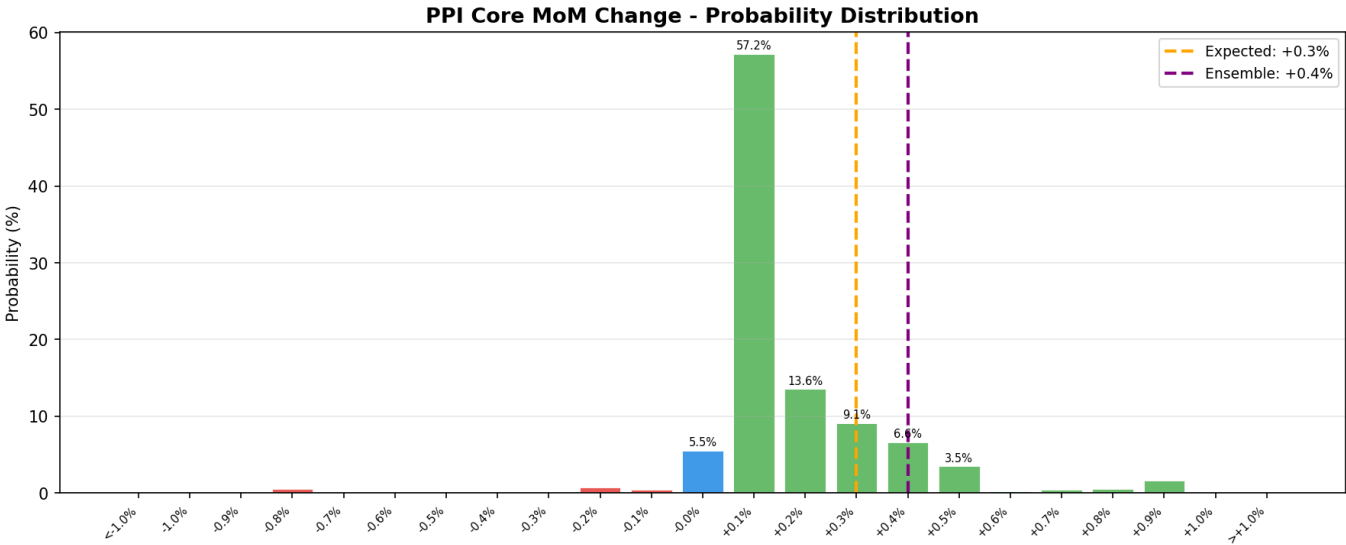
3. Probability Distribution (Classification)

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

PPI Core	Prob %	Distribution
<-1.0%	0.0%	
-1.0%	0.0%	
-0.9%	0.0%	
-0.8%	0.6%	
-0.7%	0.0%	
-0.6%	0.0%	
-0.5%	0.0%	
-0.4%	0.0%	
-0.3%	0.0%	
-0.2%	0.7%	
-0.1%	0.4%	
-0.0%	5.5%	
+0.1%	57.2%	
+0.2%	13.6%	
+0.3%	9.1%	
+0.4%	6.6%	
+0.5%	3.5%	
+0.6%	0.2%	
+0.7%	0.4%	
+0.8%	0.5%	
+0.9%	1.6%	
+1.0%	0.0%	
>+1.0%	0.0%	

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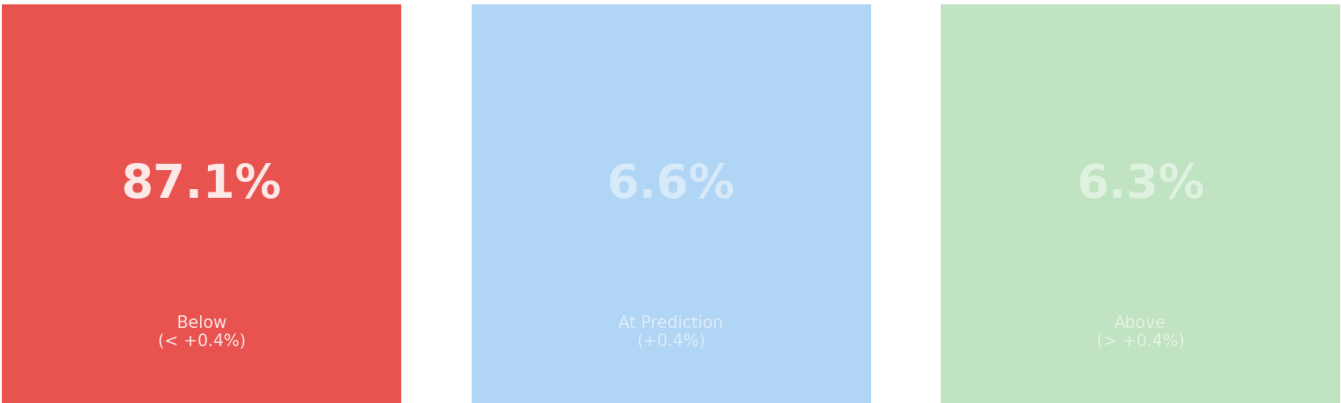
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4. Outcome Probability Matrix

Probability of outcome vs ensemble prediction (+0.38%):

PPI Core MoM Outcome Probability Matrix (vs Ensemble: +0.38%)



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DIRECT IMPACT MODEL

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

5. Direct Impact - Regression Estimates

Market Expected MoM: +0.30%

Gradient Boosting	+0.3186%
Random Forest	+0.2601%
Ridge	+0.4420%
Ensemble	+0.3351%
90% Confidence Range	[+0.2103%, +0.4598%]

Direct impact model closely agrees with market expectation.

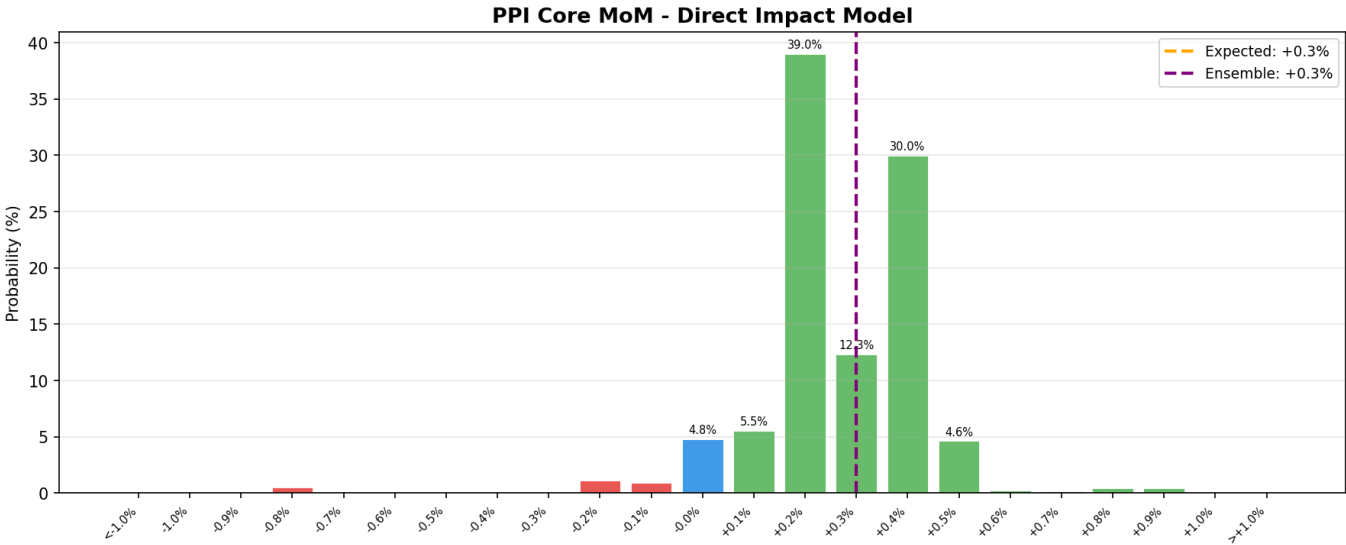
6. Direct Impact - Probability Distribution

Probability using only external indicators:

PPI Core	Prob %	Distribution
<-1.0%	0.0%	
-1.0%	0.0%	
-0.9%	0.0%	
-0.8%	0.5%	
-0.7%	0.0%	
-0.6%	0.0%	
-0.5%	0.0%	
-0.4%	0.0%	
-0.3%	0.0%	
-0.2%	1.1%	
-0.1%	0.9%	
-0.0%	4.8%	
+0.1%	5.5%	
+0.2%	39.0%	
+0.3%	12.3%	
+0.4%	30.0%	
+0.5%	4.6%	
+0.6%	0.2%	
+0.7%	0.2%	
+0.8%	0.4%	
+0.9%	0.4%	
+1.0%	0.0%	
>+1.0%	0.0%	

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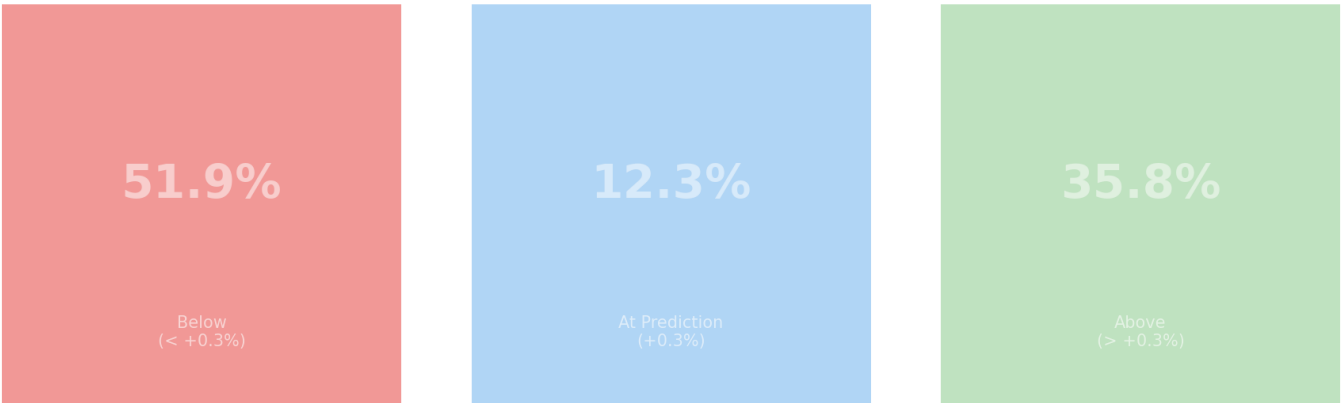
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7. Direct Impact - Outcome Probability Matrix

Probability vs direct impact ensemble (+0.34%):

PPI Core Direct Impact MoM Outcome Probability Matrix (vs Ensemble: +0.34%)



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8. Model Performance Metrics

Full Model:

Regression:

Gradient Boosting - MAE: 0.1254 | RMSE: 0.1879 | R2: -0.1572
Random Forest - MAE: 0.1140 | RMSE: 0.1723 | R2: 0.0267
Ridge - MAE: 0.1467 | RMSE: 0.1840 | R2: -0.1098

Classification:

Gb Classifier - Accuracy: 0.2174 | Log Loss: 13.8525
Rf Classifier - Accuracy: 0.0435 | Log Loss: 2.2031

Direct Impact Model:

Regression:

Gradient Boosting - MAE: 0.1249 | RMSE: 0.1827 | R2: -0.0942
Random Forest - MAE: 0.1163 | RMSE: 0.1740 | R2: 0.0075
Ridge - MAE: 0.1377 | RMSE: 0.1759 | R2: -0.0133

Classification:

Gb Classifier - Accuracy: 0.1304 | Log Loss: 9.8751
Rf Classifier - Accuracy: 0.0870 | Log Loss: 3.5244