The MASE can be very sensitive to a few series, and to optimize MASE it is worth concentrating on these. (This is actually not a good message for forecasting overall, as we want good forecasts for all series. Maybe we need to find a metric with similar properties to MASE but with a less skewed distribution.)

https://robjhyndman.com/hyndsight/tfc2/

https://robjhyndman.com/hyndsight/forecastmse/