Covariate Study Summary: Random Walk
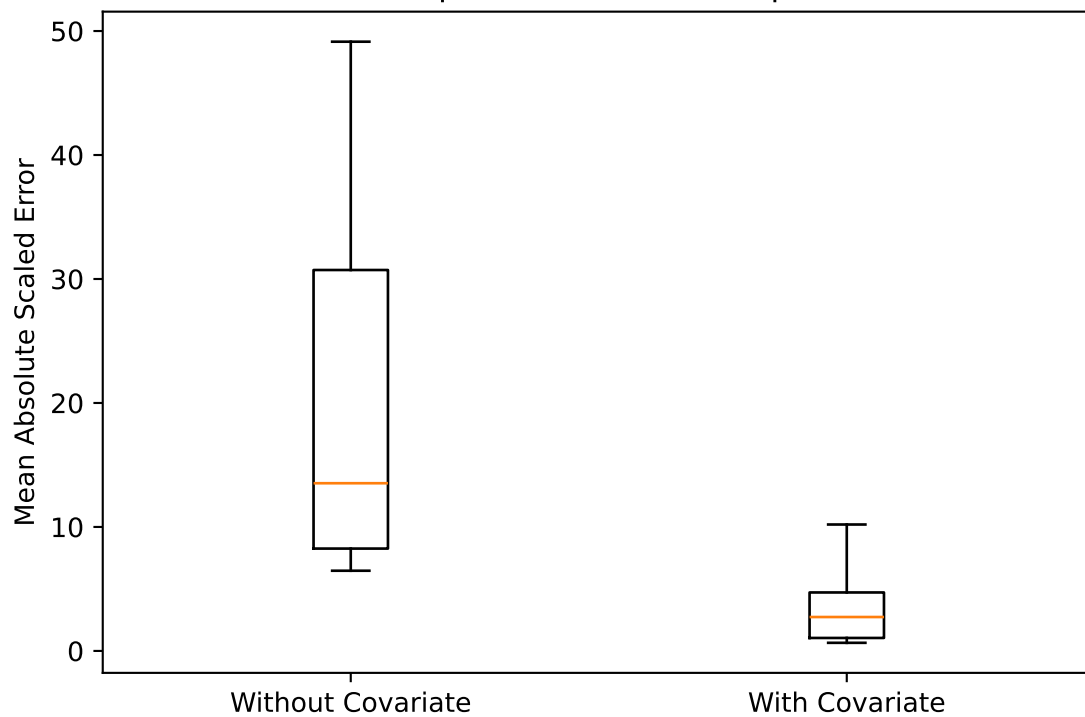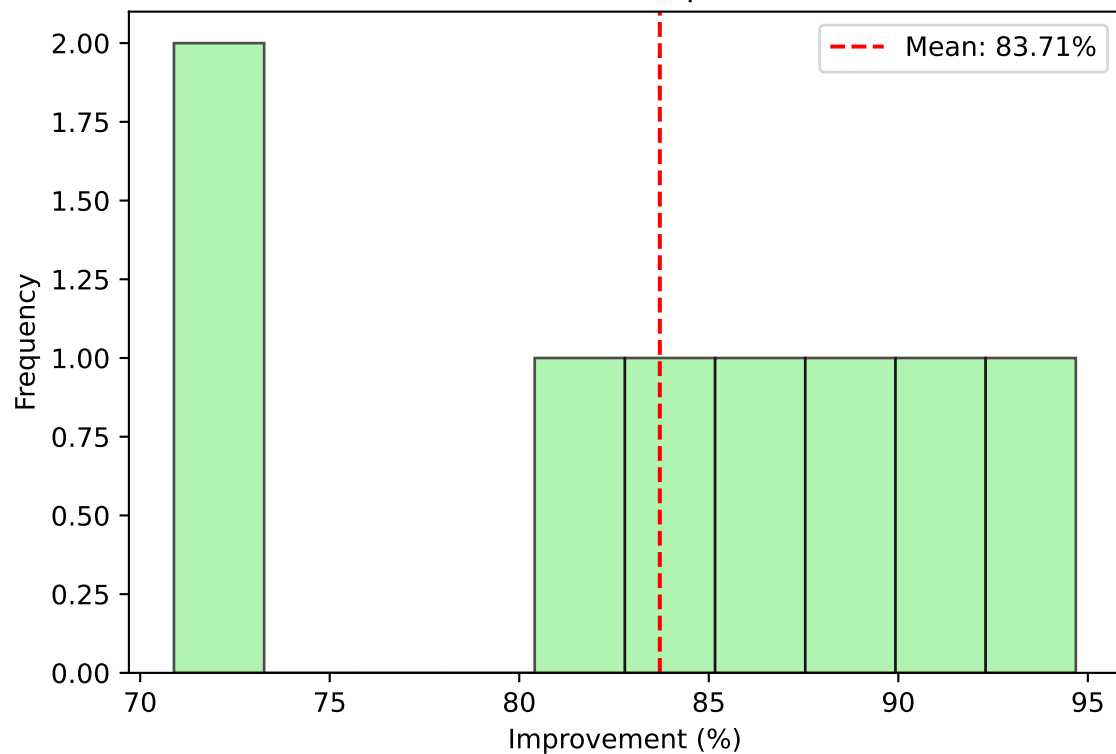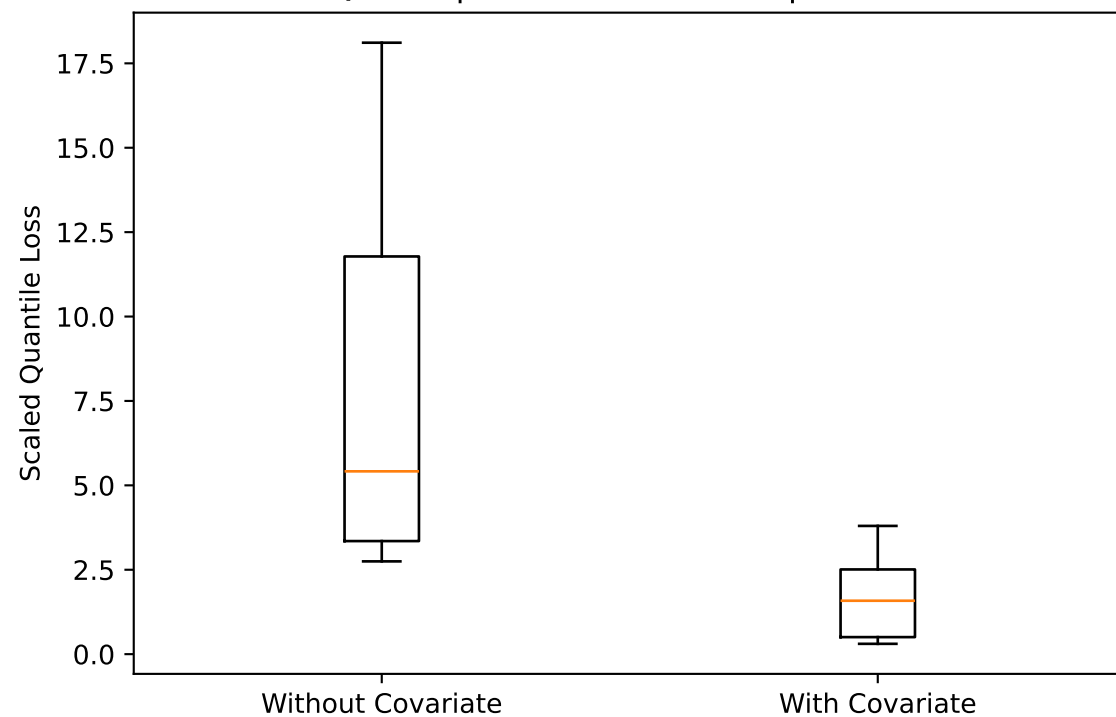
MASE Comparison Across All Experiments

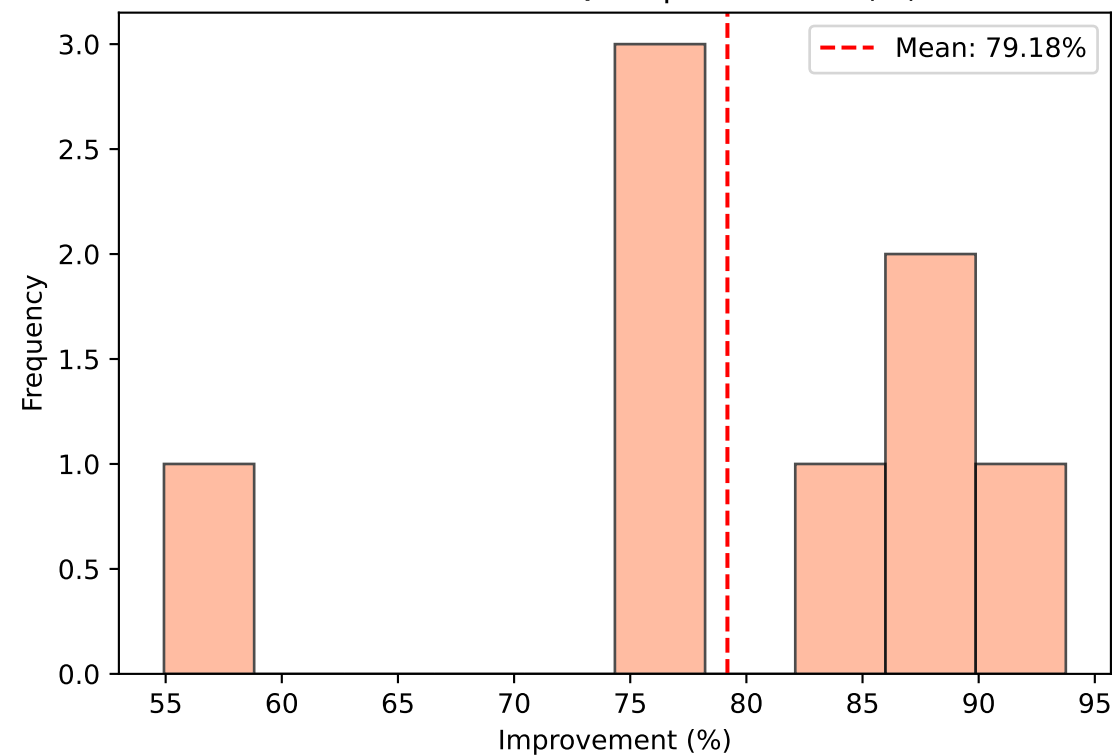Distribution of MASE Improvements (%)

Mean: 83.71%

SQL Comparison Across All Experiments

Distribution of SQL Improvements (%)

Mean: 79.18%

Detailed Statistics

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Covariate Study Detailed Results
Covariate Types: random_walk
Number of Experiments: 8

MASE Results:
- Without Covariate: 20.5914 ± 15.0338
- With Covariate: 3.4934 ± 3.0810
- Average Improvement: 83.71%
- Median Improvement: 85.03%

SQL Results:
- Without Covariate: 8.0061 ± 5.5901
- With Covariate: 1.6623 ± 1.2453
- Average Improvement: 79.18%
- Median Improvement: 80.40%

Study Parameters:
- Weight: 1.0
- Relation: additive
- Train Ratio: 0.6
- Covariate Weights: Randomized per experiment (Dirichlet distribution)

Best Performing Experiment (MASE):
- Experiment 7: 94.68% improvement

Worst Performing Experiment (MASE):
- Experiment 6: 70.89% improvement
```