|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| M4 Monthly (N=48,000): OWA | | | | | | |
| **Method** | **Micro** | **Industry** | **Macro** | **Finance** | **Demographic** | **Other** |
| **RNN Methods** | | | | | | |
| DeepAR |  |  |  |  |  |  |
| DeepState |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
| **Benchmark Methods** | | | | | | |
| Naïve |  |  |  |  |  |  |
| Comb |  |  |  |  |  |  |
| ARIMA |  |  |  |  |  |  |
| ETS |  |  |  |  |  |  |
| ETSARIMA |  |  |  |  |  |  |
| Legaki & Koutsouri |  |  |  |  |  |  |
|  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |