**Data:** **m4\_monthly, freq: M, N=48,000**

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| M4 Monthly (N=48,000) | | | | | | |
| **Method** | **OWA** | **sMAPE** | **MASE** | **Epochs** | **Batches** | **Passes** |
| **Benchmark Methods** | | | | | | |
| Naïve2 | 1.000 | 0.144 | 1.063 |  |  |  |
| Comb | 0.920 | 0.134 | 0.966 |  |  |  |
| ARIMA | 0.903 | 0.134 | 0.93 |  |  |  |
| ETS | 0.915 | 0.135 | 0.948 |  |  |  |
| ETSARIMA |  |  |  |  |  |  |
| Legaki & Koutsouri | 0.905 | 0.130 | 0.966 |  |  |  |
| **M4 Competition Methods** | | | | | | |
| Smyl | 0.836 | 0.121 | 0.884 |  |  |  |
| Montero-Manso, et al. | 0.858 | 0.126 | 0.893 |  |  |  |
| **RNN Methods** | | | | | | |
| DeepAR | 0.961 | 0.136 | 1.047 | 500 | 100 |  |
| DeepState |  |  |  |  |  |  |
| DF-RNN |  |  |  |  |  |  |
| MQ-RNN |  |  |  |  |  |  |

**Data:** **m4\_quarterly, freq: Q, N=24,000**

**Data:** **m4\_yearly, freq: Y, N=23,000**