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

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| M4 Monthly (N=48,000) | | | | | | | | |
|  | **Setting: A/B** | | | **Setting: B/B** | | |  |  |
| **Method** | **OWA** | **sMAPE** | **MASE** | **OWA** | **sMAPE** | **MASE** | **Epochs / Batches** | **Passes** |
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| DeepAR\* |  |  |  |  |  |  |  |  |
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| M4 Monthly (N=48,000) | | | | | | | |
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| **Evaluation: M4 Monthly Industry (N=10,017)** | | | | | | | |
| **Method** | **OWA** | **sMAPE** | **MASE** |  | **epochs** | **batches** | **passes** |
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| M4 Monthly (N=48,000): DeepAR | | | | | | | |
| **OWA** | **sMAPE** | **MASE** | **Training data** | **epochs** | **batches** | **passes** | **ID Feat.** |
| Evaluation data: M4 Monthly Industry (N=10,017) | | | | | | | |
|  | 0.147 | 1.213 | Monthly | 100 | 50 | 3.3 | False |
|  | 0.144 | 1.129 | Monthly Industry | 100 | 50 | 16 | False |
|  | 0.146 | 1.216 | Monthly Industry | 100 | 50 | 16 | True |
|  | 0.142 | 1.119 | Monthly | 200 | 100 |  |  |
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| M4 Monthly (N=48,000): DeepAR | | | | | |
| **OWA** | **Training data** | **Epochs** | **Batches** | **Passes** | **ID Feat.** | |
| **Evaluation: Monthly Industry (N=10,017)** | | | | | |
| 1.054 ± 0.040 | Monthly | 100 | 50 | 3.3 | False | |
| 1.010 ± 0.031 | Monthly Industry | 100 | 50 | 16 | False | |
|  | Monthly | 200 | 100 |  |  | |
|  | Monthly Industry | 200 | 100 |  |  | |

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| M4 Monthly (N=48,000) | | | | | | | | | | |
| Method | Training data: Monthly | | | | Training data: Monthly Industry | | | |  |  |
|  | OWA | sMAPE | MASE | Passes | OWA | sMAPE | MASE | Passes | Epochs | Batches |
| DeepAR |  |  |  |  |  |  |  |  |  |  |
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| M4 Monthly (N=48,000) | | | | | | | | | | |
| Method |  |  |  |  |  |  |  |  |  |  |
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**Data:** **m4\_quarterly, freq: Q, N=24,000**

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