M4 SKOLR KooPA N-HiTS N-BEATS PatchTST TimesNet DLinear MICN KNF FiLM Autoformer

blue respectively.

0.843

OWA

0.858

0.861

0.862

Table 8: Comparison of Models for short-term prediction. Best results and second best results are highlighted in red and

	sMAPE	13.291	13.352	13.371	13.466	13.517	13.394	13.866	14.532	13.986	14.012	14.786
Year	MASE	2.996	2.997	3.025	3.059	3.031	3.004	3.006	3.359	3.029	3.071	3.349
	OWA	0.784	0.786	0.790	0.797	0.795	0.787	0.802	0.867	0.804	0.815	0.874
	sMAPE	9.986	10.159	10.454	10.074	10.847	10.101	10.689	11.395	10.343	10.758	12.125
Quarter	MASE	1.166	1.189	1.219	1.163	1.315	1.183	1.294	1.379	1.202	1.306	1.483
	OWA	0.878	0.895	0.919	0.881	0.972	0.890	0.957	1.020	0.965	0.905	1.091
	sMAPE	12.536	12.730	12.794	12.801	14.584	12.866	13.372	13.829	12.894	13.377	15.530
Month	MASE	0.921	0.953	0.960	0.955	1 167	0.964	1.014	1.082	0.085	0.004	1 277

	0 1111	00	01700	0.770	0.777	0.770	0.707	0.002	0.007	0.00	0.010	0.07
Quarter	sMAPE	9.986	10.159	10.454	10.074	10.847	10.101	10.689	11.395	10.343	10.758	12.125
	MASE	1.166	1.189	1.219	1.163	1.315	1.183	1.294	1.379	1.202	1.306	1.483
	OWA	0.878	0.895	0.919	0.881	0.972	0.890	0.957	1.020	0.965	0.905	1.091
Month	sMAPE	12.536	12.730	12.794	12.801	14.584	12.866	13.372	13.829	12.894	13.377	15.530
	MASE	0.921	0.953	0.960	0.955	1.167	0.964	1.014	1.082	0.985	0.994	1.277
	OWA	0.867	0.901	0.895	0.893	1.055	0.898	0.940	0.998	0.985	0.944	1.139
Others	sMAPE	4.652	4.861	4.696	5.008	6.184	4.982	4.894	6.151	4.753	5.259	5.841
	MASE	3.233	3.124	3.130	3.233	3.443	4.818	3.358	4.263	3.138	3.608	4.308
	OWA	0.999	1.004	0.988	1.070	1.140	1.048	1.044	1.319	1.019	1.122	1.294
Average	sMAPE	11.704	11.863	11.960	11.910	13.022	11.930	12.418	13.023	12.126	12.489	14.057
	MASE	1.572	1.595	1.606	1.613	1.814	1.597	1.656	1.856	1.641	1.690	1.954

0.954

0.867

0.960

0.891

0.874

0.902

1.029