

- MAE is Mean Absolute Error,
- RMSE is Root Mean Squared Error
- RMSE is Root Mean Squared Error - RMSLE is Root Mean Squared Logarithmic Error
- MIS is Mean Interval Score

- PS is Pinball Score

- small "s" means "scaled" divided by in-sample mean
- small "r" stands for "relative" value divided by similar from a benchmark model
- RMSSE, MASE, RMSSLE, MSPS, MSIS are scaled errors, with in-sample first differences in the denominator