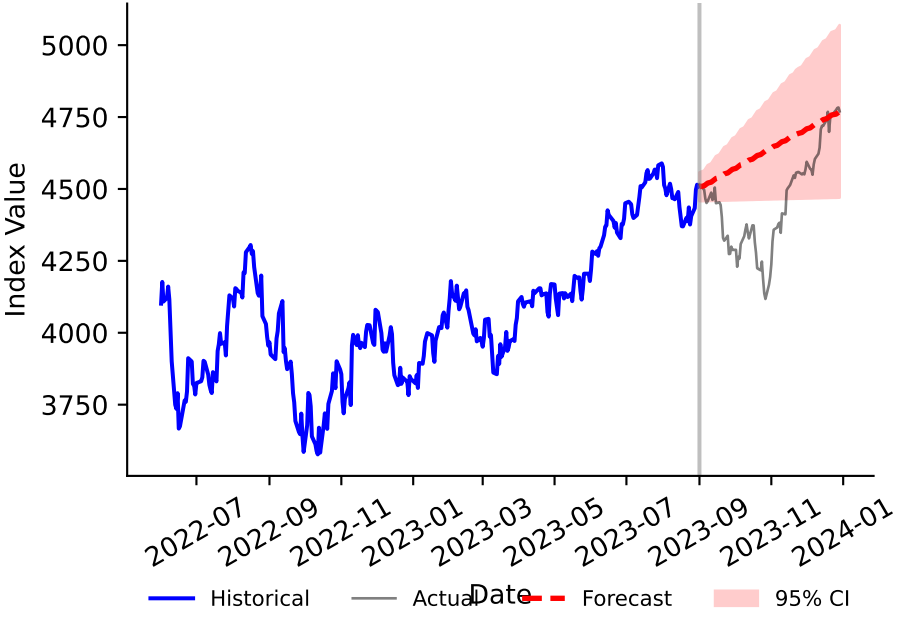
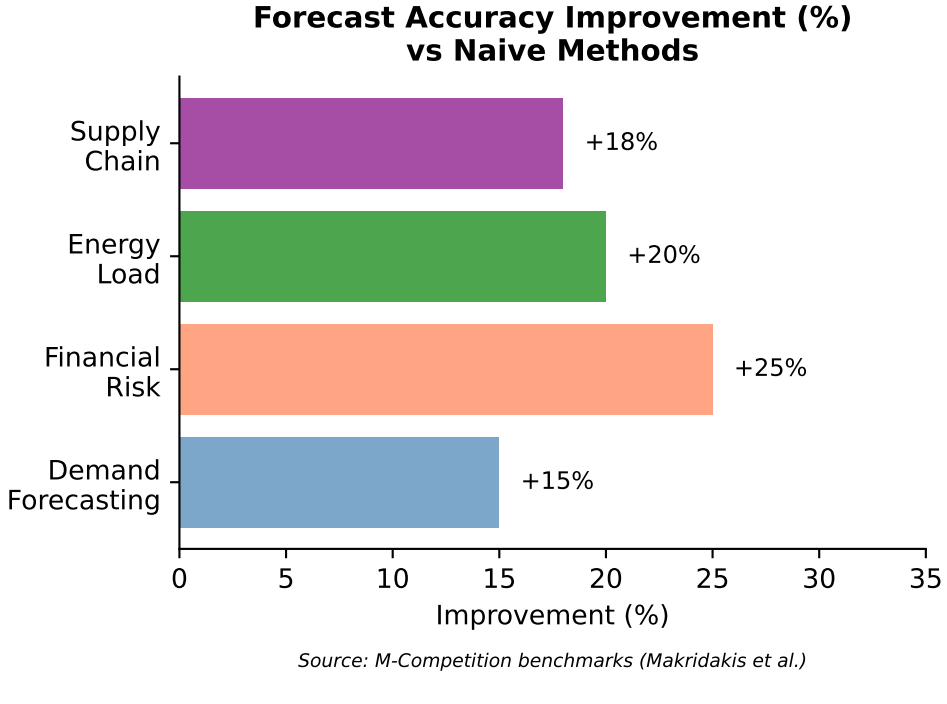

S&P 500: Historical vs Forecast
Index Value
5000
4750
4500
4250
4000
3750
2022-07
2022-09
2022-11
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
Date
Historical
Actual
Forecast
95% CI


Forecast Accuracy Improvement (%)
vs Naive Methods
Supply Chain
+18%
Energy Load
+20%
Financial Risk
+25%
Demand Forecasting
+15%
0
5
10
15
20
25
30
35
Improvement (%)
Source: M-Competition benchmarks (Makridakis et al.)