S&P 500: Historical vs Forecast

Forecast Accuracy Improvement (%) vs Naive Methods

Supply Chain: +18%
Energy Load: +20%
Financial Risk: +25%
Demand Forecasting: +15%
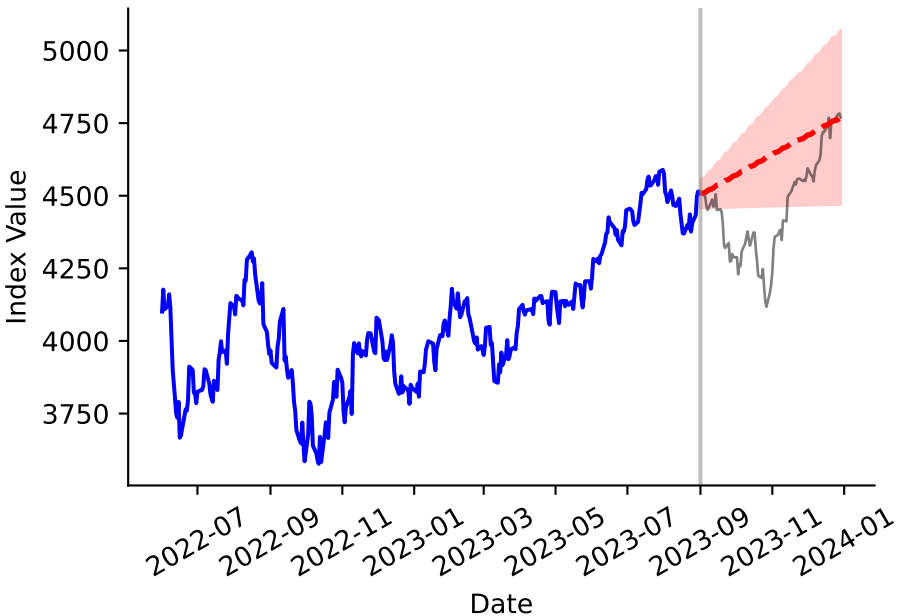
— Historical — Actual --- Forecast ▨ 95% CI
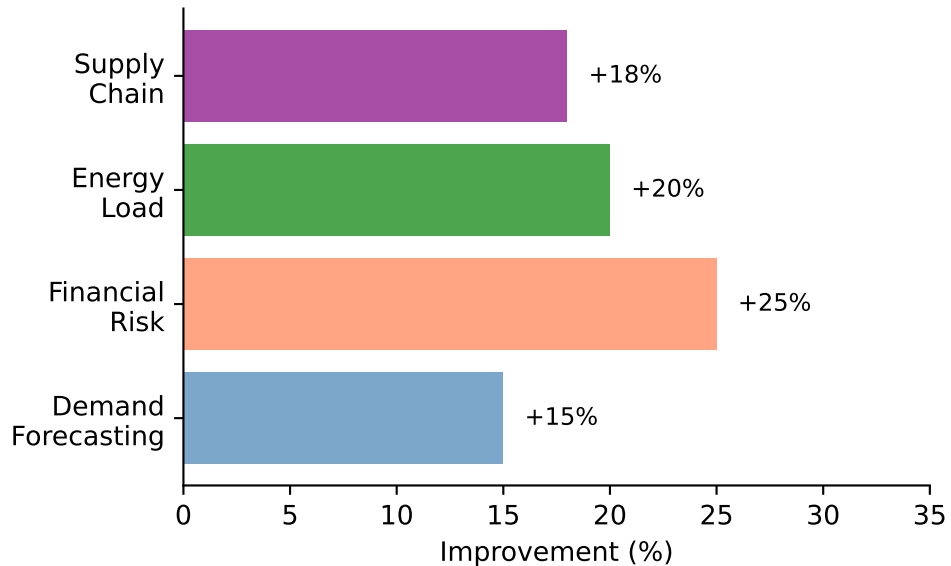
Source: M4-Competition (Makridakis et al., 2018)