

Industrial Production

	RMSE h:1	hit h:1	rank h:1
R3	0.02	0.64	4
zew	0.03	0.58	9
naive	0.03	0.00	5
var_perc_dif.zeit3	0.02	0.62	1
var_perc_pword.zeit3	0.02	0.68	2
var_perc_dif.zeit	0.02	0.62	3
idio.MTI_all_Konjunktur	0.03	0.60	6
MTI_all_Arbeitsmarkt	0.03	0.65	7
MTI_all_Gegenwart	0.03	0.59	8

Table 1: Forecasted variable: ip, horizon: 1

	RMSE h:3	hit h:3	rank h:3
R3	0.04	0.69	1
zew	0.05	0.65	9
naive	0.05	0.00	8
var_perc_nword.zeit	0.04	0.55	2
var_perc_pword.zeit	0.04	0.53	3
var_perc_dif.zeit	0.04	0.50	4
idio.MTI_DE_Haushaltspolitik	0.05	0.58	5
MTI_all_Gegenwart	0.05	0.62	6
idio.MTI_all_Konjunktur	0.05	0.64	7

Table 2: Forecasted variable: ip, horizon: 3

	RMSE h:6	hit h:6	rank h:6
R3	0.06	0.74	1
zew	0.08	0.70	7
naive	0.08	0.00	9
var_perc_nword.zeit	0.06	0.60	2

	RMSE h:6	hit h:6	rank h:6
var_perc_pword.zeit	0.07	0.60	3
var_perc_pnword.zeit	0.07	0.62	4
idio.MTI_DE_Haushaltspolitik	0.07	0.64	5
MTI_all_Gegenwart	0.07	0.66	6
idio.MTI_all_Haushaltspolitik	0.08	0.56	8

Table 3: Forecasted variable: ip, horizon: 6

	RMSE h:12	hit h:12	rank h:12
R3	0.09	0.72	1
zew	0.11	0.68	5
naive	0.13	0.00	9
var_perc_pnword.zeit3.economic	0.09	0.70	2
var_perc_pword.zeit	0.10	0.65	3
var_perc_pword.zeit3	0.10	0.60	4
idio.MTI_DE_Haushaltspolitik	0.12	0.69	6
idio.MTI_DE_Gegenwart	0.12	0.67	7
MTI_all_Konjunktur	0.13	0.65	8

Table 4: Forecasted variable: ip, horizon: 12