

Dataset	Forecasting Horizon	Criteria	VMD--SSA--STACK	VMD--SSA--KNN	VMD--SSA--PLS	VMD--SSA--RIDGE	VMD--SSA--SVR	VMD--STACK	VMD--KNN	VMD--PLS	VMD--RIDGE	VMD--SVR	SSA--STACK	SSA--KNN	SSA--PLS	SSA--RIDGE	SSA--SVR	STACK	KNN	PLS	RIDGE	SVR
March	1 step ahead	MAE	<b>0.1965</b>	0.2210	0.2001	0.2014	0.2254	0.3498	0.3566	0.3516	0.3516	0.3669	0.2247	0.2771	0.2767	0.2289	0.2384	0.3799	0.3910	0.3770	0.3773	0.3781
		MAPE	<b>2.871%</b>	3.226%	2.910%	2.933%	3.288%	5.084%	5.195%	5.114%	5.115%	5.436%	3.291%	4.050%	4.042%	3.360%	3.546%	5.592%	5.750%	5.574%	5.578%	5.596%
		RMSE	<b>0.2599</b>	0.2884	0.2614	0.2633	0.2878	0.4576	0.4631	0.4584	0.4582	0.4739	0.2978	0.3604	0.3598	0.3047	0.3171	0.4939	0.5045	0.4922	0.4921	0.4936
	3 steps ahead	MAE	<b>0.1994</b>	0.2384	0.2058	0.2054	0.2493	0.4176	0.4228	0.4099	0.4096	0.4297	0.3717	0.3940	0.3838	0.3651	0.3797	0.4693	0.4731	0.4570	0.4567	0.4602
		MAPE	<b>2.899%</b>	3.483%	3.002%	2.998%	3.628%	6.053%	6.152%	5.942%	5.939%	6.363%	5.414%	5.755%	5.587%	5.337%	5.630%	6.955%	7.009%	6.787%	6.783%	6.846%
		RMSE	<b>0.2620</b>	0.3073	0.2695	0.2691	0.3176	0.5411	0.5464	0.5302	0.5301	0.5545	0.4931	0.5220	0.5001	0.4853	0.5059	0.6007	0.6045	0.5912	0.5911	0.5960
	6 steps ahead	MAE	<b>0.2269</b>	0.2844	0.2338	0.2299	0.3274	0.4365	0.4552	0.4312	0.4311	0.4670	0.4088	0.4383	0.4184	0.4072	0.4314	0.5417	0.5507	0.5145	0.5141	0.5175
		MAPE	<b>3.294%</b>	4.168%	3.412%	3.354%	4.791%	6.292%	6.607%	6.240%	6.239%	6.926%	5.913%	6.374%	6.069%	5.905%	6.357%	8.052%	8.262%	7.696%	7.687%	7.760%
		RMSE	<b>0.2948</b>	0.3724	0.3043	0.2999	0.4226	0.5665	0.5900	0.5570	0.5568	0.5974	0.5368	0.5792	0.5402	0.5357	0.5657	0.6969	0.7070	0.6636	0.6633	0.6688
	12 steps ahead	MAE	0.3441	0.4334	0.3207	<b>0.3138</b>	0.5295	0.5239	0.5113	0.4540	0.4538	0.5170	0.4468	0.4881	0.4480	0.4410	0.4853	0.6277	0.6596	0.6022	0.6019	0.6070
		MAPE	4.976%	6.328%	4.656%	<b>4.557%</b>	8.041%	7.618%	7.294%	6.557%	6.556%	7.728%	6.447%	7.051%	6.474%	6.368%	7.175%	9.468%	10.070%	9.106%	9.098%	9.215%
		RMSE	0.4590	0.5768	0.4323	<b>0.4240</b>	0.7077	0.6641	0.6488	0.5795	0.5792	0.6646	0.5702	0.6269	0.5711	0.5687	0.6319	0.8017	0.8525	0.7739	0.7734	0.7799
April	1 step ahead	MAE	<b>0.2216</b>	0.2753	0.2300	0.2322	0.2410	0.4112	0.4488	0.4056	0.4053	0.4102	0.2759	0.3787	0.3284	0.2725	0.2797	0.4356	0.4665	0.4304	0.4302	0.4282
		MAPE	<b>4.331%</b>	5.355%	4.425%	4.479%	4.657%	7.841%	8.447%	7.682%	7.678%	7.749%	5.283%	7.128%	6.228%	5.588%	5.760%	8.391%	8.871%	8.218%	8.220%	8.249%
		RMSE	<b>0.3115</b>	0.3899	0.3211	0.3238	0.3317	0.5746	0.6169	0.5682	0.5679	0.5731	0.3740	0.5196	0.4442	0.3713	0.3800	0.6100	0.6460	0.6086	0.6084	0.6066
	3 steps ahead	MAE	<b>0.2253</b>	0.3114	0.2360	0.2378	0.2693	0.5340	0.5530	0.5189	0.5185	0.5255	0.4682	0.5121	0.4800	0.4616	0.4696	0.5692	0.5895	0.5625	0.5619	0.5612
		MAPE	<b>4.372%</b>	5.950%	4.532%	4.572%	5.182%	10.037%	10.288%	9.724%	9.719%	9.843%	8.797%	9.563%	8.871%	8.666%	8.851%	10.819%	11.116%	10.620%	10.621%	10.778%
		RMSE	<b>0.3173</b>	0.4373	0.3320	0.3340	0.3664	0.7375	0.7628	0.7155	0.7154	0.7242	0.6590	0.7143	0.6640	0.6446	0.6563	0.8019	0.8287	0.7937	0.7936	0.7953
	6 steps ahead	MAE	<b>0.2679</b>	0.3864	0.2833	0.2802	0.3631	0.6263	0.6321	0.5845	0.5840	0.5997	0.5442	0.5903	0.5558	0.5453	0.5623	0.7110	0.6940	0.6586	0.6579	0.6590
		MAPE	<b>5.211%</b>	7.290%	5.446%	5.375%	6.893%	11.479%	11.290%	10.628%	10.616%	10.822%	10.050%	10.741%	10.196%	10.146%	10.446%	12.938%	12.626%	11.755%	11.750%	11.868%
		RMSE	<b>0.3779</b>	0.5505	0.3981	0.3928	0.4950	0.8495	0.8691	0.8010	0.8003	0.8228	0.7534	0.8154	0.7577	0.7552	0.7833	0.9837	0.9669	0.9314	0.9308	0.9328
	12 steps ahead	MAE	0.4298	0.5333	<b>0.4203</b>	0.4226	0.6177	0.7314	0.6999	0.6418	0.6403	0.6955	0.6094	0.6648	0.5994	0.6103	0.6673	0.8551	0.8431	0.7970	0.7961	0.7939
		MAPE	7.984%	9.756%	<b>7.726%</b>	7.775%	11.060%	13.708%	12.354%	11.626%	11.596%	12.433%	11.239%	12.035%	10.980%	11.224%	12.322%	15.931%	15.142%	14.056%	14.051%	14.156%
		RMSE	0.6378	0.7744	<b>0.6274</b>	0.6308	0.8662	0.9783	0.9788	0.8724	0.8712	0.9494	0.8308	0.9113	0.8192	0.8334	0.9229	1.1675	1.1604	1.0974	1.0971	1.0995
May	1 step ahead	MAE	<b>0.2450</b>	0.2895	0.2577	0.2600	0.2603	0.4662	0.4872	0.4446	0.4443	0.4453	0.2867	0.3626	0.3329	0.2858	0.2893	0.4804	0.4963	0.4684	0.4684	0.4663
		MAPE	<b>3.510%</b>	4.129%	3.670%	3.703%	3.713%	6.658%	6.907%	6.357%	6.353%	6.366%	4.147%	5.197%	4.789%	4.122%	4.166%	6.838%	7.009%	6.670%	6.669%	6.663%
		RMSE	<b>0.3181</b>	0.3834	0.3321	0.3352	0.3366	0.5963	0.6250	0.5694	0.5690	0.5716	0.3745	0.4789	0.4313	0.3712	0.3739	0.6262	0.6490	0.6057	0.6053	0.6035
	3 steps ahead	MAE	<b>0.2560</b>	0.3223	0.2640	0.2670	0.2795	0.5604	0.5782	0.5267	0.5267	0.5277	0.4763	0.5022	0.4731	0.4736	0.4730	0.5912	0.5964	0.5720	0.5722	0.5686
		MAPE	<b>3.674%</b>	4.595%	3.764%	3.807%	3.991%	7.974%	8.182%	7.523%	7.522%	7.545%	6.848%	7.194%	6.800%	6.805%	6.809%	8.325%	8.350%	8.111%	8.113%	8.116%
		RMSE	<b>0.3291</b>	0.4270	0.3401	0.3434	0.3595	0.7221	0.7427	0.6915	0.6915	0.6980	0.6407	0.6676	0.6353	0.6491	0.6497	0.7927	0.7979	0.7675	0.7674	0.7648
	6 steps ahead	MAE	<b>0.2815</b>	0.4075	0.3006	0.2972	0.3443	0.6188	0.6464	0.6043	0.6041	0.6146	0.5547	0.5787	0.5637	0.5689	0.5788	0.7200	0.7408	0.7019	0.7017	0.6989
		MAPE	<b>4.049%</b>	5.770%	4.283%	4.238%	4.874%	8.841%	9.108%	8.594%	8.590%	8.747%	7.983%	8.255%	8.105%	8.126%	8.277%	10.038%	10.237%	9.838%	9.834%	9.874%
		RMSE	<b>0.3641</b>	0.5403	0.3921	0.3853	0.4536	0.8028	0.8362	0.7880	0.7879	0.8077	0.7405	0.7739	0.7433	0.7626	0.7780	0.9647	0.9908	0.9371	0.9368	0.9344
	12 steps ahead	MAE	0.4683	0.6035	0.4605	<b>0.4492</b>	0.5428	0.6723	0.6825	0.6386	0.6375	0.6557	0.6023	0.6317	0.6175	0.6128	0.6415	0.7675	0.8157	0.7571	0.7566	0.7572
		MAPE	6.645%	8.423%	6.438%	<b>6.294%</b>	7.513%	9.646%	9.537%	9.047%	9.030%	9.291%	8.706%	8.935%	8.807%	8.713%	9.102%	10.492%	11.030%	10.396%	10.390%	10.521%
		RMSE	0.6446	0.8380	0.6386	<b>0.6195</b>	0.7714	0.8605	0.8777	0.8204	0.8194	0.8541	0.7804	0.8238	0.7919	0.7966	0.8399	1.0324	1.0837	1.0173	1.0166	1.0119

**Note:** CUBIST as Meta-learner. BoxCox preprocessing the STACK Layer-1