

Table 1: Wilcoxon rank sum test with continuity correction for accuracy measured by sMAPE and MASE.

	sMAPE								MASE							
	ARIMA		LSTM		GRU		ARNN		ARIMA		LSTM		GRU		ARNN	
<b>EBIT</b>																
Naive	104060	**	108253	*	105896	*	100776	***	92371	***	100201	***	94920	***	100776	***
Snaive	104377	**	108609	.	106397	*	100852	***	95071	***	104367	**	97545	***	100852	***
Drift	104433	**	108432	*	106261	*	101461	***	92695	***	100699	***	95518	***	101461	***
Holt	104411	**	108468	*	106308	*	101201	***	90890	***	98929	***	93477	***	101201	***
ARIMA	-		120488		118010		113208.5		-		125564		119412		113208.5	
LSTM	110873		-		113137		107654	**	105797	*	-		108981	.	107654	**
GRU	113351		118224		-		110371	*	111949		122380		-		110371	*
<b>Net Income</b>																
Naive	107950	*	111253		109021	.	106059	**	96796	***	105738	*	99551	***	106059	**
Snaive	105602	**	108869	.	106371	*	103306	***	91432	***	101921	***	94087	***	103306	***
Drift	108577	*	111739		109567	.	106811	**	97478	***	106658	*	100363	***	106811	**
Holt	110710		114287		111957		109277	*	101857	***	110969		104737	**	109277	*
ARIMA	-		119270		116916		114233		-		126234		118946		114233	
LSTM	112091		-		113131		110227	*	105127	**	-		108142	*	110227	*
GRU	114445		118230		-		112801		112415		123219		-		112801	
<b>EPS</b>																
Naive	108586	*	110823		108646	.	105751	**	97243	***	102945	**	97417	***	105751	**
Snaive	106778	*	108857	.	106645	*	103527	***	94854	***	102017	***	94931	***	103527	***
Drift	109169	.	111298		109202	.	106417	**	97119	***	102809	**	97296	***	106417	**
Holt	109430	.	111637		109416	.	106618	**	97872	***	103685	**	98296	***	106618	**
ARIMA	-		118156		115819		113101		-		122622		115972		113101	
LSTM	113205		-		113246		110136	*	108739	.	-		109114	.	110136	*
GRU	115542		118115		-		112689		115389		122247		-		112689	

Note: . p < 0.1; \* p < 0.05; \*\* p < 0.01; \*\*\* p < 0.001

Wilcox Tests for point forecast accuracy

Wilcox Test for prediction interval accuracy

Table 2: Wilcoxon rank sum test with continuity correction for accuracy measured by sMIS.

	ARIMA		LSTM	GRU	ARNN		
<b>EBIT</b>							
Naive	102172	***	177865	166088		116112	
Snaive	105931	*	181760	170578		121303	
Drift	100905	***	177415	165546		114830	
Holt	104837	**	174427	162475		116594	
ARIMA	-		182912	172347		128197.5	
LSTM	48449	***	-	98932	***	52431	***
GRU	59014	***	132429	-		64585	***
<b>Net Income</b>							
Naive	109482	.	194116	181894		134715	
Snaive	106614	*	189747	177487		130855	
Drift	108129	*	193082	180686		132906	
Holt	110074	.	185345	173036		129578	
ARIMA	-		191473	179882		136641	
LSTM	39888	***	-	96623	***	47718	***
GRU	51479	***	134738	-		62690	***
<b>EPS</b>							
Naive	109976	.	194130	180083		135494	
Snaive	111977		193029	179659		136896	
Drift	108307	*	193319	178975		133737	
Holt	111937		186244	173330		132531	
ARIMA	-		191280	178514		137708	
LSTM	40081	***	-	97140	***	48518	***
GRU	52847	***	134221	-		64675	***

Note: .  $p < 0.1$ ; \*  $p < 0.05$ ; \*\*  $p < 0.01$ ; \*\*\*  $p < 0.001$