

Table 1: Percentage of actual values covered by prediction Intervals - Overall

| type | Overall |
|--------|---------|
| Naive | 98.3 |
| Snaive | 97.2 |
| Drift | 97.9 |
| Holt | 92.8 |
| ARIMA | 93.5 |
| Simple | 92.0 |
| LSTM | 84.7 |
| GRU | 85.9 |

Table 2: Percentage of actual values covered by prediction Intervals - Per Sector

| type | Com.Ser. | CD | Con.Stpls | Energy | Financials | HC | Industry | IT | Material | RE | Utils |
|--------|----------|------|-----------|--------|------------|------|----------|------|----------|------|-------|
| Naive | 98.6 | 98.7 | 99.0 | 95.4 | 98.8 | 97.8 | 98.5 | 97.8 | 97.7 | 98.8 | 99.5 |
| Snaive | 96.9 | 97.0 | 96.4 | 95.6 | 98.5 | 96.1 | 98.3 | 97.0 | 97.4 | 98.0 | 97.3 |
| Drift | 98.4 | 98.6 | 98.7 | 95.2 | 98.5 | 97.2 | 98.0 | 97.4 | 97.7 | 98.2 | 99.6 |
| Holt | 92.3 | 92.1 | 91.9 | 91.8 | 96.3 | 89.4 | 94.9 | 93.2 | 93.5 | 94.3 | 93.2 |
| ARIMA | 93.1 | 93.4 | 93.1 | 88.0 | 95.8 | 90.9 | 95.7 | 94.1 | 93.5 | 94.8 | 94.6 |
| Simple | 89.3 | 94.2 | 92.4 | 78.9 | 94.0 | 92.6 | 95.0 | 93.2 | 89.7 | 92.6 | 88.8 |
| LSTM | 79.1 | 88.9 | 85.3 | 68.1 | 86.2 | 86.6 | 88.7 | 87.9 | 79.6 | 83.1 | 78.1 |
| GRU | 81.5 | 90.1 | 85.4 | 68.6 | 88.4 | 87.8 | 89.9 | 88.8 | 81.3 | 84.6 | 79.4 |

Actuals covered by PI

1. Overall

2. Per Sector/region/country

Table 3: Percentage of actual values covered by prediction Intervals - Per Region

| type | SPX | SXXR |
|--------|------|------|
| Naive | 98.0 | 98.8 |
| Snaive | 97.0 | 97.6 |
| Drift | 97.6 | 98.7 |
| Holt | 92.5 | 93.6 |
| ARIMA | 93.3 | 94.0 |
| Simple | 92.9 | 89.6 |
| LSTM | 86.3 | 80.2 |
| GRU | 87.4 | 81.5 |

Table 4: Percentage of actual values covered by prediction Intervals - Per Region

| type | Austria | Britain | Denmark | Finland | France | Germany | Ireland | Italy | Luxembourg | Netherlands | Norway | Poland | Portugal | Spain | Sweden | Switzerland | United States |
|--------|---------|---------|---------|---------|--------|---------|---------|-------|------------|-------------|--------|--------|----------|-------|--------|-------------|---------------|
| Naive | 97.9 | 99.1 | 99.4 | 98.8 | 98.5 | 99.4 | 95.5 | 99.5 | 95.1 | 97.9 | 99.3 | 98.1 | 97.5 | 99.2 | 98.3 | 98.9 | 98.1 |
| Snaive | 97.7 | 94.3 | 98.9 | 98.2 | 98.8 | 97.5 | 95.8 | 97.5 | 98.8 | 96.4 | 97.5 | 97.8 | 94.8 | 97.9 | 97.7 | 98.8 | 97.0 |
| Drift | 98.8 | 99.2 | 98.7 | 99.2 | 98.8 | 99.3 | 95.2 | 99.3 | 95.7 | 97.6 | 98.9 | 96.6 | 96.9 | 99.2 | 98.3 | 99.1 | 97.7 |
| Holt | 96.1 | 88.7 | 91.3 | 94.9 | 96.9 | 93.1 | 90.3 | 91.1 | 90.1 | 94.2 | 92.4 | 92.6 | 86.7 | 92.4 | 94.8 | 97.3 | 92.6 |
| ARIMA | 94.4 | 89.6 | 93.2 | 94.7 | 96.0 | 94.4 | 91.4 | 92.6 | 90.1 | 93.8 | 93.0 | 90.7 | 87.7 | 94.2 | 94.3 | 96.5 | 93.4 |
| Simple | 81.5 | 83.3 | 96.6 | 87.7 | 85.2 | 91.9 | 90.6 | 85.5 | 88.9 | 87.5 | 87.7 | 82.4 | 87.3 | 87.1 | 91.5 | 88.4 | 92.9 |
| LSTM | 62.1 | 72.9 | 94.1 | 78.8 | 73.1 | 84.4 | 84.7 | 72.1 | 63.0 | 76.4 | 77.2 | 67.9 | 80.2 | 72.9 | 82.5 | 77.3 | 86.5 |
| GRU | 65.4 | 77.2 | 94.2 | 79.2 | 73.1 | 85.1 | 86.9 | 73.3 | 65.4 | 77.7 | 79.4 | 69.4 | 81.5 | 73.5 | 84.3 | 80.1 | 87.5 |

Table 5: Percentage of actual values covered by prediction Intervals - Per (single) Forecast Horizon

| type | 1 | 2 | 3 | 4 | 5 | 6 |
|--------|------|------|------|------|------|------|
| Naive | 96.1 | 97.2 | 98.8 | 99.2 | 99.1 | 99.1 |
| Snaive | 97.3 | 96.2 | 97.3 | 97.0 | 97.8 | 97.5 |
| Drift | 96.0 | 96.7 | 98.4 | 99.0 | 98.8 | 98.8 |
| Holt | 94.8 | 91.7 | 92.6 | 94.4 | 92.9 | 90.5 |
| ARIMA | 93.8 | 92.3 | 94.2 | 94.1 | 94.0 | 92.6 |
| Simple | 93.6 | 90.1 | 92.1 | 93.1 | 93.1 | 90.1 |
| LSTM | 87.2 | 81.8 | 83.9 | 86.0 | 87.1 | 82.1 |
| GRU | 88.6 | 83.2 | 85.1 | 87.2 | 87.9 | 83.4 |

Table 6: Percentage of actual values covered by prediction Intervals - Per Forecast Horizon

| type | Long | Quarter | Total | Year |
|--------|------|---------|-------|------|
| Naive | 99.1 | 96.1 | 98.3 | 97.8 |
| Snaive | 97.6 | 97.3 | 97.2 | 96.9 |
| Drift | 98.8 | 96.0 | 97.9 | 97.5 |
| Holt | 91.7 | 94.8 | 92.8 | 93.4 |
| ARIMA | 93.3 | 93.8 | 93.5 | 93.6 |
| Simple | 91.6 | 93.6 | 92.0 | 92.2 |
| LSTM | 84.6 | 87.2 | 84.7 | 84.7 |
| GRU | 85.7 | 88.6 | 85.9 | 86.0 |

3. Per Forecast Horizon