Diebold-Mariano Test Results: Champion vs Competitors
(*** p<0.01, ** p<0.05, * p<0.10, ns = not significant)

Indicator	GRU	LSTM	RandomForest	Transformer	XGBoost	mLSTM	sLSTM
3-Month Treasury		ns	ns	***	ns	**	***
Auto Sales	**	***		**	ns	*	***
Corporate Profits	***	***	ns	***		***	***
Housing Starts	ns	ns	ns	ns		ns	ns
Industrial Production	**	*	*	**		**	**
Real GDP (combined)	*	**	ns		ns	**	***

Significance Level