

н٠	$\mathbf{D}\mathbf{N}$	JSE	Λf	Mo	dels
п:	KIN		UL	TATO	ueis

Method	Train	Test	Train and Test
Neural Network	128.41	145.64	131.71
Prophet	159.38	182.80	163.52
ETS	95.59	214.89	123.74
SARIMA	103.93	143.24	111.45
Hybrid*	89.48	153.15	104.00
Bayesian Structural	210.91	237.45	215.56

*Hybrid: Combined SARIMA, ETS, STL and Neural Network model

I: R-squared of Models

Fitted — Forecasted

— Observed

Method	Train	Test	Train and Test
Neural Network	0.88	0.66	0.86
Prophet	0.83	0.73	0.82
ETS	0.94	0.69	0.90
SARIMA	0.93	0.73	0.92
Hybrid*	0.94	0.71	0.92
Bayesian Structural	0.76	0.70	0.74

*Hybrid: Combined SARIMA, ETS, STL and Neural Network model

J: MAE of Models

Method	Train	Test	Train and Test
Neural Network	100.52	121.93	104.42
Prophet	133.62	144.67	135.47
ETS	73.96	176.72	91.09
SARIMA	77.64	114.48	83.78
Hybrid*	69.30	131.36	80.58
Bayesian Structural	133.06	196.63	143.65

*Hybrid: Combined SARIMA, ETS, STL and Neural Network model