Untitled

```
# Load all required packages
  library(tidyverse)
-- Attaching packages ----- tidyverse 1.3.2 --
v ggplot2 3.4.0 v purrr 1.0.1
v tibble 3.1.8 v dplyr 1.1.0
v tidyr 1.3.0 v stringr 1.5.0
v readr 2.1.4 v forcats 1.0.0
-- Conflicts ----- tidyverse_conflicts() --
x dplyr::filter() masks stats::filter()
x dplyr::lag() masks stats::lag()
  library(dplyr)
  library(ggplot2)
  library(fabletools)
  library(patchwork)
  library(knitr)
  library(kableExtra)
Attaching package: 'kableExtra'
The following object is masked from 'package:dplyr':
    group_rows
  library(latex2exp)
```

```
source("../R/nemenyi.R") # MCB test
source("../R/analysis.R") # Other functions used for analysis
theme_set(theme_get() + theme(text = element_text(family = "Source Sans Pro")))
```

Labour

Table 1: 3 test sets.

		To	р			Du	ration			ST	Γ		D	uration	n x ST	Т		Ave	rage	
Method	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12
Base BU	34.7 -39.9	44.0 -33.7	73.0 -11.5	110.3 -5.5	18.4 8.7	30.2 -3.4	34.1 -4.2	36.6 -3.5	6.2 -17.4	8.0 -15.5	10.9 - 6.3	15.1 -1.0	3.3 0.0	4.6 0.0	5.0 0.0	5.3 0.0	5.6 -3.6	8.1 - 6.0	9.6 -3.7	11.2 -2.1
OLS	-4.6	-5.7	-2.3	-1.1	-0.1	-0.6	-2.0	-2.0	0.5	2.9	3.6	2.8	-2.2	3.8	4.2	3.3	-1.4	1.3	1.2	0.9
OLS-subset OLS-intuitive	-4.7 -15.9	-4.6 - 6.7	-1.9 -3.8	-1.8 -3.0	0.1 -3.5	-0.7 -0.2	-2.1 -1.7	-1.9 -1.9	0.3 - 2.1	1.7 4.3	4.0 5.2	3.3 4.6	-2.2 -2.3	3.6 5.2	4.0 5.5	3.3 4.5	-1.4 -4.0	1.1 2.2	1.2 1.9	0.9 1.4
OLS-lasso	-4.6	-5.7	-2.3	-1.1	-0.1	-0.6	-2.0	-2.0	0.5	2.9	3.6	2.8	-2.2	3.8	4.2	3.3	-1.4	1.3	1.2	0.9
WLSs-subset	-19.9 -19.8	-20.8 -20.1	-8.8 -8.3	-4.4 -5.6	-3.7 -3.6	-2.3 -2.7	-3.6 -3.9	-3.2 -3.8	-11.2 -11.1	-7.7 -7.2	-2.8 -3.2	-0.3 -1.1	-3.9 -3.8	0.8 1.5	1.1 1.8	0.7 1.4	-6.4 -6.3	-3.2 -2.9	-2.2 -2.1	-1.5 -1.7
WLSs-intuitive WLSs-lasso	-19.9 -19.9	-20.8 -20.8	-8.8 -8.8	-4.4 -4.4	-3.7 -3.7	-2.3 -2.3	-3.6 -3.6	-3.2 -3.2	-11.2 -11.2	-7.7 -7.7	-2.8 -2.8	-0.3 -0.3	-3.9 -3.9	$0.8 \\ 0.8$	1.1 1.1	$0.7 \\ 0.7$	-6.4 -6.4	-3.2 -3.2	-2.2 -2.2	-1.5 -1.5
WLSv WLSv-subset	-19.6 -24.6	-21.8 -23.5	-9.6 -10.6	-4.9 - 6.4	4.6 3.0	-0.6 -1.7	-2.2 -3.1	-2.1 -3.6	-7.9 -10.9	-5.5 - 6.3	-2.1 -2.7	-0.2 -1.9	0.1 -1.2	2.1 1.3	1.8	1.3	-1.5 -3.5	-1.9 -2.8	-1.5 -2.0	-1.0 -2.2
WLSv-intuitive WLSv-lasso	-19.6 -19.6	-21.8 -21.8	-9.6 -9.6	-4.9 -4.9	4.6 4.6	-0.6 -0.6	-2.2 -2.2	-2.1 -2.1	-7.9 -7.9	-5.5 -5.5	-2.1 -2.1	-0.2 -0.2	0.1	2.1	1.8 1.8	1.3	-1.5 -1.5	-1.9 -1.9	-1.5 -1.5	-1.0 -1.0
MinTs MinTs-subset	-12.7 - 15.2	-15.5 -14.3	-7.7 -4.8	-4.0 -3.9	-0.7 -1.3	-1.6 -0.7	-2.8 -2.1	-2.6 -2.1	-5.6 -6.7	-2.7 -4.0	-2.1 0.4	-0.5 1.0	-2.6 -3.1	1.5 1.5	1.5 2.1	0.9	-3.4 -4.2	-1.6 -1.3	-1.6 -0.4	-1.2 -0.6
MinTs-intuitive MinTs-lasso	-12.7 -12.7	-15.5 -15.5	-7.7 -7.7	-4.0 -4.0	-0.7 -0.7	-1.6 -1.6	-2.8 -2.8	-2.6 -2.6	-5.6 -5.6	-2.7 -2.7	-2.1 -2.1	-0.5 -0.5	-2.6 -2.6	1.5 1.5	1.5 1.5	0.9	-3.4 -3.4	-1.6 -1.6	-1.6 -1.6	-1.2 -1.2
EMinT Elasso	-54.7 7.5	-47.1 11.0	-16.3 5.7	-9.7 4.3	-7.0 -14.0	2.4 - 7.0	1.6 -11.8	-2.9 -12.8	0.5 19.6	5.2 9.6	-4.7 6.3	-4.0 4.9	3.3 12.3	16.2 6.3	15.6 2.1	12.8 -0.1	-6.0 4.6	4.5 2.4	4.1 -1.5	1.5 -2.5

Table 2: 4 test sets.

		To	эр			Dura	tion			ST	Γ	Average								
Method	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12
Base	28.9	36.5	59.8	116.2	15.3	24.2	27.5	36.4	5.4	6.8	9.8	15.9	3.0	4.0	4.4	5.3	4.9	6.8	8.2	11.4
BU	-20.2	-29.2	-12.0	-2.9	7.6	-2.4	-3.7	-1.9	-7.1	-10.6	-4.5	-0.5	0.0	0.0	0.0	0.0	-0.6	-4.7	-3.2	-1.1
OLS	-1.6	-5.5	-2.6	-0.6	-2.5	-0.6	-1.8	-1.7	0.8	3.0	3.6	1.8	-2.6	3.0	3.7	2.2	-2.0	1.1	1.2	0.5
OLS-subset	-1.7	-6.7	-3.6	-1.2	-2.3	-0.4	-2.0	-1.1	0.7	2.3	3.9	2.0	-2.6	2.8	3.4	2.3	-2.0	0.9	0.9	0.6
OLS-intuitive	-11.8	-6.4	-4.1	-1.9	-5.5	-0.2	-1.6	-1.6	-1.3	4.3	4.9	3.1	-2.7	4.2	4.8	3.1	-4.2	1.8	1.8	0.9
OLS-lasso	-1.6	-5.5	-2.6	-0.6	-2.5	-0.6	-1.8	-1.7	0.8	3.0	3.6	1.8	-2.6	3.0	3.7	2.2	-2.0	1.1	1.2	0.5
WLSs	-9.3	-19.2	-9.6	-2.5	-4.8	-2.0	-3.3	-2.2	-6.2	-5.6	-1.8	-0.1	-3.8	0.5	0.9	0.4	-4.9	-2.8	-2.1	-1.0
WLSs-subset	-9.2	-19.1	-9.5	-3.2	-4.7	-2.3	-3.3	-3.1	-6.0	-5.5	-2.6	-0.8	-3.7	1.5	1.9	1.1	-4.8	-2.4	-1.8	-1.2
WLSs-intuitive	-9.3	-19.2	-9.6	-2.5	-4.8	-2.0	-3.3	-2.2	-6.2	-5.6	-1.8	-0.1	-3.8	0.5	0.9	0.4	-4.9	-2.8	-2.1	-1.0
WLSs-lasso	-9.3	-19.2	-9.6	-2.5	-4.8	-2.0	-3.3	-2.2	-6.2	-5.6	-1.8	-0.1	-3.8	0.5	0.9	0.4	-4.9	-2.8	-2.1	-1.0
WLSv	-9.7	-20.2	-10.3	-2.8	2.4	-0.3	-1.9	-1.3	-3.4	-3.8	-1.5	-0.2	-0.6	1.5	1.4	0.7	-1.0	-1.6	-1.4	-0.7
WLSv-subset	-14.2	-22.7	-11.8	-4.1	1.0	-1.1	-2.8	-2.2	-6.0	-4.1	-1.8	-1.5	-1.7	1.0	1.3	0.3	-2.7	-2.4	-2.0	-1.5
WLSv-intuitive	-9.7	-20.2	-10.3	-2.8	2.4	-0.3	-1.9	-1.3	-3.4	-3.8	-1.5	-0.2	-0.6	1.5	1.4	0.7	-1.0	-1.6	-1.4	-0.7
WLSv-lasso	-9.7	-20.2	-10.3	-2.8	2.4	-0.3	-1.9	-1.3	-3.4	-3.8	-1.5	-0.2	-0.6	1.5	1.4	0.7	-1.0	-1.6	-1.4	-0.7
MinTs	-4.1	-14.6	-8.5	-2.3	-2.5	-1.3	-2.5	-1.7	-1.3	-1.4	-1.6	-0.5	-3.0	0.9	1.2	0.4	-2.7	-1.4	-1.6	-0.8
MinTs-subset	-6.3	-13.5	-5.8	-2.2	-3.0	-0.4	-1.9	-1.3	-2.2	-2.4	0.5	0.6	-3.4	0.9	1.7	0.7	-3.4	-1.2	-0.5	-0.4
MinTs-intuitive	-4.1	-14.6	-8.5	-2.3	-2.5	-1.3	-2.5	-1.7	-1.3	-1.4	-1.6	-0.5	-3.0	0.9	1.2	0.4	-2.7	-1.4	-1.6	-0.8
MinTs-lasso	-4.1	-14.6	-8.5	-2.3	-2.5	-1.3	-2.5	-1.7	-1.3	-1.4	-1.6	-0.5	-3.0	0.9	1.2	0.4	-2.7	-1.4	-1.6	-0.8
EMinT	-44.4	-25.1	2.1	-12.6	-1.1	5.4	7.4	-1.3	7.4	17.9	5.1	-6.9	10.0	21.4	24.0	16.0	1.2	11.6	13.3	2.0
Elasso	6.7	12.9	6.9	1.7	-12.1	-5.3	-9.9	-9.3	21.6	17.3	6.7	2.5	9.6	5.5	2.4	-0.1	4.6	4.0	-0.4	-2.2

Table 3: 5 test sets.

		То	p		Duration					ST	Т		Ε	uration	n x ST	Т	Average				
Method	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	
Base	23.4	38.6	58.2	101.4	13.1	21.4	24.4	31.2	5.1	6.9	9.6	14.3	2.8	3.7	4.1	4.8	4.4	6.4	7.6	10.1	
BU	-14.4	-18.8	-8.4	-1.8	8.4	-1.6	-2.9	-1.7	-4.8	-5.7	-2.0	0.8	0.0	0.0	0.0	0.0	0.5	-3.1	-2.2	-0.6	
OLS	-1.6	-3.9	-2.2	-0.6	-2.2	-0.8	-1.8	-1.7	0.9	2.5	3.2	1.8	-2.2	2.1	2.7	1.6	-1.7	0.6	0.8	0.3	
OLS-subset	-1.7	-5.1	-3.0	-1.1	-1.9	-0.7	-1.8	-1.0	0.8	2.0	3.5	1.9	-2.2	1.9	2.4	1.7	-1.6	0.4	0.6	0.5	
OLS-intuitive	-11.6	-4.6	-3.4	-1.8	-5.0	-0.5	-1.6	-1.6	-0.9	3.5	4.4	2.9	-2.3	3.1	3.7	2.4	-3.7	1.3	1.3	0.7	
OLS-lasso	-1.6	-3.9	-2.2	-0.6	-2.2	-0.8	-1.8	-1.7	0.9	2.5	3.2	1.8	-2.2	2.1	2.7	1.6	-1.7	0.6	0.8	0.3	
WLSs	-9.8	-13.3	-7.8	-2.2	-3.8	-1.8	-3.1	-2.2	-4.7	-3.5	-0.8	0.4	-3.4	0.1	0.5	0.1	-4.3	-2.3	-1.8	-0.9	
WLSs-subset	-10.0	-13.8	-7.5	-2.8	-3.6	-2.2	-3.1	-2.9	-5.4	-4.1	-1.9	-0.4	-3.4	0.8	1.1	0.7	-4.3	-2.2	-1.7	-1.1	
WLSs-intuitive	-9.8	-13.3	-7.8	-2.2	-3.8	-1.8	-3.1	-2.2	-4.7	-3.5	-0.8	0.4	-3.4	0.1	0.5	0.1	-4.3	-2.3	-1.8	-0.9	
WLSs-lasso	-9.8	-13.3	-7.8	-2.2	-3.8	-1.8	-3.1	-2.2	-4.7	-3.5	-0.8	0.4	-3.4	0.1	0.5	0.1	-4.3	-2.3	-1.8	-0.9	
WLSv	-9.9	-14.2	-8.5	-2.6	2.9	-0.4	-1.8	-1.4	-3.1	-2.3	-0.5	0.3	-0.5	0.9	0.9	0.4	-0.7	-1.4	-1.3	-0.6	
WLSv-subset	-14.5	-16.3	-9.3	-3.5	1.6	-1.1	-2.6	-2.2	-5.3	-2.9	-0.7	-0.8	-1.7	0.3	0.8	0.0	-2.4	-2.2	-1.7	-1.3	
WLSv-intuitive	-9.9	-14.2	-8.5	-2.6	2.9	-0.4	-1.8	-1.4	-3.1	-2.3	-0.5	0.3	-0.5	0.9	0.9	0.4	-0.7	-1.4	-1.3	-0.6	
WLSv-lasso	-9.9	-14.2	-8.5	-2.6	2.9	-0.4	-1.8	-1.4	-3.1	-2.3	-0.5	0.3	-0.5	0.9	0.9	0.4	-0.7	-1.4	-1.3	-0.6	
MinTs	-4.1	-10.7	-7.5	-2.3	-2.0	-1.4	-2.5	-1.8	-1.5	-0.7	-0.9	-0.1	-2.8	0.3	0.6	0.0	-2.5	-1.4	-1.6	-0.9	
MinTs-subset	-7.0	-9.8	-4.7	-2.0	-1.9	-0.5	-1.9	-1.4	-2.2	-1.8	0.6	0.7	-3.2	0.3	0.9	0.3	-3.0	-1.2	-0.7	-0.5	
MinTs-intuitive	-4.1	-10.7	-7.5	-2.3	-2.0	-1.4	-2.5	-1.8	-1.5	-0.7	-0.9	-0.1	-2.8	0.3	0.6	0.0	-2.5	-1.4	-1.6	-0.9	
MinTs-lasso	-4.1	-10.7	-7.5	-2.3	-2.0	-1.4	-2.5	-1.8	-1.5	-0.7	-0.9	-0.1	-2.8	0.3	0.6	0.0	-2.5	-1.4	-1.6	-0.9	
EMinT	-10.5	-28.9	-8.6	-15.2	13.6	12.3	11.0	3.9	22.8	20.2	4.4	-5.4	17.2	25.1	25.6	19.5	14.7	15.2	13.6	4.8	
Elasso	11.5	8.4	4.5	1.0	-9.1	-4.7	-8.6	-8.5	33.5	19.7	8.4	4.1	9.1	5.3	2.8	0.4	7.7	4.4	0.4	-1.4	

Tourism

Table 4: 3 test sets.

		Т	op			Sta	ate		Zone					Reg	ion		Average			
Method	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12
Base	845.0	1239.9	1461.5	1838.3	622.2	450.1	451.2	476.2	211.0	182.9	177.9	185.2	103.4	94.3	91.8	94.0	169.0	148.6	147.8	156.0
BU	78.9	52.5	36.6	30.9	-8.0	0.9	6.4	8.8	0.9	-0.4	1.0	1.3	0.0	0.0	0.0	0.0	2.0	4.0	4.8	5.4
OLS	-14.2	2.3	2.5	2.4	0.6	-4.7	-3.9	-3.9	3.2	-2.0	-3.4	-4.6	1.3	-0.2	-1.5	-2.3	1.0	-1.4	-2.2	-2.8
OLS-subset	-14.0	-2.6	-3.6	-6.0	0.4	-2.7	-3.8	-6.3	3.1	-0.4	-1.1	-3.0	1.5	3.3	1.6	0.6	1.0	0.6	-0.7	-2.5
OLS-intuitive	-14.2	2.3	2.5	2.4	0.6	-4.7	-3.9	-3.9	3.2	-2.0	-3.4	-4.6	1.3	-0.2	-1.5	-2.3	1.0	-1.4	-2.2	-2.8
OLS-lasso	-14.2	2.3	2.5	2.4	0.6	-4.7	-3.9	-3.9	3.2	-2.0	-3.4	-4.6	1.3	-0.2	-1.5	-2.3	1.0	-1.4	-2.2	-2.8
WLSs	-11.4	25.8	19.1	17.2	-6.4	-3.8	0.0	1.6	0.1	-1.9	-2.0	-2.4	0.3	-0.4	-1.1	-1.5	-1.9	0.5	0.7	0.8
WLSs-subset	-11.7	3.9	2.6	-0.1	-7.2	-5.9	-2.9	-2.5	-0.3	-1.2	-1.4	-2.6	-0.2	0.8	0.1	-0.4	-2.4	-0.8	-0.7	-1.4
WLSs-intuitive	-11.4	25.8	19.1	17.2	-6.4	-3.8	0.0	1.6	0.1	-1.9	-2.0	-2.4	0.3	-0.4	-1.1	-1.5	-1.9	0.5	0.7	0.8
WLSs-lasso	-11.4	25.8	19.1	17.2	-6.4	-3.8	0.0	1.6	0.1	-1.9	-2.0	-2.4	0.3	-0.4	-1.1	-1.5	-1.9	0.5	0.7	0.8
WLSv	3.6	33.8	24.6	21.6	-7.4	-2.5	1.9	3.8	-0.2	-1.6	-1.3	-1.5	-1.3	-1.1	-1.4	-1.5	-2.2	1.1	1.6	1.9
WLSv-subset	27.3	16.3	12.2	11.4	-6.9	-6.5	-1.6	-0.2	0.2	-3.6	-2.8	-3.3	-1.6	-1.5	-1.6	-2.0	-1.0	-1.7	-0.7	-0.6
WLSv-intuitive	3.6	33.8	24.6	21.6	-7.4	-2.5	1.9	3.8	-0.2	-1.6	-1.3	-1.5	-1.3	-1.1	-1.4	-1.5	-2.2	1.1	1.6	1.9
WLSv-lasso	3.6	33.8	24.6	21.6	-7.4	-2.5	1.9	3.8	-0.2	-1.6	-1.3	-1.5	-1.3	-1.1	-1.4	-1.5	-2.2	1.1	1.6	1.9
MinTs	-12.5	26.0	20.1	17.6	-7.2	-3.9	0.4	2.1	-1.6	-2.4	-2.1	-2.5	-1.9	-1.5	-1.9	-2.1	-3.5	-0.2	0.5	0.7
MinTs-subset	-13.8	8.6	6.5	5.8	-4.4	-5.9	-3.5	-2.8	0.1	-2.9	-3.5	-4.6	-0.9	-1.3	-2.1	-2.7	-2.0	-1.9	-2.0	-2.3
MinTs-intuitive	-12.5	26.0	20.1	17.6	-7.2	-3.9	0.4	2.1	-1.6	-2.4	-2.1	-2.5	-1.9	-1.5	-1.9	-2.1	-3.5	-0.2	0.5	0.7
MinTs-lasso	-12.5	26.0	20.1	17.6	-7.2	-3.9	0.4	2.1	-1.6	-2.4	-2.1	-2.5	-1.9	-1.5	-1.9	-2.1	-3.5	-0.2	0.5	0.7
EMinT	201.2	26.8	1.4	-0.2	32.9	39.0	37.7	37.7	90.4	70.6	60.3	57.0	104.5	80.7	76.5	71.5	87.9	65.6	57.6	53.2
Elasso	-8.3	-7.7	-4.8	-7.0	13.6	12.2	2.0	-1.7	18.3	8.3	6.4	2.6	26.6	12.2	11.8	7.9	19.5	9.5	6.8	3.0

Table 5: 4 test sets.

		Т	ор			St	ate			Zo		Reg	ion		Average					
Method	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12
Base	1146.2	1614.7	1792.9	2050.1	630.8	489.4	476.1	489.6	217.7	190.7	183.2	188.0	104.4	95.2	91.7	93.5	174.5	157.0	153.6	159.1
BU	70.6	33.4	24.0	21.7	-7.4	0.8	5.1	7.0	-0.7	-0.3	0.8	1.0	0.0	0.0	0.0	0.0	2.3	3.2	3.7	4.1
OLS	-6.5	1.4	1.6	1.6	0.9	-3.0	-2.6	-2.7	1.7	-1.7	-2.7	-3.6	0.9	-0.2	-1.2	-1.7	0.7	-1.0	-1.6	-2.1
OLS-subset	-6.3	-1.1	-1.6	-4.1	0.8	-1.2	-2.1	-4.4	1.6	0.0	-0.5	-2.0	1.0	2.7	1.6	0.7	0.7	0.8	-0.1	-1.6
OLS-intuitive	-6.5	1.4	1.6	1.6	0.9	-3.0	-2.6	-2.7	1.7	-1.7	-2.7	-3.6	0.9	-0.2	-1.2	-1.7	0.7	-1.0	-1.6	-2.1
OLS-lasso	-6.5	1.4	1.6	1.6	0.9	-3.0	-2.6	-2.7	1.7	-1.7	-2.7	-3.6	0.9	-0.2	-1.2	-1.7	0.7	-1.0	-1.6	-2.1
WLSs	5.1	16.0	12.4	11.9	-6.0	-2.3	0.4	1.6	-0.6	-1.6	-1.6	-1.9	0.2	-0.3	-0.9	-1.1	-1.2	0.4	0.6	0.7
WLSs-subset	5.1	2.8	2.4	-0.5	-6.6	-3.5	-1.3	-1.5	-0.9	-0.5	-0.8	-2.0	-0.2	0.9	0.2	-0.2	-1.5	-0.2	-0.2	-1.0
WLSs-intuitive	5.1	16.0	12.4	11.9	-6.0	-2.3	0.4	1.6	-0.6	-1.6	-1.6	-1.9	0.2	-0.3	-0.9	-1.1	-1.2	0.4	0.6	0.7
WLSs-lasso	5.1	16.0	12.4	11.9	-6.0	-2.3	0.4	1.6	-0.6	-1.6	-1.6	-1.9	0.2	-0.3	-0.9	-1.1	-1.2	0.4	0.6	0.7
WLSv	16.2	21.0	15.9	15.0	-7.3	-1.5	1.7	3.1	-1.0	-1.3	-1.1	-1.3	-1.5	-0.9	-1.1	-1.2	-1.6	0.9	1.2	1.5
WLSv-subset	19.7	10.0	7.9	7.9	-5.2	-4.2	-0.9	0.1	-0.6	-2.9	-2.3	-2.7	-1.4	-1.2	-1.3	-1.5	-0.8	-1.2	-0.5	-0.4
WLSv-intuitive	16.2	21.0	15.9	15.0	-7.3	-1.5	1.7	3.1	-1.0	-1.3	-1.1	-1.3	-1.5	-0.9	-1.1	-1.2	-1.6	0.9	1.2	1.5
WLSv-lasso	16.2	21.0	15.9	15.0	-7.3	-1.5	1.7	3.1	-1.0	-1.3	-1.1	-1.3	-1.5	-0.9	-1.1	-1.2	-1.6	0.9	1.2	1.5
MinTs	3.7	15.8	12.8	12.0	-6.7	-2.5	0.6	1.8	-2.1	-1.9	-1.7	-2.1	-2.1	-1.4	-1.6	-1.7	-2.8	-0.2	0.3	0.5
MinTs-subset	-1.8	5.8	4.5	4.2	-3.6	-3.8	-2.3	-1.8	-0.8	-2.5	-2.9	-3.6	-1.1	-1.1	-1.7	-2.0	-1.6	-1.4	-1.5	-1.7
MinTs-intuitive	3.7	15.8	12.8	12.0	-6.7	-2.5	0.6	1.8	-2.1	-1.9	-1.7	-2.1	-2.1	-1.4	-1.6	-1.7	-2.8	-0.2	0.3	0.5
MinTs-lasso	3.7	15.8	12.8	12.0	-6.7	-2.5	0.6	1.8	-2.1	-1.9	-1.7	-2.1	-2.1	-1.4	-1.6	-1.7	-2.8	-0.2	0.3	0.5
EMinT	97.5	4.5	-7.6	-6.9	42.1	39.9	39.5	39.6	107.1	78.4	68.5	63.8	127.0	92.4	87.8	80.4	99.9	69.8	62.7	57.6
Elasso	-7.7	-4.4	-2.6	-5.2	9.9	8.7	2.0	-1.2	14.4	6.8	5.5	2.0	19.9	9.4	9.9	6.7	14.3	7.2	5.8	2.5

Table 6: 5 test sets.

		To	ор			St	ate		Zone					Reg	ion		Average				
Method	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	h=1	1-4	1-8	1-12	
Base	1012.4	1478.3	1626.5	1854.6	566.2	454.4	440.7	459.9	206.8	186.2	178.4	183.8	104.9	95.6	91.1	93.1	167.0	152.7	148.2	154.2	
BU	89.9	35.7	24.5	21.2	-4.6	2.3	5.6	7.4	1.2	0.3	1.4	1.5	0.0	0.0	0.0	0.0	4.3	3.6	3.9	4.1	
OLS	-3.6	1.7	1.6	1.6	0.5	-2.6	-2.4	-2.3	1.4	-1.7	-2.3	-3.1	0.3	-0.4	-1.3	-1.8	0.5	-1.0	-1.5	-1.9	
OLS-subset	-3.3	-2.1	0.7	-2.4	0.4	-0.8	-0.9	-3.0	1.6	0.0	0.5	-1.0	0.9	2.7	1.9	1.1	0.8	0.8	0.8	-0.6	
OLS-intuitive	-3.6	1.7	1.6	1.6	0.5	-2.6	-2.4	-2.3	1.4	-1.7	-2.3	-3.1	0.3	-0.4	-1.3	-1.8	0.5	-1.0	-1.5	-1.9	
OLS-lasso	-1.5	2.0	1.8	1.7	0.8	-2.2	-1.9	-1.4	3.1	-1.1	-1.6	-2.3	0.8	-0.2	-1.0	-1.5	1.4	-0.7	-1.1	-1.4	
WLSs	19.4	17.9	12.5	11.6	-5.7	-1.3	0.7	1.9	0.2	-1.2	-1.0	-1.3	-0.2	-0.5	-1.0	-1.2	-0.2	0.7	0.7	0.7	
WLSs-subset	24.4	5.9	3.6	0.7	-5.3	-2.7	-0.5	0.0	0.3	-0.2	0.0	-1.0	-0.4	0.6	0.1	-0.1	0.1	0.2	0.3	-0.3	
WLSs-intuitive	19.4	17.9	12.5	11.6	-5.7	-1.3	0.7	1.9	0.2	-1.2	-1.0	-1.3	-0.2	-0.5	-1.0	-1.2	-0.2	0.7	0.7	0.7	
WLSs-lasso	24.0	18.8	13.4	12.0	-4.7	-1.0	1.2	2.6	0.8	-1.0	-0.7	-0.9	0.0	-0.4	-0.8	-1.0	0.5	1.0	1.0	1.1	
WLSv	32.5	23.1	16.1	14.6	-6.4	-0.5	1.9	3.3	-0.3	-1.1	-0.7	-0.9	-1.5	-0.9	-1.2	-1.3	-0.3	1.2	1.2	1.4	
WLSv-subset	37.7	13.5	9.5	8.6	-4.2	-2.5	0.2	1.3	0.5	-2.4	-1.4	-1.7	-0.8	-0.8	-1.1	-1.3	1.0	-0.3	0.1	0.2	
WLSv-intuitive	40.6	24.9	17.4	15.3	-4.5	0.3	2.7	4.1	1.0	-0.6	-0.1	-0.3	-1.2	-0.7	-0.9	-1.0	1.0	1.8	1.8	1.9	
WLSv-lasso	35.7	23.4	16.7	14.8	-5.7	-0.3	2.4	3.9	0.3	-0.9	-0.3	-0.4	-1.3	-0.8	-1.0	-1.0	0.3	1.4	1.6	1.8	
MinTs	19.1	18.1	13.1	11.9	-6.5	-1.6	0.8	2.1	-1.7	-1.8	-1.3	-1.6	-2.0	-1.3	-1.6	-1.7	-1.7	0.2	0.4	0.5	
MinTs-subset	15.4	8.4	6.2	5.0	-2.2	-2.3	-0.8	-0.6	1.5	-1.9	-1.8	-2.4	-0.5	-1.1	-1.4	-1.6	0.6	-0.7	-0.6	-0.9	
MinTs-intuitive	19.1	18.1	13.1	11.9	-6.5	-1.6	0.8	2.1	-1.7	-1.8	-1.3	-1.6	-2.0	-1.3	-1.6	-1.7	-1.7	0.2	0.4	0.5	
MinTs-lasso	23.8	18.7	13.9	12.2	-5.5	-1.2	1.4	2.7	-0.9	-1.5	-0.8	-1.1	-1.8	-1.2	-1.4	-1.5	-0.9	0.5	0.8	0.9	
EMinT	119.3	15.5	21.8	19.6	61.1	50.5	52.1	51.3	110.4	79.3	75.8	71.4	124.1	89.5	92.1	84.9	106.2	72.7	72.9	67.6	
Elasso	-5.0	-0.9	-1.6	-4.1	8.1	8.3	1.6	-1.3	13.2	6.0	4.2	1.6	15.5	7.8	7.6	4.9	12.1	6.6	4.6	1.8	