

Average Symmetric MAPE : All Data

Methods	Forecasting Horizon										Average of Forecasting Horizon						# Obs
	1	2	3	4	5	6	8	12	15	18	1 to 4	1 to 6	1 to 8	1 to 12	1 to 15	1 to 18	
NAIVE2	10.5	11.3	13.6	15.1	15.1	15.9	14.5	16	19.3	20.7	12.62	13.57	13.76	14.24	14.81	15.47	3003
SINGLE	9.5	10.6	12.7	14.1	14.3	15	13.3	14.5	18.3	19.4	11.73	12.71	12.84	13.13	13.67	14.32	3003
HOLT	9	10.4	12.8	14.5	15.1	15.8	13.9	14.8	18.8	20.2	11.67	12.93	13.11	13.42	13.95	14.6	3003
DAMPEN	8.8	10	12	13.5	13.7	14.3	12.5	13.9	17.5	18.9	11.05	12.04	12.14	12.44	12.96	13.63	3003
WINTER	9.1	10.5	12.9	14.6	15.1	15.9	14	14.6	18.9	20.2	11.77	13.01	13.19	13.48	14.01	14.65	3003
COMB S-H-D	8.9	10	12	13.5	13.7	14.2	12.4	13.6	17.3	18.3	11.1	12.04	12.13	12.4	12.91	13.52	3003
B-J automatic	9.2	10.4	12.2	13.9	14	14.8	13	14.1	17.8	19.3	11.42	12.41	12.54	12.8	13.35	14.01	3003
AUTOBOX-1	9.8	11.1	13.1	15.1	16	16.8	14.2	15.4	19.1	20.4	12.3	13.67	13.78	14	14.56	15.23	3003
AUTOBOX-2	9.5	10.4	12.2	13.8	13.8	14.9	13.2	15.2	18.2	19.9	11.48	12.44	12.63	13.1	13.7	14.41	3003
AUTOBOX-3	9.7	11.2	12.9	14.6	15.8	16.5	14.4	16.1	19.2	21.2	12.08	13.43	13.64	14.01	14.57	15.33	3003
ROBUST-TREND	10.5	11.2	13.2	14.7	15	15.9	15.1	17.5	22.2	24.3	12.38	13.4	13.73	14.57	15.42	16.3	3003
ARARMA	9.7	10.9	12.6	14.2	14.6	15.6	13.9	15.2	18.5	20.3	11.83	12.92	13.12	13.54	14.09	14.74	3003
AutomatANN	9	10.4	11.8	13.8	13.8	15.5	13.4	14.6	17.3	19.6	11.23	12.38	12.58	12.96	13.48	14.11	3003
Flores/Pearce1	9.2	10.5	12.6	14.5	14.8	15.3	13.8	14.4	19.1	20.8	11.68	12.79	13.03	13.31	13.92	14.7	3003
Flores/Pearce2	10	11	12.8	14.1	14.1	14.7	12.9	14.4	18.2	19.9	11.96	12.77	12.81	13.04	13.61	14.29	3003
PP-Autocast	9.1	10	12.1	13.5	13.8	14.7	13.1	14.3	17.7	19.6	11.2	12.21	12.4	12.8	13.34	14.01	3003
ForecastPro	8.6	9.6	11.4	12.9	13.3	14.3	12.6	13.2	16.4	18.3	10.64	11.69	11.86	12.14	12.6	13.19	3003
SMARTFCS	9.2	10.3	12	13.5	14	15.1	13	14.9	18	19.4	11.23	12.34	12.49	12.94	13.48	14.13	3003
THETA _{sm}	9.8	11.3	12.6	13.6	14.3	15	12.7	14	16.2	18.3	11.81	12.76	12.77	13.04	13.4	13.88	3003
THETA	8.4	9.6	11.3	12.5	13.2	14	12	13.2	16.2	18.2	10.44	11.49	11.62	11.95	12.42	13.01	3003
RBF	9.9	10.5	12.4	13.4	13.2	14.2	12.8	14.1	17.3	17.8	11.56	12.28	12.42	12.77	13.25	13.75	3003
ForcX	8.7	9.8	11.6	13.1	13.2	13.9	12.6	13.9	17.8	18.7	10.82	11.73	11.89	12.22	12.81	13.49	3003
AAM1	9.8	10.6	11.2	12.6	13	13.5	14.1	14.9	18	20.4	11.04	11.76	12.43	13.04	13.77	14.63	2184
AAM2	10	10.7	11.3	12.9	13.2	13.7	14.3	15.1	18.4	20.7	11.21	11.95	12.62	13.21	13.97	14.85	2184