

### 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	16.0	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	15.0	13.3	14.5	18.3	19.4	11.73	12.71	12.84	13.13	13.67	14.32	3003
HOLT	9.0	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	14.60	3003
DAMPEN	8.8	10.0	12.0	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	14.0	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	10.0	12.0	13.5	13.7	14.2	12.4	13.6	17.3	18.3	11.10	12.04	12.13	12.40	12.91	13.52	3003
B-J automatic	9.2	10.4	12.2	13.9	14.0	14.8	13.0	14.1	17.8	19.3	11.42	12.41	12.54	12.80	13.35	14.01	3003
AUTOBOX-1	9.8	11.1	13.1	15.1	16.0	16.8	14.2	15.4	19.1	20.4	12.30	13.67	13.78	14.00	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	13.10	13.70	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	15.0	15.9	15.1	17.5	22.2	24.3	12.38	13.40	13.73	14.57	15.42	16.30	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	9.0	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	14.70	3003
Flores/Pearce2	10.0	11.0	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	10.0	12.1	13.5	13.8	14.7	13.1	14.3	17.7	19.6	11.20	12.21	12.40	12.80	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	12.60	13.19	3003
SMARTFCS	9.2	10.3	12.0	13.5	14.0	15.1	13.0	14.9	18.0	19.4	11.23	12.34	12.49	12.94	13.48	14.13	3003
THETA <sub>sm</sub>	9.8	11.3	12.6	13.6	14.3	15.0	12.7	14.0	16.2	18.3	11.81	12.76	12.77	13.04	13.40	13.88	3003
THETA	8.4	9.6	11.3	12.5	13.2	14.0	12.0	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	13.0	13.5	14.1	14.9	18.0	20.4	11.04	11.76	12.43	13.04	13.77	14.63	2184
AAM2	10.0	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

### Average Symmetric MAPE : Yearly Data

Methods	Forecasting Horizons						Average		#Obs
	1	2	3	4	5	6	1 to 4	1 to 6	
NAIVE2	8.5	13.2	17.8	19.9	23.0	24.9	14.85	17.88	645
SINGLE	8.5	13.3	17.6	19.8	22.8	24.8	14.82	17.82	645
HOLT	8.3	13.7	19.0	22.0	25.2	27.3	15.77	19.27	645
DAMPEN	8.0	12.4	17.0	19.3	22.3	24	14.19	17.18	645
WINTER	8.3	13.7	19.0	22.0	25.2	27.3	15.77	19.27	645
COMB S-H-D	7.9	12.4	16.9	19.3	22.2	23.7	14.11	17.07	645
B-J automatic	8.6	13.0	17.5	20.0	22.8	24.5	14.78	17.73	645
AUTOBOX-1	10.1	15.2	20.8	24.1	28.1	31.2	17.57	21.59	645
AUTOBOX-2	8.0	12.2	16.2	18.2	21.2	23.3	13.65	16.52	645
AUTOBOX-3	10.7	15.1	20.0	22.5	25.7	28.1	17.09	20.36	645
ROBUST-TREND	7.6	11.8	16.6	19.0	22.1	23.5	13.75	16.78	645
ARARMA	9.0	13.4	17.9	20.4	23.8	25.7	15.17	18.36	645
AutomatANN	9.2	13.2	17.5	20.3	23.2	25.4	15.04	18.13	645
Flores/Pearce1	8.4	12.5	16.9	19.1	22.2	24.2	14.22	17.21	645
Flores/Pearce2	10.3	13.6	17.6	19.7	21.9	23.9	15.31	17.84	645
PP-Autocast	8.0	12.3	16.9	19.1	22.1	23.9	14.08	17.05	645
ForecastPro	8.3	12.2	16.8	19.3	22.2	24.1	14.15	17.14	645
SMARTFCS	9.5	13.0	17.5	19.9	22.1	24.1	14.95	17.68	645
THETA <sub>sm</sub>	8.0	12.6	17.5	20.2	23.4	25.4	14.60	17.87	645
THETA	8.0	12.2	16.7	19.2	21.7	23.6	14.02	16.90	645
RBF	8.2	12.1	16.4	18.3	20.8	22.7	13.75	16.42	645
ForcX	8.6	12.4	16.1	18.2	21.0	22.7	13.80	16.48	645

### Average Symmetric MAPE : Quarterly Data

Methods	Forecasting Horizons							Average			#Obs
	1	2	3	4	5	6	8	1 to 4	1 to 6	1 to 8	
NAIVE2	5.4	7.4	8.1	9.2	10.4	12.4	13.7	7.55	8.82	9.95	756
SINGLE	5.3	7.2	7.8	9.2	10.2	12.0	13.4	7.38	8.63	9.72	756
HOLT	5.0	6.9	8.3	10.4	11.5	13.1	15.6	7.67	9.21	10.67	756
DAMPEN	5.1	6.8	7.7	9.1	9.7	11.3	12.8	7.18	8.29	9.33	756
WINTER	5.0	7.1	8.3	10.2	11.4	13.2	15.3	7.65	9.21	10.61	756
COMB S-H-D	5.0	6.7	7.5	8.9	9.7	11.2	12.8	7.03	8.16	9.22	756
B-J automatic	5.5	7.4	8.4	9.9	10.9	12.5	14.2	7.79	9.10	10.26	756
AUTOBOX-1	5.4	7.3	8.7	10.4	11.6	13.7	15.7	7.95	9.52	10.96	756
AUTOBOX-2	5.7	7.5	8.1	9.6	10.4	12.1	13.4	7.73	8.89	9.90	756
AUTOBOX-3	5.5	7.5	8.8	10.7	11.8	13.4	15.4	8.10	9.60	10.93	756
ROBUST-TREND	5.7	7.7	8.2	8.9	10.5	12.2	12.7	7.63	8.86	9.79	756
ARARMA	5.7	7.7	8.6	9.8	10.6	12.2	13.5	7.96	9.09	10.12	756
AutomatANN	5.5	7.6	8.3	9.8	10.9	12.5	14.1	7.80	9.10	10.20	756
Flores/Pearce1	5.3	7.0	8.0	9.7	10.6	12.2	13.8	7.48	8.78	9.95	756
Flores/Pearce2	6.7	8.5	9.0	10.0	10.8	12.2	13.5	8.57	9.54	10.43	756
PP-Autocast	4.8	6.6	7.8	9.3	9.9	11.3	13.0	7.12	8.28	9.36	756
ForecastPro	4.9	6.8	7.9	9.6	10.5	11.9	13.9	7.28	8.57	9.77	756
SMARTFCS	5.9	7.7	8.6	10.0	10.7	12.2	13.5	8.02	9.16	10.15	756
THETA <sub>sm</sub>	7.7	8.9	9.1	9.7	10.2	11.3	12.1	8.86	9.49	10.07	756
THETA	5.0	6.7	7.4	8.8	9.4	10.9	12.0	7.00	8.04	8.96	756
RBF	5.7	7.4	8.3	9.3	9.9	11.4	12.6	7.69	8.67	9.57	756
ForcX	4.8	6.7	7.7	9.2	10.0	11.6	13.6	7.12	8.35	9.54	756
AAM1	5.5	7.3	8.4	9.7	10.9	12.5	13.8	7.71	9.05	10.16	756
AAM2	5.5	7.3	8.4	9.9	11.1	12.7	14.0	7.75	9.13	10.26	756

### Average Symmetric MAPE : Monthly Data

Methods	Forecasting Horizons										Average of Forecasting Horizons						#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	15.0	13.5	15.7	17.0	14.9	14.7	15.6	16.0	19.3	20.7	15.3	15.13	15.29	15.57	16.18	16.91	1428
SINGLE	13.0	12.1	14.0	15.1	13.5	13.1	13.8	14.5	18.3	19.4	13.53	13.44	13.60	13.83	14.51	15.32	1428
HOLT	12.2	11.6	13.4	14.6	13.6	13.3	13.7	14.8	18.8	20.2	12.95	13.11	13.33	13.77	14.51	15.36	1428
DAMPEN	11.9	11.4	13.0	14.2	12.9	12.6	13	13.9	17.5	18.9	12.63	12.67	12.85	13.10	13.77	14.59	1428
WINTER	12.5	11.7	13.7	14.7	13.6	13.4	14.1	14.6	18.9	20.2	13.17	13.28	13.52	13.88	14.62	15.44	1428
COMB S-H-D	12.3	11.5	13.2	14.3	12.9	12.5	13.0	13.6	17.3	18.3	12.83	12.79	12.92	13.11	13.75	14.48	1428
B-J automatic	12.3	11.7	12.8	14.3	12.7	12.6	13.0	14.1	17.8	19.3	12.78	12.74	12.89	13.21	13.96	14.81	1428
AUTOBOX-1	13.0	12.2	13.0	14.8	14.1	13.4	14.3	15.4	19.1	20.4	13.27	13.42	13.71	14.10	14.93	15.83	1428
AUTOBOX-2	13.1	12.1	13.5	15.3	13.3	13.8	13.9	15.2	18.2	19.9	13.51	13.52	13.76	14.16	14.86	15.69	1428
AUTOBOX-3	12.3	12.3	13.0	14.4	14.6	14.2	14.8	16.1	19.2	21.2	12.99	13.47	13.89	14.43	15.20	16.18	1428
ROBUST-TREND	15.3	13.8	15.5	17.0	15.3	15.6	17.4	17.5	22.2	24.3	15.39	15.42	15.89	16.58	17.47	18.40	1428
ARARMA	13.1	12.4	13.4	14.9	13.7	14.2	15.0	15.2	18.5	20.3	13.42	13.59	14.00	14.41	15.08	15.84	1428
AutomatANN	11.6	11.6	12.0	14.1	12.2	13.9	13.8	14.6	17.3	19.6	12.31	12.55	12.92	13.42	14.13	14.93	1428
Flores/Pearce1	12.4	12.3	14.2	16.1	14.6	14.0	14.6	14.4	19.1	20.8	13.74	13.93	14.22	14.29	15.02	15.96	1428
Flores/Pearce2	12.6	12.1	13.7	14.7	13.2	12.9	13.4	14.4	18.2	19.9	13.26	13.21	13.33	13.53	14.31	15.17	1428
PP-Autocast	12.7	11.7	13.3	14.3	13.2	13.4	14.0	14.3	17.7	19.6	13.02	13.11	13.37	13.72	14.36	15.15	1428
ForecastPro	11.5	10.7	11.7	12.9	11.8	12.3	12.6	13.2	16.4	18.3	11.72	11.82	12.06	12.46	13.09	13.86	1428
SMARTFCS	11.6	11.2	12.2	13.6	13.1	13.7	13.5	14.9	18.0	19.4	12.16	12.58	12.90	13.51	14.22	15.03	1428
THETA <sub>sm</sub>	12.6	12.9	13.2	13.7	13.4	13.3	13.7	14.0	16.2	18.3	13.10	13.20	13.44	13.65	14.09	14.66	1428
THETA	11.2	10.7	11.8	12.4	12.2	12.4	12.7	13.2	16.2	18.2	11.54	11.80	12.13	12.50	13.11	13.85	1428
RBF	13.7	12.3	13.7	14.3	12.3	12.8	13.5	14.1	17.3	17.8	13.49	13.18	13.40	13.67	14.21	14.77	1428
ForcX	11.6	11.2	12.6	14.0	12.4	12.2	12.8	13.9	17.8	18.7	12.32	12.31	12.46	12.83	13.60	14.45	1428
AAM1	12.0	12.3	12.7	14.1	14.0	14.0	14.3	14.9	18.0	20.4	12.80	13.20	13.63	14.05	14.78	15.69	1428
AAM2	12.3	12.4	12.9	14.4	14.3	14.2	14.5	15.1	18.4	20.7	13.03	13.45	13.87	14.25	15.01	15.93	1428

### Average Symmetric MAPE : Other Data

Methods	Forecasting Horizons							Average			#Obs
	1	2	3	4	5	6	8	1 to 4	1 to 6	1 to 8	
NAIVE2	2.2	3.6	5.4	6.3	7.8	7.6	9.2	4.38	5.49	6.30	174
SINGLE	2.1	3.6	5.4	6.3	7.8	7.6	9.2	4.36	5.48	6.29	174
HOLT	1.9	2.9	3.9	4.7	5.8	5.6	7.2	3.32	4.13	4.81	174
DAMPEN	1.8	2.7	3.9	4.7	5.8	5.4	6.6	3.28	4.06	4.61	174
WINTER	1.9	2.9	3.9	4.7	5.8	5.6	7.2	3.32	4.13	4.81	174
COMB S-H-D	1.8	2.8	4.1	4.7	5.8	5.3	6.2	3.36	4.09	4.56	174
B-J automatic	1.8	3.0	4.5	4.9	6.1	6.1	7.5	3.52	4.38	5.06	174
AUTOBOX-1	2.4	3.3	4.4	4.9	5.8	5.4	6.9	3.76	4.38	4.93	174
AUTOBOX-2	1.6	2.9	4.0	4.3	5.3	5.1	6.4	3.19	3.86	4.41	174
AUTOBOX-3	1.9	3.2	4.1	4.4	5.5	5.5	7.0	3.39	4.09	4.71	174
ROBUST-TREND	1.9	2.8	3.9	4.7	5.7	5.4	6.4	3.32	4.07	4.58	174
ARARMA	1.7	2.7	4.0	4.4	5.5	5.1	6.0	3.17	3.87	4.38	174
AutomatANN	1.7	2.9	4.0	4.5	5.7	5.7	7.4	3.26	4.07	4.80	174
Flores/Pearce1	2.1	3.2	4.3	5.2	6.2	5.8	7.3	3.71	4.47	5.09	174
Flores/Pearce2	2.3	2.9	4.3	5.1	6.2	5.7	6.5	3.67	4.43	4.89	174
PP-Autocast	1.8	2.7	4.0	4.7	5.8	5.4	6.6	3.29	4.07	4.62	174
ForecastPro	1.9	3.0	4.0	4.4	5.4	5.4	6.7	3.31	4.00	4.60	174
SMARTFCS	2.5	3.3	4.3	4.7	5.8	5.5	6.7	3.68	4.33	4.86	174
THETA <sub>sm</sub>	2.3	3.2	4.3	4.8	6.0	5.6	6.9	3.66	4.37	4.93	174
THETA	1.8	2.7	3.8	4.5	5.6	5.2	6.1	3.20	3.93	4.41	174
RBF	2.7	3.8	5.2	5.8	6.9	6.3	7.3	4.38	5.12	5.60	174
ForcX	2.1	3.1	4.1	4.4	5.6	5.4	6.5	3.42	4.10	4.64	174