

Measures of Forecast Accuracy

- ▶ There are other popular measures of forecast accuracy.
- ▶ The *mean squared error*:

$$\text{MSE} = \frac{\sum (\text{error})^2}{n}$$

- The *mean absolute percent error*:

$$\text{MAPE} = \frac{\sum \left| \frac{\text{error}}{\text{actual}} \right|}{n} 100\%$$

- And *bias* is the average error.

Popular Measures

CL Gary



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