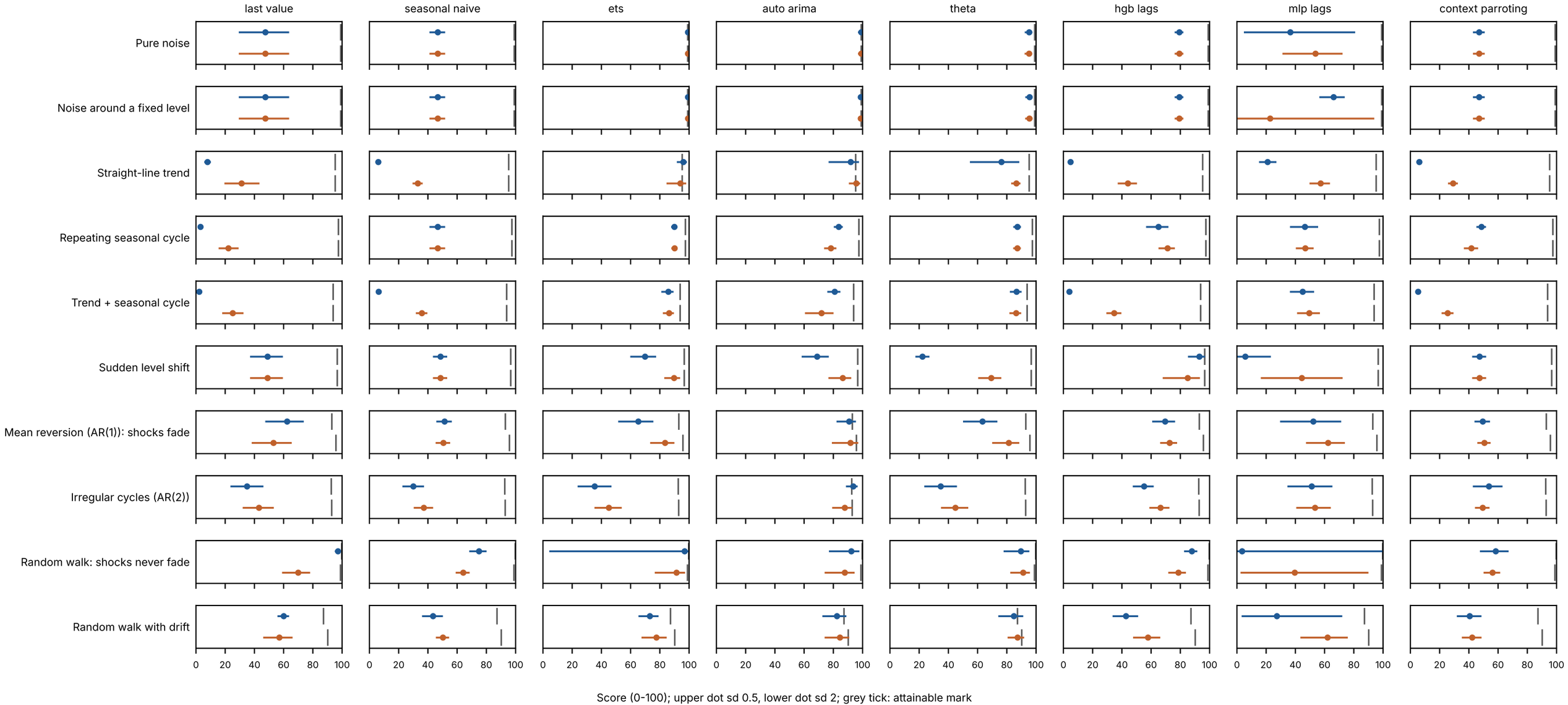

last value
seasonal naive
ets
auto arima
theta
hgb lags
mlp lags
context parroting
Pure noise
Noise around a fixed level
Straight-line trend
Repeating seasonal cycle
Trend + seasonal cycle
Sudden level shift
Mean reversion (AR(1)): shocks fade
Irregular cycles (AR(2))
Random walk: shocks never fade
Random walk with drift
0 20 40 60 80 100
Score (0-100); upper dot sd 0.5, lower dot sd 2; grey tick: attainable mark