

**Table A1. The sMAPE for each of the 18 forecasting horizon and their overall average.**

Model	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	Mean
MLP Iterative	7.98	8.62	9.47	9.81	10.75	10.56	12.07	11.52	12.03	12.86	12.35	13.23	13.44	13.65	14.49	15.53	15.71	17.20	12.29
MLP Direct	8.92	9.88	10.82	11.07	11.82	11.83	13.18	12.81	13.28	14.10	13.59	14.37	14.51	14.93	16.06	16.73	16.76	18.21	13.49
MLP Multi	7.87	8.33	9.39	9.77	10.88	10.92	12.30	11.65	12.25	13.34	12.86	13.77	14.02	14.52	16.01	16.69	16.83	18.38	12.77
BNN Iterative	7.92	8.37	9.46	9.67	10.54	10.39	11.86	11.28	11.73	12.53	12.04	13.03	13.28	13.54	14.33	15.28	15.55	16.82	12.09
BNN Multi	7.95	8.19	9.34	9.75	10.74	10.90	12.36	11.63	12.38	13.20	12.86	13.79	13.93	14.64	15.77	16.46	16.68	18.25	12.71
Naïve2	10.75	9.07	11.50	11.92	10.38	11.07	11.31	12.59	13.24	12.28	12.98	12.38	12.89	14.02	15.87	16.01	15.18	16.49	12.77
SES	8.57	7.58	9.43	9.83	9.62	9.98	10.54	10.34	11.24	10.80	10.87	11.29	11.29	12.78	14.12	14.92	14.06	15.46	11.26
Holt	7.97	7.75	8.92	9.51	10.16	10.08	11.11	10.45	11.33	11.67	11.02	11.53	12.34	12.72	14.14	15.21	15.21	16.12	11.51
Damped	8.14	7.44	9.00	9.52	9.72	9.97	10.60	10.10	10.83	10.72	10.62	10.93	11.27	12.25	13.67	14.46	13.93	15.19	11.02
Comb	8.18	7.50	9.00	9.50	9.70	9.84	10.54	10.00	10.87	10.75	10.47	10.82	11.18	12.15	13.53	14.51	13.96	14.99	10.97
Theta	8.20	7.59	9.02	9.44	9.68	9.82	10.54	9.98	10.73	10.77	10.25	10.91	11.06	12.04	13.21	14.14	13.81	14.86	10.89
ARIMA	7.78	7.56	9.00	9.31	9.84	10.11	10.88	10.62	11.27	11.40	10.88	11.41	11.85	12.38	13.71	14.34	14.72	16.03	11.28
ETS	8.06	7.57	9.17	9.60	9.94	10.08	10.91	10.66	11.09	11.21	10.82	11.16	11.80	12.37	13.83	14.65	14.35	15.45	11.26

**Table A2. The MASE for each of the 18 forecasting horizon and their overall average.**

Model	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	Mean
MLP Iterative	0.51	0.54	0.61	0.72	0.76	0.81	0.90	0.91	0.97	1.05	1.02	1.05	1.10	1.14	1.20	1.29	1.28	1.43	0.96
MLP Direct	0.61	0.65	0.72	0.82	0.85	0.91	1.01	1.03	1.08	1.18	1.14	1.18	1.23	1.29	1.35	1.42	1.42	1.56	1.08
MLP Multi	0.50	0.53	0.61	0.71	0.76	0.81	0.93	0.91	0.98	1.11	1.07	1.12	1.18	1.24	1.33	1.42	1.43	1.62	1.01
BNN Iterative	0.50	0.53	0.60	0.70	0.73	0.78	0.87	0.88	0.93	1.00	0.97	1.01	1.06	1.09	1.15	1.24	1.30	1.37	0.93
BNN Multi	0.50	0.52	0.60	0.71	0.75	0.81	0.91	0.93	1.00	1.09	1.08	1.11	1.19	1.26	1.32	1.40	1.41	1.55	1.01
Naïve2	0.66	0.59	0.72	0.87	0.82	0.91	0.96	1.03	1.07	1.11	1.08	1.04	1.16	1.19	1.36	1.45	1.42	1.55	1.05
SES	0.53	0.51	0.62	0.76	0.76	0.84	0.90	0.92	0.96	1.02	0.96	1.01	1.08	1.13	1.27	1.39	1.37	1.50	0.97
Holt	0.51	0.50	0.58	0.72	0.74	0.80	0.86	0.88	0.92	1.00	0.92	0.95	1.06	1.07	1.21	1.33	1.34	1.47	0.94
Damped	0.51	0.49	0.59	0.73	0.73	0.81	0.87	0.86	0.90	0.97	0.91	1.02	1.04	1.18	1.30	1.30	1.42	1.42	0.92
Comb	0.51	0.49	0.59	0.72	0.73	0.80	0.85	0.86	0.90	0.96	0.89	0.92	1.01	1.03	1.17	1.29	1.28	1.40	0.91
Theta	0.51	0.50	0.59	0.72	0.72	0.80	0.85	0.85	0.88	0.95	0.87	0.91	0.99	1.02	1.14	1.25	1.24	1.36	0.90
ARIMA	0.48	0.48	0.56	0.68	0.70	0.78	0.84	0.85	0.90	0.96	0.89	0.92	0.99	1.03	1.14	1.23	1.25	1.40	0.89
ETS	0.51	0.49	0.60	0.73	0.74	0.81	0.87	0.90	0.92	0.98	0.91	0.95	1.03	1.04	1.19	1.29	1.30	1.42	0.92