

**S1 Table. Implementation Details.** List of libraries and the corresponding parameters used (optional).

Model	R package	Reference	Function	Parameters
ARIMA ARIMAX	forecast	(44)	auto.arima()	allowdrift = TRUE allowmean = TRUE seasonal = FALSE biasadj = TRUE lambda = "auto"
TBATS	forecast	(44)	tbats()	use.damped.trend = TRUE use.trend = TRUE use.arma.errors = TRUE biasadj = TRUE
GMDH	GMDH	(53)	fcast()	layer = 15
MLPR	nnfor	(64)	mlp()	reps = 15 difforder = NULL xreg.lags = list(7, 7, 11, 11) hd = c(5, 10, 10, 5)
ELM	nnfor	(64)	elm()	reps = 15 difforder = NULL xreg.lags = list(7, 7, 11, 11) direct = TRUE type = "lasso"

## Reference

64. Kourentzes N. nnfor: Time Series Forecasting with Neural Networks; 2019. Available from: <https://CRAN.R-project.org/package=nnfor>.