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point, and a trimmed mean is desirable if you combine forecasts resulting from five or more methods. Use different weights if you have good domain knowledge or information on which method should be most accurate.

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Principles of Forecasting: A Handbook for Researchers and Practitioners, J. Scott Armstrong (ed.): Norwell, MA: Kluwer Academic Publishers, 2001. Evaluating Forecasting Methods . J. Scott Armstrong . The Wharton School . University of Pennsylvania. ABSTRACT. Ideally, forecasting methods should be evaluated in the situations for which they will ...

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