

# Aggregate prediction error and variability

i)

ii)

iii)

iv)

Mean absolute error [CHF]

6500 7500

-4000 -1000

Loss.TBS.med

Loss.PTBS.med

Loss.PTBS.seplam.med

DoL.TBS.med

DoL.PTBS.med

DoL.PTBS.seplam.med

Loss.TBS.mean

Loss.PTBS.mean

Loss.PTBS.seplam.mean

DoL.TBS.mean

DoL.PTBS.mean

DoL.PTBS.seplam.mean

10000 14000

SD pred. errors [CHF]

k-folds:  
 $\triangle$  2 (A)  
 $\nabla$  2 (B)  
 $\times$  5  
 $\circ$  10  
 $\square$  20

Relative absolute error [%]

100 120 140

Loss.TBS.med

Loss.PTBS.med

Loss.PTBS.seplam.med

DoL.TBS.med

DoL.PTBS.med

DoL.PTBS.seplam.med

Loss.TBS.mean

Loss.PTBS.mean

Loss.PTBS.seplam.mean

DoL.TBS.mean

DoL.PTBS.mean

DoL.PTBS.seplam.mean

160 200 240

SD pred. errors [%]

Loss.TBS.med

Loss.PTBS.med

Loss.PTBS.seplam.med

DoL.TBS.med

DoL.PTBS.med

DoL.PTBS.seplam.med

Loss.TBS.mean

Loss.PTBS.mean

Loss.PTBS.seplam.mean

DoL.TBS.mean

DoL.PTBS.mean

DoL.PTBS.seplam.mean

12000 16000

SD pred. errors [CHF]

Relative bias [%]

60 80 100

Loss.TBS.med

Loss.PTBS.med

Loss.PTBS.seplam.med

DoL.TBS.med

DoL.PTBS.med

DoL.PTBS.seplam.med

Loss.TBS.mean

Loss.PTBS.mean

Loss.PTBS.seplam.mean

DoL.TBS.mean

DoL.PTBS.mean

DoL.PTBS.seplam.mean

180 220 260

SD pred. errors [%]