

A Comparison of Natural Gas Spot Price Linear Regression Forecasting Models
 Table T-3 Summary of Linear Regression Statistic Rankings

Equation	RANK Method A		RANK Method B		RANK Method C		RANK Method D	
	Avg	Rank	Avg	Rank	Avg	Rank	Avg	Rank
1 with OLS	20.5	23	21.4	23	25	25	21.4	25
2 with OLS	18.8	21	18.8	21	8	7	12.2	9
3 with OLS	16.8	18 - 19	17	18 - 19	2	2	7.4	2 - 3
4 with OLS	19	22	19.4	22	1	1	7.4	2 - 3
5 with OLS	15.3	15 - 16	16.2	17	21.5	21 - 22	17.1	20 - 21
6 with OLS	13.8	12	13.4	12	12.5	12	13.7	14
7 with OLS	15	14	14.7	14	5	5	9.6	6
8 with OLS	17	20	17	18 - 19	6.5	6	11.1	7
9 with OLS	15.8	17	15.3	15	3	3	9	4
10 with OLS	15.3	15 - 16	15.4	16	26	26	21	24

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11 with OLS	21.0	24	21.5	24	9	9	12.8	11
12 with OLS	21.5	25	21.9	25	8.5	8	12.9	12
13 with OLS	16.75	18 - 19	17.8	20	13	13	12.4	10
14 with OLS	22.75	26	23.4	26	24	24	22.2	26
15 with OLS	11	10	10.4	9 - 11	15.5	16	14.9	17
16 with OLS	8.25	4	7.4	4 - 5	19.5	20	17.1	20 - 21
17 with OLS	10.75	9	10.4	9 - 11	18.5	19	16.9	19
18 with OLS	14.25	13	14.4	13	11	10 - 11	12	8
19 with OLS	7.5	3	7.1	3	21.5	21 - 22	18.1	22
20 with OLS	10.25	8	10.2	8	17.5	18	16.3	18

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21 OLS from Stepwise Regression	10.0	7	9.1	6	16.5	17	13.9	16
22 OLS from Stepwise Regression	14	5	7.4	4 - 5	23	23	18.8	23
23 with OLS	8	6	9.4	7	4	4	5.2	1
25 with OLS	17	11	10.4	9 - 11	14	14 - 15	13.8	15
28 with OLS	10	1	4.8	1	11	10 - 11	9.2	5
29 with OLS	18	2	5.2	2	14	14 - 15	13	13