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T+h = SPy^ T+h; (3) Where Sis The Aggregation Matrix And P2Rm N Is A Ma-trix That Depends On The Choice Of The Hierarchical Forecast-ing Approach. When The Method Is Bottom-up (BU), P= [0 M Rj1 M M]. For Top-down (TD), P= [p M 1j0 M N 1] Where P Is An M-vector Summing To 1 That Disaggregates The Top-level Series Proportionally To The Bottom ... 12th, 2024

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