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$T+h = SPy^{\wedge} T+h$; (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 ... 26th, 2024

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