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Recent Textbook On Graphical Models: Koller And Friedman (2009): Probabilistic Graphical Models: Principles And Techniques. MIT Press. More Theoretical Textbooks On Graphical Models: Cowell, Dawid, Lauritzen And Spiegelhalter (2007). Probabilistic Networks And Exp Feb 3th, 2024

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$T+h = S P y^{\wedge} T+h$; (3) Where S is The Aggregation Matrix And P Is A Ma-trix That Depends On The Choice Of The Hierarchical Forecast-ing Approach. When The Method Is Bottom-up (BU), $P = [0 \ M \ R] \begin{bmatrix} 1 & M & M \end{bmatrix}$. For Top-down (TD), $P = [p \ M \ 1] \begin{bmatrix} 0 & M & N & 1 \end{bmatrix}$ Where P Is An M -vector Summing To 1 That Disaggregates The Top-level Series Proportionally To The Bottom ... Mar 2th, 2024

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