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$T+h = SPy^{\wedge} T+h$ ; (3) Where  $S$  Is 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 ... 2th, 2024

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