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$T+h = SPy^{\wedge} T+h$; (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), $P = [0 \ M \ R] \begin{matrix} 1 & M & M \end{matrix}$. For Top-down (TD), $P = [p \ M \ 1] \begin{matrix} 0 & M & N & 1 \end{matrix}$ 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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