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$T+h = SPy^{\wedge} T+h$; (3) Where S is The Aggregation Matrix And P is A Matrix That Depends On The Choice Of The Hierarchical Forecasting Approach. When The Method Is Bottom-up (BU), $P = [0 \ M \ R \ 1 \ M \ M]$. For Top-down (TD), $P = [p \ M \ 1 \ 0 \ M \ N \ 1]$ 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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