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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), $P = [0 \ M \ R]_{1 \ M \ M}$. 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 ... May 1th, 2024

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AT&T Bell Laboratories, 600 Mountain Avenue, P.O. Box 636, Murray Hill, New Jersey 07974-0636 Received January 23, 1991; Revised April 28, 1992 Concepts* In This Paper We Investigate A Jan 1th, 2024

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