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End-to-End Learning Of Coherent Probabilistic Forecasts ... $T+h = S P_y^T + h$; (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), $P = [0 \ M \ R_j \ 1 \ M \ M]$. For Top-down (TD), $P = [p \ M \ 1_j \ 0 \ M \ N \ 1]$ Where P Is An M -vector Summing To 1 That

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