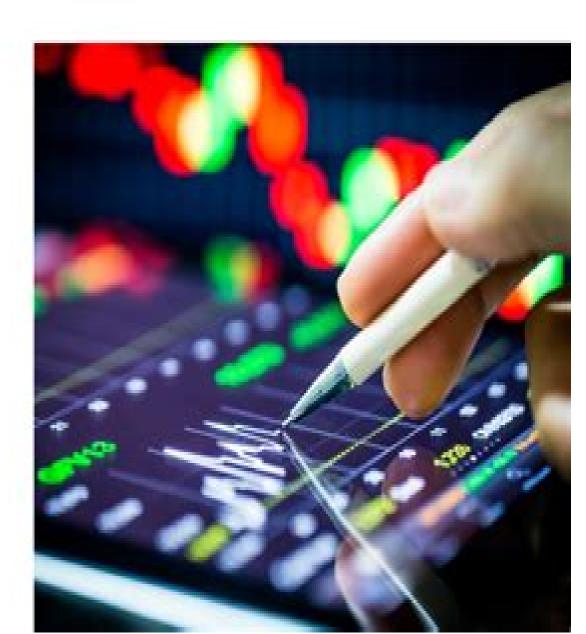
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Fundamentals Of Forecasting

Patricia Melin

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models For performance measures error scores for deterministic as well as probabilistic forecasts are compared and their characteristics are shown in detail For the evaluation of deterministic forecasts a categorization by basic error measure and normalization technique is introduced that simplifies the process of choosing an appropriate error measure for certain forecasting tasks Furthermore a scheme for the common evaluation of different forms of probabilistic forecasts is proposed Based on the analysis of the error scores a novel hierarchical aggregation technique for both deterministic and probabilistic forecasting models is proposed that dynamically weights individual forecasts using multiple weighting factors such as weather situation and lead time dependent weighting In the experimental evaluation it is shown that the forecasting quality of the proposed technique is able to outperform other state of the art forecasting models and ensembles

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