

Accepted Manuscript

Forecasting with Temporal Hierarchies

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PII: S0377-2217(17)30191-1
DOI: [10.1016/j.ejor.2017.02.046](https://doi.org/10.1016/j.ejor.2017.02.046)
Reference: EOR 14289



To appear in: *European Journal of Operational Research*

Received date: 20 August 2016
Revised date: 2 February 2017
Accepted date: 27 February 2017

Please cite this article as: George Athanasopoulos, Rob J. Hyndman, Nikolaos Kourentzes, Fotios Petropoulos, Forecasting with Temporal Hierarchies, *European Journal of Operational Research* (2017), doi: [10.1016/j.ejor.2017.02.046](https://doi.org/10.1016/j.ejor.2017.02.046)

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Highlights

- Temporal hierarchies can be used for any time series to improve forecasting.
- The proposed methodology is independent of forecasting models.
- It results in temporally reconciled, accurate and robust forecasts.
- The implied combination mitigates modelling uncertainty.
- We demonstrate empirically that it offers superior accuracy and decision making.

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