

Monash Time-Series Forecasting Archive Replication

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Abstract

The "Monash Time Series Forecasting Archive" significantly enhances research in time series forecasting, unveiling a meticulously selected assortment of 25 datasets across diverse sectors like energy, banking, and tourism.

This initiative tackles the pressing need for diverse, comprehensive datasets to benchmark a broad spectrum of forecasting models, spanning from conventional univariate to modern global and multivariate methodologies.

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