Influence of hyperparameters on aggregating predictions of unknown number of experts

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Using aggregation of expert forecasts is one of the important methods to improve prediction accuracy. This paper focuses on examining the influence of hyperparameters on the accuracy of the aggregation algorithm with an unknown number of experts. We implemented a time series generator with specified properties and an aggregating forecasting model, based on an existing algorithm. We conducted a series of experiments with various hyperparameters of the algorithm. Finding optimal hyperparameters leads to high performance and wider adoption of this prediction method.

Keywords: *online learning; aggregating algorithm; prediction with experts' advice; Fixed Share, Mixing Past Posteriors (MPP)*

1 Introduction

In this section state the objectives of the work and provide an adequate background, avoiding a detailed literature survey or a summary of the results.

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