



Probabilistic Forecasting at Scale with Numpyro

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KEYWORDS — Probabilistic Models, Forecasting, JAX, NumPyro

I. JAX AND NUMPYRO

II. CLASSICAL TIME SERIES MODELS

- i. Exponential Smoothing*
- ii. ARIMAX*
- iii. Croston’s Method*
- iv. TSB*

III. HIERARCHICAL MODELS

- i. Hierarchical Exponential Smoothing*
- ii. Hierarchical State Space Models*