Efficient Automated Deep Learning for Time Series Forecasting

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1. VARs



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3. Bayesian Graphical VARs



4. Conclusions



4. Conclusions

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Bibliografy

Corander, J. & Villani, M. (2006), 'A Bayesian Approach to Modelling Graphical Vector Autoregressions', Journal of Time Series Analysis 27(1), 141–156.

3. Bayesian Graphical VARs



Thank you!

