Stage 1:
first learning level
simple training
and predictions $\tilde{y}_m$

Model 1
Model 2
...
Model M

⇩

**I*M = nb
predictions**
(I = nb instances)

Stage 2:
2nd learning level
optimise combination
or feed new learner

estimate this model:

$y = h(\tilde{y}_1, \tilde{y}_2, ..., \tilde{y}_M)$

$\hat{h}$ is the aggregate
meta model

Stage 3:
Forecast!
reverse operation:
two step prediction

1. Make the forecasts
at indiv. learner
level
2. Feed the forecasts
to the second
model $\hat{h}$