

FEDERAL STATE AUTONOMOUS EDUCATIONAL INSTITUTION FOR
HIGHER PROFESSIONAL EDUCATION NATIONAL RESEARCH
UNIVERSITY
«HIGHER SCHOOL OF ECONOMICS»
Faculty of Computer Science

Vitaliy Pozdnyakov

Name, Surname

Вероятностное прогнозирование многомерных временных рядов с
помощью глубоких генеративных моделей

Russian title

Probabilistic Multivariate Time Series Forecasting using Deep Generative
Models

English title

Qualification paper – Master of Science Dissertation
Field of study 01.04.02 «Applied Mathematics and Informatics»
Program: Data Science

Student:

Vitaliy Pozdnyakov

Supervisor:

Leonid E Zhukov, professor at HSE

Consultant:

Artem A Simonov, project leader at BCG Gamma

Moscow, 2021