

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

Vitaliy Pozdnyakov

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Name, Surname

Вероятностное прогнозирование многомерных временных рядов с  
помощью глубоких генеративных моделей

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Russian title

Probabilistic Multivariate Time Series Forecasting using Deep Generative  
Models

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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

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