FEDERAL STATE AUTONOMOUS EDUCATIONAL INSITUTION 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 Zhukov, professor at HSE

Consultant:

Artem Simonov, project leader at BCG Gamma

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