**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

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| --- | --- |
| Student:  Vitaliy Pozdnyakov |  |
|  | Supervisor:  Leonid Zhukov, professor at HSE |
|  | Consultant:  Artem Simonov, project leader at BCG Gamma |
| Moscow, 2021 | |