

Coherent probabilistic forecasts for hierarchical time series

Appendix

24 February 2017

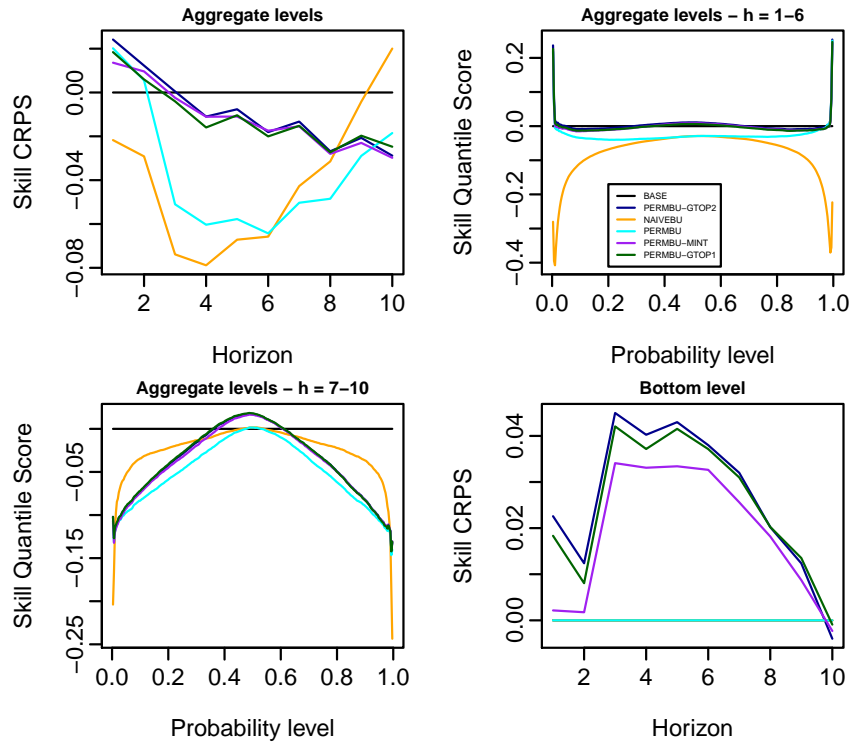


Figure 1: Skill CRPS and skill QS for aggregate and bottom levels for $T = 300$.

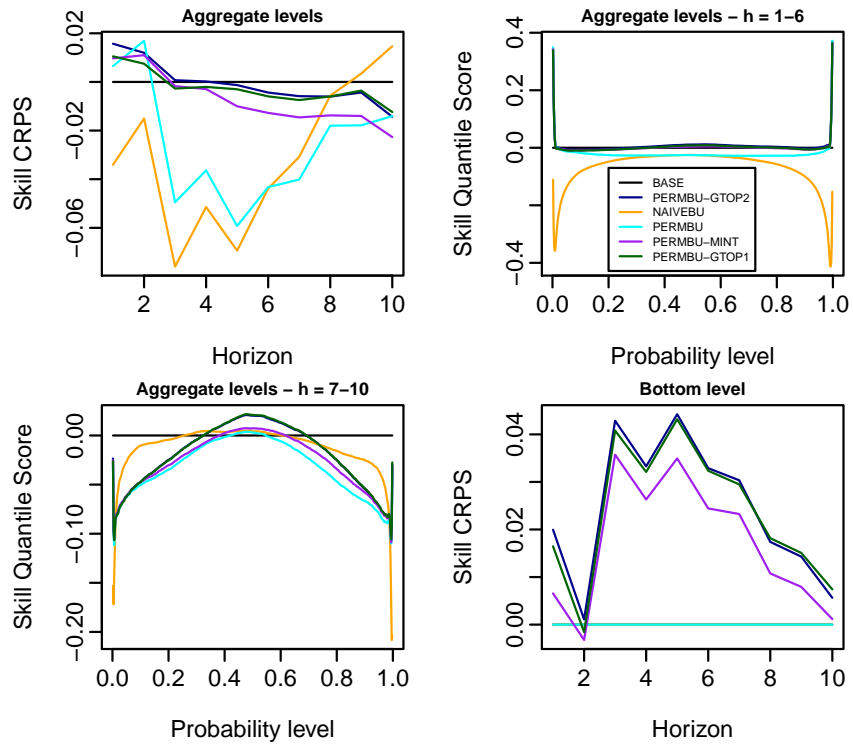


Figure 2: Skill CRPS and skill QS for aggregate and bottom levels for $T = 500$.

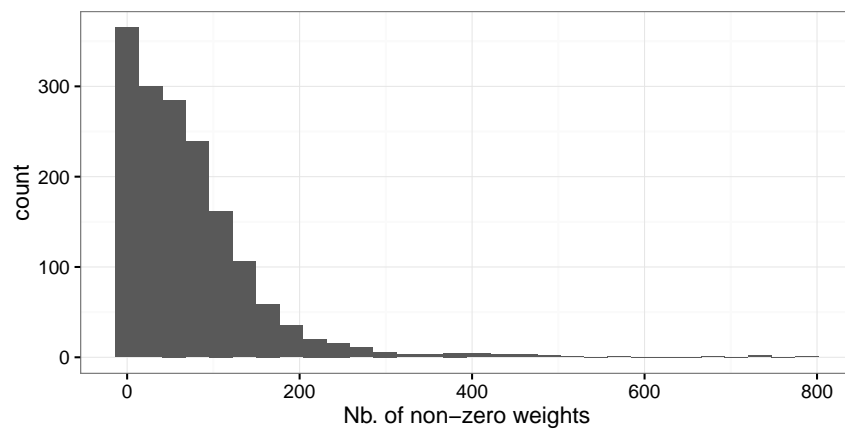


Figure 3: Histogram of the number of non-zero combination weights for 1633 series.