

METHOD AND SYSTEM TO CONSTRUCT A FORECASTING MODEL

Abstract

5 A method to construct a forecasting model is provided. The method begins by sampling a primary training data set to generate a plurality of sampled training data sets. Thereafter, a plurality of estimators is trained with the plurality of sampled training data sets. Each sampled training data set is used to train a single estimator. The forecasting model is then generated by combining the plurality of estimators.

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Figure 1



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