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Influence of hyperparameters on online aggregation with countable experts

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Aggregating forecasts from multiple experts is a valuable method to improve prediction accuracy. Our work examines the influence of hyperparameters on the accuracy of the aggregation algorithm for a countable number of experts. We implement a time series generator with specified properties and an aggregating forecasting model. We conduct a series of experiments with various hyperparameters of the algorithm. The experiments confirm that these hyperparameters have a significant influence on the algorithm's performance.

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