

Chronological order

- Summary period
- Train + Validation
- Test

The summary period is used to generate features for train and validation in the construction phase of the desired approach.

The preferred algorithm is selected by assessing the predictive performance of the features of the train data using the validation set.

The test data is predicted by calculating summary features on the summary + (train + validation) period. Features with the same relative interpretation are then used to generate predictions using the preferred training structure.