

# Features engineering

**Label-observation** features:

- $f(y_t, y_{t-1}, x_t) = [y_t = y] g_m(x_t)$
- $f(y_t, y_{t-1}, x_t) = [y_t = y][y_{t-1} = y']$
- $f(y_t, y_{t-1}, x_t) = [y_t = y][y_{t-1} = y'] g_m(x_t)$