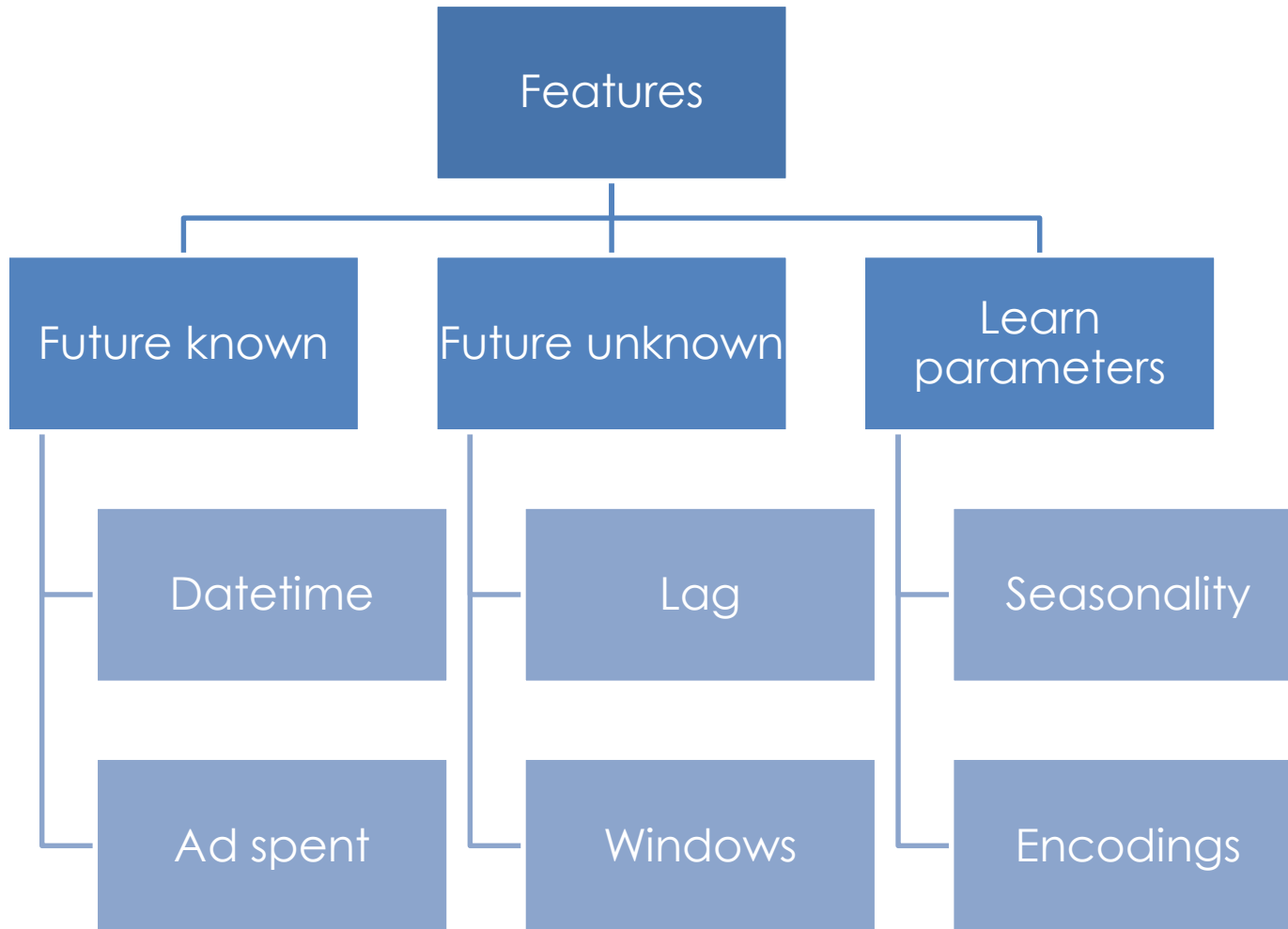


# Wrap-up

---

Section summary

# Feature engineering



# Feature engineering pipelines

*# set up pipeline*

```
our_pipe = Pipeline([  
    ("step1", Imputation()),  
    ("step2", CategoricalEncoding()),  
    ("step3", WindowFeatures()),  
    ("step4", LagFeatures()),  
    ("model", Lasso()),  
])
```

*# train pipeline*

```
our_pipe.fit(X_train, y_train)
```



*# predict*

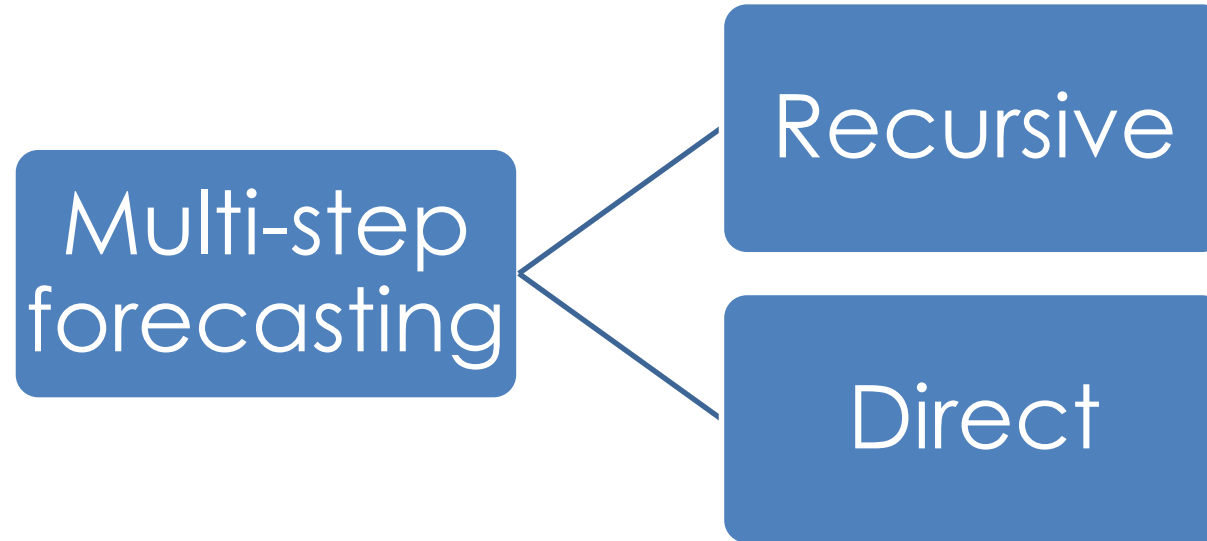
```
our_pipe.predict(X_train)
```



```
our_pipe.predict(X_test)
```



# Multi-step forecasting approaches



# Feature engineering procedures

- There is no standardized approach.
- We can implement the techniques in more than 1 manner.