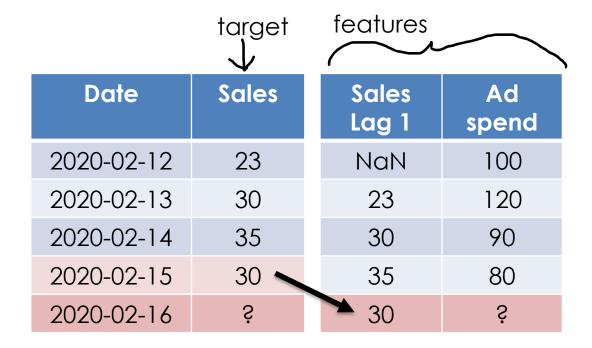
Lag feature

 A past value of the target or feature is used to create a lag feature.

	target	feature
	\downarrow	$\overline{}$
Date	Sales	Ad spend
2020-02-12	23	100
2020-02-13	30	120
2020-02-14	35	90
2020-02-15	30	80
2020-02-16	Ś	Ś

Lag feature

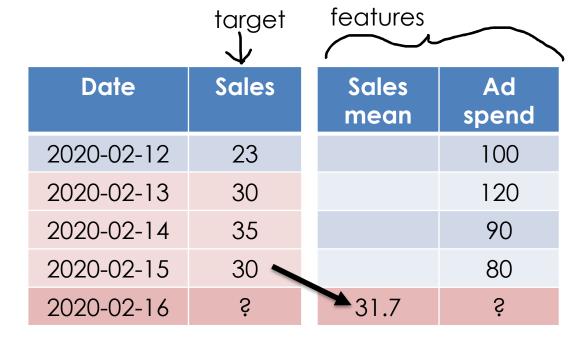
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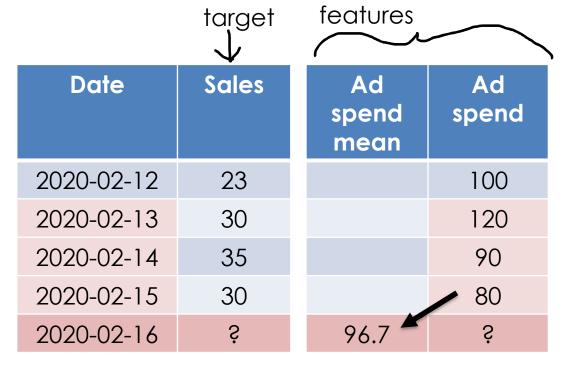
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In this section we will discuss...

How to choose a window size & statistics.

Window types: rolling vs expanding windows.

Adding weights to the windows.

How to implement these methods in Python.