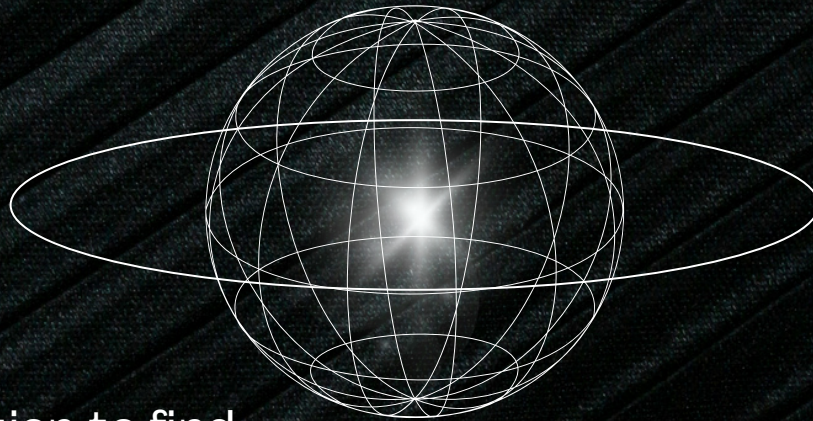Students : TADJOURI Imad-Eddin
EL MAAZOUZ Amine
BARRIE Mathys
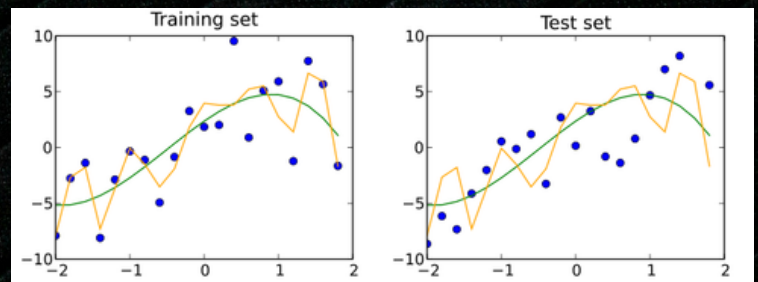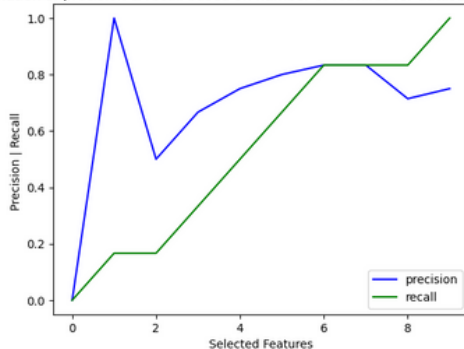
Referents : CHRISTOPHIDES Vassilis
VAREILLE Etienne

Causal Feature Selection in MTS for Forecasting Problems

Experimentation to find the best feature selection algorithm and under what conditions

Forecasting MTS data :
Find the best way to predict many steps at the same time

Evolution of precision & recall based on number of features for dataset VARSmall

Training set · Test set

Compare the best tradeoff of metrics (like precision and recall) with feature selection algorithms (MRMR and RRelief for example)

Study the relations between proximity of the selected set to the causes.