

EnFoAV

Preprocessing

Data Cleaning

- Threshold Cleaning
- Quantile Range Cleaning
- Zero Gap Cleaning
- Hampel Filter

Data Interpotation

- Statistical Imputation
- KNN Imputation
- ARIMA Imputation

Data Format Unification

Forecasting

Forecasting Models

- Non Deep Learning Methods
- Deep Learning Methods

Auxiliary Variables

- Neural Network Structure
- TE Transform

Forecasting Strategy

- Quantile Loss Probabilistic Forecasting
- Custom Loss Function

Evaluation

Metric

- Full: Pinball, MASE, etc
- Matrix: Winkler, Coverage, etc
- Plots: Forecasts, Instand Error, etc

Forecasting Comparision

- Comparison: DieboldMariano Test

Feature Engineering

Time Categorical

- Categorical Feature
- Trigonometric Function Transformation

Lagged Values

- Mannal
- PACF
- ACF

Feature Transformation

- Box-cov Transformation
- Log Transformation
- Logit Transformation

Postprocessing

Quantile: Sorting

Clipping

Inverse Feature Transformation