

Lagged and rolling features (windows 72h)

| Feature family | Definition / Formula |
|------------------------|---|
| Lagged value | $x(t - k)$ |
| Rate of change | $x(t) - x(t - k)$ |
| Rolling mean | $\text{mean}\{x(t-i)\}$ for $i=0..w-1$ |
| Rolling std | $\text{std}\{x(t-i)\}$ for $i=0..w-1$ |
| Rolling min | $\text{min}\{x(t-i)\}$ for $i=0..w-1$ |
| Rolling max | $\text{max}\{x(t-i)\}$ for $i=0..w-1$ |
| Rolling range | $\text{max}\{x(t-i)\} - \text{min}\{x(t-i)\}$ |
| Rolling sum (additive) | $\sum_{i=0}^{w-1} x(t-i)$ |