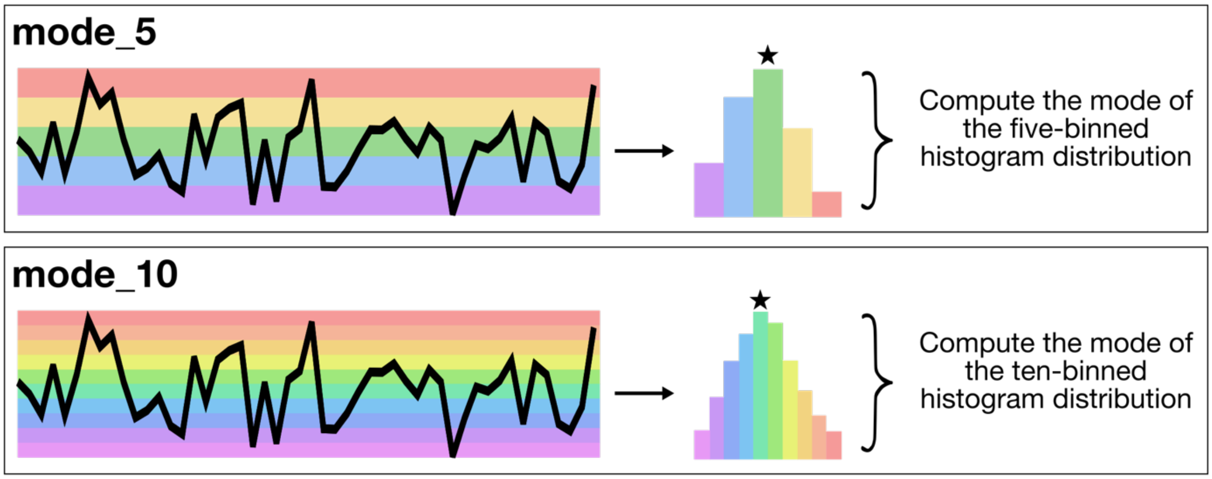
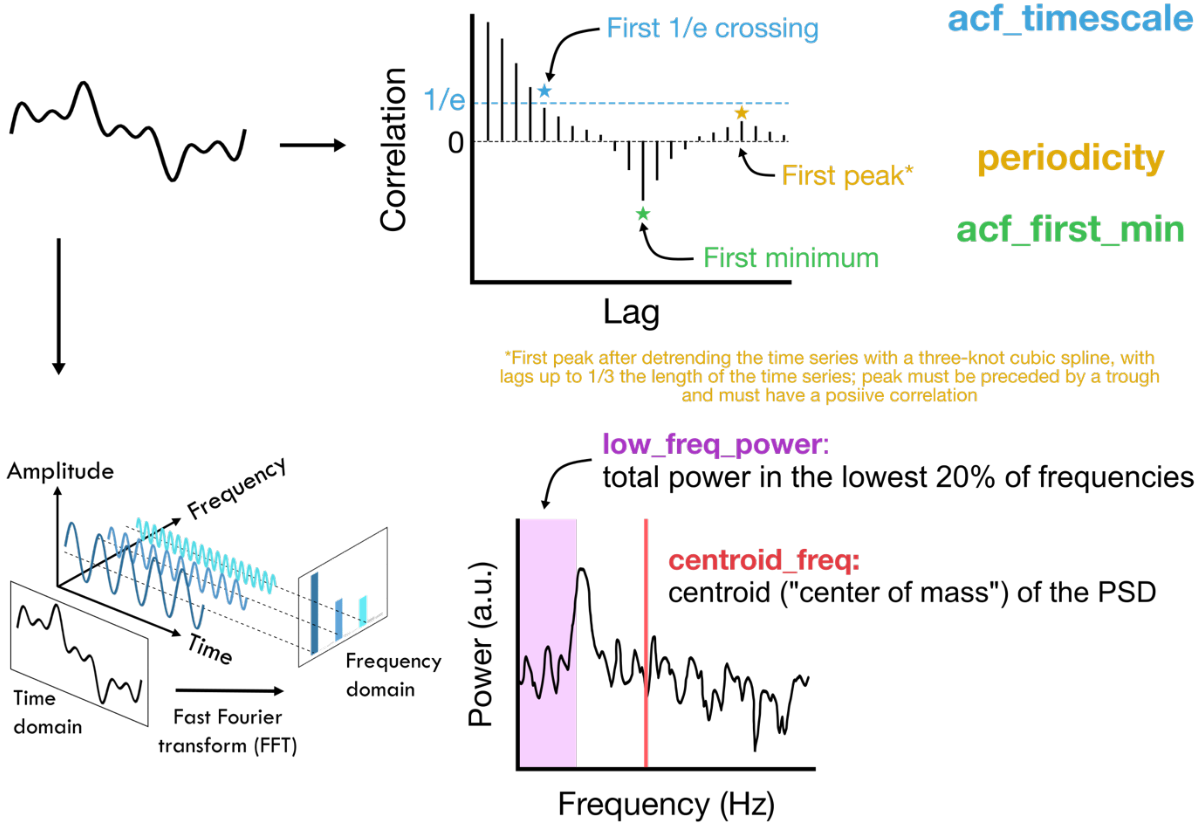
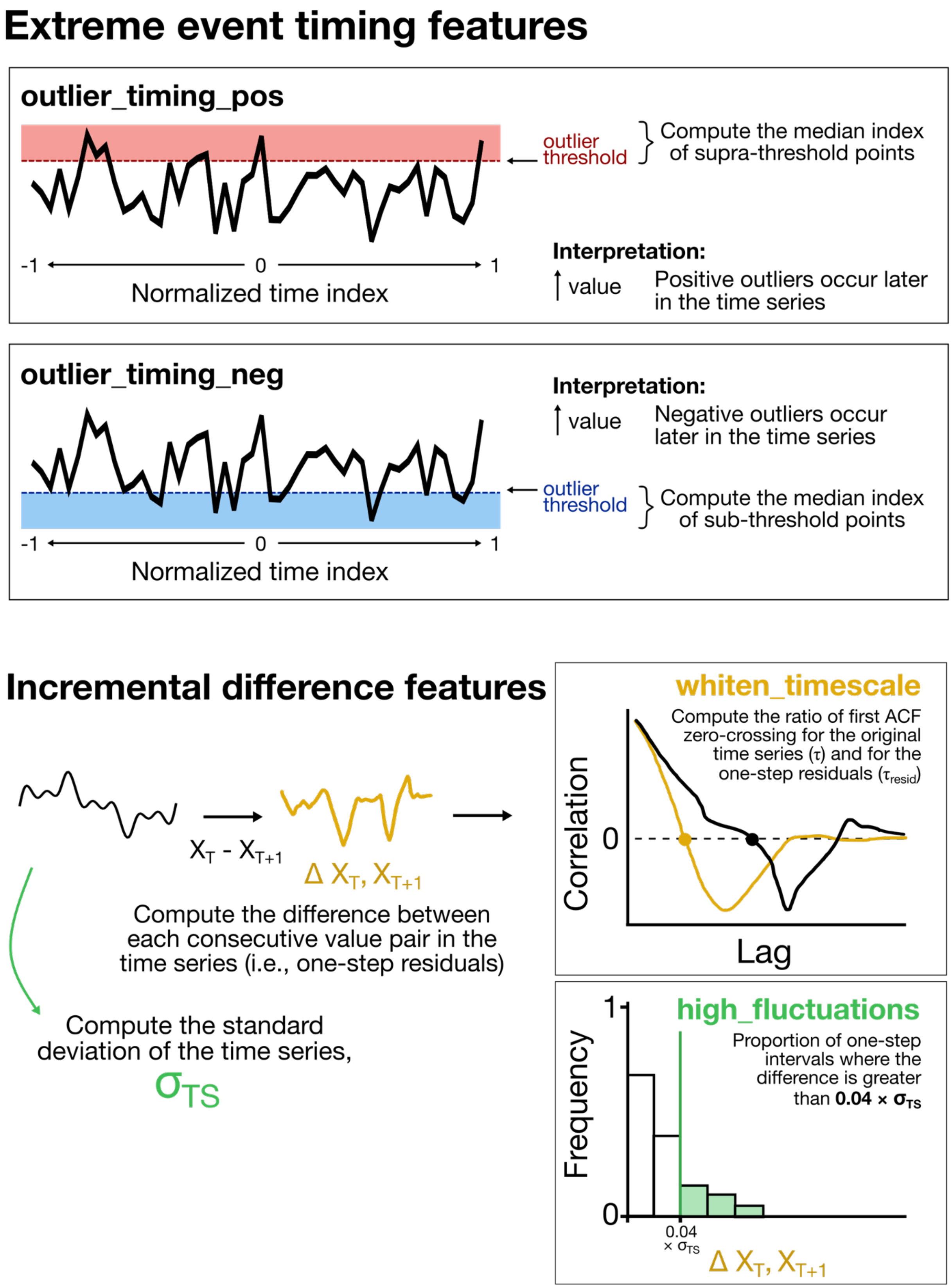
Distributional features



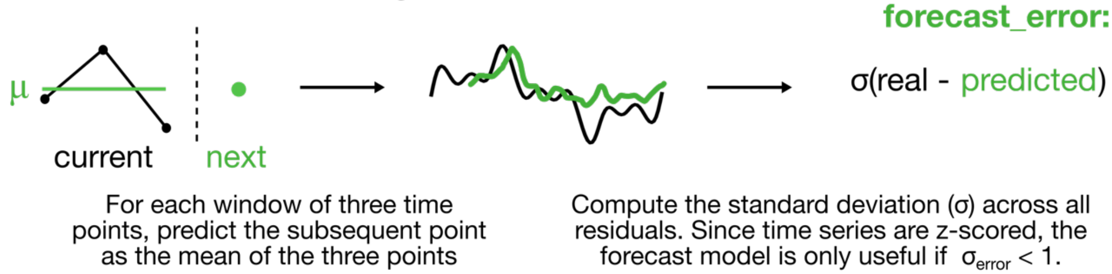
Linear autocorrelation features



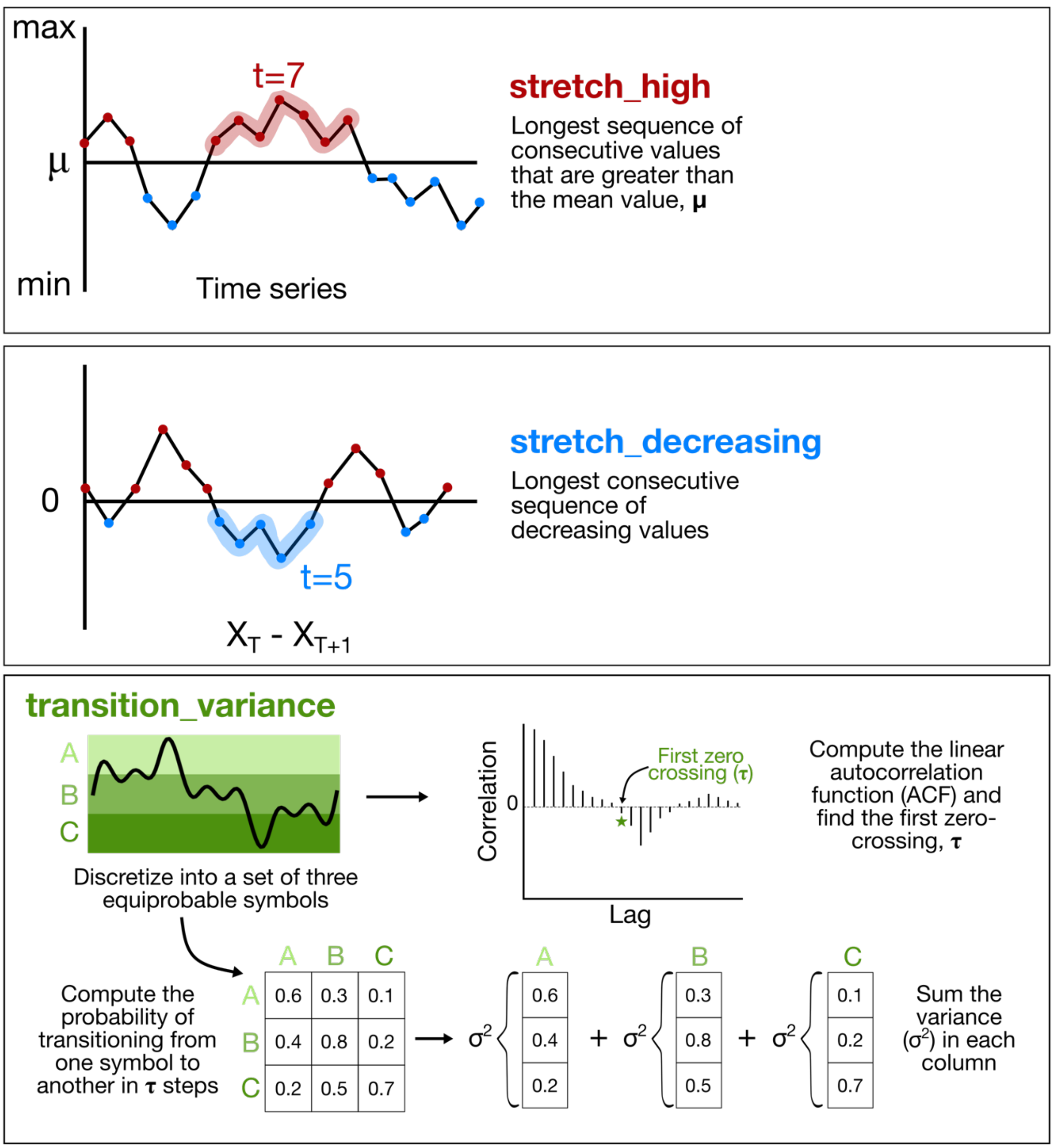


Extreme event timing features
outlier_timing_pos
outlier threshold
Compute the median index of supra-threshold points
-1
0
1
Normalized time index
Interpretation:
↑ value
Positive outliers occur later in the time series
outlier_timing_neg
Interpretation:
↑ value
Negative outliers occur later in the time series
outlier threshold
Compute the median index of sub-threshold points
-1
0
1
Normalized time index
Incremental difference features
X_T - X_{T+1}
$\Delta X_T, X_{T+1}$
Compute the difference between each consecutive value pair in the time series (i.e., one-step residuals)
Compute the standard deviation of the time series,
σ_{TS}
whiten_timescale
Compute the ratio of first ACF zero-crossing for the original time series (τ) and for the one-step residuals (τ_{resid})
Correlation
0
Lag
high_fluctuations
Proportion of one-step intervals where the difference is greater than **0.04 × σ_{TS}**
Frequency
1
0
0.04
× σ_{TS}
$\Delta X_T, X_{T+1}$

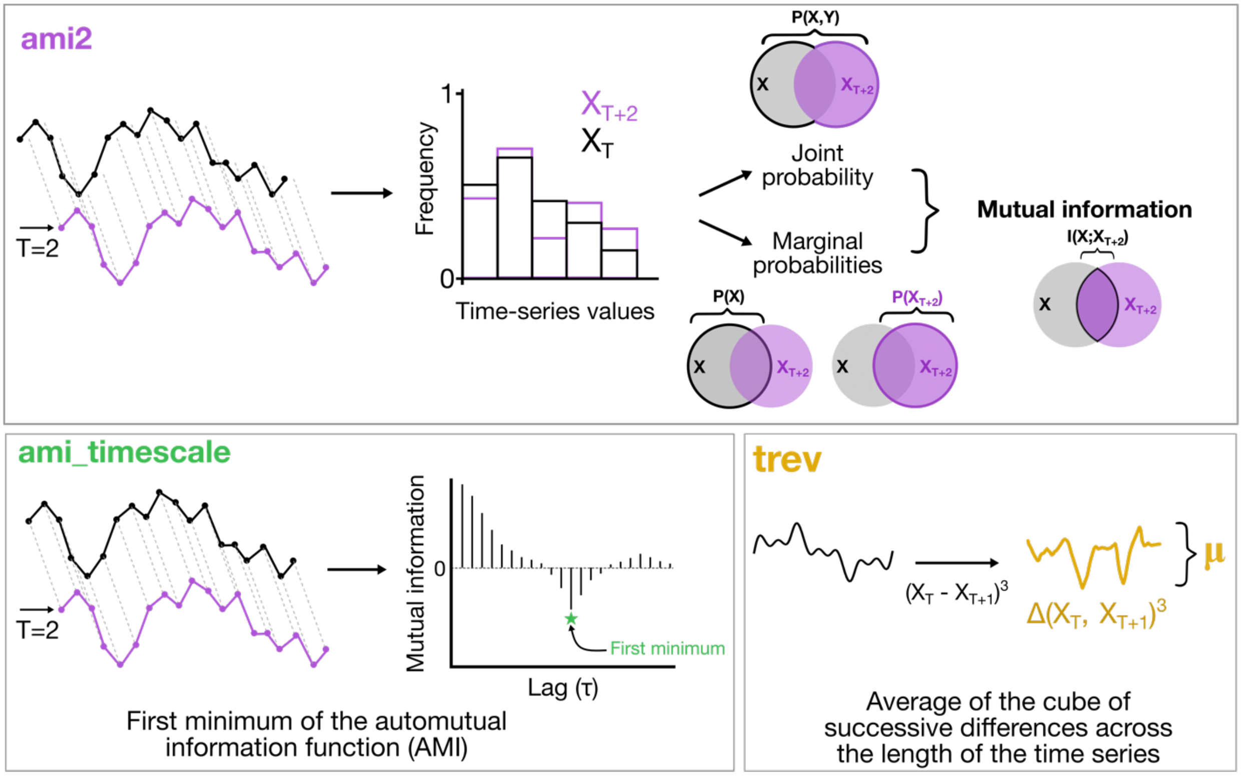
Simple forecasting features



Symbolic features



Nonlinear autocorrelation



Other features