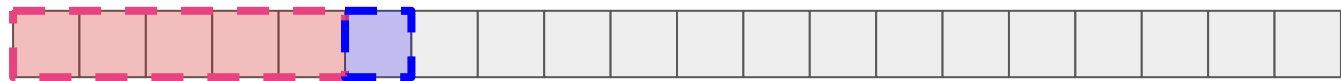


# Time Series Data Prep

Dr. Chelsea Parlett-Pelleriti

# Generating Training Data from a Sequence

























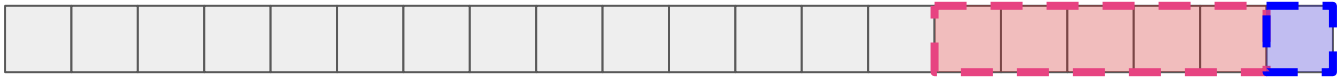












Predicting “Far” Future





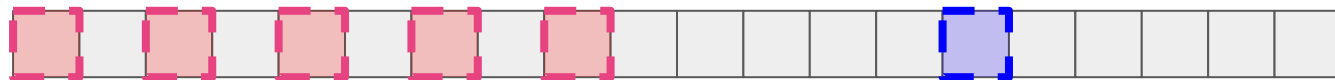






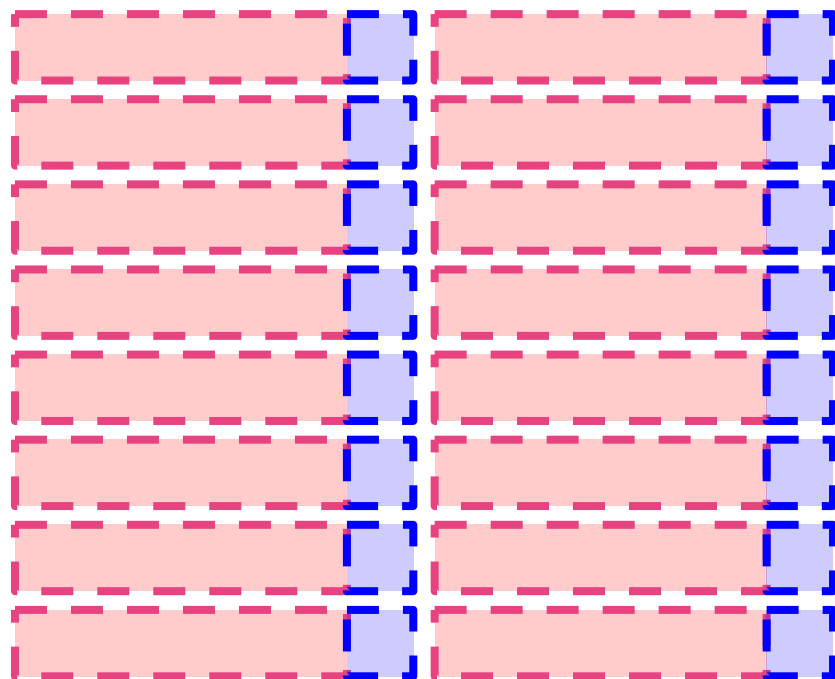


Step Size









# Temperature Data Example



1 hour  
(6 observations)

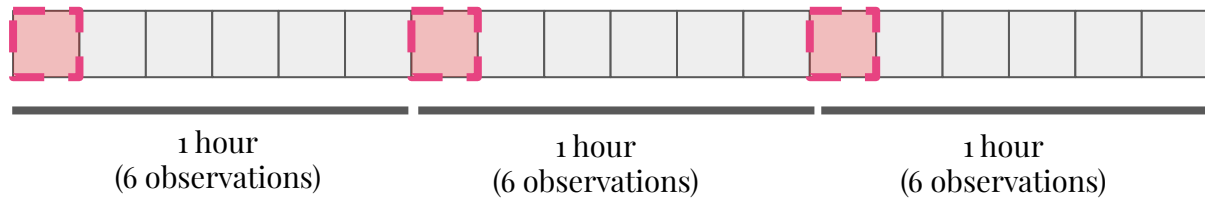


1 hour  
(6 observations)





1 hour  
(6 observations)

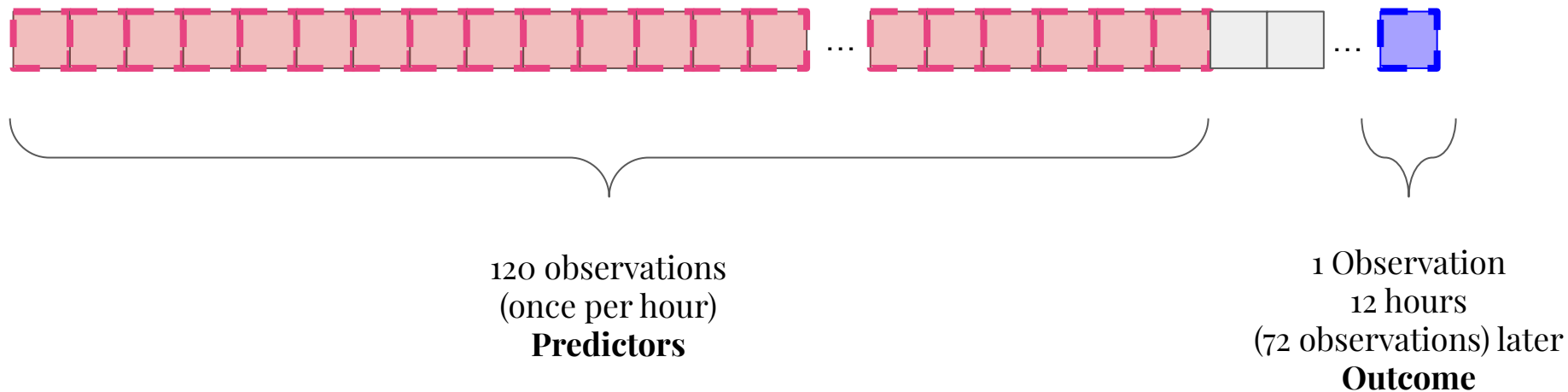


✓ sample once per hour

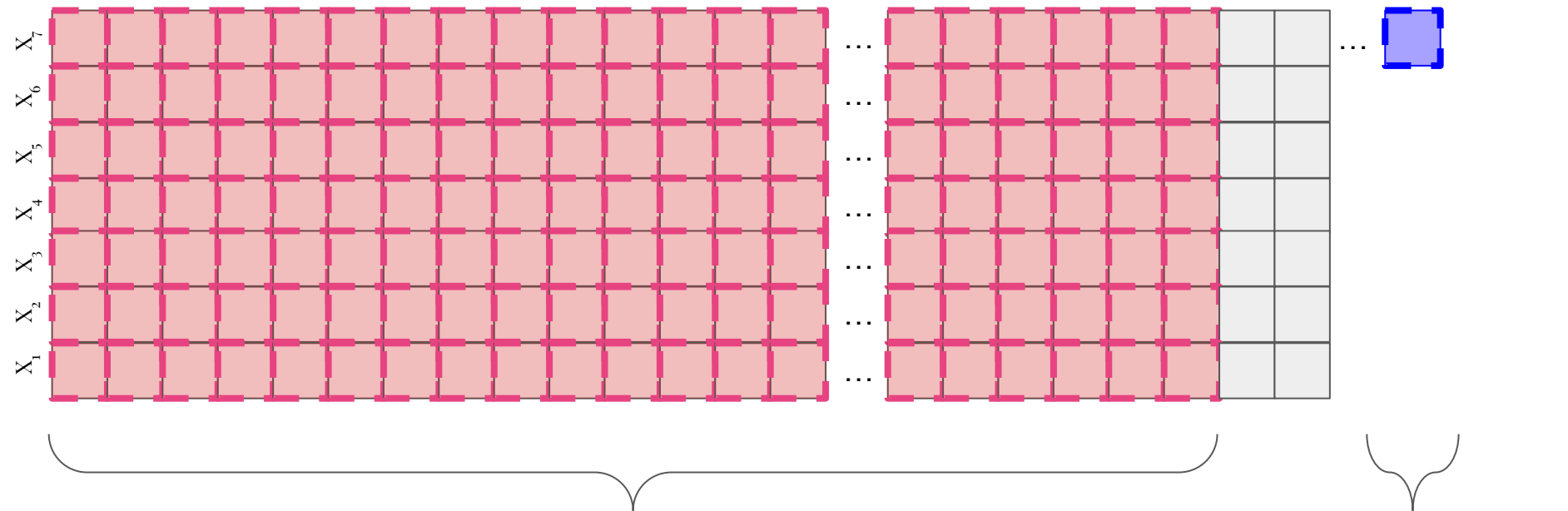


720 observations  
(120 hours, 6 observations per hour)

- ✓ sample once per hour
- ✓ Use 120 hours of data as  
*predictors*



- ✓ sample once per hour
- ✓ Use 120 hours of data as *predictors*
- ✓ Get *outcome* value from 12 hours later



120 observations  
(once per hour)

**Predictors**

1 Observation  
12 hours  
(72 observations) later  
**Outcome**

- ✓ sample once per hour
- ✓ Use 120 hours of data as *predictors*
- ✓ Get *outcome* value from 12 hours later