## Framework

Data Cleaning

* Manual

Data Splitting

Training:

* Recent subset
* Feature-based
* Seasonality-based
* Full windowing

Validation:

* Holdout (matching horizon, matching season, random)
* Time series CV
* K-Fold
  + Grouped
  + Random

Ensembling:

Pool Construction

* Diff. data splitting
* Diff. features
* Diff. seed
* Iterated vs. Direct
* Diff. Models

Ensembling Strategy

* Stacking
* Combination

Feature Engineering

* Categorical
* Time
* Events
* Numeric
* Text
* Target transformation

Feature Selection

* Manual
* Feature importance
* Genetic Algorithm / Random subsets + Pooling

Models

* Time series
  + SVD
  + Classic TS methods (ARIMA, ETS)
  + Kalman Filter
  + Moving Averages
* ML
  + Boosting
  + Neural Networks