A window with length = w

Targets $\{ y_{i-w+1}, y_{i-w+2}, \ldots, \boldsymbol{y_i}$

Covariates $\{ x^1_{i-w+1}, x^1_{i-w+2}, \ldots, x^1_i$
...
$x^M_{i-w+1}, x^M_{i-w+2}, \ldots, x^M_i$

Flattening

The corresponding output (horizon) with length = h

$y_{i+1}, y_{i+2}, \ldots, y_{i+h}$

Input-output relationship

$y_{i-w+1}, y_{i-w+2}, \ldots, \boldsymbol{y_i}, x^1_i, x^2_i, \ldots, x^M_i$

Covariates of the last time point $\boldsymbol{y_i}$ of this window