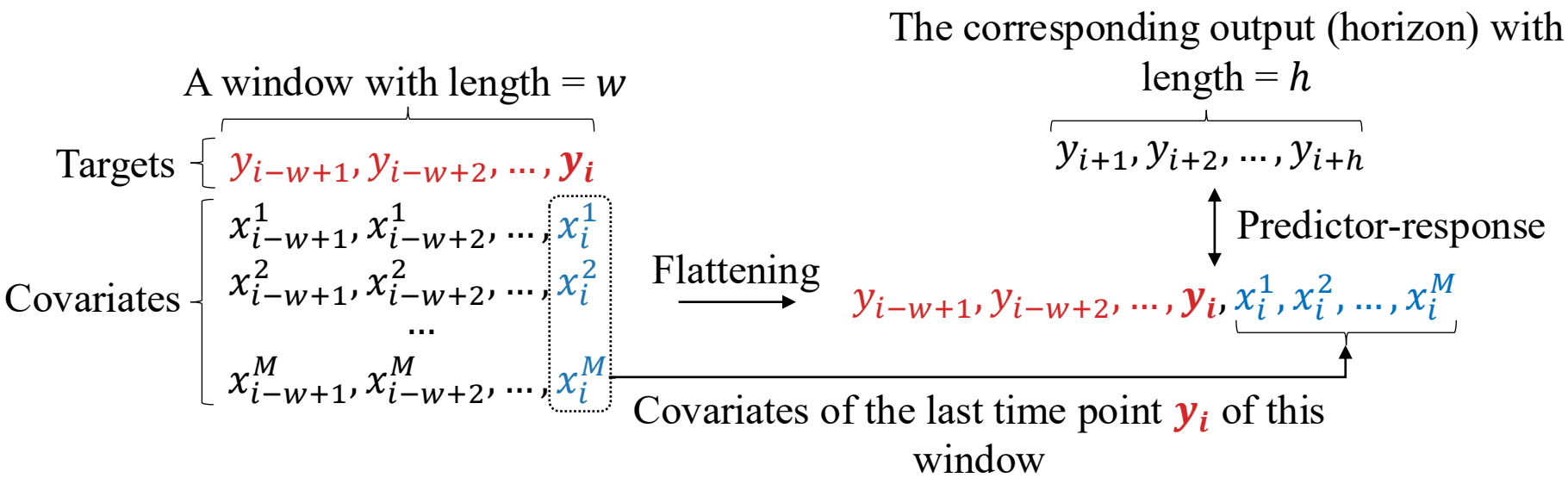
A window with length = w
Targets
$y_{i-w+1}, y_{i-w+2}, \cdots, \boldsymbol{y_i}$
Covariates
$x_{i-w+1}^1, x_{i-w+2}^1, \cdots, x_i^1$
$x_{i-w+1}^2, x_{i-w+2}^2, \cdots, x_i^2$
...
$x_{i-w+1}^M, x_{i-w+2}^M, \cdots, x_i^M$
Flattening
$y_{i-w+1}, y_{i-w+2}, \cdots, \boldsymbol{y_i}, x_i^1, x_i^2, \ldots, x_i^M$
Covariates of the last time point $\boldsymbol{y_i}$ of this window
The corresponding output (horizon) with length = h
$y_{i+1}, y_{i+2}, \cdots, y_{i+h}$
Predictor-response