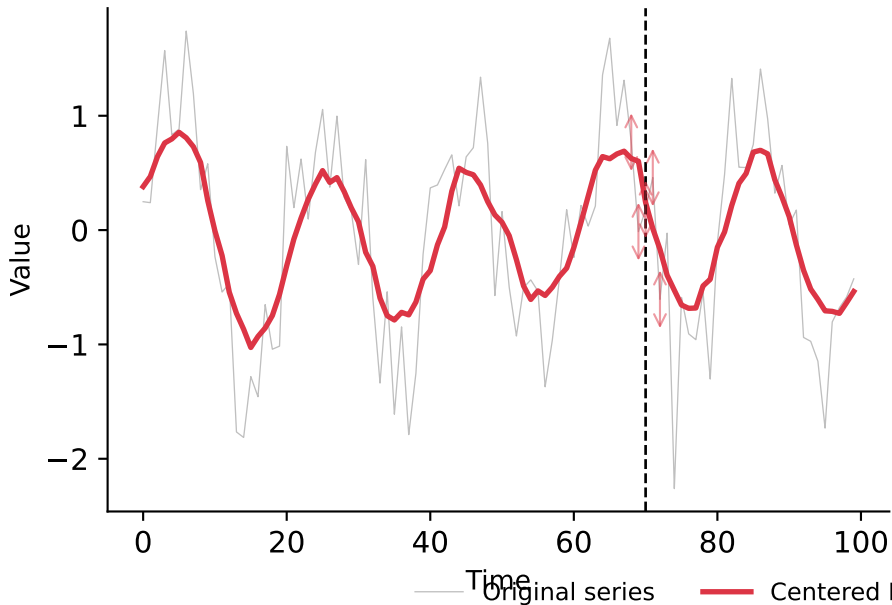


Data Leakage in Time Series Feature Engineering

Train
Centered MA: Data Leakage!
(uses future values) **Test**



Train
Trailing MA: No Leakage
(uses only past values) **Test**

