Original Series y_t

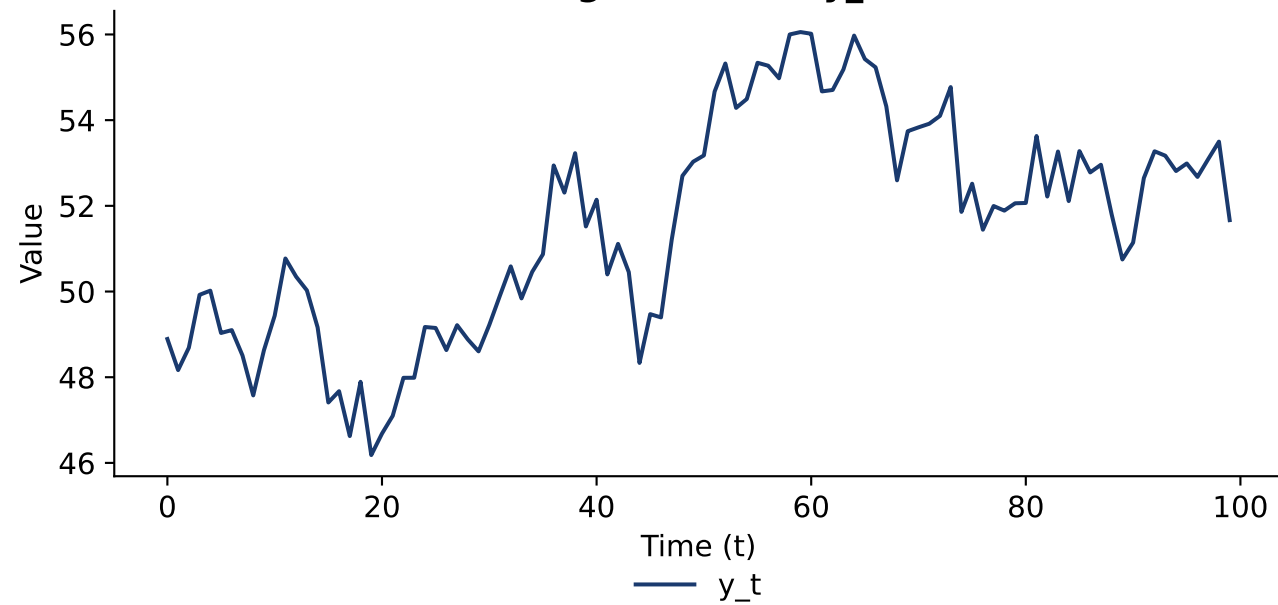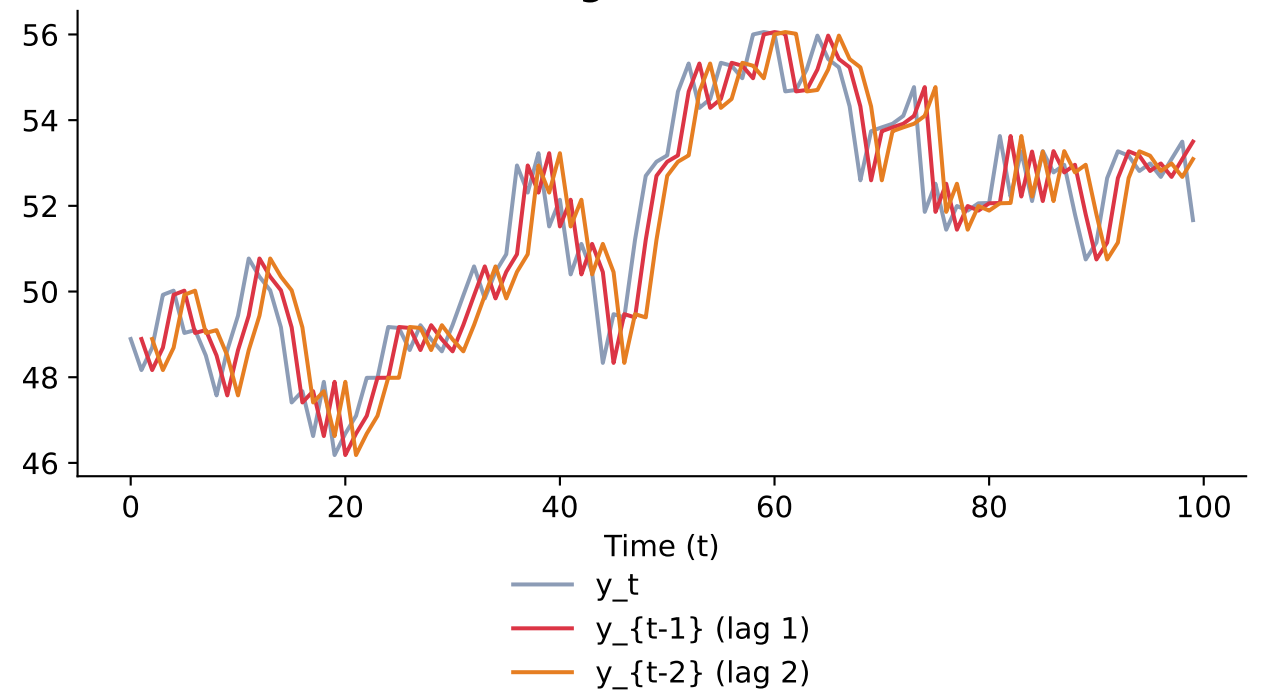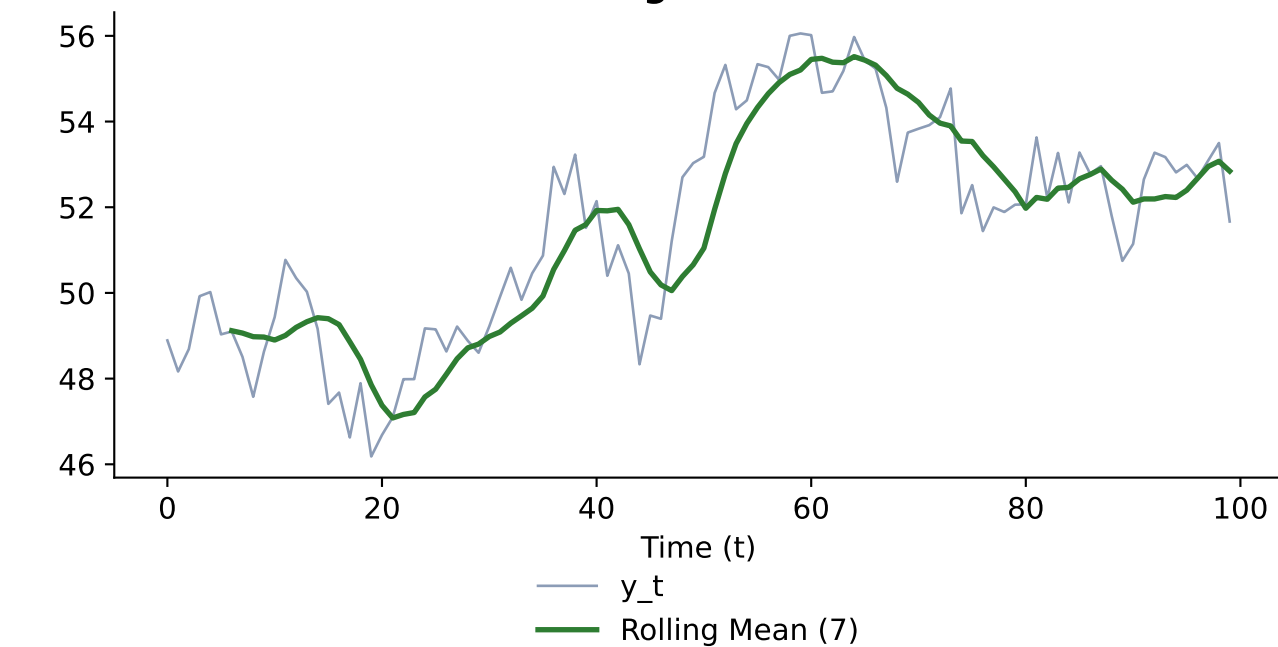**Lag Features**

Rolling Statistics

Example Feature Importance