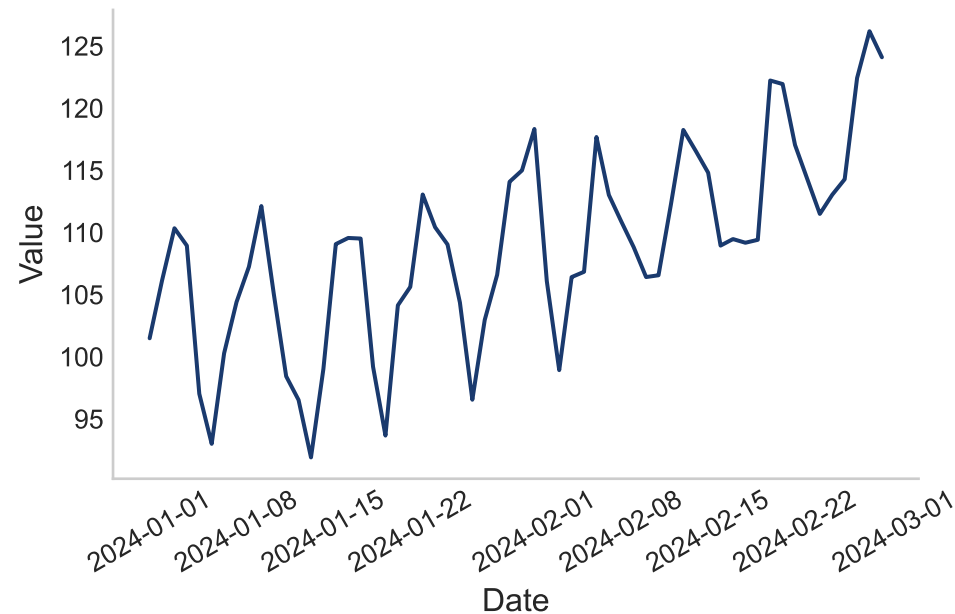
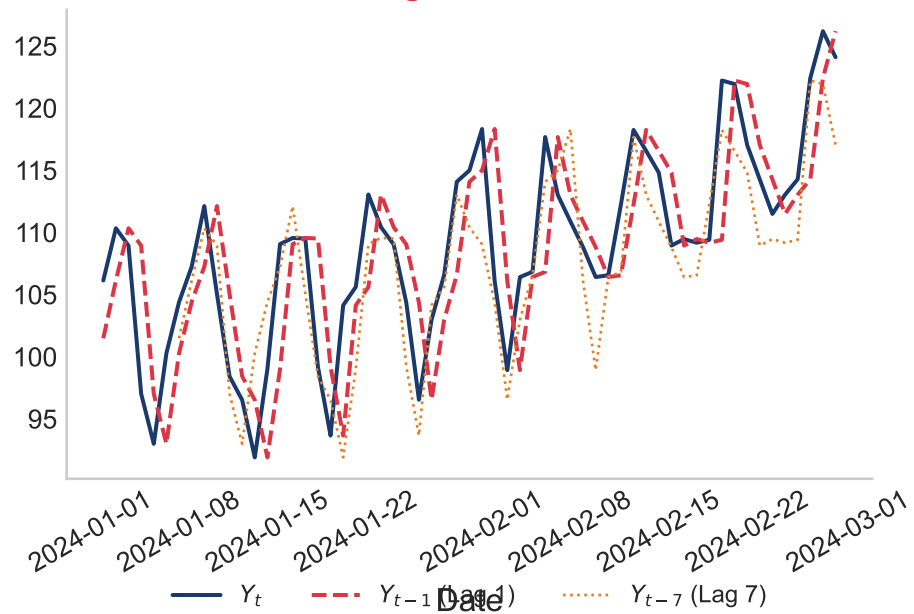


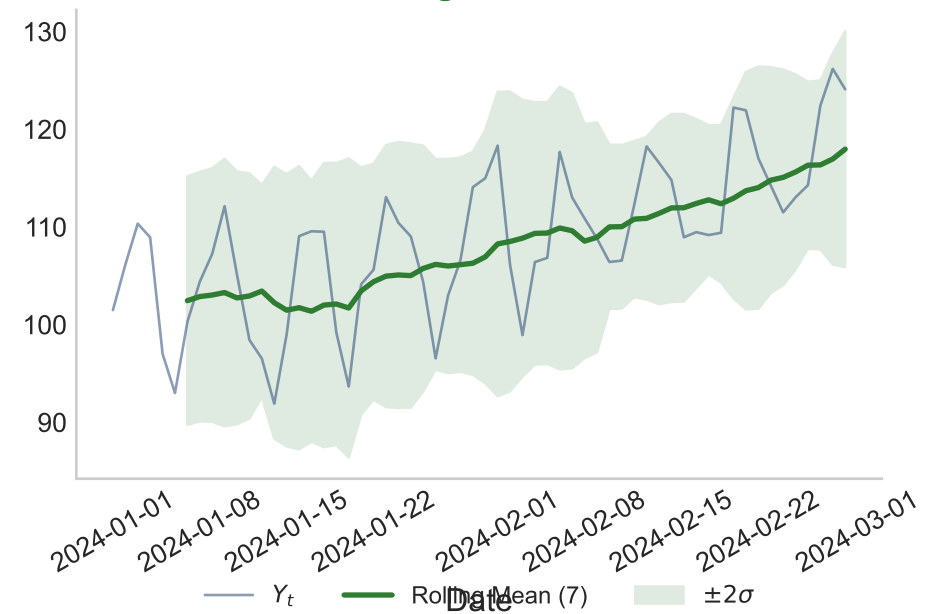
Original Time Series  $Y_t$



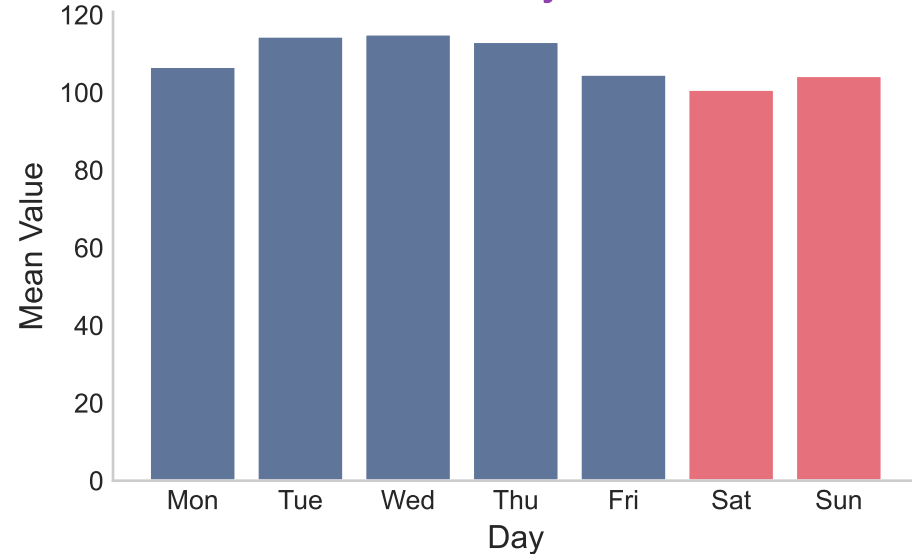
Lag Features



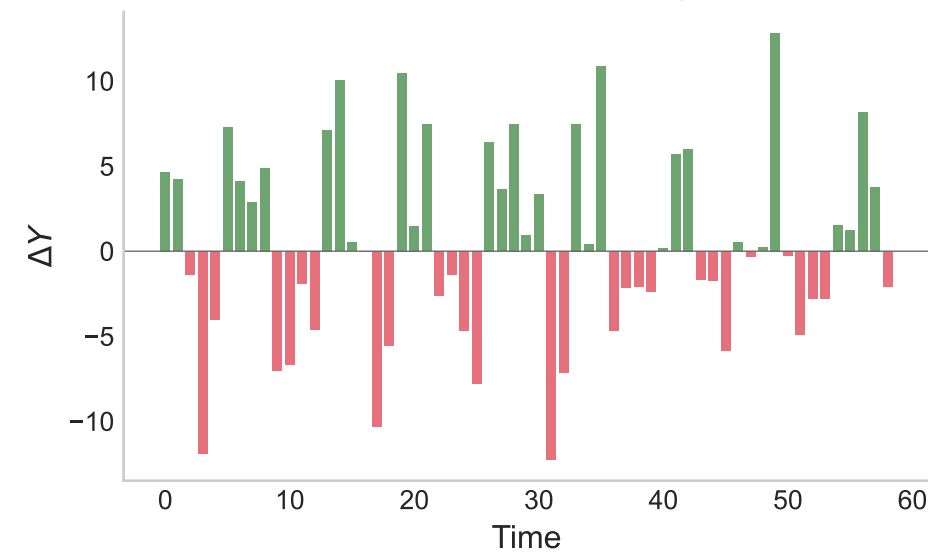
Rolling Statistics



Calendar: Day of Week



First Difference  $\Delta Y_t$



Feature Matrix (tabular)

| $Y_{t-1}$ | $Y_{t-2}$ | Mean <sub>7</sub> | Std <sub>7</sub> | DoW | $\rightarrow Y_t$ |
|-----------|-----------|-------------------|------------------|-----|-------------------|
| 112.1     | 107.2     | 103.3             | 6.3              | 3   | 105.1             |
| 105.1     | 112.1     | 102.7             | 6.0              | 4   | 98.4              |
| 98.4      | 105.1     | 102.9             | 5.8              | 5   | 96.5              |
| 96.5      | 98.4      | 103.4             | 5.0              | 6   | 91.9              |
| 91.9      | 96.5      | 102.2             | 6.4              | 0   | 99.0              |