

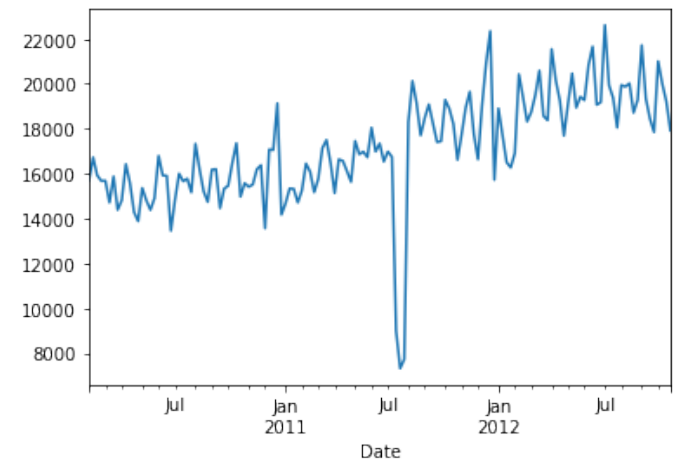
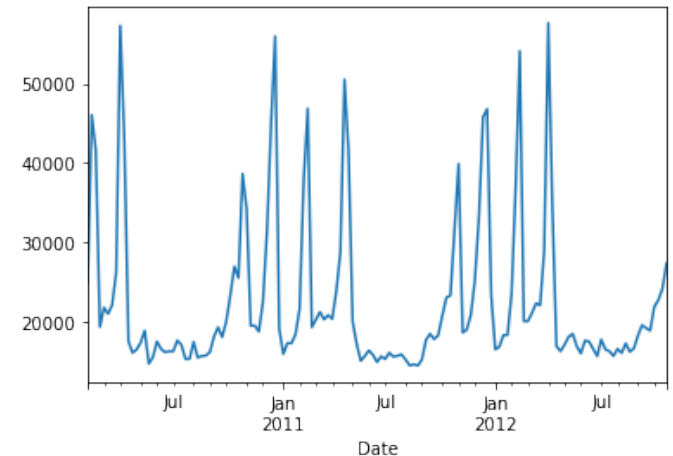
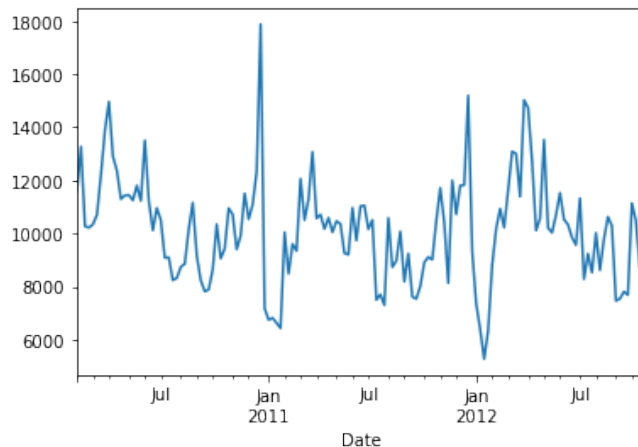


Data Structure

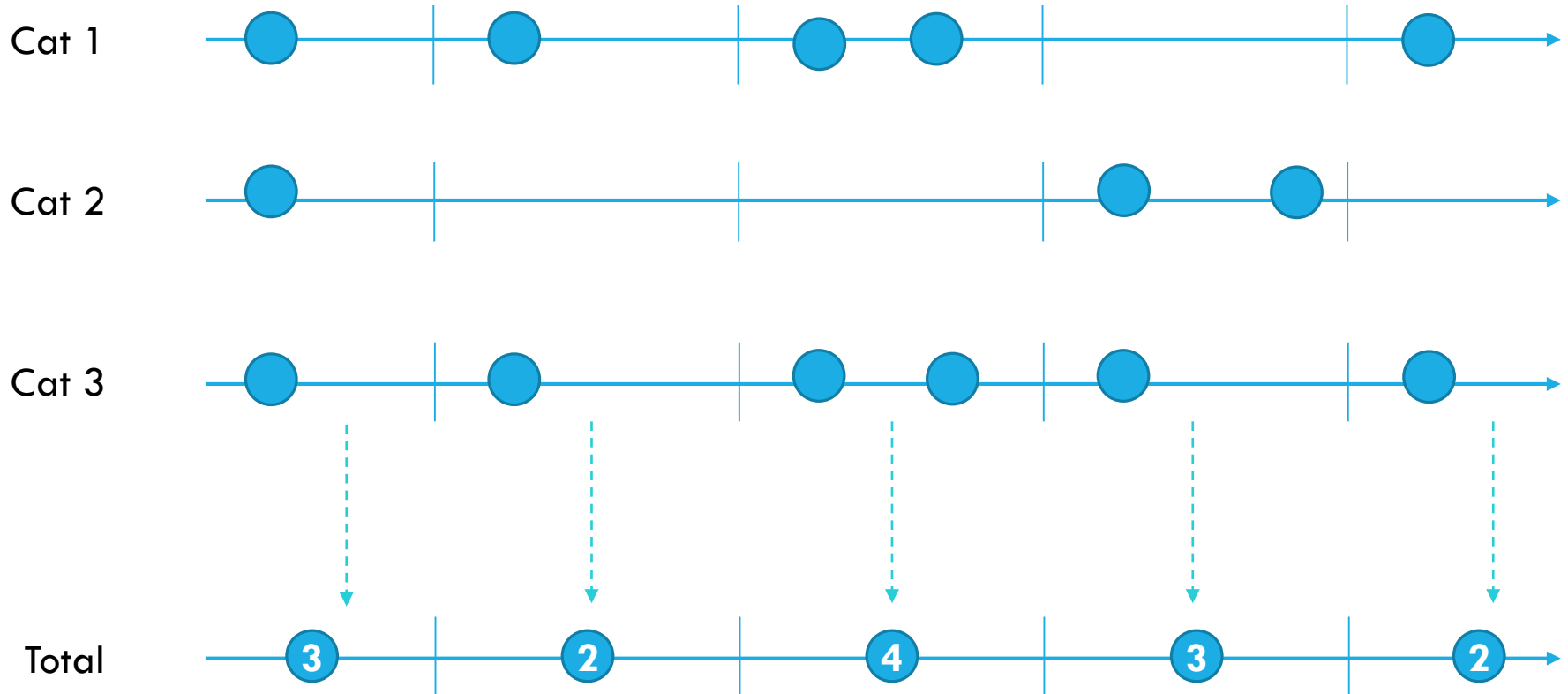
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Temporal Data Structure

- Exploratory data analysis
- Temporal aggregation
- New features
- Transformation



Temporal Aggregation



New Features

- Function of the data
 - Cumulative sums
 - Frequencies
 - Counts
-
- NOTE: Always perform causal modeling – never use future information to predict now



Transformations

- Normalize
 - Subtracting mean
 - Dividing maximum value
- Take the log
- Make categorical – bucketize
- Define threshold and make binary
 - \geq threshold? 1
 - $<$ threshold? 0