18. time series

Feature engineering:

~ We can do feature engineering in time index, say using weekly/daily/hourly might have completely different results.

E.g.

Encoding time as a number

Or One-hot encoding of the month

Or One-hot encoding seasons

* We can’t do regular cross-validation if we don’t want to be predicting the past.
* If you carry out regular cross-validation, you’ll be predicting the past given future which is not a realistic scenario for the deployment data.