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Towards understanding the importance of time-series features in automated algorithm performance prediction

提供了一个methodology, 连接feature和forecasting methods. 用Tsfresh和catch22
Meta-features很重要

Methodology:

1. Data collection (extracting ts features; performance of forecasting algo(公开仓库))
2. Building a diverse portfolio of performance prediction models（用不同ML模型，基于extracted ts 预测)
3. Feature importance analysis

数据集：M4

具体操作：

1. Extracting ts features: 使用tsfresh和catch22
2. Performance data:
   a. 核心思想：测量预测和现实情况的误差
   b. 标准：The symmetric mean absolute percentage error (sMAPE)

$$sMAPE = \frac{2}{h}\sum_{t=n+1}^{n+h}\frac{\left|Y_t - \hat{Y}_t\right|}{\left|Y_t\right| + \left|\hat{Y}_t\right|}$$

量化预测准确度