Table 5: Variable importance scores for the Electricity, Traffic and Volatility datasets. The most significant variable of each input category is highlighted in purple. As before, past values of the target play a significant role – being the top 1 or 2 most significant past input across datasets. The role of seasonality can also be seen in Electricity and Traffic, where the past and future values of the hour-of-day is important for forecasts.

	10%	50%	90%
Static Inputs			
ID	**1.000**	**1.000**	**1.000**
Past Inputs			
Hour of Day	**0.437**	**0.462**	**0.473**
Day of Week	0.078	0.099	0.151
Time Index	0.066	0.077	0.092
Power Usage	0.342	0.359	0.366
Future Inputs			
Hour of Day	**0.718**	**0.738**	**0.739**
Day of Week	0.109	0.124	0.166
Time Index	0.114	0.137	0.155

(a) Electricity

	10%	50%	90%
Static Inputs			
ID	**1.000**	**1.000**	**1.000**
Past Inputs			
Hour of Day	0.285	0.296	0.300
Day of Week	0.117	0.122	0.124
Time Index	0.107	0.109	0.111
Occupancy	**0.471**	**0.473**	**0.483**
Future Inputs			
Hour of Day	**0.781**	**0.781**	**0.781**
Day of Week	0.099	0.100	0.102
Time Index	0.117	0.119	0.121

(b) Traffic

	10%	50%	90%
Static Inputs			
Region	**1.000**	**1.000**	**1.000**
Past Inputs			
Time Index	0.093	0.098	0.142
Day of Week	0.003	0.004	0.004
Day of Month	0.017	0.027	0.028
Week of Year	0.022	0.057	0.068
Month	0.008	0.009	0.011
Open-to-close Returns	0.078	0.158	0.178
Realised Vol	**0.620**	**0.647**	**0.714**
Future Inputs			
Time Index	0.011	0.014	0.024
Day of Week	0.019	0.072	0.299
Day of Month	**0.069**	**0.635**	**0.913**
Week of Year	0.026	0.060	0.227
Month	0.008	0.055	0.713

(c) Volatility