

Time Series Data

Window n

Train

Test

Sub Window 1

...

Sub Window W

Sub Window 1

...

Sub Window W

Worker 1

Worker W

...

Worker 1

Worker W

...

Master Node

Master Node

$$\mathcal{M} = \bigcup_{i=1..W} \mathcal{M}_i$$

$$\epsilon = W^{-1} \sum_{i=1..W} \epsilon_i$$

LEGEND

- **Original Dataset**
- **Train Split inside data window**
- **Test Split inside data window**
- **Cluster Node**
- **FTS model - \mathcal{M}**
- **Accuracy Metric - ϵ**