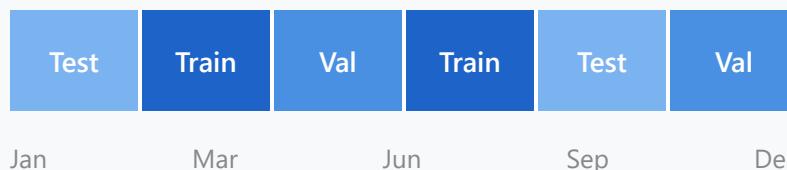


## Time Series Data Splitting



### Random Shuffle (Wrong!)

⚠️ Violates temporal order

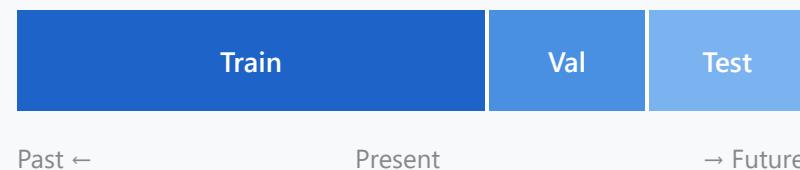


- ➡️ Creates look-ahead bias
- ➡️ Causes data leakage



### Forward Chaining (Correct)

→ Time flows forward →



- ✓ Preserves chronological order
- ✓ Train on past, validate on future

## Two Common Approaches

### Sliding Window



Fixed window moves forward in time

### Expanding Window



Training set grows over time

## ⚡ Key Principles

Never shuffle temporal data

Respect temporal dependencies

Model drift & seasonality