

Time Series Data Splitting



Random Shuffle (Wrong!)

⚠ Violates temporal order

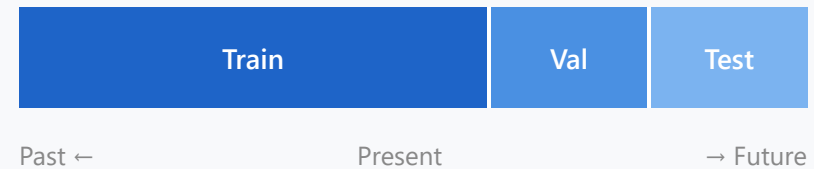


- ❌ Creates look-ahead bias
- ❌ Causes data leakage



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