

# Time Series Statistical Features



## Basic Statistics

Mean

Median

Std Dev

Basic statistical properties of the signal



## Amplitude Variations

Min

Max

Range

Capture the extent of signal variations



## Autocorrelation

Measures signal's correlation with itself at different time lags



## Spectral Features

Dominant Frequency

Spectral Entropy

Frequency domain characteristics



## Temporal Patterns

Trend

Seasonality

Cyclic Components



## Rolling Window Statistics

- Moving average
- Exponential smoothing



## Domain-Specific Features

- Peak detection
- Zero-crossing rate