

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