



MONASH
University

MONASH
BUSINESS
SCHOOL

Feature-based Time Series Forecasting

Thiyanga Talagala

March 10, 2019

Joint work with

Introduction

Time Series Features

Meta-learning

Feature-based forecasting algorithms

FFORMS: Feature-based FOfecast Model Selection

Peeking inside FFORMS

Feature-based FOfRecast Model Averaging

Feature-based FOfRecast Model Performance Prediction