

Training dataset

Validation set and Test set

Input \mathbf{X}

Output \mathbf{Y}

$D = 1$

$D = 1$

Conditioning Range *Prediction Range*

$\mathbf{X}[i : i + N]$ $\mathbf{X}[i + N : i + N + M]$

$\mathbf{Y}[i : i + N]$ $\mathbf{Y}[i + N : i + N + M]$

Training tuple i

Training tuple $i + 1$

Conditioning Range *Prediction Range*

$\mathbf{X}[i : i + N]$ $\mathbf{X}[i + N : i + N + L]$

$\mathbf{Y}[i : i + N]$ $\mathbf{Y}[i + N : i + N + L]$

Test tuple i

Test tuple $i + 1$