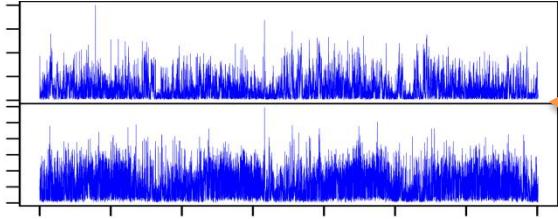


Empirical analysis of time series using feature selection algorithms (FSA)

Time series: univar, multivar



TS-EDA

empEmbedding

Input space construction

$Y(t) \rightarrow$

$Y(t+1) = F(Y(t), Y(t-1) \dots Y(t-m))$

ID
FS/FE/FW

DimRed

RedMin

RemIrrel

**Predictive
learning**

Intrinsic structure of MVTs
(Dependencies, ID,
predictability...)

Features
classification/ranking
Relatedness matrix

Subset of relevant features
Forecasting