

ABSTRACT

Provided is a system for analyzing a multivariate time series that includes at least one processor programmed or configured to receive a time series of historical data points, determine a historical time period, , determine a contemporary time period, determine a first time series of data points associated with a historical transaction metric from the historical time period, determine a second time series of data points associated with a historical target transaction metric from the historical time period, determine a third time series of data points associated with a contemporary transaction metric from the contemporary time period, and generate a machine learning model, wherein the machine learning model is configured to provide an output that comprises a predicted time series of data points associated with a contemporary target transaction metric. Methods and computer program products are also provided.

<Figure 1>