

## Time Series Homework 4: Time Series Cross Validation

Download the Walmart sales data from <https://www.kaggle.com/competitions/walmart-recruiting-store-sales-forecasting/data>

Pick 1 store or 1 department. If it has missing values and outliers, fill in missing values and impute outliers with the techniques in class 2. You can use the same store or department in homework 1.

Conduct cross validation using sliding window methods to fine tune parameters for ARIMA, SARIMA, Exponential Smoothing, tree-based, LSTM, and Prophet models that you built in homework 2 and 3. Identify which one is the best model after fine tuning.

Submit homework to GitHub ([https://github.com/DS-XL/ds\\_intro\\_2024](https://github.com/DS-XL/ds_intro_2024)) by submitting a PR