

Time Series Homework 3: Time Series Advanced Model Forecasting

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.

Build LSTM and Prophet models to forecast next year sales for that store or department. Use MSE, RMSE, MAE, MAPE, SMAPE, MASE to compare the performance of these models and pick the best one.

Bonus, compare the performance against the models in homework 2.

Submit homework to GitHub (https://github.com/DS-XL/ds_intro_2024) by submitting a PR