

Time Series Forecasting

Datathon: Transfer Function models

Statement

Description

The file <code>DailyPrice_Load_Wind_Spain_2019_2020_TR.csv</code> is available with input variables "Demand" and "Wind" and output variable "Price". The objective is to identify the best possible model to predict the dataset.

The file **DailyPrice_Load_Wind_Spain_2019_2020_TS.csv** is provided containing only the input variables.

You should provide predictions of the output for the test Set. The best predictions will be the ones with the **lowest value of RMSE** in the test set.

The forecast should be uploaded to the web application (see link in Moodle) as a .dat file. This .dat file should not contain header. Use the following code for writing the file with the obtained predictions. Adapt the name of the file with the name of your team:

write.table(predictions, file = "<TeamNumber>.dat", col.names = FALSE, row.names
= FALSE)

This file shall only contain the predictions of your model (i.e., only one column with no header or index).

Prepare a one-page document (see attached template) with a comparative analysis of the models trained and upload it to Moodle. **Don't forget to include the Team number and participants!**