

Times series forecasting with Deep Learning: LSTM, GRU

- 1. Start by loading the dataset "daily_weather.csv".
- 2. Visualize the time series.
- 3. Define its index frequency.
- **4.** Split the data in train, validation and test sets.
- 5. Scaling data.
- **6.** Transform your time series to contain n=6 independent and m=1 dependent variable using the slideWindow function.
- **7.** Convert train/valid/test sets to tensors.
- **8.** Make one-step forecasting using a GRU model and a LSTM model to predict the next temperature day.
- 9. Visualize the forecasts of each one of the models with the test set.
- 10. Evaluate both predictions, GRU and LSTM, with mae, mse e mape.
- 11. Make a multi-step forecasting (m=3) using a GRU model and a LSTM model
- 12. Plot the predictions of each day against the test set.
- **13.**Evaluate both predictions, with mae, mse e mape.