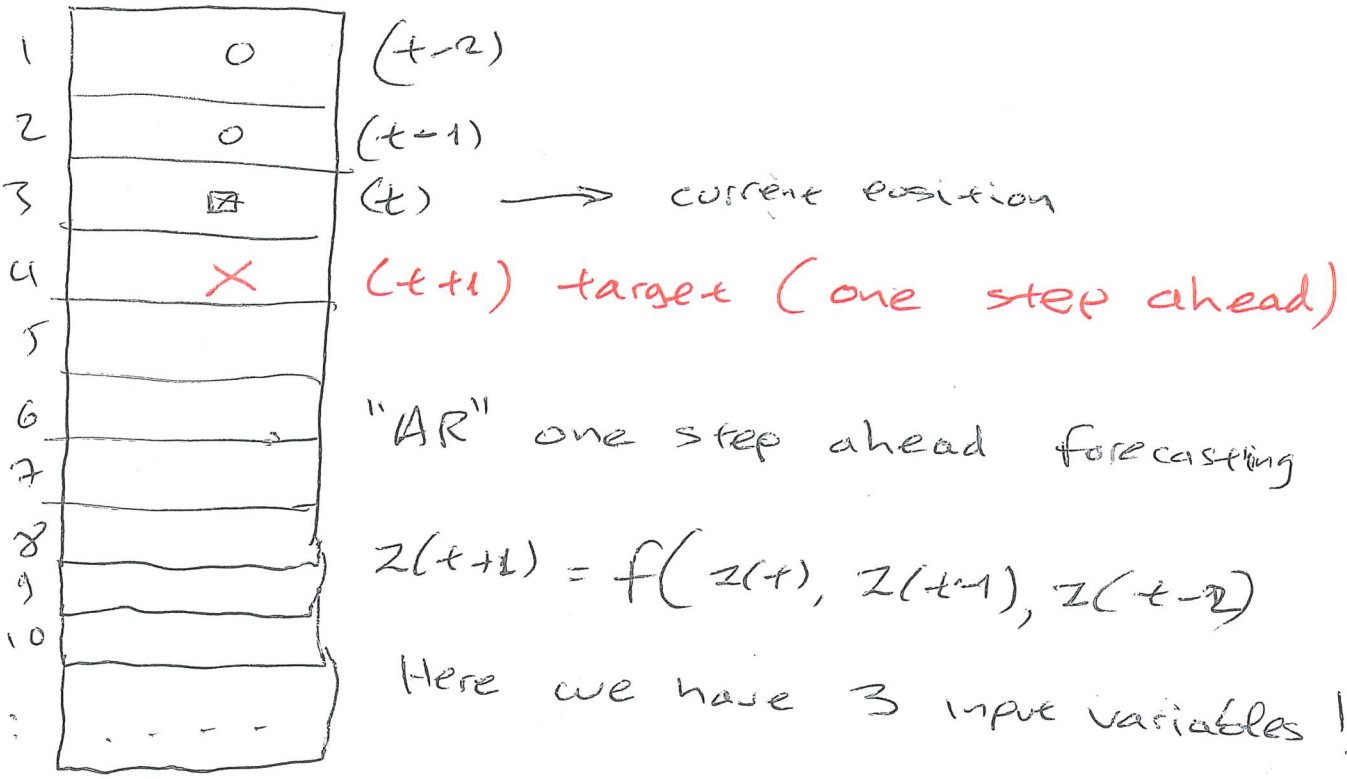
CW – 2nd Case Study (extra Support)



Explanation: In order to predict from now (i.e today), the value of tomorrow, I need the current value, the value of yesterday and the value of two days before.

Forecasting (I/O Matrices)

In a "AR" scheme, the one-step-ahead prediction is:

$$y_{t+1} = f(y_t, y_{t-1}, y_{t-2}, \cdots y_{t-m})$$

You need to decide the level of "m".

You need to "transform" the initial one column time series to an I/O matrix, with all requested time-delayed input variables