**AMLT ITMO 2024**

**Task #1**

1. Find one real-world time-series from any open-source (not less than 150 time steps). For example, it can be some financial or economic indexes, weather measurements for several years, etc.
2. Implement Multi-step LSTM prediction model and ARIMA prediction model for your time series, make the forecast (following the corresponding Jupyter Notebooks). The length of the forecasting period should be not less than 1/5 of time series’ length.
3. Evaluate MAPE and R2 metrics for your model (test set for evaluating the metrics can be, for example, the last 1/5 part of your series).
4. Compare the forecasts of two models on the single plot and choose the most appropriate.