

Results

From notebook 1: 6, I chose store number 4 to work on.

SES	0.2231039177797753
Holt's Linear Trend	1.0350027424121617
Holt-Winters' Seasonal	0.16976619608363624
ETS	0.19522219195268894
ARIMA (1,1,1)	0.334830893044142
ARIMA (2,2,2)	0.27192682893060127
SARIMAX (without external values)	0.20014484362781815
SARIMAX (with external values)	0.18229804779132552
Auto ARIMA ((2,0,2) (2,0,2) [7])	0.281405292191385
Prophet	0.14468043678929382
LightGBM	0.1141
XGBoost	0.1198
CatBoost	0.1113

So, I chose the CatBoost model to train on all Stores data
And it was the result after the Submission.