**Electricity prediction**

The goal of this project is to select best machine learning model to predict spot electricity prices in EU. The main requirement for the model is to be able to adapt to extremes and unseen data.

Data for model training will be found in ‘data’ folder. Data during the training is split to 75% and 25% for training and validation. Target for prediction is the average electricity price for the next month. Data is split without shuffling it. 25% of data for validation is last 25% of data from time series back. This is done to check which models are better at adapting to unseen data and situations.

Models are saved in ‘models’ folder. Please, note that feature engineering is done identically to all countries and no model optimization techniques were applied, so there is room for improvement.

data\_extraction.ipynb contains code for data loading, cleaning and feature extraction. At the end features are saved to training\_data.joblib file as a dictionary with countries as the keys and tuples with training and target data. training\_data = {country: (training, target), etc.}

model\_selection.ipynb contains code with several regression model tests. Models are not tweaked independently for each country, one model architecture is applied to all countries, but training for each country was done independently.

NOTE: Some countries are missing, because of insufficient data in original files.