Assignment 6

Problem Statement

Time Series Forecasting using LSTM and Bidirectional LSTM

Data:

https://www.kaggle.com/datasets/shenba/time-series-datasets

Use either sales-of-shampoo-over-a-three-ye.csv or monthly-beer-production-in-austr.csv

Task:

- 1. Read the time series and apply scaling on the data.
- 2. Split the data into the training and testing set.
- 3. Create the batches of time series using Tensorflow TimeseriesGenerator with appropriate length.
- 4. Design the LSTM model with optimal layers and units.
- 5. Justify the total params of the designed network.
- 6. Compare forecasted and actual time series on the testing set.
- 7. Design the Bidirectional LSTM model with optimal layers and units
- 8. Compare forecasted and actual time series on the testing set.
- 9. Compare the results of LSTM and Bidirectional LSTM