VARMAX

|  |  |  |
| --- | --- | --- |
| precio\_spot.RMSE | VAR(p) | nobs |
| 11.4559 | 24 | 100 |
| 12,8712 | 24 | 200 |
| 15,6673 | 8 | 100 |
| 6,8976 | 24 | 50 |
| 5.327 | 24 | 48 |
| 5.6915 | 24 | 47 |
| 4.6684 | 24 | 49 |
| 3.2334 | 24 | 24 |

LSTM (24h)

Autoregressive parameter: 168

Number of observations to forecast: 24

RMSE: 9.840398734855873

7.3975445046896855

Con 70 capas

+ dropout 0,2

7.198318831994355