Project Briefing: Temporal Fusion Transformer (TFT) for Time Series Forecasting

Project Overview

The objective of this project is to develop a robust and accurate time series forecasting model for hourly electricity prices using the Temporal Fusion Transformer (TFT) model. This model will leverage multiple data series, focusing on data from France (FR) and Belgium (BE). The project will involve data preparation, feature engineering, model training, cross-validation, parameter tuning, and implementation. The goal is to produce reliable forecasts that can inform decision-making processes.

Key Objectives

1. **Data Preparation and Visualization**
2. **Feature Engineering**
3. **Model Training and Cross-Validation**
4. **Parameter Tuning and Model Optimization**
5. **Implementation and Forecasting**

Good luck!.