

Time Series Forecasting: Machine Learning and Deep Learning with R and Python

Course Syllabus

- Time Series Transformations & Feature Engineering
- Time Series Models (SARIMA, Exponential Smoothing, Facebook's Prophet)
- Machine Learning (Elastic Net, MARS, SVM, KNN, Random Forest, CatBoost, XGBoost, LightGBM)
- Deep Learning (Amazon's GluonTS, Torch)
- Automatic Machine Learning (H2O)
- Ensemble Learning
- Hyperparameter Tuning