Exam - Time series forecasting

Julien JACQUES 2/26/2020

The file Elec-train.xlsx contains electricity consumption (kW) and outdoor air temperature for one building. These quantities are measured every 15 minutes, from 1/1/2010 1:15 to 2/16/2010 23:45. In addition, outdoor air temperature are available for 2/17/2010. The goal is to forecast electricity consumption (kW) for 2/17/2010.

Two forecasts should be returned, in one Excel file entitled YourName.xlsx, with two columns (one columns per forecast) and 96 rows:

- 1. the first one without using outdoor temperature,
- 2. the second one using outdoor temperature.

Of course, the goal is to get the best possible forecasting. So, in addition to your forecast, you should also return a short reports (few pages), entitled YourName.pdf, explaining how you have proceeded.

	А	В	С
1	Timestamp	Power (kW)	Temp (C°)
2	1/1/2010 1:15	165,1	10,6
3	1/1/2010 1:30	151,6	10,6
4	1/1/2010 1:45	146,9	10,6
5	1/1/2010 2:00	153,7	10,6
6	1/1/2010 2:15	153,8	10,6
7	1/1/2010 2:30	159,0	10,6
8	1/1/2010 2:45	157,7	10,6
9	1/1/2010 3:00	163,2	10,6
10	1/1/2010 3:15	151,7	10,0
11	1/1/2010 3:30	148,7	10,0
12	1/1/2010 3:45	155,1	10,0
13	1/1/2010 4:00	161,5	10,0
14	1/1/2010 4:15	161,5	10,0

Figure 1: Elec-train.xlsx