

Lab 6

Forecasting Models

GOAL

To train forecasting models from prepared data.
To assess the model's performance.

WORK TO BE DONE

To train models with the following forecasting techniques on the prepared data, either over univariate or multivariate data:

- Exponential smoothing.
- Multi-layer perceptrons.
- ARIMA.
- LSTMs.

REPORT TO DELIVER

PDF file only with charts and tables. No analysis or justification is needed at this point.

Description of the best model trained for each technique – hyperparameters found.

Performance results of each one of the best models:

- MSE; MAE; R2; Others, if needed.

Suggested charts per technique:

- Hyperparameters study over both univariate and multivariate data, when possible.

- Best model's predictions over the testing dataset after transformation.

- Best model's performance.

Good work!!!