Forecasting at Scale | Learning Lab 46

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# Background

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| Resample for TS Cross Validation |
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| One model can make models for all panels (sub timeseries). So only 1 model forecasts all 7 models in this example |
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| 5 epochs vs. 20 epochs |

# Code

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| Full dataset includes both future (52 values into the future) and past data | |
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| Normalize the large features | |
| This includes basic features, but there is more you can do. Matt teaches in the class. | |
| Modeltime algorithms need to have a Date Column (uses recipe\_spec\_1)  Tidymodel algorithms does not need data (uses recipe\_spec\_2) | |
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| Prophet with Regressors | |
| Add multiple models. Nostradamus makes many of each type as well.  Note that some use recipe 1 and some use recipe 2 as mentioend above. | |
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| Models are organized using modeltime | |
| Calibrate tells how well this does on validaton set | |
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| Refit on full data | |
| Ensemble (remove prophet model since it was not doing well) | |
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| Refit Ensemble | |
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| Features that are important: Lags, Rolling Features, Fourier Series | |
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