1. Start by loading the dataset ”daily_weather.csv”.
2. Visualize the time series.
3. Define its index frequency.
4. Split the data in train and test sets.
5. Define a function to perform the slide windowing of a time series with n independent variables and m dependent variables.
6. Transform your time series to contain n=6 independent and m=1 dependent variable using the previous function.
7. Make one-step forecasting using several regression algorithms and evaluate them (mae, mse, mape) using the holdout strategy.
8. Visualize the forecasts of the best algorithm with the test set in a single plot.
9. Make a multi-step forecasting (m=3) using the best algorithm obtained in question 7.
10. Plot the predictions of each day against the test set.
11. Evaluate both predictions, one-step e multi-step, with mae, mse e mape.