

## Times series forecasting with Deep Learning: LSTM, GRU

- 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, validation and test sets.
- **5.** Transform your time series to contain n=6 independent and m=1 dependent variable using the slideWindow function.
- 6. Convert train/valid/test sets to tensors
- **7.** Make one-step forecasting using a GRU model and a LSTM model to predict the next temperature day.
- 8. Visualize the forecasts of each one of the models with the test set.
- 9. Evaluate both predictions, GRU and LSTM, with mae, mse e mape.
- 10. Make a multi-step forecasting (m=3) using a GRU model and a LSTM model
- **11.** Plot the predictions of each day against the test set.
- **12.**Evaluate both predictions, with mae, mse e mape.