**AMLT ITMO 2022**

**Task #1**

1. Find one real-world time-series from any open-source (not less than 150 time steps). For example, it can be some financial or economic indexes, weather measurements for several years, etc.
2. Implement Multi-step LSTM prediction model and ARIMA prediction model for your time series, make the forecast (following the corresponding Jupyter Notebooks) . The length of the forecasting period should be not less then 1/5 of time series’ length.
3. Evaluate MAPE and R2 metrics for your model (test set for evaluating the metrics can be, for example, the last 1/5 part of your series).
4. Compare the forecasts of two models on the single plot and choose the most appropriate.