

Course Expectations

Module 1 – Forecasting Fundamentals

- What is Forecasting?
- What is a Time Series?
- Time Series Characteristics

Module 2 – Simple Forecasting Models

- Our First Dataset
- Naïve Forecasting Models
- Moving Average Forecasting Models
- Hands-On Lab #1

Module 3 – Evaluating Forecasting Models

- Is Your Model “Good”?
- Splitting Time Series Data
- Model Bias
- Model Mean Absolute Error (MAE)
- Validating Simple Forecasting Models
- Hands-On Lab #2

Module 4 – Lagged Features

- Time Series for Machine Learning
- What Are Lags?
- Creating Lagged Features
- Training an ML Forecasting Model
- Making Predictions
- Validating Predictions
- Hands-on Lab #3

Module 5 – Adding Features

- Endogenous vs. Exogenous Features
- Endogenous Features
- Exogenous Features
- Exogenous Features Are Everywhere
- Hands-on Lab #4

Module 6 – Feature Importance

- Are Your Features Good?
- Permutation Feature Importance

Module 7 – Differencing

- The Problem with Regression Forests
- Predicting Changes
- Differencing Example
- Using Differences
- Evaluating Differencing Models

Module 8– Course Wrap-Up

- Continue Your Learning

Hands-on Lab #5