Papers

Turkey:

From literature review section:

This source has a bunch of information about using ARIMA models to predict demand: Ediger & Akar, 2007

These people had a pretty small error margin with LSTM models predicting finance series S. S. Namın & A. S. Namın, 2018

This person used a hybrid model for real data sets: Zhang, 2003

Koutroumanidis, Ioannou, and Zafeiriou (2011) got a method for confidence intervals for bank closing data

Pablo et al. (2016) did stuff with Monte Carlo and ANN sims for estimation

Lin, Guo, and Aberer (2017) proposed TreNet as a neural net to predict time series data

To predict second-hand house prices in Beijing, Yu, Jiao, Xin, Y. Wang, and K. Wang (2018) used the Convolution Neural Network (CNN) and Long Short-Term Memory (LSTM) models based on deep learning and the Auto-Regressive and Moving Average (ARMA)

ARIMA-LSTM hybrid model has been used to estimate the stock correlation coefficient by Choi (2018).

Xu et al. (2019) have used a linear regression and deep learning hybrid model for time series estimation. They have concluded that the hybrid model has a higher estima- tion accuracy when compared to other models. Therefore, they have stated that the proposed hybrid model can be a useful tool for time series estimation (Xu et al., 2019).

Section 2.1 ARIMA is a great paragraph to cite for the lit review. The whole thing works

Section 2.2 LSTM is a great explanation of LSTM and how it works

Section 2.3 Hybrid Methods is a great paragraph to use (first one with sources)

Section 2.4 Explains why there are errors in predictions and what those errors mean. Very helpful

Top of page 931 shows a good way on how to present different ARIMA model results and errors and evaluate them

Bottom of page 932 shows LSTM results

Choi (2018)

Section 3.1 is useful for ARIMA citations

Section 4.1 could be helpful

Time Series Paper Adejumo & Daniel

Sections 3 and 4 describe the ARIMA components and autocorrelation pretty well. Good enough to cite

Agustin Box Jenkins Paper

Last 2 paragraphs in A. Introduction argue for ARIMA as technical analysis

All of Section 2 is great at explaining ARIMA

Whole paper after section 2 is really great reference

Coronavirus paper

Top 3 paragraphs of page 4 talks about disruption of China-centered supply chains