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I personally have preferred the following Methods to solve any TS:

* Seasonal Decomposition: Separate time series data into components like trend, seasonality, and residuals, making it easier to analyze and forecast each component individually.
* Holt-Winters Method: An extension of exponential smoothing, this method incorporates seasonality and trend components, making it effective for seasonal time series data.
* State Space Models: Represent time series data as a combination of hidden states and observed data, offering a flexible framework for modeling various components and trends.
* GARCH Models: Used for modeling volatility and heteroscedasticity in financial time series data, helping to predict future fluctuations.