Use **prophet** which uses an autoregressive model and deep learning in the background for the parameters for time series only

Use **sktime** for combination of Gradient boosting machines and time series <https://www.sktime.net/en/stable/#features>

Other more sophisticated hybrid methods : [TS-9: Hybrid methods | Kaggle](https://www.kaggle.com/code/konradb/ts-9-hybrid-methods), [TS-9: Hybrid methods for time series](https://www.youtube.com/watch?v=NYZzBvKcfp4)

<https://medium.com/@aseafaldean/demand-forecast-using-xgboost-fa11a5701a46>

<https://www.analyticsvidhya.com/blog/2019/12/6-powerful-feature-engineering-techniques-time-series/>

ML prediction

<https://towardsdatascience.com/ml-approaches-for-time-series-4d44722e48fe>

HIERARCHICAL TIME SERIES

<https://towardsdatascience.com/a-simple-approach-to-hierarchical-time-series-forecasting-with-machine-learning-2e180d83966c>

DATA VISUALISATION

<https://machinelearningmastery.com/time-series-data-visualization-with-python/>