Data sets:

* **Stock data**
* Bonds data
* **FX data**
* Options/Forward data (derivatives)
* Commodities data

ML Algorithms:

* **MLP**
* Bayesian NN
* Radial Basis Functions
* Generalized Regression NN
* K-Nearest Neighbour Regression
* **CART regression trees**
* SVR
* **GP**
* Recurrent NN
* Long Short Term Memory NN
* Neural Networks Autoregression (NNAR)
* GRU (Gated Recurrent Unit)

Stats:

* **Naïve 2(benchmark)**
* SES
* Holt
* Damped
* **Comb**
* Theta
* **ARIMA**
* ETS

Accuracy Measures:

* sMAPE
* MASE
* MaxAPE
* RMSE

Future Works:

* Automated pre-processing
* Overfitting solution
* **Sliding window framework**

References:

* <https://machinelearningmastery.com/time-series-forecasting-supervised-learning/>
* https://www.datascience.com/blog/time-series-forecasting-machine-learning-differences