

Important Python Libraries to deal with time series data

1. Pandas : Provide many facilities to deal with time series data.
2. hmmlearn : Work on Hidden Markov Model
<https://github.com/hmmlearn/hmmlearn>
1. Nitime: timeseries analysis for neuroscience data
<https://github.com/nipy/nitime>
1. PASTAS: HYDROLOGICAL TIME SERIES ANALYSIS
<https://github.com/pastas/pastas>
1. Prophet: Automatic Forecasting Procedure
<https://github.com/facebook/prophet>
1. PyDSE : Toolset for Dynamic System Estimation for time series inspired by DSE.
<https://github.com/blue-yonder/pydse>
1. PyFlux : Open source time series library for Python.
<https://github.com/RJT1990/pyflux>
1. pysf : Supervised forecasting of sequential data in Python.
<https://github.com/alan-turing-institute/pysf>
1. statsmodels : Python package for statistics.
<https://github.com/statsmodels/statsmodels>
1. tslearn is a Python package that provides machine learning tools for the analysis of time series.
<https://github.com/rtavenar/tslearn>