Understand the Data

* Seasonality
* Trend <https://medium.com/vitrox-publication/what-is-a-time-series-forecasting-d020d657f11a>
* Cyclic
* Random/ White Noise - <https://towardsdatascience.com/time-series-from-scratch-white-noise-and-random-walk-5c96270514d3>
* Stationary

Statistical Test

* T- Test/ Chi Square test / Annova test
  + <https://www.kaggle.com/code/satyads/anova-tukey-chi-square-bonferroni-pearson-lasso/notebook>
  + <https://www.kaggle.com/code/syedrz/useful-statistical-hypothesis-tests-in-python/notebook>
  + <https://medium.datadriveninvestor.com/p-value-t-test-chi-square-test-anova-when-to-use-which-strategy-32907734aa0e>
* Granger -Causality Test –
  + <https://towardsdatascience.com/granger-causality-and-vector-auto-regressive-model-for-time-series-forecasting-3226a64889a6>
* Chow test –
  + <https://www.statology.org/chow-test/>
* Convergent cross mapping –
  + <https://en.wikipedia.org/wiki/Convergent_cross_mapping>
* ADF Test –
  + <https://medium.com/@vithika16k/stationarity-behavior-and-detection-in-time-series-e80b3a54d922>

Feature Engineering

* Correlation / Autocorrelation
* Multicollinearity
* Missing value Analysis
* Anamoly Detection
* Data Transformation (Log/ Lag / EMA /MA /Binning/Scaling etc…)
* Focus on Date / Time based feature
* Lag Features
* Rolling Window / Expanding window Features
* <https://www.analyticsvidhya.com/blog/2019/12/6-powerful-feature-engineering-techniques-time-series/>
* <https://h2o.ai/blog/an-introduction-to-time-series-modeling-time-series-preprocessing-and-feature-engineering/>
* <https://www.kdnuggets.com/2022/03/building-tractable-feature-engineering-pipeline-multivariate-time-series.html>
* <https://machinelearningmastery.com/machine-learning-data-transforms-for-time-series-forecasting/>
* <https://towardsdatascience.com/feature-engineering-deep-dive-into-encoding-and-binning-techniques-5618d55a6b38>
* <https://towardsdatascience.com/4-techniques-to-handle-missing-values-in-time-series-data-c3568589b5a8>
* <https://neptune.ai/blog/anomaly-detection-in-time-series#:~:text=Anomaly%20detection%20using%20Forecasting%20is,new%20points%20and%20so%20on>.

Statistical Model

* Arimax
* Sarimax
* Vectore autoregressive moving -average (Varmax)
* Croston’s method
* Prophet
* <https://cprosenjit.medium.com/4-more-mv-time-series-forecasting-we-should-know-auto-arima-sarimax-varmax-prophet-ca4a704c1848>
* <https://medium.com/grabngoinfo/3-ways-for-multiple-time-series-forecasting-using-prophet-in-python-7a0709a117f9>

Maching Learning

* Decision Tree
* Random Forrest
* XGBoost
  + <https://cprosenjit.medium.com/multivariate-time-series-forecasting-using-xgboost-1728762a9eeb>
* Other Algo’s –
  + <https://cprosenjit.medium.com/10-time-series-forecasting-methods-we-should-know-291037d2e285>