



Weekly Seasonality ($s=168$)

SARIMA Limitation:

SARIMA(p, d, q)(P, D, Q) $_s$ handles only ONE seasonal period s .

For hourly data with:

- Daily pattern: $s = 24$
- Weekly pattern: $s = 168$

SARIMA cannot model both!

Solutions:

- TBATS
- Prophet
- Fourier terms + ARIMA