Model Capabilities Comparison

Score (1-5)

Multiple Seasonalities | Missing Data | Changepoints | Interpretability | Speed | Holidays | External Regressors

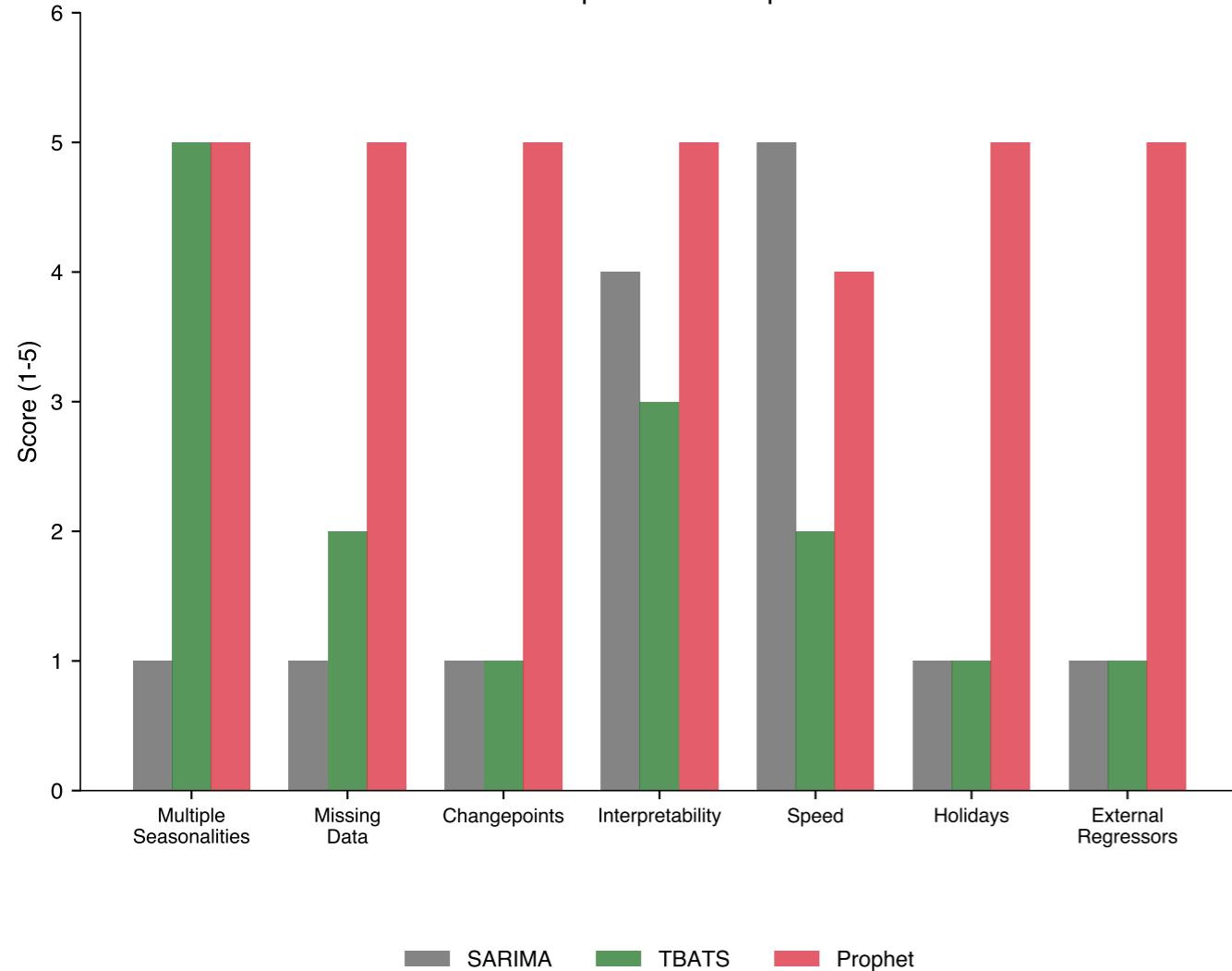SARIMA | TBATS | Prophet

When to Use Each Model

SARIMA
- Single seasonality
- Regular data
- Statistical inference
- Short-term forecast

TBATS
- High frequency (hourly)
- Non-integer periods
- Automatic selection
- No external regressors

Prophet
- Business forecasting
- Holiday effects
- Missing data
- Changepoints trend
- External regressors