Model Selection Guide for Multiple Seasonalities

Time Series with Multiple Seasonalities?

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Need Interpretability?

— Yes →

Have Holiday Effects?

— No →

Very Large Dataset?

Yes → **Use PROPHET**

No → **Use TBATS**

No → **Try Both + Ensemble**

Yes → **Consider Neural Methods**

Recommendation: Start with Prophet (interpretable, handles holidays)
Compare with TBATS, use ensemble if accuracy critical