



MERLION

Open source Time-series Forecasting and Anomaly Detection Library

**Recent Robust Framework which can help us in building
end to end Time series forecasting from
Preprocessing to Evaluation
using prebuilt modules.**

Available Univariate Models

1. **ARIMA**
2. **SARIMA**
3. **ETS**
4. **Prophet**
5. **Multi-Scale Exponential Smoother**
6. **Deep AR LSTM**

Prabakaran Chandran
prabakaranchandran.com
#LearnwithKaran



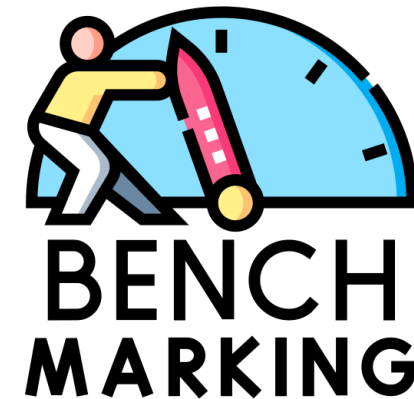
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Available Multivariable Models

1. VAR
2. Gradient Boosting
3. Random Forest



5 Modules are in Merlion Architecture

1. Data Layer
2. Model Layer
3. Post Processing Layer
4. Ensembling Layer
5. Evaluate Layer

Available Benchmarks

1. M4 Competition
 2. NREL Solar Data
 3. Anomaly detection datasets
 4. Power Grid Data
- and many more

Salient Features :

1. Ensemble Module help us in combining multiple training models to get better results
2. Auto ML tool for time series modeling and selection
3. The only Timeseries Framework with benchmark and Auto ML