1. Different types of data [Practical Time series analysis]
    - Cross-sectional data [p.8]
    - Time series data [p.16-18]
    - Panel data [p.19-21]
2. Time series components [Practical Time series analysis pp.21-32]
3. Time series statistics
    - Autocorrelation [post]
    - Stationary process[post1, post2]
4. Time series manipulation [Practical Time series analysis pp.48-54]
5. Time series smoothing and stable components
    - Types of components dependencies and time series decomposition [post]
    - MA [Practical Time series analysis p.69-78, post]
    - Exponential Smoothing [post, post]
6. ARIMA (only application) [post]
7. Time based cross validation [post]
8. Time series regression model [e-book: 5.1, 5.3, 5.6]
9. Feature extraction [post]
10. Example of end-to-end ts forecasting [post]

Additional

- Time Series in Python — Exponential Smoothing and ARIMA processes [link]
- 7 methods to perform Time Series forecasting (with Python codes) [link]
- Coursera course, which cover all basic theoretical aspects of ARIMA models (weeks 2-4)
- Coursera course, which covers basic application of NN to time series.
- Automatic extraction of relevant features from time series paper and python package
- Time series forecasting based on trend and multiple personalities [python package Facebook prophet]
- Time series SOTA papers