

11.6 Further reading

- [De Livera, Hyndman, & Snyder \(2011\)](#) introduced the TBATS model and discuss the problem of complex seasonality in general.
- [Pfaff \(2008\)](#) provides a book-length overview of VAR modelling and other multivariate time series models.
- Neural networks for individual time series have not tended to produce good forecasts. [Crone, Hibon, & Nikolopoulos \(2011\)](#) discuss this issue in the context of a forecasting competition.
- Bootstrapping for time series is discussed in [Lahiri \(2003\)](#).
- Bagging for time series forecasting is relatively new. [Bergmeir, Hyndman, & Benítez \(2016\)](#) is one of the few papers which addresses this topic.