1. Load the time series data into a pandas DataFrame
2. Split the data into training, validation, and test sets
3. Select the type of model you would like to use, such as Exponential Smoothing, AR, MA, ARMA, ARIMA, SARIMA, SARIMAX, ARCH, GARCH, or LSTM
4. Train the model on the training set, using hyperparameter tuning techniques such as GridSearchCV or RandomizedSearchCV to find the best combination of hyperparameters
5. Evaluate the model on the validation set and choose the best hyperparameters
6. Test the final model on the test set
7. Evaluate the performance of the model using metrics such as mean squared error (MSE), mean absolute error (MAE), or root mean squared error (RMSE).