Cheat sheet

TBATS

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A Forecasting Model that consists of 5 components: Trigonometric Seasonality, Box-Cox Transformation, AutoRegressive Moving Average, Trend, and Seasonality

Trigonometric Seasonality

The Seasonal Component is modeled using Trigonometric concepts - Sine/Cosine

Box-Cox Transformation

The Box-Cox is the transformation of turning non-normal dependent variables into variables with a normal distribution.

AutoRegressive

The Autoregressive model uses the previous observations to model the predictions.

Moving Average

The Moving Average uses the errors of the previous days as information for the model.

Trend

The direction where the Time Series is headed

Seasonality

The cycles in a time series: Daily, weekly, monthly, yearly.

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