

Outro



Recap

- Time series
- Decomposition
 - Trend, seasonality, residual
- Stationarity
- Smoothing and transformation
- ARMA, ARIMA, SARIMA



When to use time series over supervised learning (deep learning)

- Can add human component, good for smaller data
 - Supervised methods assumes train and test comes from the same distribution. Many real world data exhibits clear trends.
- Decompose into components, easier to understand
- Automatically incorporates characteristics like trend and seasonality
- Black box
- Easy to overfit
- Better accuracy when the data is large (10000+)
- Can model interactions between time series (multivariate series)

Conclusion

