Literature search: Analysis of Financial Time Series

According to our class: advanced big data, I am thinking building models on the data. Time series analysis is a statistical technique that deals with time series data, or trend analysis. In order to analyzed these data, there are plenties of models could be chosen. Such as ARMA, seasonal ARMA, VAR, GARCH, Kalman filter, I-GARCH, JGR-GARCH, GARCH-M.