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Various time series forecasting methods exist that use linear and nonlinear models separately or combination of both. Studies show that combining of linear and nonlinear models can be effective to improve forecasting.

Deep neural networks have proved to be powerful and are achieving high accuracy in many application fields. For these reasons, they are one of the most widely used methods of machine learning for forecasting.

Time series forecasting has become a very intensive field of research, which is even increasing in recent years. Deep neural networks have proved to be powerful and are achieving high accuracy in many application fields. For these reasons, they are one of the most widely used methods of machine learning for forecasting.

The forecasting methods we discussed are not the only ones available. Research is ongoing in this interesting and fast-moving field.

References:
1. Forecasting: principles and practice
2. Time Series Analysis: Univariate and Multivariate Methods
3. Applied Time Series Analysis for the Social Sciences
4. Time Series: Theory and Methods
5. Forecasting: principles and practice
6. Time Series Analysis: Univariate and Multivariate Methods
7. Applied Time Series Analysis for the Social Sciences
8. Time Series: Theory and Methods

Further reading:
- Forecasting: principles and practice
- Time Series Analysis: Univariate and Multivariate Methods
- Applied Time Series Analysis for the Social Sciences
- Time Series: Theory and Methods

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