

## LITERATURE SURVEY

| S. No. | Title   | Year | Author   | Publication              | Remarks   |
|--------|---|------|--|--------------------------|---|
| 1      | Nonlinear Time Series Analysis  | 2018 | Tsay, R.,<br>Chen, R.                                  | Wiley                    | The different basic terms and terminologies of time series were introduced to me by this book.            |
| 2      | Introductory Time Series with R   | 2009 | Paul S.P. Cowpertwait;<br>Andrew V. Metcalfe           | Springer                 | It helped me in finding different packages in R which can be used for time series analysis.               |
| 3      | Smooth Transition Autoregressive Models - A survey of recent developments | 2007 | van Dijk, D.,<br>Teräsvirta, T.,<br>& Franses, P. H.   | Taylor & Francis         | This helped me learn more about the STAR model and its applications in financial time series.             |
| 4      | Forecasting: Principles and Practice                                      | 2021 | Rob J Hyndman;<br>George Athanasopoulos                | Otexts                   | This helped me in learning the reasoning of each and every plotting we are doing in time series analysis. |
| 5      | Applied Time Series Analysis for Fisheries and Environmental Sciences     | 2021 | Holmes, E. E.,<br>M. D. Scheuerell, and<br>E. J. Ward. | University of Washington | The book covered how to deal with data of residuals and how to interpret them.                            |
| 6      | Time Series Forecasting: Core Concepts and Definitions                    | 2023 | Stephen Haben,<br>Marcus Voss &<br>William Holderbaum  | Springer                 | Included different standard definitions of various terms used in time series forecasting.                 |

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| 7 | Predicting exchange rate between US Dollar (USD) and Indian rupee (INR): An empirical analysis using SARIMA Model | 2024 | Dr. Tamizharasi D, Dr. Purushottam Bung and Dr. Jahnavi M | International Journal of Research in Finance and Management | This was a thesis published already on the topic I am doing, it provided a general insight on how I should approach the problem. |
| 8 | SMOOTH TRANSITION AUTOREGRESSIVE MODELS: A STUDY OF THE INDUSTRIAL PRODUCTION INDEX OF SWEDEN                     | 2010 | Zhou, Jia   | DiVA  | This used the STAR model for time series analysis, which helped me how to deal with STAR models.                                 |
| 9 | Specification, Estimation and Evaluation of Vector Smooth Transition Autoregressive Models with Applications      | 2014 | Timo Terasvirta, Yukai Yang                               | Research Gate   | This thesis also provided a good understanding of the STAR model with various examples.  |