

LITERATURE SURVEY

S. No.	Title	Year	Author	Publication	Remarks
1	Nonlinear Time Series Analysis	2018	Tsay, R., 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; 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., Teräsvirta, T., & 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; 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., M. D. Scheuerell, and 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, Marcus Voss & William Holderbaum	Springer	Included different standard definitions of various terms used in time series forecasting.

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.