

Univariate Time Series Forecasting	Compare Algorithms			
	Model	ARIMA	RNN	NeuralProphet
	Type	Statistical	Neural Network	Hybrid
	Architecture	Linear, additive	Sequential model with recurrent cells	Decomposable time series components for autoregression
	Speed	Instant	Moderate to slow	Fast to moderate
	Accuracy	Low	High for large dataset	The best option for time series that consist of strong trend and seasonality
	Best For	Known linear relationships, interpretable	Complex time series with non-linear relationships and long memory.	Time series with multiple seasonalities, holidays, and external regressors; user-friendly and interpretable.
	Limitations	Cannot capture nonlinear relationships or complex patterns	Slow; require large dataset; uninterpretable	Less flexible than pure deep learning models for complex sequences
	Corresponding Package	pmdarima	pytorch	NeuralProphet
	TL;DR			
a hundred of observations or less : ARIMA				
several hundred to a few thousand observations : NeuralProphet				
thousands of observations or more : RNN				