

High Integrity Systems Project

TSA Tasks 07

Prof. Dr. Matthias F. Wagner
Dr. Fatima Sajid Butt

Winter Semester 2024/2025

HIS Project progress:

To summarize our discussion today I would like to point out the three final goals of the project:

1. The final, joined document, written in L^AT_EX, should explain the main findings of the project, the experiences and the mathematical details of the methods used. Based on this document there will be a
2. short Viva in the second half of February for each of you.
3. A joint code repository will be helpful for your future.

For the preparation we continue to work through the book:

1. Please summarize chapters 15 and 16 of the book *Modern time series forecasting with Python*!
2. Please run the corresponding code of chapters 15/16, comment the code and explain it! Please explain also errors and how you solved them!
3. For the most modern models, e.g. *Temporal Fusion Transformers (TFT)*, but also the *Temporal Kolmogorov-Arnold Transformer (TKAT)*, please search for the corresponding publications.
4. Please continue to build a repository with running code examples for sharing with your colleagues!
5. Please further explore the Matlab TSA capabilities:
 - Explain the theory of *Wavelet Analysis*.
 - Look into *Wavelet Scattering*.
 - Read *Wavelet Time Scattering for ECG Signal Classification* in the Matlab documentation, and
 - run the code and explain it!
6. As discussed, the group has to provide updated versions of your HIS project document!