

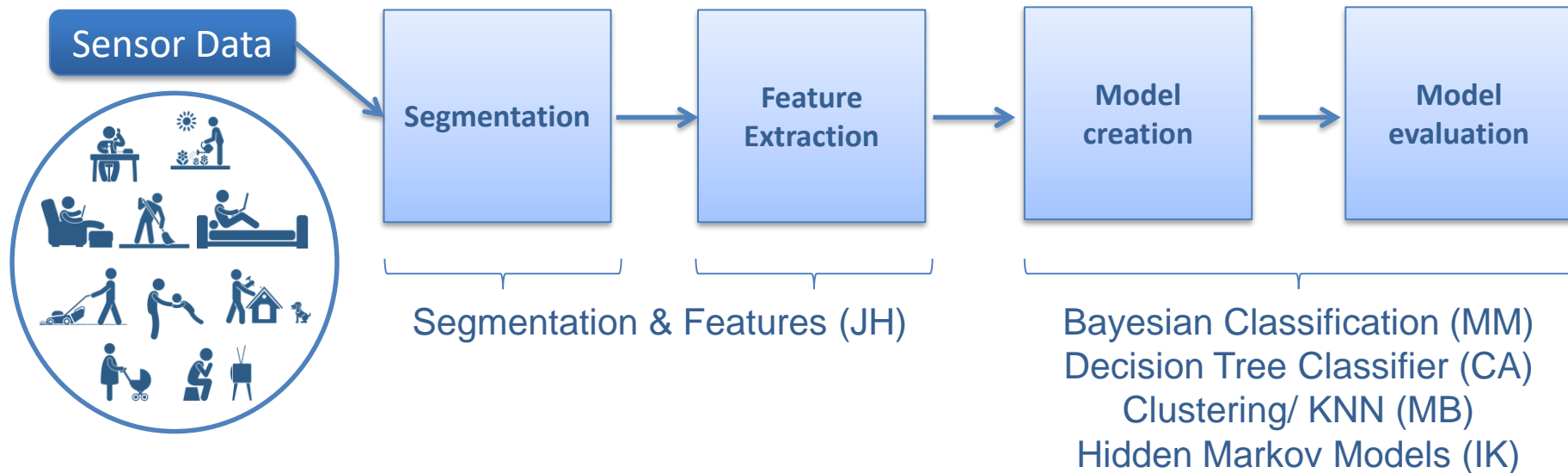
Segmentation and Data Features

M. Sc. Judith S. Heinisch

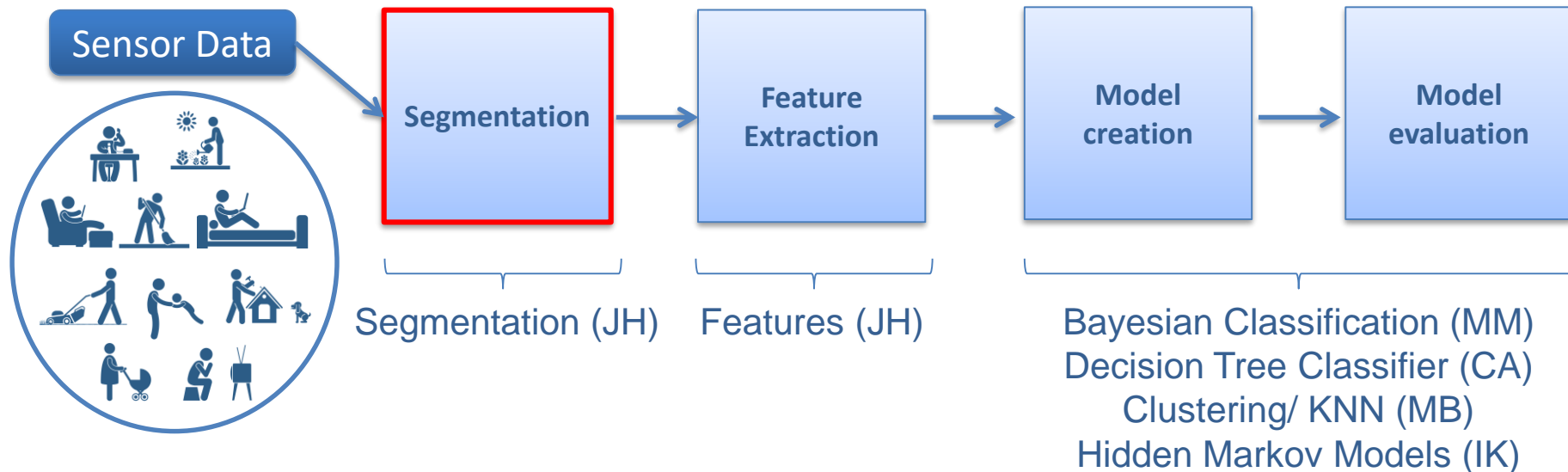
ComTec, Kassel, 04.05.2019



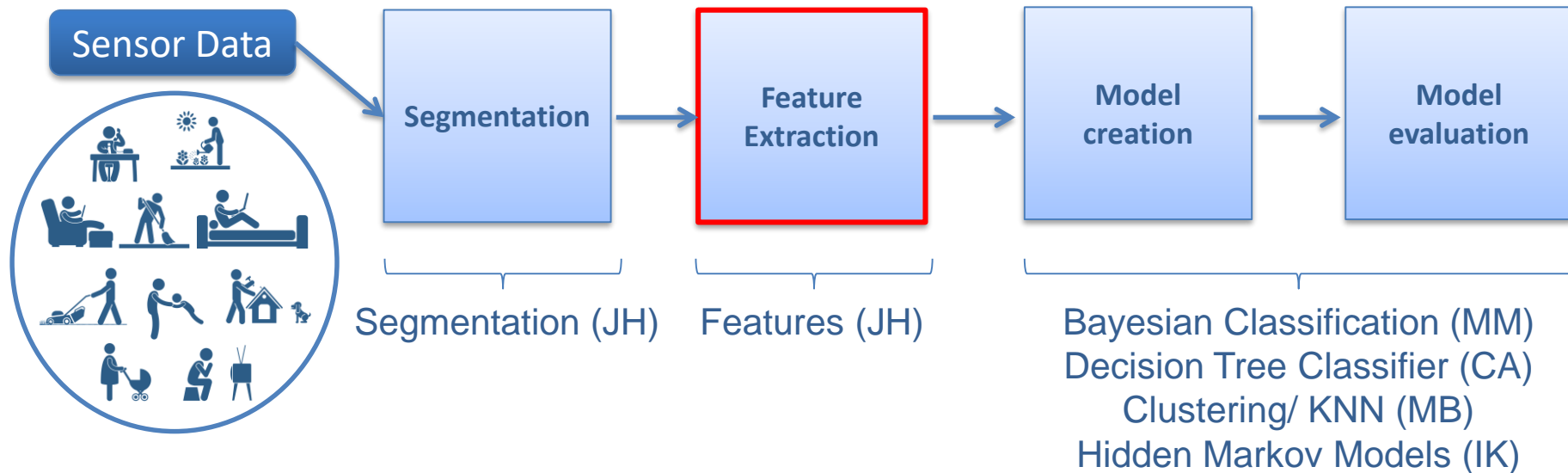
Topics for this lecture



Topics for this lecture



Topics for this lecture



Segmentation Algorithms

Time Series

Time series segmentation

Sliding Window Algorithm

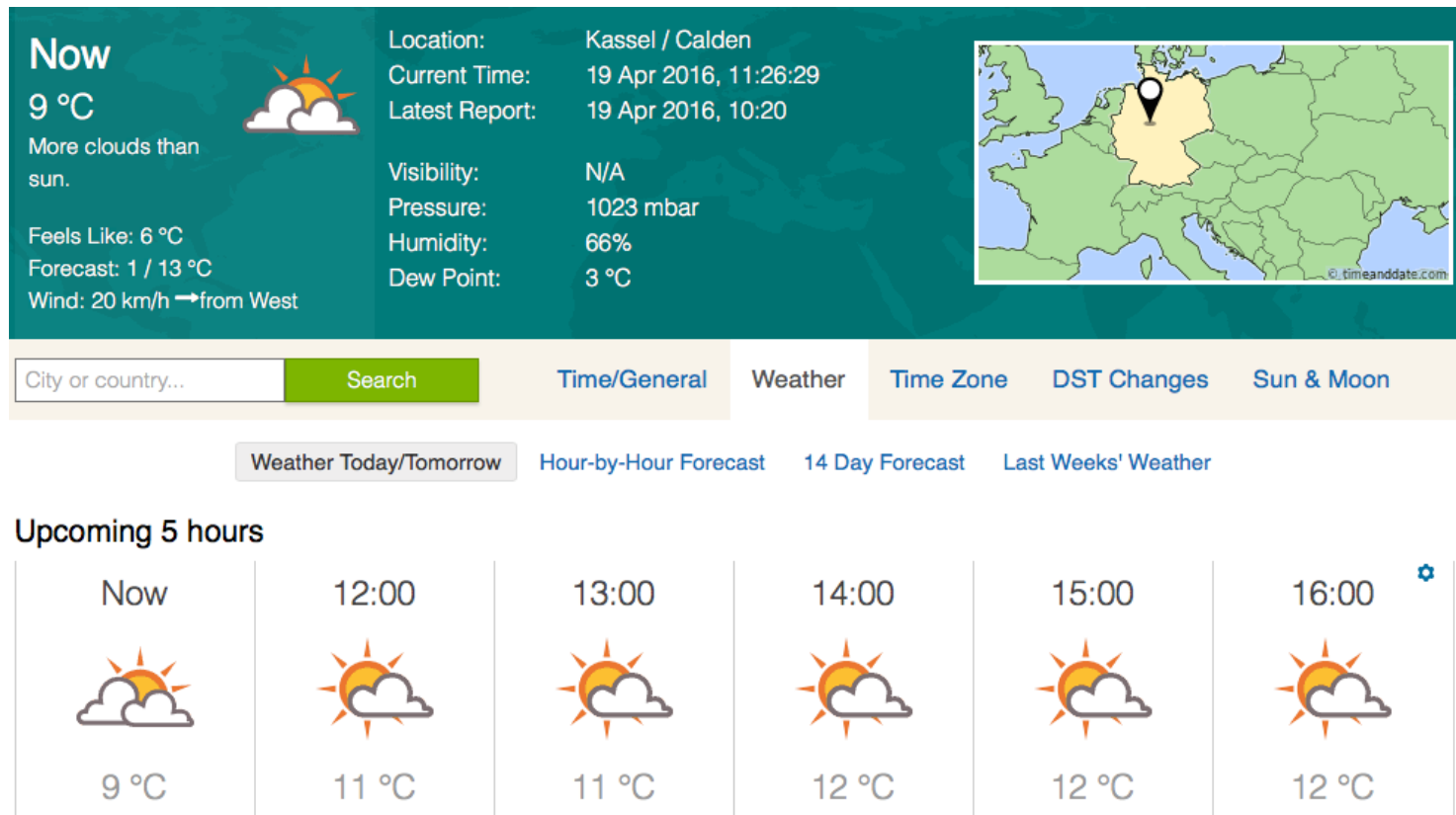
What are time series?



- Some examples for time series(?)

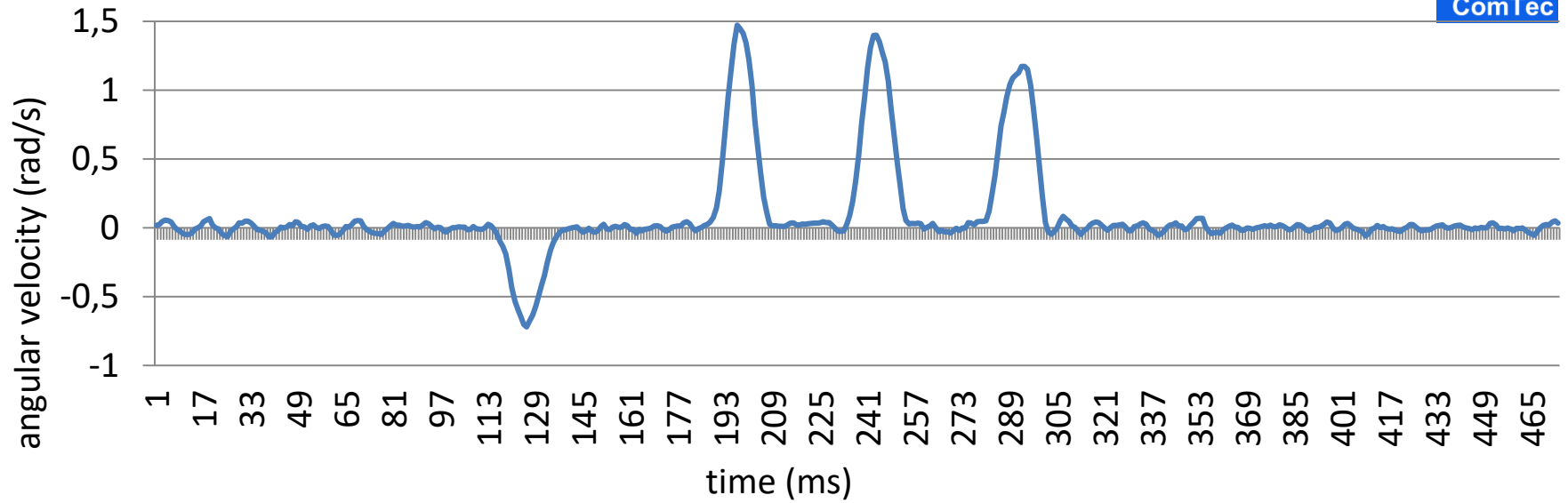
What are time series?

- Some examples for time series

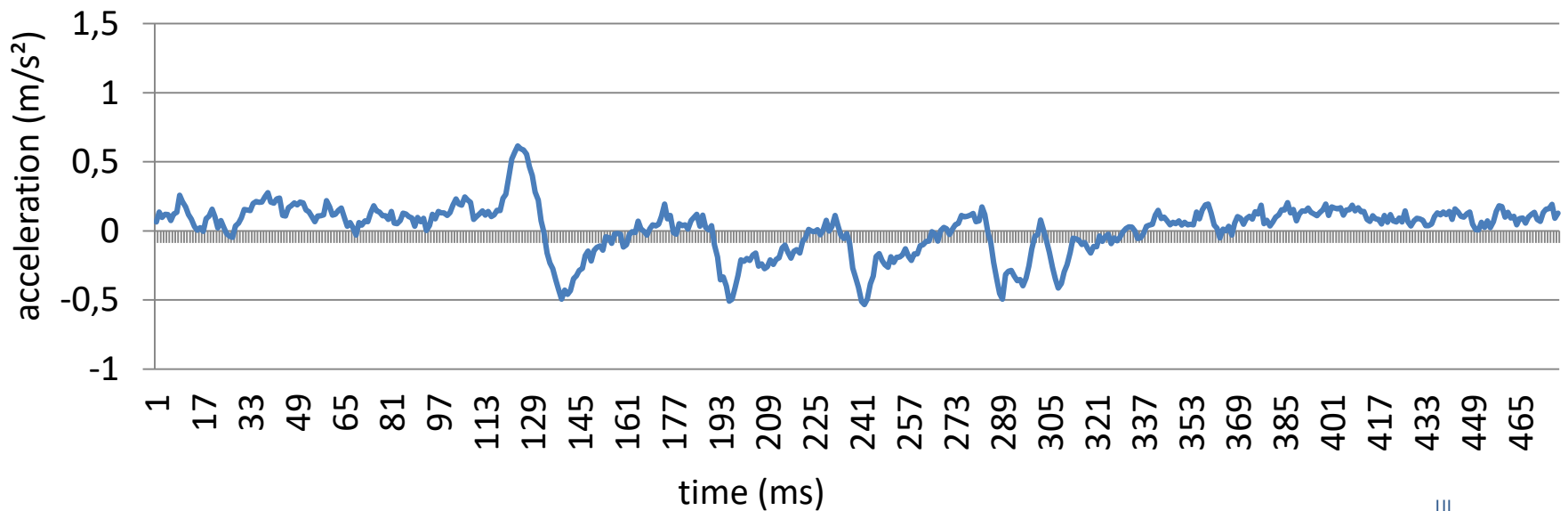


Weather in Kassel [1]

Gyroscope (Z axis)



Linear Acceleration (X axis)



What are time series?



“When a variable is *measured sequentially in time over or at a fixed interval*, known as the sampling interval, the resulting data form a *time series*.” [2]

Time intervals between observations



- Equally spaced time series
 - One tax return per year, one payslip per month, popular holiday destinations per season, ..
- Unevenly spaced time series
 - Earthquakes, floods, astronomical observations (e.g. supernovas), ..
- Typical sampling rate unit for sensor values is Hertz (Hz), the cycles per second

- Types of segmentation algorithms which need complete time series as input
 - Top-Down

“The time series is recursively partitioned until some stopping criteria is met [3]”
 - Bottom-Up

“Starting from the finest possible approximation, segments are merged until some stopping criteria is met [3]”
 - Sliding Window Algorithm

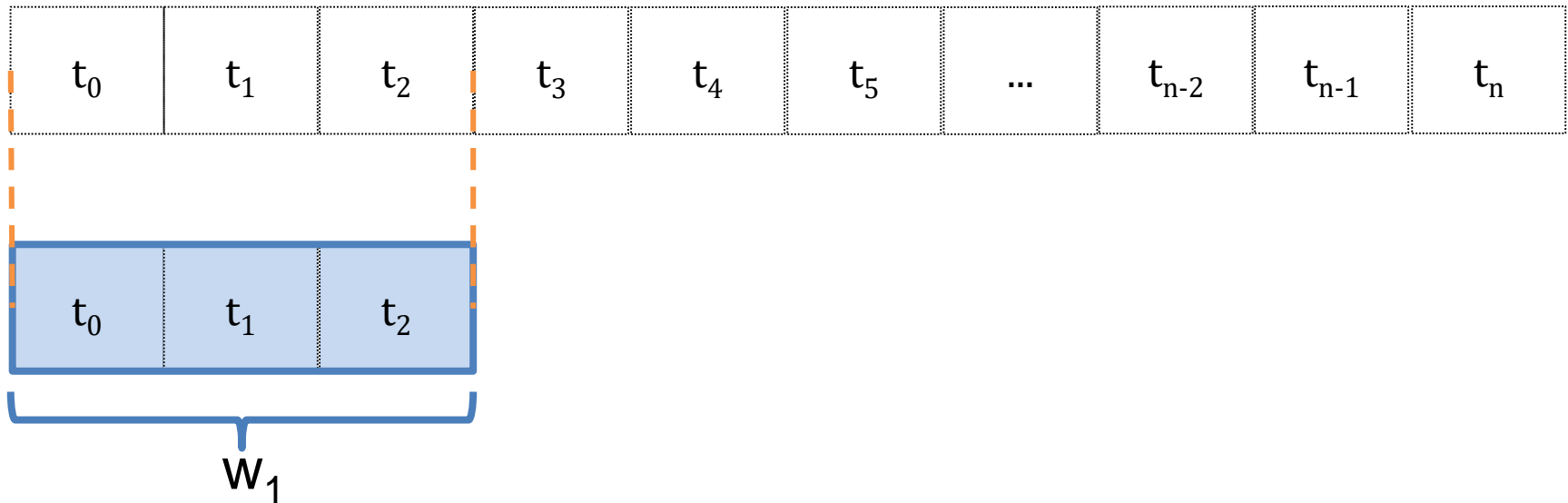
Sliding Window Algorithm



- The data is segmented in so-called windows.
- The window slides over the time series
- Two parameters:
 - Window length w , numbers of instances per window
 - Overlap [in percentage], how many instances are used of the previous window for the current window

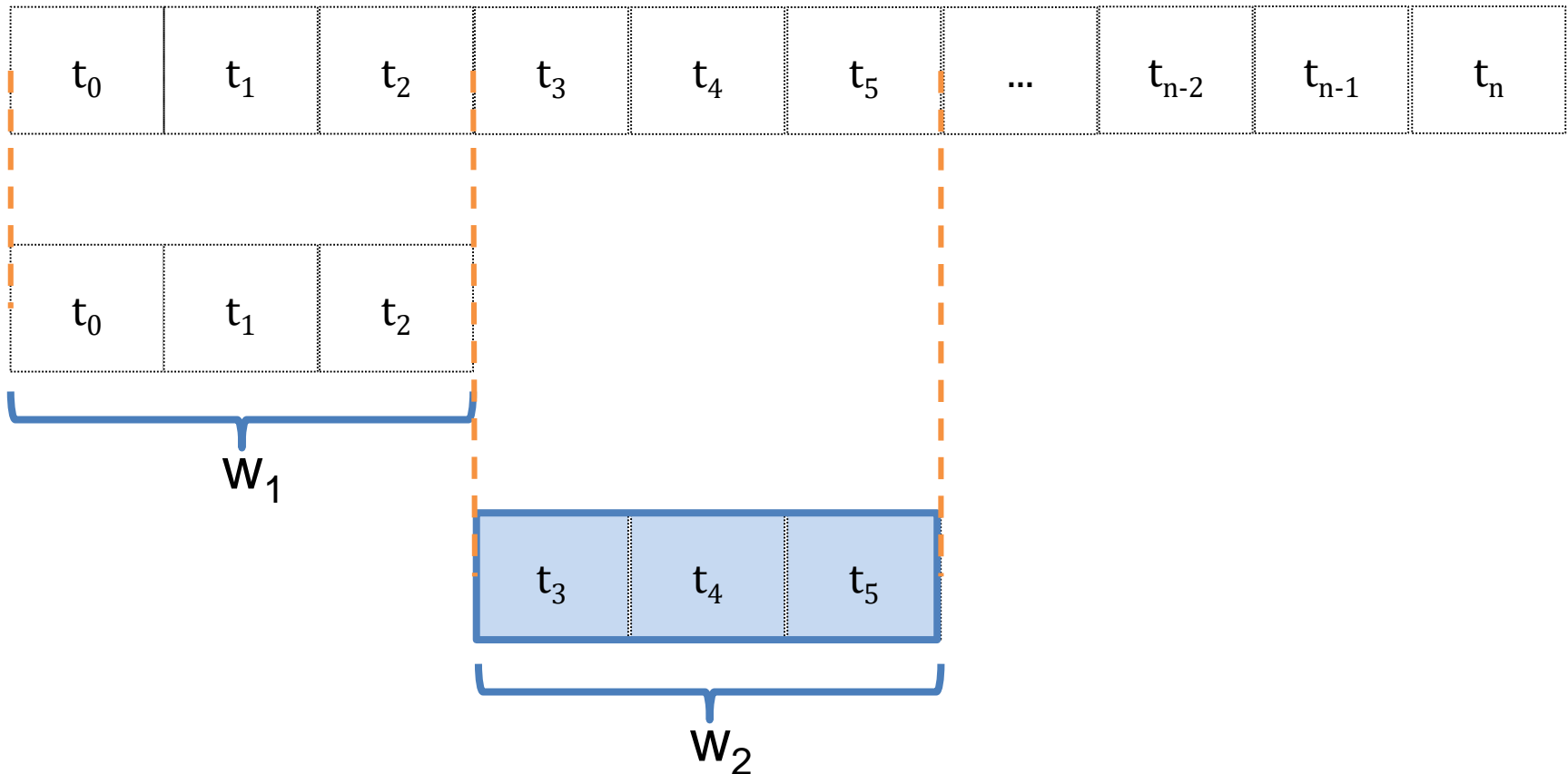
Sliding Window Algorithm

no overlapping, window length = 3



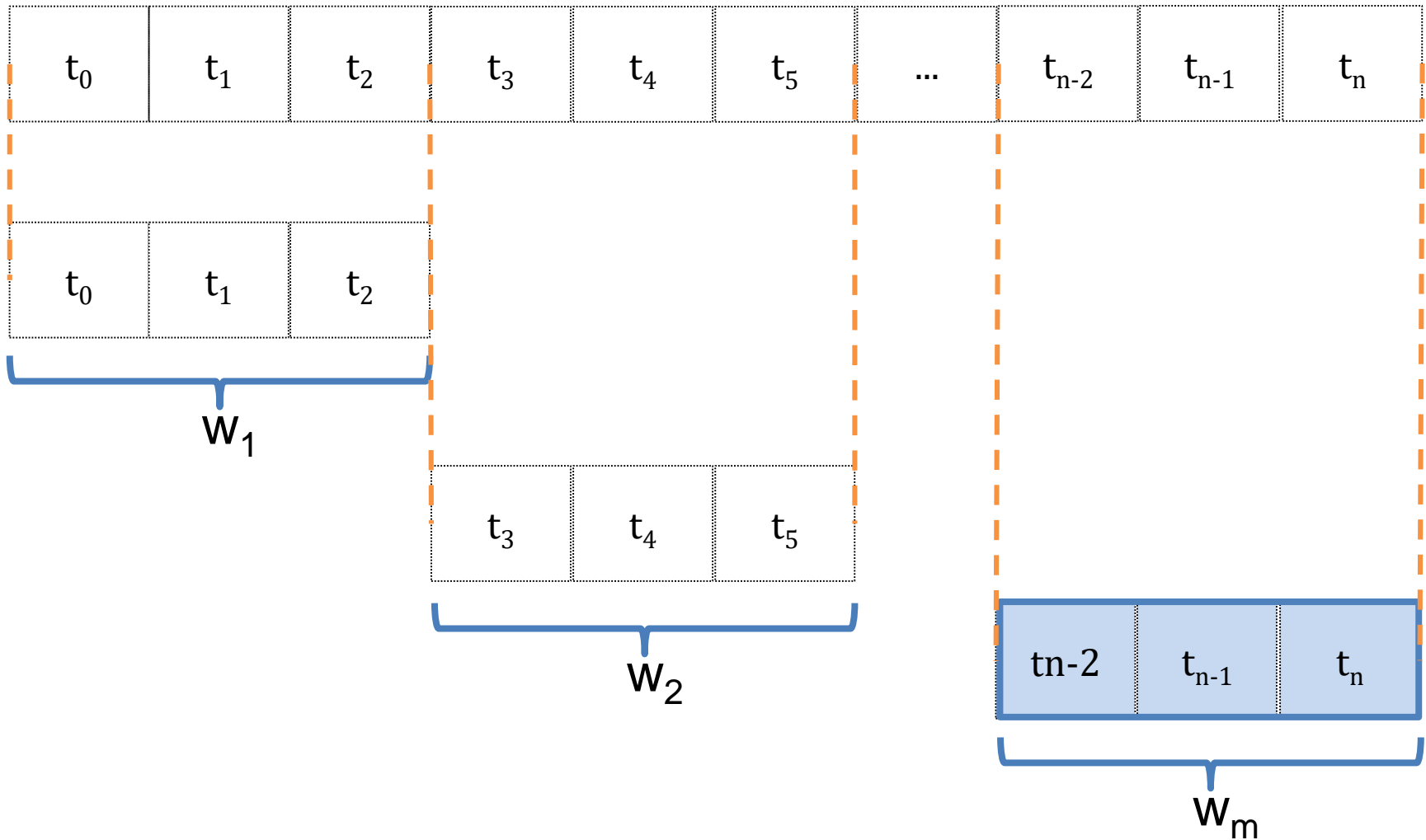
Sliding Window Algorithm

no overlapping, window length = 3



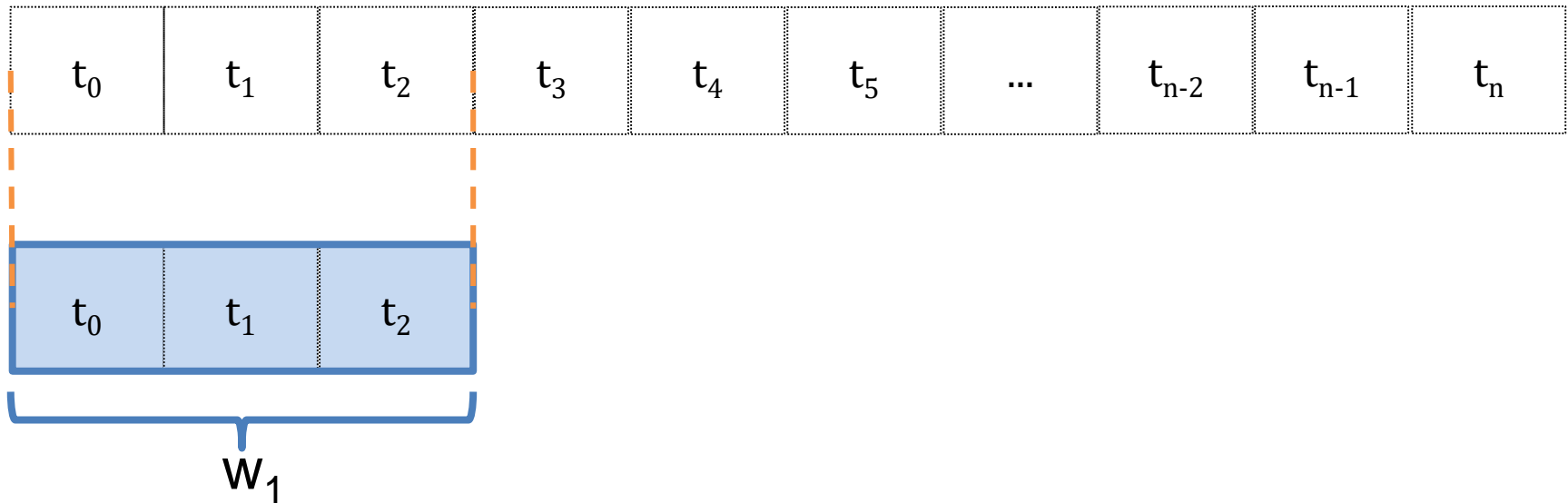
Sliding Window Algorithm

no overlapping, window length = 3



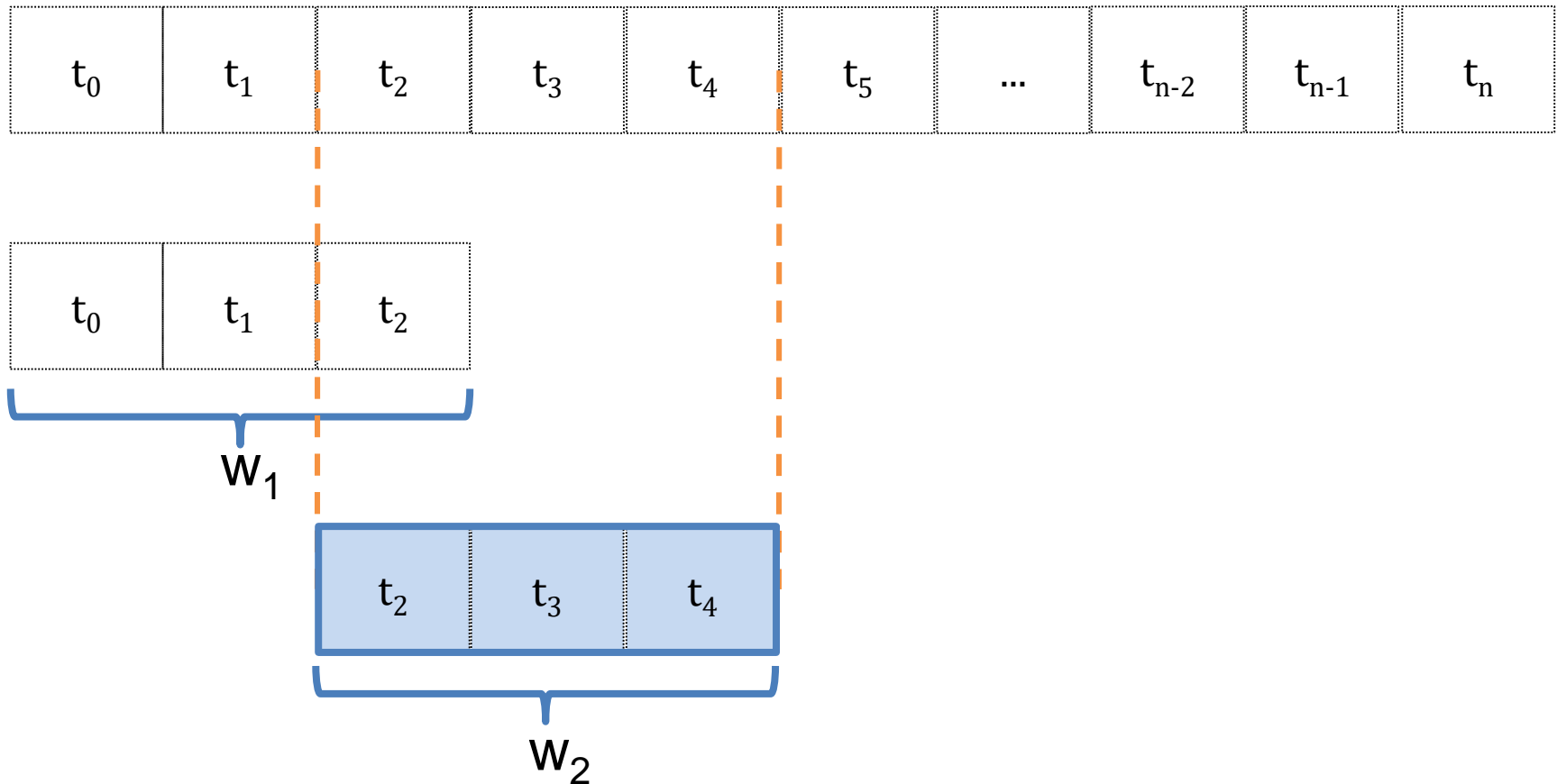
Sliding Window Algorithm

overlap = 33%, window length = 3



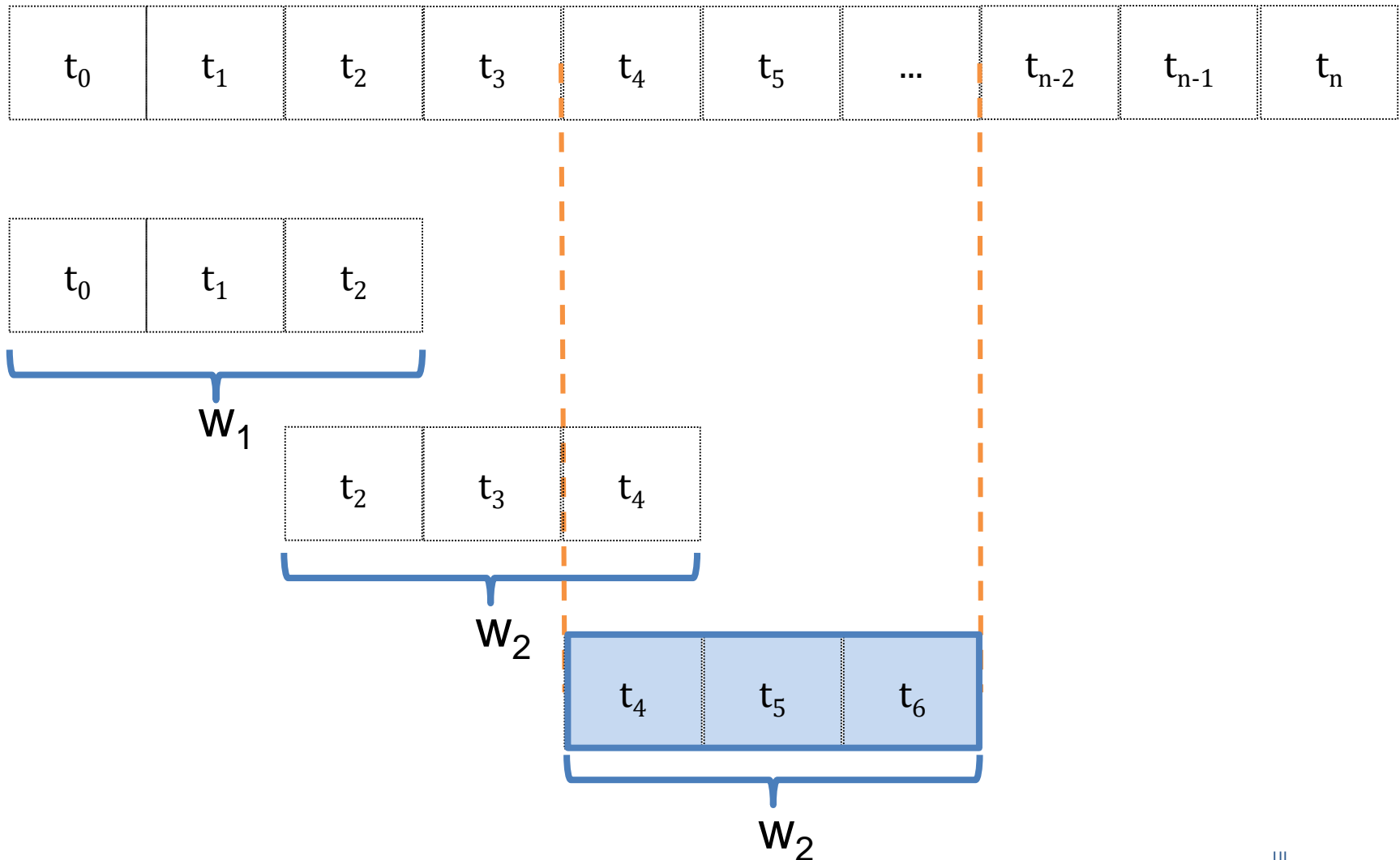
Sliding Window Algorithm

overlap = 33%, window length = 3



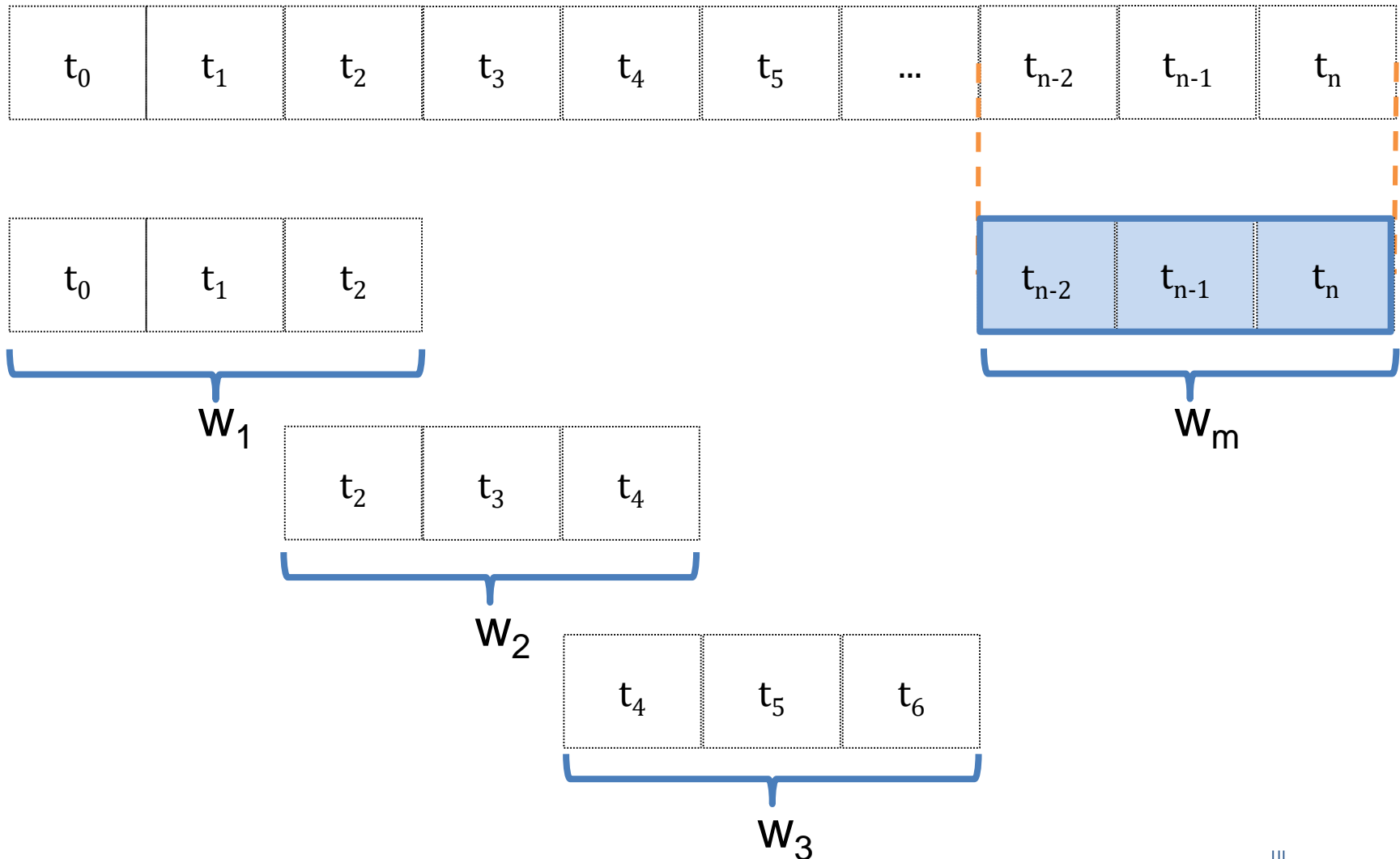
Sliding Window Algorithm

overlap = 33%, window length = 3

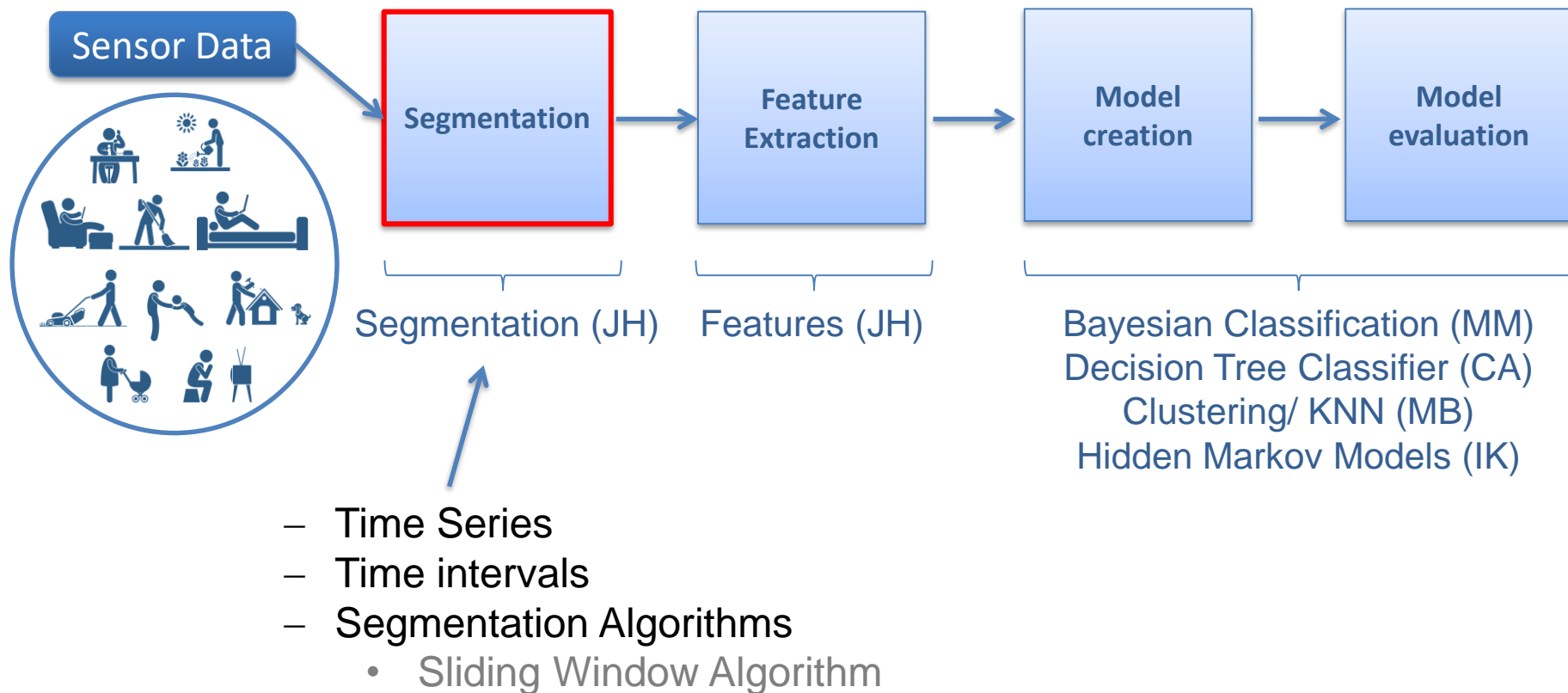


Sliding Window Algorithm

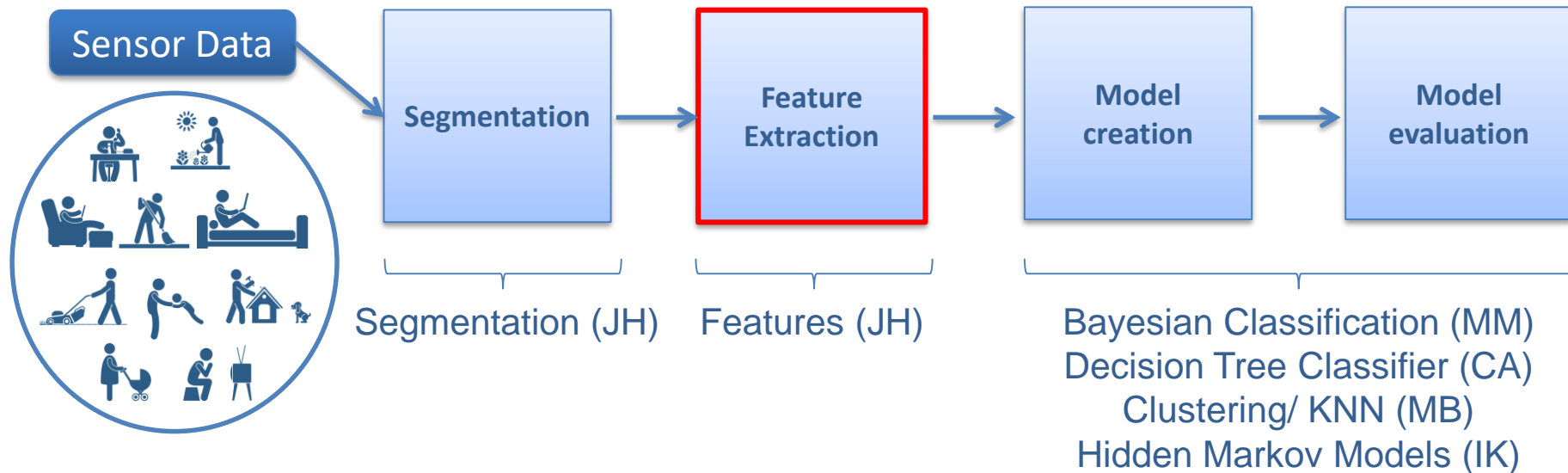
overlap = 33%, window length = 3



Topics for this lecture



Topics for this lecture



Feature Extraction

Data Features

- Central tendency

- Measures of Spread

- Skewness

Feature Selection

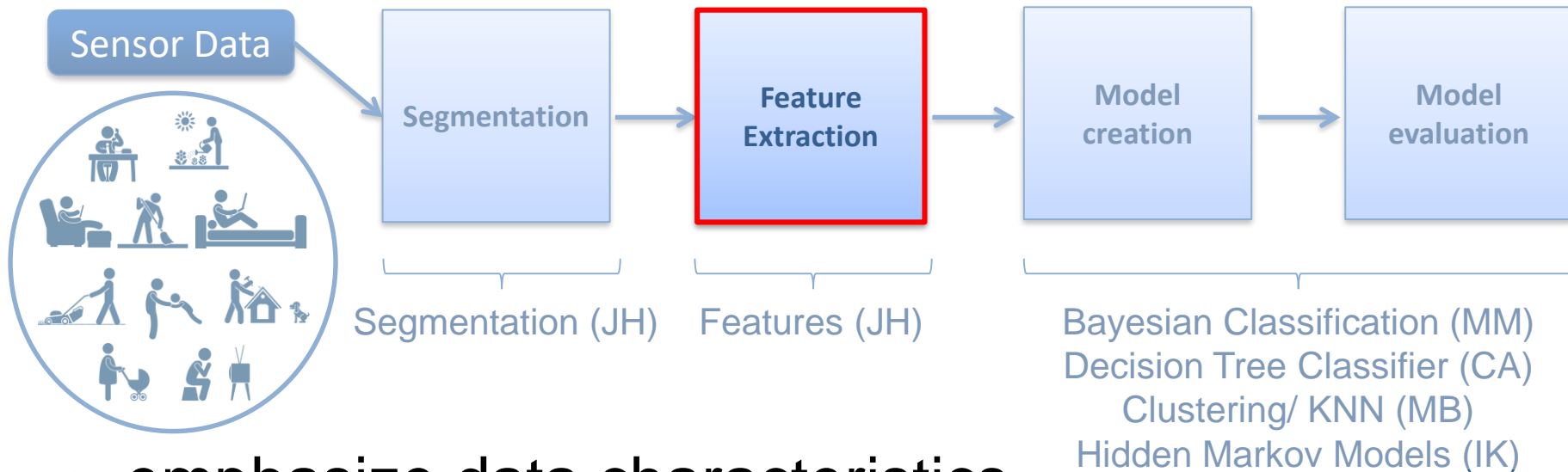
- Filter

- Wrapper

- Embedded methods

- Hybrid methods

Feature Extraction



- emphasize data characteristics
- reduce amount of data
- save energy

Sensor Data

Segmentation

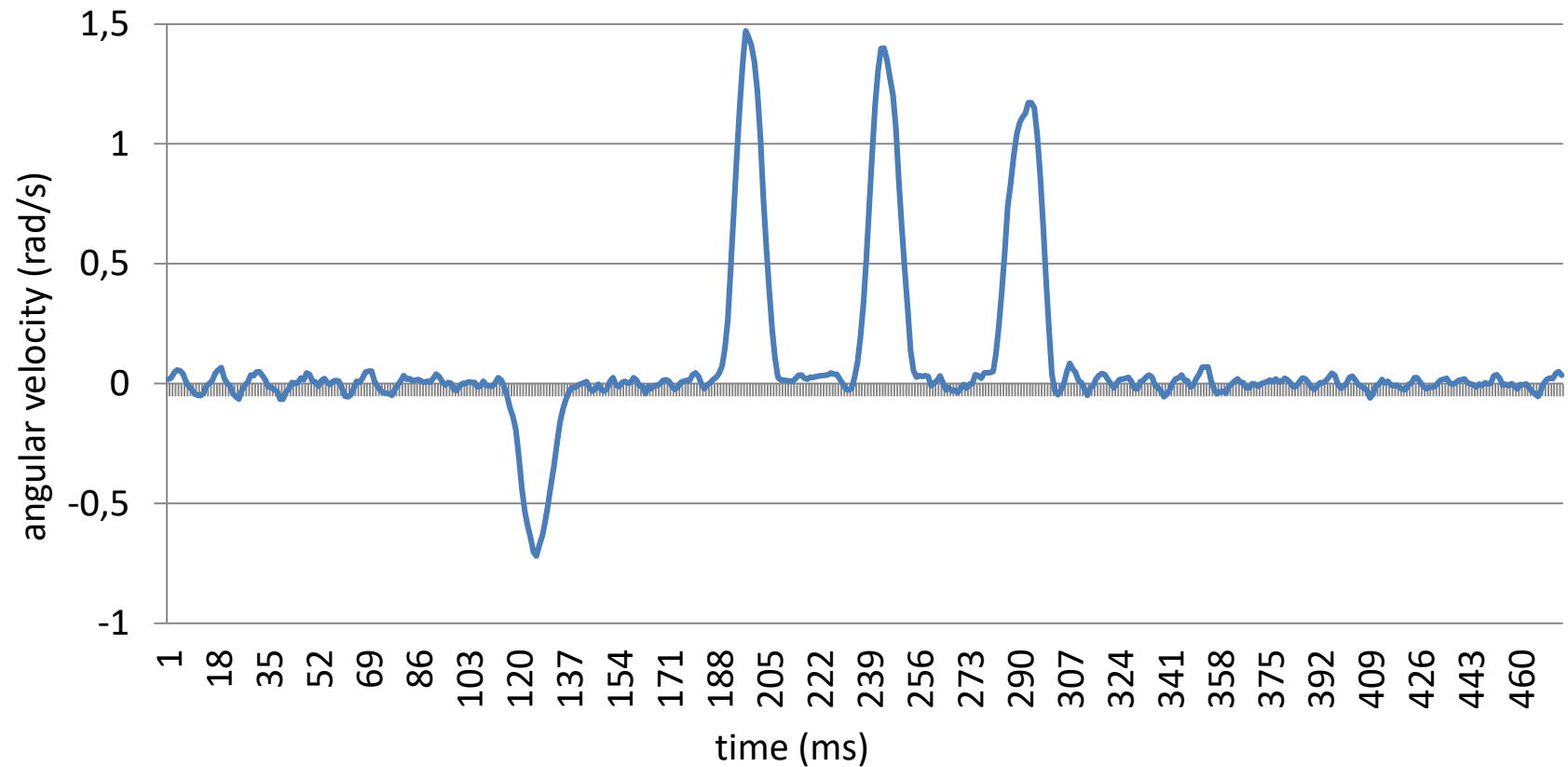
Feature
Extraction

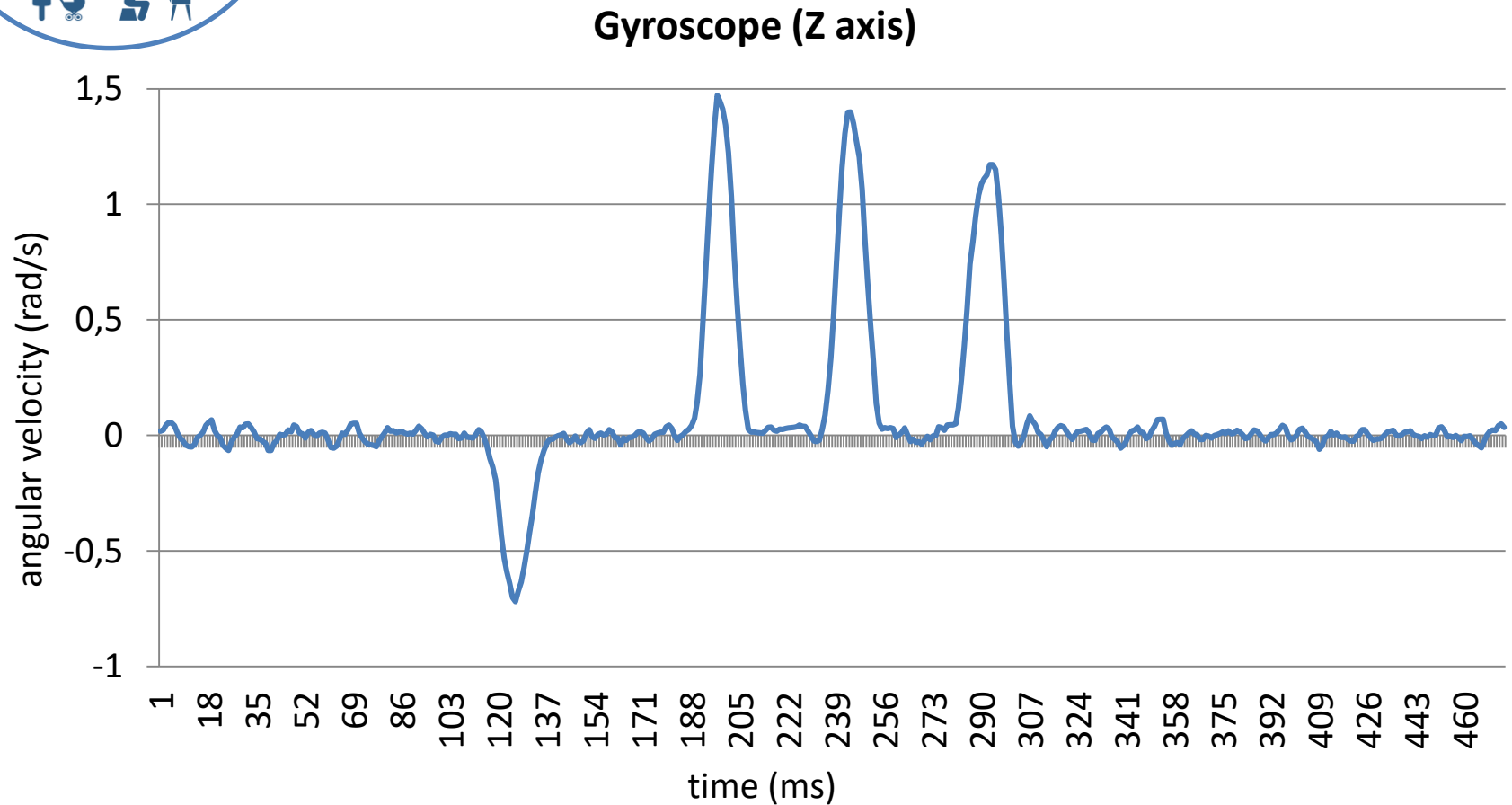
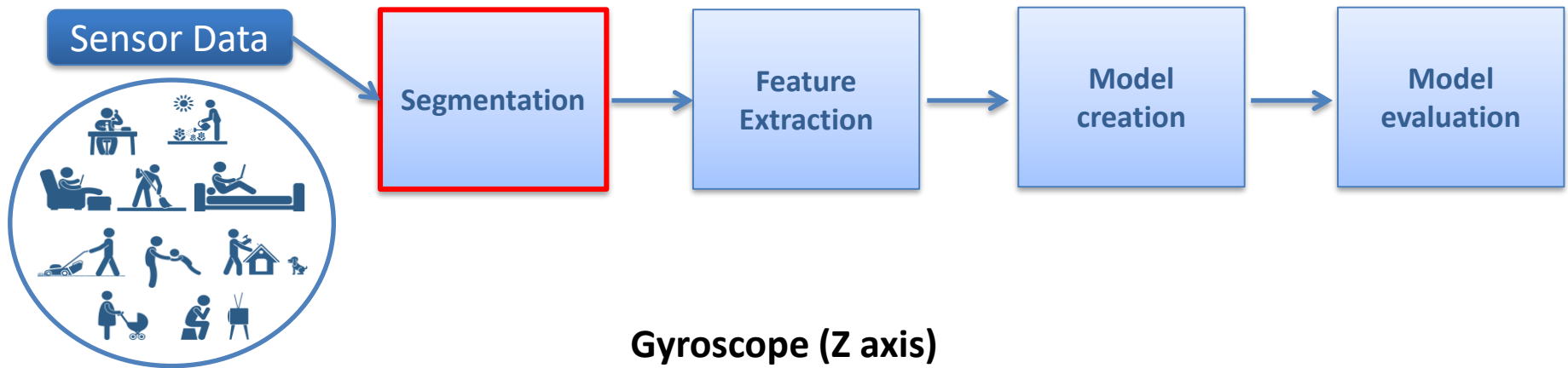
Model
creation

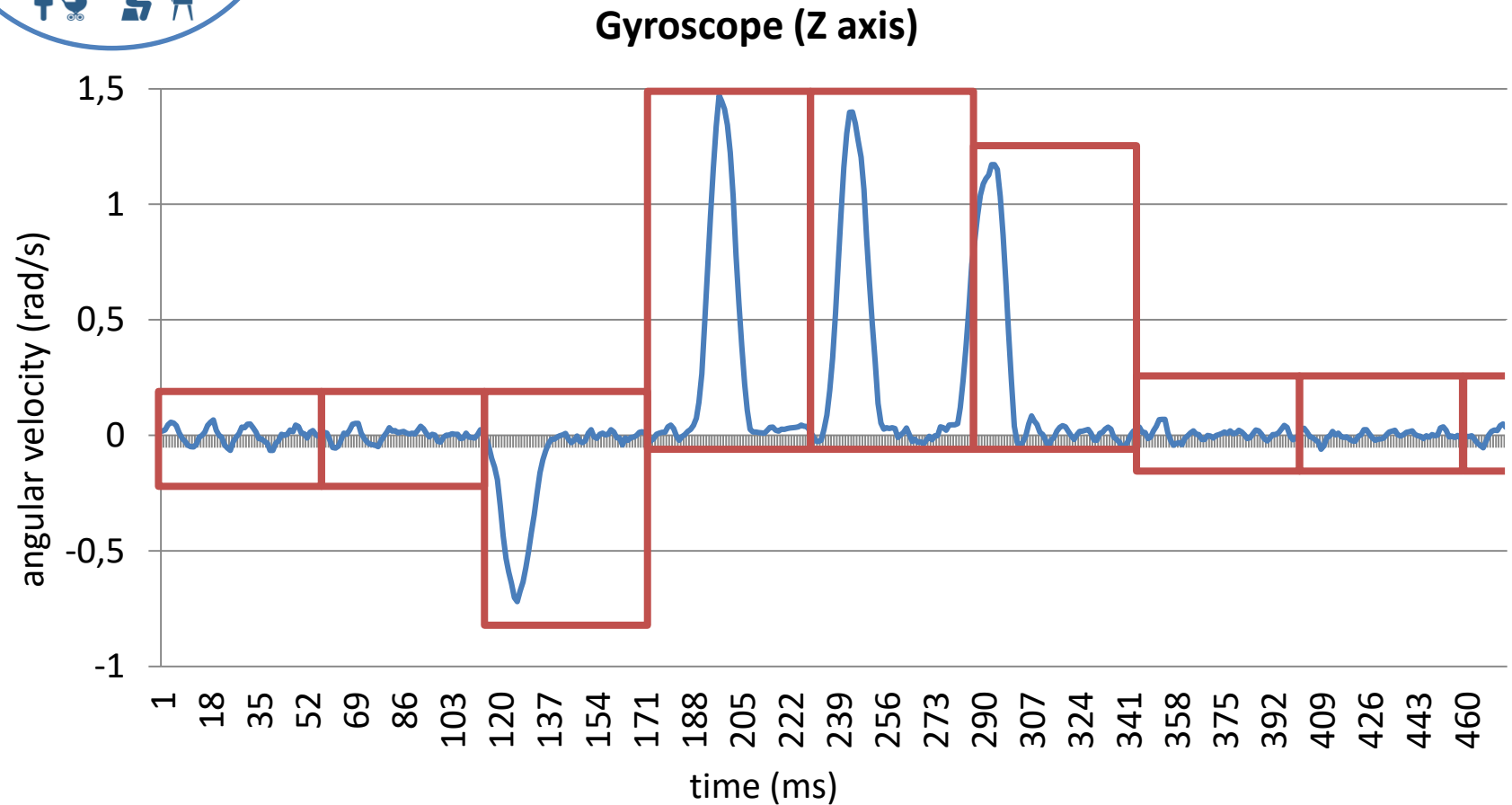
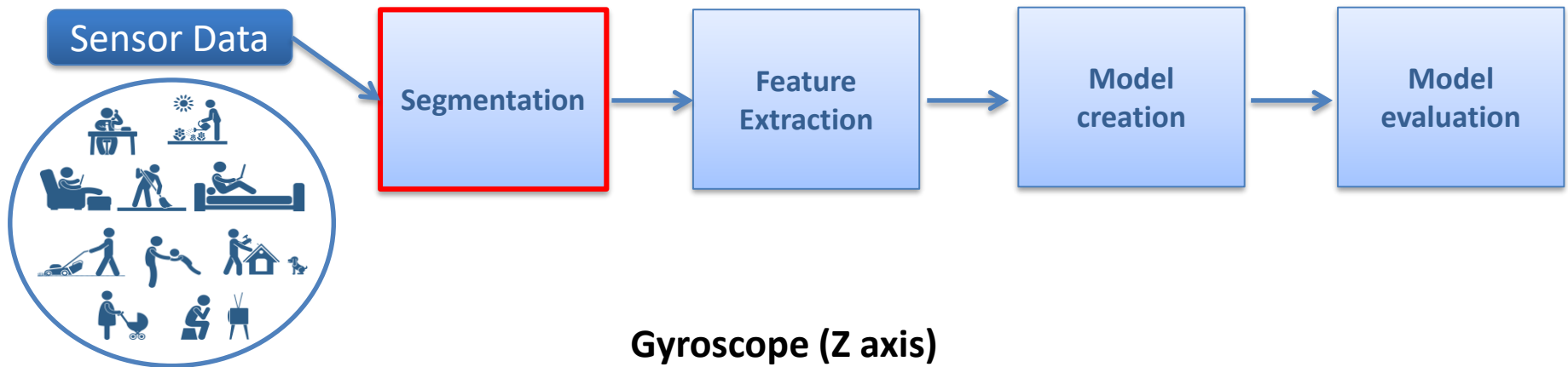
Model
evaluation

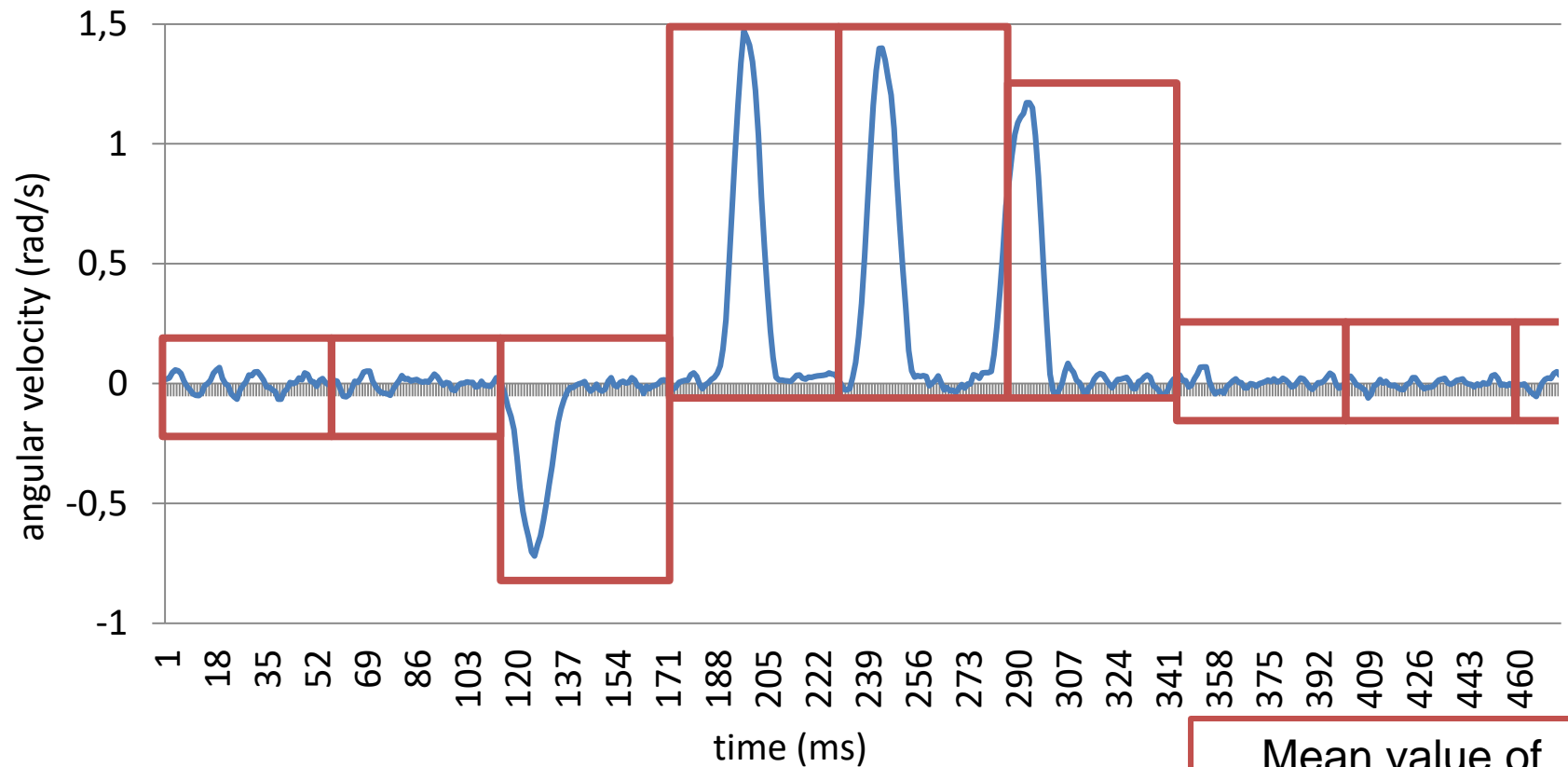
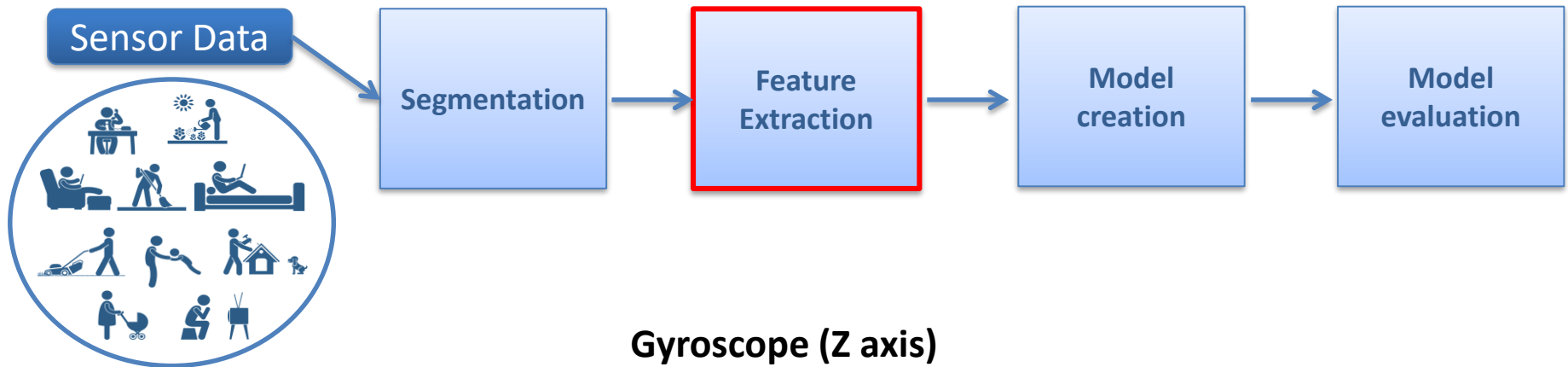


Gyroscope (Z axis)

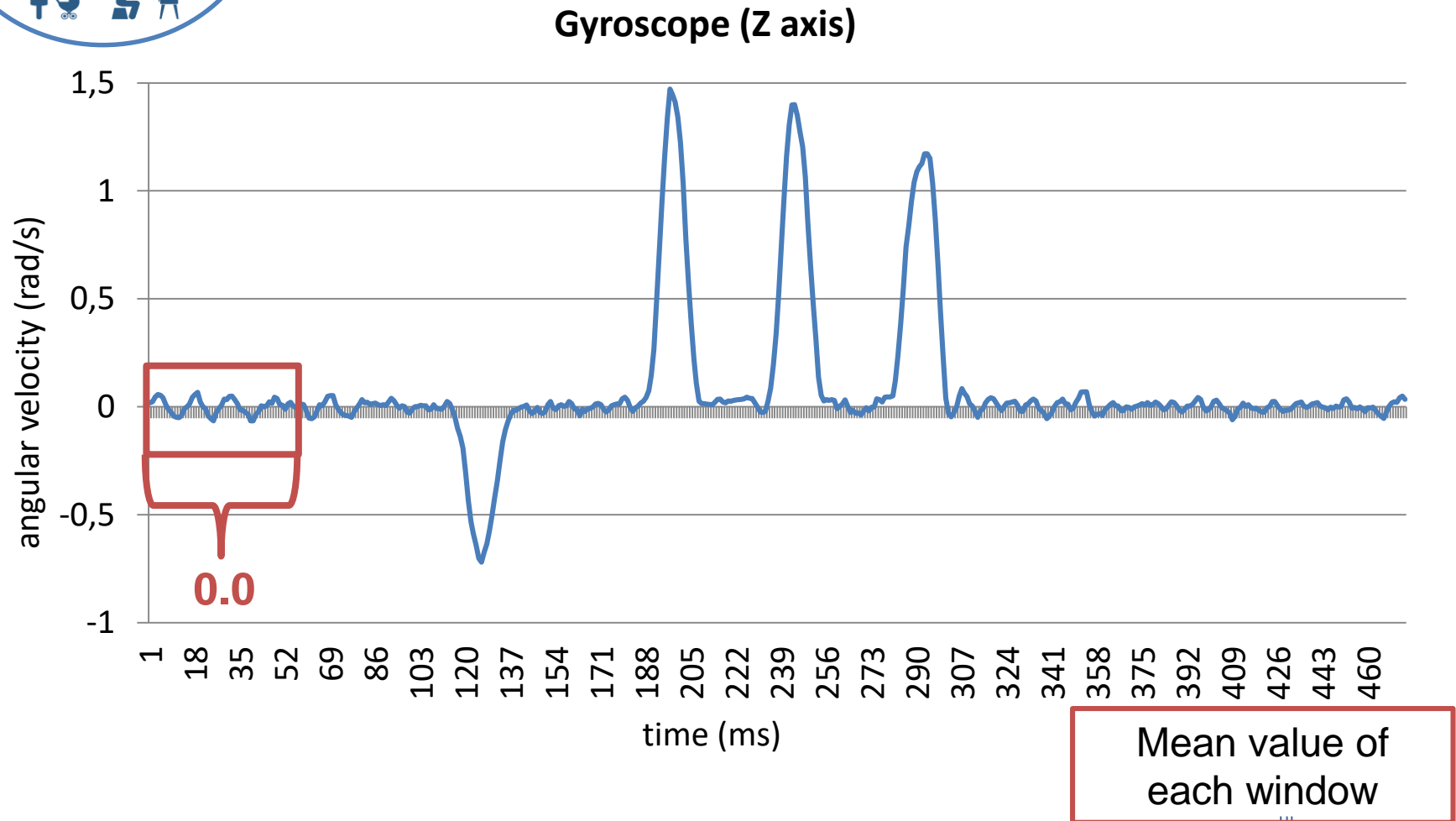
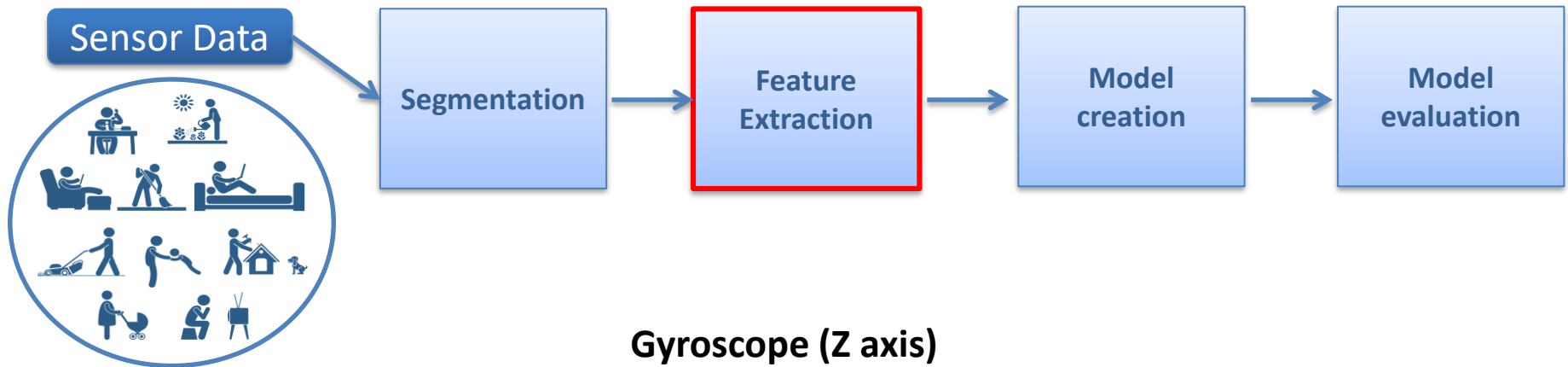


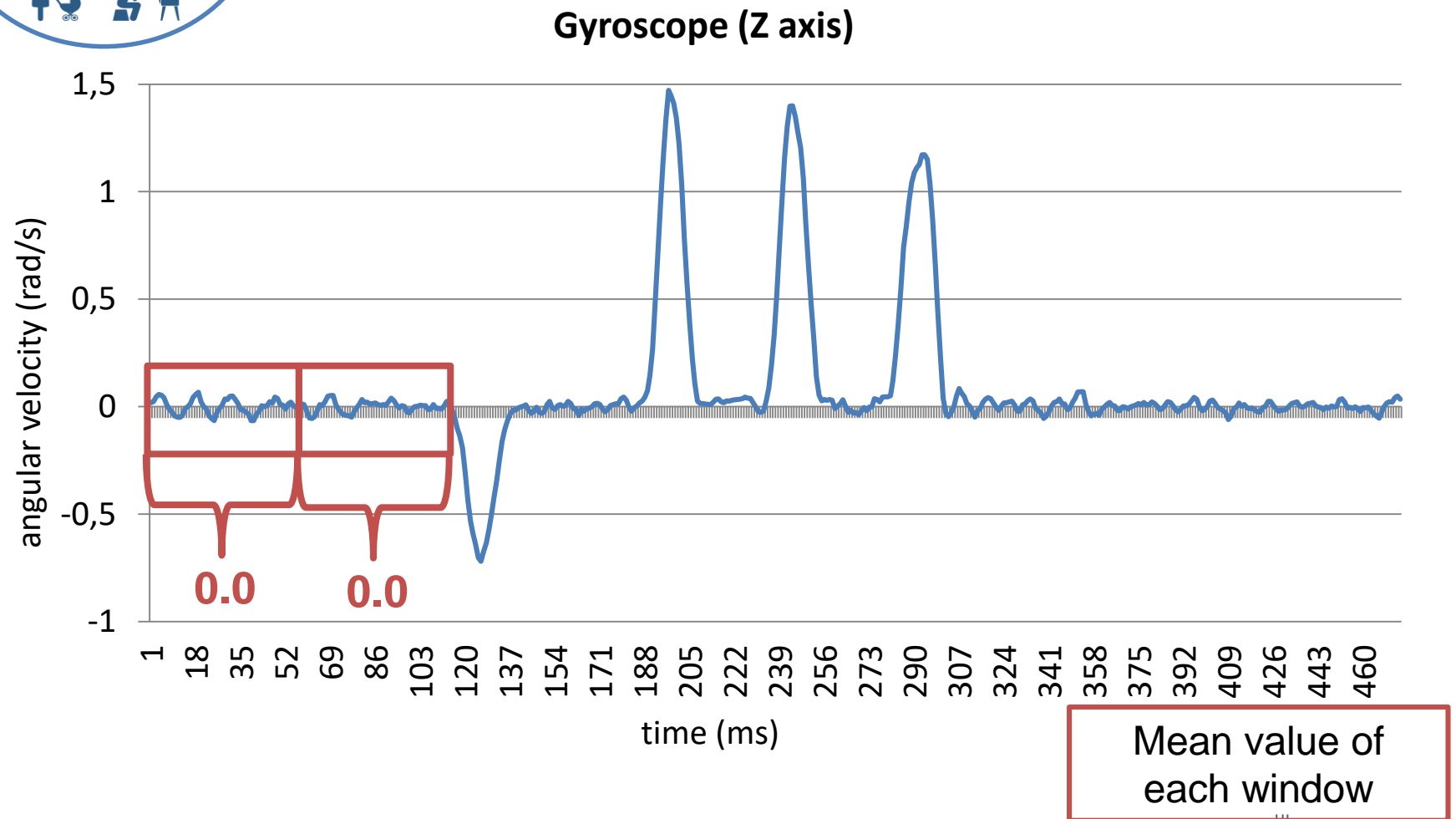
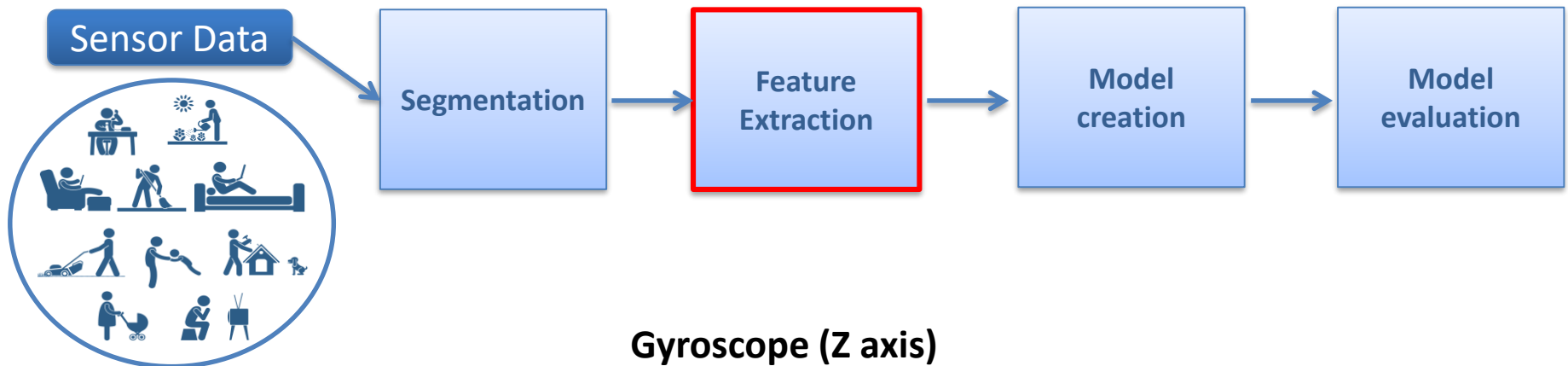


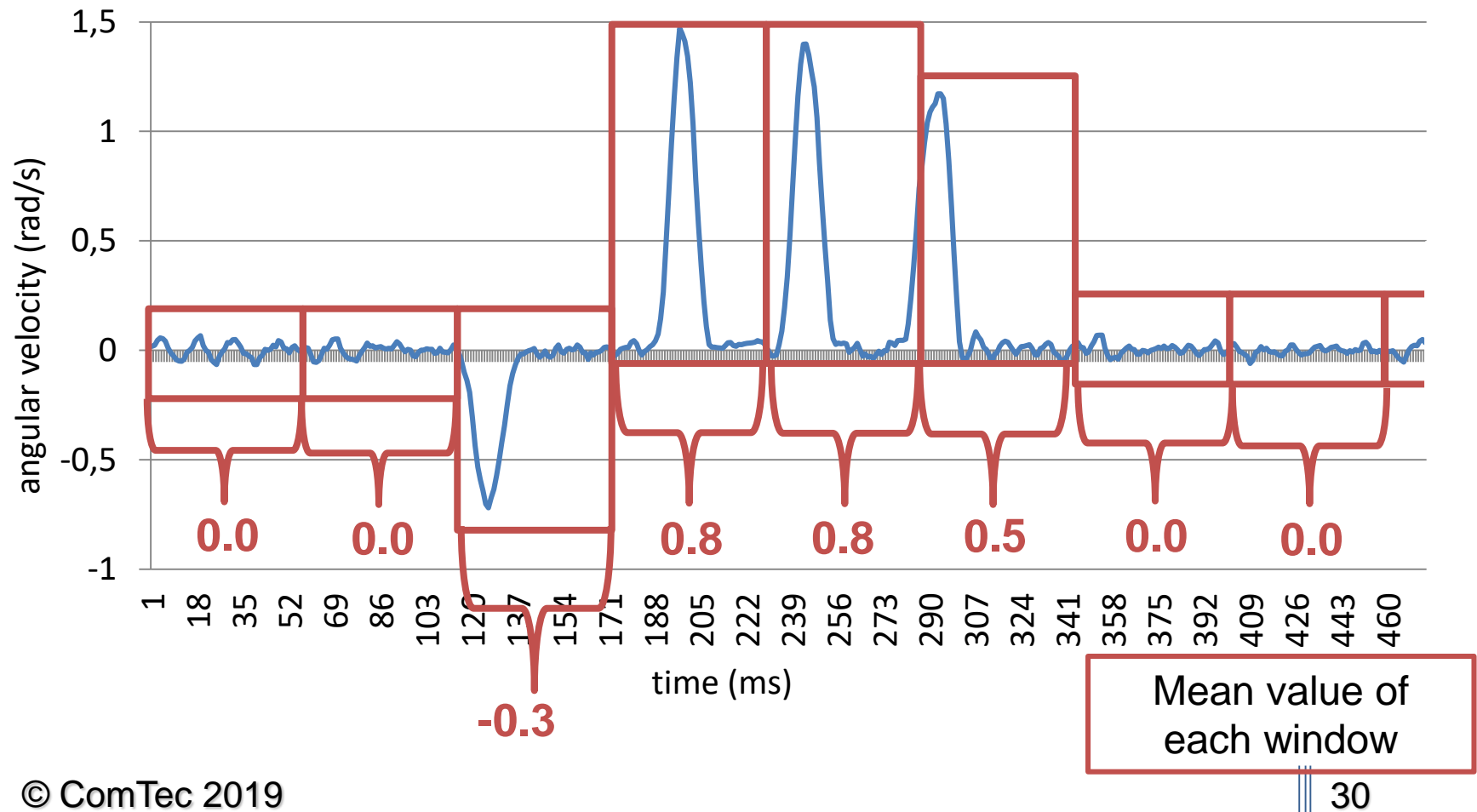
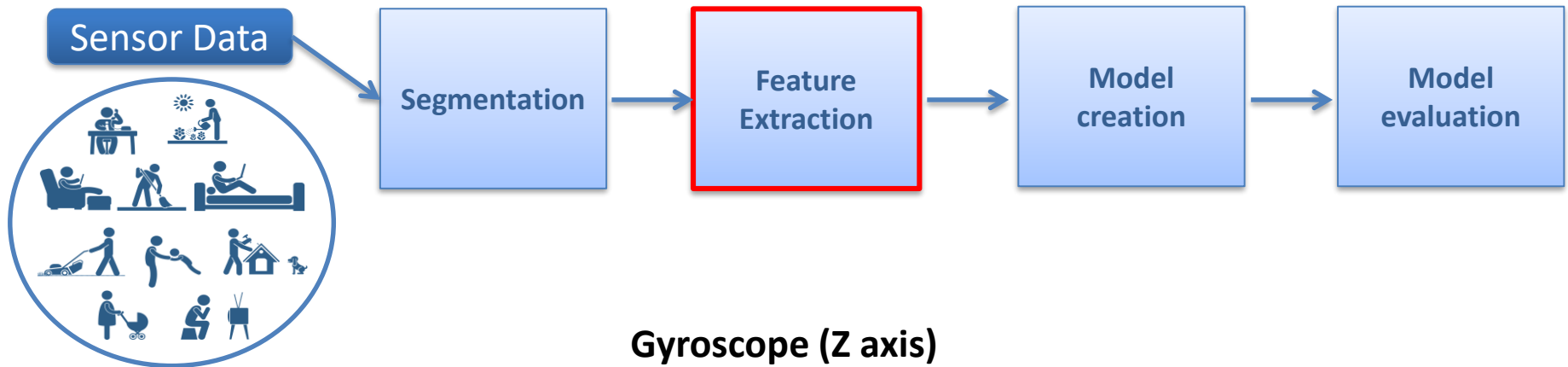




Mean value of
each window







Data Features

Statistical Features	
Mean	Averaged Derivatives
Median	Skewness
Mode	Zero Crossing Rate
Standard Deviation	Mean Crossing Rate
Variance	Pairwise Correlation
Covariance	Time between peaks
Root Mean square	Range Interquatile Range
Median Absolute Deviation (MAD)	Etc...

Definition Central tendency (centrality)



“The tendency of quantitative data to cluster around some **central value**. The central value is commonly estimated by the **mean, median,** or **mode**, whereas the closeness with which the values surround the central value is commonly quantified using the **standard deviation** or **variance**. The phrase ‘central tendency’ was first used in the late 1920s.”

[4]

Central tendency

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Mean (arithmetic mean, average)

Sum all the values in the sample and divide by the number of items.

$$\bar{x} = \frac{x_1 + x_2 + \dots + x_n}{n}$$

Central tendency

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

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Sum all the values in the sample and divide by the number of items.

$$\bar{x} = \frac{x_1 + x_2 + \dots + x_n}{n}$$

Mean = 7.1

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Median

Sort the data from lowest to highest.

Pick up the middle number.

$$x_{med} = \begin{cases} x_{\left(\frac{n+1}{2}\right)} & \text{for odd } n \\ \frac{1}{2} \left(x_{\left(\frac{n}{2}\right)} + x_{\left(\frac{n}{2}+1\right)} \right) & \text{for even } n \end{cases}$$

1, 2, 4, 4, 4, 4, 4, 7, 8, 8, 9, 30

Central tendency

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

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1, 2, 4, 4, 4, 4, 7, 8, 8, 9, 30

Median = 4

Central tendency

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Median

Sort the data from lowest to highest.
Pick up the middle number.

$$x_{med} = \begin{cases} x_{\left(\frac{n+1}{2}\right)} & \text{for odd } n \\ \frac{1}{2} \left(x_{\left(\frac{n}{2}\right)} + x_{\left(\frac{n}{2}+1\right)} \right) & \text{for even } n \end{cases}$$

- *resistant or robust*
- *50% of the data $\leq x_{med}$*
- *50% of the data $\geq x_{med}$*

1, 2, 4, 4, 4, 4, 7, 8, 8, 9, 30

Median = 4

Central tendency

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- **Mode**

The mode of a sample is the element that occurs most often in the collection

1, 2, 4, 4, 4, 4, 4, 7, 8, 8, 9, 30

Central tendency

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Mode

The mode of a sample is the element that occurs most often in the collection

1, 2, 4, 4, 4, 4, 4, 7, 8, 8, 9, 30

Mode = 4

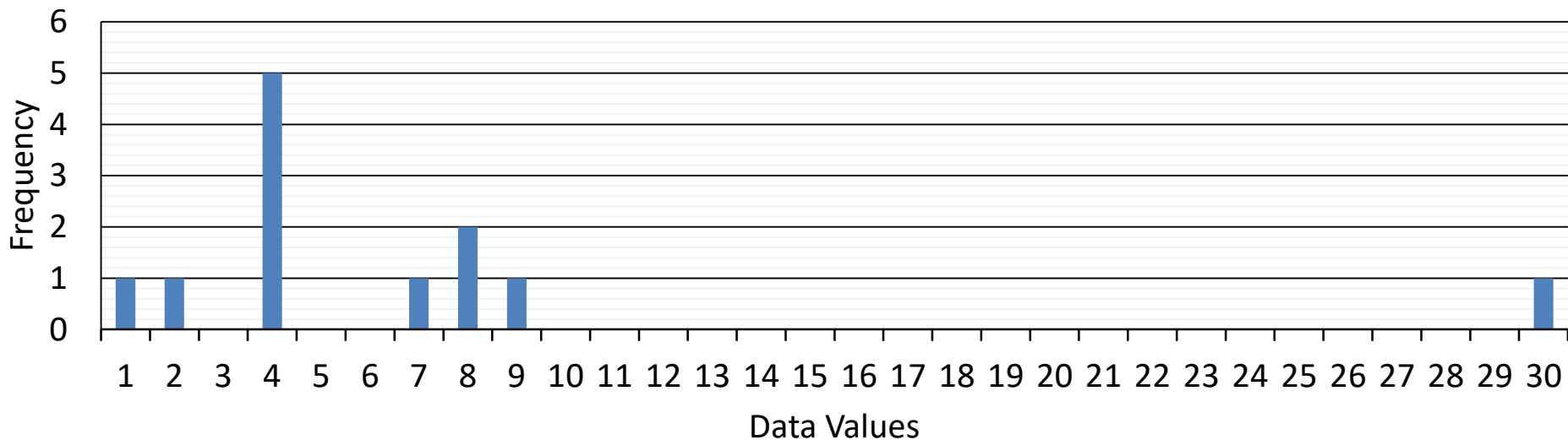
Central tendency

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Mode

The mode of a sample is the element that occurs most often in the collection

Histogram



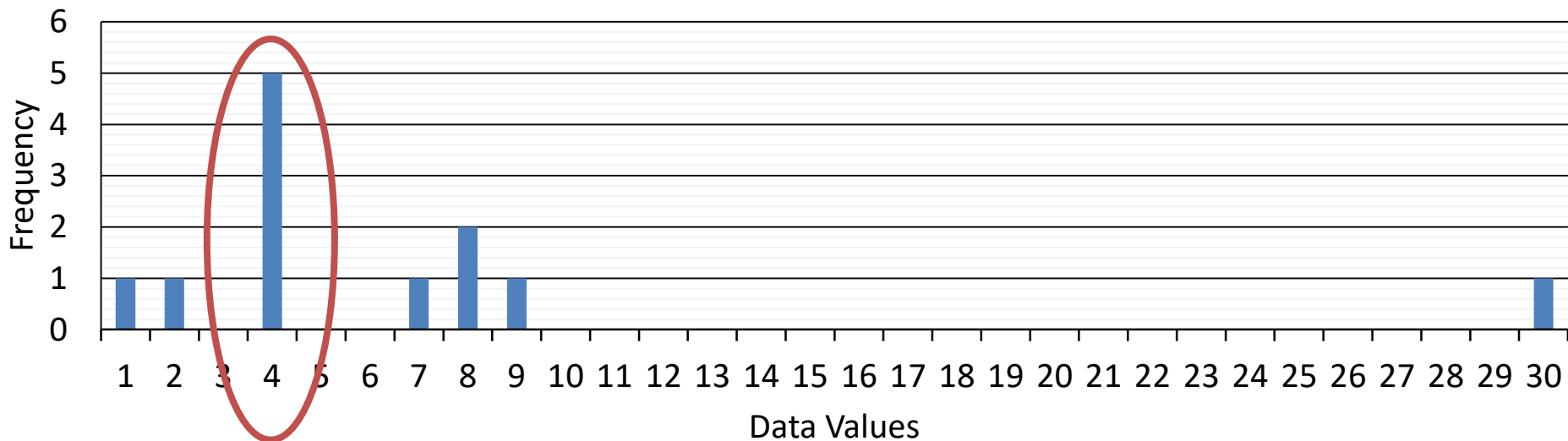
Central tendency

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Mode

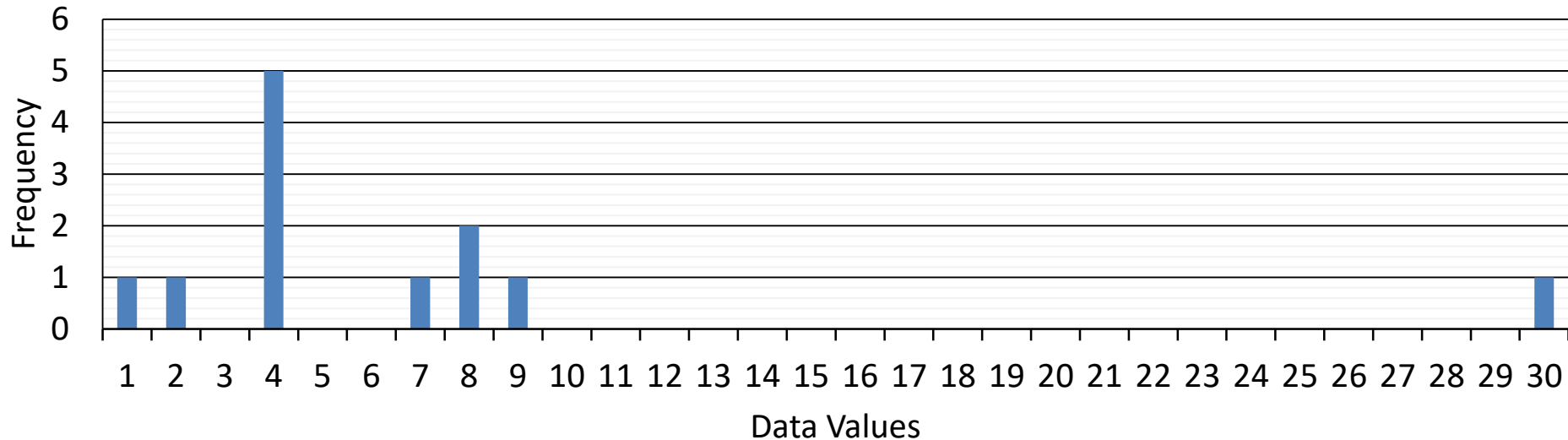
The mode of a sample is the element that occurs most often in the collection

Histogram



Central tendency - Conclusion

Histogram



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30)

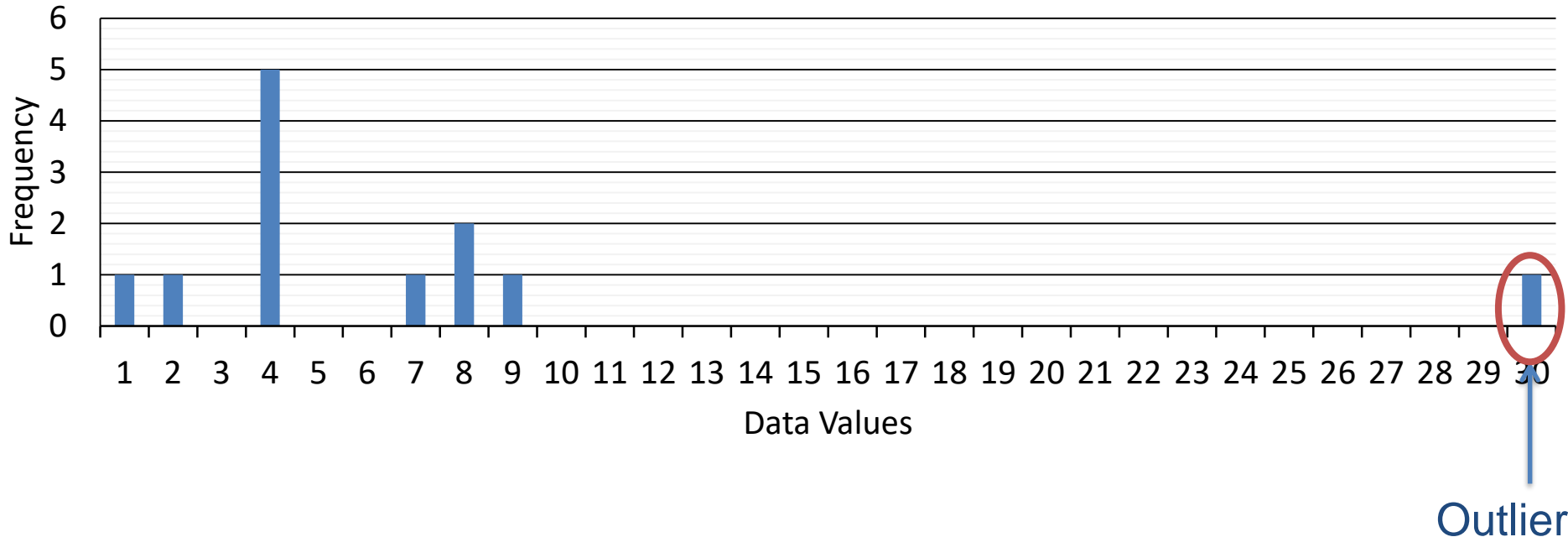
Mean: 7.1

Median: 4

Mode: 4

Central tendency - Conclusion

Histogram



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30)

Mean: 7.1

Median: 4

Mode: 4

„An observation that is very different to other observations in a set of data“ is called outlier

[4]

Measures of Spread



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Range

The maximum minus the minimum value of the sample.

1, 2, 4, 4, 4, 4, 4, 7, 8, 8, 9, 30

Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Range

The maximum minus the minimum value of the sample.

1, 2, 4, 4, 4, 4, 4, 7, 8, 8, 9, 30

$$\text{Range} = 30 - 1 = 29$$

Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Quartile

Use the Median to separate the data:

1, 2, 4, 4, 4, 4 4, 7, 8, 8, 9, 30

For each half we find the median:

Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Quartile

Use the Median to separate the data:

1, 2, 4, 4, 4, 4 4, 7, 8, 8, 9, 30

For each half we find the median:

Lower quartile (25%-Quantile): 4

Upper quartile (75%-Quantile): 8

Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Quartile

Use the Median to separate the data:

1, 2, 4, 4, 4, 4 4, 7, 8, 8, 9, 30

For each half we find the median:

Lower quartile (25%-Quantile): 4

Upper quartile (75%-Quantile): 8

- Interquartile range (IQR)

$$IQR = 'Upper\ quartile' - 'Lower\ quartile'$$

Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Quartile

Use the Median to separate the data:

1, 2, 4, 4, 4, 4 4, 7, 8, 8, 9, 30

The Median is the
50%-Quantile.

For each half we find the median:

Lower quartile (25%-Quantile): 4

Upper quartile (75%-Quantile): 8

- Interquartile range (IQR)

$$IQR = 'Upper\ quartile' - 'Lower\ quartile'$$

$$IQR = 4$$

Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Quartile

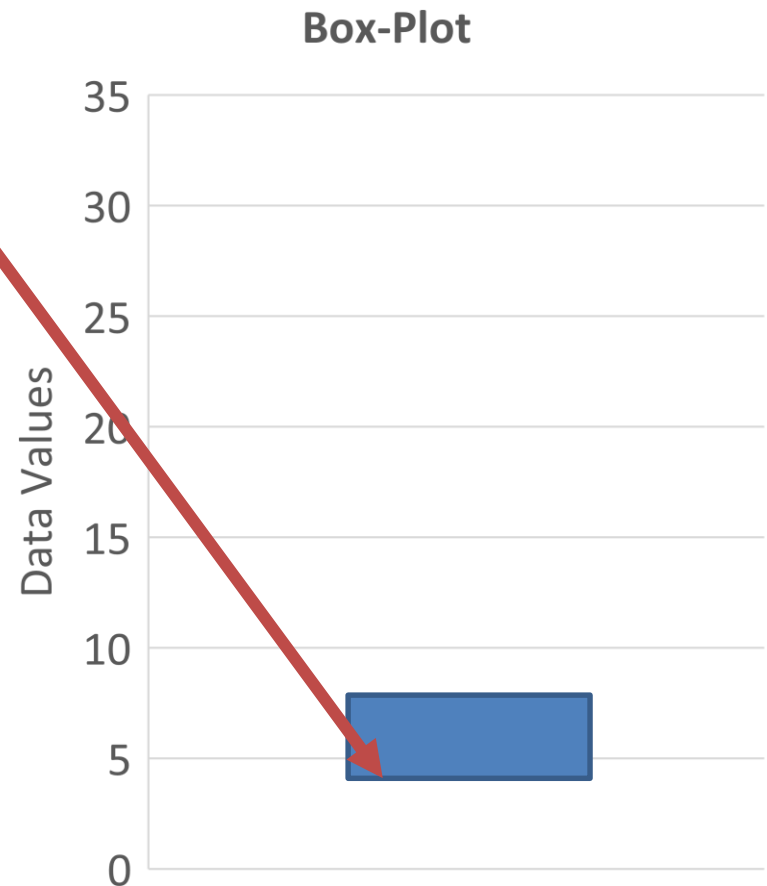
Lower quartile (25%-Quantile): 4

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Median (50%-Quantile): 4

- Interquartile range (IQR)

IQR = 4



Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

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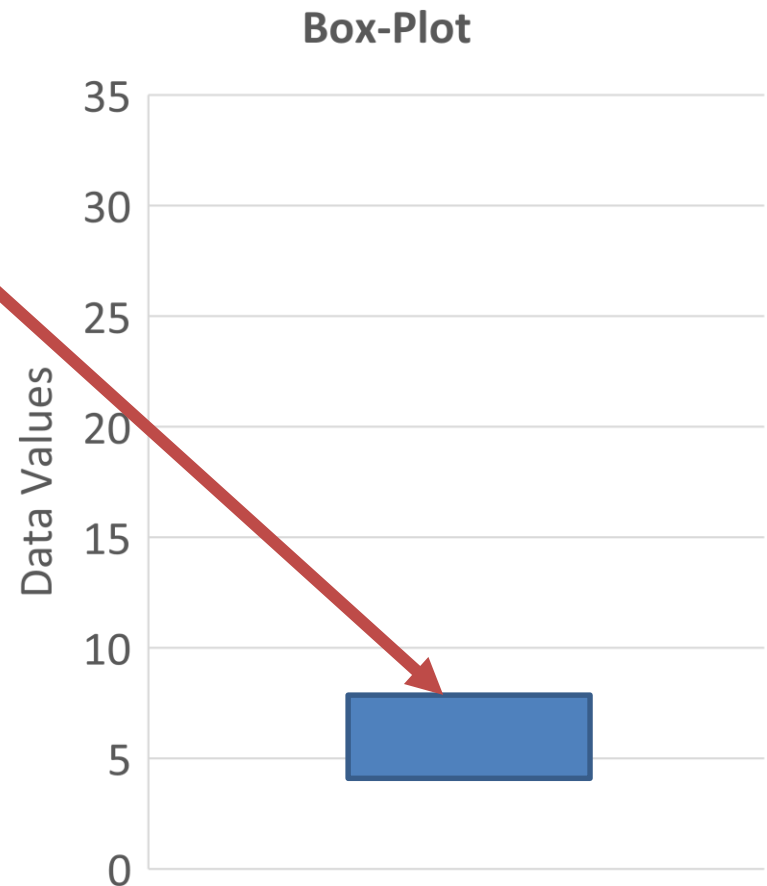
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- Interquartile range (IQR)

IQR = 4



Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Quartile

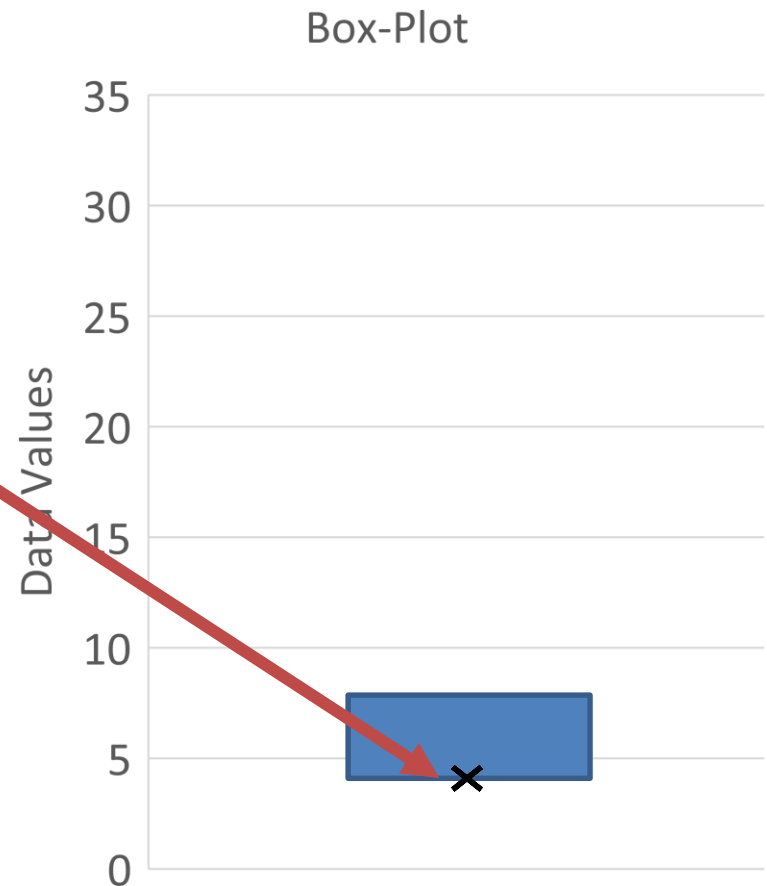
Lower quartile (25%-Quantile): 4

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Median (50%-Quantile): 4

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IQR = 4



Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Quartile

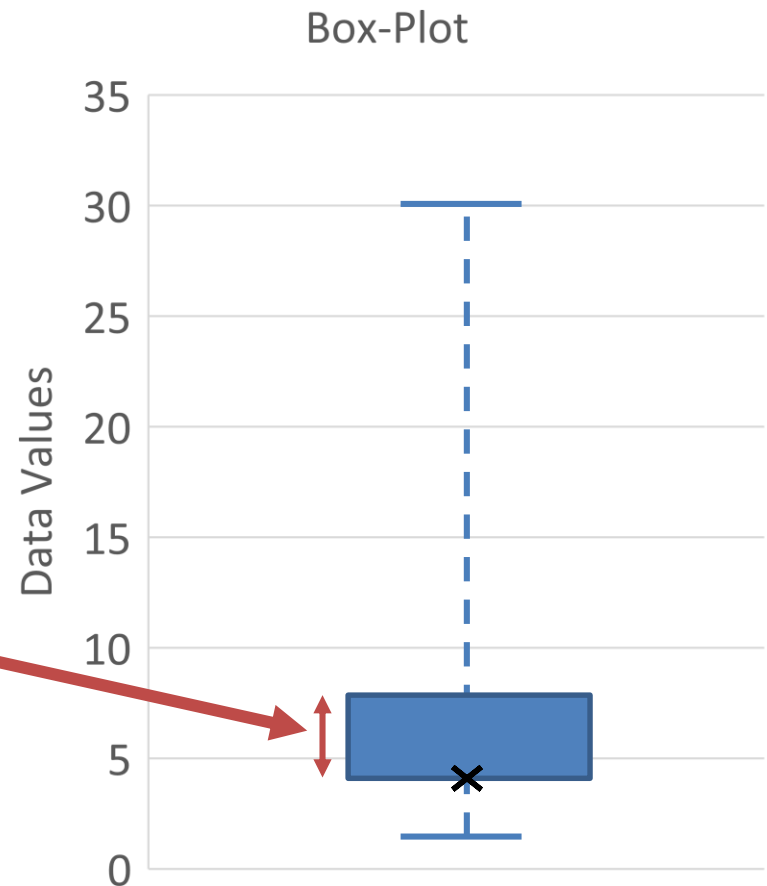
Lower quartile (25%-Quantile): 4

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Median (50%-Quantile): 4

- Interquartile range (IQR)

IQR = 4



Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Quartile

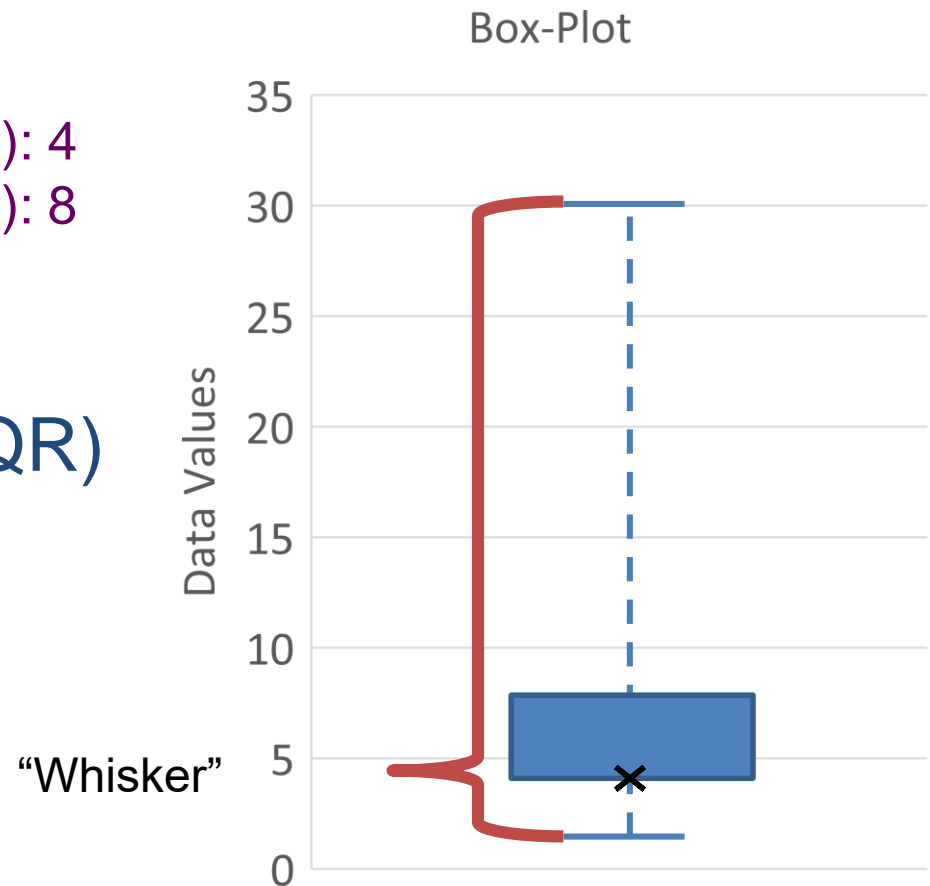
Lower quartile (25%-Quantile): 4

Upper quartile (75%-Quantile): 8

Median (50%-Quantile): 4

- Interquartile range (IQR)

IQR = 4



Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Quartile

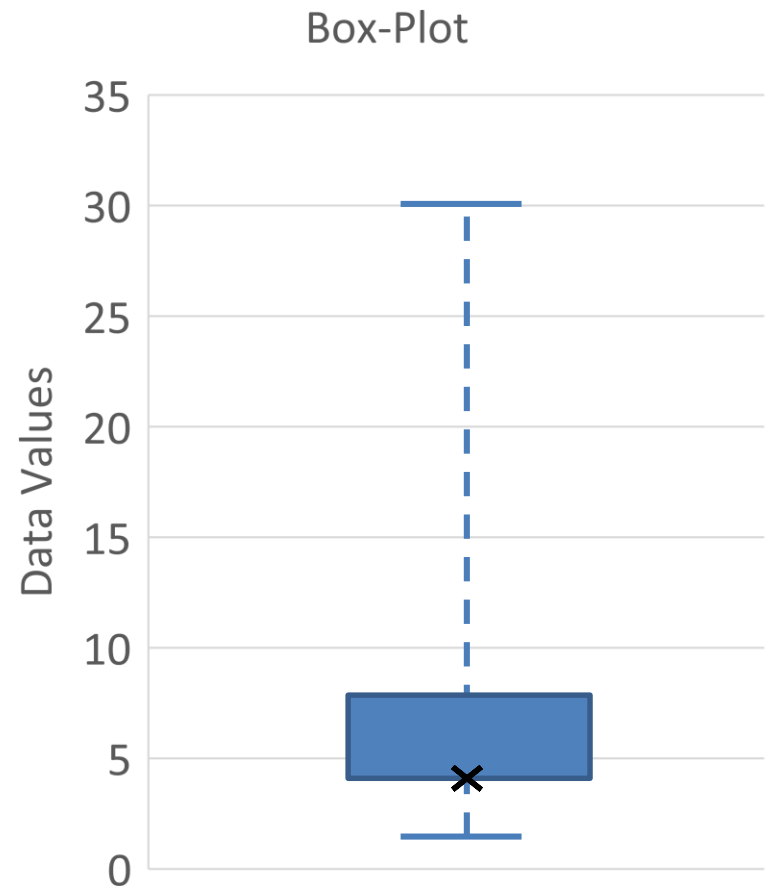
Lower quartile (25%-Quantile): 4

Upper quartile (75%-Quantile): 8

Median (50%-Quantile): 4

- Interquartile range (IQR)

IQR = 4



Measures of Spread



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- **Standard Deviation**

The average distance from any point to the mean.

Calculate the deviation from any point with respect to the mean:

$(\bar{x} = 7.1)$

Measures of Spread



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- **Standard Deviation**

The average distance from any point to the mean.

Calculate the deviation from any point with respect to the mean:

(-3.1, 1.9, -3.1, -5.1, -3.1, 0.9, -3.1, -0.1, -6.1, -3.1, 0.9, 22.9)

Square of the deviations:

Measures of Spread



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- **Standard Deviation**

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(-3.1, 1.9, -3.1, -5.1, -3.1, 0.9, -3.1, -0.1, -6.1, -3.1, 0.9, 22.9)

Square of the deviations:

(9.61, 3.61, 9.61, 26.01, 9.61, 0.81, 9.61, 0.01, 37.21, 9.61, 0.81, 524.41)

Calculate the mean and then the square root:

Measures of Spread



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- **Standard Deviation**

The average distance from any point to the mean.

Calculate the deviation from any point with respect to the mean:

(-3.1, 1.9, -3.1, -5.1, -3.1, 0.9, -3.1, -0.1, -6.1, -3.1, 0.9, 22.9)

Square of the deviations:

(9.61, 3.61, 9.61, 26.01, 9.61, 0.81, 9.61, 0.01, 37.21, 9.61, 0.81, 524.41)

Calculate the mean and then the square root:

Mean: 53.41

Standard deviation = 7.3

Measures of Spread



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Median Absolute Deviation (MAD)

The average distance from any point to the Median.

Calculate the deviation from any point with respect to the Median:

$(x_{med} = 4)$

Measures of Spread



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- **Median Absolute Deviation (MAD)**

The average distance from any point to the Median.

Calculate the deviation from any point with respect to the Median:

(0, 5, 0, 2, 0, 4, 0, 3, 3, 0, 4, 26)

Find the Median:

Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- **Median Absolute Deviation (MAD)**

The average distance from any point to the Median.

Calculate the deviation from any point with respect to the Median:

(0, 5, 0, 2, 0, 4, 0, 3, 3, 0, 4, 26)

Find the Median:

0, 0, 0, 0, 0, 2, 3, 3, 4, 4, 5, 26

Measures of Spread

Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30) = (x_1, x_2, \dots, x_n)

- Median Absolute Deviation (MAD)

The average distance from any point to the Median.

Calculate the deviation from any point with respect to the Median:
(0, 5, 0, 2, 0, 4, 0, 3, 3, 0, 4, 26)

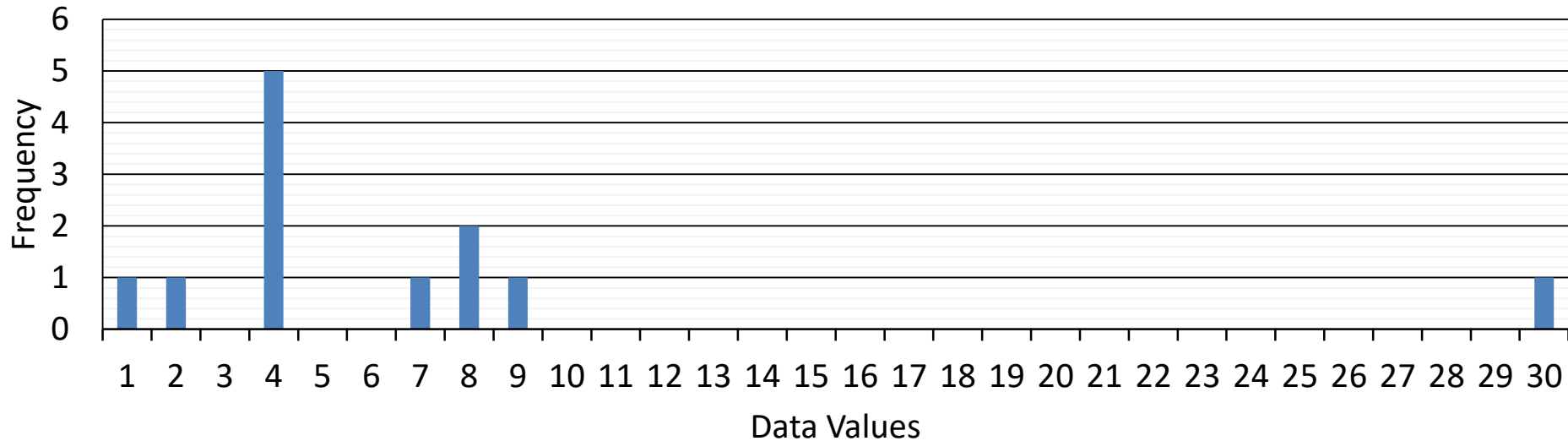
Find the Median:

0, 0, 0, 0, 0, 2, 3, 3, 4, 4, 5, 26

MAD = 2.5

Measures of Spread - Conclusion

Histogram



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30)

Range: 29

Lower Quartile: 4

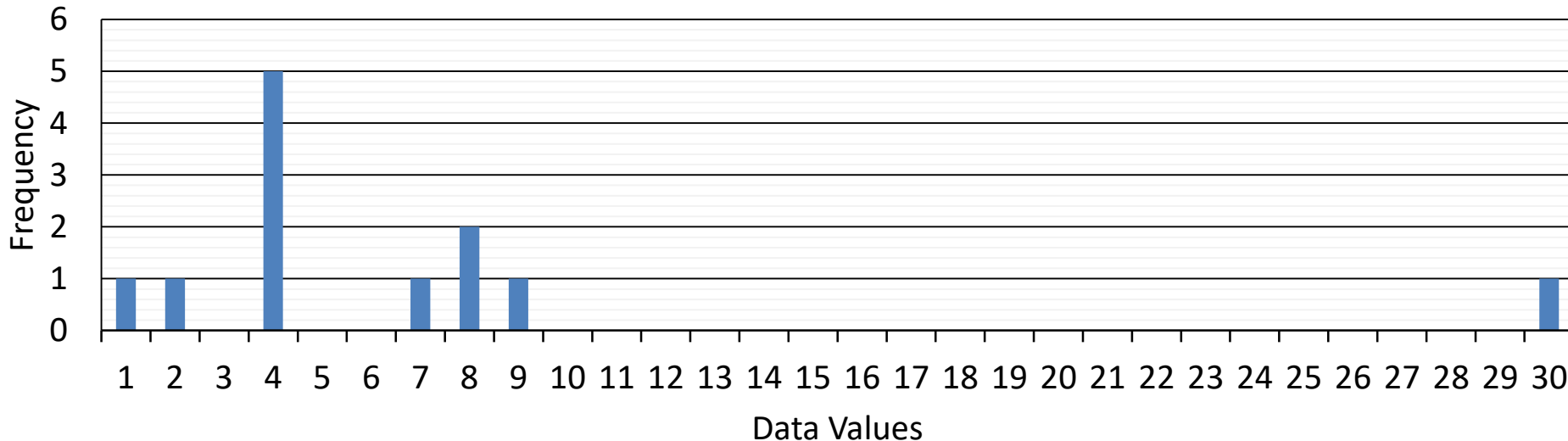
Upper Quartile: 8

Interquartile Range : 4

Standard Deviation: 7.3

Measures of Spread - Conclusion

Histogram



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30)

Range: 29

Lower Quartile: 4

Upper Quartile: 8

Interquartile Range : 4

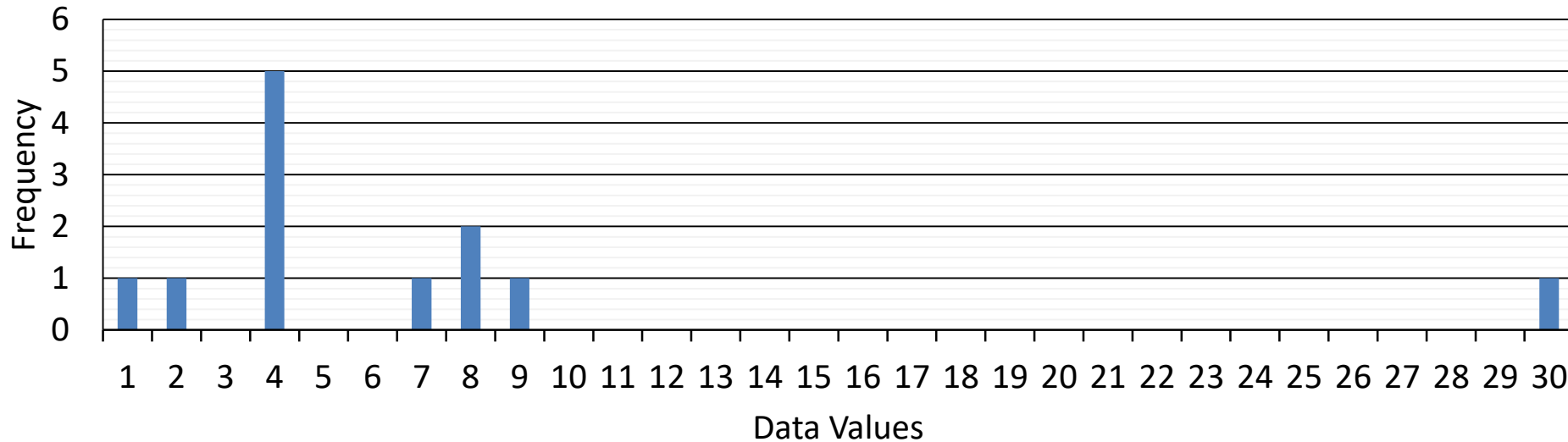
Standard Deviation: 7.3

Interquartile Range (IQR) is usually 2-3 times the Standard Deviation (SD).

If SD is large compared to IQR, beware of outliers!

Measures of Spread - Conclusion

Histogram



Data: (4, 9, 4, 2, 4, 8, 4, 7, 1, 4, 8, 30)

Mean: 7.1

Median: 4

Mode: 4

Range: 29

Lower Quartile: 4

Upper Quartile: 8

Interquartile Range : 4

Standard Deviation: 7.3

Median Absolute Deviation: 2.5

What if *Mean = Median = Mode*?

Data is Gaussian-distributed

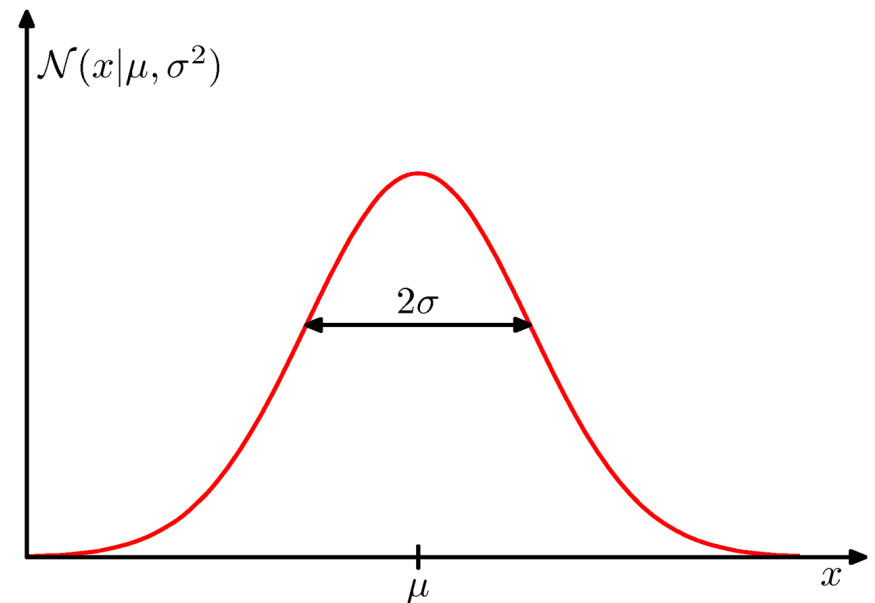
If Mean = Mode = Median, then the data is Gaussian-distributed:

$$\mathcal{N}(x|\mu, \sigma) = \frac{1}{\sigma\sqrt{(2\pi)}} e^{-\frac{1}{2\sigma^2}(x-\mu)^2}$$

Mean (expectation value): μ

Variance: σ^2

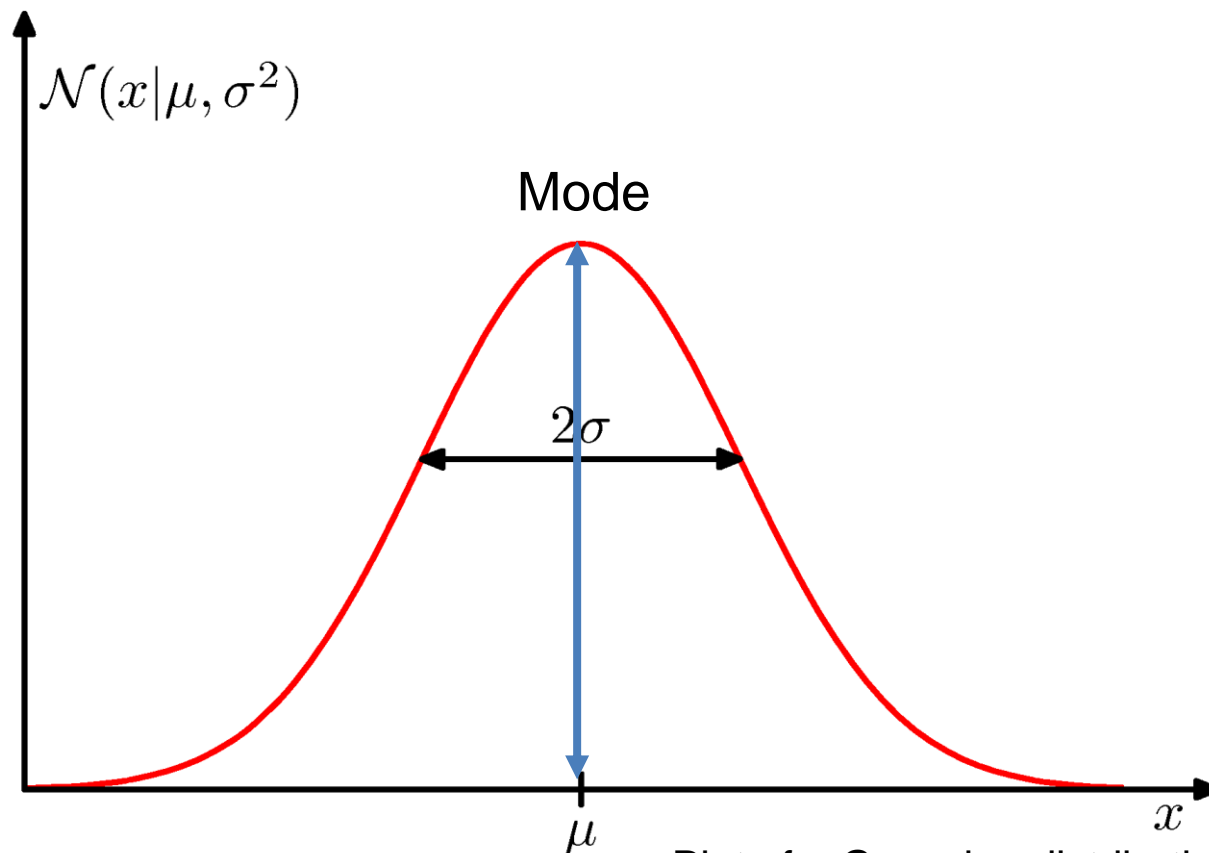
Standard deviation $\sigma = \sqrt{\sigma^2}$



Plot of a Gaussian distribution [5]

Data is Gaussian-distributed

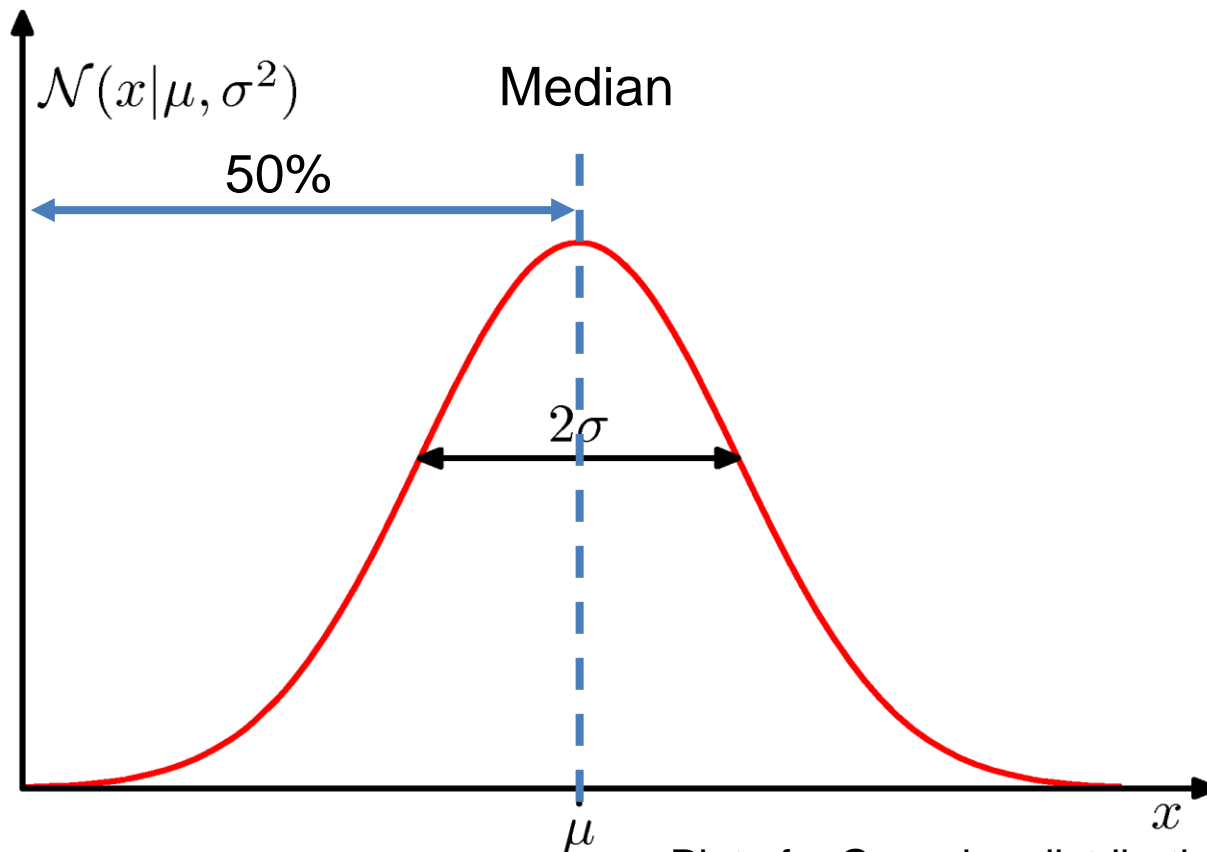
If Mean = Mode = Median, then the data is Gaussian-distributed:



Plot of a Gaussian distribution [5]

Data is Gaussian-distributed

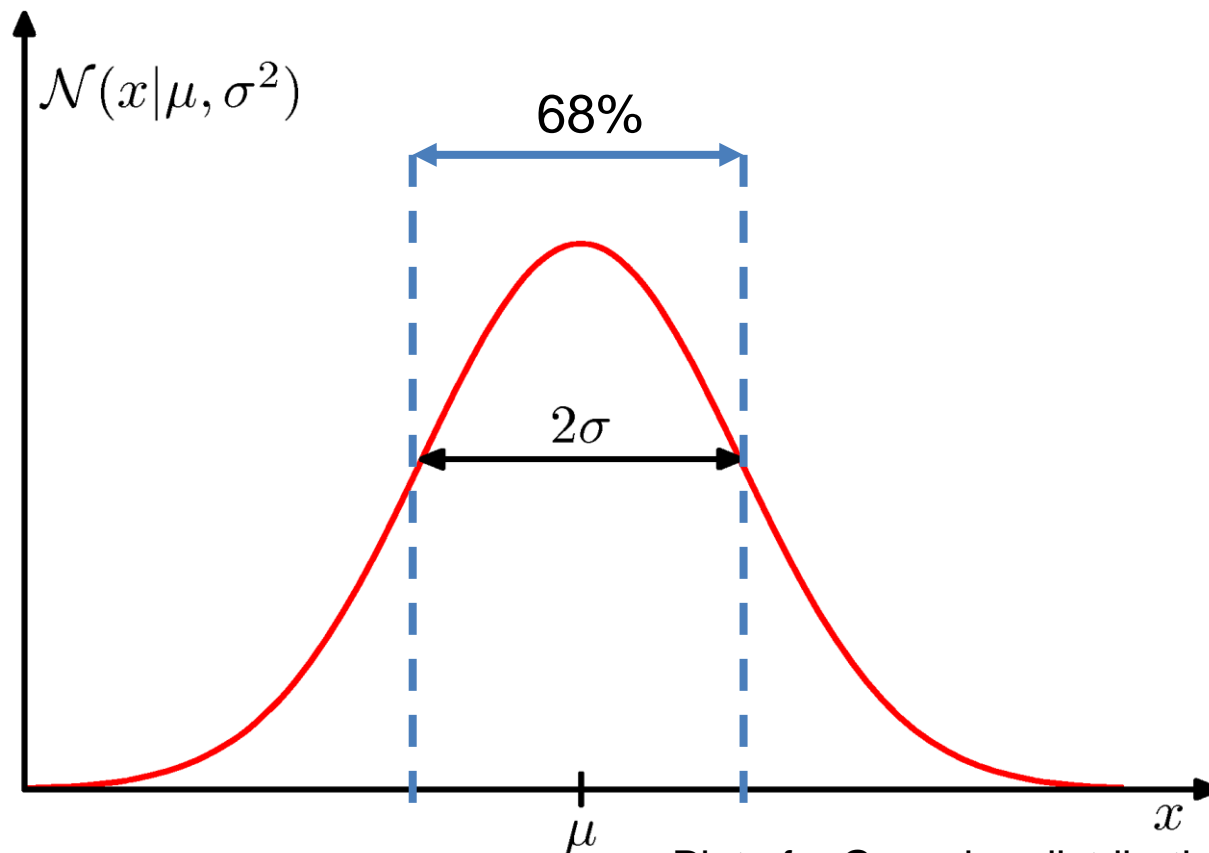
If Mean = Mode = Median, then the data is Gaussian-distributed:



Plot of a Gaussian distribution [5]

Data is Gaussian-distributed

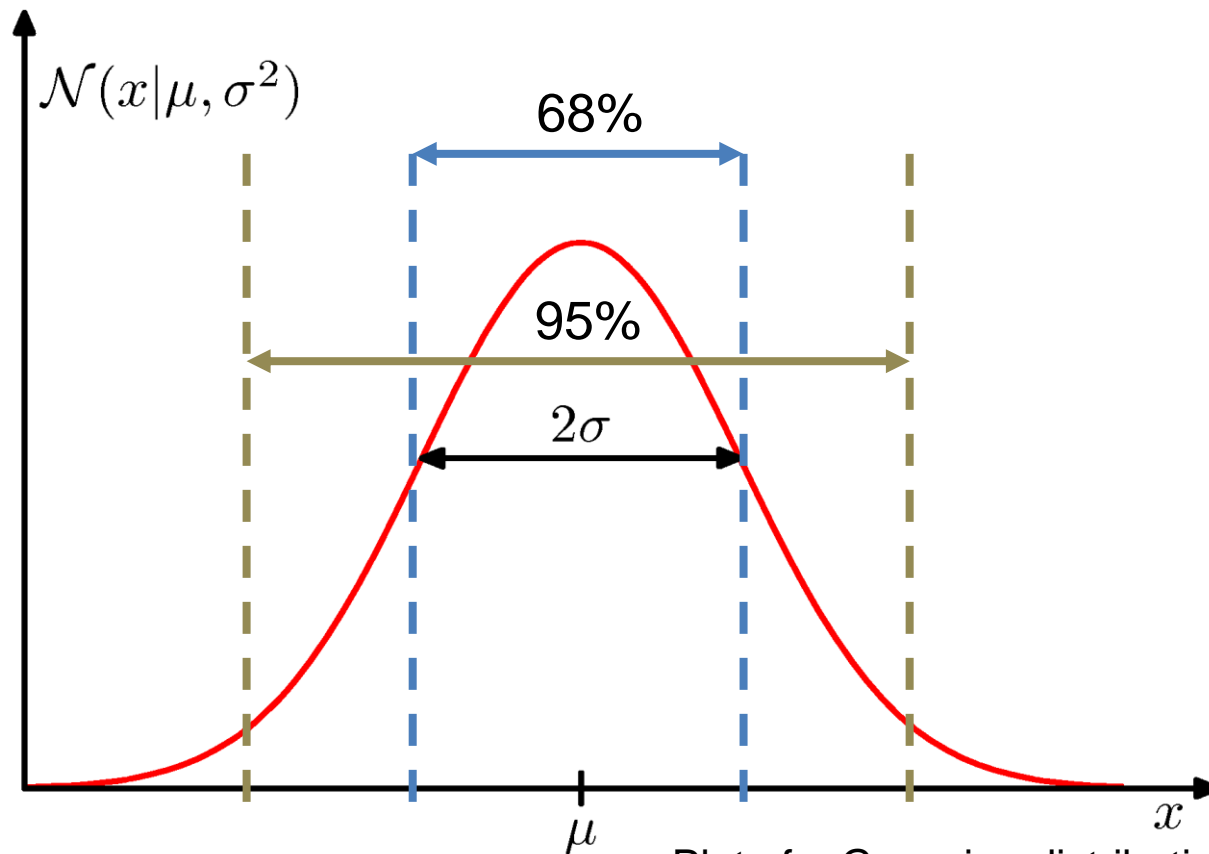
If Mean = Mode = Median, then the data is Gaussian-distributed:



Plot of a Gaussian distribution [5]

Data is Gaussian-distributed

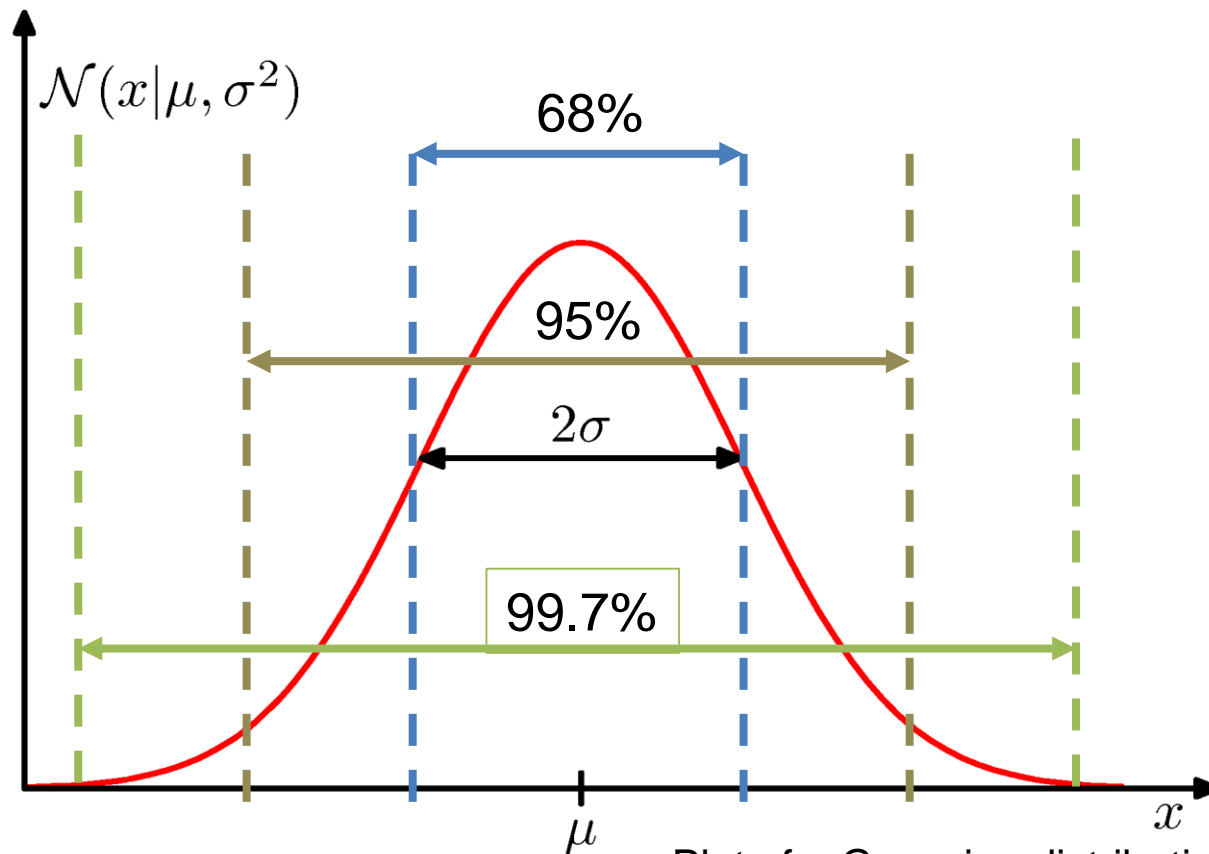
If Mean = Mode = Median, then the data is Gaussian-distributed:



Plot of a Gaussian distribution [5]

Data is Gaussian-distributed

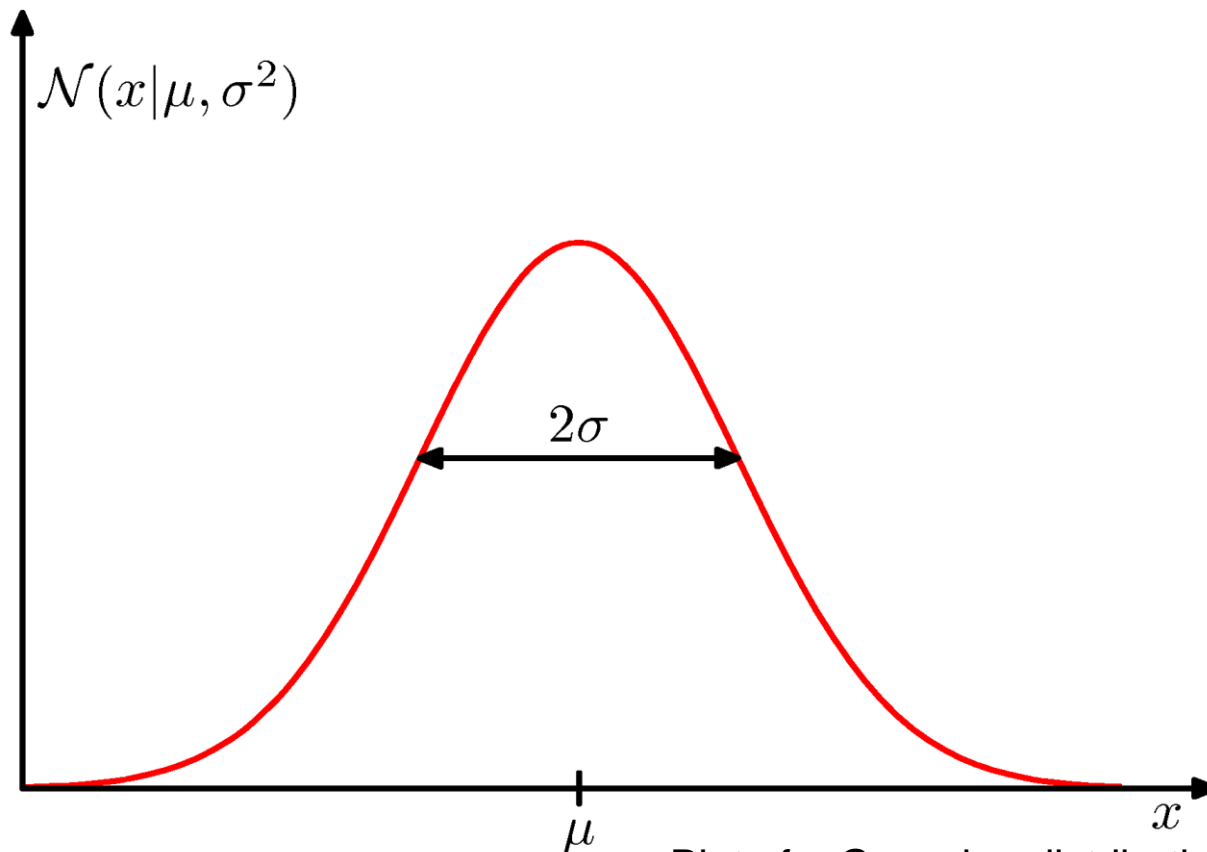
If Mean = Mode = Median, then the data is Gaussian-distributed:



Plot of a Gaussian distribution [5]

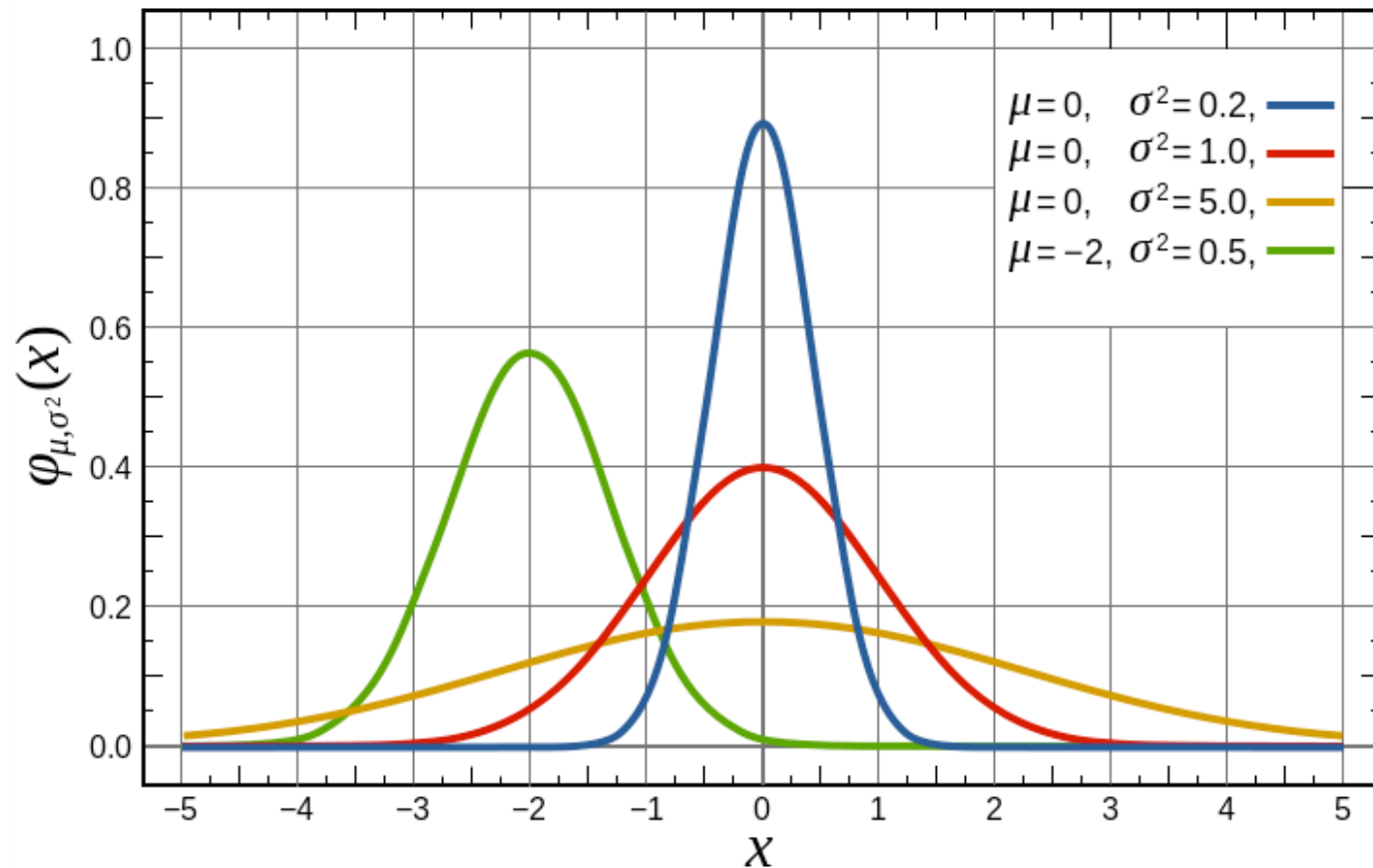
Skewness

If Mean = Mode = Median, then the data is Gaussian-distributed and has a **skewness of zero**.



Plot of a Gaussian distribution [5]

Skewness



Zero Skewness

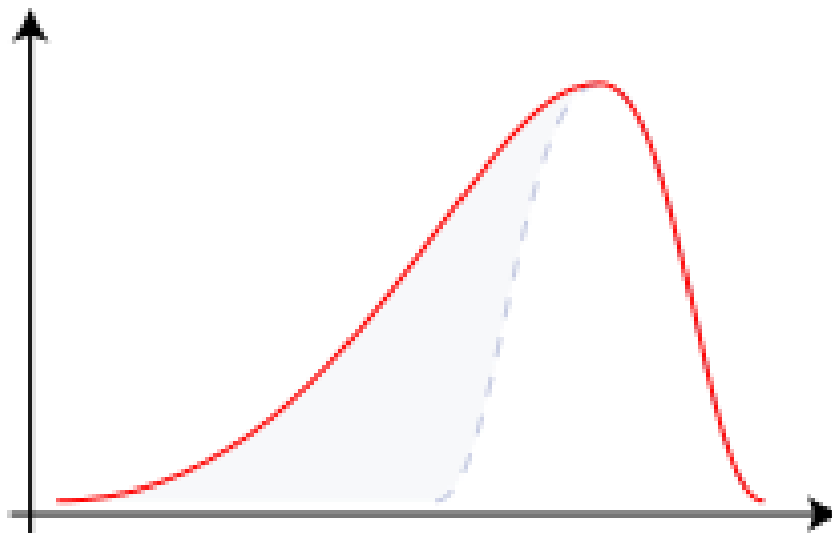
[6]

Skewness

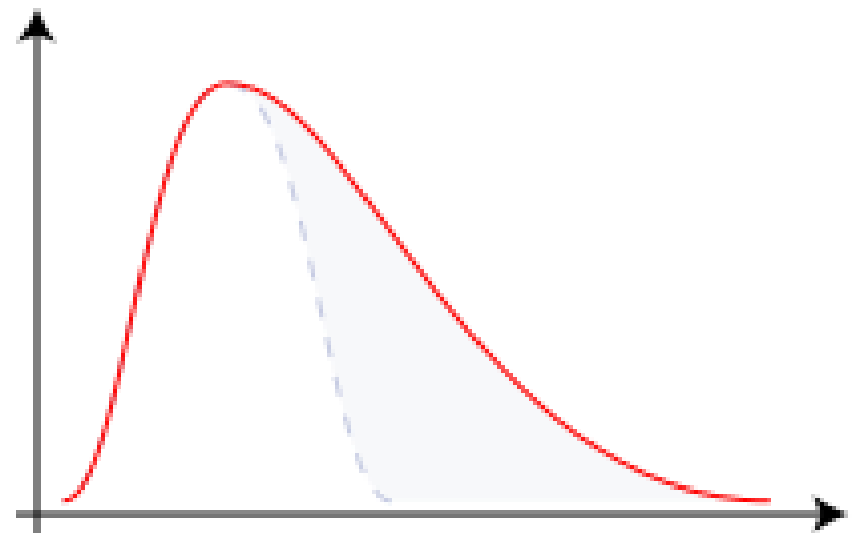
Symmetric: $\bar{x} \approx x_{med} \approx x_{mod}$

Positive Skew: $\bar{x} > x_{med} > x_{mod}$

Negative Skew: $\bar{x} < x_{med} < x_{mod}$



Negative Skew



Positive Skew

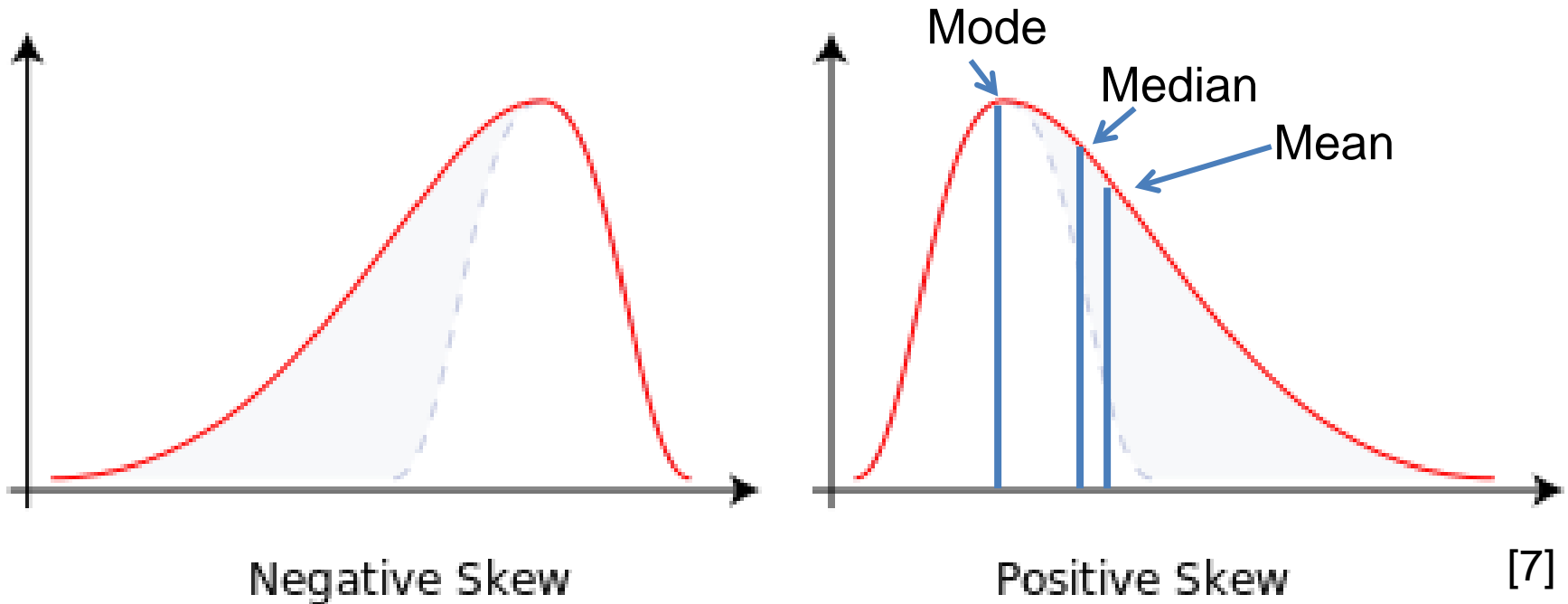
[7]

Skewness

Symmetric: $\bar{x} \approx x_{med} \approx x_{mod}$

Positive Skew: $\bar{x} > x_{med} > x_{mod}$

Negative Skew: $\bar{x} < x_{med} < x_{mod}$



Skewness

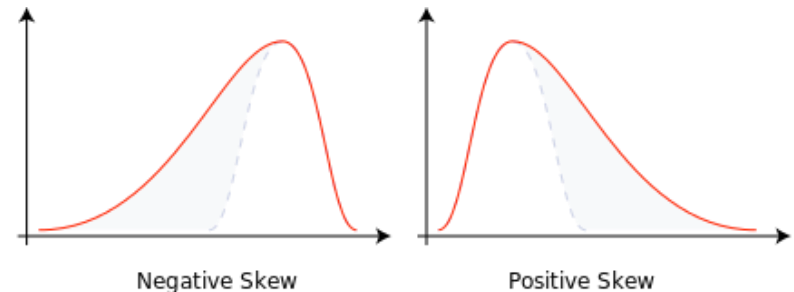
- Pearson's coefficient of skewness

$$\frac{\bar{x} - x_{mod}}{\text{standard deviation}}$$

or

$$3 * \frac{\bar{x} - x_{med}}{\text{standard deviation}}$$

If the coefficient is positive, the distribution is positively skewed, usually.



[7]

Skewness

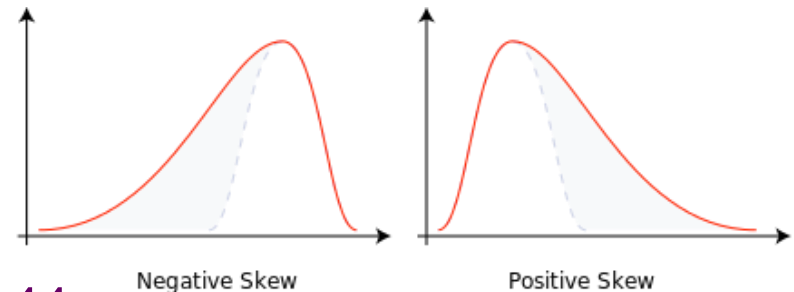
- Pearson's coefficient of skewness

$$\frac{\bar{x} - x_{mod}}{\text{standard deviation}}$$

or

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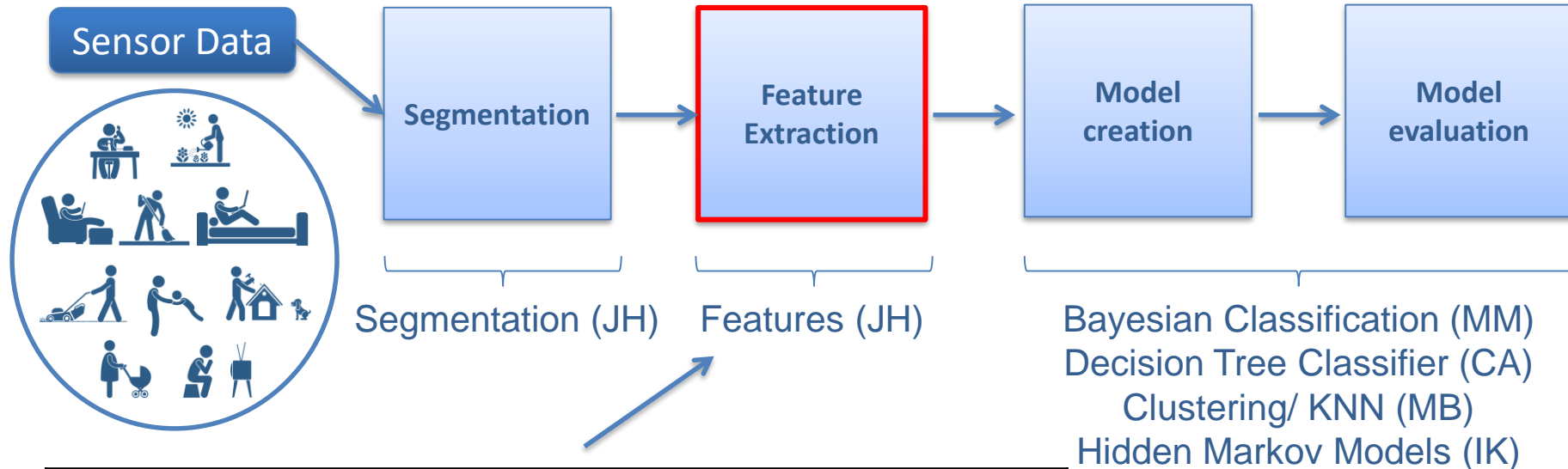
If the coefficient is positive, the distribution is positively skewed, usually.



Pearson's coefficient of skewness: 0.44
=> Positive Skew

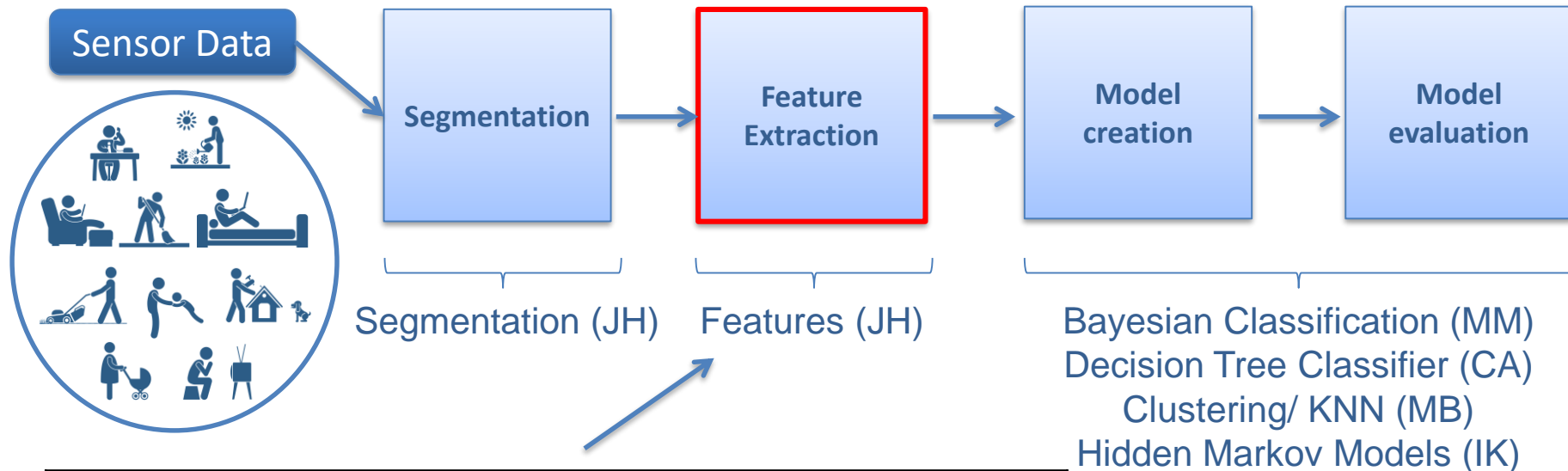
[7]

Feature Extraction



Statistical Features	
Mean	Averaged Derivatives
Median	Skewness
Mode	Zero Crossing Rate
Standard Deviation	Mean Crossing Rate
Variance	Pairwise Correlation
Covariance	Time between peaks
Root Mean square	Range Interquatile Range
Median Absolute Deviation (MAD)	Etc...

Feature Extraction



Statistical Features	
Mean	Averaged Derivatives
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Root Mean square	Range Interquatile Range
Median Absolute Deviation (MAD)	Etc...

15 Features *
 5 Sensors
 = 75

Why do we need feature selection?



- Facilitating data visualization
- Data understanding
- Reducing the measurement and storage requirements
- Reducing training and utilization times
- Defying the curse of dimensionality to improve prediction performance

[8,9,11]

Feature Selection Algorithms

- Supervised
- Unsupervised
- Semi-supervised

- Feature subset selection (FS)
- Dimensionality reduction (DR)

- Filter
- Wrapper
- Embedded

- Hybrid Methods

Feature Selection Algorithms

- Supervised
 - Unsupervised
 - Semi-supervised
 - Feature subset selection (FS)
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- Filter
 - Wrapper
 - Embedded
 - Hybrid Methods

Feature Selection Algorithms: **Filter**



- Ranking based on the ability to discriminate between different classes / clusters
- Usage independent of data modelling algorithm

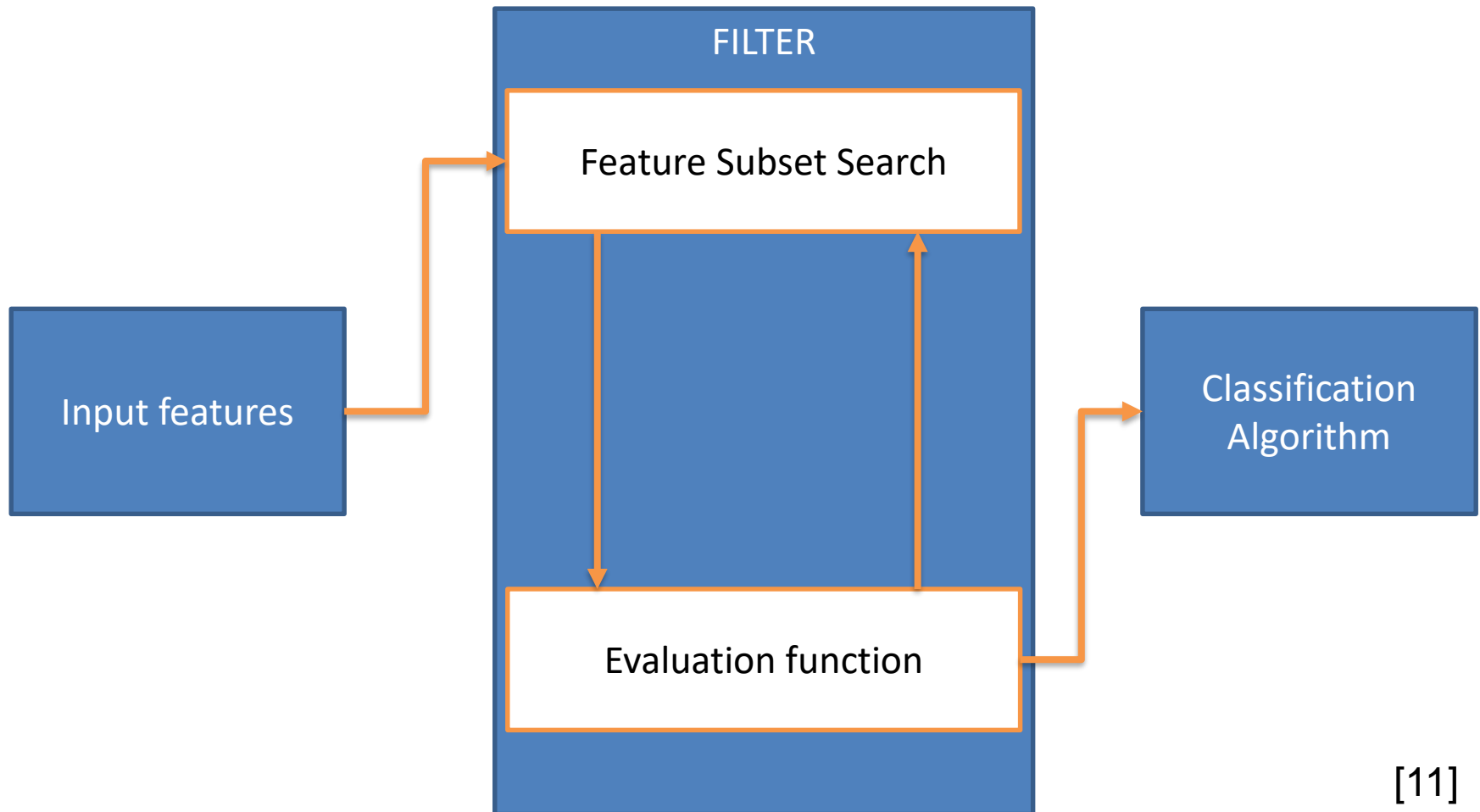
Univariate feature filters: rank individual features or

Multivariate filters: evaluate entire feature subsets

Examples: Information Gain, Correlation, Fisher score, etc.

Dependent on: classification, regression or clustering

Feature Selection Algorithms: **Filter**



[11]

Feature Selection Algorithms: Wrapper

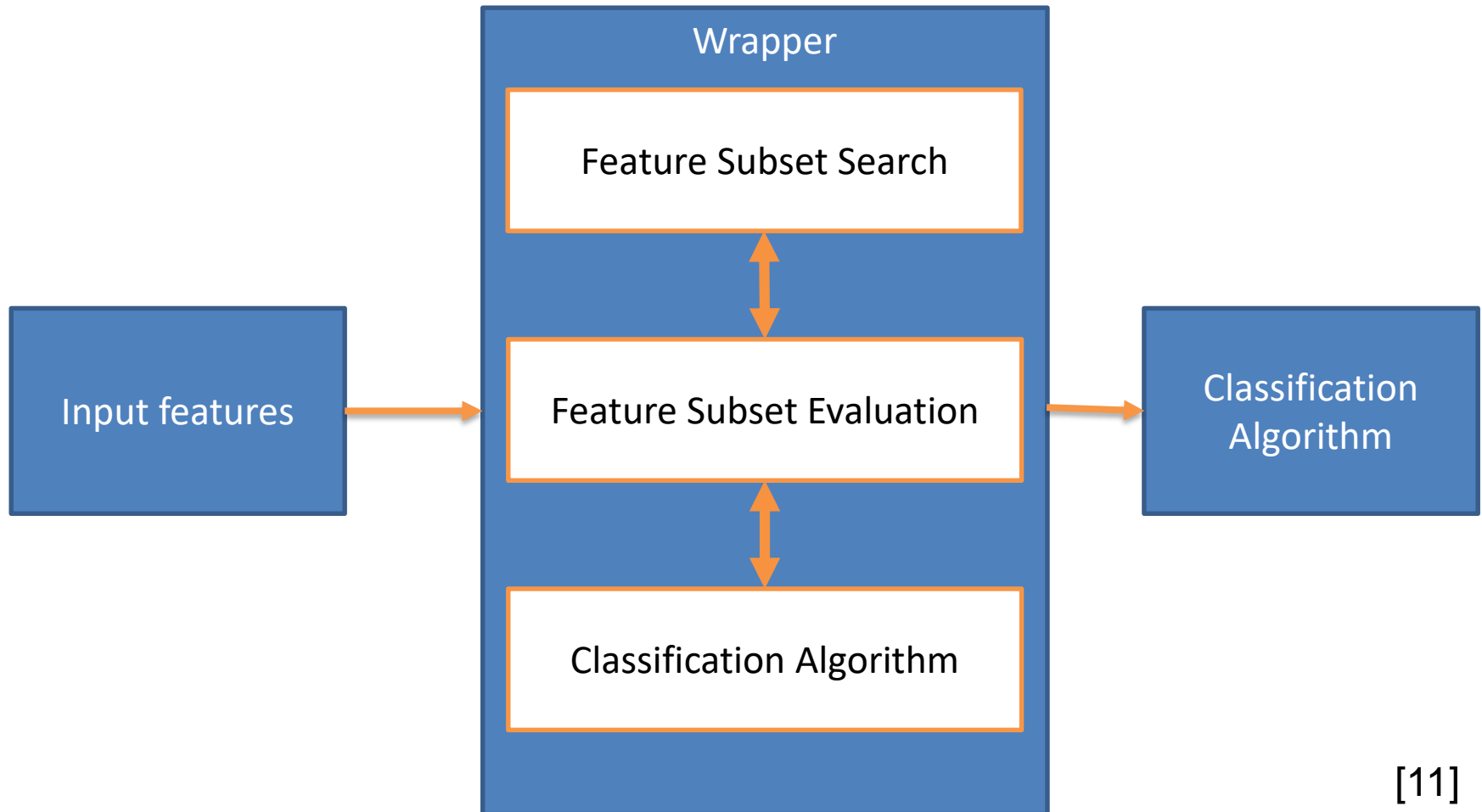


“The feedback of the classification algorithm is used to measure the quality of selected features” [9]

1. Find feature subsets (Forward selection, backward elimination, random,...)
 2. Evaluate feature subsets with chosen algorithm
 3. Continue step 1. and 2. until feature subset is optimized
- Dependent on the performance of the chosen algorithm
 - Independent validation sample
 - Another modelling algorithm for classification / clustering / regression

[11]

Feature Selection Algorithms: Wrapper



[11]

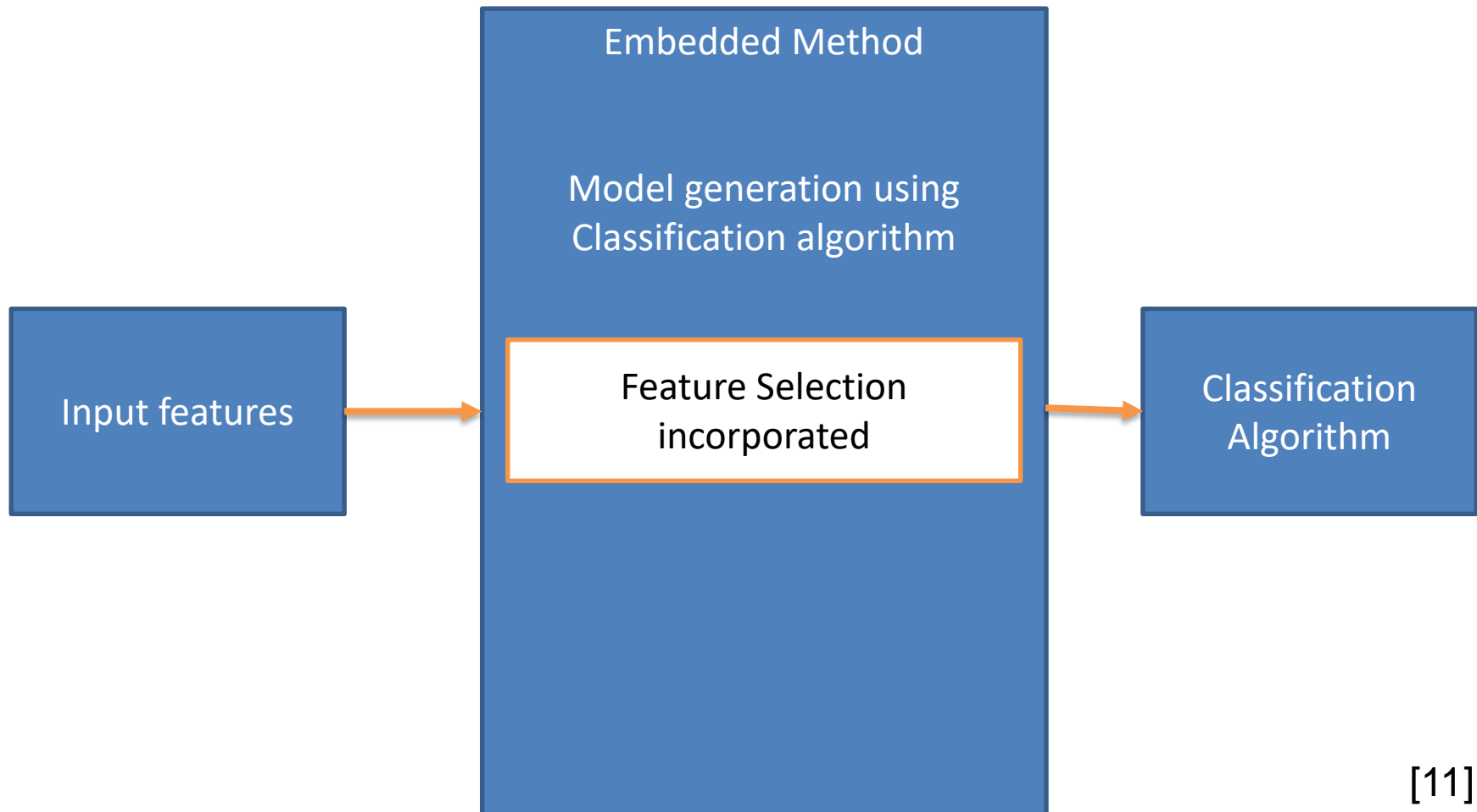
Feature Selection Algorithms: Embedded Method



- Feature selection is integrated in the classification algorithm itself
 1. Initialize feature subset (Forward selection, backward elimination, random,...)
 2. Evaluate the subset using independent measure, if criteria is fulfilled go to 3., else find new subset
 3. Evaluate with chosen algorithm
- Examples: Decision Tree, SVM, etc.

[11]

Feature Selection Algorithms: Embedded Method



[11]

Feature Selection Algorithms:

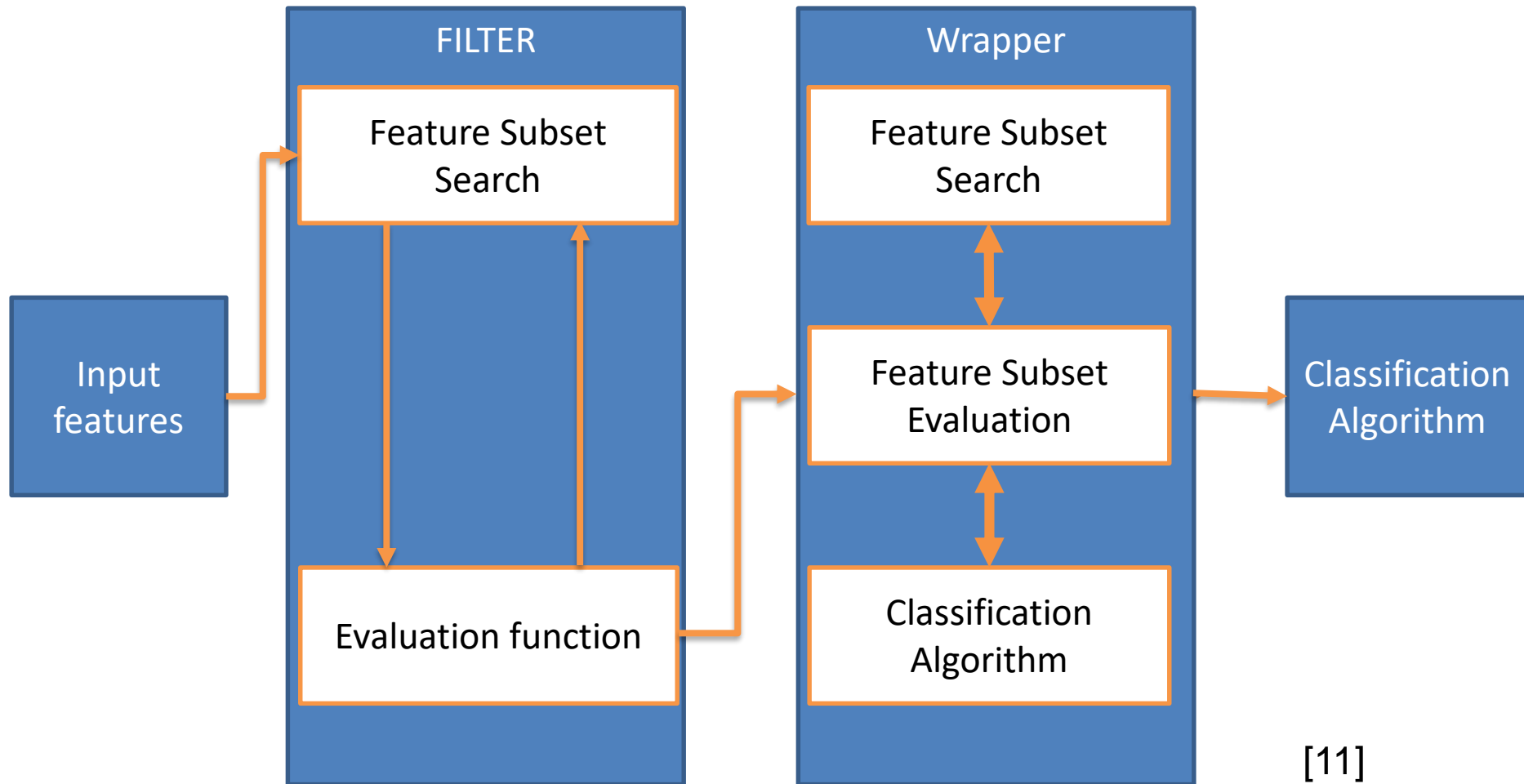
Hybrid method



- Combination of filter and wrapper algorithms:
 1. Filter algorithm to find subsets
 2. Evaluation of the best subset with wrapper algorithm
- Dependent on the performance of the chosen algorithm for wrapper
- Ranking based on the ability to discriminate between different classes / clusters

Feature Selection Algorithms:

Hybrid method

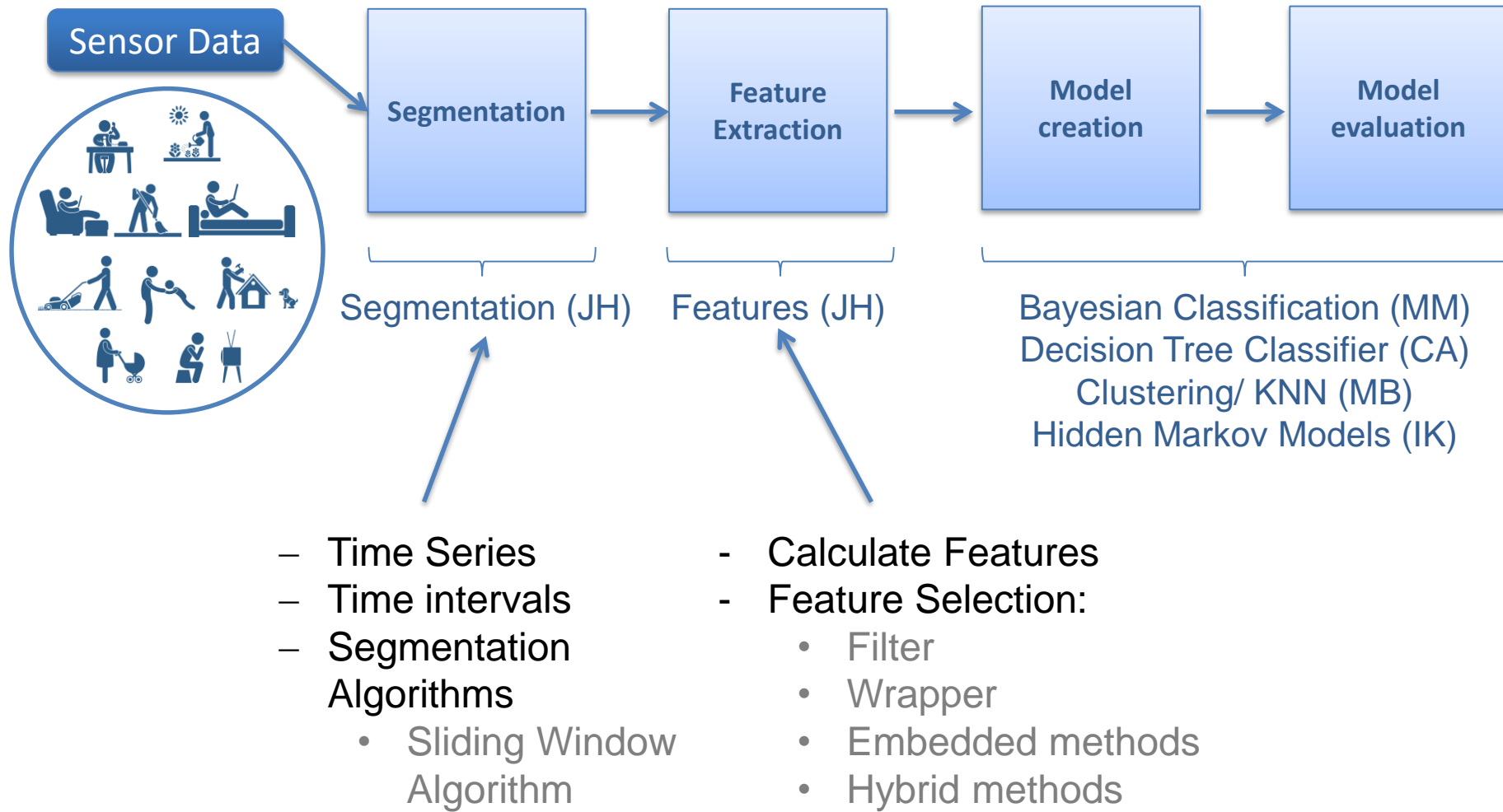


[11]

Feature Selection: Comparison

Feature selection method	Advantages	Disadvantages
Filter	<ul style="list-style-type: none">+ Simple approach+ Computationally less expensive	<ul style="list-style-type: none">– No interaction with classifier
Wrapper	<ul style="list-style-type: none">+ Considers feature dependencies+ High-quality features	<ul style="list-style-type: none">– Computationally expensive– Overfitting
Embedded	<ul style="list-style-type: none">+ Combines advantages of filter and wrapper	<ul style="list-style-type: none">– Specific to chosen algorithm
Hybrid	<ul style="list-style-type: none">+ High accuracies+ Short evaluation time	<ul style="list-style-type: none">– Dependency on algorithm

Feature Extraction



References

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<https://commons.wikimedia.org/w/index.php?curid=3817954>
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