BTSA

Berlin Time Series Analysis Meetup

GitHub Repo

Agenda

1 . Introduction

2. Code of Conduct

3. Meetup Format

4. Meetup Repository

5. Meetup Topics - Open Floor

6. Next Meetup

About us

Sebastián Martínez (University Glasgow)

Juan Orduz (HelloFresh)

Aaron Pickering (TD Reply)

Code of Conduct

Make sure you read out Code of Conduct! Key points:

- Please be nice with each other :)
- We want this to be a safe space to ask questions and have constructive discussions.
- We do not tolerate any kind of abusive, racist, discriminatory, derogatory or demeaning behaviour, speech or actions.
- If you feel a victim of such actions please let the organizers know.

Meetup Format - 30 min Talks ...

30 Minute Talk

+

30 Minutes of Questions and Discussion

- Nominate a topic in advance, anyone is welcome to speak.
- You don’t have to be an expert, it can just be something you are interested in.
- Speak for approximately 30 minutes (can be shorter). Feel free to use powerpoint or any other supporting materials.
- Hands on walkthroughs and code (via github) are encouraged.

Alternative Format - Book Club

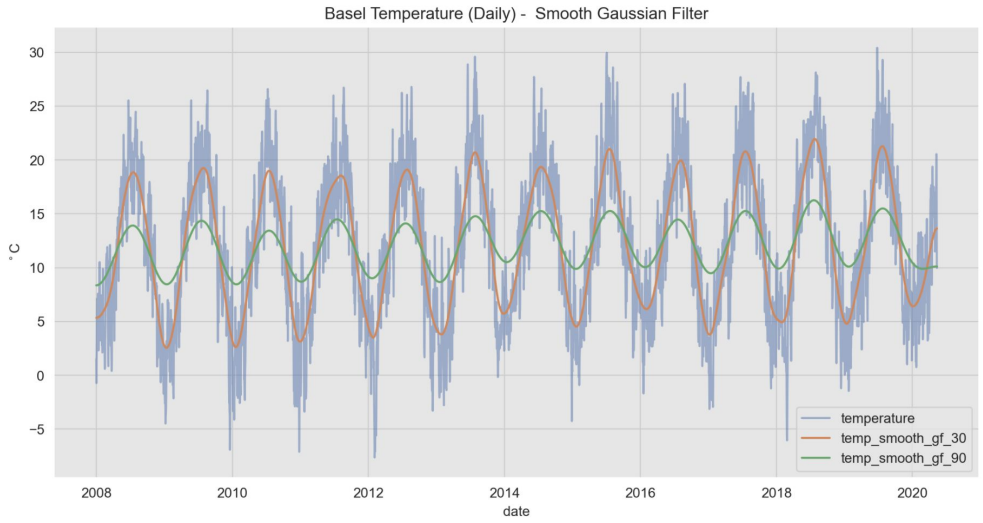
Interested in a topic and want to explore it but prefer a more collaborative style?

- Nominate a topic in advance, and we'll introduce it in a meetup.
- During the following month, any member that wants to, can tackle the topic. This can be in the form of readings, code snippets or even solutions. The only requirement is to learn something.
- At the next months meetup, the nominating member should lead an open discussion on the topic, book club style. What did we find? Were there any interesting or unexpected insights. What did we have trouble with?

Resources: GitHub Repository

Berlin Time Series Analysis (BTSA) Repository

This repository contains resources of the *Berlin Time Series Analysis* meetup. You can find a list of references on the resources section (which we will continuously update).



https://github.com/juanitorduz/btsa

Quick Survey

https://btsa.typeform.com/to/IPgbvF

Topics - Open Floor

- Hierarchical forecasting
- Dynamic Regression/Distributed Lag/System Id
- Dynamic autocorrelation
- State-of-the-art TS forecasting with machine learning models eg NBeats, ES-RNN
- Wavelet analysis
- Markov switching dynamic regression models
- What distinguishes TSB from classic RDBMS or NoSQL? [Nils]
- Difference between time series data processing from well known digital signal processing? [Uli]
- Different tech aspects regarding time series data from IoT devices, especially: storage, processing, architectures [Simon]
- A review of the fundamentals of time series analysis [Marielle]
- Pattern recognition in time series with AI-methods like tensorflow and keras [Jan]

Looking for Speakers

Next Meetup

Save the Date: 7th of July 2020

Speaker: Sebastian Martinez

Topic: Synthetic control in time series.

Synthetic control is a method for estimating *causal* effects (evaluate the effect of an intervention) in comparative case studies when there is only one treatment unit. The method chooses a set of weights for a group of corresponding units that produces an optimally estimated *counterfactual* to the unit that received the treatment. This unit is referred to as the “synthetic unit” and can be used to outline what would have happened to the treated unit had the treatment never occurred.