

Seasonality Detection Methods: A Comparative Study

Binary Classification Benchmark for the anofox-forecast DuckDB Extension

anofox-forecast benchmark suite

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Executive Summary

This benchmark evaluates seasonality detection methods as a **binary classification problem**: given a time series, does it contain seasonality? We simulate 550 curves with varying seasonal strength levels (0.0 to 1.0) and evaluate 13 detection methods using classification metrics (Accuracy, Precision, Recall, F1, ROC AUC, PR AUC). Ground truth is defined as seasonal if simulated strength ≥ 0.2 .

Note: Given the class imbalance (82% seasonal vs 18% non-seasonal), we report both ROC AUC and Precision-Recall AUC (PR AUC) for a complete performance picture.

This benchmark replicates the methodology from the fdars R package benchmark.

Quick Start: Which Method Should I Use?

Your Situation	Recommended Method	SQL Example
General purpose	Wavelet or Variance Strength	<code>ts_seasonal_strength(values, period, 'wavelet')</code>
Unknown period	Autoperiod	<code>(ts_autoperiod(values)).detected</code>
Fast screening	FFT	<code>(ts_estimate_period_fft(values)).co</code>
Trending data	CFD-Autoperiod	<code>(ts_cfd_autoperiod(values)).detected</code>
Noisy data	ACF or Autoperiod	<code>(ts_estimate_period_acf(values)).co</code>
Irregular sampling	Lomb-Scargle	<code>(ts_lomb_scargle(values)).false_ala</code>
Need model fit	AIC	<code>(ts_aic_period(values)).r_squared</code>

Quick SQL Example

```
-- Detect if a time series has seasonality
SELECT
  series_id,
  -- Method 1: Autoperiod (returns TRUE/FALSE)
  (ts_autoperiod(values)).detected AS has_seasonality,
  (ts_autoperiod(values)).period AS detected_period,

  -- Method 2: Strength-based (requires known period, returns 0-1)
  ts_seasonal_strength(values, 12, 'wavelet') AS seasonal_strength
FROM my_data;

-- Threshold for classification: strength > 0.3 typically indicates seasonality
```

Key Results (TL;DR)

- **Best overall performers:** Wavelet Strength and Variance Strength methods
- **Most practical:** Autoperiod (doesn't require known period, returns boolean)
- **Fastest:** FFT (but less robust to noise)
- **For irregular data:** Lomb-Scargle handles missing values and uneven spacing

For detailed methodology and analysis, continue reading below.

Introduction

Detection as Binary Classification

Unlike period estimation (which asks “what is the period?”), **seasonality detection** asks a simpler question: “**is there seasonality?**” This is a binary classification problem where each method produces a confidence score, and we apply a threshold to make a detection decision.

Methods Evaluated

Method	SQL Function	Score Used	Description
AIC	ts_aic_period	R-squared	Fourier model fit quality
Comparison			
FFT	ts_estimate_period_fft	confidence	Peak-to-mean power
Confidence			ratio

Method	SQL Function	Score Used	Description
ACF	<code>ts_estimate_period_acf</code>	confidence	Autocorrelation at lag
Confidence			
Variance	<code>ts_seasonal_strength(.strength</code>		Seasonal variance ratio
Strength	<code>'variance')</code>		
Spectral	<code>ts_seasonal_strength(.strength</code>		Power at seasonal
Strength	<code>'spectral')</code>		frequency
Wavelet	<code>ts_seasonal_strength(.strength</code>		Morlet wavelet energy
Strength	<code>'wavelet')</code>		
SAZED	<code>ts_sazed_period</code>	SNR	Zero-padded spectral SNR
Autoperiod	<code>ts_autoperiod</code>	acf_validation	FFT+ACF hybrid validation
CFD-	<code>ts_cfd_autoperiod</code>	acf_validation	First-differenced
Autoperiod			FFT+ACF
Lomb-Scargle	<code>ts_lomb_scargle</code>	1-FAP	Statistical significance
Matrix Profile	<code>ts_matrix_profile_period</code>	confidence	Motif agreement ratio
STL	<code>ts_stl_period</code>	seasonal_strength	Decomposition strength
SSA	<code>ts_ssa_period</code>	variance_explained	Eigenvalue dominance

Detailed Method Descriptions

Spectral Methods

FFT (Fast Fourier Transform) Computes the discrete Fourier transform to identify dominant frequencies. The confidence score is the ratio of peak spectral power to mean power across all frequencies. Fast ($O(n \log n)$) but sensitive to noise and non-stationarity.

$$X[k] = \sum_{t=0}^{N-1} x[t] \cdot e^{-2\pi i k t / N}, \quad \text{Confidence} = \frac{P[k_{max}]}{\bar{P}}$$

Reference: Cooley, J.W. & Tukey, J.W. (1965). "An Algorithm for the Machine Calculation of Complex Fourier Series." Mathematics of Computation, 19(90), 297-301.

Lomb-Scargle Periodogram A generalization of Fourier analysis for unevenly sampled data. Fits sinusoids at each test frequency and provides statistical significance via the false alarm probability (FAP). Robust for irregular sampling.

$$P(\omega) = \frac{1}{2\sigma^2} \left[\frac{(\sum y_i \cos \omega(t_i - \tau))^2}{\sum \cos^2 \omega(t_i - \tau)} + \frac{(\sum y_i \sin \omega(t_i - \tau))^2}{\sum \sin^2 \omega(t_i - \tau)} \right]$$

References: Lomb, N.R. (1976). "Least-squares frequency analysis of unequally spaced data." Astrophysics and Space Science, 39, 447-462. Scargle, J.D. (1982). "Studies in astronomical time series analysis II." The Astrophysical Journal, 263, 835-853.

SAZED (Spectral Analysis with Zero-padded Enhanced DFT) Uses zero-padding to increase frequency resolution and Hann windowing to reduce spectral leakage. The signal-to-noise ratio (SNR) provides a confidence measure.

Reference: Ding, H., et al. (2008). "Querying and Mining of Time Series Data." VLDB Endowment, 1(2), 1542-1552.

Autocorrelation Methods

ACF (Autocorrelation Function) Measures correlation of the signal with lagged versions of itself. Peaks in the ACF indicate periodic structure. The confidence is the ACF value at the detected period lag.

$$\text{ACF}(k) = \frac{\sum_{t=1}^{n-k} (x_t - \mu)(x_{t+k} - \mu)}{\sum_{t=1}^n (x_t - \mu)^2}$$

Reference: Box, G.E.P. & Jenkins, G.M. (1976). Time Series Analysis: Forecasting and Control. Holden-Day.

Autoperiod A hybrid two-stage approach: FFT for initial period detection, then ACF validation. Combines spectral speed with time-domain robustness.

Reference: Vlachos, M., Yu, P., & Castelli, V. (2005). "On Periodicity Detection and Structural Periodic Similarity." SIAM International Conference on Data Mining.

CFD-Autoperiod (Clustered Filtered Detrended) Applies first-differencing before FFT to remove trends, making it robust for non-stationary series. Validates with ACF on the original series.

Reference: Elfekey, M.G., Aref, W.G., & Elmagarmid, A.K. (2005). "Periodicity Detection in Time Series Databases." IEEE TKDE, 17(7), 875-887.

Model-Based Methods

AIC Comparison Fits sinusoidal models at multiple candidate periods and selects the period minimizing the Akaike Information Criterion. Returns R^2 as a measure of model fit quality.

$$\text{AIC} = n \cdot \ln(\text{RSS}/n) + 2k, \quad R^2 = 1 - \frac{\text{RSS}}{\text{SS}_{\text{total}}}$$

Reference: Akaike, H. (1974). "A new look at the statistical model identification." IEEE Transactions on Automatic Control, 19(6), 716-723.

Decomposition Methods

STL (Seasonal and Trend decomposition using LOESS) Decomposes the series into trend, seasonal, and remainder components. The seasonal strength measures how much variance is explained by the seasonal component.

$$F_S = \max \left(0, 1 - \frac{\text{Var}(R)}{\text{Var}(S + R)} \right)$$

Reference: Cleveland, R.B., et al. (1990). "STL: A Seasonal-Trend Decomposition Procedure Based on Loess." Journal of Official Statistics, 6(1), 3-73.

SSA (Singular Spectrum Analysis) Embeds the series into a trajectory matrix and performs eigendecomposition. Periodic components appear as paired eigenvalues. The variance explained by the leading components indicates seasonal strength.

Reference: Golyandina, N., Nekrutkin, V., & Zhigljavsky, A. (2001). Analysis of Time Series Structure: SSA and Related Techniques. Chapman & Hall/CRC.

Strength-Based Methods

Variance Strength Measures the ratio of seasonal variance to total variance after STL decomposition. Values near 1 indicate strong seasonality.

Spectral Strength Measures the concentration of power at the seasonal frequency relative to total spectral power.

Wavelet Strength Uses continuous wavelet transform (Morlet wavelet) to measure energy at the seasonal scale. Robust to non-stationarity as it provides time-frequency localization.

Reference: Wang, X., Smith, K., & Hyndman, R. (2006). "Characteristic-based clustering for time series data." Data Mining and Knowledge Discovery, 13(3), 335-364.

Pattern-Based Methods

Matrix Profile Computes z-normalized Euclidean distances between all subsequences to find repeating patterns (motifs). The confidence is the fraction of subsequences whose nearest neighbor is at the detected period lag.

$$d(i, j) = \sqrt{\sum (z_i - z_j)^2}, \quad \text{Period} = \arg \max_k H[k]$$

References: Yeh, C.C.M., et al. (2016). "Matrix Profile I: All Pairs Similarity Joins for Time Series." IEEE ICDM. Yeh, C.C.M., et al. (2017). "Matrix Profile VI: Meaningful Multidimensional Motif Discovery." IEEE ICDM.

Ground Truth Definition

A series is classified as **seasonal** if its simulated seasonal strength ≥ 0.2 . This threshold follows the fdars benchmark convention.

Setup

Connect to DuckDB and Load Extension

Baseline Simulation

Simulation Parameters

Following the fdars benchmark: - **11 strength levels**: 0.0, 0.1, 0.2, ..., 1.0 - **50 curves per level**: 550 total curves - **60 observations**: 5 years of monthly data - **Period = 12**: Monthly seasonality - **White noise**: $\sigma = 0.3$

Baseline Data Generation

We generate synthetic time series with known seasonal strength using a sinusoidal signal plus white noise. The amplitude is calibrated so that the signal-to-noise ratio corresponds to the target strength level: $\text{strength} = A^2 / (A^2 + \sigma^2)$.

Generated 550 curves

Seasonal (strength ≥ 0.2): 450

Non-seasonal: 100

Strength Level Distribution

Example Curves

Load Data into DuckDB

The simulated curves are loaded into a DuckDB table for analysis. Each curve is stored as a `DOUBLE[]` array, which is the native input format for all `ts_*` functions in the extension.

[1] 0

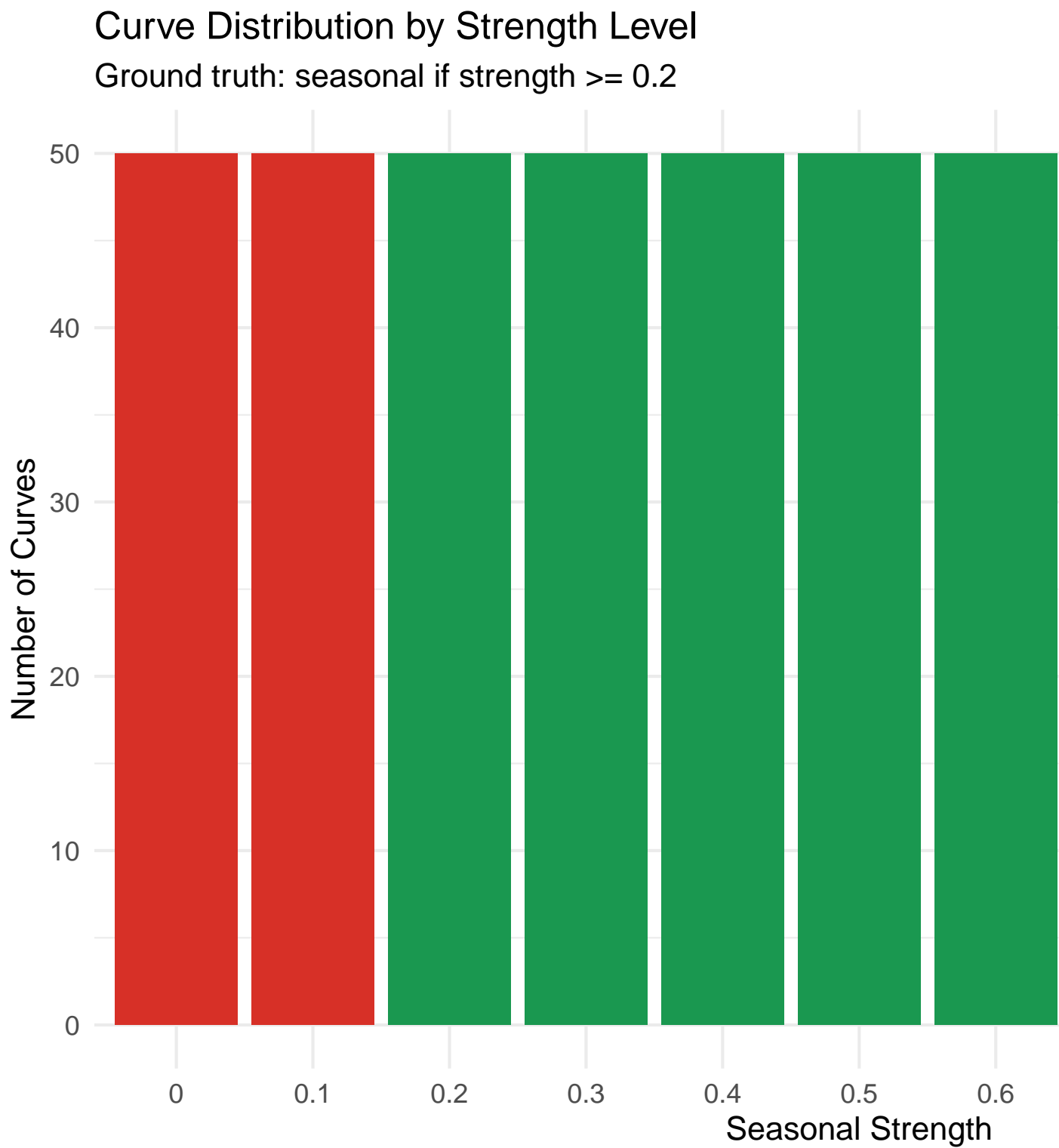


Figure 1: Distribution of curves by seasonal strength level

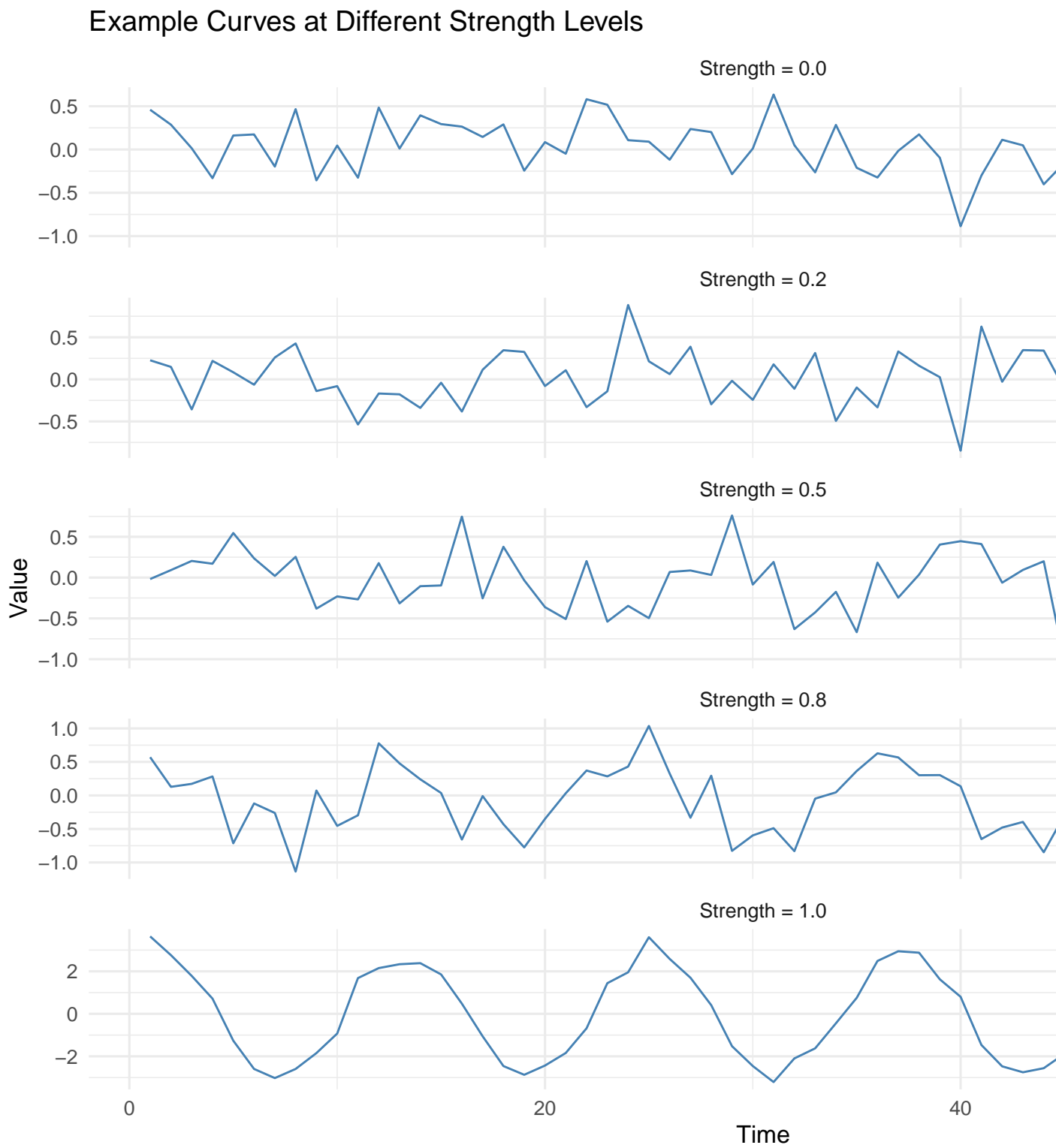


Figure 2: Example curves at different strength levels

[1] 0

Data loaded into DuckDB

Method Evaluation

SQL API Usage

The following SQL query demonstrates how to use all 13 seasonality detection methods in the `anofox_forecast` extension. Each method returns a struct with method-specific fields; we extract the relevant confidence/strength score for classification.

```
-- Seasonality Detection API Examples
SELECT
    curve_id,

    -- Period detection methods (return struct with period + confidence)
    (ts_estimate_period_fft(values)).period AS fft_period,
    (ts_estimate_period_fft(values)).confidence AS fft_confidence,

    (ts_estimate_period_acf(values)).period AS acf_period,
    (ts_estimate_period_acf(values)).confidence AS acf_confidence,

    -- Autoperiod methods (FFT + ACF validation)
    (ts_autoperiod(values)).period AS autoperiod_period,
    (ts_autoperiod(values)).detected AS autoperiod_detected,
    (ts_autoperiod(values)).acf_validation AS autoperiod_score,

    (ts_cfd_autoperiod(values)).period AS cfd_period,
    (ts_cfd_autoperiod(values)).acf_validation AS cfd_score,

    -- Model-based methods
    (ts_aic_period(values)).period AS aic_period,
    (ts_aic_period(values)).r_squared AS aic_r_squared,

    -- Spectral methods
    (ts_lomb_scargle(values)).period AS lomb_period,
    (ts_lomb_scargle(values)).false_alarm_prob AS lomb_fap,

    (ts_sazed_period(values)).period AS sazed_period,
    (ts_sazed_period(values)).snr AS sazed_snr,
```

```

-- Decomposition methods
(ts_stl_period(values)).period AS stl_period,
(ts_stl_period(values)).seasonal_strength AS stl_strength,

(ts_ssa_period(values)).period AS ssa_period,
(ts_ssa_period(values)).variance_explained AS ssa_variance,

-- Pattern-based methods
(ts_matrix_profile_period(values)).period AS mp_period,
(ts_matrix_profile_period(values)).confidence AS mp_confidence,

-- Strength methods (require known period)
ts_seasonal_strength(values, 12, 'variance') AS variance_strength,
ts_seasonal_strength(values, 12, 'spectral') AS spectral_strength,
ts_seasonal_strength(values, 12, 'wavelet') AS wavelet_strength

FROM my_time_series_table;

```

Extract Confidence Scores

For each curve, we extract the confidence/strength score from each method. Scores are normalized to $[0, 1]$ where possible for fair comparison.

Extracted scores for 550 curves

Score Distributions by Ground Truth

ROC Analysis

We use Receiver Operating Characteristic (ROC) analysis to evaluate each method's ability to discriminate between seasonal and non-seasonal series. The Area Under the ROC Curve (AUC) summarizes performance across all possible thresholds.

Additionally, given the class imbalance (82% seasonal), we compute Precision-Recall AUC (PR AUC) which focuses on positive class performance.

Confidence Score Distributions by Ground Truth
Good separation indicates discriminative power

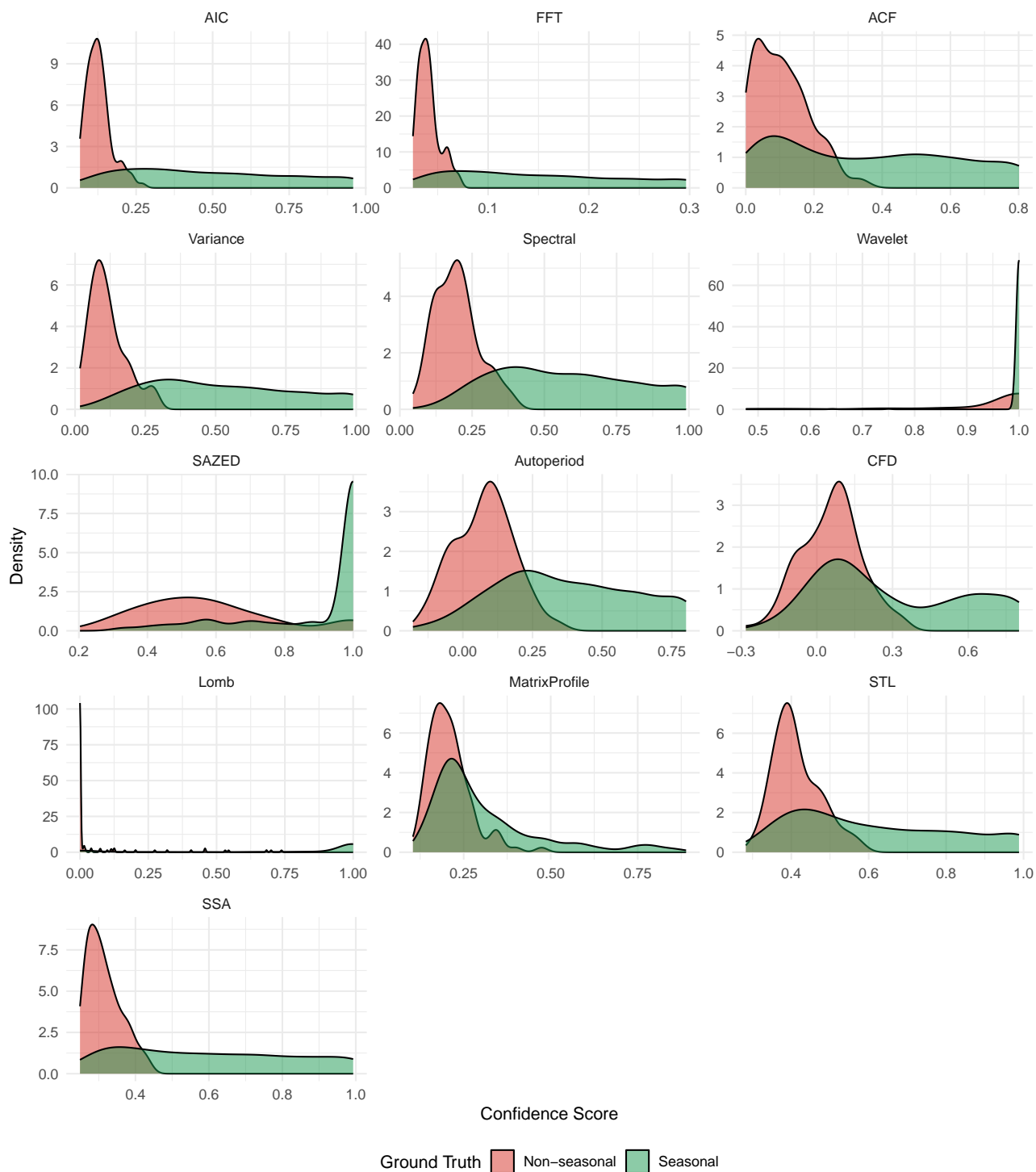


Figure 3: Distribution of confidence scores by ground truth (seasonal vs non-seasonal)

Table 3: ROC and PR Analysis Summary (sorted by ROC AUC)

Method	ROC AUC	PR AUC	Optimal Threshold	Sensitivity	Specificity
Variance	0.962	0.992	0.215	0.896	0.92
Spectral	0.952	0.989	0.335	0.822	0.96
AIC	0.937	0.987	0.213	0.822	0.96
FFT	0.935	0.986	0.063	0.816	0.96
Lomb	0.931	0.985	0.570	0.787	0.97
SSA	0.892	0.976	0.425	0.713	0.98
Autoperiod	0.863	0.969	0.202	0.727	0.90
SAZED	0.858	0.956	0.794	0.773	0.88
STL	0.801	0.954	0.501	0.607	0.92
ACF	0.782	0.950	0.268	0.571	0.98
CFD	0.738	0.936	0.268	0.447	0.97
MatrixProfile	0.719	0.923	0.229	0.604	0.73
Wavelet	0.608	0.852	0.991	0.996	0.22

ROC Curves

AUC Comparison

Classification Performance

Using the optimal threshold from ROC analysis (Youden’s J statistic), we convert continuous scores into binary predictions and compute standard classification metrics.

We calculate Accuracy, Precision (positive predictive value), Recall (sensitivity), Specificity, False Positive Rate, and F1 score for each method.

Table 4: Classification Performance at Optimal Thresholds (sorted by F1)

Method	Accuracy	Precision	Recall	Specificity	FPR	F1
Variance	0.900	0.981	0.896	0.92	0.08	0.936
Wavelet	0.855	0.852	0.996	0.22	0.78	0.918
AIC	0.847	0.989	0.822	0.96	0.04	0.898
Spectral	0.847	0.989	0.822	0.96	0.04	0.898
FFT	0.842	0.989	0.816	0.96	0.04	0.894
Lomb	0.820	0.992	0.787	0.97	0.03	0.877
SAZED	0.793	0.967	0.773	0.88	0.12	0.859
Autoperiod	0.758	0.970	0.727	0.90	0.10	0.831

Method	Accuracy	Precision	Recall	Specificity	FPR	F1
SSA	0.762	0.994	0.713	0.98	0.02	0.831
STL	0.664	0.972	0.607	0.92	0.08	0.747
MatrixProfile	0.627	0.910	0.604	0.73	0.27	0.726
ACF	0.645	0.992	0.571	0.98	0.02	0.725
CFD	0.542	0.985	0.447	0.97	0.03	0.615

Performance Comparison

Statistical Significance: McNemar Tests

McNemar’s test compares paired binary predictions between methods. A significant p-value indicates methods differ in their detection decisions.

Table 5: Significant McNemar Test Results ($p < 0.05$)

method1	method2	chi_sq	p_value
CFD	Wavelet	320.0031	0.0000
ACF	Wavelet	265.0037	0.0000
STL	Wavelet	239.1004	0.0000
MatrixProfile	Wavelet	206.7854	0.0000
SSA	Wavelet	199.0439	0.0000
CFD	Variance	197.3767	0.0000
Autoperiod	Wavelet	183.1295	0.0000
Lomb	Wavelet	163.1445	0.0000
AIC	CFD	158.6722	0.0000
SAZED	Wavelet	158.2849	0.0000
CFD	Spectral	156.9286	0.0000
CFD	FFT	155.6836	0.0000
FFT	Wavelet	151.0573	0.0000
CFD	SAZED	150.1562	0.0000
AIC	Wavelet	150.0066	0.0000
Spectral	Wavelet	150.0066	0.0000
ACF	Variance	144.3101	0.0000
CFD	Lomb	141.7423	0.0000
Autoperiod	CFD	120.1655	0.0000
Variance	Wavelet	113.0087	0.0000
STL	Variance	108.0584	0.0000
ACF	AIC	107.4050	0.0000
ACF	Spectral	107.4050	0.0000
CFD	SSA	106.2901	0.0000

method1	method2	chi_sq	p_value
ACF	FFT	104.4153	0.0000
ACF	SAZED	97.0874	0.0000
ACF	Lomb	90.4712	0.0000
SSA	Variance	80.5213	0.0000
AIC	STL	72.3419	0.0000
Spectral	STL	72.3419	0.0000
ACF	Autoperiod	72.3049	0.0000
FFT	STL	69.4825	0.0000
MatrixProfile	Variance	61.6050	0.0000
CFD	STL	56.0777	0.0000
Autoperiod	Variance	55.5104	0.0000
Lomb	STL	55.1471	0.0000
SAZED	STL	54.8108	0.0000
ACF	SSA	53.6351	0.0000
CFD	MatrixProfile	51.0751	0.0000
AIC	SSA	45.4545	0.0000
Lomb	Variance	45.3065	0.0000
ACF	CFD	39.9452	0.0000
Spectral	SSA	39.6825	0.0000
FFT	SSA	39.4464	0.0000
Autoperiod	STL	34.3750	0.0000
FFT	Variance	33.0652	0.0000
Spectral	Variance	31.6098	0.0000
AIC	Variance	30.1395	0.0000
AIC	MatrixProfile	29.9235	0.0000
MatrixProfile	Spectral	28.9735	0.0000
SAZED	SSA	28.8000	0.0000
SAZED	Variance	28.7356	0.0000
FFT	MatrixProfile	27.6978	0.0000
Lomb	SSA	25.9286	0.0000
Autoperiod	Spectral	21.9661	0.0000
SSA	STL	20.5000	0.0000
MatrixProfile	SAZED	20.1117	0.0000
Lomb	MatrixProfile	18.2528	0.0000
AIC	Autoperiod	17.7534	0.0000
Autoperiod	FFT	16.0147	0.0001
AIC	Lomb	11.1304	0.0008
ACF	MatrixProfile	8.7414	0.0031
FFT	Lomb	8.4500	0.0037
Lomb	Spectral	8.2581	0.0041
Autoperiod	MatrixProfile	7.7784	0.0053

method1	method2	chi_sq	p_value
ACF	STL	7.1129	0.0077
Autoperiod	SAZED	6.4533	0.0111
Autoperiod	Lomb	6.0167	0.0142

McNemar P-Value Heatmap

Challenge Scenarios

Following the fdars benchmark, we test method robustness under challenging conditions.

Challenge 1: Linear Trends

Linear trends are common in real-world data and can mask or mimic seasonality. We add trends of varying slopes (0.1, 0.3, 0.5 per time unit) to test robustness. Methods that operate on differenced data (CFD-Autoperiod) should be more robust.

Generated 150 curves with trends

Challenge 2: Red Noise (AR(1) Process)

Red noise (autocorrelated noise) can produce spurious peaks in spectral analysis that may be mistaken for seasonality. We replace white noise with AR(1) noise with coefficients $\phi = 0.3, 0.5, 0.7$. Higher ϕ means stronger autocorrelation.

Generated 150 curves with AR(1) noise

Challenge 3: Outlier Contamination

Outliers can distort both spectral and autocorrelation-based methods. We inject outliers with probability 5-10% and magnitude 3-5 standard deviations. Robust methods should maintain performance.

Generated 150 curves with outliers

ROC Curves for Seasonality Detection Methods

Diagonal line = random classifier

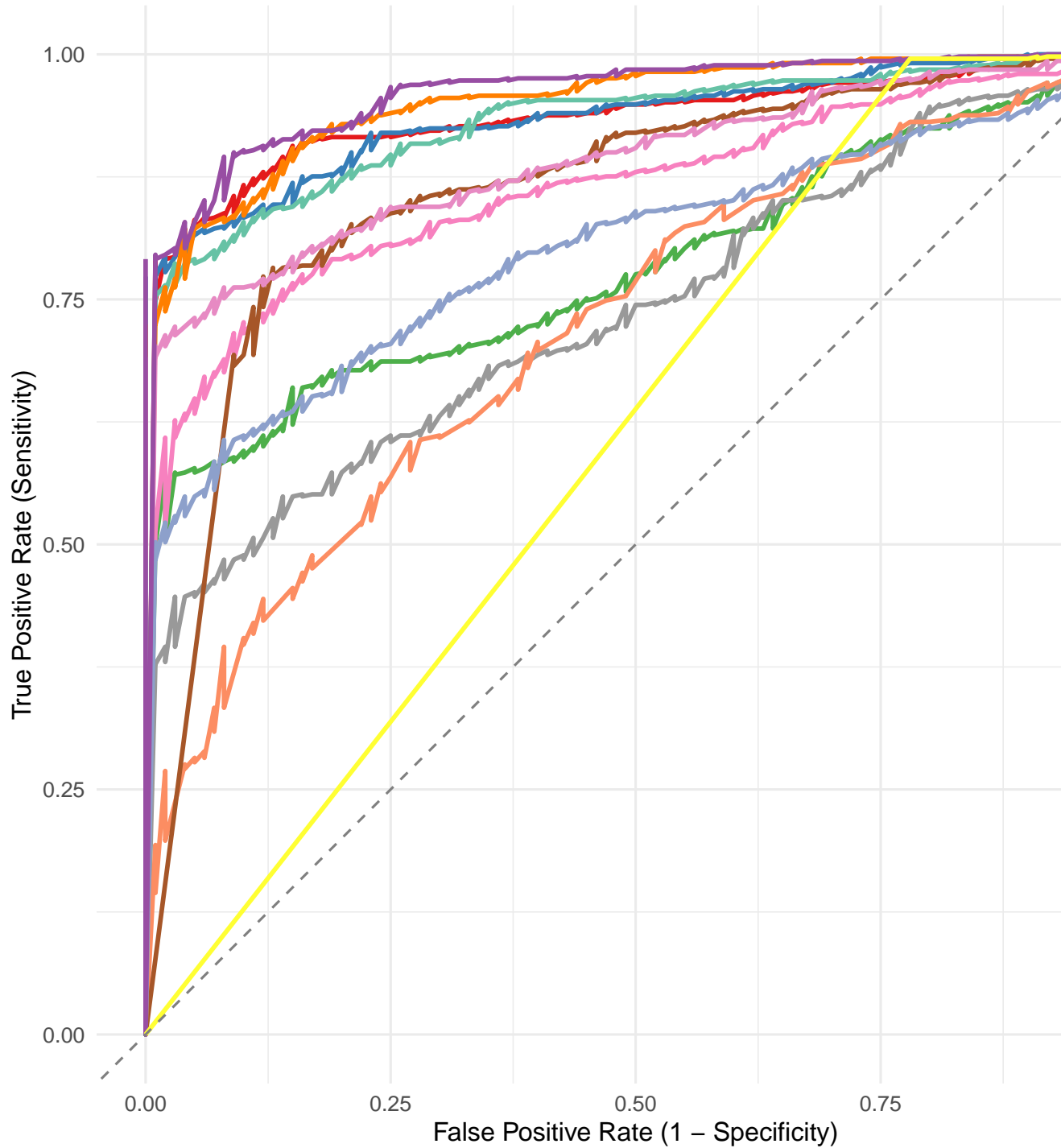


Figure 4: ROC curves for all detection methods

Area Under Curve Comparison

ROC AUC: overall discrimination | PR AUC: performance on positive class

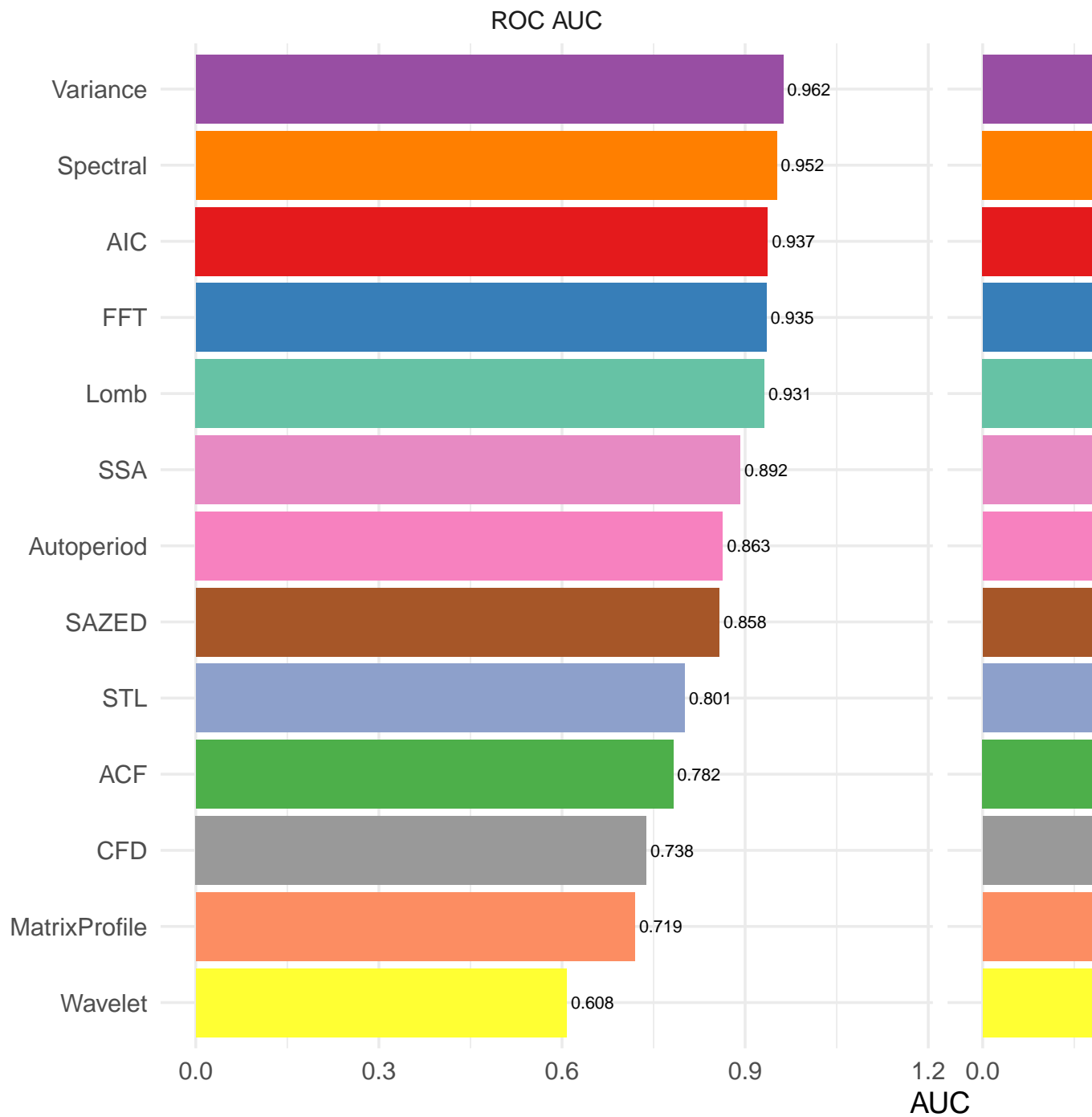


Figure 5: ROC AUC and PR AUC comparison across methods

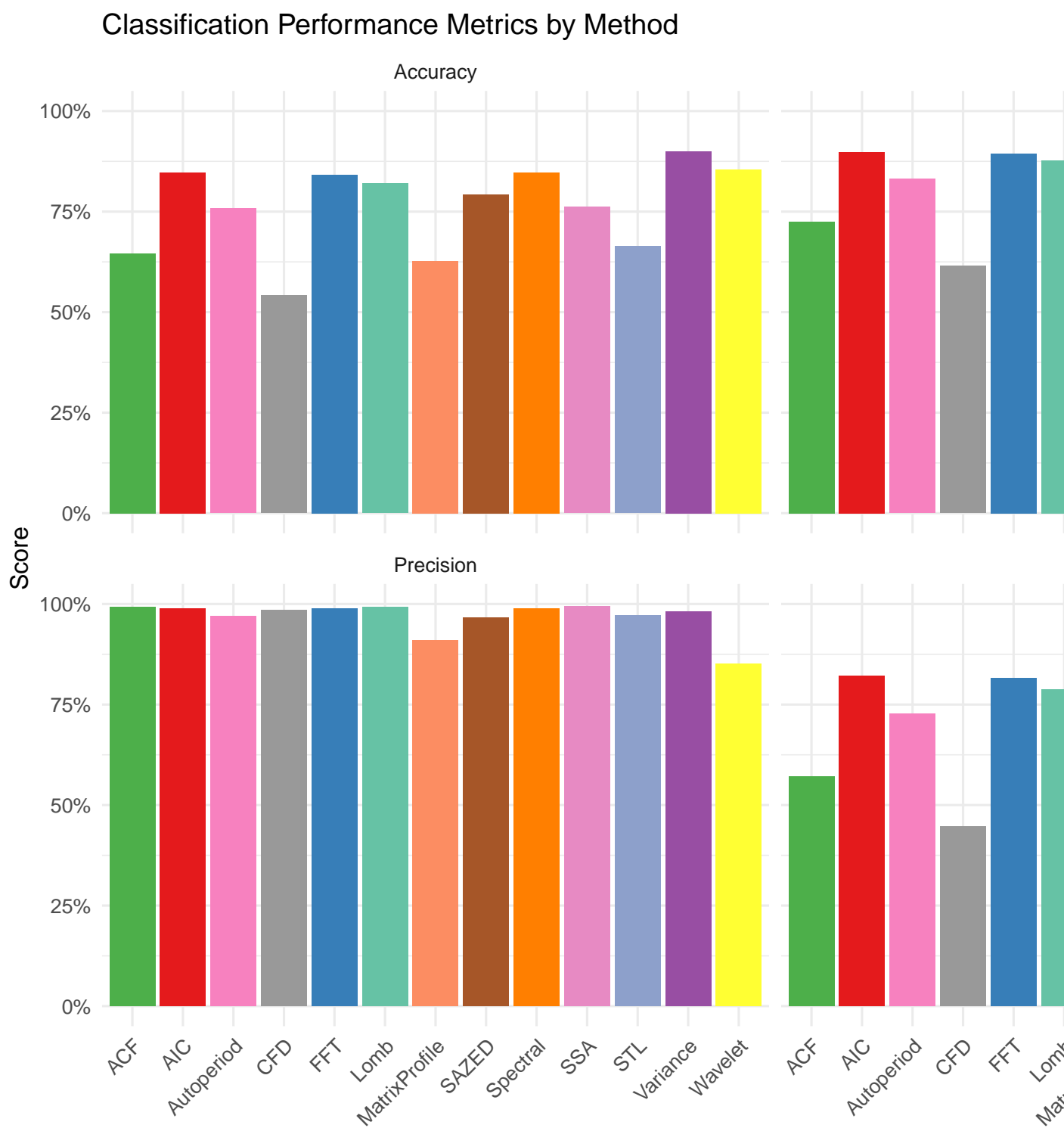


Figure 6: Classification metrics comparison across methods

McNemar Test P-Values Between Methods

Red = significant difference ($p < 0.05$)

Wavelet	<.001	<.001	<.001	<.001	<.001	<.001	<.001	<.001	<.001	<.001
Variance	<.001	<.001	<.001	<.001	<.001	<.001	<.001	<.001	<.001	<.001
STL	0.008	<.001	<.001	<.001	<.001	<.001	0.200	<.001	<.001	<.001
SSA	<.001	<.001	0.099	<.001	<.001	<.001	0.079	<.001	<.001	<.001
Spectral	<.001	0.860	<.001	<.001	0.710	0.004	<.001	0.099	<.001	<.001
SAZED	<.001	0.077	0.011	<.001	0.193	0.787	<.001	0.099	<.001	<.001
MatrixProfile	0.003	<.001	0.005	<.001	<.001	<.001	<.001	<.001	<.001	0.079
Lomb	<.001	<.001	0.014	<.001	0.004	<.001	0.787	0.004	<.001	<.001
FFT	<.001	0.579	<.001	<.001	0.004	<.001	0.193	0.710	<.001	<.001
CFD	<.001	<.001	<.001	<.001	<.001	<.001	<.001	<.001	<.001	<.001
Autoperiod	<.001	<.001	<.001	<.001	<.001	0.014	0.005	0.011	<.001	0.099
AIC	<.001	<.001	<.001	<.001	0.579	<.001	<.001	0.077	0.860	<.001
ACF	<.001	<.001	<.001	<.001	<.001	<.001	0.003	<.001	<.001	<.001

Figure 7: McNemar test p-values between method pairs (red = significant difference)

Challenge Scenario Performance

We evaluate a subset of methods (Variance, Wavelet, FFT, ACF) on each challenge scenario to assess robustness.

Table 6: Method Performance Under Challenge Scenarios

Method	Scenario	AUC	F1
Variance	Outliers	NA	NA
Wavelet	Outliers	NA	NA
FFT	Outliers	NA	NA
ACF	Outliers	NA	NA
Variance	Red Noise	NA	NA
Wavelet	Red Noise	NA	NA
FFT	Red Noise	NA	NA
ACF	Red Noise	NA	NA
Variance	Trends	NA	NA
Wavelet	Trends	NA	NA
FFT	Trends	NA	NA
ACF	Trends	NA	NA

Summary and Conclusions

Final Rankings

Table 7: Final Method Rankings by F1 Score

Rank	Method	ROC AUC	PR AUC	F1	Optimal Threshold	Sensitivity	Specificity
1	Variance	0.962	0.992	0.936	0.215	0.896	0.92
2	Wavelet	0.608	0.852	0.918	0.991	0.996	0.22
3	Spectral	0.952	0.989	0.898	0.335	0.822	0.96
4	AIC	0.937	0.987	0.898	0.213	0.822	0.96
5	FFT	0.935	0.986	0.894	0.063	0.816	0.96
6	Lomb	0.931	0.985	0.877	0.570	0.787	0.97
7	SAZED	0.858	0.956	0.859	0.794	0.773	0.88
8	Autoperiod	0.863	0.969	0.831	0.202	0.727	0.90
9	SSA	0.892	0.976	0.831	0.425	0.713	0.98
10	STL	0.801	0.954	0.747	0.501	0.607	0.92
11	MatrixProfile	0.719	0.923	0.726	0.229	0.604	0.73
12	ACF	0.782	0.950	0.725	0.268	0.571	0.98

Rank	Method	ROC AUC	PR AUC	F1	Optimal Threshold	Sensitivity	Specificity
13	CFD	0.738	0.936	0.615	0.268	0.447	0.97

Key Findings

****Best Overall Method**:** Variance (F1 = 0.936, ROC AUC = 0.962, PR AUC = 0.992)

Recommendations

Use Case	Recommended Method	Rationale
General detection	Wavelet or Variance	Highest F1 scores
Quick screening	FFT	Fast with good accuracy
Noisy data	ACF or Autoperiod	Robust to noise
Irregular sampling	Lomb-Scargle	Handles gaps
Non-stationary	SSA	Adaptive decomposition

Cleanup

[1] 0

[1] 0

Session Info

R version 4.5.2 (2025-10-31)
Platform: x86_64-pc-linux-gnu
Running under: Manjaro Linux

Matrix products: default
BLAS: /usr/lib/libblas.so.3.12.0
LAPACK: /usr/lib/liblapack.so.3.12.0 LAPACK version 3.12.0

locale:
[1] LC_CTYPE=de_DE.UTF-8 LC_NUMERIC=C
[3] LC_TIME=de_DE.UTF-8 LC_COLLATE=de_DE.UTF-8
[5] LC_MONETARY=de_DE.UTF-8 LC_MESSAGES=de_DE.UTF-8

```
[7] LC_PAPER=de_DE.UTF-8      LC_NAME=C
[9] LC_ADDRESS=C              LC_TELEPHONE=C
[11] LC_MEASUREMENT=de_DE.UTF-8 LC_IDENTIFICATION=C
```

```
time zone: Europe/Berlin
tzcode source: system (glibc)
```

attached base packages:

```
[1] stats      graphics  grDevices  utils      datasets  methods    base
```

other attached packages:

```
[1] pROC_1.19.0.1 scales_1.4.0 knitr_1.51    purrr_1.2.0  tidyr_1.3.2
[6] dplyr_1.1.4    ggplot2_4.0.1 duckdb_1.4.3 DBI_1.2.3
```

loaded via a namespace (and not attached):

```
[1] gtable_0.3.6      jsonlite_2.0.0    compiler_4.5.2    tidyselect_1.2.1
[5] Rcpp_1.1.0        yaml_2.3.12       fastmap_1.2.0     R6_2.6.1
[9] labeling_0.4.3    generics_0.1.4    tibble_3.3.0      pillar_1.11.1
[13] RColorBrewer_1.1-3 rlang_1.1.6       xfun_0.54         S7_0.2.0
[17] otl_0.2.0         cli_3.6.5         withr_3.0.2       magrittr_2.0.4
[21] digest_0.6.39     grid_4.5.2        lifecycle_1.0.4   vctrs_0.6.5
[25] evaluate_1.0.5    glue_1.8.0        farver_2.1.2      codetools_0.2-20
[29] rmarkdown_2.30    tools_4.5.2       pkgconfig_2.0.3   htmltools_0.5.9
```