
Information Retrieval and DataMining: Application of Neural Networks to Time Series

Mark Neumann, Alexander Chapovskiy and Zheng Tian

UCL

mark.neumann.15@ucl.ac.uk
alexander.chapovskiy.15@ucl.ac.uk
zheng.tian.11@ucl.ac.uk@ucl.ac.uk

Abstract

This is a report for group project in the Information Retrieval and Data Mining course. In this report we investigate different deep neural network architectures on the time series. In particular, we apply neural networks to energy load and household energy consumption datasets.

1 Introduction

2 Datasets

2.1 Energy Load

!!!Description of the dataset

This dataset was used in the Kaggle competition. After the competition the winners of the competition published their approaches, [1].

Before we apply our models to the dataset we perform the following preprocessing.

We remove leap days so that there 365 days in each year.

We log transform energy load to reduce the scale of the variance.

We remove obvious outliers.

2.2 Household Energy Consumption

References

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