

TSFEL: Time Series Feature Extraction Library

Group 50

Time slot swapped with group 59

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ML for Time Series, March 2023



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Introduction

- Time Series feature extraction as one of the first steps of a Machine Learning pipeline
- Task at hand: Time series classification
- work repartition :
 - Sophia: Feature extraction, ML model for Classification
 - Denys: Neural Net model for Classification



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Whale Calls

Whale Dataset

Dataset that consists of 4000-length series, which corresponds to a two-second audio snippet sampled at a rate of 2kHz. The task at hand involves using an audio signal to determine whether a given recording is a right whale call or not



Statistical descriptors of a non Whale signal compared to statistical descriptors of a Whale signal

Statistics Signal	Standard Deviation	Kurtosis	Mean	Median Absolute Deviation	Skewness	Variance
Non Whale	0.1837	6.675	-0.000119	0.066	0.2633	0.03378
Whale Call	0.00557	0.073	-3.6×10^{-5}	0.0037	-0.061	3.11×10^{-5}



Spectrogram

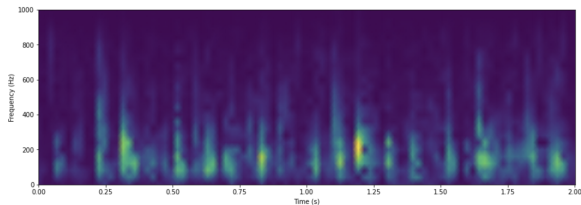


Figure: Spectrogram of a Non Whale signal

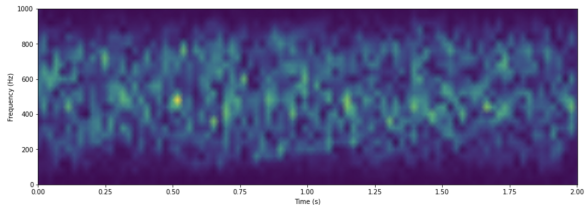


Figure: Spectrogram of a Whale Call



Urban Dataset

The objective is to categorize sounds present in an urban environment, using audio recordings of typical city sounds as time series data

10 classes:

- Air conditioner (600)
- Car horn (306)
- Children playing (600)
- Dog bark (600)
- Drilling (600)
- Engine idling (624)
- Gun shot (230)
- Jackhammer (668)
- Siren (607)
- Street music (600)



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Classification: Feature extraction

- Normalizing data with MinMax scaler
- Feature extraction with TSFEL
- Feature selection:
 - TSFEL provided function to remove highly correlated features
 - TSFEL provided function to remove low-variance features
- Normalize features
- Random Forest Classifier



Classification: Neural Net

- Model architecture uses:
 - 1D convolutional layer with a kernel size of 3, followed by batch normalization and a ReLU activation function
 - Max pooling layer with a pool size of 2
 - Dropout layer with a rate of 0.5
 - Fully connected layer with a ReLU activation function
 - Fully connected layer with a single output unit and a sigmoid activation function
- The model uses the Adam optimizer and binary cross-entropy loss function to train and evaluates accuracy as a performance metric
- The model is trained for 50 epochs with a batch size of 64 and a validation split of 0.2



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Whale dataset Results

	Feature Extraction ML	Neural Net
Accuracy	84.04%	67%
weighted Precision	0.84	0.71
weighted Recall	0.84	0.67
weighted F1-score	0.84	0.65



Urban Sound Results

	precision	recall	f1-score	support
Air_conditioner	0.89	0.92	0.90	300
Car_horn	0.83	0.72	0.77	153
Children_playing	0.68	0.72	0.70	300
Dog_bark	0.84	0.75	0.80	300
Drilling	0.85	0.88	0.87	300
Engine_idling	0.91	0.89	0.90	312
Gun_shot	0.90	0.90	0.90	115
Jackhammer	0.88	0.95	0.91	334
Siren	0.82	0.88	0.85	304
Street_music	0.69	0.64	0.66	300
accuracy			0.83	2718
macro avg	0.83	0.82	0.83	2718
weighted avg	0.83	0.83	0.83	2718

Accuracy: 82.74466519499633%

Figure: Results Urban dataset



References I



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