Package 'OSTSC'

Lan Wei

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OverSamp

The package provides functions to deal with binary classification problems in time series imbalanced classes. Synthetic balanced samples are generated according to EPSO and ADASYN (H. Cao, X.-L. Li, Y.-K. Woon and S.-K. Ng, 2013).

Author

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Lan Wei
Maintainer: Lan Wei <lweicdsor@gmail.com>
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References

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H. Cao, X.-L. Li, Y.-K. Woon and S.-K. Ng,
"Integrated Oversampling for Imbalanced Time Series Classification"
IEEE Trans. on Knowledge and Data Engineering (TKDE),
vol. 25(12), pp. 2809-2822, 2013
```

Examples

```
# loading data
data(synthetic_control_TRAIN)
# create feature and label data
label <- synthetic_control_TRAIN[, c(1)]
sample <- synthetic_control_TRAIN[, -1]
# oversample the class 1 to the same amount of class 0
MyData <- OSTSC(sample, label, target_class = 1)
# print the feature data after oversampling
MyData$sample
# print the label data after oversampling
MyData$label
```