National Research University Higher School of Economics
Faculty of Computer Science
Programme 'Master of Data Science'

MASTER'S THESIS

Prediction of structural breaks in time series

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Abstract

Modern IT companies spend a lot of resources on ensuring the reliability and availability of their services. To monitor the health indicators of the application a huge amount of data is collected on the status of services and user behavior. As the product develops, it becomes increasingly difficult to respond to failures in a timely manner. This article presents an algorithm that predicts the appearance of bifurcation points in a time series. Automation of the monitoring process allows to detect problems at an early stage and remove part of the workload from engineers.

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Introduction

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Techniques and methods used

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Experiments

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Results

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