FTL Forecasting Time Series Library

Forecasting Time Series Library A tool for uploading, downloading, and comparing time series ↑ HOME SAI MLE SOLUTIONS CONTRIBUTOR & MLE **Upload Time Series Data** CONTRIBUTOR pload a Training Data File and Test Data file by clicking on the 'Choose File' button be Training Set Metadata Domain(s) Of Time Series Is The Time Series Univariate Or Multivariate chrome Vector Size Of Time Serie Test Set TS Title Domain(s) Of Time Series

Team 5: Nate, Hannah, Carlos, Julian

Problem Statement

- -Contributors need a place to store their training and test sets
- -Machine Learning Engineers (MLE's) need a place to store their forecasting solutions
- -MLE's also need to be able to view how their results compare with other forecasting solutions uploaded by other MLE's

FTL Overview

- -Web app is split into two main sections: Contributor and MLE
- -Based on what role a user is at that time, they can click on that path and then upload/download the files they need
- Contributor uploads training set, test set, and specifies forecasting task
- MLE downloads training set, uploads solution, receives error analysis and accuracy comparison

Contributor Path

Need a page to upload their training sets and test sets

User is expected to provide 2 files: a training set and test set along with metadata

After uploading files, user gets a notification that their submission was successful or not

User should be able to view all the MLE solutions that have been uploaded -> Nav bar

MLE Path

Need a page where MLE can upload their forecasting solution

After upload, should be taken to page to view how their solution compares with the test set

MLE user should easily be able to view all MLE solutions split up by training set

System Modifications

- Login System
 - Originally planned to have an account system with secure username/passwords and a google account sign in option

- Error graph's and original comparison plan
- -Originally tried to sort accuracy by comparing error metric's to each other instead of between different MLE user solutions
- -Planned to have multiple graphs with all the different metrics instead of just one

MLE Solution Error Calculations

MLE needs a reliable way to compare their forecast to a result

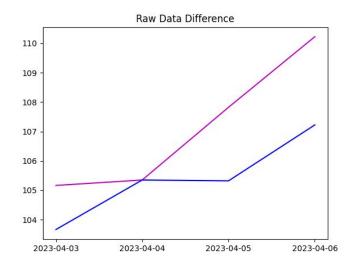
Should be able to see the total sorted data, and receive a graph that details the difference between test set and forecast

The MLE can then take that data and use it however they see fit

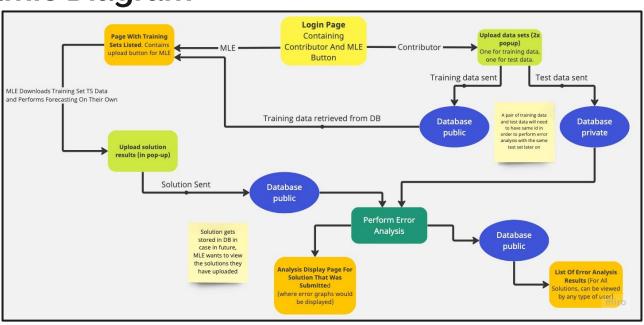
Error graph and metrics

- -Used 6 algorithms
 - MAE, MAPE, SMAPE

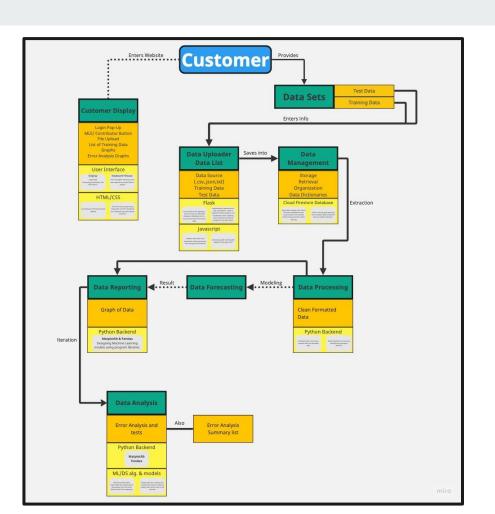
 - MSE, RMSE Correlation-Coefficient
- -User is able to see a graph comparing raw data for test set to the forecast result, with the ability to set a parameter an limit variables
- -Error metrics stored in the Flask database



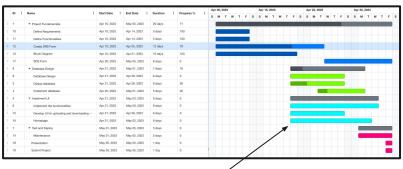
Dynamic Diagram



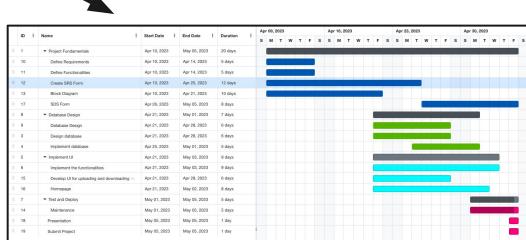
Static Diagram



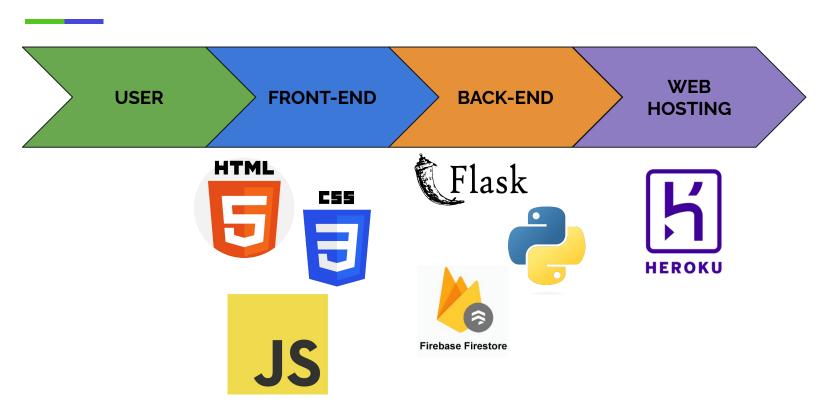
High-level schedule.



1st Progress Meeting with Client



Tech Stack



Flask

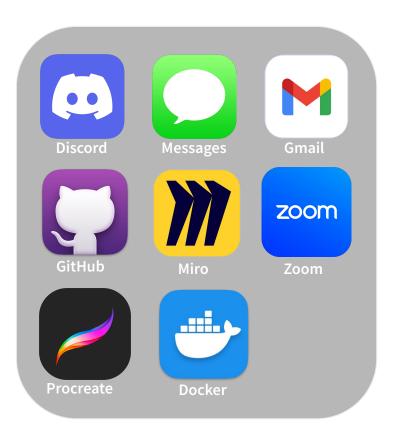
- -Lightweight Python Framework, already had experience with compared to Django
- -Page routing, rendering HTML pages
- -Parsing data from files
- -Communicating with Firebase Firestore Database

Team Roles

<u>Nate</u>	<u>Hannah</u>	<u>Carlos</u>	<u>Julian</u>
-Backend/Database	-Frontend/interfacing/ design	-Backend/Error	-Frontend/Design/Backend
-Flask, Firebase,	uesigii	-Python, Pandas,	Kellu
Python	- HTML, JavaScript,	Matplotlib	-HTML, CSS, Python
- Slides, SRS	CSS	-SDS, Slides	-SRS, Slides, diagrams
	-SDS, Slides		

Tools & Group Communication

- -Text group chat: fast and easy instant messaging
- -Discord: Sharing files/images, code questions
- -Meetings in science library and EMU



Questions We Asked

- -How should system handle training set + test set? -> require 2 files from user
- -Clarifying Time Series Set/File upload -> For example with stock prices, contributor would upload each file by company, those stock data files would make up a TS set
- -How should error analysis be displayed and stored?->Sent to a graph for the user, and stored in a table in the database
- -How should tables be structured/sorted? -> Each table refers to one TS training set, one error column will be used as the sorting column

Problems we ran into

- -Meetings ending with unclear results, resulted in code that would get written then deleted/changed
- -Limited synchronized meetups and work sessions resulted in slow communication
- -Hands off approach meant that there was a lack of understanding about who was doing what
- -Many developers did not have a good understanding of the systems/languages others were working in, resulting in a difficulty when it came to testing and combining code



Our solutions

- -Started meeting more regularly, in order to make progress on the project
- -Started setting predetermined work times, even without direct collaboration, being able to update each other constantly made it easier to work
- -Working together more made it easier to use each others systems despite lack of knowledge
- -Priorities were established, which made it easier to build around the core of the project

What would we have done differently?

- -Established project goals, individual parts, and a rough draft of a schedule early on
- -Set regular meeting times to code through chunks of the project together
- -Communicated more about specifics of code, so all developers could be on the same page, and be able to understand each others code

Live Demo

Time Series Data Collection and Analysis