

Discussion on 07.08.2018

1. How to represent data on application.

Example:

Current hour is 3:

Prediction for all consecutive hours as shown:



Prediction from t to $t+1 = T_t * T_{t+1}$

Where T is the transition matrix.

Problem:

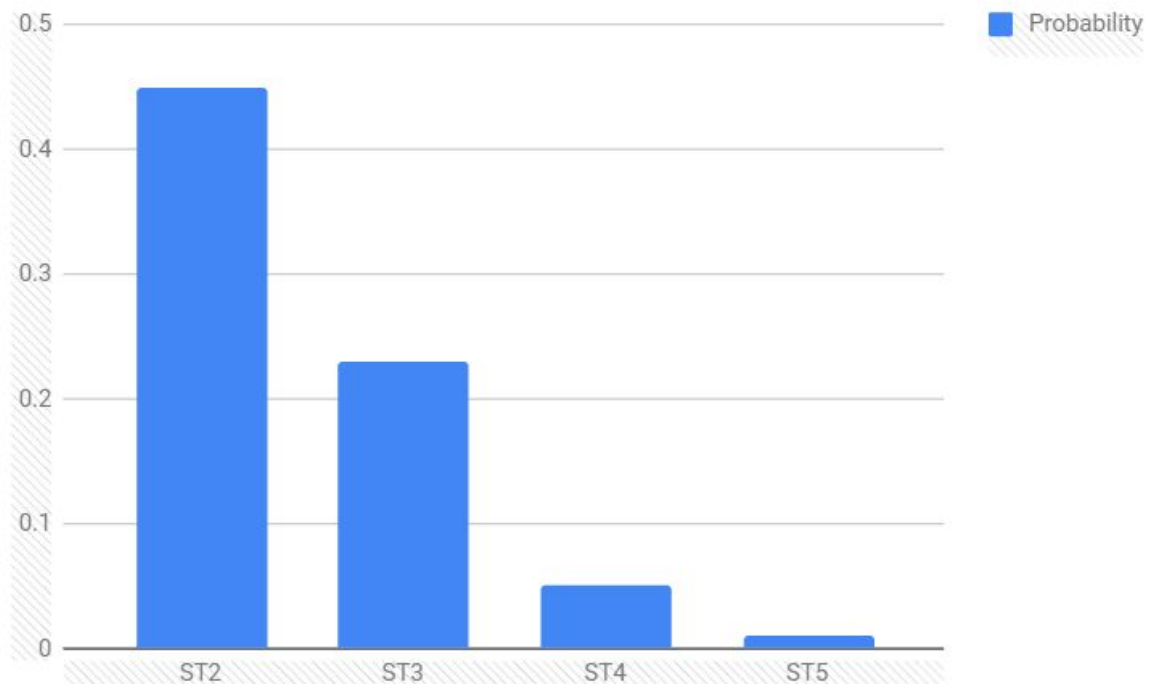
The problem here this, this tree structure can grow very large.

Solution:

We can pick-up the top predictions and calculate the entropy for these selected predictions. If the entropy is very high (greater than a threshold), then we assume the prediction is bad and we stop the tree branch from here.

Example: From ST1 following are the predictions:

Prediction	Probability
ST2	0.45
ST3	0.23
ST4	0.05
ST5	0.015



If we select top 3 predictions we have ST2, ST3, ST4.

Now calculate entropy: 1.22

If threshold is 1.3 (Since $\log(3)/\log(2) = 1.58$).

Since $1.22 \leq 1.3 \rightarrow$ We continue this branch tree. And so on..