





- Time period between 01.01.2019 31.12.2021
- Area: Surrey, UK Tile 30UXB (As displayed in the figure below)
- Data used:
 - Sentinel 1 and,
 - ➤ Sentinel 2
 - **B**02
 - B03
 - B04
 - **■** B05
 - B06
 - B07
 - B08
 - B11
 - B12

30UVC

Sing Corporately

Approximation

West Corporately

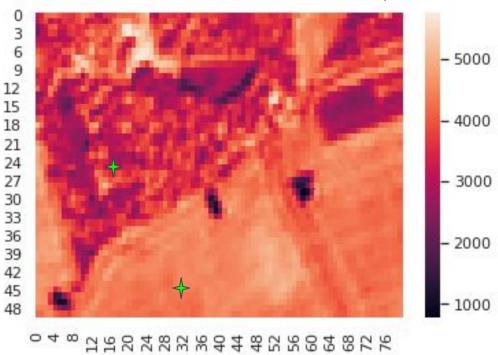
Approximation

Approxim

Note: Variations in data and time period in individual cases are mentioned separately



Area under focus (marked with crosses+)

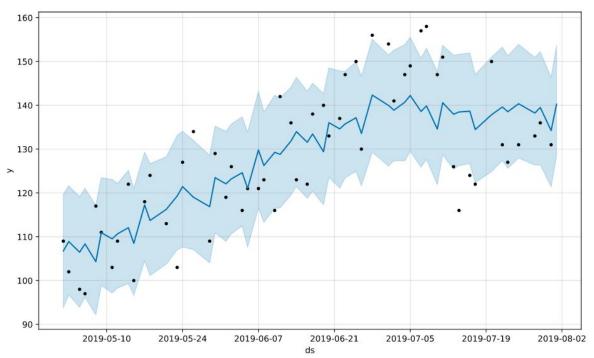




Methodology and data used

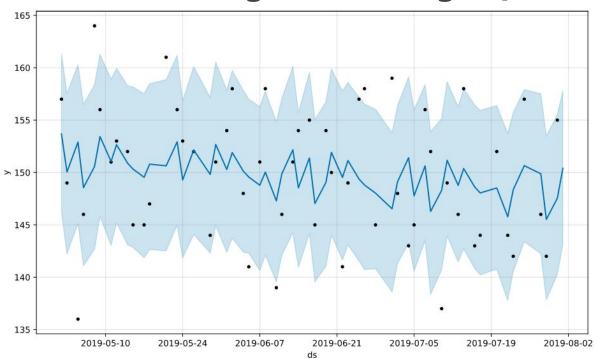
- Prophet by Meta (formerly Facebook)
 - Additive model used as there was no compounding factor adding up
 - o It has 4 major parts:
 - An in-built linear trend,
 - The seasonality is modeled using Fourier series ,and
 - Even accounts for weekly components using dummy variables
 - Can account of user provided holidays (essential for data easily changed by human intervention, eg shop sales)
- Sentinel 1
 - o Time period 01.01.2019 to 31.12.2019
 - Time period used for training: past 85 days
 - Forecasts obtained at an interval of every 15 days
 - Area considered: 80x50 pixel area of 30UXB (As shown in previous slide)

Input Time Series (Without ascending descending separation)



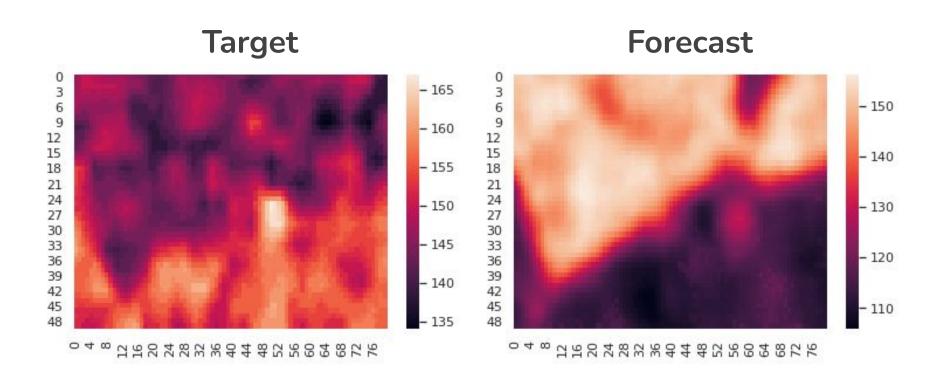
Pixel 45_32

Input Time Series (Without ascending descending separation)

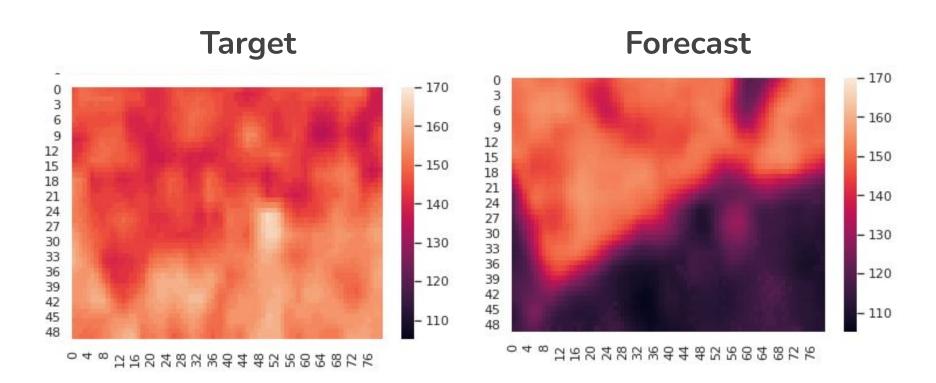


Pixel 25_16

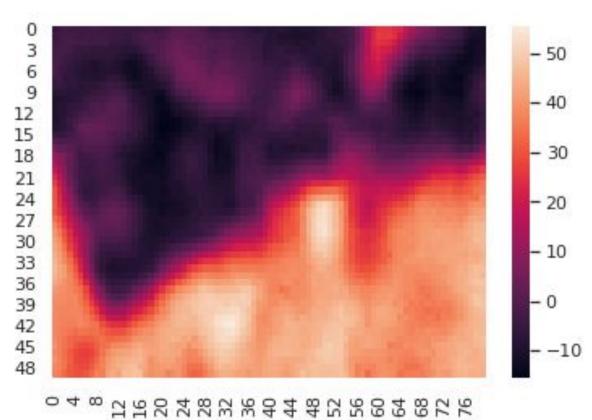
Results (01.08.2019)



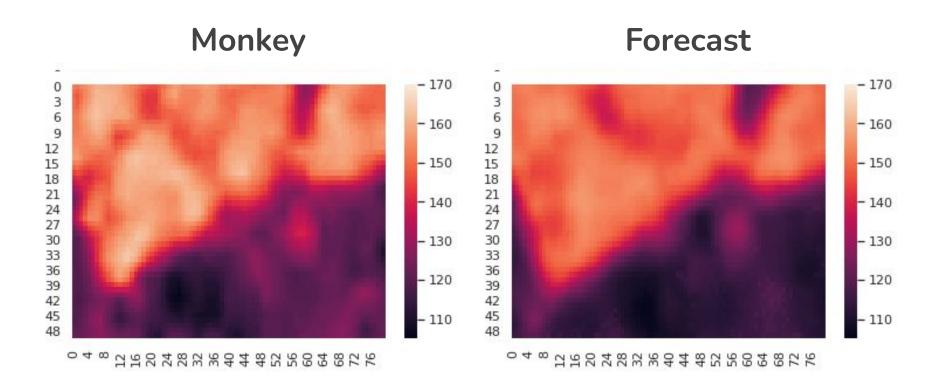
Results (01.08.2019)



Errors (01.08.2019)

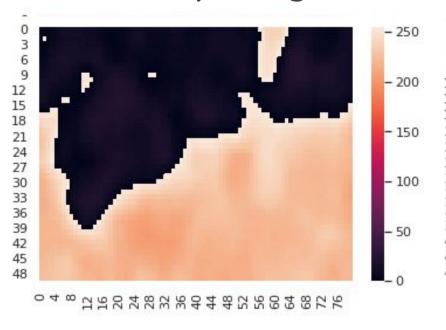


Results (01.08.2019)

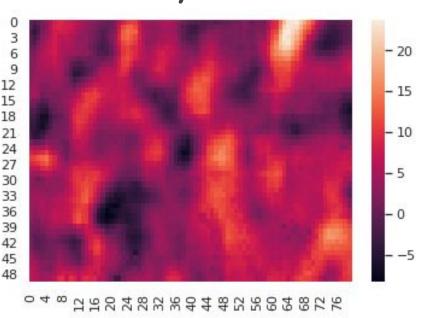


Errors (01.08.2019)

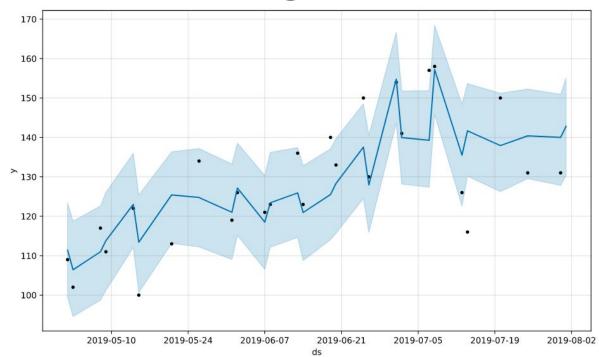




Monkey - Forecast

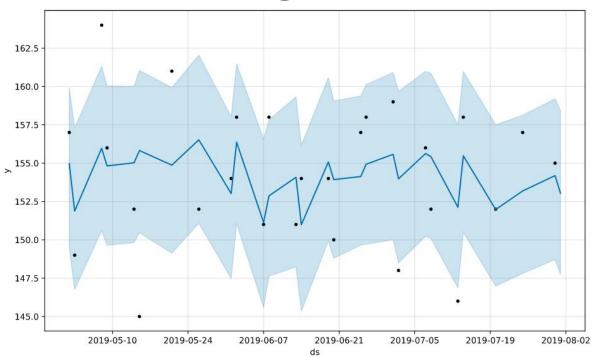


Input Time Series (01.08.2019) (Ascending Orbit only)

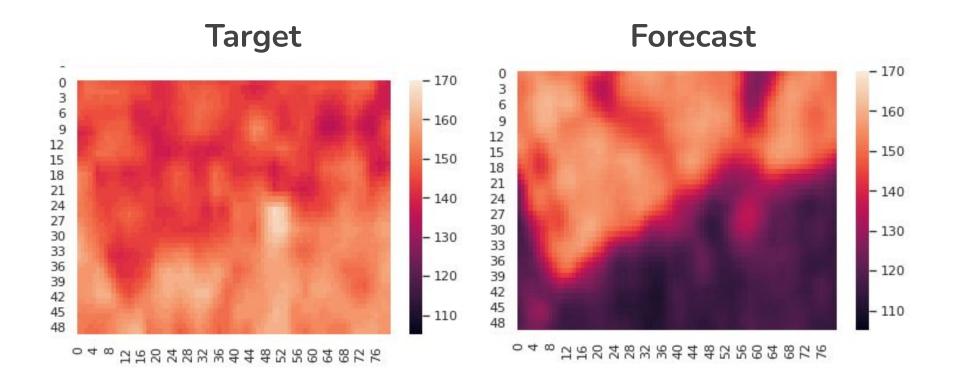


Pixel 45_32

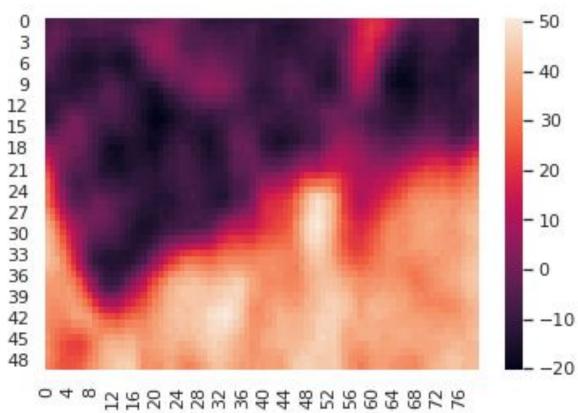
Input Time Series (01.08.2019) (Ascending Orbit only)



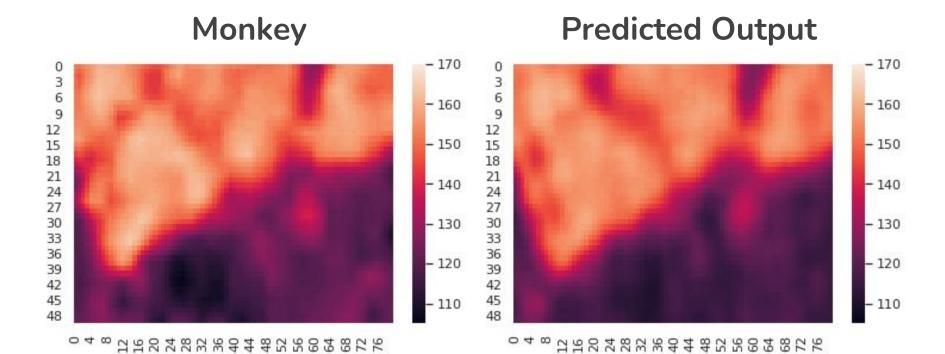
Results



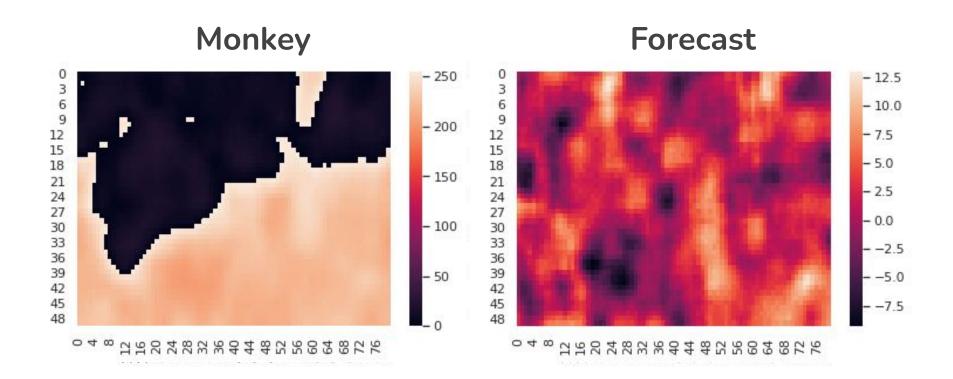
Errors (01.08.2019)



Results



Results





Methodology and data used

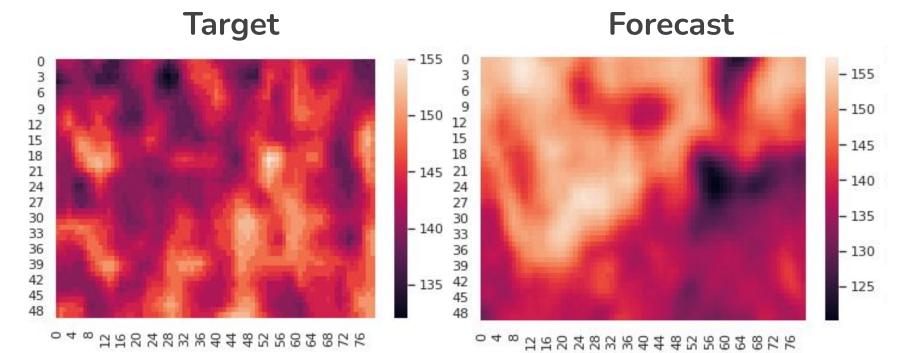
- <u>AutoArima</u> by Rob J. Hyndman et al.
 - Variation of the <u>Hyndman-Khandakar algorithm</u>
 - An ARIMA model is obtained by combining
 - unit root tests,
 - minimisation of the Akaike information criterion with correlation (AICc) ,and
 - Maximum likelihood estimation (MLE)

0

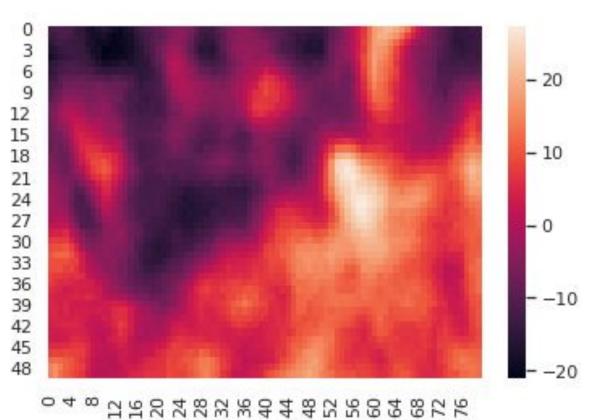
Sentinel 1

- Time period 01.01.2019 to 31.12.2019
- Time period used for training: past 85 days
- Forecasts obtained at an interval of every 15 days
- Area considered: 80x50 pixel area of 30UXB (As shown in previous slide)

Results (27.03.2019)



Errors (27.03.2019)



Results (27.03.2019)

- 165

- 160

- 155

- 150

- 145

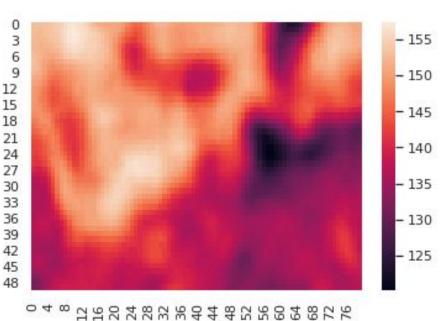
- 140

-135

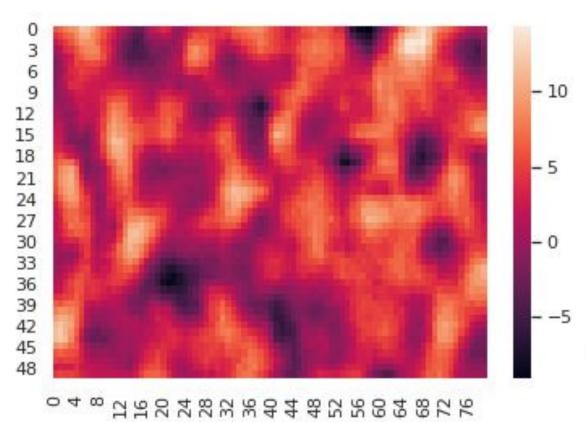
Monkey

0 6 9 12 15 18 21 24 27 30 33 36 39 42 45 $\begin{smallmatrix} 0 & 4 & 8 & 111 & 8 & 212$

Forecast



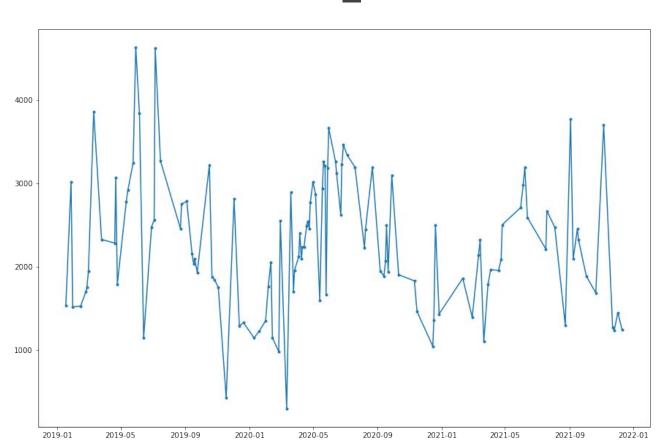
Errors (27.03.2019)



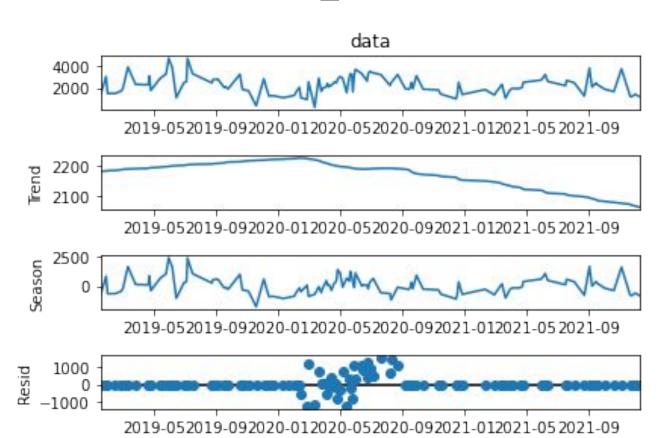




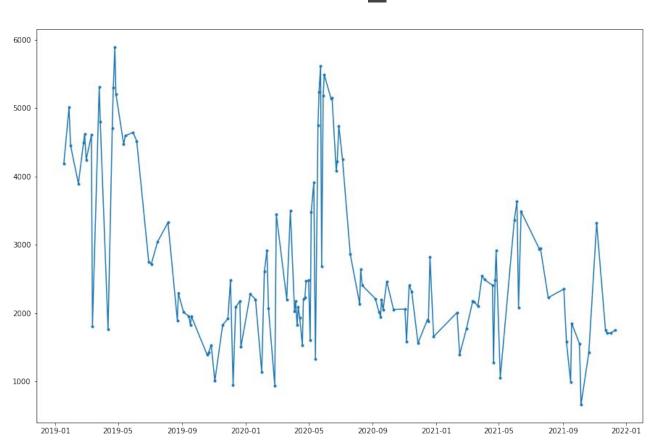
Band 08 25_16



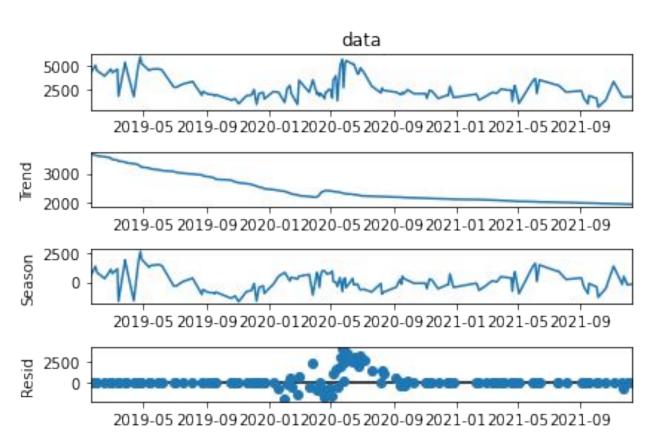
Band 08 25_16



Band 08 45_32



Band 08 45_32





Methodology and data used

- <u>Fawaz et al</u> conducted a review in Time Series Classification
 - End-to-end deep learning achieve the current SOTA for TSC with architectures such as CNNs and deep Residual Networks.
 - FCN, ResNets and Encoders are top performers (Ref fig below)
- Sentinel 2
 - Time period 01.01.2019 to 31.12.2021
 - Bands used:
 - Input: B02 to B08, B10 and, B11
 - Output: B08
 - Area: 80x50 pixel area of 30UXB

Themes (#)	MLP	FCN	ResNet	Encoder	MCNN	t-LeNet	MCDCNN	Time-CNN	TWIESN
DEVICE (6)	0.0	50.0	83.3	0.0	0.0	0.0	0.0	0.0	0.0
ECG (7)	14.3	71.4	28.6	42.9	0.0	0.0	14.3	0.0	0.0
IMAGE (29)	6.9	34.5	48.3	10.3	0.0	0.0	6.9	10.3	0.0
MOTION (14)	14.3	28.6	71.4	21.4	0.0	0.0	0.0	0.0	0.0
SENSOR (16)	6.2	37.5	75.0	31.2	6.2	6.2	6.2	0.0	12.5
SIMULATED (6)	0.0	33.3	100.0	33.3	0.0	0.0	0.0	0.0	0.0
SPECTRO (7)	14.3	14.3	71.4	0.0	0.0	0.0	0.0	28.6	28.6

Table 4: Deep learning algorithms' performance grouped by themes. Each entry is the percentage of dataset themes an algorithm is most accurate for. Bold indicates the best model.

Length	MLP	FCN	ResNet	Encoder	MCNN	t-LeNet	MCDCNN	Time-CNN	TWIESN
<81	5.43	3.36	2.43	2.79	8.21	8.0	3.07	3.64	5.5
81-250	4.16	1.63	1.79	3.42	7.89	8.32	5.26	4.47	5.53
251-450	3.91	2.73	1.64	3.32	8.05	8.36	6.0	4.68	4.91
451-700	4.85	2.69	1.92	3.85	7.08	7.08	5.62	4.92	4.31
701-1000	4.6	1.9	1.6	3.8	7.4	8.5	5.2	6.0	4.5
>1000	3.29	2.71	1.43	3.43	7.29	8.43	4.86	5.71	6.0

Table 5: Deep learning algorithms' average ranks grouped by the datasets' length. Bold indicates the best model.

CNN architecture

yer (type)	Output Shape	Param #
out_1 (InputLayer)	[(None, 9, 1)]	0
nv1d (Conv1D)	(None, 9, 128)	1152
tch_normalization (BatchN malization)	(None, 9, 128)	512
tivation (Activation)	(None, 9, 128)	0
nv1d_1 (Conv1D)	(None, 9, 256)	164096
<pre>ch_normalization_1 (Batc rmalization)</pre>	(None, 9, 256)	1024
ivation_1 (Activation)	(None, 9, 256)	0
v1d_2 (Conv1D)	(None, 9, 128)	98432
ch_normalization_2 (Batc rmalization)	(None, 9, 128)	512
ivation_2 (Activation)	(None, 9, 128)	0
bal_average_pooling1d (G alAveragePooling1D)	(None, 128)	0
se (Dense)	(None, 1)	129

Results

```
Epoch 1/500
Epoch 2/500
                                             12171/12171 [=========]
                     66s 5ms/step - loss: 1024646.1250 - mae: 807.0136 Epoch 138/500
Epoch 3/500
                                             67s 6ms/step - loss: 960758.3750 - mae: 760.6694
66s 5ms/step - loss: 1012440.8125 - mae: 800.1705 Epoch 139/500
Epoch 4/500
                                             66s 5ms/step - loss: 1005781.0625 - mae: 796.0993 Epoch 140/500
12171/12171 [=========]
Epoch 5/500
                                             - 67s 6ms/step - loss: 960714.2500 - mae: 760.4146
                    - 66s 5ms/step - loss: 1002032.1250 - mae: 793.4509 Epoch 141/500
12171/12171 [=========]
Epoch 6/500
                                             12171/12171 [=========]
                     65s 5ms/step - loss: 999194.8125 - mae: 791.3301
                                             Epoch 142/500
Epoch 7/500
                                             67s 6ms/step - loss: 960473.2500 - mae: 760.0776
Epoch 143/500
Epoch 8/500
                                             12171/12171 [==========
                                                                   67s 6ms/step - loss: 960372.6250 - mae: 760.0784
67s 5ms/step - loss: 994671.4375 - mae: 787.7321
                                             Epoch 144/500
Epoch 9/500
                                             12171/12171 [==========
                                                                   67s 6ms/step - loss: 960246.0000 - mae: 760.1436
66s 5ms/step - loss: 993262.4375 - mae: 786.6482
                                             Epoch 145/500
Epoch 10/500
                                             12171/12171 [===========
                                                                   68s 6ms/step - loss: 960347.7500
Epoch 146/500
Epoch 11/500
                                             - 68s 6ms/step - loss: 960318.8750 - mae: 760.1035
Epoch 147/500
                                             12171/12171 [========]
                                                                  - 68s 6ms/step - loss: 960267.0000 - mae: 760.0806
12171/12171 [===========]
                     66s 5ms/step - loss: 988880.0625 - mae: 783.6118
Epoch 13/500
                                             Epoch 149/500
Epoch 14/500
```

Epochs 137-149

Observations

- Data values are 10³
- MAE and MSE approaches 10³
- Errors change saturates in 3rd epoch

Future Endeavors

- Z-normalize data, as suggested by Fawaz et al.
- Encoders might be worthwhile to run
- Statistical models like SARIMAX are easier to interpret so should be used as baseline models
- Some good background reading in this direction are:
 - Deep learning for time series classification: a review
 - <u>Time Series Forecasting With Deep Learning: A Survey</u>
 - o <u>N-BEATS</u>
 - o Forecasting: Principles and Practice

