

Supervised clustering of time series using SHAP values

Summary

In this project you will study the performance of supervised clustering of time series using SHAP values. This approach will be applied to clustering financial data.

References

- <https://www.aidancooper.co.uk/supervised-clustering-shap-values>
- Aidan Cooper, Orla Doyle and Alison Bourke, 2022. Supervised clustering for subgroup discovery: An application to COVID-19 symptomatology. Communications in Computer and Information Science.
- João A. Bastos and Jorge Caiado, 2021. On the classification of financial data with domain agnostic features. International Journal of Approximate Reasoning 138, 1-11.

Supervisor

João A. Bastos