

5 designs and 5 iterations and 3 granularities all of whose categories change

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1 *Simulation design*

```
t = 300
n <- seq(0, t, 1)
g1 <- n %% 2
g2 <- n %% 3
g3 <- n %% 5
mu1 = c(0, 0)
mu21= c(2, 0, 0)
mu22 = c(0, 2, 0)
mu23 = c(0, 0, 2)
mu3 = c(0, 0, 0, 0, 0)
```

Three circular granularities g1, g2 and g3 are considered with levels 2, 3 and 5 respectively. Many time series with 300 observations are created using the five designs below, each of which is iterated five times. We anticipate to have 3 clusters, each with five time series conforming to the same design, once we execute the clustering.

2 *Distance computation*

- 1) wpd for three granularities computed and then distance between designs are computed by computing the euclidean distances between them - gran as variables, designs across rows and cell values as wpd.
- 2) Robust scaling done for each customer and then JSD is computed between same categories for a granularity.

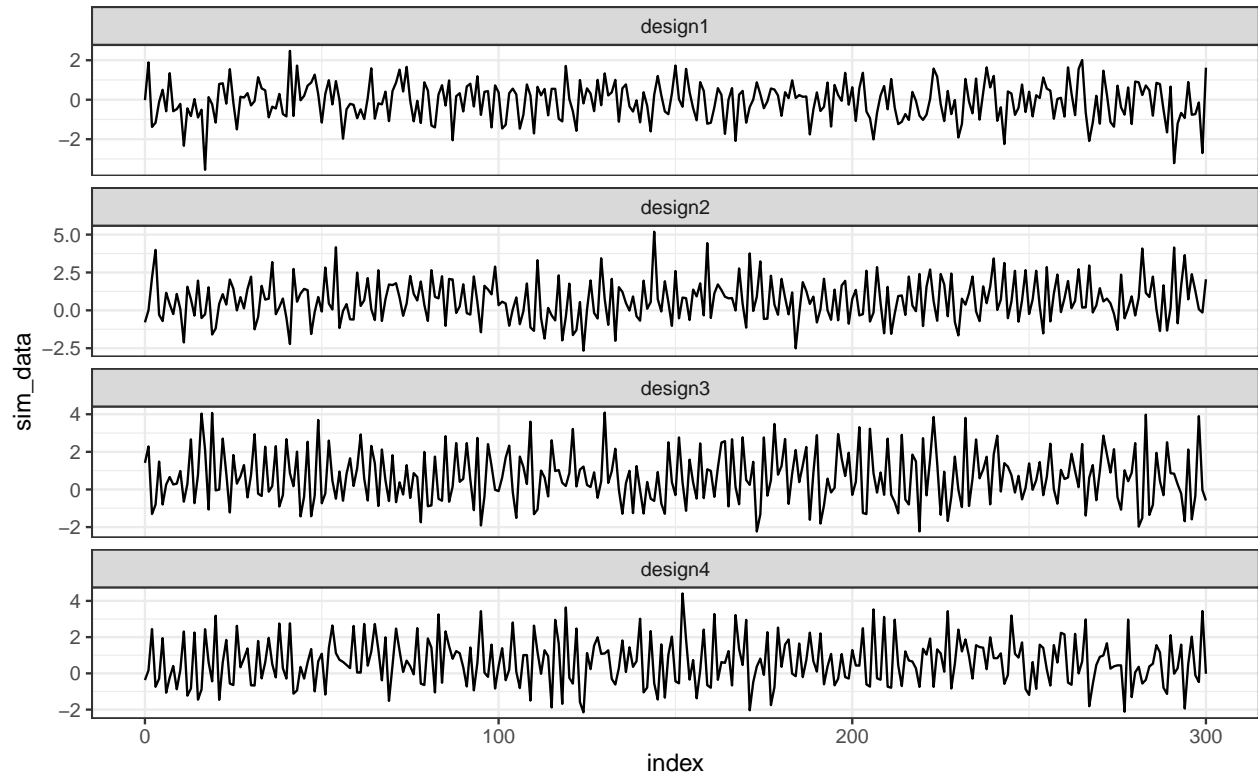
3 *Granularities design*

4 *Simulate data*

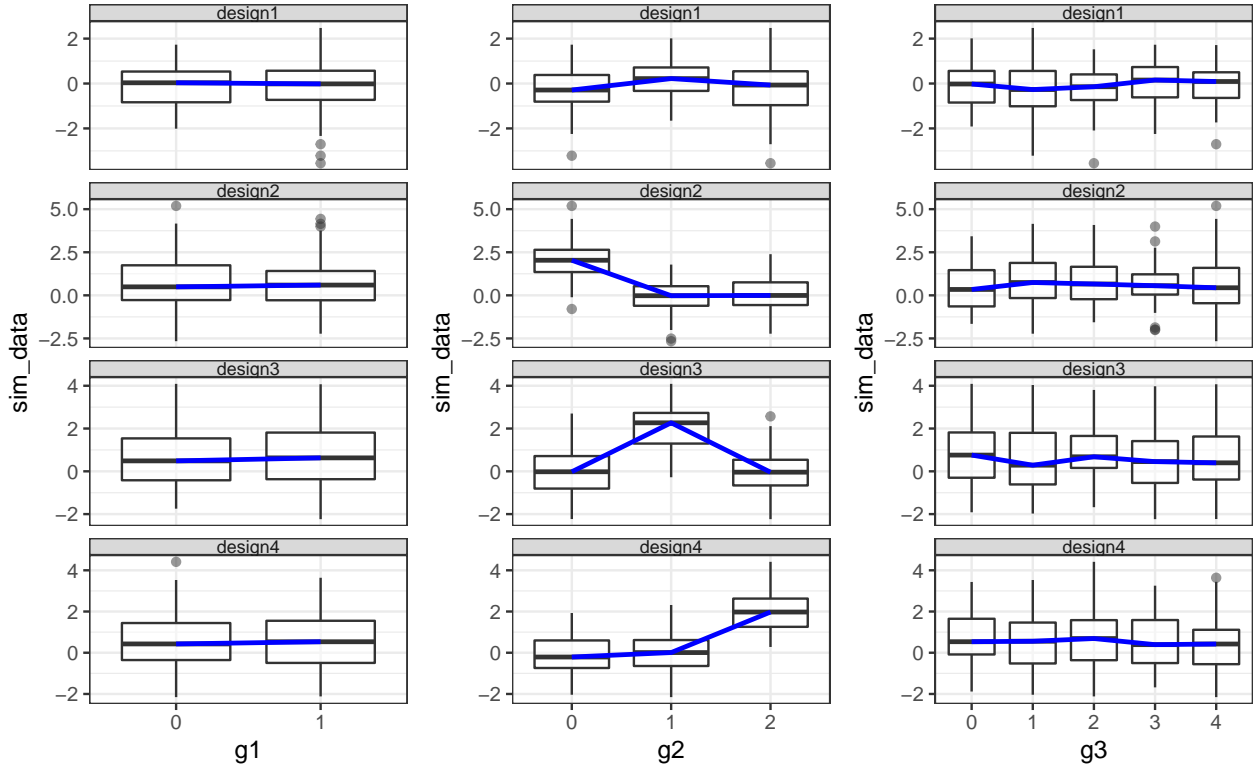
```
## # A tibble: 1,204 x 6
##   index    g1    g2    g3 design sim_data
##   <dbl> <dbl> <dbl> <dbl> <chr>    <dbl>
## 1     0     0     0     0 design1 -0.0218
## 2     0     0     0     0 design2 -0.793
## 3     0     0     0     0 design3  1.41
## 4     0     0     0     0 design4 -0.370
## 5     1     1     1     1 design1  1.89
## 6     1     1     1     1 design2  0.00233
```

```
## 7      1      1      1      1 design3 2.29
## 8      1      1      1      1 design4 0.169
## 9      2      0      2      2 design1 -1.38
## 10     2      0      2      2 design2 2.16
## # ... with 1,194 more rows
```

5 *Plot raw data*



6 Plot distribution across granularities



7 Iterate designs

```
## # A tibble: 6,020 x 8 [1]
## # Key:   customer_id [20]
##   seed_id index    g1    g2    g3 design  sim_data customer_id
##   <chr>   <dbl> <dbl> <dbl> <dbl> <chr>    <dbl> <chr>
## 1 1         0      0      0      0 design1  0.586 design1-1
## 2 1         1      1      1      1 design1  0.709 design1-1
## 3 1         2      0      2      2 design1 -0.109 design1-1
## 4 1         3      1      0      3 design1 -0.453 design1-1
## 5 1         4      0      1      4 design1  0.606 design1-1
## 6 1         5      1      2      0 design1 -1.82  design1-1
## 7 1         6      0      0      1 design1  0.630 design1-1
## 8 1         7      1      1      2 design1 -0.276 design1-1
## 9 1         8      0      2      3 design1 -0.284 design1-1
## 10 1        9      1      0      4 design1 -0.919 design1-1
## # ... with 6,010 more rows
```

8 Cluster designs: distance using wpd

```
##           Reference
## Prediction design1 design2 design3 design4
## design1         5      0      0      0
## design2         0      2      1      2
## design3         0      2      1      1
## design4         0      1      3      2
```

9 *Cluster designs: distance using js distance between categories (robust scaling)*

```
##           Reference
## Prediction design1 design2 design3 design4
##   design1      5      0      0      0
##   design2      0      5      0      0
##   design3      0      0      5      0
##   design4      0      0      0      5
```

10 *Cluster designs: distance using js distance between categories (nqt)*

```
##           Reference
## Prediction design1 design2 design3 design4
##   design1      5      0      0      0
##   design2      0      5      0      0
##   design3      0      0      5      0
##   design4      0      0      0      5
```