

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

Sayani Gupta

15/09/2021

1 *Simulation design*

```
t = 300
n <- seq(0, t, 1)
g1 <- n %% 2
g2 <- n %% 3
g3 <- n %% 5
# mu1= c(0, 2)
# mu2 = c(7, 5, 1)
# mu3 = c(1, 2, 5, 3, 1)

mu1= c(0, 2)
mu2 = c(2, 1, 0)
mu3 = c(0, 1, 2, 1, 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.

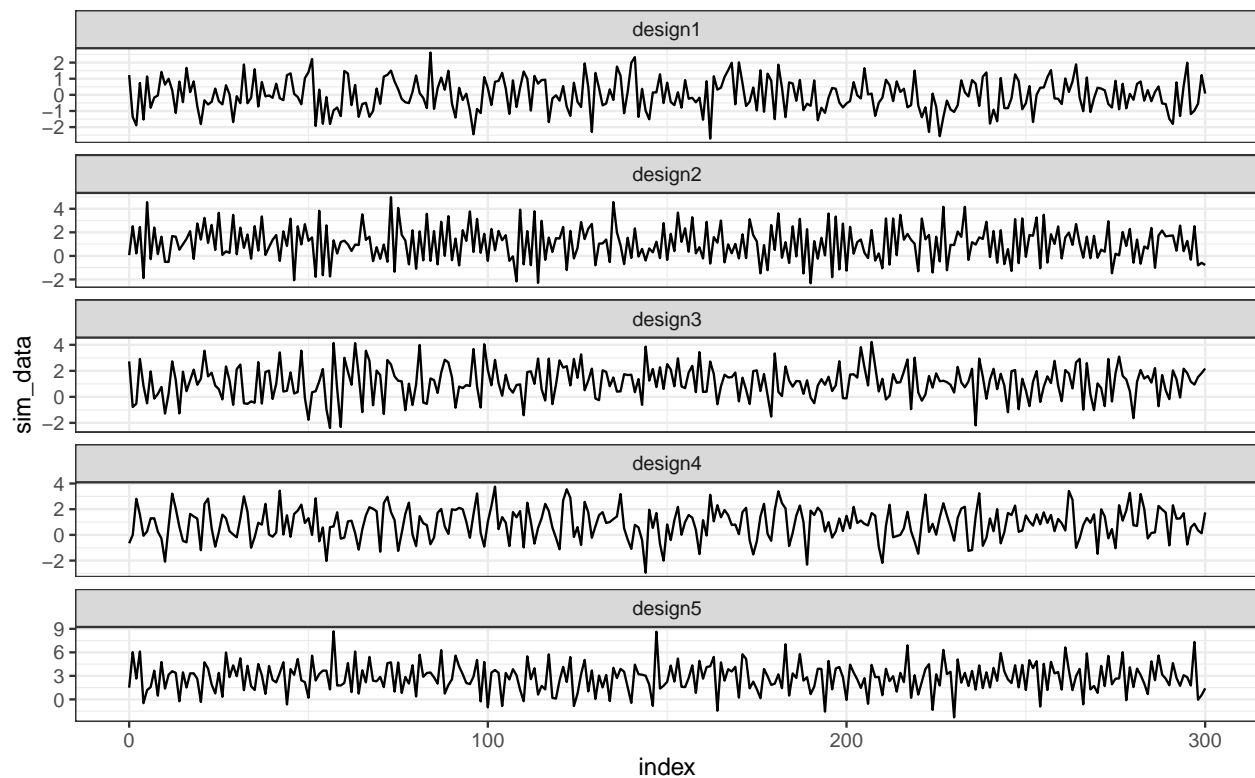
3 *Granularities design*

design	g1	g2	g3
design-1	no	no	no
design-2	yes	no	no
design-3	no	yes	no
design4	no	no	yes
design5	yes	yes	yes

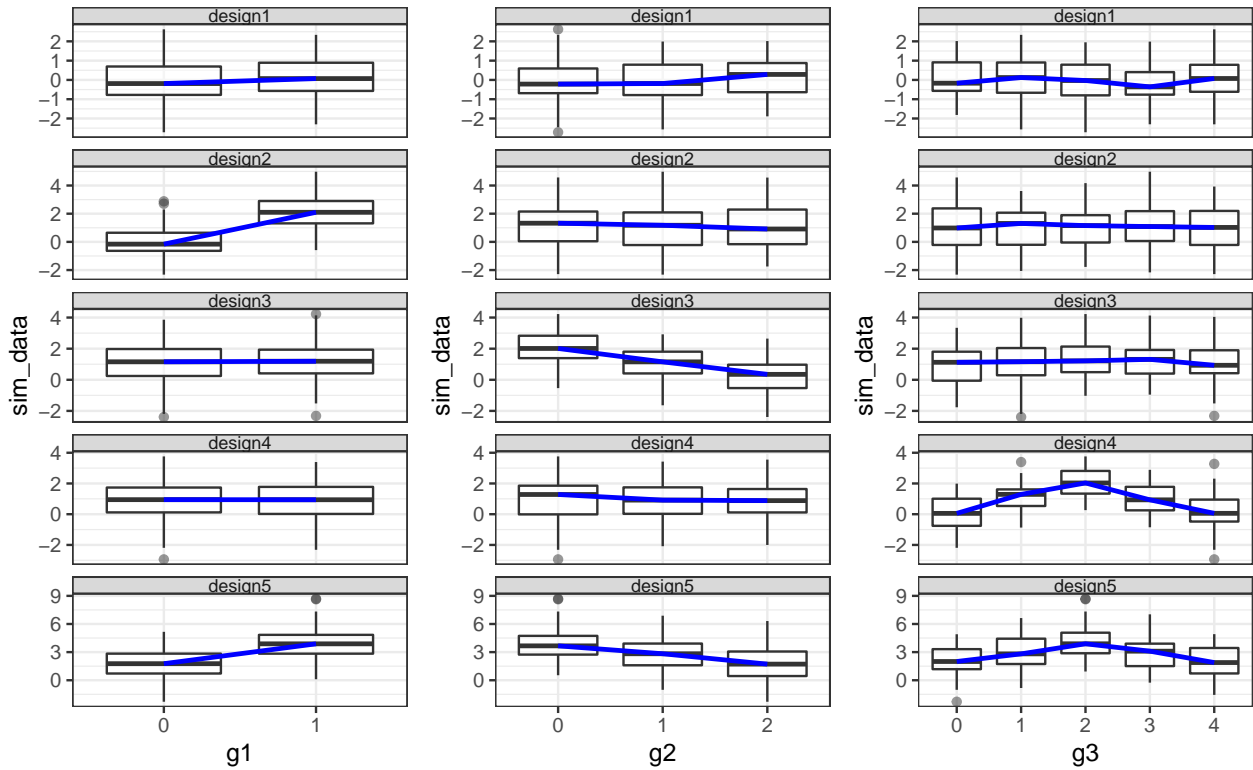
4 *Simulate data*

```
## # A tibble: 1,505 x 6
##   index    g1    g2    g3 design  sim_data
##   <dbl> <dbl> <dbl> <dbl> <chr>    <dbl>
## 1     0     0     0     0 design1  1.23
## 2     0     0     0     0 design2  0.0635
## 3     0     0     0     0 design3  2.73
## 4     0     0     0     0 design4 -0.651
## 5     0     0     0     0 design5  1.49
## 6     1     1     1     1 design1 -1.38
## 7     1     1     1     1 design2  2.52
## 8     1     1     1     1 design3 -0.779
## 9     1     1     1     1 design4 -0.00968
## 10    1     1     1     1 design5  6.03
## # ... with 1,495 more rows
```

5 *Plot raw data*



6 Plot distribution across granularities



7 Iterate designs

```
## # A tibble: 7,525 x 8 [1]
## # Key:      customer_id [25]
##   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 7,515 more rows
```

8 Cluster designs: distance using wpd

```
##           Reference
## Prediction design1 design2 design3 design4 design5
## design1         5     0     0     0     0
## design2         0     5     0     0     0
## design3         0     0     5     0     0
## design4         0     0     0     5     0
```

```
##      design5      0      0      0      0      5
```

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

```
##              Reference
## Prediction design1 design2 design3 design4 design5
##      design1      5      0      0      0      0
##      design2      0      5      0      0      0
##      design3      0      0      5      0      0
##      design4      0      0      0      5      0
##      design5      0      0      0      0      5
```

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

```
##              Reference
## Prediction design1 design2 design3 design4 design5
##      design1      5      0      0      0      0
##      design2      0      5      0      0      0
##      design3      0      0      5      0      0
##      design4      0      0      0      5      0
##      design5      0      0      0      0      5
```