

CS F320 – Foundations of Data Science – Assignment #2
Multivariate Time Series Analytics
Weightage 20% Submission Deadline: 08th December 2021

Objective:

The objective of this assignment is to understand Multivariate Time Series Analytics (MVTs) and its associated challenges. You are required to do the following:

1. Identify 10 different applications of multivariate time series analytics
2. Choose one application to implement and do the following:
 - a. Clearly define the problem
 - b. Identify dataset
 - c. Apply regression, classification, or clustering on the MVTs data as per requirement of the problem

Theoretical rigor and understanding will fetch you credits. Good implementation of algorithms/techniques will also help you in scoring well.

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