Dictionary Methods for Time Series Classification and Regression

A Hands-on Introduction to Time Series Classification and Regression

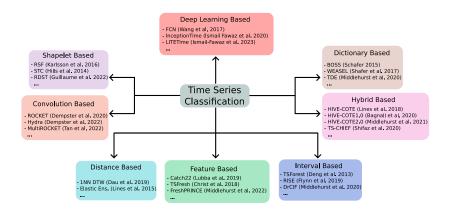
Ali Ismail-Fawaz

MSD, IRIMAS, Université de Haute-Alsace, Mulhouse France

ACM SIGKDD International Conference on Knowledge Discovery and Data Mining 2024



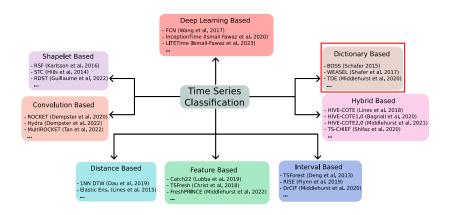
Taxonomy of methods



Middlehurst, M., Schäfer, P., & Bagnall, A. (2024). Bake off redux: a review and experimental evaluation of recent time series classification algorithms. Data Mining and Knowledge Discovery, 1-74.



Taxonomy of methods

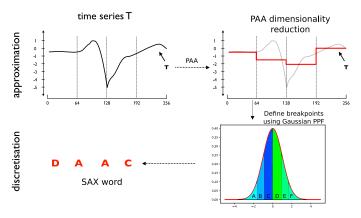


Middlehurst, M., Schäfer, P., & Bagnall, A. (2024). Bake off redux: a review and experimental evaluation of recent time series classification algorithms. Data Mining and Knowledge Discovery, 1-74.



Dictionary Methods: Symbols Approximation

SAX: Symbolic Aggregate approXimation

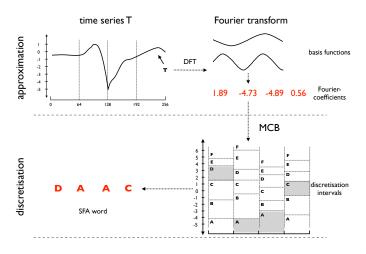


Lin, Jessica, et al. "Experiencing SAX: a novel symbolic representation of time series." Data Mining and knowledge discovery 15 (2007): 107-144.



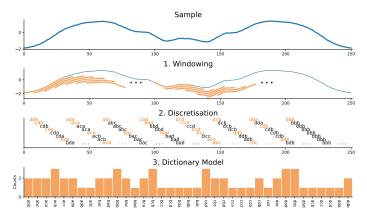
Dictionary Methods: Symbols Approximation

SFA: Symbolic Fourier Approximation



Schäfer, Patrick, and Mikael Högqvist. "SFA: a symbolic fourier approximation and index for similarity search in high dimensional datasets." Proceedings of the 15th international conference on extending database technology. 2012. according to the 15th international conference on extending database technology.

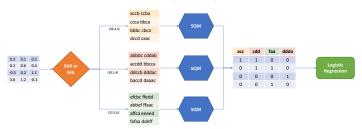
The BOSS



Schäfer, Patrick. "The BOSS is concerned with time series classification in the presence of noise." Data Mining and Knowledge Discovery 29 (2015): 1505-1530..

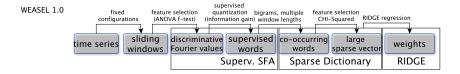


Multiple Representations Sequence Miner (MrSQM)



- Nguyen, Thach Le, and Georgiana Ifrim. "Fast time series classification with random symbolic subsequences." Advanced Analytics and Learning on Temporal Data: 7th ECML PKDD Workshop, AALTD 2022
- Nguyen, Thach Le, and Georgiana Ifrim. "MrSQM: Fast time series classification with symbolic representations." arXiv preprint arXiv:2109.01036 (2021).

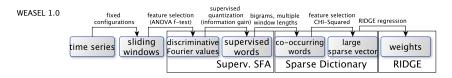
WEASELv1.0 and WEASELv2.0

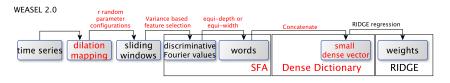


- Schäfer, Patrick, and Ulf Leser. "Fast and accurate time series classification with weasel." Proceedings of the 2017 ACM on Conference on Information and Knowledge Management. 2017.
- Schäfer, Patrick, and Ulf Leser. "WEASEL 2.0: a random dilated dictionary transform for fast, accurate and memory constrained time series classification." Machine Learning 112.12 (2023): 4763-4788.



WEASELv1.0 and WEASELv2.0





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Lets code!

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https:

//github.com/aeon-toolkit/aeon-tutorials/tree/main/KDD-2024/Notebooks/part6_dictionary_based.ipynb

https://msd-irimas.github.io/pages/dl4tsc/

