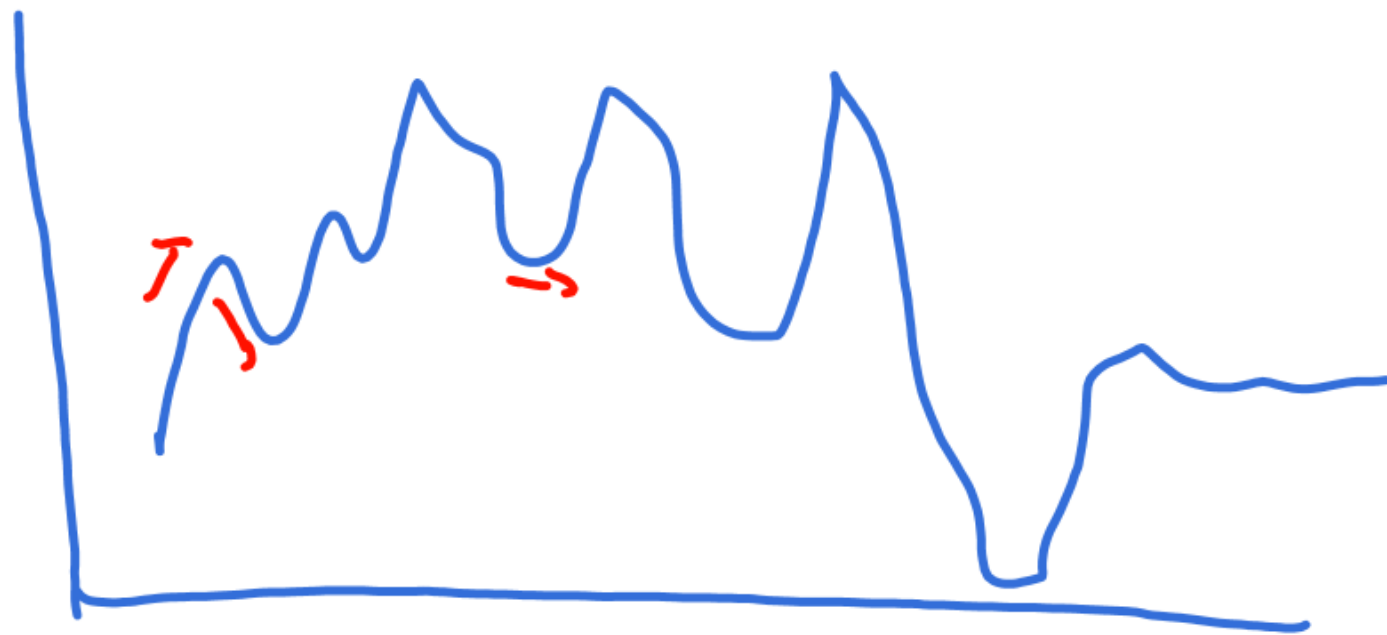


- \* Preprocess / Smoother

## \* Feature Selection

- \* Try different classifiers

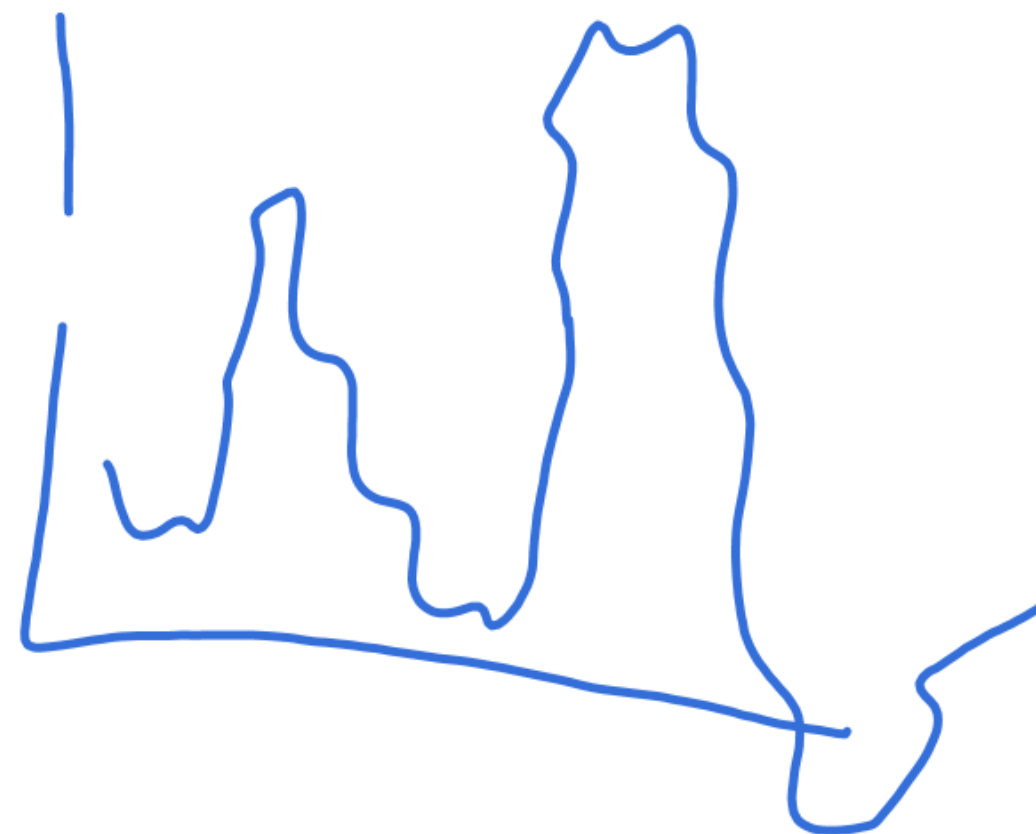
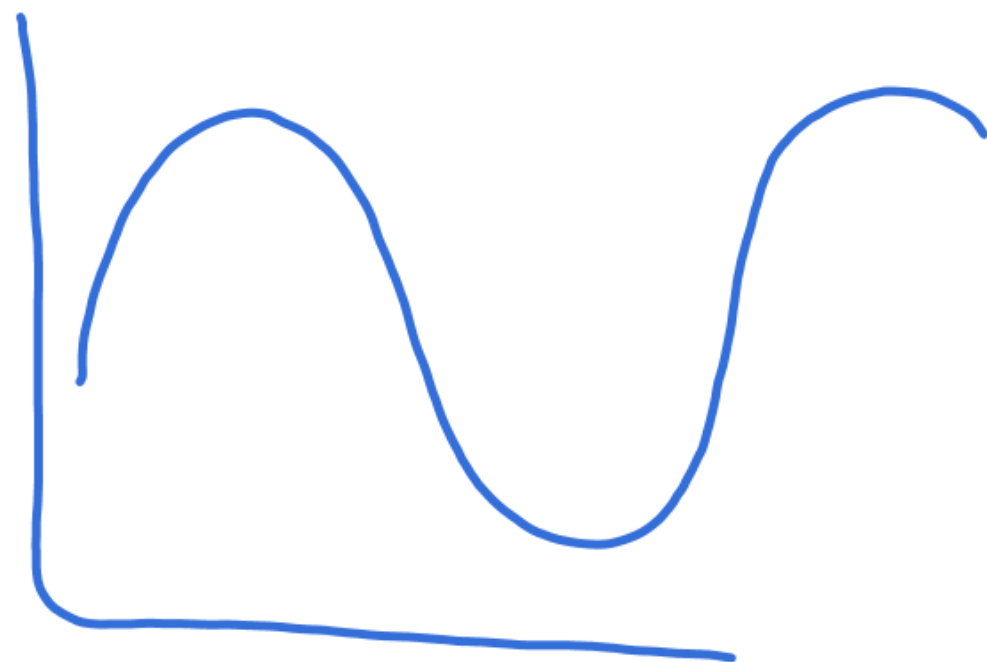


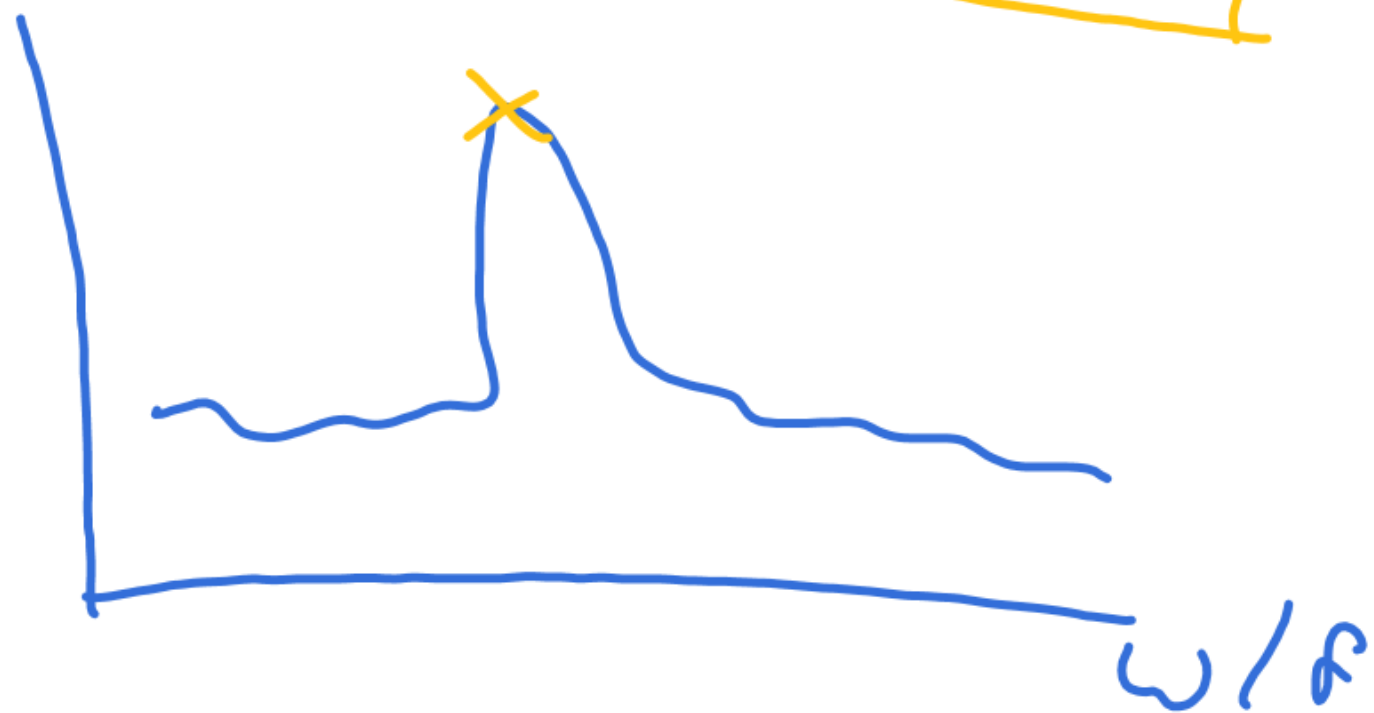
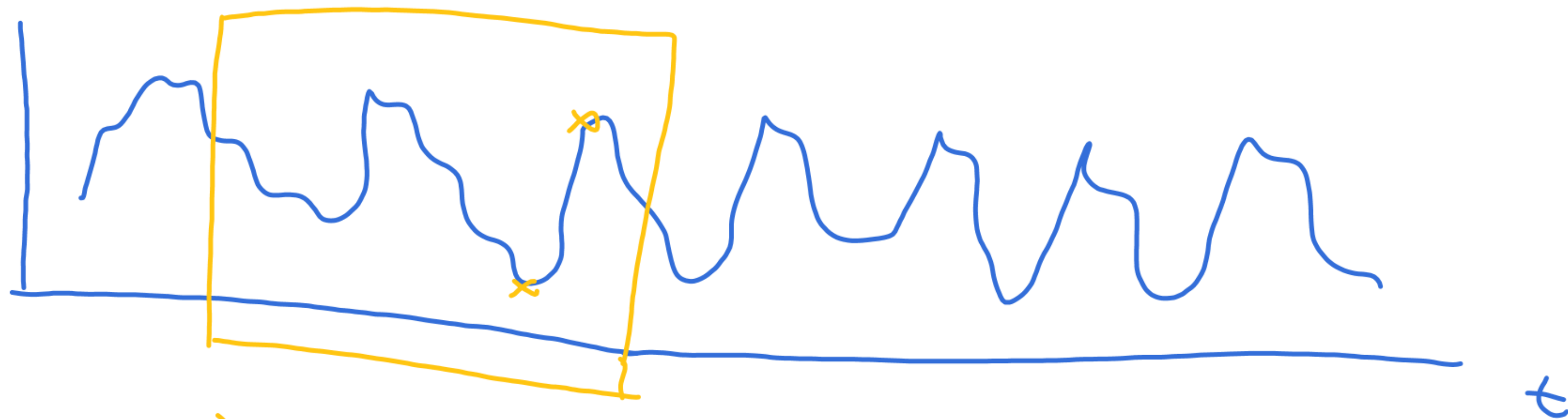
Naive Bayes:

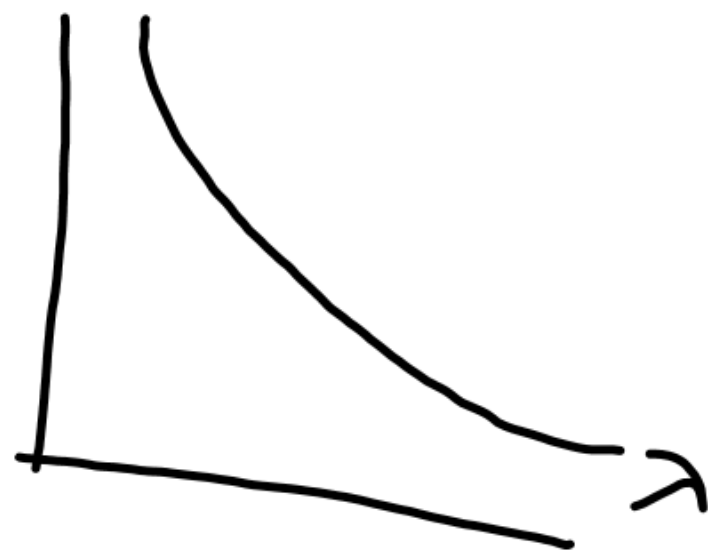
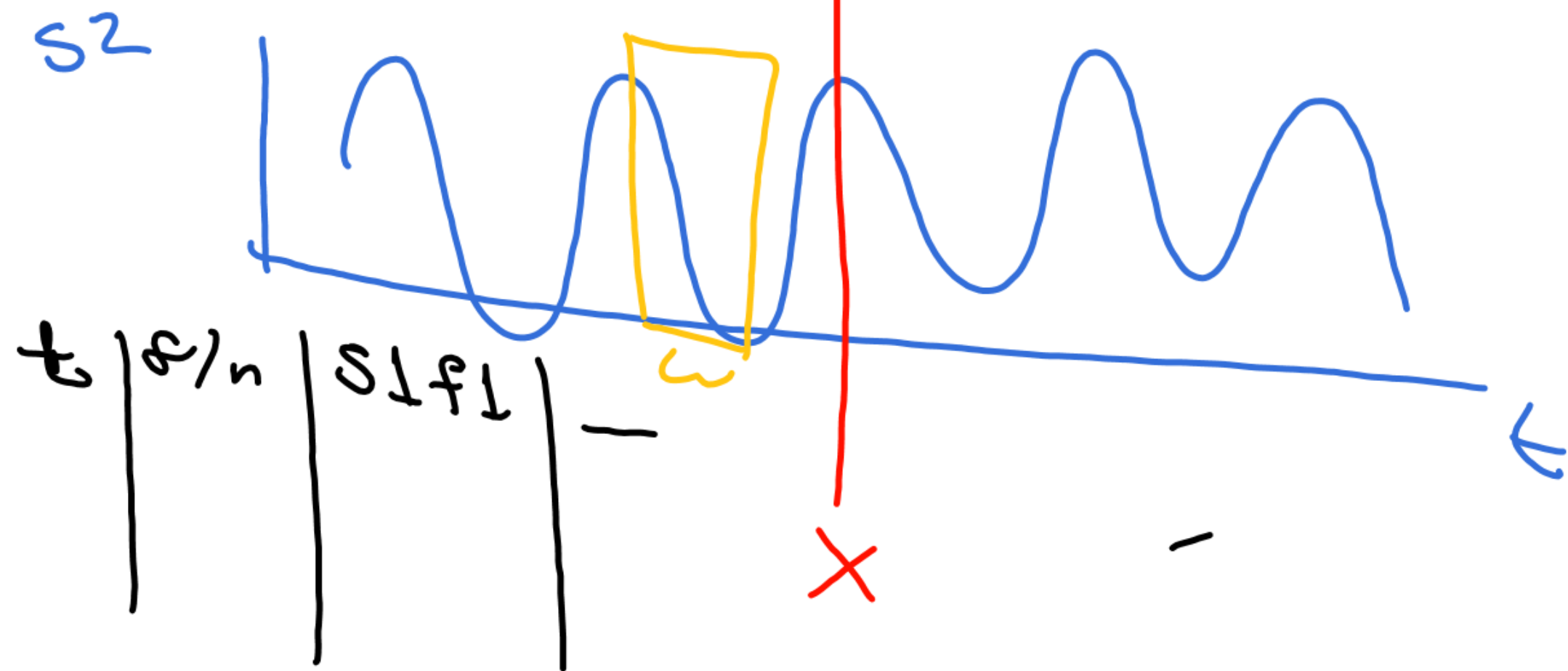
$$P(c|x) \propto P(c|x_1) \cdot P(c|x_2) \cdot \dots \cdot P(c|x_m)$$

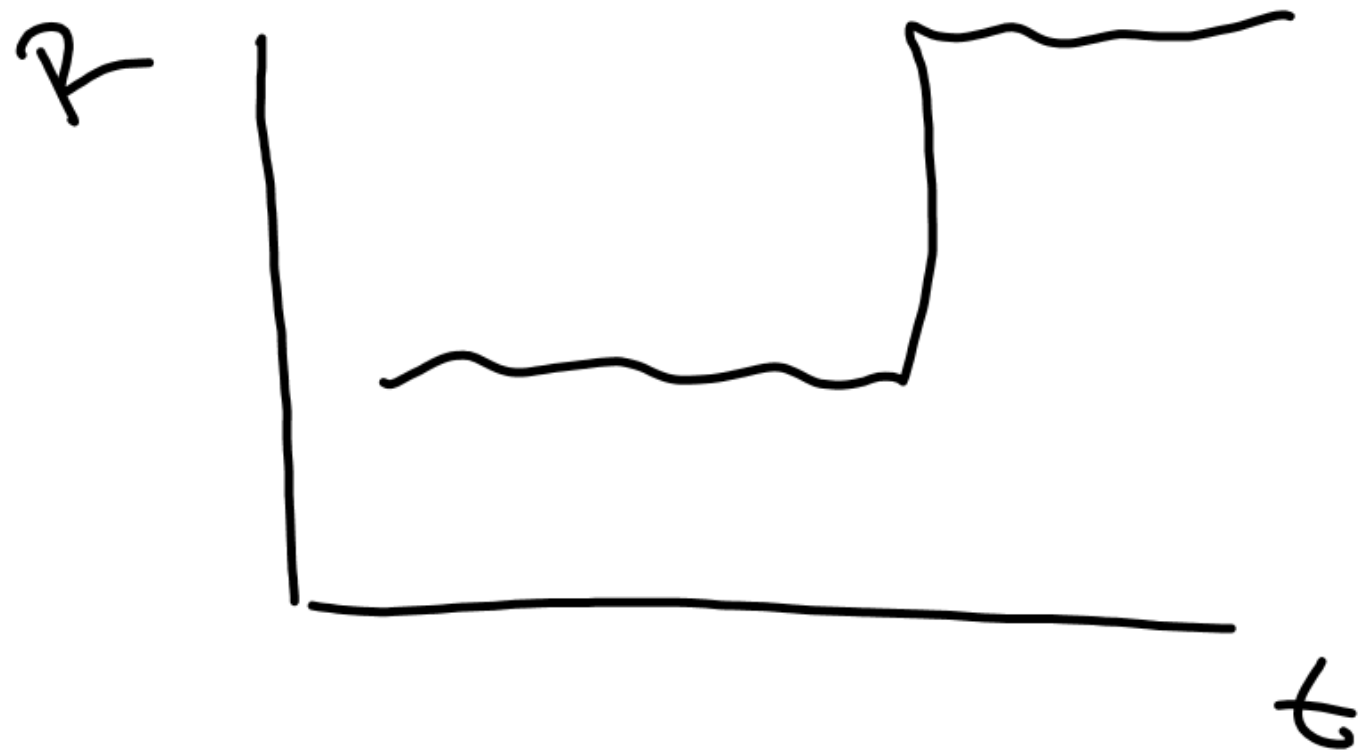


Independence of  
features !









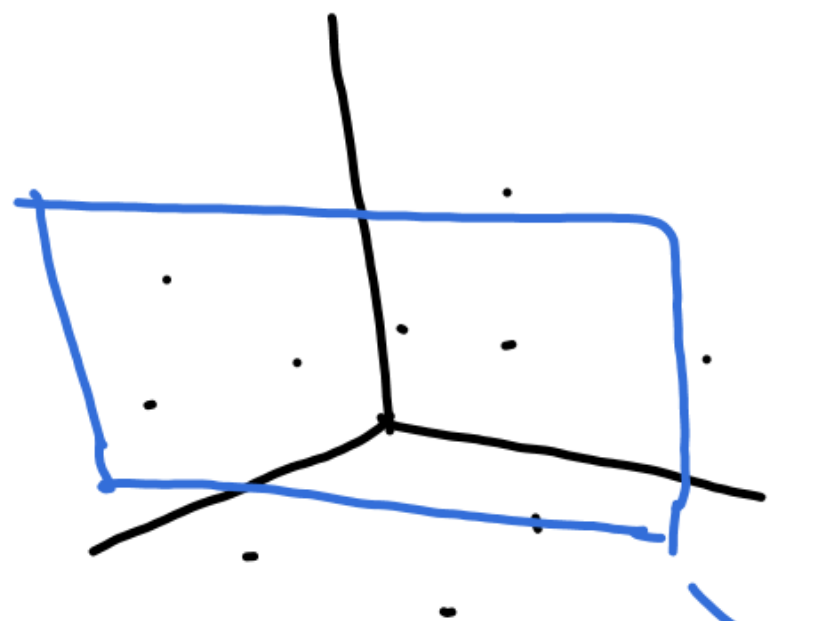
# Chemometrics

⇒ PLS Partial Least Squares  
Projection to Latent Structures

# PCA

$(X, Y)$

$$X = \left( x_1 \mid x_2 \mid \dots \mid x_m \right)$$

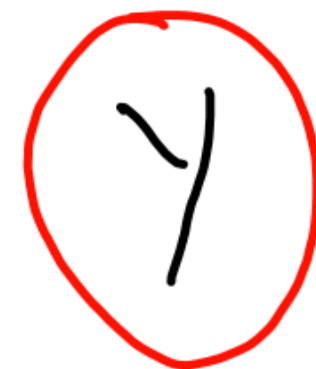
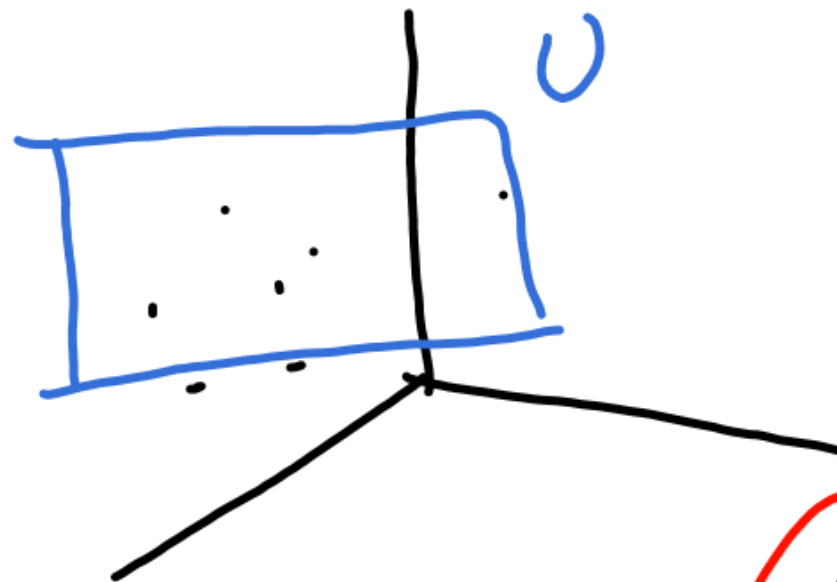
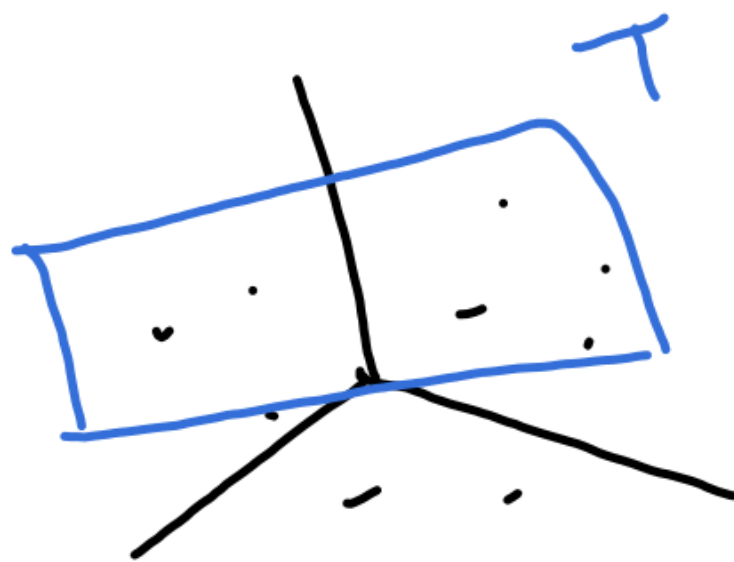


$$\text{eigenVec}(\text{COV}(X))$$

$X_{\text{pca}}$



# PLS



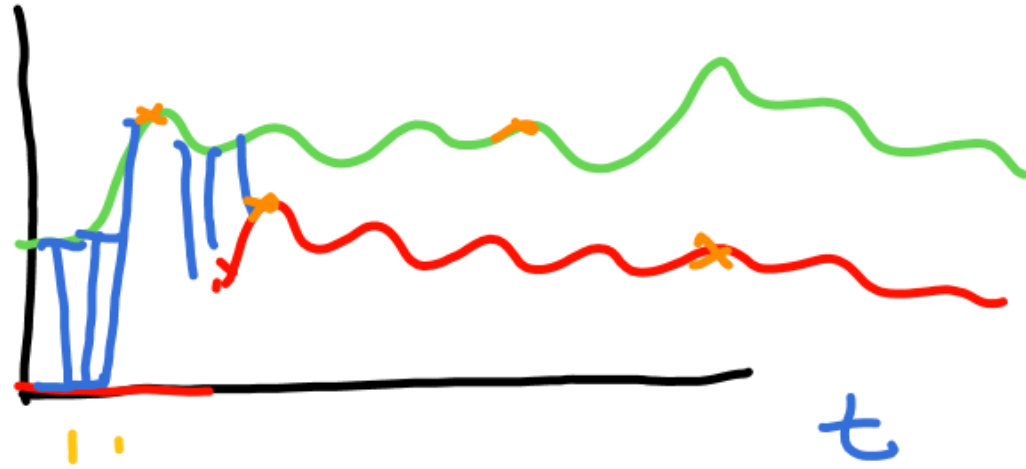
$\Rightarrow$  Y can be matrix

\* Find T, U  
such that

$$Y \approx f(X)$$

$$\text{cov}(T, T) \cdot \text{cov}(U, U) \cdot \underbrace{\text{cov}(T, U)}$$

# How to compare time series?



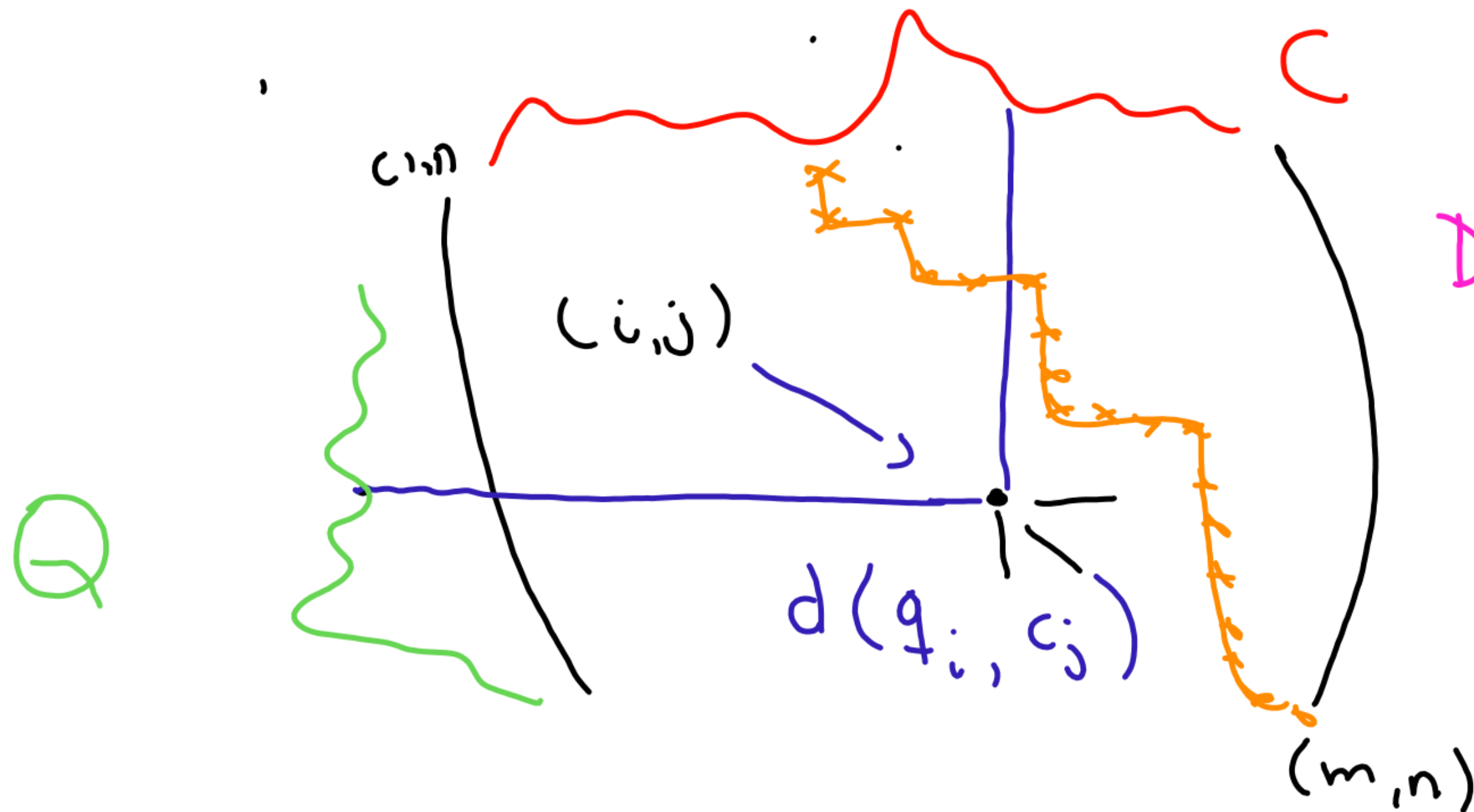
- Amplitudes

- F. Transform

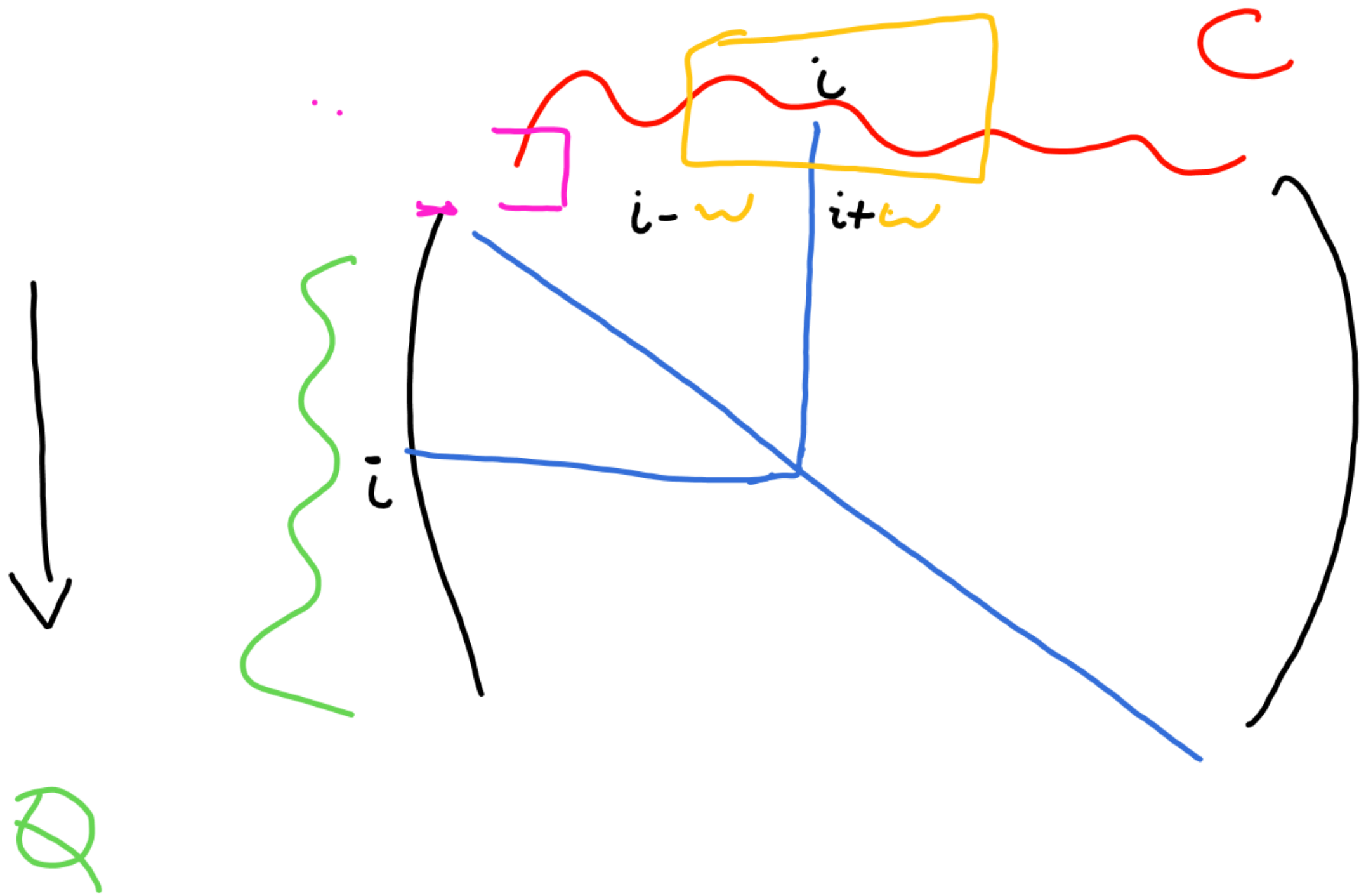
- Shifts

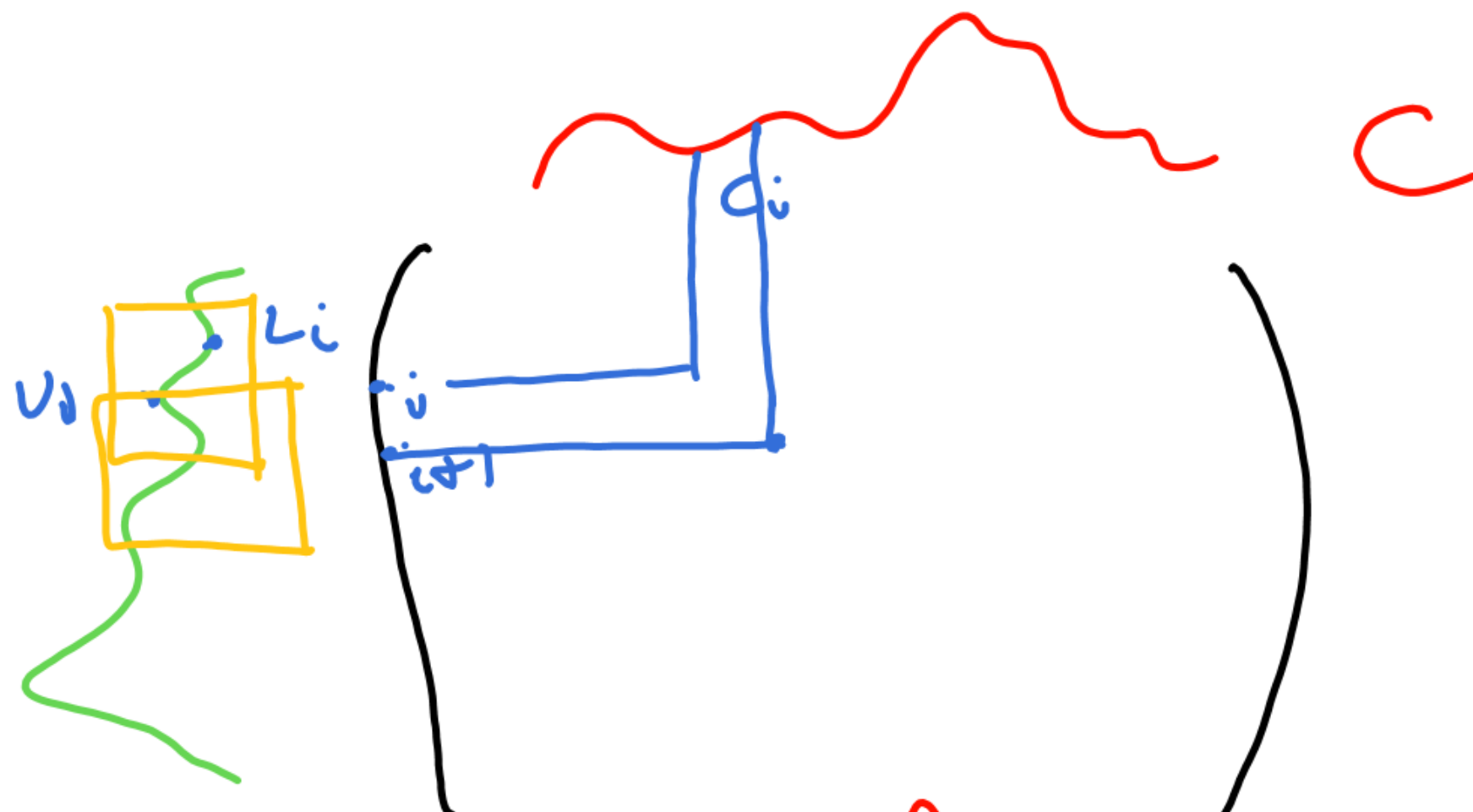
↙  
manually ✕

DTW = Dynamic Time Warping

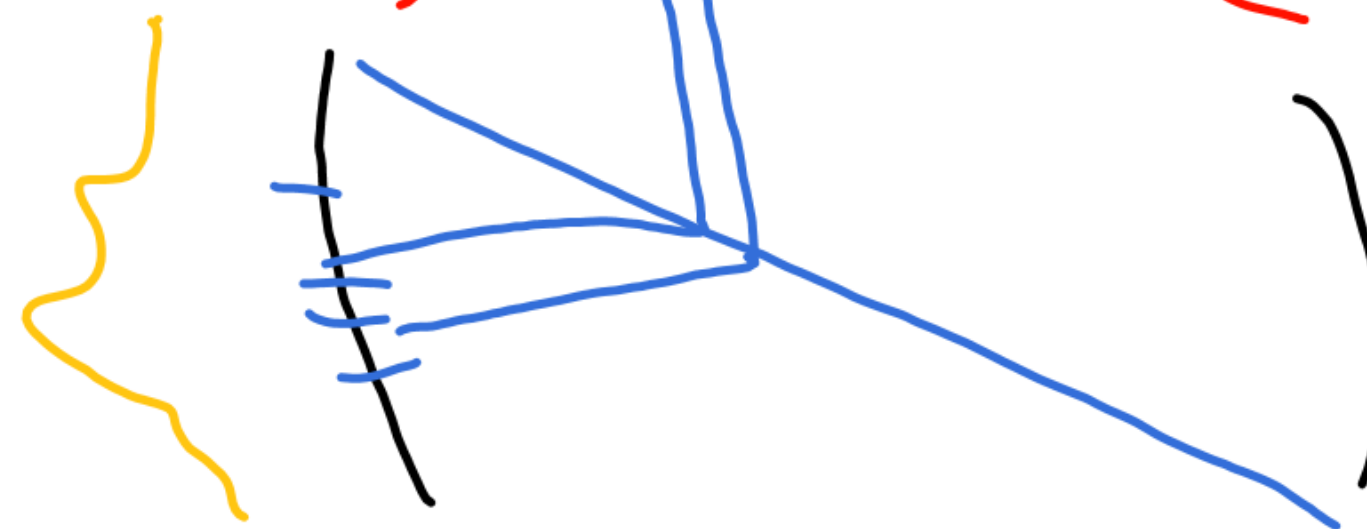


$$\text{DTW}(Q, C) = \sum_{i,j \in \mathcal{S}} \underbrace{d(q_i, c_j)}$$





Q



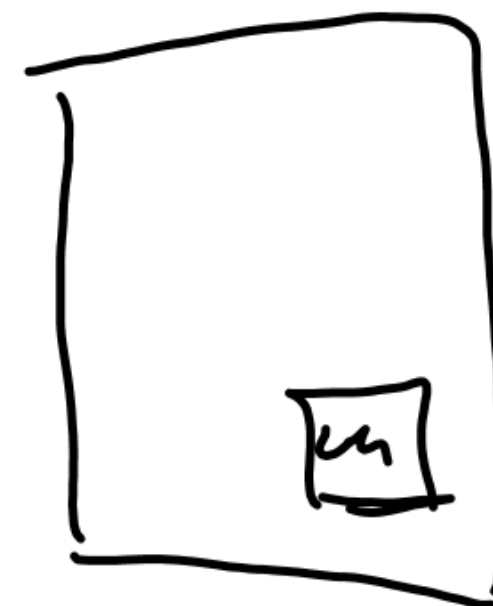
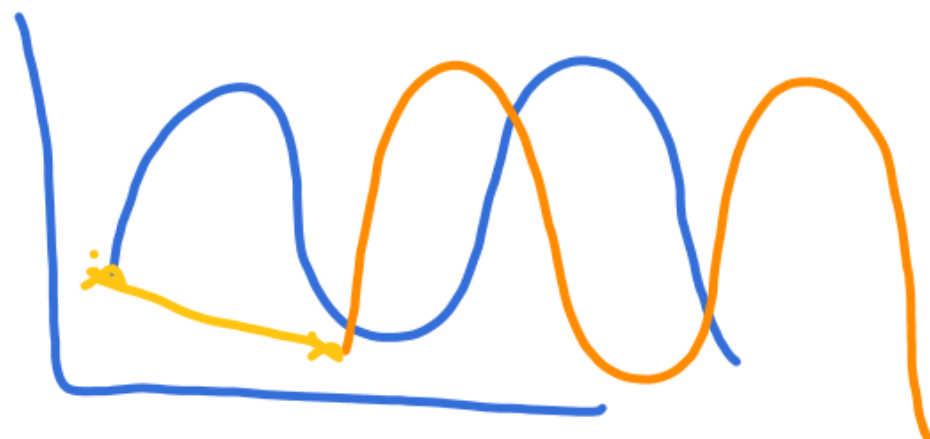
$$DTW(q_i, c_j) = d(q_i, c_j)$$

$$\rightarrow \min \{ DTW(q_i, c_{j+1}),$$

$$DTW(q_{i+1}, c_j),$$

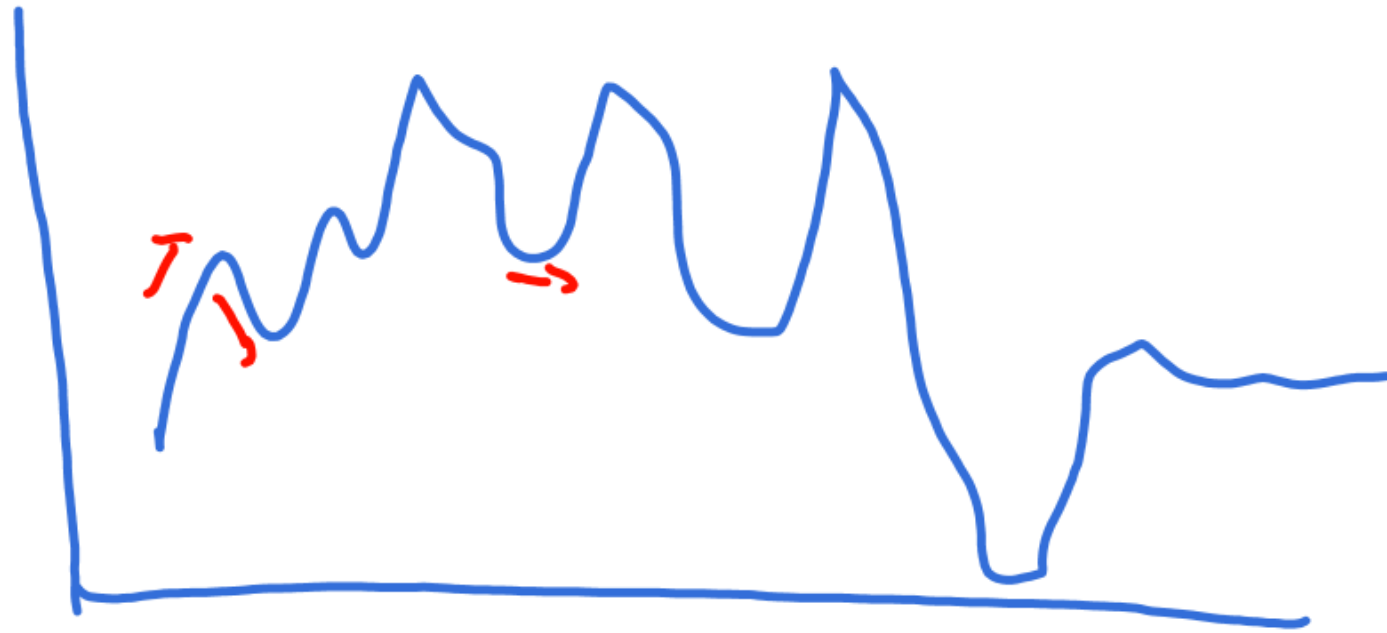
$$DTW(q_{i+1}, c_{j+1}) \}$$

$$e^{-\gamma |g_i - c_j|^2}$$



2

- \* Preprocess / Smoother
- \* Feature Selection
- \* Try different classifiers



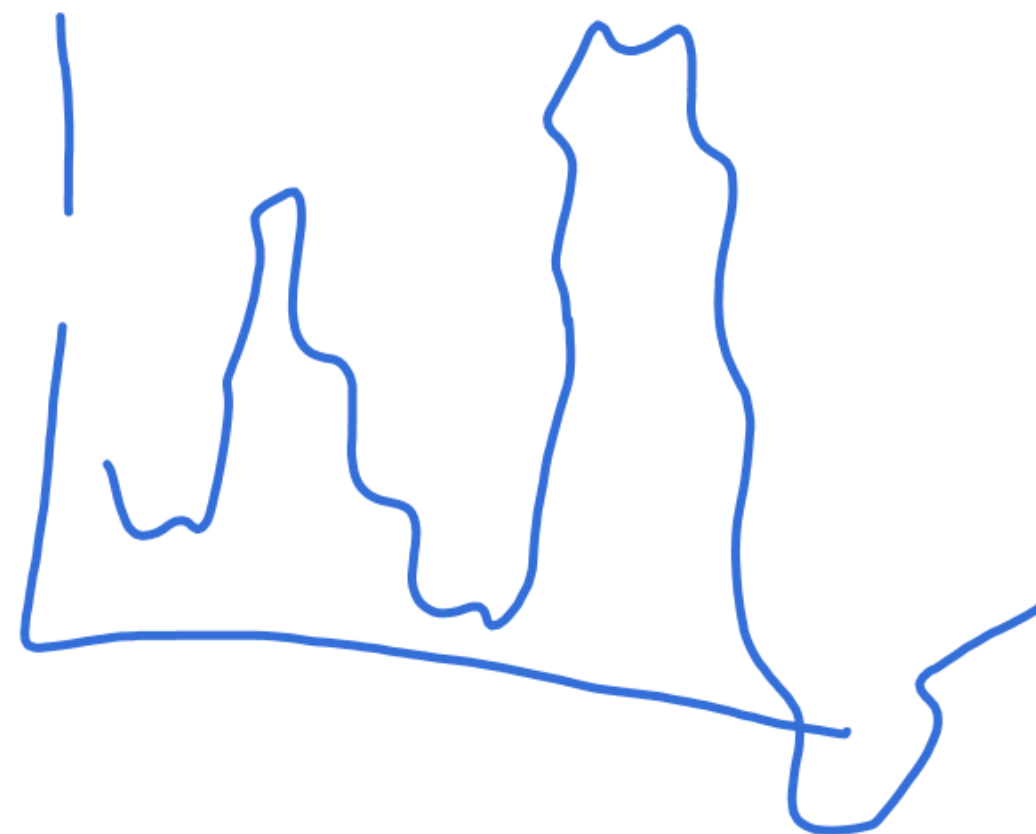
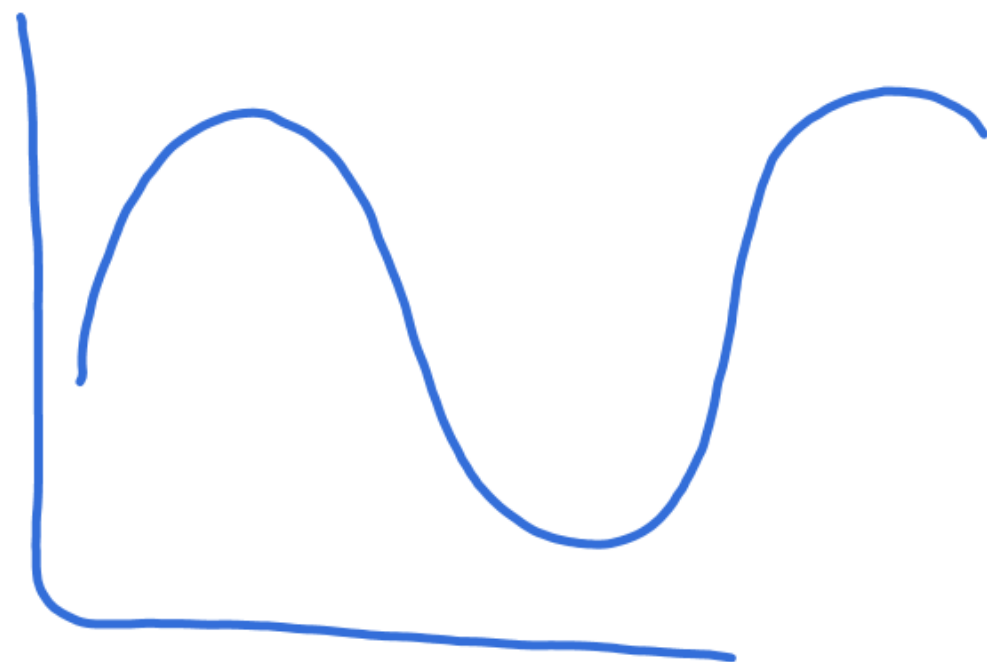


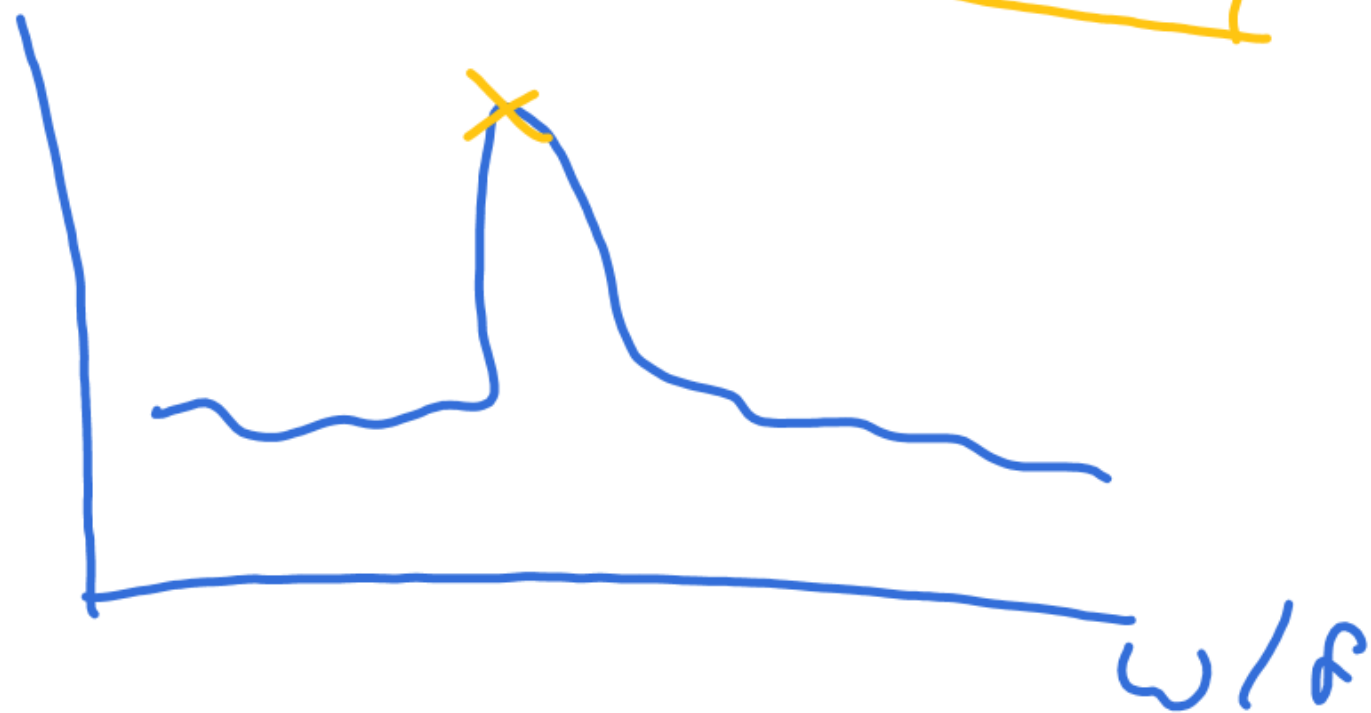
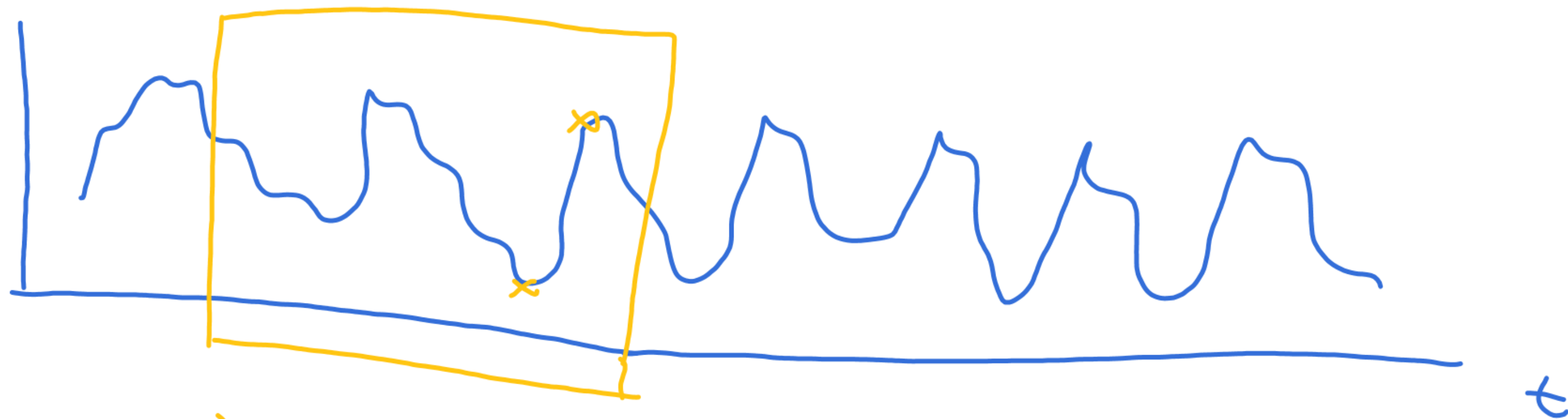
Naive Bayes:

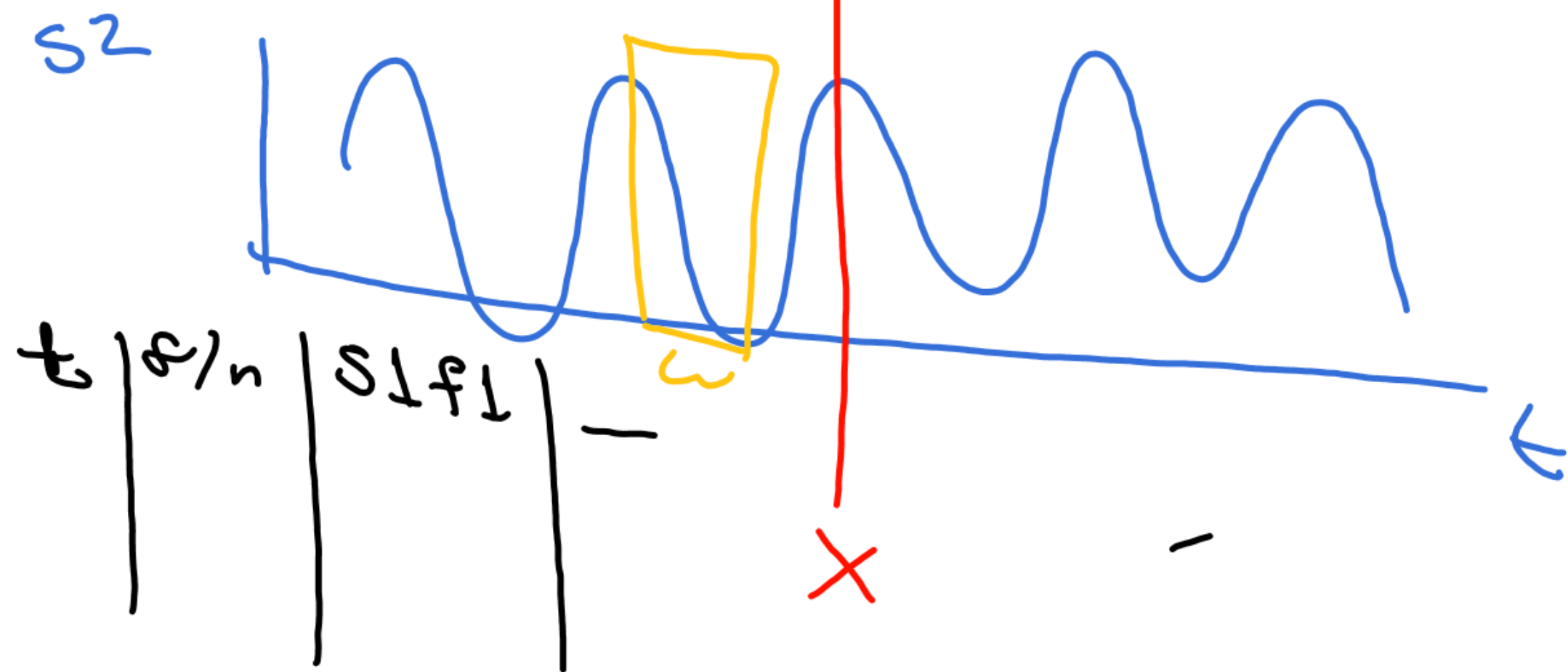
$$P(c|x) \propto P(c|x_1) \cdot P(c|x_2) \cdot \dots \cdot P(c|x_m)$$

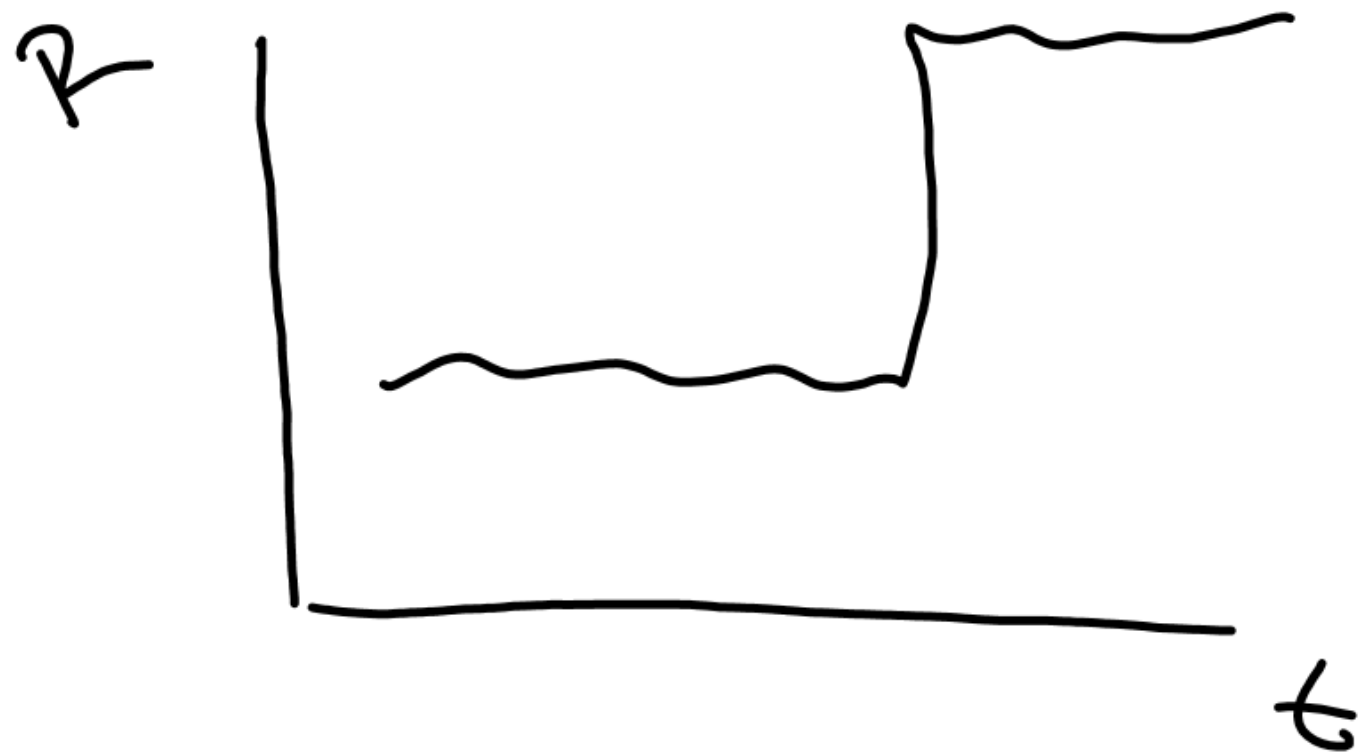


Independence of  
features !









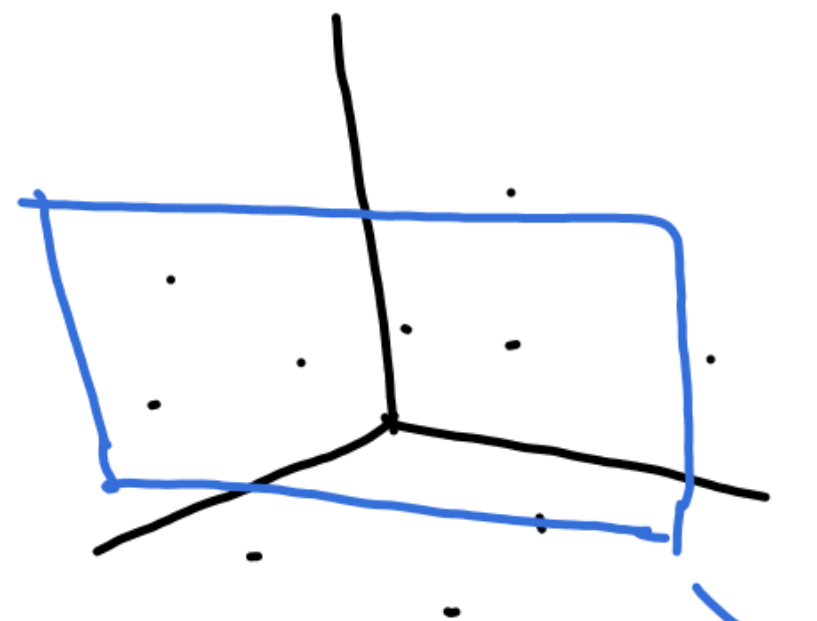
# Chemometrics

⇒ PLS Partial Least Squares  
Projection to Latent Structures

# PCA

$(X, Y)$

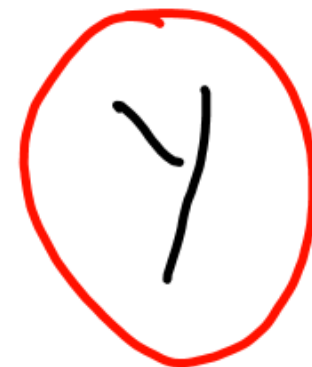
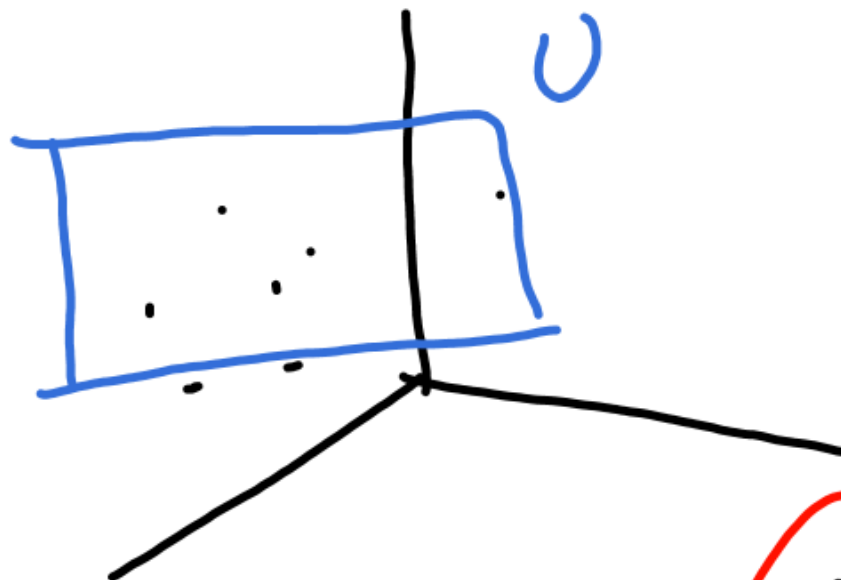
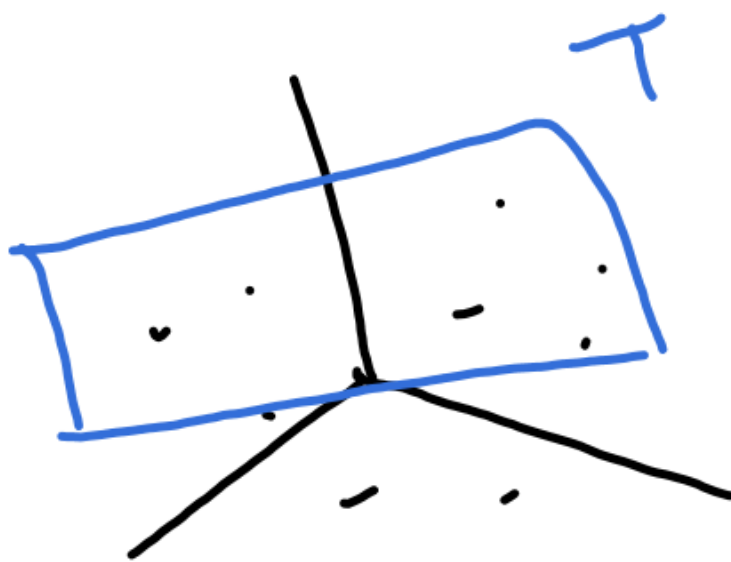
$$X = \left( x_1 \mid x_2 \mid \dots \mid x_m \right)$$



$$\text{eigenvec}(\text{COV}(X))$$

$x_{pca}$

# PLS



$\Rightarrow$  Y can be matrix

X

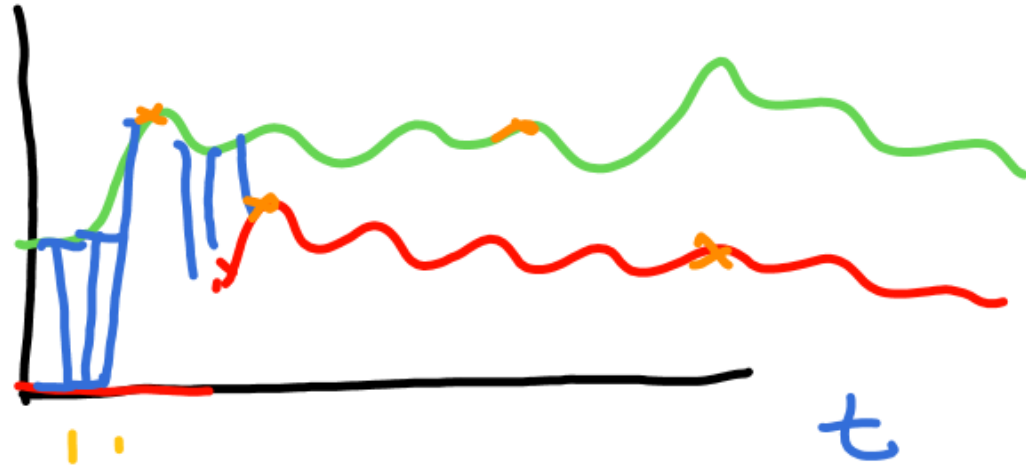
\* Find  $T, U$   
such that

$$Y \approx f(X)$$

$$\text{cov}(T, T) \cdot \text{cov}(U, U) \cdot \underbrace{\text{cov}(T, U)}$$



# How to compare time series?



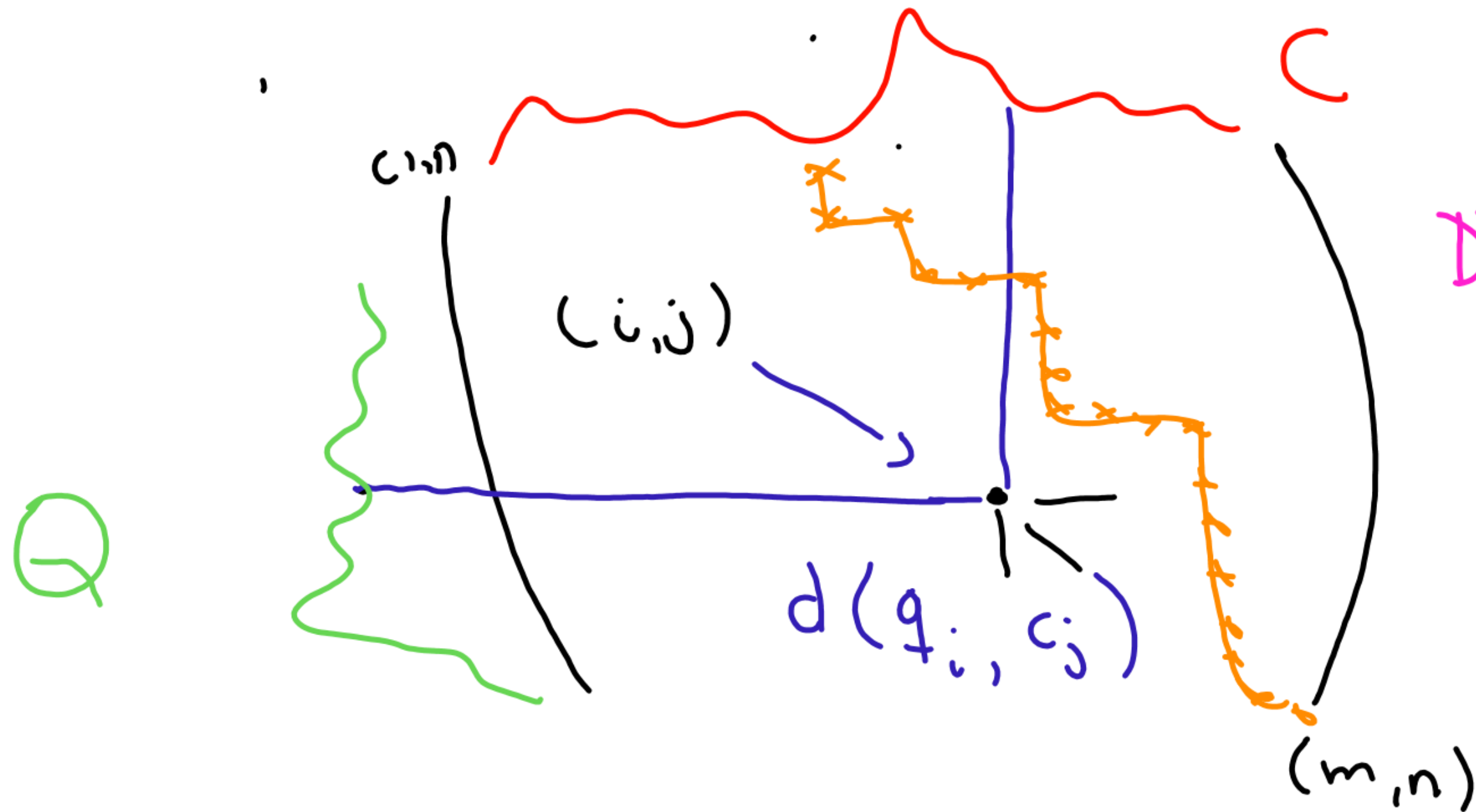
- Amplitudes

- F. Transform

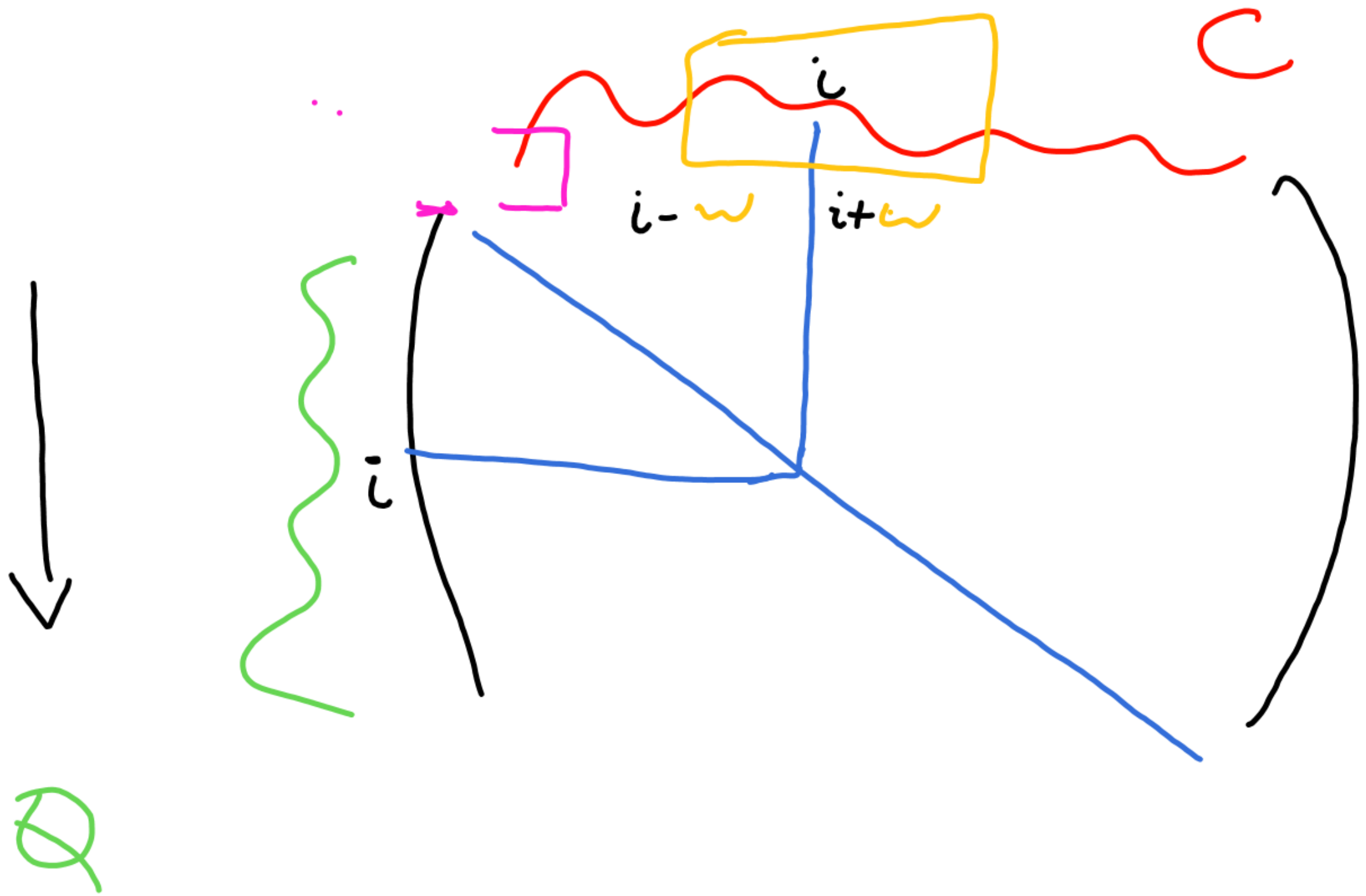
- Shifts

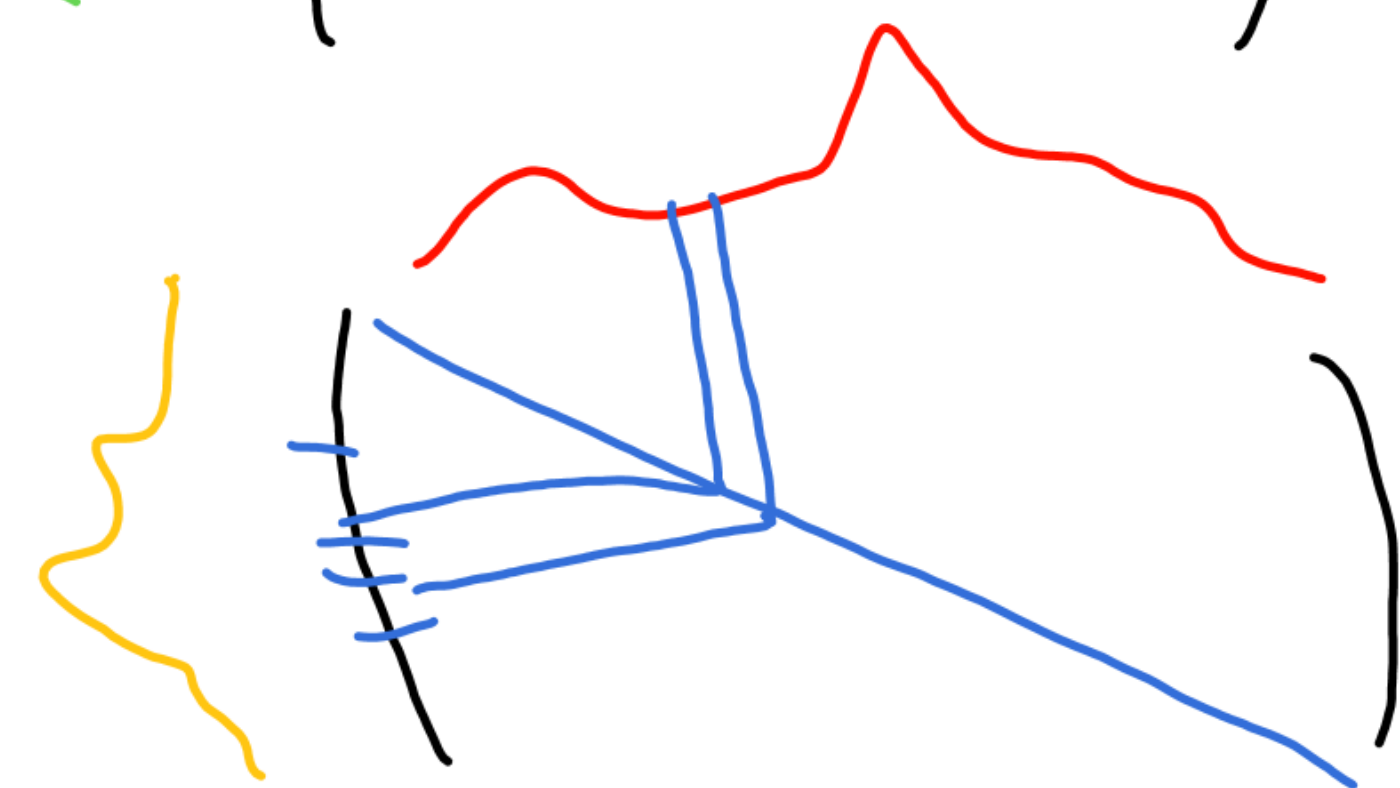
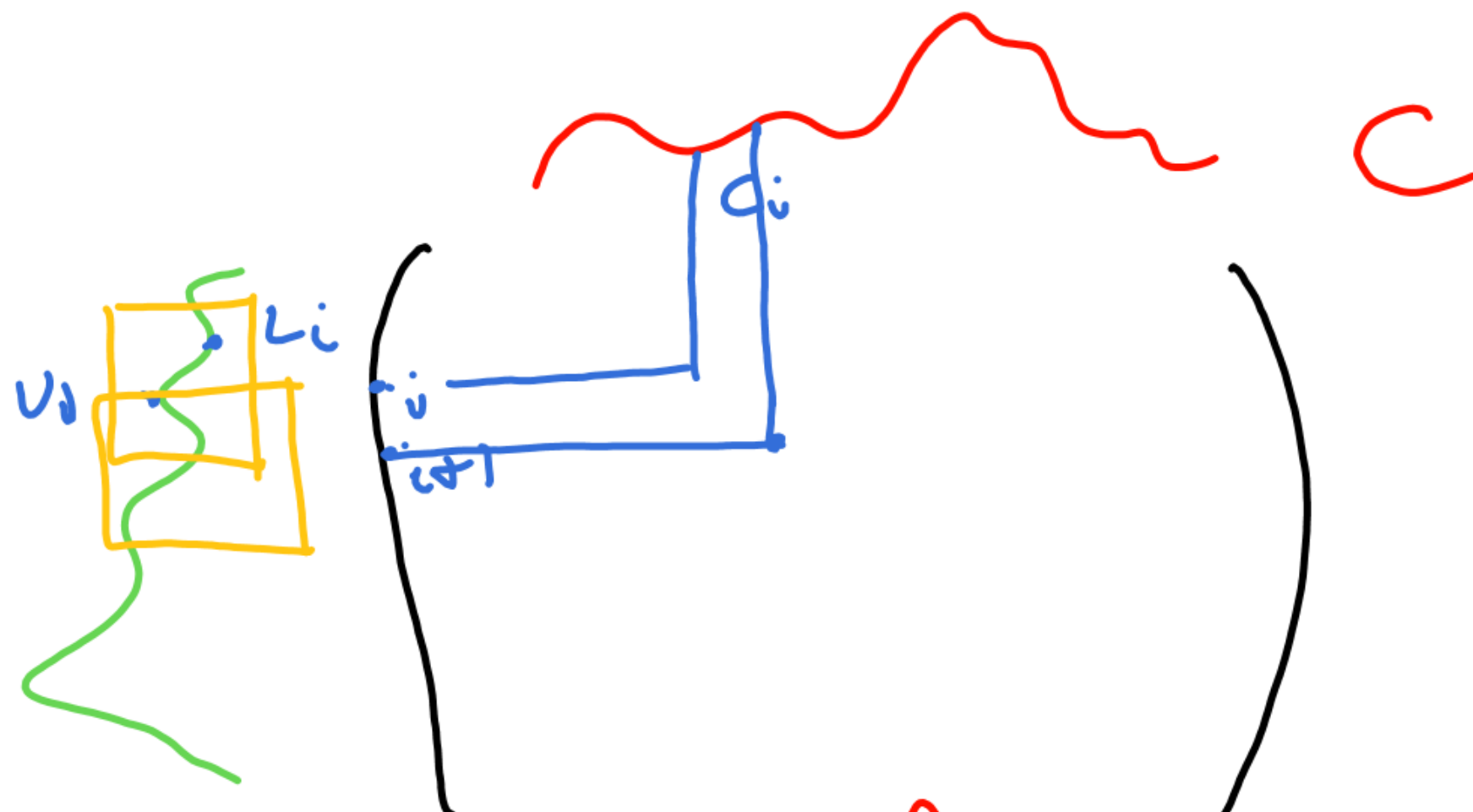
↙  
manually ✗

DTW = Dynamic Time Warping



$$\text{DTW}(Q, C) = \sum_{i,j} \underbrace{d(q_i, c_j)}$$



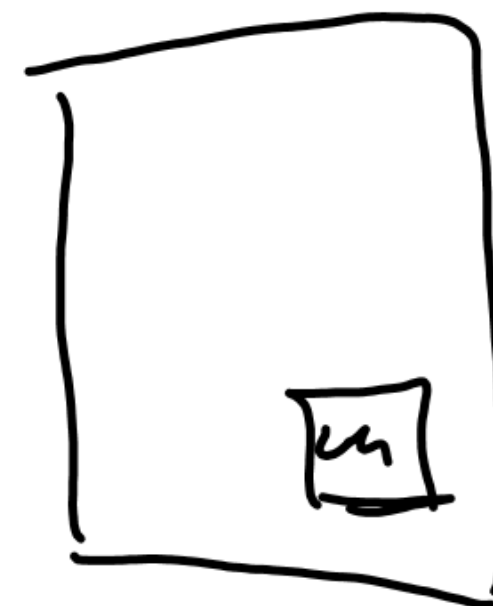
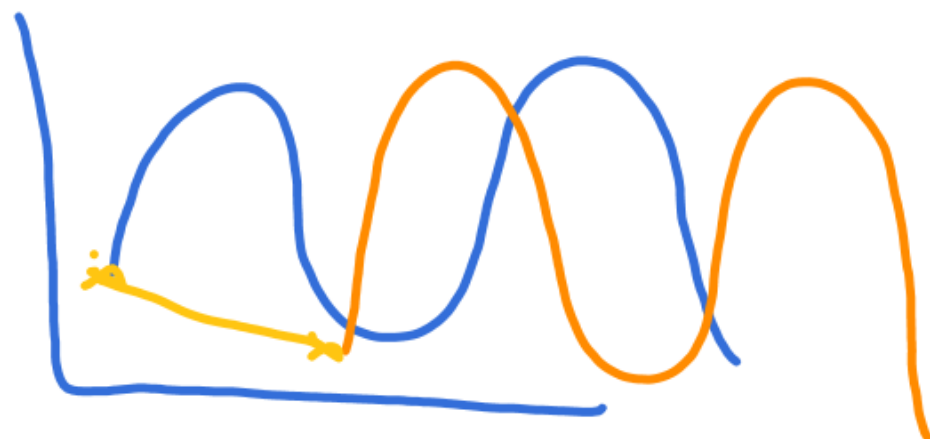


Q

$$DTW(q_i, c_j) = d(q_i, c_j)$$

$$\rightarrow \min \{ DTW(q_i, c_{j+1}), \\ DTW(q_{i+1}, c_j), \\ DTW(q_{i+1}, c_{j+1}) \}$$

$$e^{-\gamma |g_i - c_j|^2}$$



2