Efficient AI with Rust Lab Rapid Time Series Datasets Library RWTH Aachen University Group 1

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Marius's Part

Goal: Reduce the number of data points in a time series dataset.

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Downsampling factor: How many data points to skip

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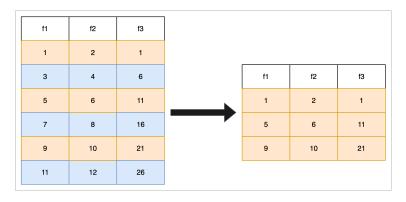
- Reduces memory usage
- Speeds up processing time

Neccessary parameter when downsampling:

Downsampling factor: How many data points to skip

Example:

▶ Downsampling factor of 2: Every second data point is kept as shown in Figure 1



Downsampling example with a factor of 2

How it works:

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Bottleneck of passing the data by reference:

Not possible. A copy is needed.

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Bottleneck of passing the data by reference:

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- Creating view only possible on contiguous data.
- Downsampling does not yield a contiguous data structure.

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Training set ratio

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- Validation set ratio

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- Training set ratio
- Validation set ratio
- Test set ratio

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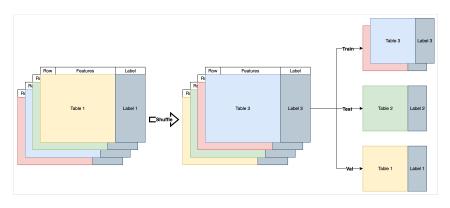
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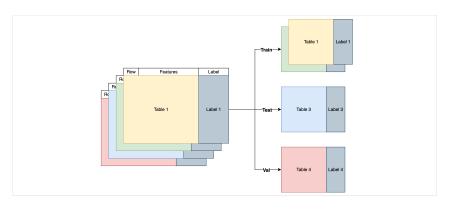
- 1. Validate the proportions of train, validation, and test sets.
- 2. Shuffle the dataset randomly.
- 3. Compute the split offsets based on the proportions.
- 4. Split the instances into three sets.
- 5. Return the three sets as separate datasets.



Random split example

Splitting IV (In-Order Split - Classification Data)

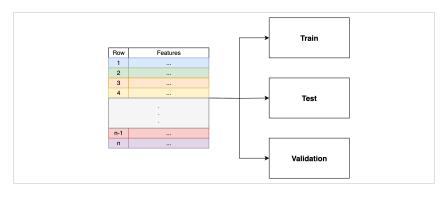
Works very similar to the random split, but it **doesn't shuffle** the dataset anymore.



In-Order split example

Splitting V (Temporal Split - Forecasting Data)

Similar to the in-order split, but this time we are dealing with forecasting data, which in most cases is only one instance and we split over **timestamps** and not isntances anymore.



Temporal split example

Kilian's Part