1 Signature moments to characterise the law

Link: https://arxiv.org/pdf/1810.10971.pdf

Desc: Section 5.5 discusses applying a nonlinear transformation before applying the signature, this is the first place that I am aware of that this has been mentioned.

2 Character-level Chinese Writer Identification and Co

Link: https://arxiv.org/abs/1505.04922

Desc: Signatures are used as input for a deep NN. See also https://arxiv.org/pdf/1308.0371.pdf, https://arxiv.org/abs/1707.03993 and https://arxiv.org/abs/1610.02616 for this

3 A Primer on the Signature Method in Machine Learning

Link: https://arxiv.org/abs/1603.03788

Desc: Section 1.2 has a nice/easy to understand description for the signature, section 2.2 contains some stuff on using the signature as features in ARMA models, section 2.4 contains further references on where signatures have been used in ML

4 Rotation invariants of two dimensional curves based on iterated integrals

Link: https://arxiv.org/pdf/1305.6883.pdf

Desc: Might be worth mentioning as it highlights how some elements in the signature has certain properties

5 Kernels for sequentially ordered data

Link: https://arxiv.org/abs/1601.08169

Desc: Section 3.3 discusses using the signature as features and what the benefits are.

6 Learning from the past, predicting the statistics for the future

Link: `https://arxiv.org/pdf/1309.0260.pdf`

Desc: Section 3 discusses the "expected signature model", linear regression with the signature as features. Section 4 discusses how best to embedd a time series as a path and how one can in general to better than linear interpolation