Mini-Project (ML for Time Series) - MVA 2024/2025

Alexis Marouani alexis.marouani@polytechnique.edu Grégoire Béchade gregoire.bechade@polytechnique.edu

December 11, 2024

1 Introduction and contributions

The paper we studied aims to introduce a novel method based on clustering to perform anomaly detection in large time series. Anomaly detection can be defined in several manners. It can be interpreted as "outlier detection", where the objective is to detect single points

The Introduction section (indicative length: less than 1 page) should detail the scientific context of the article you chose, as well as the task that you want to solve (especially if you apply it on novel data). The last paragraph of the introduction must contain the following information:

- Repartition of work between the two students
- Use of available source code or not, percentage of the source code that has been reused, etc.
- Use of existing experiments or new experiments (e.g. test of the influence of parameter that
 was not conducted in the original article, application of the method on a novel task/data set
 etc.)
- Improvement on the original method (e.g. new pre/post processing steps, grid search for optimal parameters etc.)

2 Method

The Method section (indicative length: 1 to 2 pages) should describe the mathematical aspects of the method in a summarized manner. Only the main steps that are useful for understanding should be highlighted. If relevant, some details on implementation can be provided (but only marginally).

3 Data

The Data section (indicative length: 1 page) should provide a deep analysis of the data used for experiment. In particular, we are interested here in your capacity to provide relevant and thoughtful feedbacks on the data and to demonstrate that you master some "data diagnosis" tools that have been dealt with in the lectures/tutorials.

4 Results

The Result section (indicative length: 1 to 2 pages) should display numerical simulations on real data. If you re-used some existing implementations, it is expected that this section develops new experiments that were not present in the original article. Results should be discussed not only based on quantative scores but also on qualitative aspects. In particular (especially if your article focuses on black box methods), please provide some feedbacks whether the method was adapted to the data or not and whether the hypothesis behind the approach you used were validated or not.