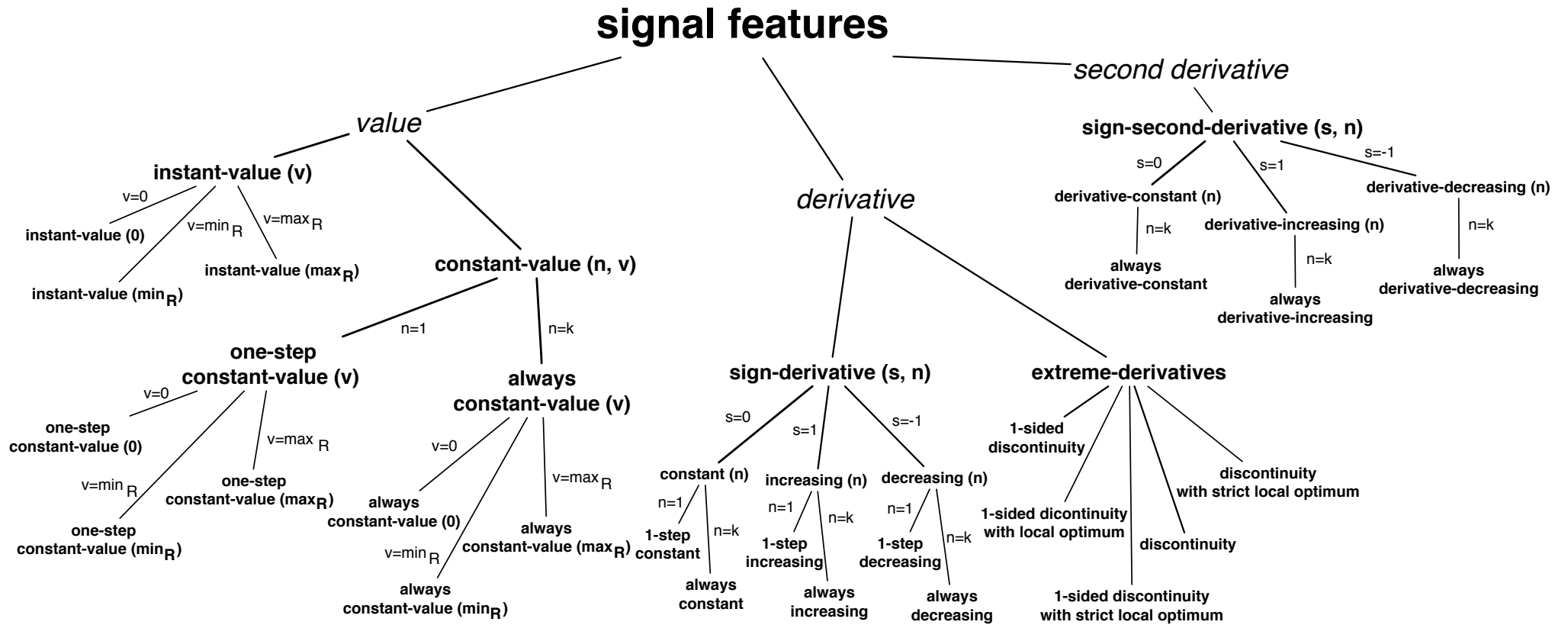


(a) Features Classification



(b) Formulas used in the feature functions

Left Derivative

$$lDer(sg, i) = \frac{sg(i \cdot \Delta t) - sg((i-1) \cdot \Delta t)}{\Delta t}$$

Left Derivative Sign

$$lds(sg, i) = \begin{cases} 0, & sg(i \cdot \Delta t) = sg((i-1) \cdot \Delta t) \\ 1, & sg(i \cdot \Delta t) > sg((i-1) \cdot \Delta t) \\ -1, & sg(i \cdot \Delta t) < sg((i-1) \cdot \Delta t) \end{cases}$$

Local Optimum

$$locOpt(sg, i) = \begin{cases} 1, & lds(sg, i) \neq rds(sg, i) \\ 0, & \text{Otherwise} \end{cases}$$

Second Derivative

$$secDer(sg, i) = \frac{rder(sg, i) - lder(sg, i)}{2 \cdot \Delta t}$$

Right Derivative

$$rDer(sg, i) = \frac{sg((i+1) \cdot \Delta t) - sg(i \cdot \Delta t)}{\Delta t}$$

Right Derivative Sign

$$rds(sg, i) = \begin{cases} 0, & sg(i \cdot \Delta t) = sg((i+1) \cdot \Delta t) \\ 1, & sg(i \cdot \Delta t) < sg((i+1) \cdot \Delta t) \\ -1, & sg(i \cdot \Delta t) > sg((i+1) \cdot \Delta t) \end{cases}$$

Strict Local Optimum

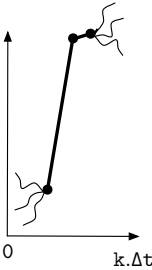
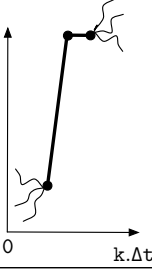
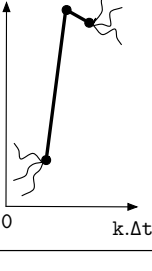
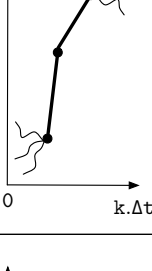
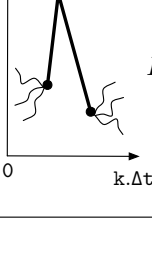
$$strictLocOpt(sg, i) = \begin{cases} 1, & lds(sg, i) \neq 0 \wedge lds(sg, i) = -rds(sg, i) \\ 0, & \text{Otherwise} \end{cases}$$

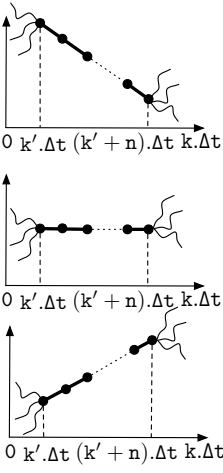
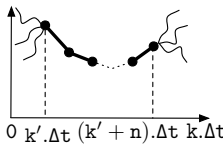
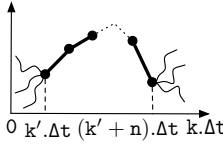
Second Derivative Sign

$$secDerSign(sg, i) = \begin{cases} 0, & lder(sg, i) = rder(sg, i) \\ 1, & lder(sg, i) < rder(sg, i) \\ -1, & lder(sg, i) > rder(sg, i) \end{cases}$$

(c) List of the feature Sign

Feature Name	Signal Shape	Feature Function	Instances
Instant-Value (v)		$F_f(sg, v) = \min_{i=0}^k sg(i \cdot \Delta t) - v $	Instant-Value (0) Instant-Value (min_R) Instant-Value (max_R)
Constant-Value (n, v)		$F_f(sg, n, v) = \min_{i=n}^k \left(\sum_{j=i-n}^i sg(j \cdot \Delta t) - v \right)$	Constant-Value (1,0) Constant-Value (1, min_R) Constant-Value (1, max_R) Constant-Value (k,0) Constant-Value (k, min_R) Constant-Value (k, max_R)
Constant (n)		$F_f(sg, n) = \min_{i=n}^k \left(\sum_{j=i-n+1}^i lds(sg, j) \right)$	Constant (1) Constant (k)
Increasing (n)		$F_f(sg, n) = \max_{i=n}^k \left(\sum_{j=i-n+1}^i lds(sg, j) \right)$	Increasing (1) Increasing (k)
Decreasing (n)		$F_f(sg, n) = \min_{i=n}^k \left(\sum_{j=i-n+1}^i lds(sg, j) \right)$	Decreasing (1) Decreasing (k)

Feature Name	Signal Shape	Feature Function	? Instances
One-Sided Discontinuity		$F_f(sg) = \max_{i=1}^K lDer(sg, i) $	
One-Sided Discontinuity with Local Optimum		$F_f(sg) = \max_{i=1}^{K-1} (lDer(sg, i) \times locOpt(sg, i))$	
One-Sided Discontinuity with Strict Local Optimum		$F_f(sg) = \max_{i=1}^{K-1} (lDer(sg, i) \times strictLocOpt(sg, i))$	
Discontinuity		$F_f(sg) = \max_{i=1}^{K-1} (min(lDer(sg, i) , rDer(sg, i)))$	
Discontinuity with Strict Local Optimum		$F_f(sg) = \max_{i=1}^{K-1} (min(lDer(sg, i) , rDer(sg, i)) \times strictLocOpt(sg, i))$	

Feature Name	Signal Shape	Feature Function	Instances
Derivative Constant (n)		$F_f(sg, n) = \min_{i=n}^k \left(\sum_{j=i-n+1}^i secDerSign(sg, i) \right)$	Derivative Constant (k)
Derivative Increasing (n)		$F_f(sg, n) = \max_{i=n}^k \left(\sum_{j=i-n+1}^i secDerSign(sg, i) \right)$	Derivative Increasing (k)
Derivative Decreasing (n)		$F_f(sg, n) = \min_{i=n}^k \left(\sum_{j=i-n+1}^i secDerSign(sg, i) \right)$	Derivative decreasing (k)