



Explainable model for time-series via ChatGPT

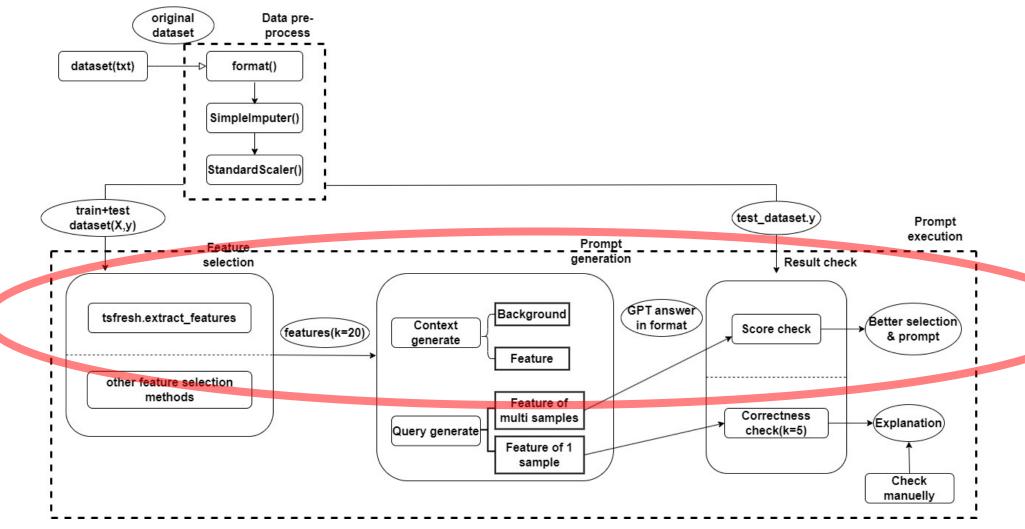
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pipeline





Outlines



Feature selection

Prompt generation

■Result check

Feature selection

2 week ago



Method: Use 3 different but similar datasets to get common important features

- ■Problem:
 - ■3 datasets not enough -> not common
 - Hard to count
- ■Proof:
 - Use Decision Tree, Gradient Boosting Trees & Random Forest
 - Select top 20 features after model fit
 - ■Way different (20%)

Feature selection

Improvement

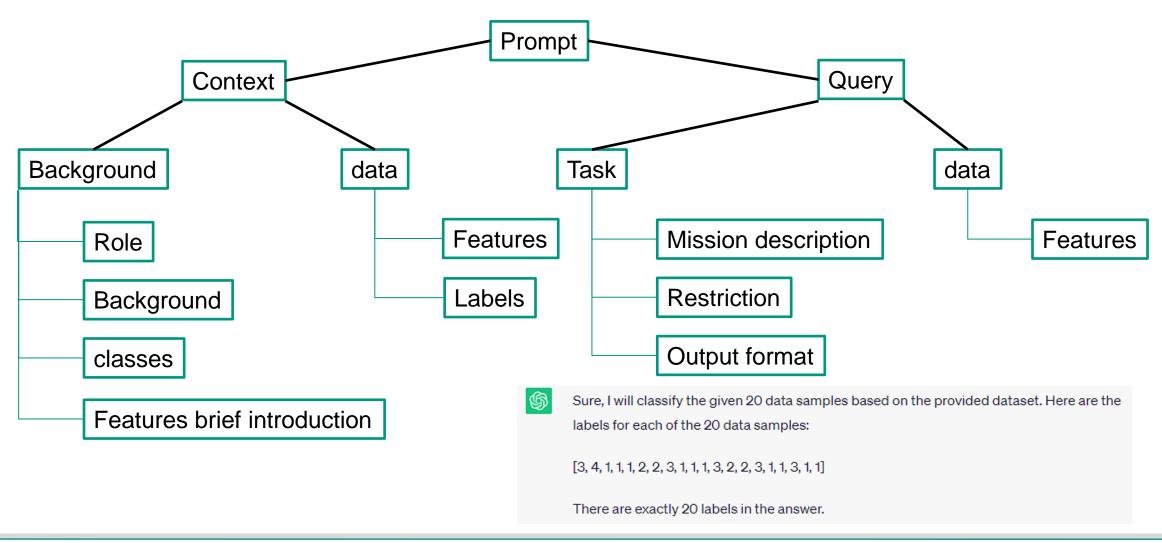


- Select features by models
 - ■Decision Tree, Gradient Boosting Trees & Random Forest

- Experiment: Select top 20 features
 - Have feature importance as proof
 - Different by each

Structure

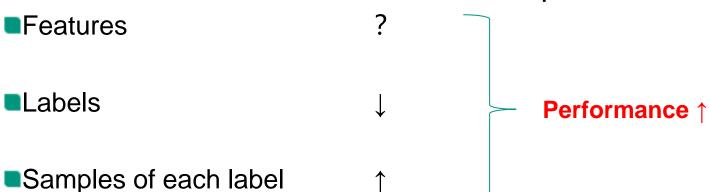




Token limit



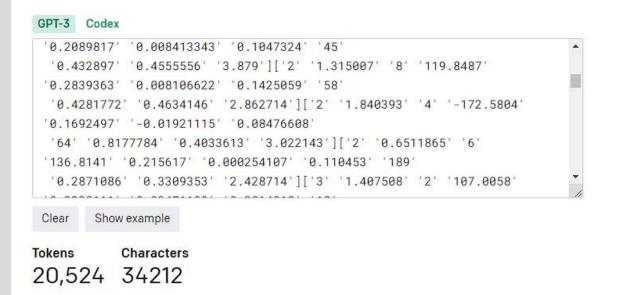
- Dataset
 - ■300 samples(10 classes * 30 samples each class)
 - ■20 features
 - ■Total: 6000 numbers, but limit 4096 tokens!
- Data volume = features * labels * samples of each label



Start from 10 * 10 * 30



Decline significant figures



```
GPT-3 Codex

'0.3046' '23' '-0.139'
    '0.4688' '0.489']['10' '0.1811' '0' '-129' '0.6874' '-0.0097' '0.1985'

'8' '0.2788'
    '0.3846' '0.3683']['10' '0.0743' '0' '-13.11' '0.3402' '-0.0002'

'0.2237' '127' '0.2516'
    '0.4478' '0.3243']['10' '0.1555' '0' '131.1' '0.4135' '0.0011'

'0.1914' '10' '0.2687'
    '0.4756' '0.5056']

Clear Show example

Tokens Characters
```

17,562 26555



Tips



Better separation







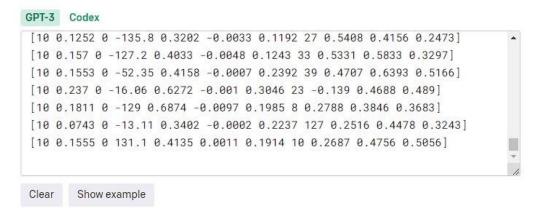
End with 5 * 10 * 15

Characters

11,263 19955



Decline data volume



[5 0.3628 0 -22.73 0.3735 0.0009 0.1732 53 0.3671 0.6489 0.8791]
[5 0.0463 0 -120.6 0.4524 -0.0003 0.2146 49 0.1901 0.4302 0.1317]
[5 0.035 0 154.8 0.5807 -0 0.1513 20 -0.0179 0.5497 0.0824]
[5 0.1559 0 37.19 0.5137 0.0001 0.3009 21 0.0769 0.3333 0.6154]
[5 0.0809 0 5.747 0.5282 0.0011 0.2762 4 0.3929 0.48 0.231]
[5 0.2772 0 143.2 0.5893 0.0097 0.3576 20 0.2531 0.32 0.5657]
[5 0.262 0 -86.96 0.3245 -0.0152 0.163 1 0.8631 0.2353 0.7031]

Tokens Characters 2,944 5508

Show example



Tokens

Result check (50 times)



	Decision Tree	Gradient Boosting	Random Forest**
Average	51.9%	54%	40.2%
Highest	90% (5)	100% (1)	60%(2)
Lowest	20% (2)	25% (1)	20%(1)



