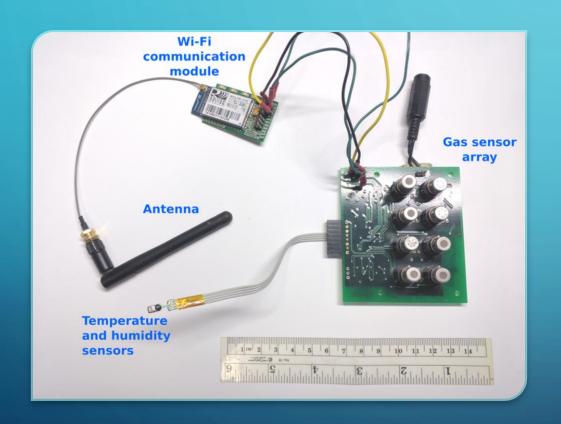
# EE660 FINAL PROJECT CLASSIFY TIME SERIES DATA WITH RECURRENT NEURAL NETWORK

#### PROBLEM DESCRIPTION

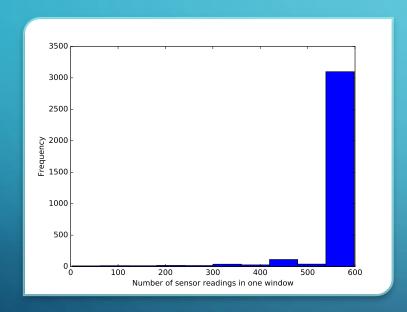


- Time series data from gas sensor array
- Three different presentations:
   banana, wine and background
- Method used in paper: iSVM

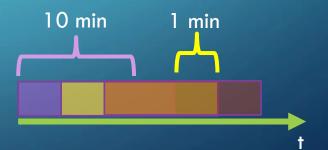
R. Huerta, J. Mosqueiro, J. Fonollosa, N. Rulkov and I. Rodrigues-Lujia, "Online decorrelation of humidity and temperature in chemical sensors for continuous monitoring.,"

Chemometrics and Intelligent Laboratory Systems, no. 157, pp. 169-176, 2016.

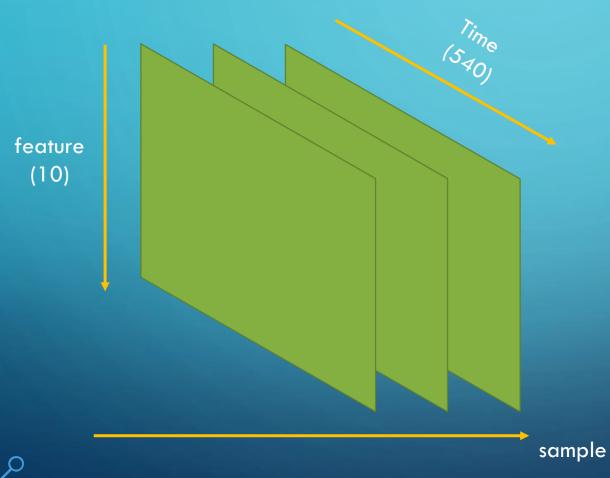
## DATA PREPROCESSING



- 99 presentation
- Discard window without enough data point
- Truncate window length to 540



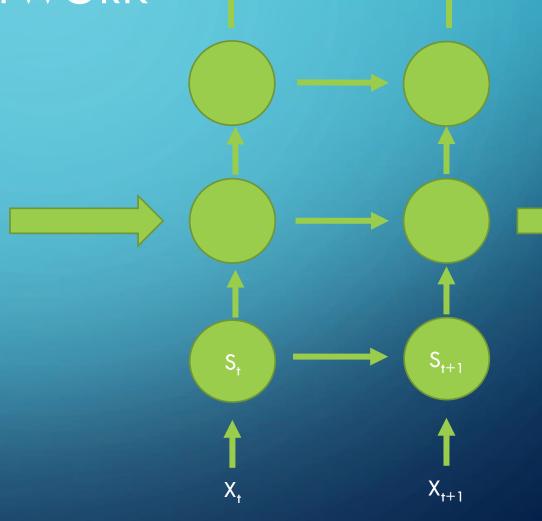
# DATA DIMENSION



With a total of 3098 samples

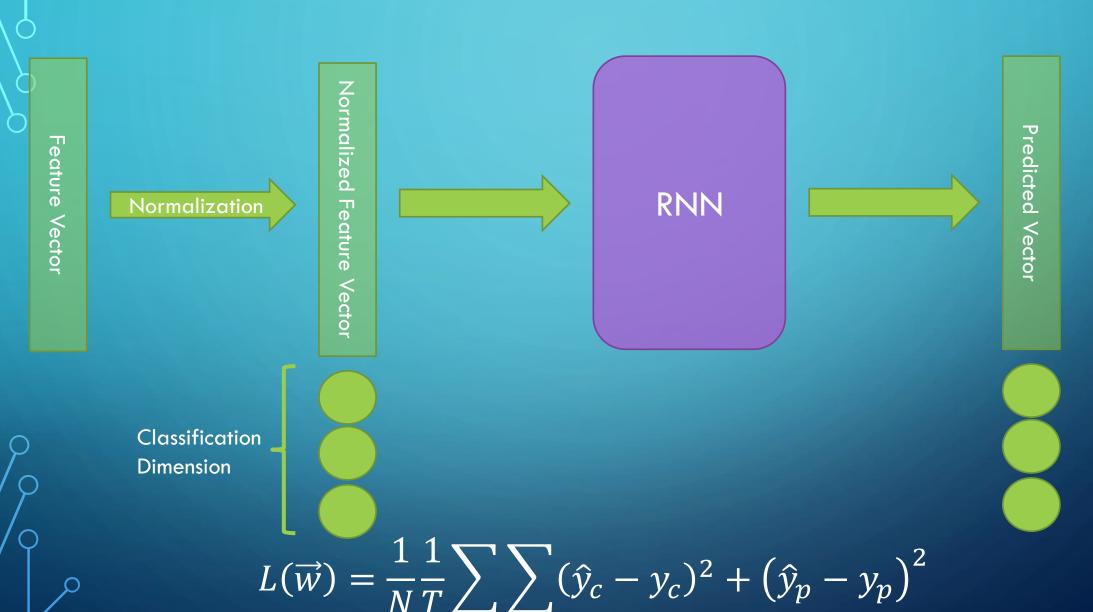
## RECURRENT NEURAL NETWORK

- Good at predicting time series
- Long Short Term Memory
   Architecture (LSTM)

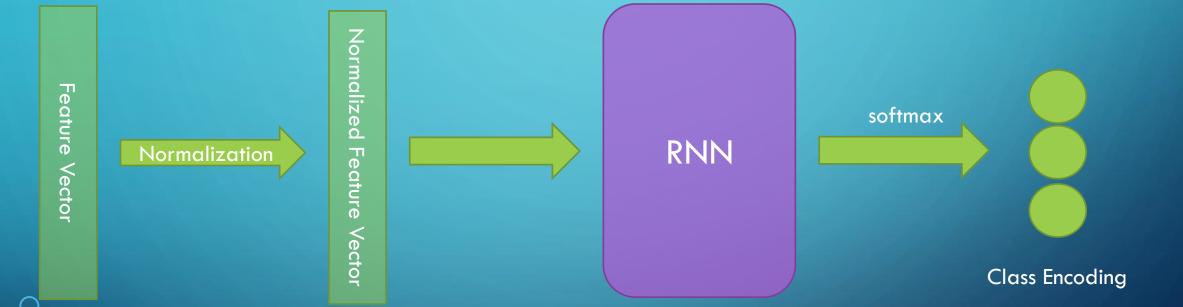


M. Husken and P. Stagge, "Recurrent neural networks for time series classification.," *Neurocomputing*, no. 50, pp. 223-235, 2003.

## ONE FOR ALL ENCODING

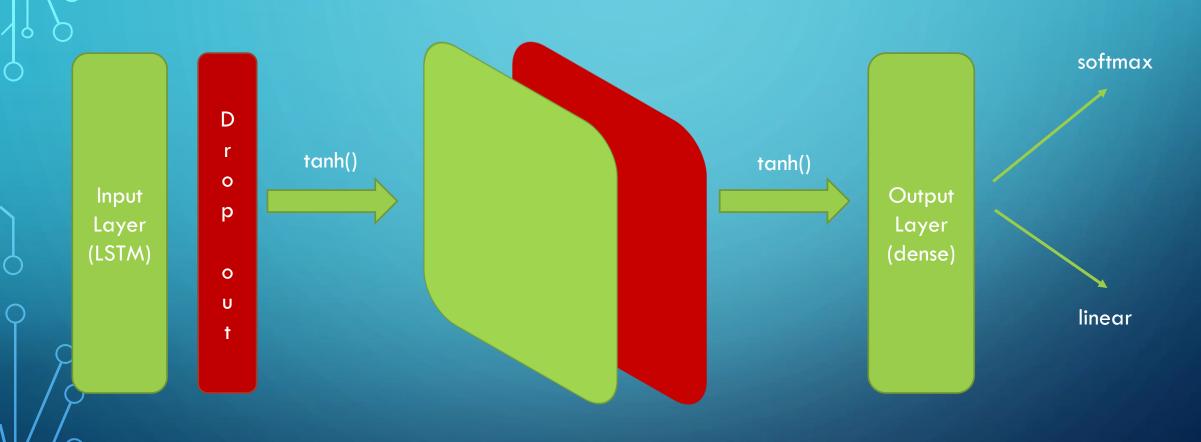


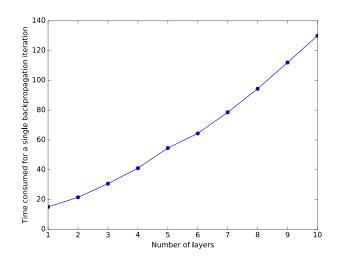
## STANDARD CLASSIFICATION

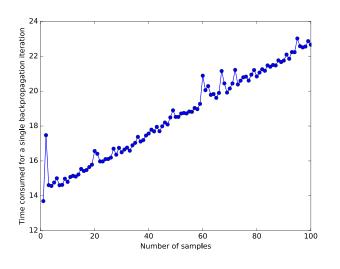


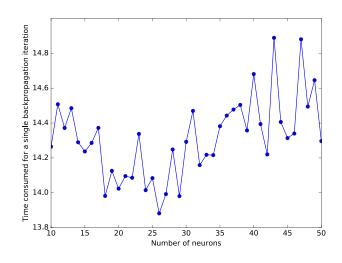
$$L(\vec{w}) = \frac{1}{N} \frac{1}{T} \sum_{N} \sum_{T} H(\hat{y}_c, y_c)$$

# RNN ARCHITECTURE









# COMPLEXITY ANALYSIS

## TWO SETTINGS

- Randomly split the 99 presentations into training 79 training set and 20 testing set. (0.8 split ratio) When training, feed the time windows in sequence into RNN.
- Randomly split 3098 windows into 2478 training set and 620 testing set. When training, shuffle all the windows and then feed them into RNN.

# **RESULTS**

Split with respect to groups; One for all encoding

	Number of Hidden Layers	Neurons per Layer	Mean Misclassificati on Rate	Standard Deviation
1	1	10	0	0
2	2	10	0.002	0.006
3	1	14	0	0
4	2	14	0	0

The results are averaging over 10 different training and testing split

# **RESULTS**

Split with respect to groups; Classification only

	Number of Hidden Layers	Neurons per Layer	Mean Misclassificati on Rate	Standard Deviation
1	1	10	0.0029	0.0077
2	1	15	0.0012	0.0033
3	1	20	00054	0.0021
4	2	10	0.018	0.056
5	2	11	0.0023	0.0074
6	2	12	0.023	0.066

The results are averaging over 10 different training and testing split

# **RESULTS**

Split with respect to windows; One for all encoding

	Number of Hidden Layers	Neurons per Layer	Mean Misclassificati on Rate	Standard Deviation
1.	1	10	0.27	0.033
2	1	13	0.22	0.04
3	1	14	0.19	0.032
4	2	10	0.23	0.05
5	2	13	0.18	0.026
6	2	14	0.185	0.05

The results are averaging over 20 different training and testing split

# COMPARISON WITH EXISTING RESULT

Feature set	Cross-validated accuracy	Accuracy in test	Std	<i>p</i> -Value
RS	78.5%	76.5%	6.8%	0.02*
RS,T,H	73.3%	71.1%	6.8%	$1 \cdot 10^{-12**}$
FS	72.4%	71.2%	<b>4.8</b> %	2 • 10 <sup>-12</sup> **
RS,FS	82.6%	80.9%	6.3%	1

## **SFINAL THOUGHT**

