

# Deep Learning for Time Series

Session 4: Time Series Classification

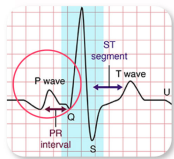
Romain Tavenard

# Basics of Time Series Classification (TSC)

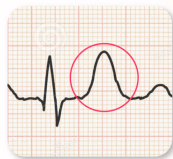
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### Understanding ECG Waves

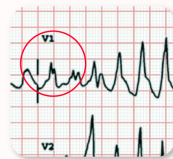
Types of **Abnormal** ECG



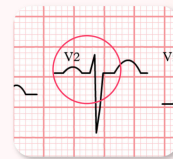
Arrhythmia



Ischemia/Infarction

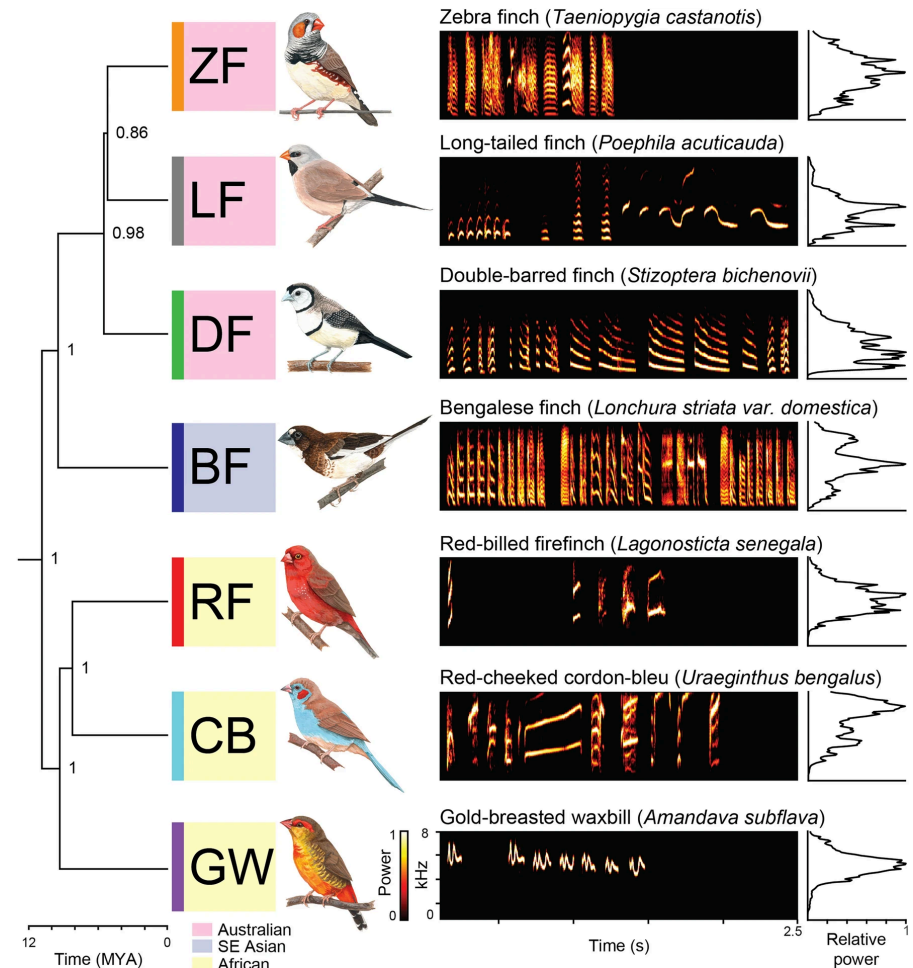


Conduction Abnormalities



Hypertrophy/Enlargement

Source: [sunfox.in blog](http://sunfox.in/blog)



Source: “Machine learning and statistical classification of birdsong link vocal acoustic features with phylogeny”

# Specific challenges of Multivariate Time Series Classification

## Basics of Time Series Classification (TSC)

- How to combine channels?
  - Early fusion
  - Late fusion
  - Channel-wise models
- Correlations between variables matter
  - Ignoring them hurts performance

- Typical TSC datasets are **small**
  - Often a few hundreds of training samples
  - High risk of overfitting for deep models
- Strong heterogeneity across datasets
  - Length: short vs. long series
  - Noise levels
  - Intra-class variability

# Benchmarking practices

## Basics of Time Series Classification (TSC)

- UCR/UEA benchmark is widely used
- Fixed train / test splits
  - No cross-validation in standard benchmarks
  - Encourages benchmark-specific tuning
- Evaluation often relies on:
  - Accuracy
  - Average rank across (very diverse) datasets

⇒ Risk of overfitting to benchmarks rather than solving real-world problems

# Overview of the State- of-the-art

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### 1. Before 2016:

- Feature-based methods
- Distance-based methods
- Ensembles (COTE series)

### 2. 2016-2020

- DNNs used as is (Resnets, MLPs, CNNs, FCNs, InceptionTime)
- Random convolutions: Rocket (2020), MiniRocket (2021), MultiRocket (2022)
- Transformers
- HIVE-COTEv1 and v2: ensembling of more methods + hierarchical vote (not covered)

### 3. 2022- : Foundation models (covered in the next session)



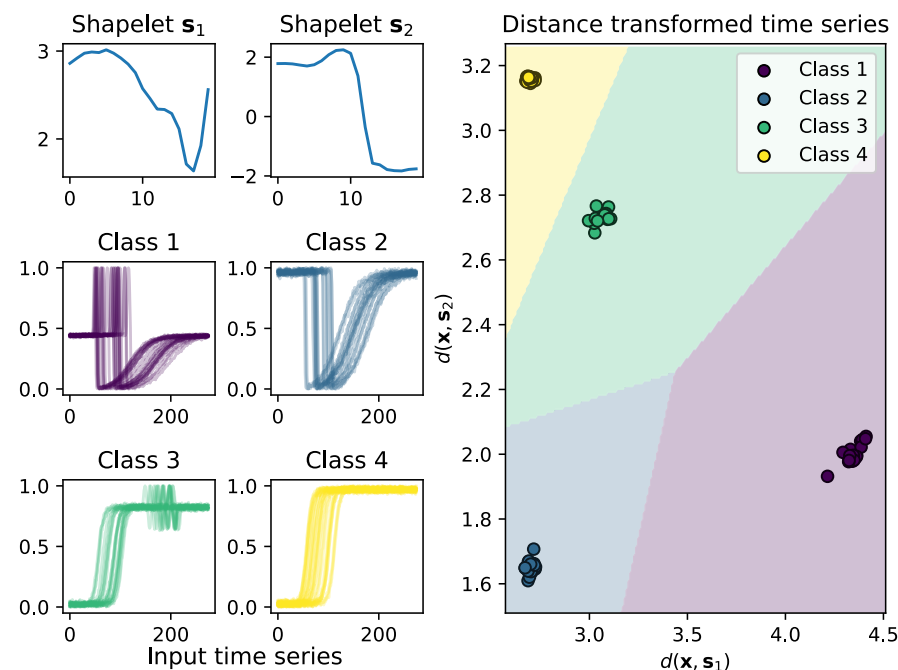
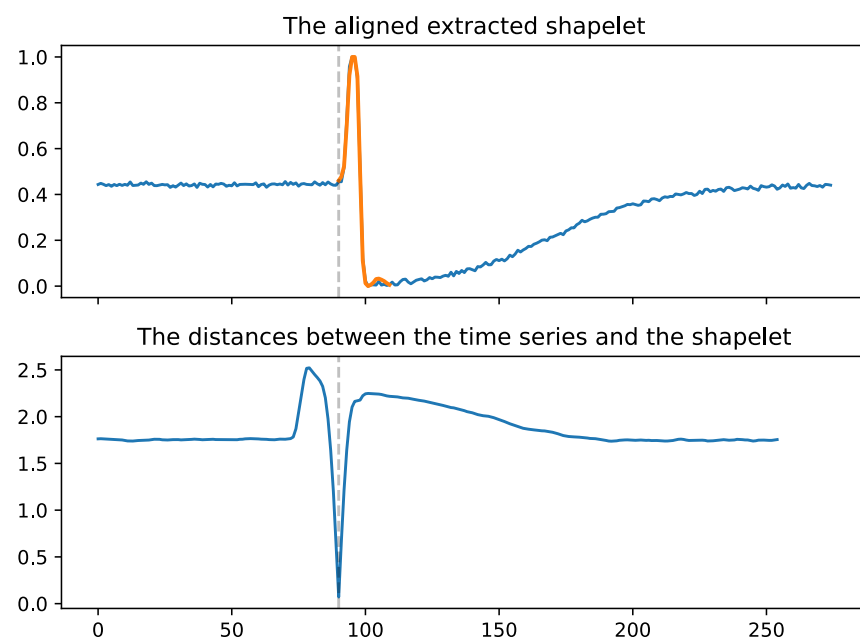
1. Contrary to forecasting, DNNs are yet to beat other baselines
2. Transformer-based methods are mainly derivations of forecasting models
3. Ensemble methods are very competitive in benchmarks

# Historical baselines

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- Key similarity measures (task-specific):
  - Euclidean distance
  - (variants of) Dynamic Time Warping
  - Longest Common Subsequence
  - *etc.*

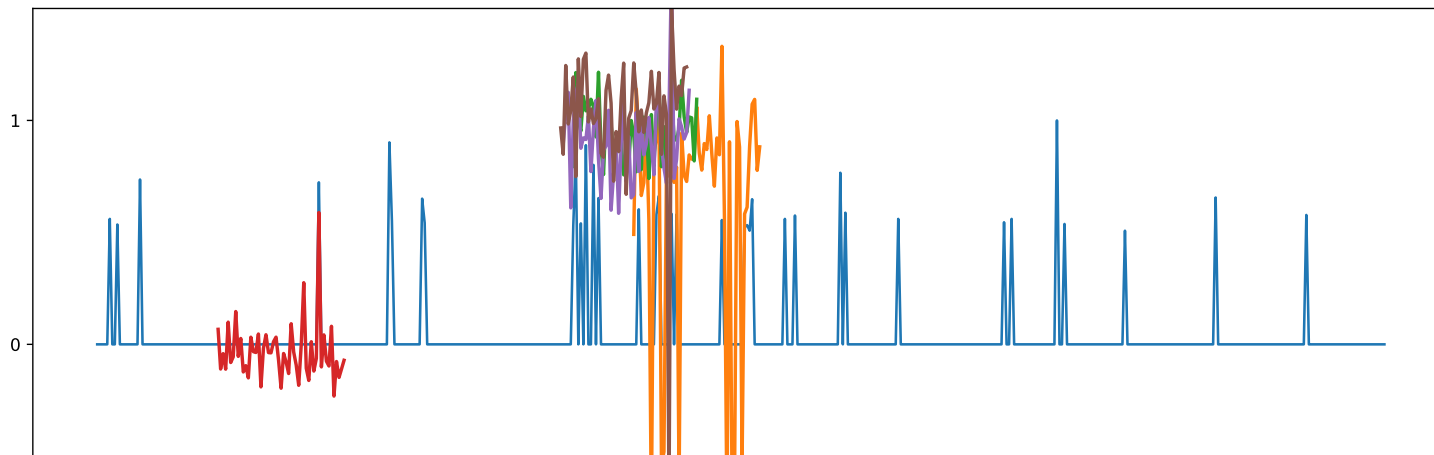
- Shapelet = a subsequence of consecutive observations from a time series
  - Can be chosen or learned
  - Goal: Choose/learn a pool of  $K$  shapelets that are discriminative for a given task



Illustrations from [tslearn docs](#)

- Original shapelets:
  - Exhaustive or heuristic search
  - Expensive but interpretable
- Learned shapelets:
  - Learning Shapelets (LS)
  - Shapelet layers in neural networks
  - Joint optimization with classifier
- Advantages:
  - Interpretability
  - Competitive performance on small datasets

- Shapelets are often selected for their interpretability
- What about learned shapelets?



Source: “Localized Random Shapelets”, AALTD’19

- Collective of Transformation-based Ensembles (COTE)
  - if there is no prior knowledge, ensemble different representations
- 1. Flat-COTE (2016): 35 classifiers over four data representations
  - shapelets, DTWs, *etc*
- 2. Hive-COTE-alpha,v1,v2 (2018, 2020, 2022):
  - more representations (forests, spectral) + hierarchical voting procedure

HC2 is one of the best methods on open public benchmarks but very slow

# From traditional models to deep learning

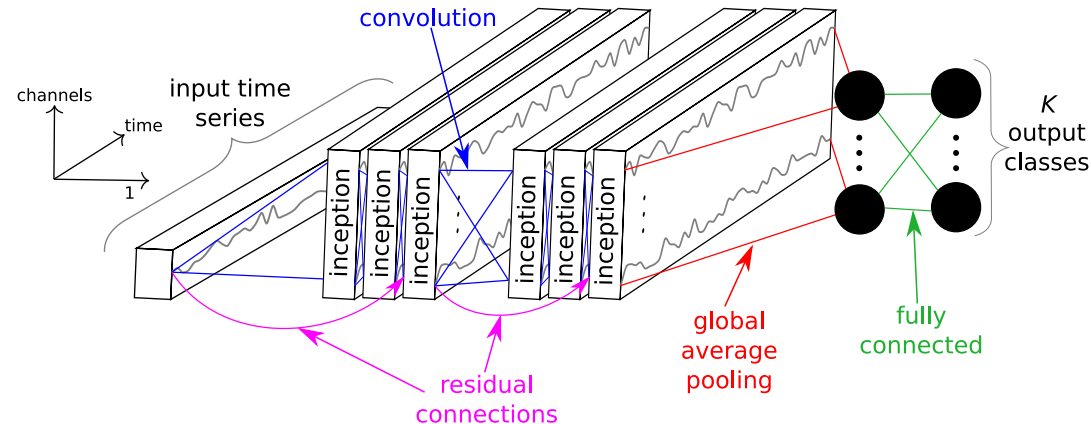
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# Take 1: just try classic vision models on TS

From traditional models to deep learning

- Many standard Conv-based architectures can be adapted for TSC (eg. InceptionTime: a Resnet with inception module)
    - a stack of convolutions of different sizes
- multi-resolution analysis

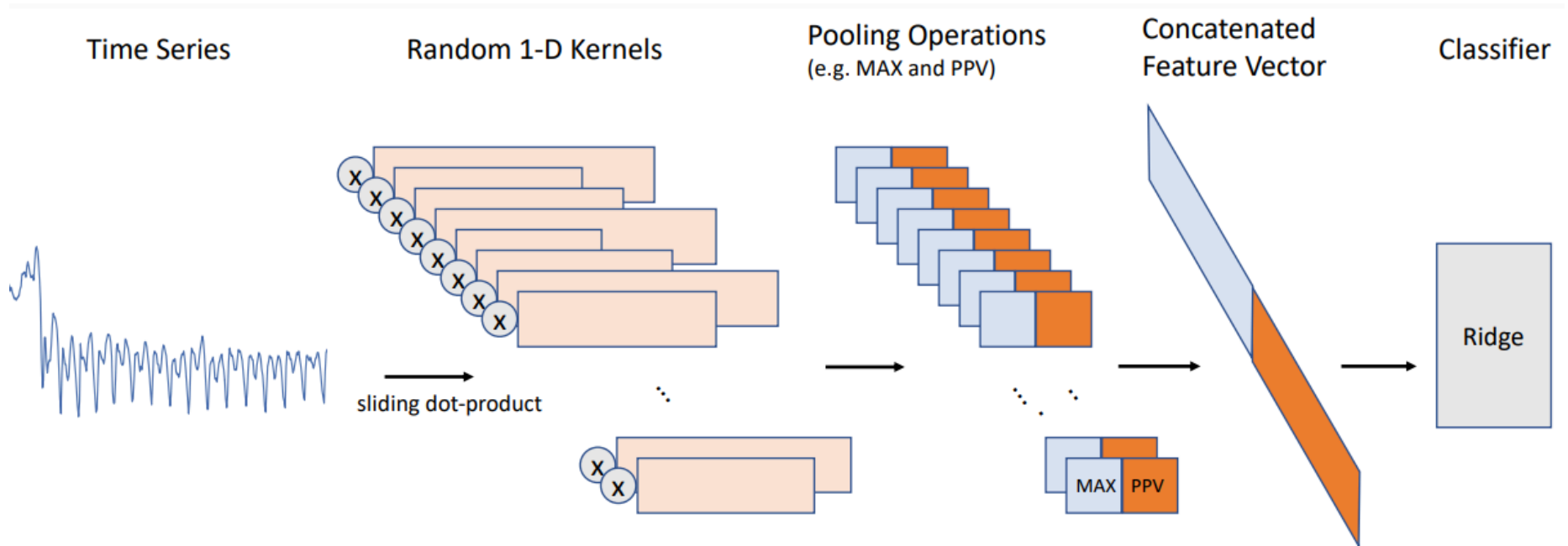


Source: “InceptionTime: Finding AlexNet for Time Series Classification”,  
DMKD’20

## Take 2: simple models can be strong baselines

From traditional models to deep learning

- ROCKET: use random 1D convolutions as feature extractors
  - Use maxpooling and PPV (proportion of positive values) as aggregators
  - Apply ridge regressor to the obtained embedding



Source: [aeon docs](#)

# Take 2: simple models can be strong baselines

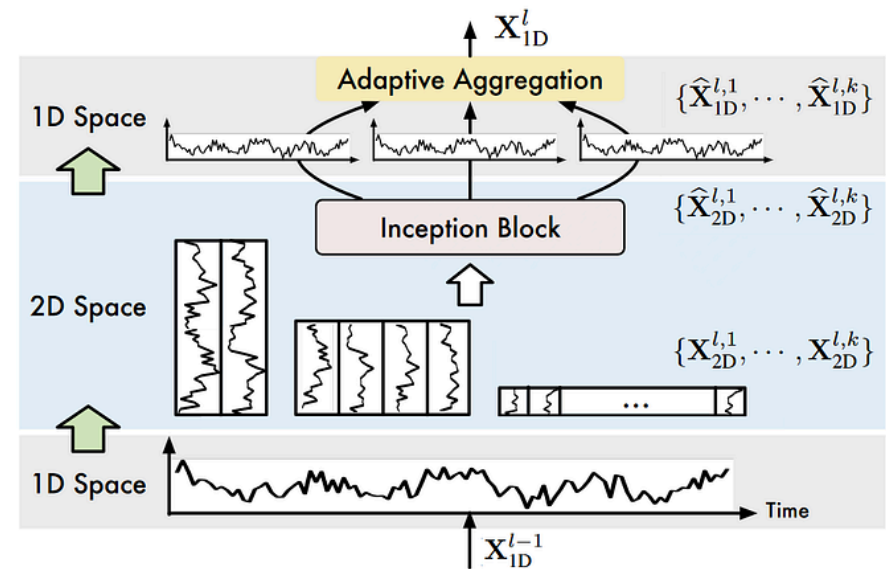
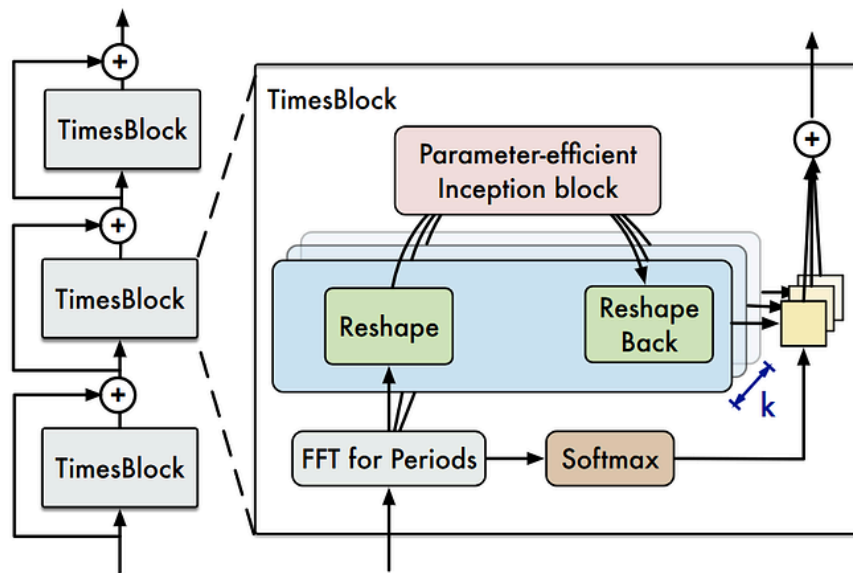
From traditional models to deep learning

- ROCKET extensions:
    - hard-coded convolutions (MiniRocket)
    - more aggregators (MultiRocket)
    - random convolutions + dictionary learning (MR-HYDRA)
- On par with HC2 but much faster

# TimesNet: a CNN with inception module and 2D kernels

From traditional models to deep learning

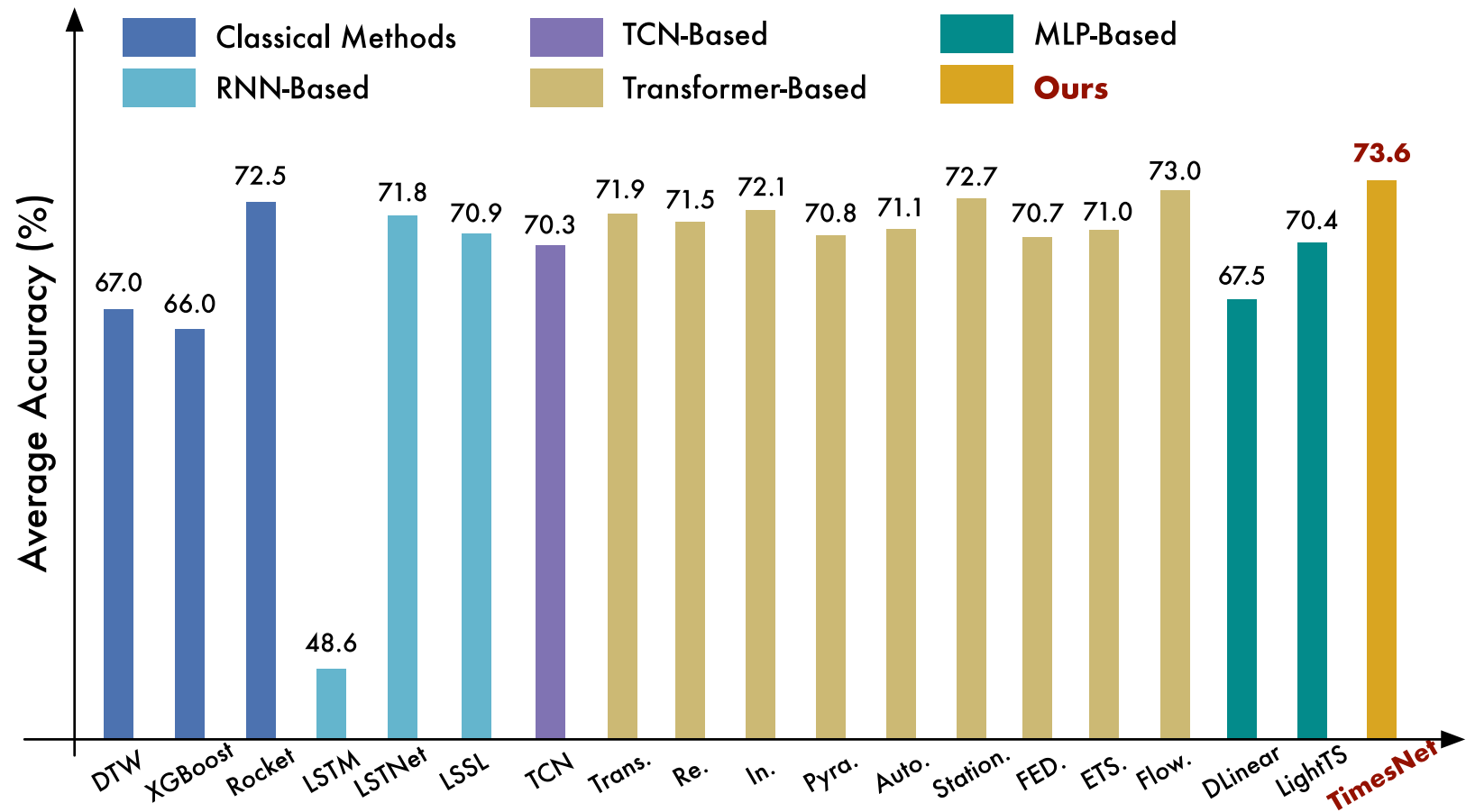
- Assumption: the signal is periodic
- Motivation: we want to capture intra-period AND inter-period variations



Source: "TimesNet: [...]", ICLR'23

# TimesNet: a CNN with inception module and 2D kernels

From traditional models to deep learning



Source: "TimesNet: [...]", ICLR'23

# Accuracy vs. Efficiency

From traditional models to deep

## Trade-offs: Computational considerations

- COTE / HC2:
  - Very strong accuracy (favored by the diversity of the benchmarks)
  - Extremely expensive computationally
- ROCKET-based methods:
  - Fast training and inference
  - Excellent accuracy-efficiency trade-off
- Deep models:
  - GPU-friendly, data-hungry