CCBDA HW3 Anomaly Detection (Autoencoder)

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Method: (brief description, do not exceed half page) (ex. data processing, model architecture, training parameter, …)

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| * Data processing: Split the time series into multiple frame with length 100 * Model architecture:   + RecurrentAutoencoder(   (encoder): Encoder(  (rnn1): LSTM(1, 256)  (rnn2): LSTM(256, 128)  )  (decoder): Decoder(  (rnn1): LSTM(128, 128)  (rnn2): LSTM(128, 256)  (output\_layer): Linear(in\_features=256, out\_features=1)  )  )   * Training parameter:   + Epochs: 200   + Optimizer: Adam   + Lr: 0.0003   + Weight decay=0.0001   + Scheduler: CosineAnnealingLR |

Reference: (Specify the source of your code.)

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| I use the model from website “Time Series Anomaly Detection using LSTM Autoencoders with PyTorch in Python”, https://curiousily.com/posts/time-series-anomaly-detection-using-lstm-autoencoder-with-pytorch-in-python/ |