

Contents

List of Figures	xi
List of Tables	xiv
List of Symbols	xv
List of Abbreviations	xvii
Preface	xix
1 Introduction	1
1.1 Motivation	4
1.2 Challenges and main objectives of this thesis	6
1.3 Contributions of the thesis	7
1.4 Organization of the thesis	8
2 Background and Related Works	11
2.1 Background	11
2.1.1 Time series representation	11
2.1.2 Time series distance/similarity measures	13
2.1.3 Time series classification	14
2.1.4 Early classification on time series	16
2.2 Related works	18
2.2.1 Instance-based methods	19
2.2.2 Shapelet-based methods	20
2.2.3 Model-based methods	22
2.2.4 Other methods	24
2.2.5 Research Gap	29

3 Early classification on UTS	31
3.1 3.1 Introduction	31
3.2 Preliminaries	32
3.3 Early classification by measuring uncertainty	33
3.3.1 Model description	34
3.3.2 Experimental evaluation	39
3.4 Early classification by learning optimal decision rule	45
3.4.1 Model description	45
3.4.2 Classification and optimization method	51
3.4.3 Experimental evaluation	53
3.5 Summary	66
4 Early classification on MTS	67
4.1 Introduction	67
4.2 Motivation and significant contributions:	68
4.3 Model description	69
4.3.1 Training phase	70
4.3.2 Prediction phase	76
4.4 Experimental evaluation	76
4.4.1 Evaluation metrics	76
4.4.2 Dataset description	77
4.4.3 Parameter selection	78
4.4.4 Results analysis	79
4.5 Summary	89
5 Early classification on time series by using deep learning approach	91
5.1 Introduction	91
5.2 Motivation and significant contributions	93
5.3 Preliminaries	94
5.4 Model description	95
5.4.1 Training phase	95
5.4.2 Prediction phase	102
5.5 Experimental evaluation	102
5.5.1 Datasets description	102
5.5.2 Results analysis	104
5.6 Summary	110

6 Conclusion and Future Directions	113
6.1 Conclusion	113
6.2 Future directions	116
References	117
List of Publications	130

List of Figures

1.1	Illustration of (a) Traditional TSC and (b) Early classification approach.	3
1.2	A general framework of early classification model	4
2.1	Taxonomy of time series representation and dimensionality reduction methods	12
2.2	Traditional TSC approach.	14
2.3	Early classification on time series.	16
3.1	Models Comparison: CD diagram for accuracy using Nemenyi post-hoc procedure ($\alpha = 0.05$). The goodness of models is considered as best to worse (<i>left to right</i>). The bold line shows that methods do not yield statistically significance differences.	44
3.2	Models Comparison: CD diagram for earliness using Nemenyi post-hoc procedure ($\alpha = 0.05$). The goodness of models is considered as best to worse (<i>right to left</i>). The bold line shows that methods do not yield statistically significance differences.	44
3.3	Block diagram of the proposed early classification model	46
3.4	Learning of classifier using truncated training set at every time point t	47
3.5	Prediction Process	51
3.6	CD diagram for accuracy. The goodness of the model is considered as best to worse (<i>left to right</i>), and the bold line shows that methods do not yield statistical significance differences.	58
3.7	CD diagram for earliness. The goodness of the model is considered as best to worse (<i>left to right</i>), and the bold line shows that methods do not yield statistical significance differences.	58
3.8	Accuracy and earliness plot for ESR1, ESR2, and ESR3	59
3.9	Accuracy and earliness plot for five sample datasets includes Coffee, ECG200, Gun_Point, Synthetic Control and Wafer	60

3.10 Accuracy and earliness plot over different values of α for ESR1, ESR2 and ESR3	61
3.11 Effect of accuracy, earliness, and execution time for PSO and GA	63
4.1 Block diagram of the proposed model for early classification on MTS	69
4.2 Training a set of classifiers for MTS	71
4.3 Cost evaluation process for a MTS \mathbf{X}	75
4.4 Prediction process for a incoming MTS \mathbf{X}	76
4.5 Effect of α parameter : (a) Scattered plot between Accuracy and Earliness by taking average over all the datasets (b) Earliness vs. Accuracy plot for individual dataset.	79
4.6 Accuracy plot at increasing length of MTS on different datasets.	81
4.7 Effect of α parameter on different combination of ESRs and cost function. .	82
4.8 Regularization effect on ESRs $\mathcal{R}_{1\Theta}$ and $\mathcal{R}_{2\Theta}$	83
4.9 Accuracy and earliness plot of ESR \mathcal{R}_1 for $\alpha \in \{0.8, 0.9\}$	84
4.10 Accuracy and earliness plot of ESR \mathcal{R}_2 for $\alpha \in \{0.8, 0.9\}$	85
4.11 Comparison of the proposed model with GP-full by considering $\alpha = 0.9$	87
5.1 Classification model for sensory time series data.	93
5.2 The Block diagram of the proposed ETMD model is divided into two phases: training and prediction. Part (a) denotes the training process of base classifier \mathcal{H} and its architecture. Part (b) represents the confidence threshold selection for early decision making. Part (c) represents the prediction process on incoming time series data.	96
5.3 Accuracy vs. earliness curve for α	105
5.4 Effect of α on accuracy and earliness over individual transportation mode. .	106
5.5 Confusion matrix (a) TMD dataset (b) SHL dataset	107
5.6 Comparison between proposed ETMD and traditional approach. The last bar, named as average, denotes the mean accuracy or earliness over all transportation modes.	108
5.7 Effect of optimizers SGD and Adam	109
5.8 Accuracy vs. epoch and loss vs. epoch learning curve of hybrid-DL classifier.	109

List of Tables

2.1	Comparative analysis of early classification approaches	25
3.1	Intraclass accuracy at different time points	36
3.2	Accuracy of five classifiers on fifteen dataests: GP(DotProduct), GP(rbf), SVM(linear), SVM(rbf), Naive Bayes	41
3.3	Earliness of five classifiers on fifteen dataests: GP(DotProduct), GP(rbf), SVM(linear), SVM(rbf), Naive Bayes	41
3.4	Accuracy values on fifteen datasets for ECTS, EDSC , RelClass, ECDIRE and Proposed method	42
3.5	Earliness values on fifteen datasets for ECTS, EDSC, RelClass, ECDIRE and Proposed.	43
3.6	Parameter setting for other early classification models	55
3.7	Accuracy values for ECTS, EDSC, RelClass, ECDIRE, ECTS_OAE, and Proposed (ESR1, ESR2, ESR3) methods.	56
3.8	Earliness values for ECTS, EDSC, RelClass, ECDIRE, ECTS_OAE, and Proposed (ESR1, ESR2, ESR3) methods.	57
3.9	Domination counts for the proposed ESR1, ESR2 and ESR3 compared to other methods. The first entry tells about how many times the proposed model dominates other methods, and third entry tells how many times others dominate the proposed model. In between, second entry refers to the draw condition.	59
3.10	The performance of the proposed early classification model (ESR3) on malware dataset by considering different values of α	65
4.1	Datasets description	77
4.2	Comparison of proposed models with other methods	86
4.3	Accuracy and earliness of proposed model over six MTS datasets	88
5.1	Comparison of base classifiers in ETMD model	110