Fuzzy Equivalences in Time Series Classification

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Abstract. Time series classification is an important and still challenging task in data analysis. Although many algorithms have been proposed to cope with this problem it seems that the best method which is simultaneously simple and efficient is the 1NN classifier. An exhaustive comparison of distance measures used in time series classification with the 1NN method is available in [2]. We propose another approach to the time series classification which combines the 1NN method with fuzzy equivalences and aggregation techniques. Fuzzy equivalences can be interpreted both as fuzzy relations or fuzzy connectives. In this contribution, we consider fuzzy equivalences defined by Fodor and Roubens [1]. More precisely, we consider various compositions of fuzzy equivalences and aggregation functions as a closeness measure, which serves as an alternative to the standard distance metrics. This approach that has already been examined in some data mining problems (see e.g. [3, 4]) seems to be also successful in time series analysis.

Keywords: Classification \cdot Time series \cdot Fuzzy equivalence \cdot Aggregation functions

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