

Automating biomedical time-series analysis using massive feature extraction

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Imperial College



Time-series analysis

it's an art

measure data



analyse data



How? *Non-systematic*

“Do what I did during my PhD”

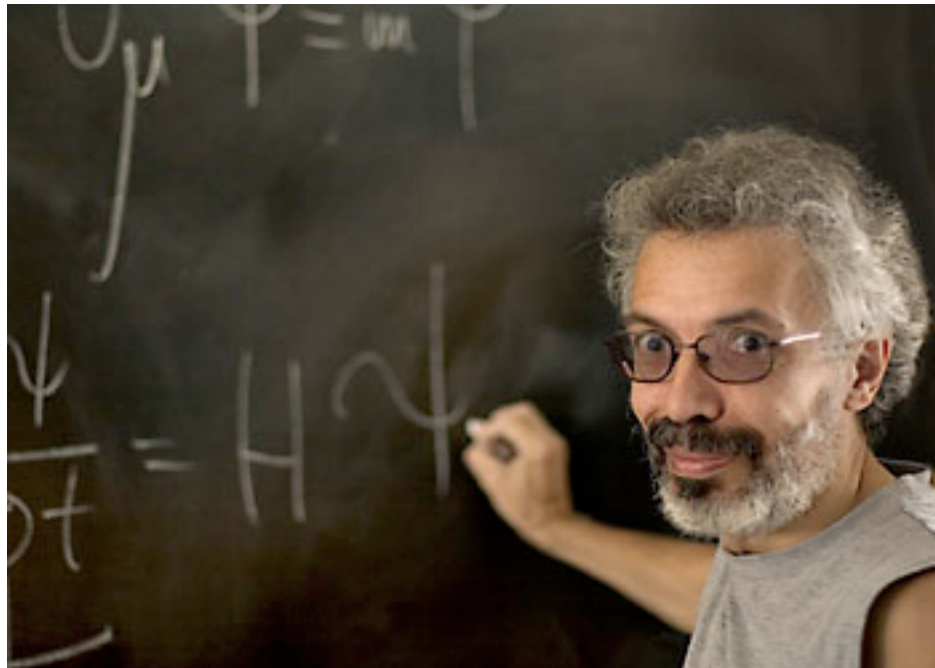
“Use standard analysis methods from my field”

“Apply a hot new method I read about this week”

-
- Is your proposed method best, or can another (perhaps simpler) method outperform it?
 - Are ‘new’ methods really new, or do they reproduce the performance of existing methods (e.g., from another field, or developed in the past)? *Is any progress being made?*
 - Comparison required, but not done in practice (an average of 0.91 other methods, and 1.85 different datasets*).

Time-series modeling

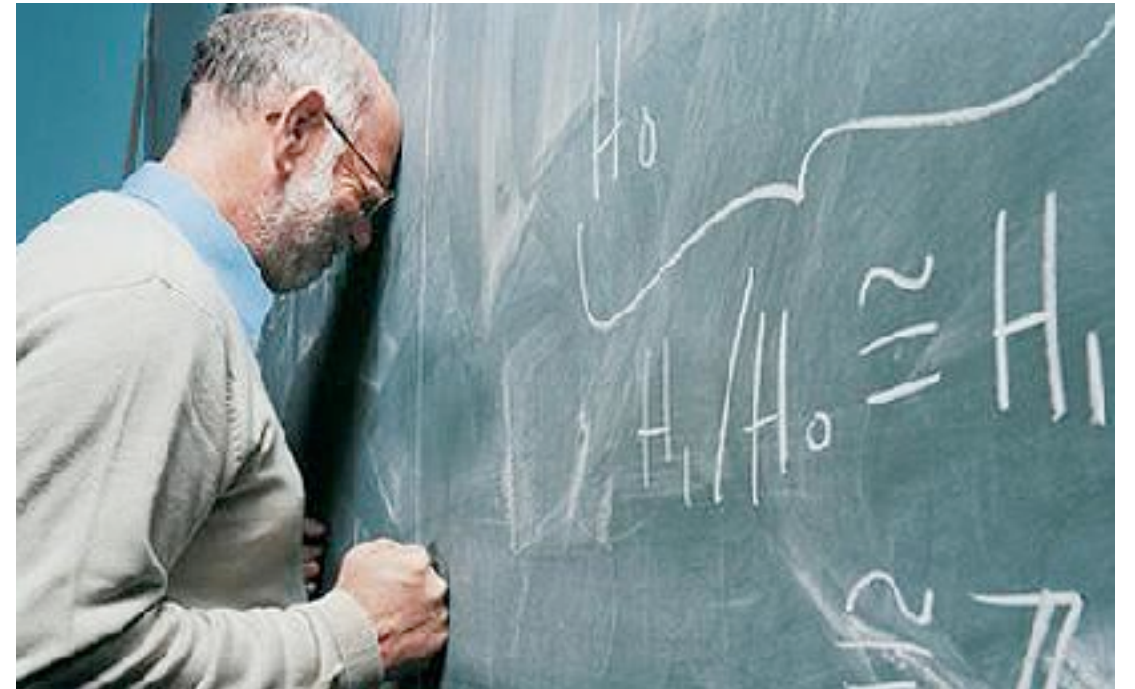
Case 1: “the dream”



“I knew it! My years of mathematical training are so useful!”

- Domain knowledge
- Some key interactions
- Periodicities
- Noise model
- Analyze and understand mechanistic / statistical underpinnings of time series

Case 2: “the common reality”



“Shit.”

- Minimal/no domain knowledge
- Complex interactions
- Just data

With little hope of making progress with any mechanistic approach to time-series modeling, how can we learn about structure in our data?

Competing interdisciplinary approaches

vast and growing volumes of data and methods

leads to variety of inconsistent opinions

“I know
someone
smart who
uses wavelets”

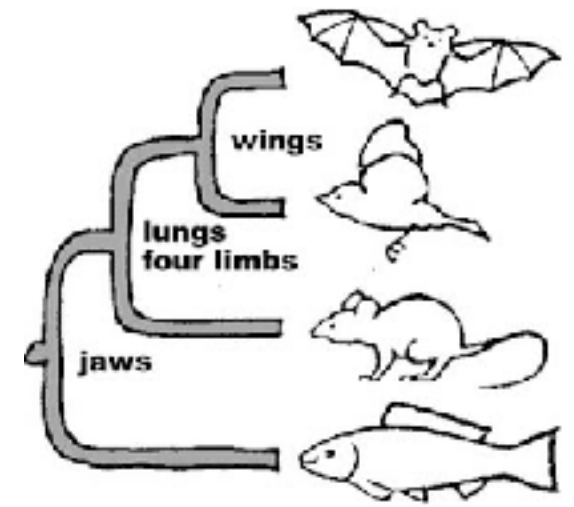
“Everyone knows
you can’t apply
AR time-series
models to
nonstationary
biomedical data!”

“ARIMA models
are a waste
of time”





Solution?



Collect many scientific time series

Collect many scientific time-series analysis methods

Use performance of methods on data to
organize our methods

Use properties of data as measure by the methods to
organize our data

Many of our measurements of the world are in the form of time series

medical CO₂ fluctuations

dynamical systems

rainfall

autoregressive processes

medical: normal sinus rhythm

finance: oil prices

audio: brushing teeth

text: sentence lengths

climatology: sea level pressure

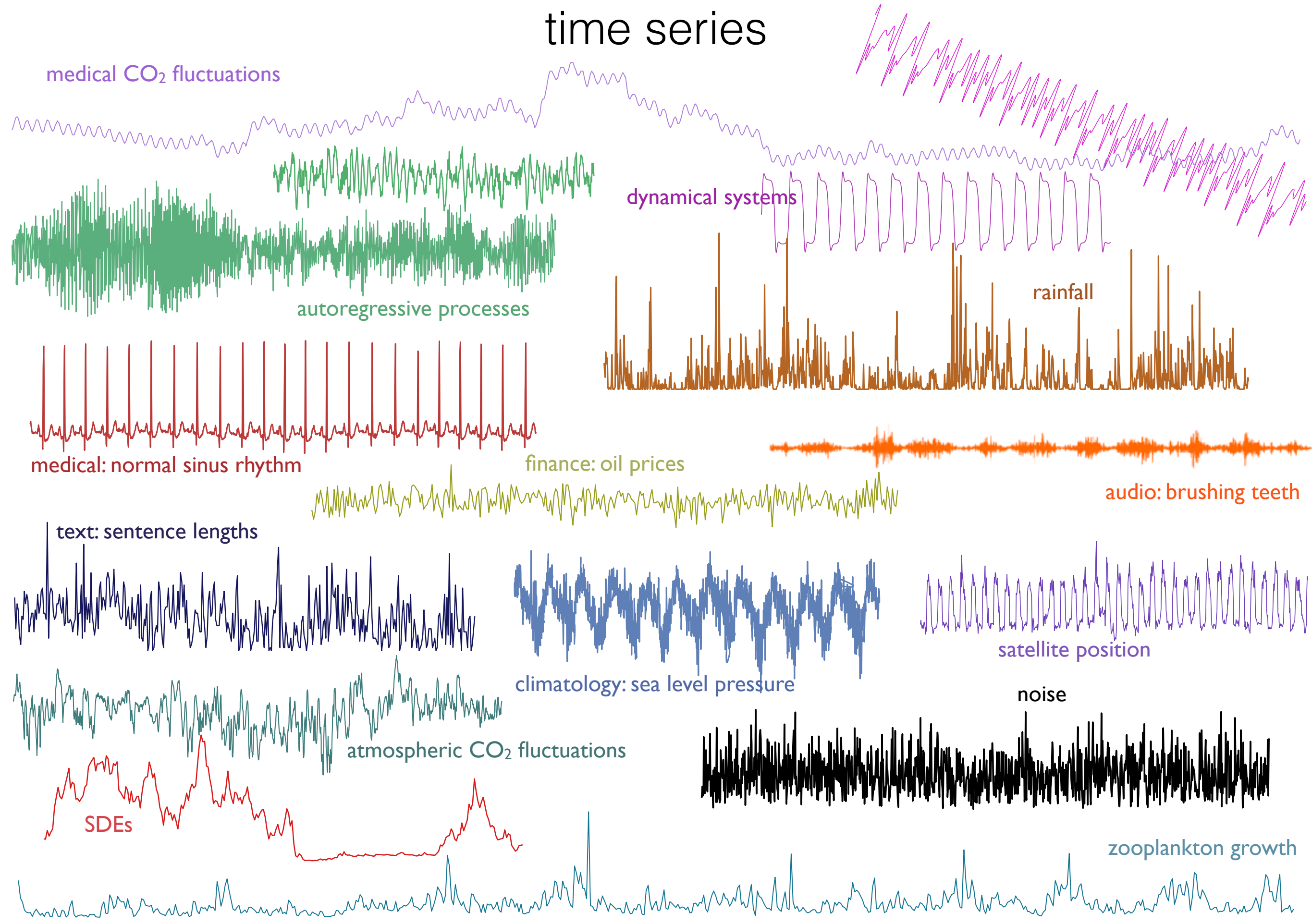
satellite position

noise

atmospheric CO₂ fluctuations

SDEs

zooplankton growth



>7700 time-series features

Static distribution

Quantiles Trimmed means
Fits to standard distributions
Outliers Moments
Entropy
Rank-orderings Standard deviation

Stationarity

StatAv Sliding window measures
Bootstraps Step detection
Distribution comparisons

Basis Functions

Wavelet transform
Peaks of power spectrum
Spectral measures
Power in frequency bands

Correlation

Linear autocorrelation Decay properties
Additive noise titration
Nonlinear autocorrelations
Time reversal asymmetry
Generalized self-correlation
Recurrence structure
Autocorrelation robustness
Scaling and fluctuation analysis
Permutation robustness
Local extrema Seasonality tests
Zero crossing rates

Model fits

Local prediction GARCH models
Fourier fits AR models
Exponential smoothing State space models
Hidden Markov models Biased walker simulations
Piecewise splines
ARMA models Gaussian Processes

(Phys) Nonlinear

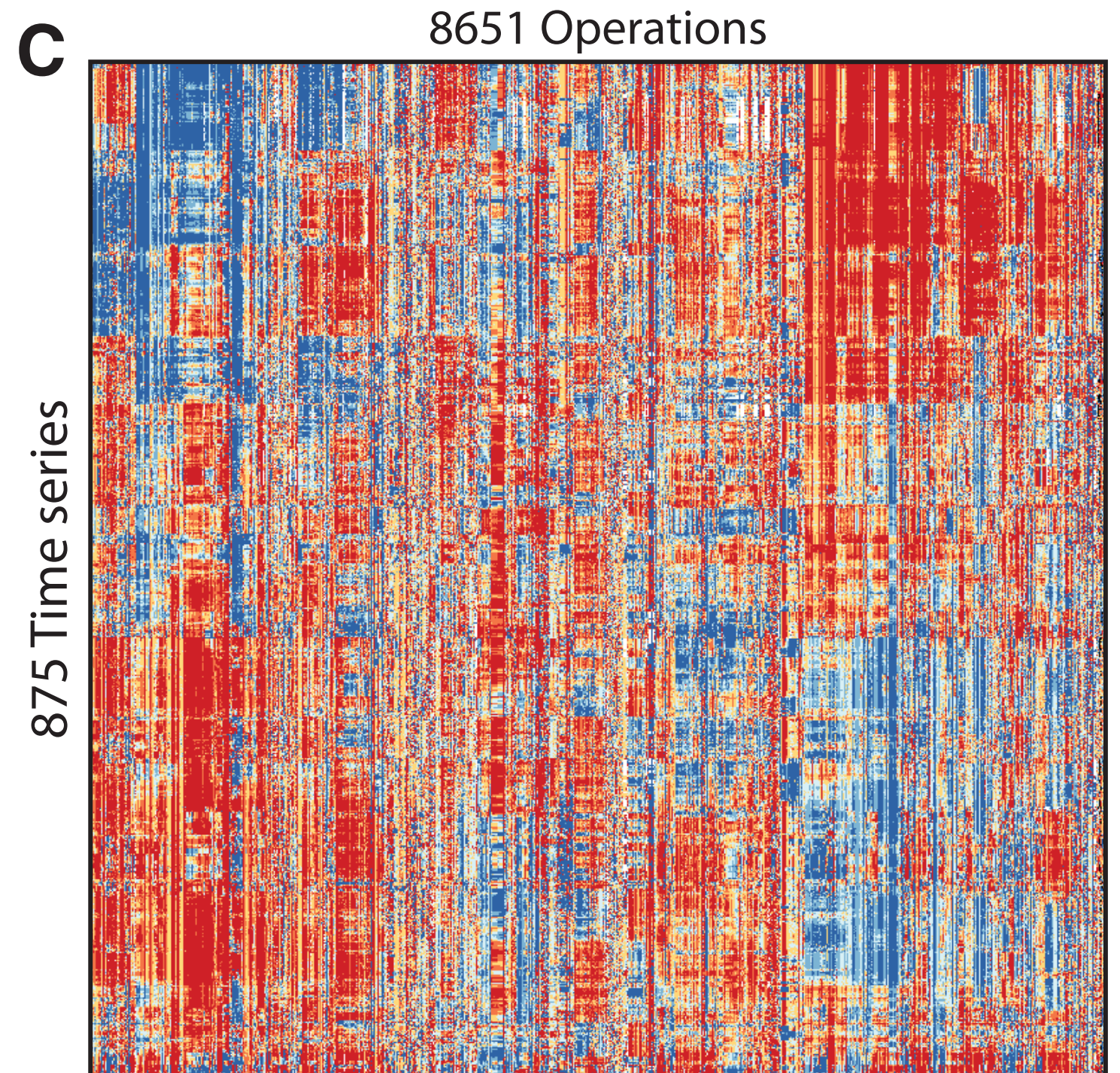
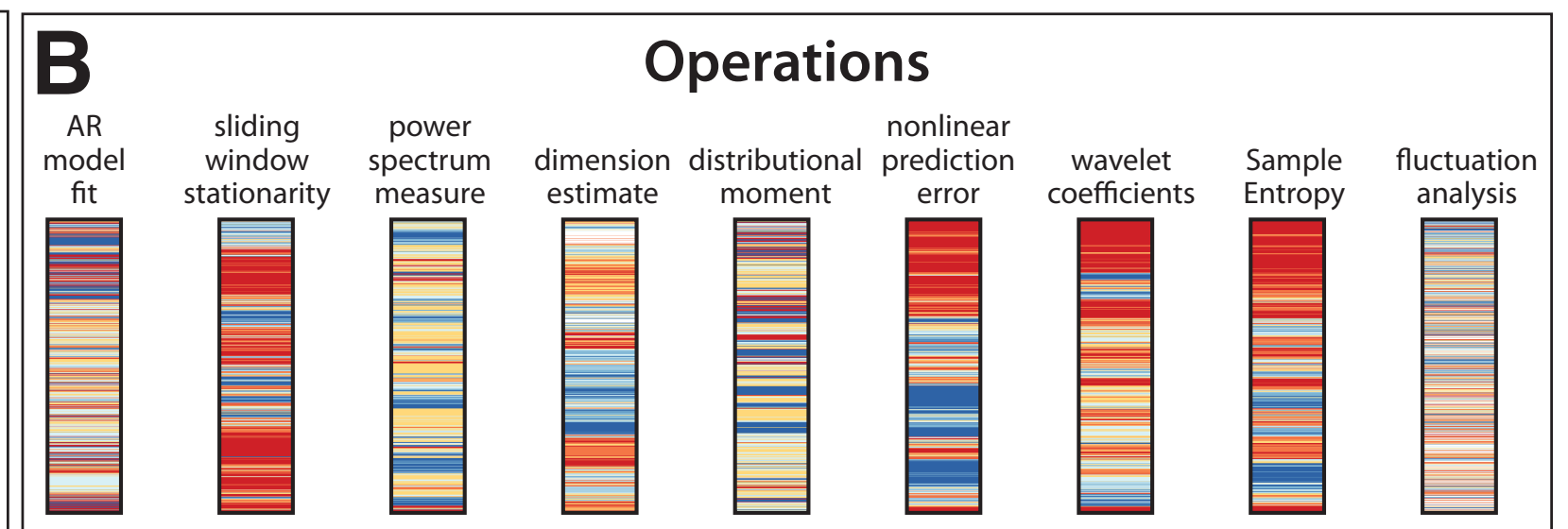
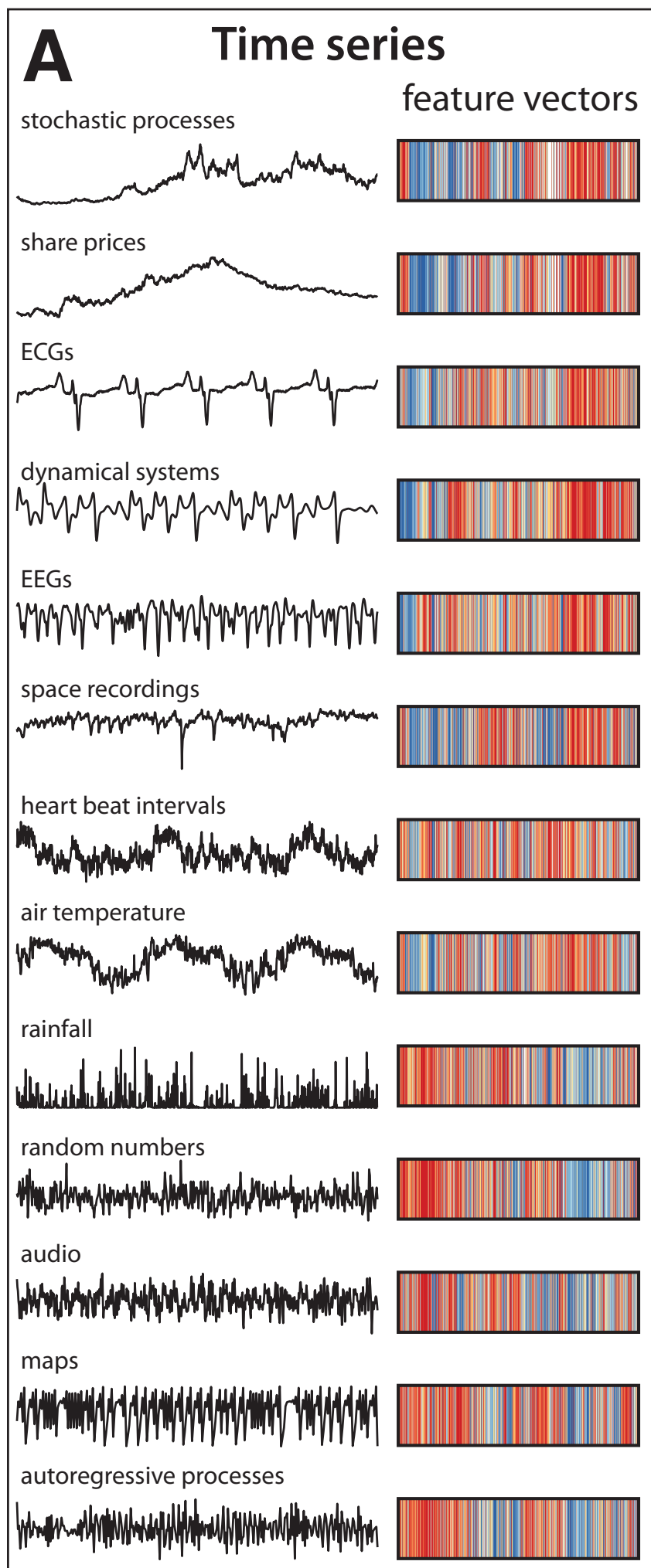
2D embedding structure TSTOOL
TISEAN Fractal dimension
Correlation dimension Taken's estimator
Poincaré sections Surrogate data
Nonlinear prediction error
Lyapunov exponent estimate
False nearest neighbors

Information Theory

Sample Entropy Automutual information
Entropy rate Approximate Entropy
Tsallis entropies

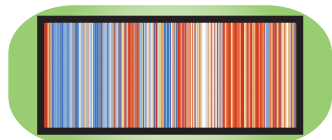
Others

Transition matrices Local motifs
Dynamical system coupling
Visibility graph Stick angle distribution
Extreme events Singular spectrum analysis
Domain-specific techniques

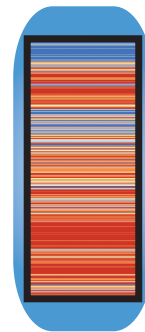


Empirical fingerprints

A flexible, powerful, and data-driven means of comparing time series, and analysis methods.



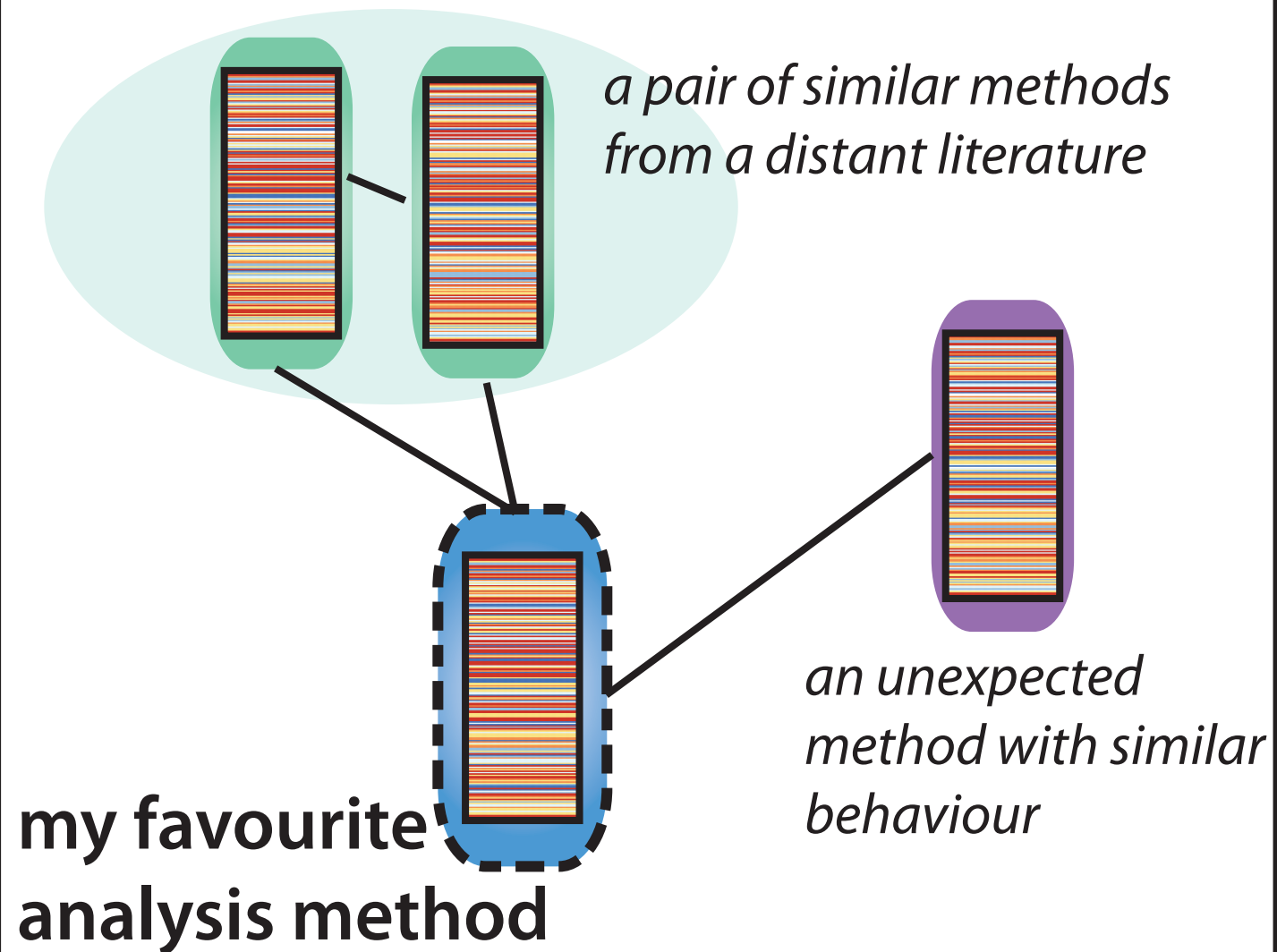
= time series of type 'green'
*captures properties measured
by diverse scientific methods*



= operation of type 'blue'
*captures behaviour across a range
of empirical time series*

Organizing our methods

Which time-series analysis methods are similar to the methods I use?



Connects scientific methods using their empirical behaviour

long-range scaling

*power spectral
density*

*linear time-series
models*

stationarity

distribution

entropy

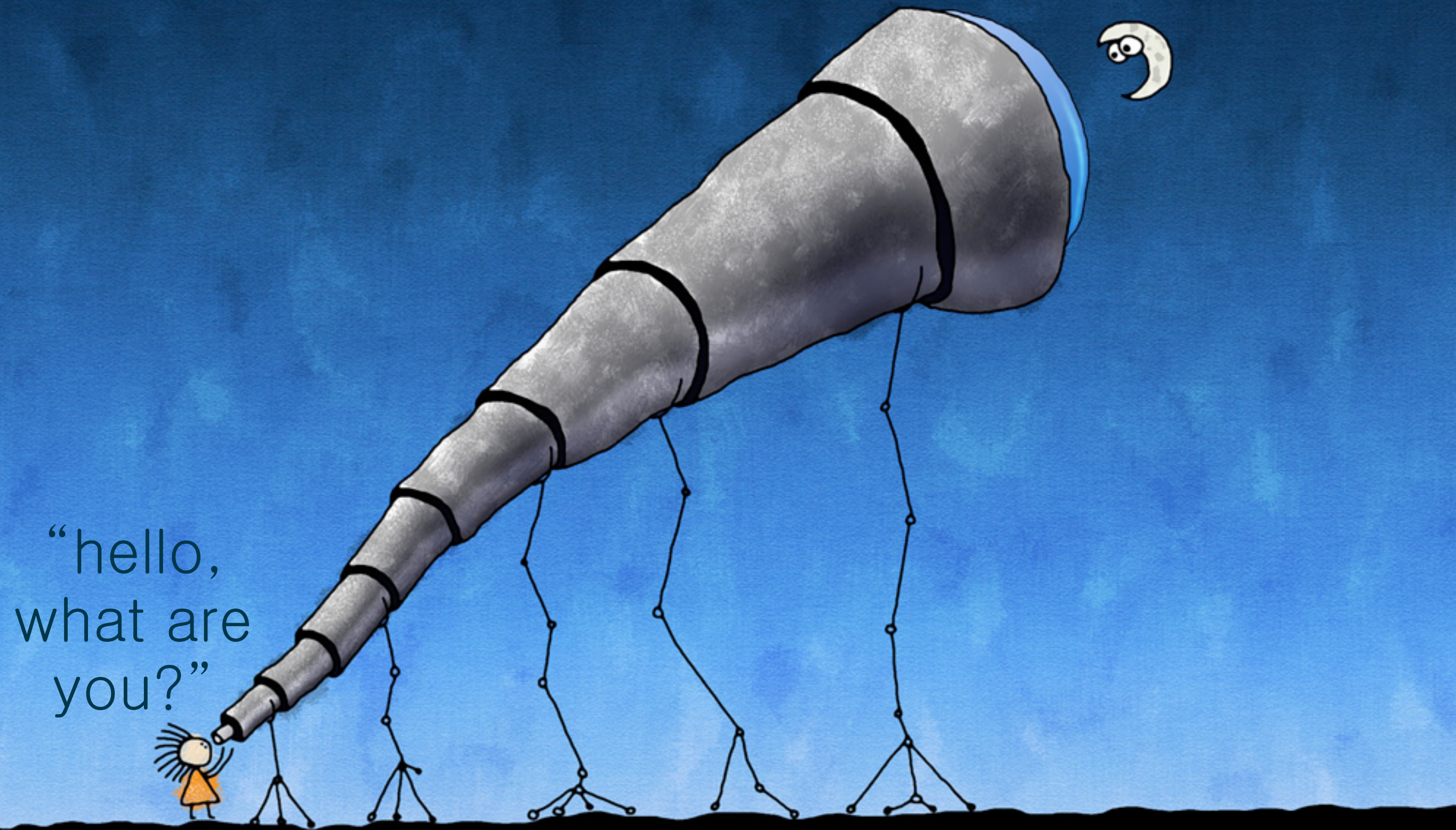
correlation dimension

information theory

complexity

BIG PICTURE

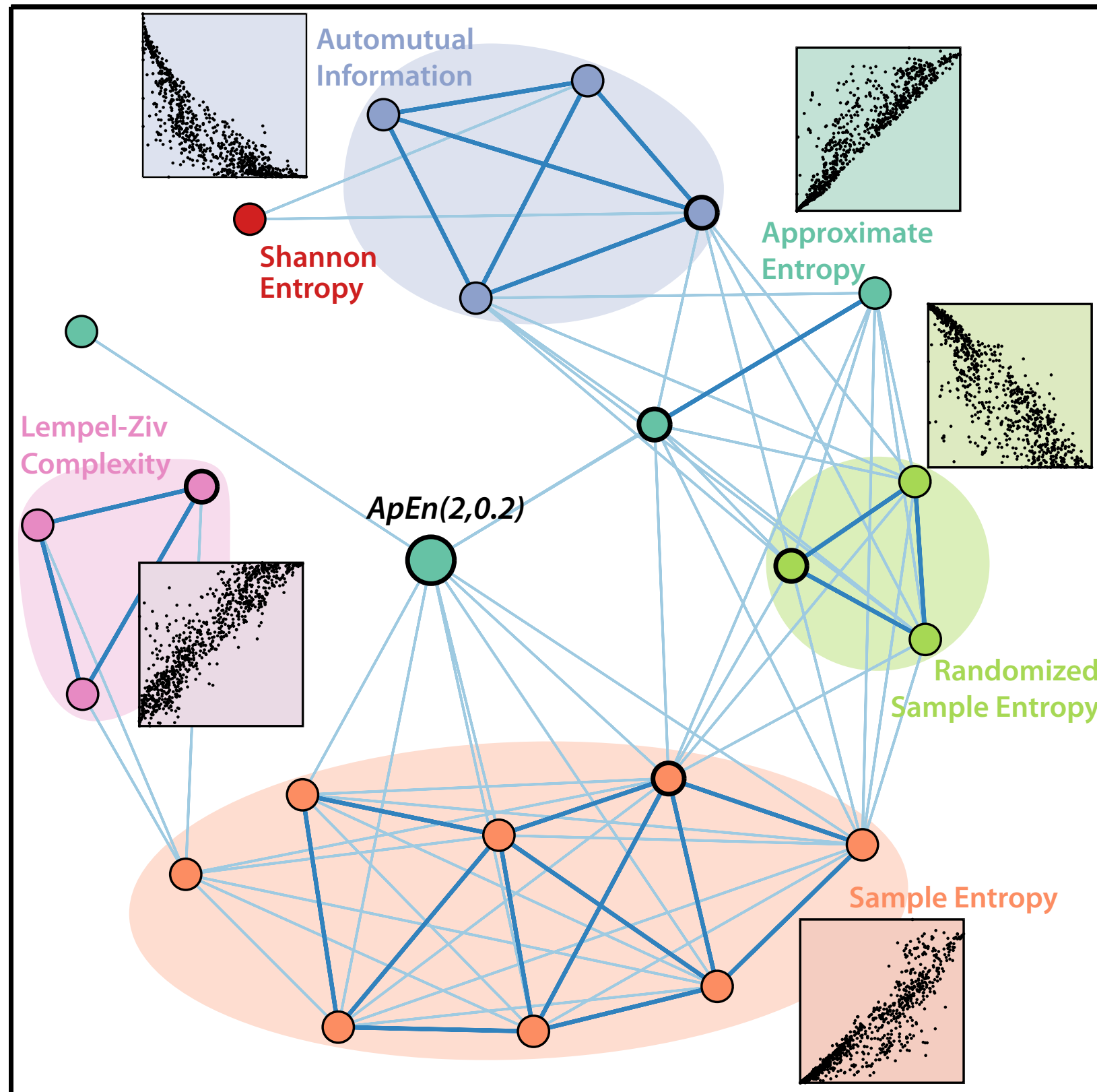
“hello, i am
SampleEntropy(1,0.2)”



“hello,
what are
you?”

ZOOMING IN

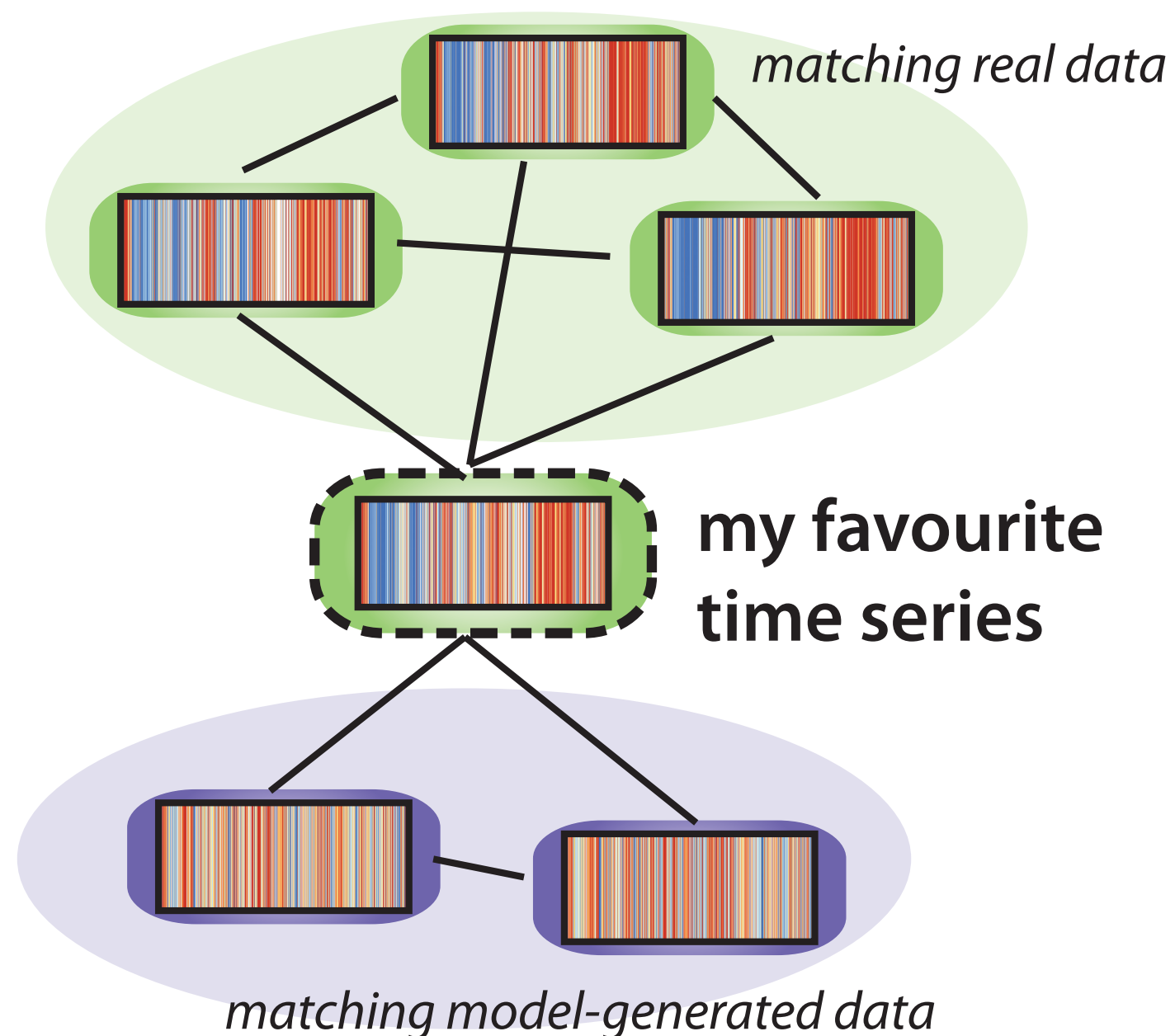
Local neighborhoods

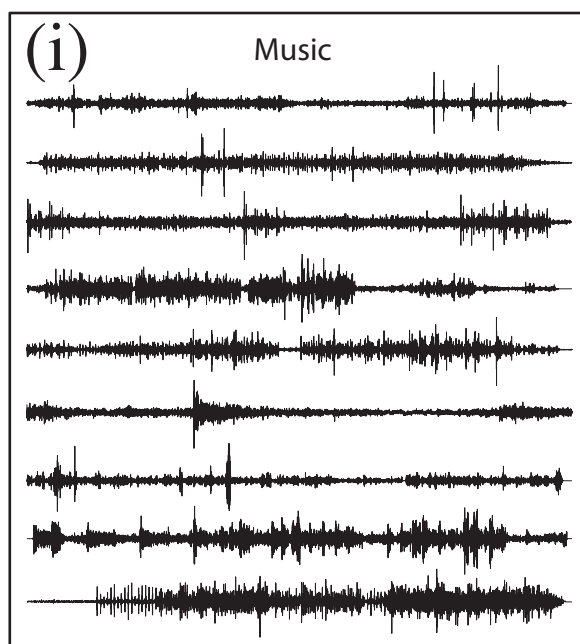
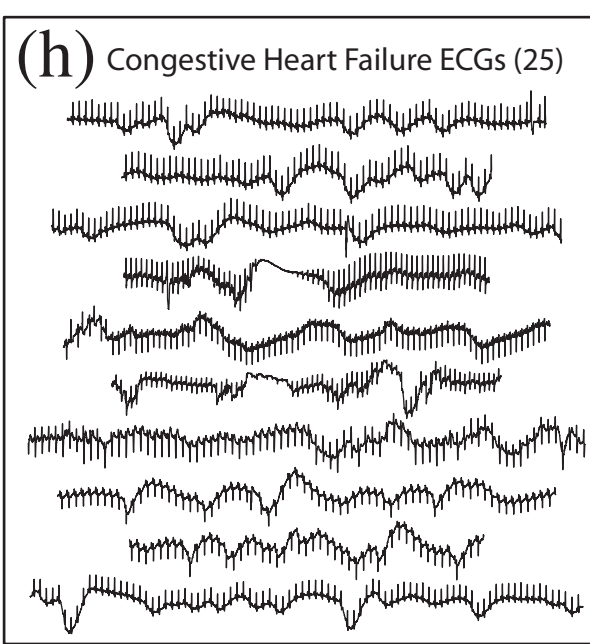
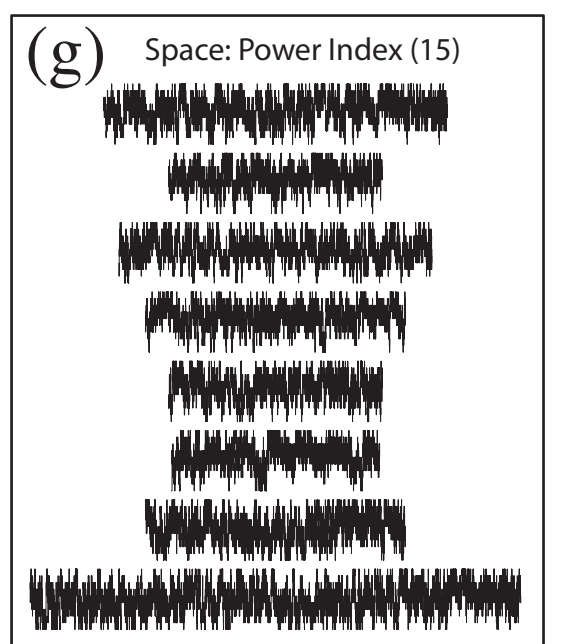
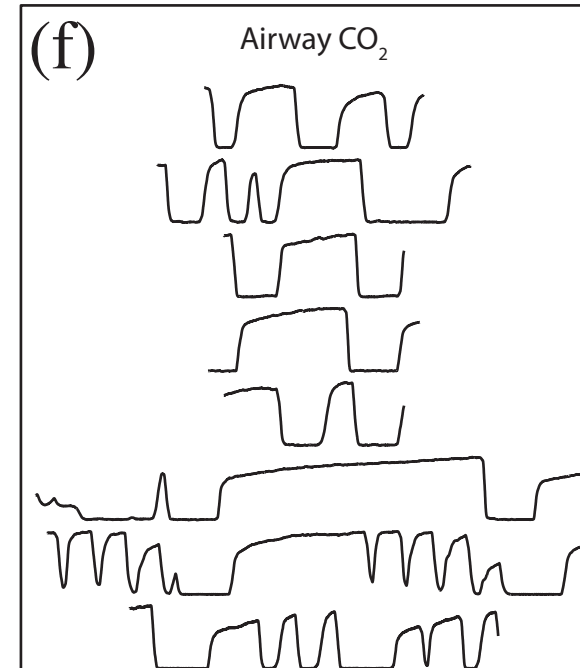
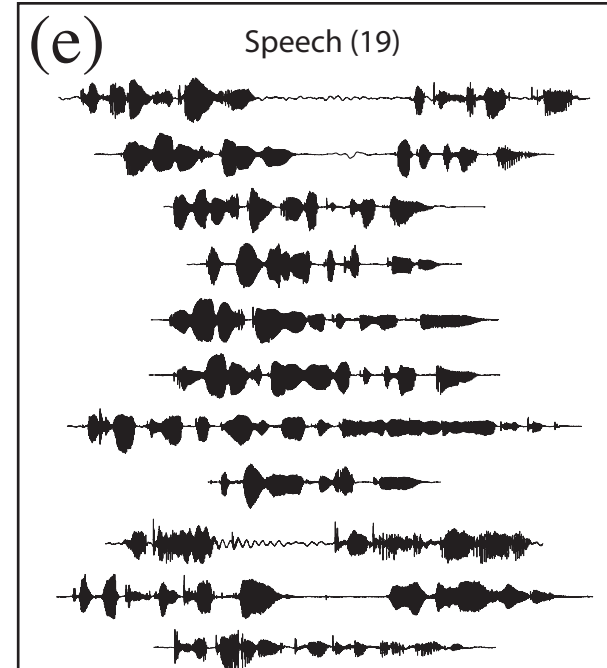
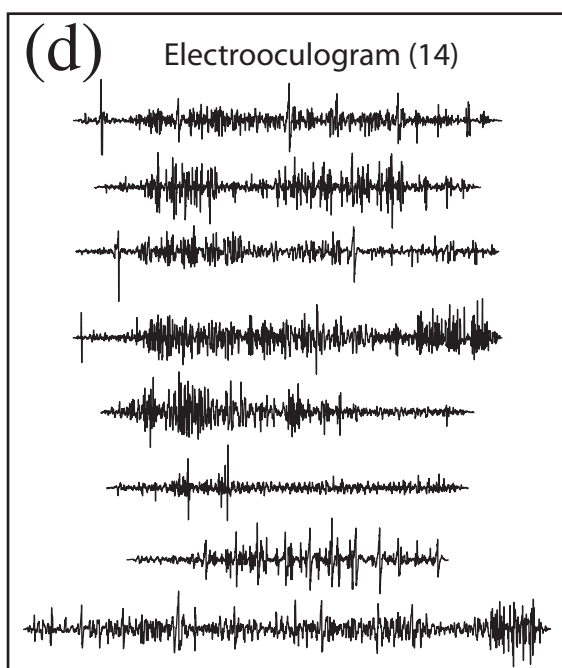
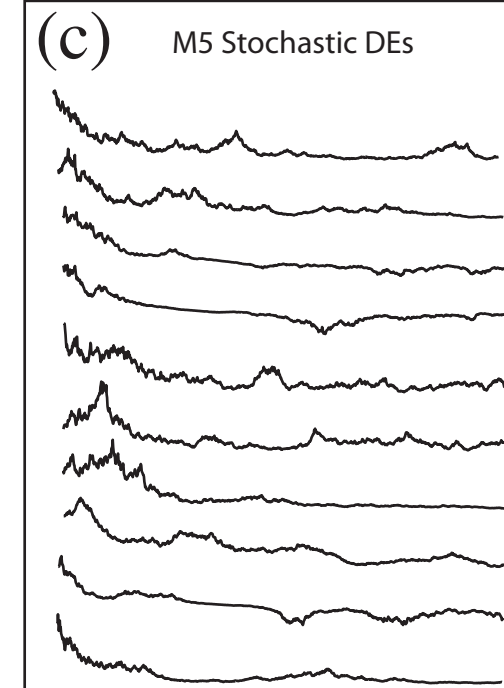
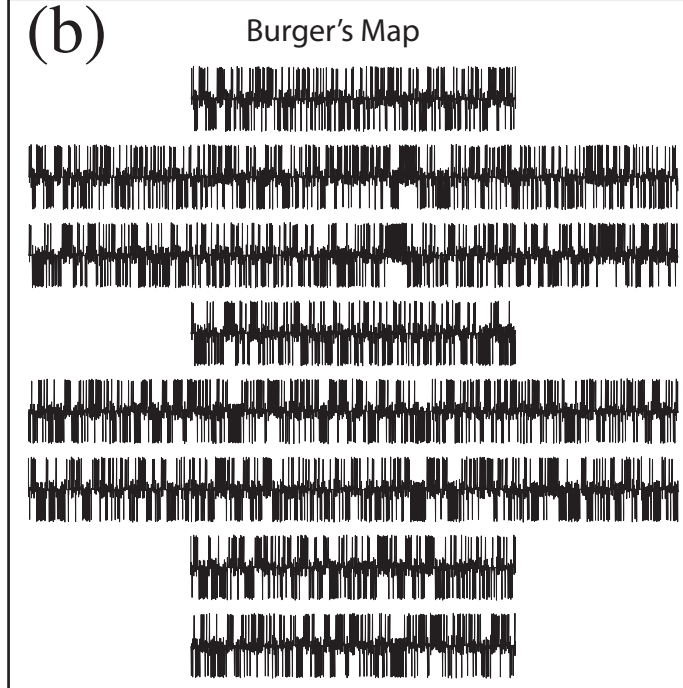
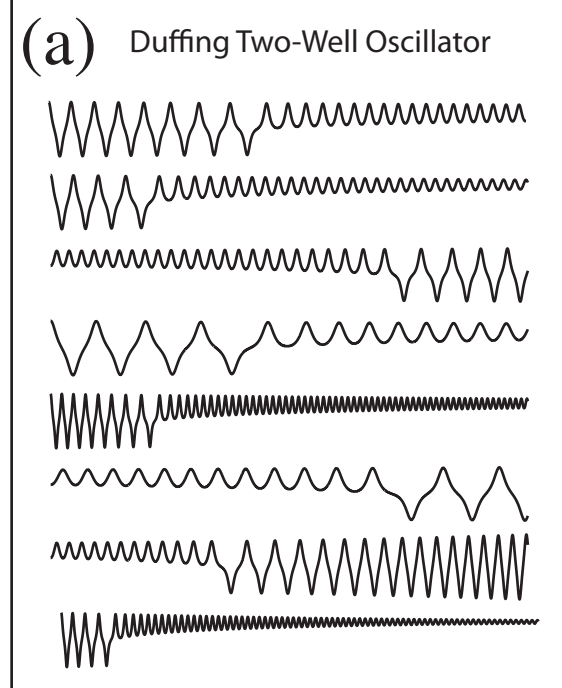


*Automatically find
interdisciplinary
connections
between our methods
for time-series
analysis*

Organizing our data

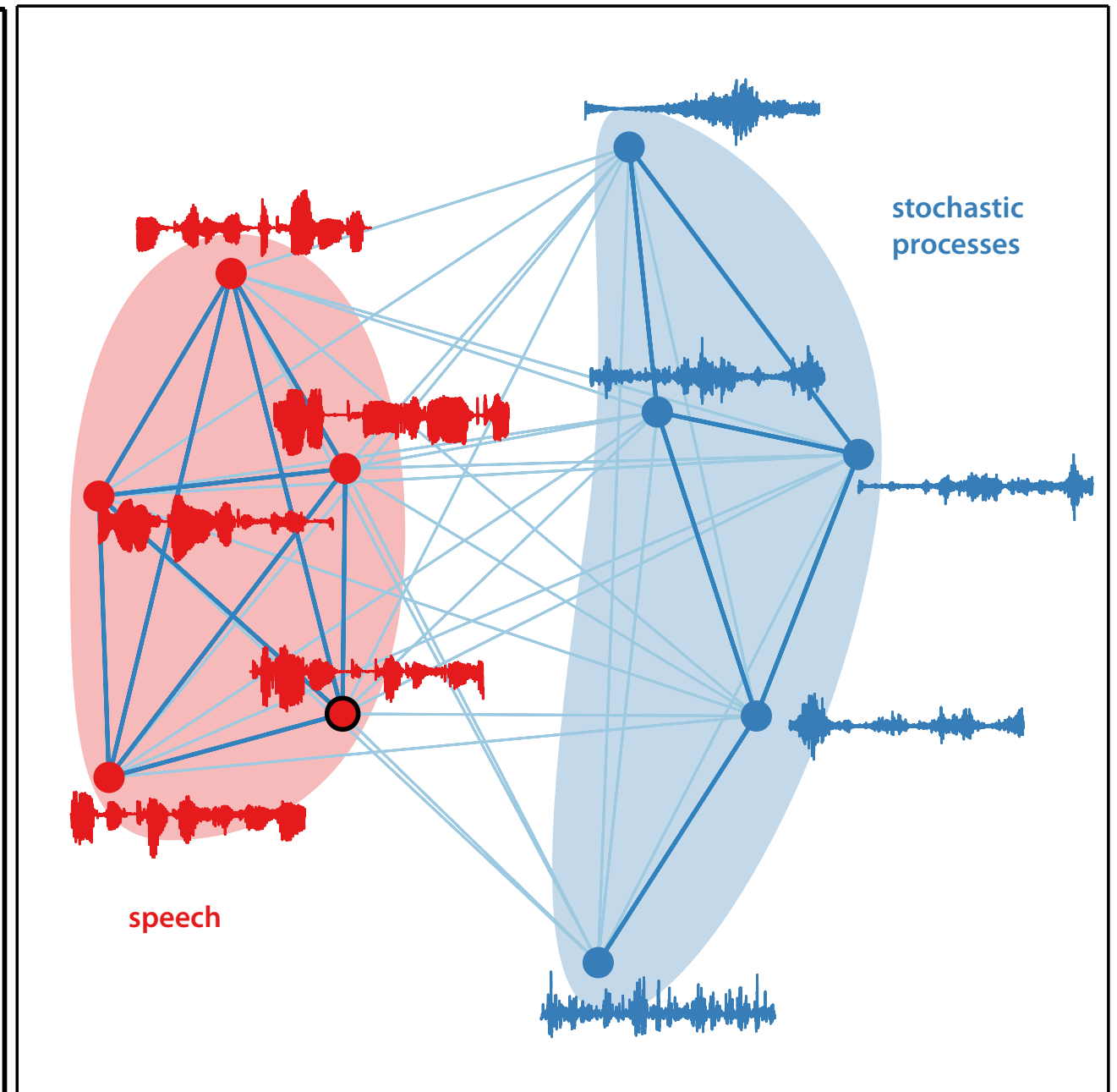
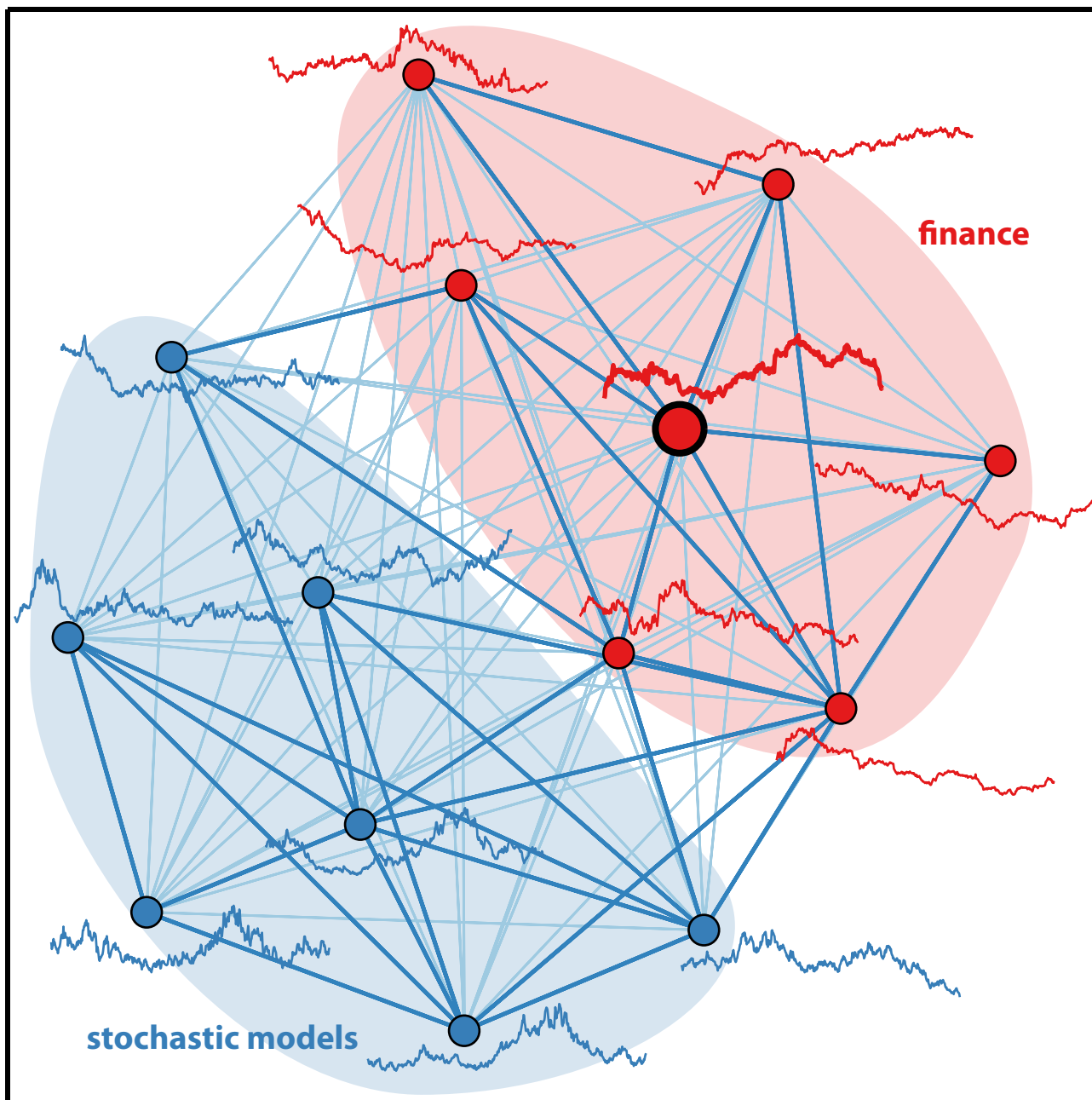
What types of real-world and model-generated time series are similar to my data?



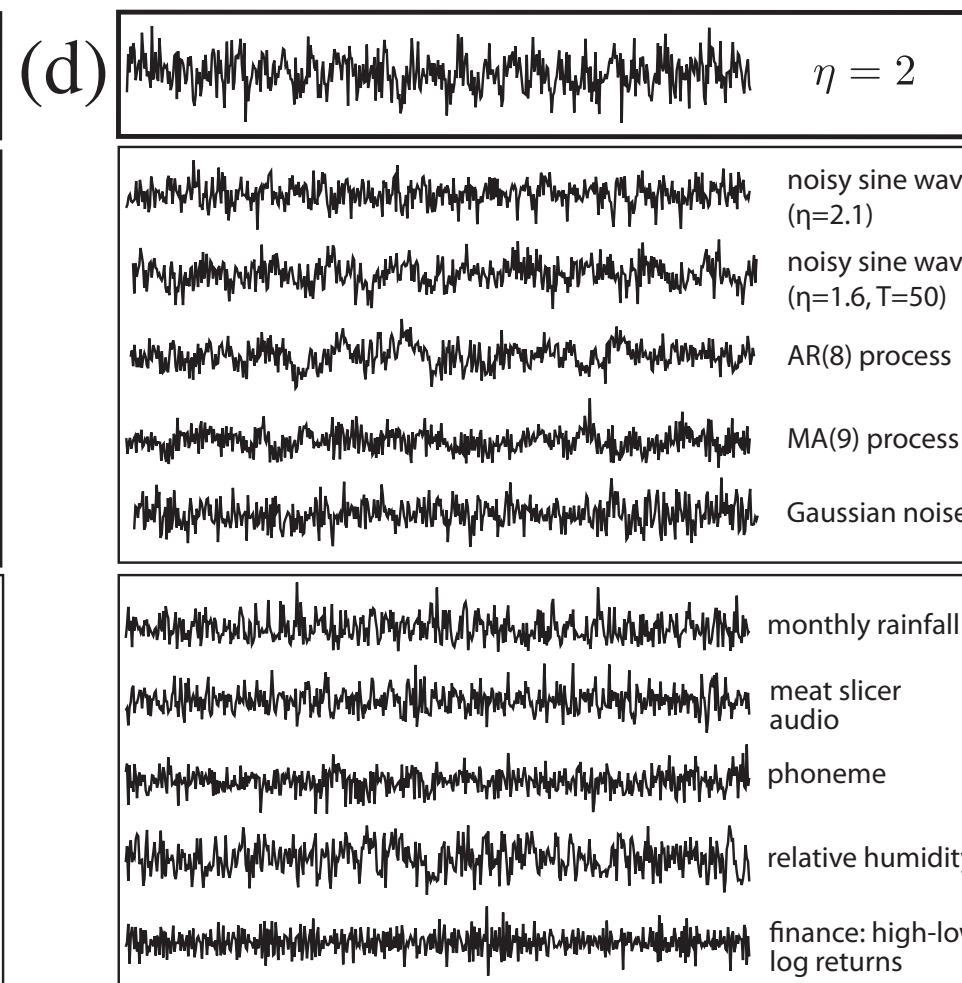
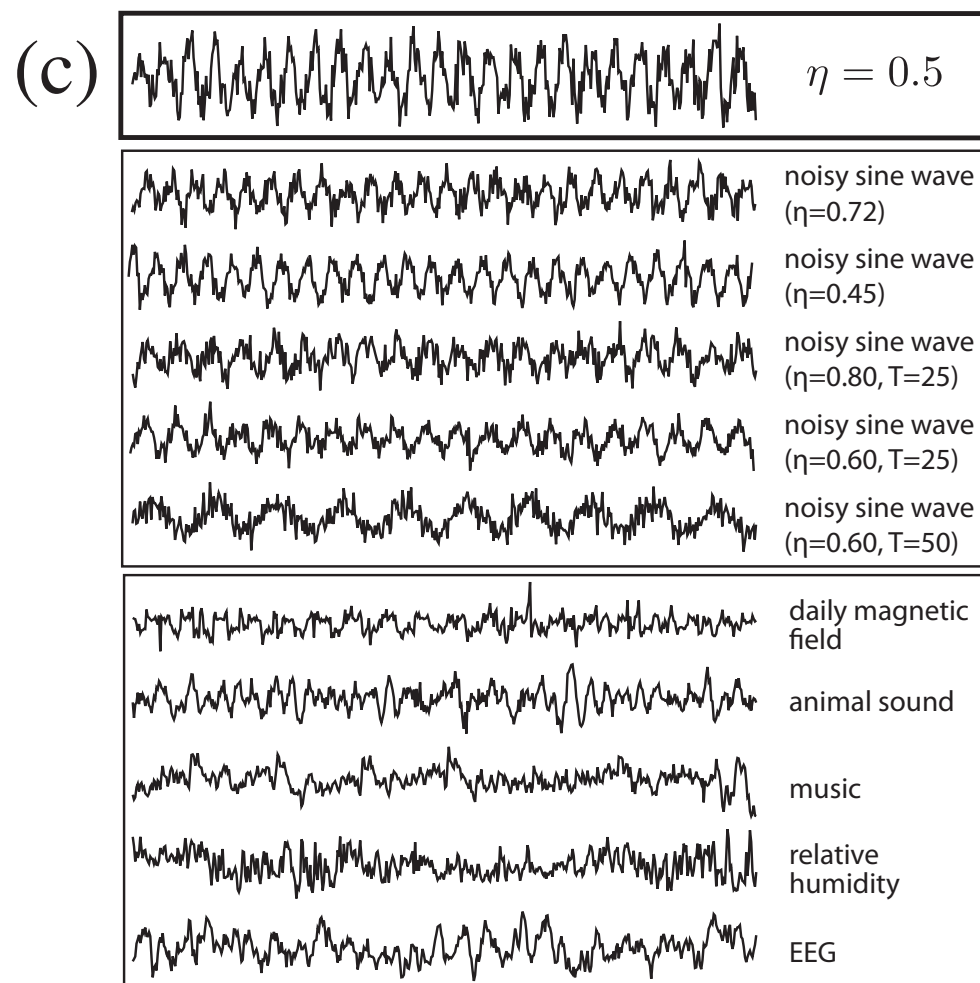
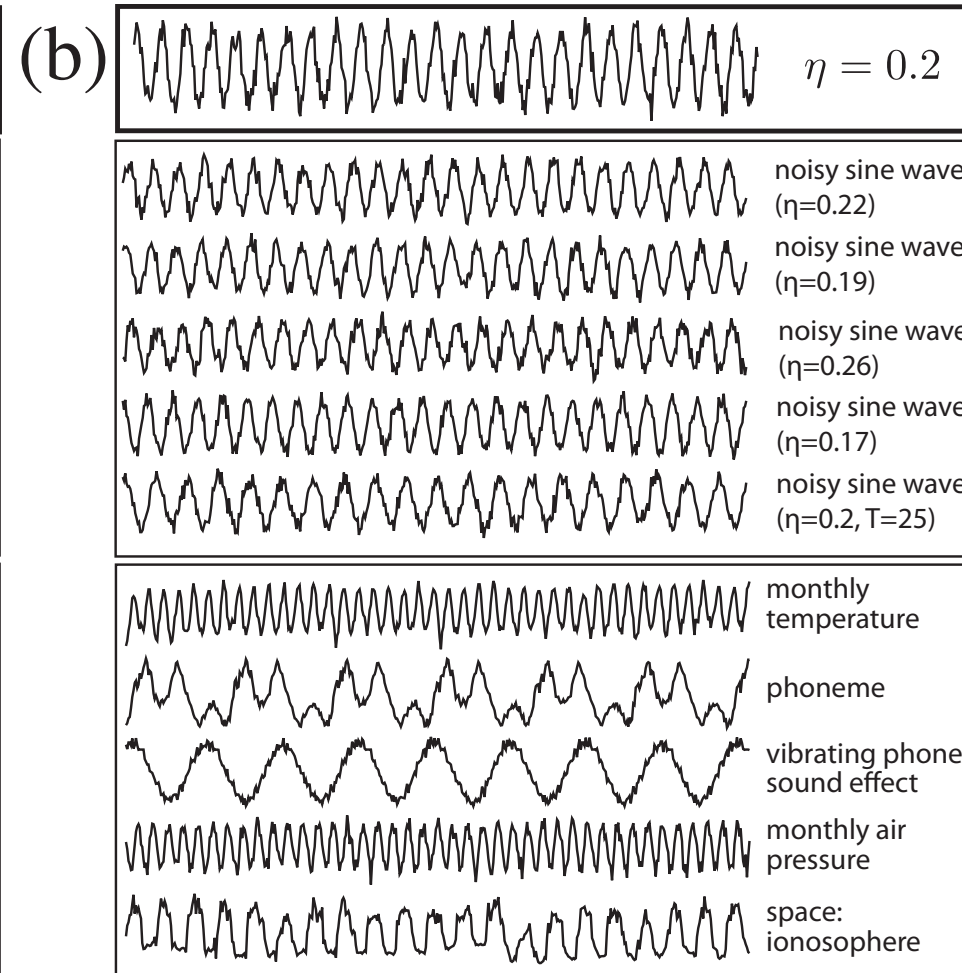
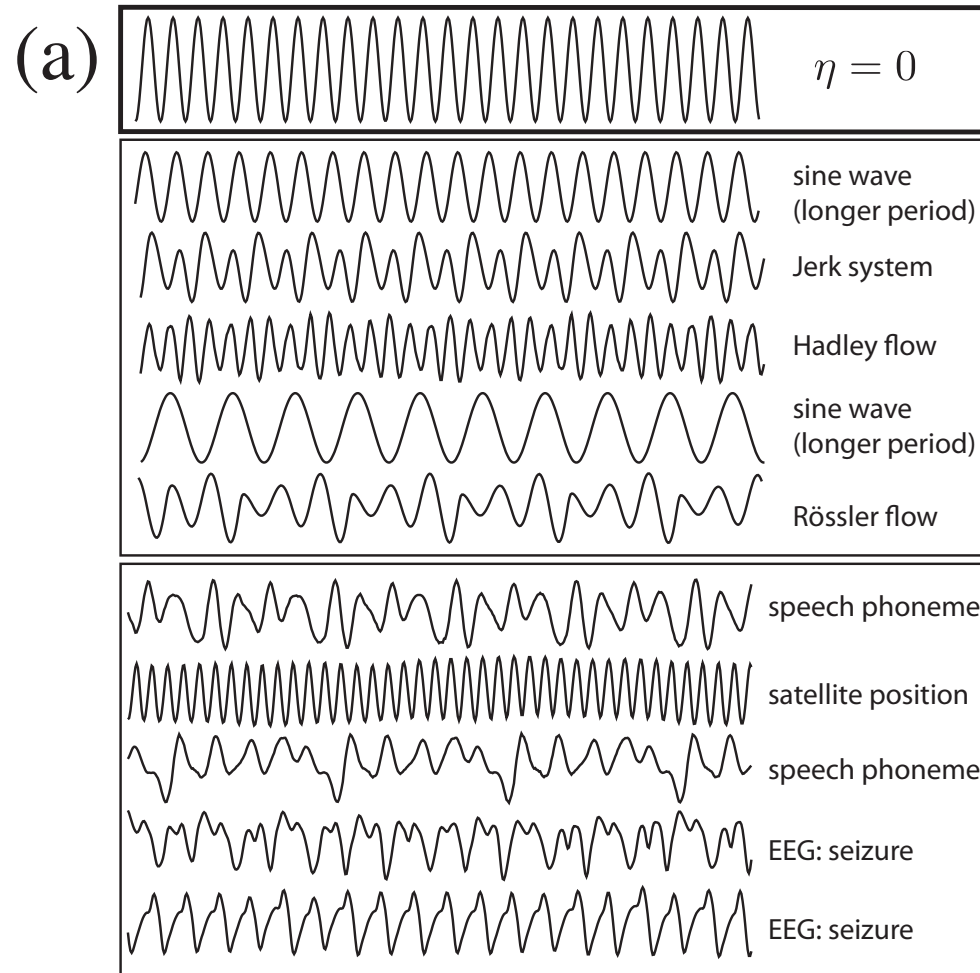


*Clusters of time
series
group systems
with common
dynamical
properties*

Fishing for data

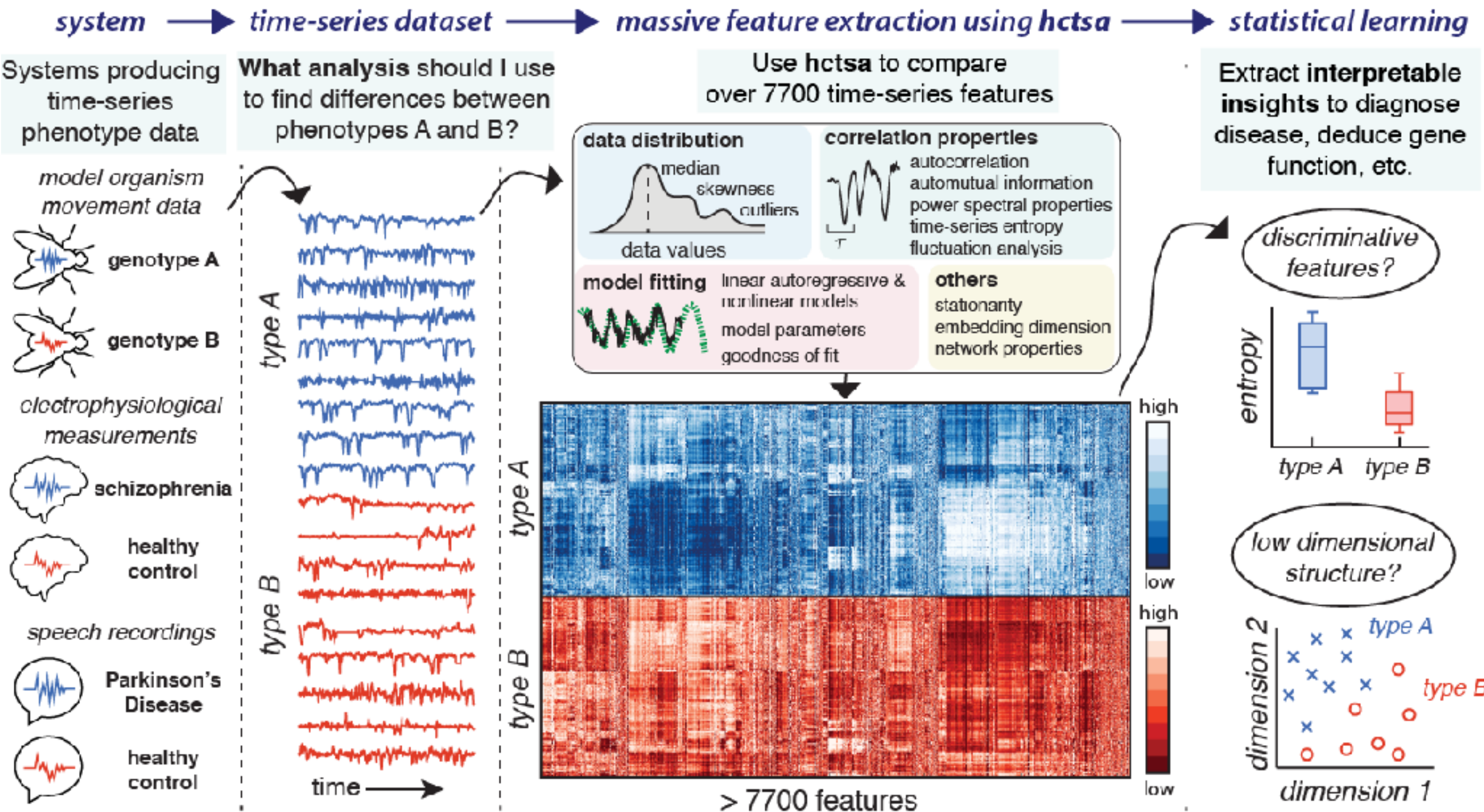


suggest models, or similar real-world processes to our data



*Brings our data
and models
closer
together*

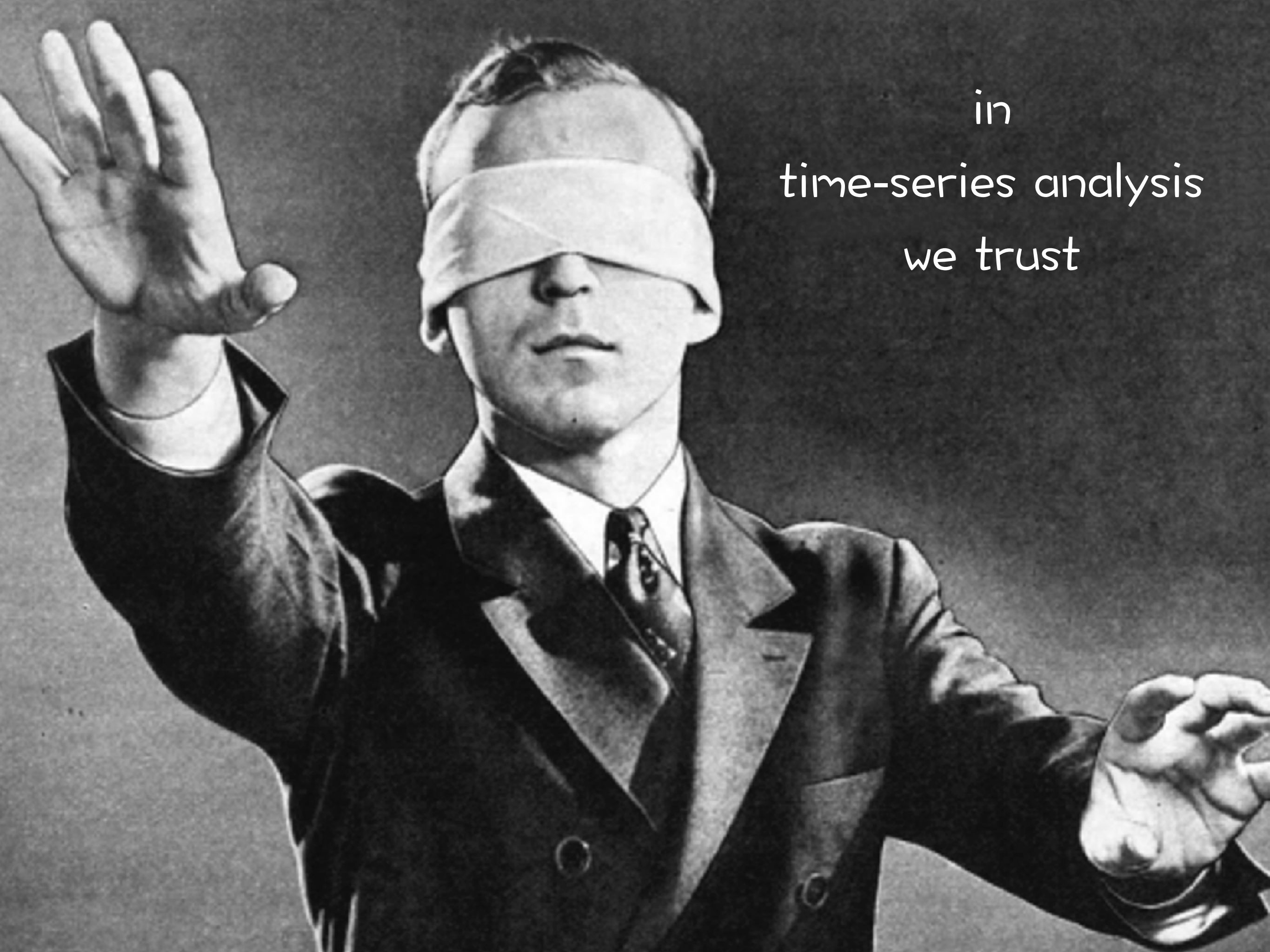
Highly comparative time-series analysis for classification



A very general problem: what method should I use?

Time-series analysis 101:
always look at your data

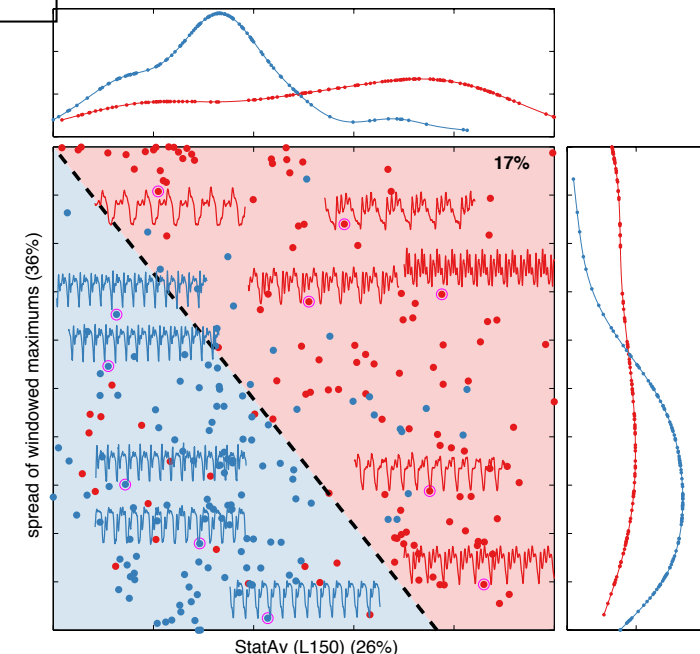
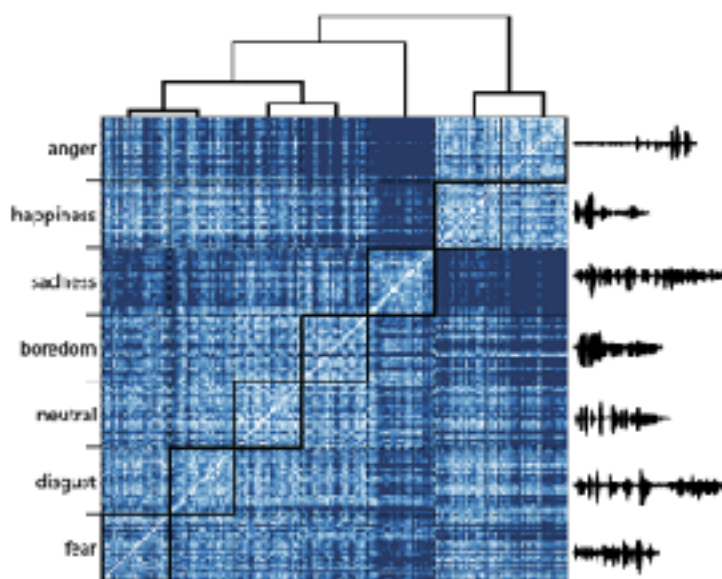
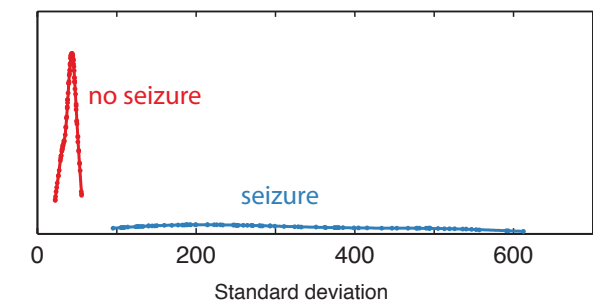
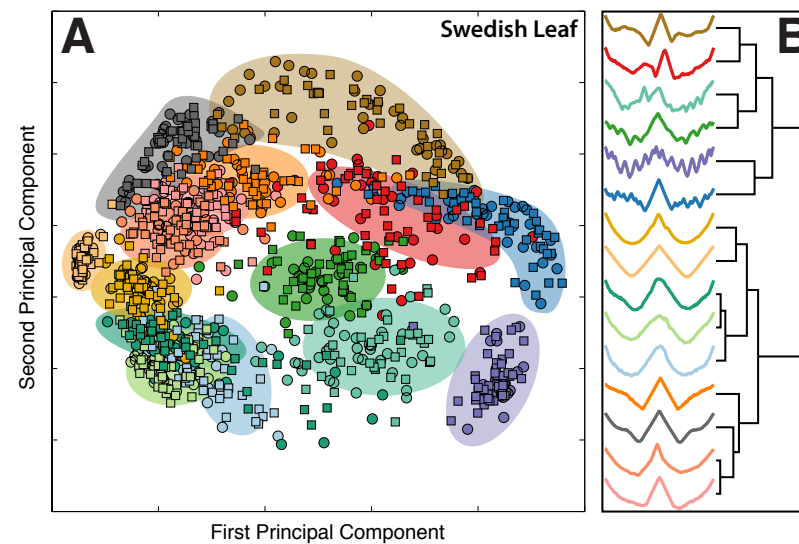
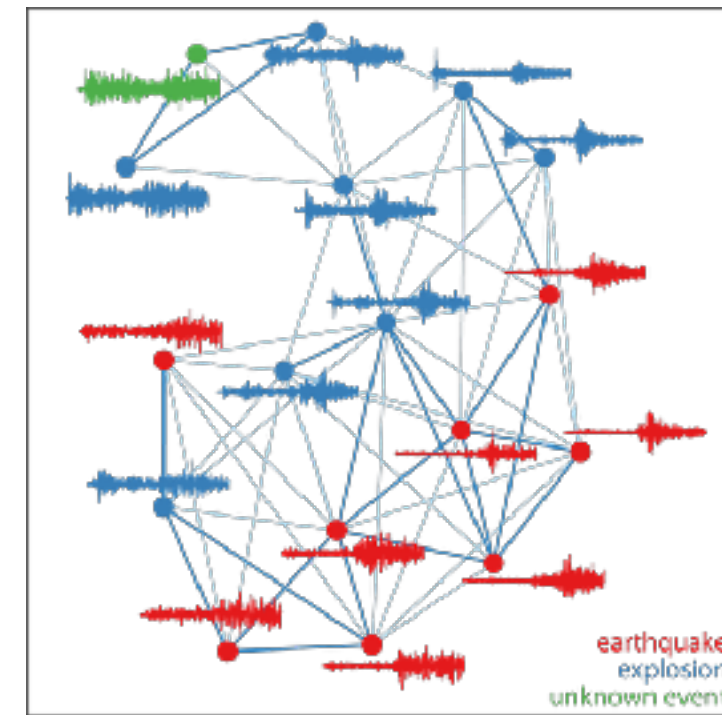
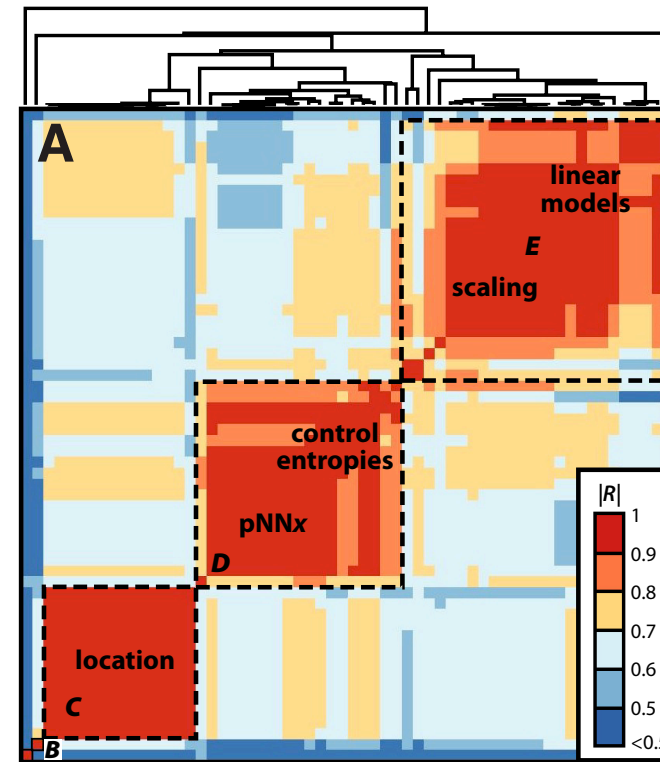
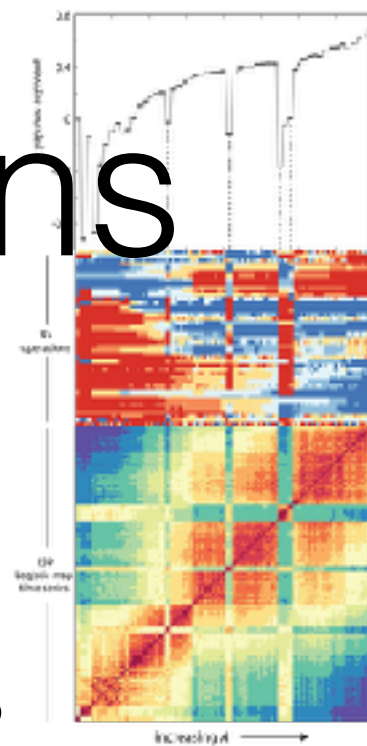




in
time-series analysis
we trust

Applications

- Seismic data
- Simulated chaos
- Fetal heart rate
- Heart rate intervals
- Parkinsonian speech
- Epileptic EEGs
- Emotional speech

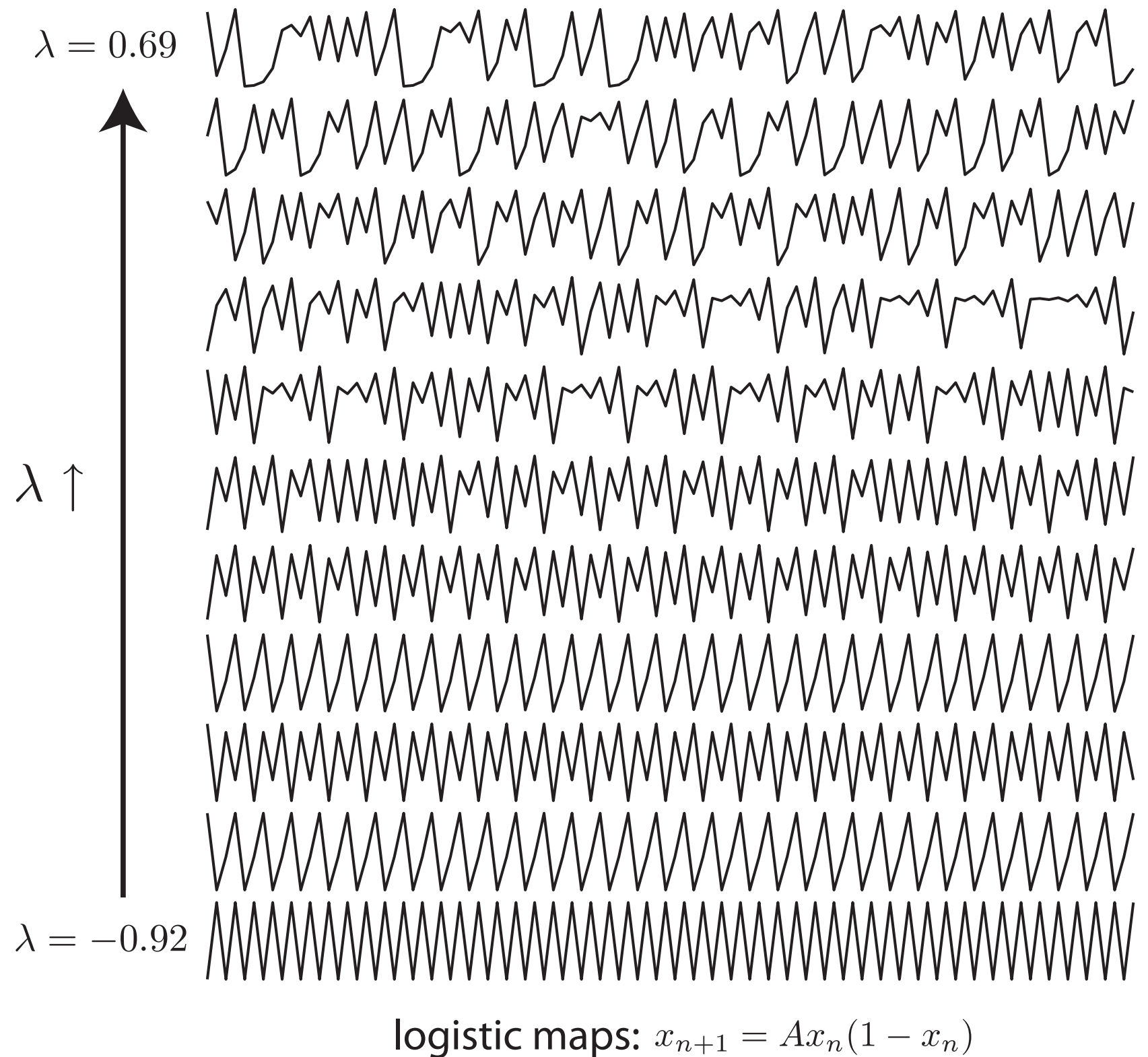
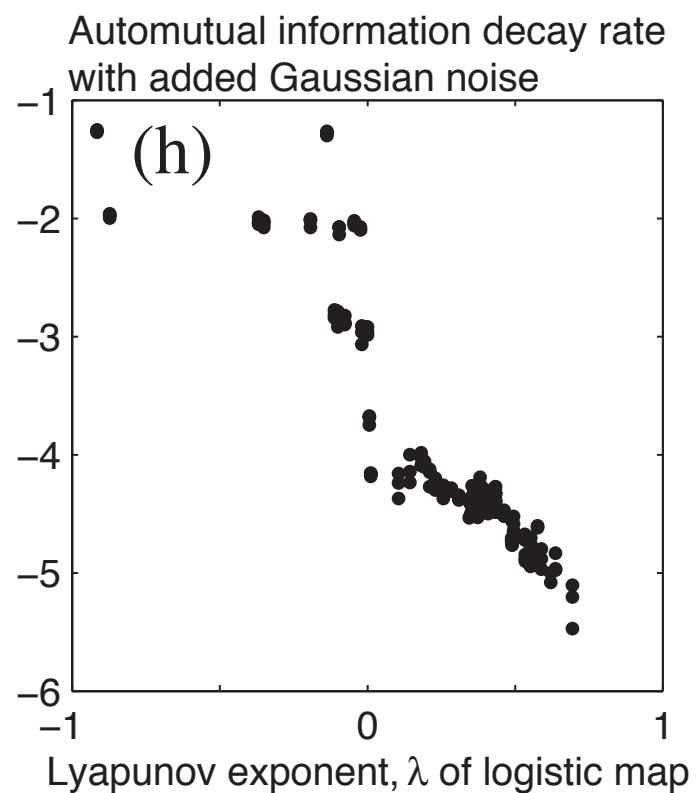
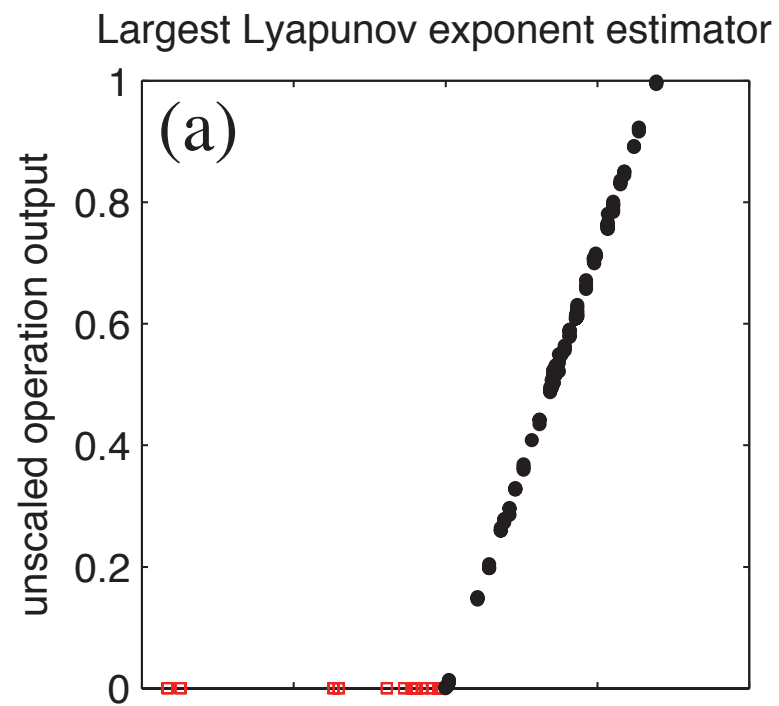


BD Fulcher, NS Jones. *IEEE KDE* (2014), DOI: 10.1109/TKDE.2014.2316504

BD Fulcher, MA Little, and NS Jones. *J. R. Soc. Interface*, **10**:83 (2013), DOI: 10.1098/rsif.2013.0048

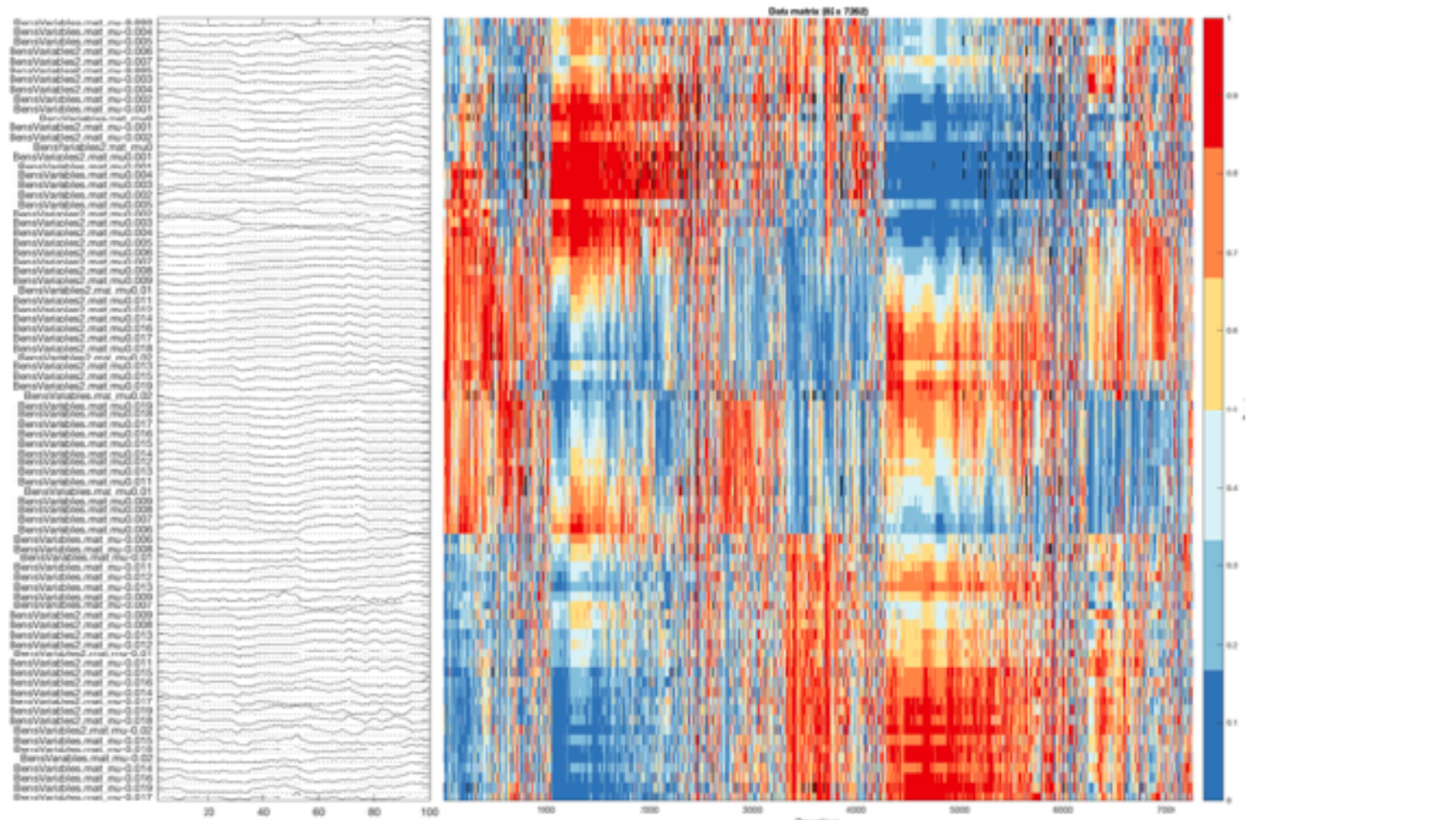
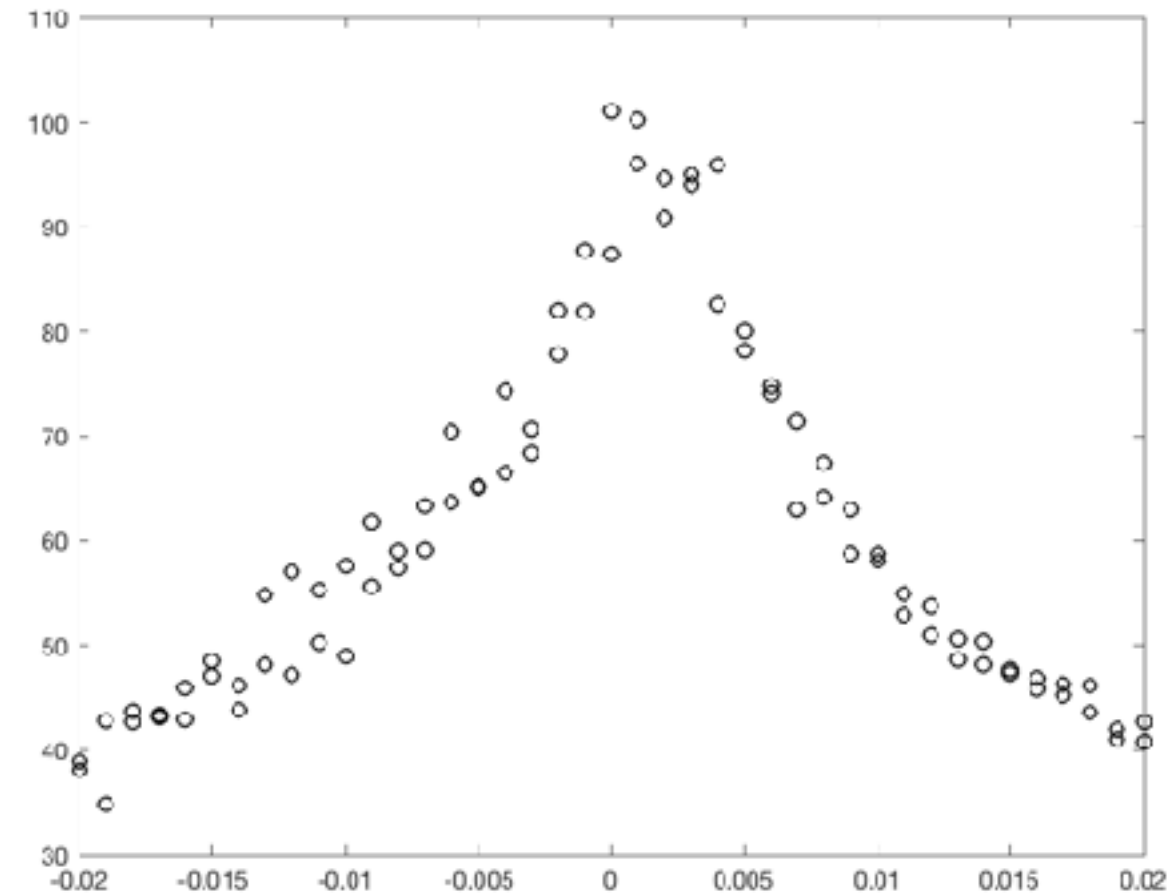
BD Fulcher, AE Georgieva, C Redman, NS Jones, Annual International Conference of the IEEE, EMBC, 3135 (2012), DOI: 10.1109/EMBC.2012.6346629

Logistic Map



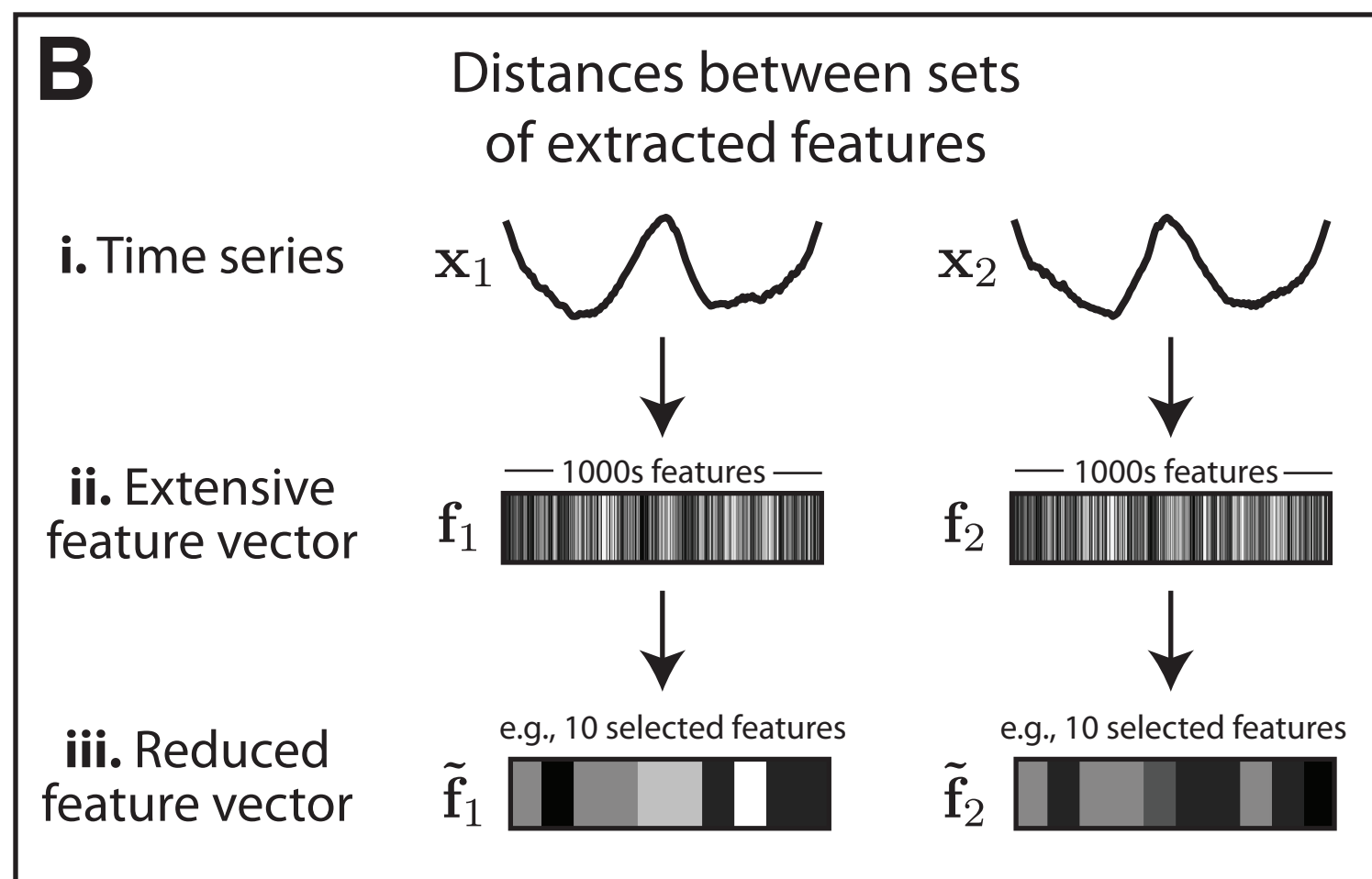
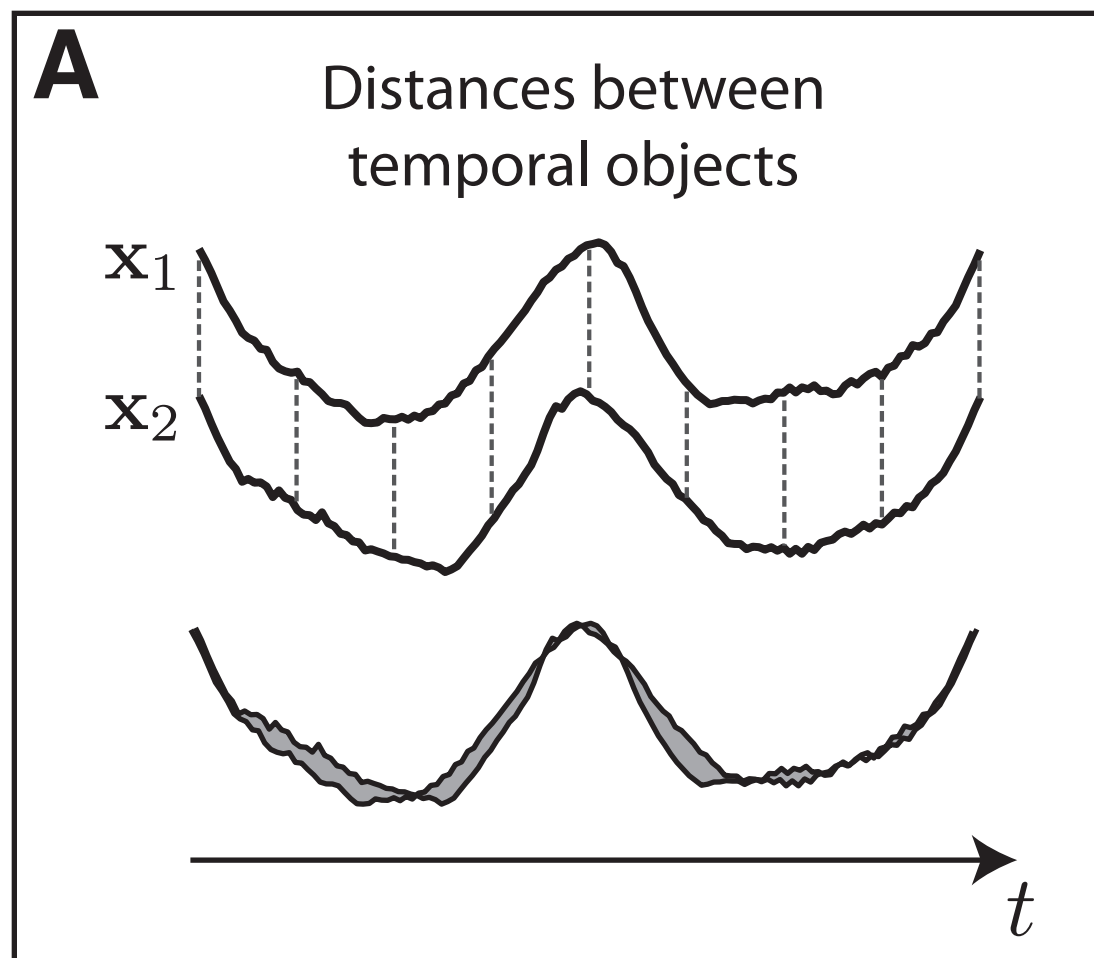
Criticality

[15] (ind=461) CO_CompareMinAMI_std2_2_80_mean (-0.97) [correlation,AMI]
[16] (ind=2571) EN_mse_1-10_2_015_sampen_s3 (0.97) [entropy,sampen,mse]
[17] (ind=3087) ST_LocalExtrema_150_stdext (0.97) [distribution,stationarity]
[18] (ind=837) EN_rpde_3_1_meanNonZero (-0.97) [entropy]
[19] (ind=836) EN_rpde_3_1_propNonZero (0.97) [entropy]
[20] (ind=2572) EN_mse_1-10_2_015_sampen_s4 (0.97) [entropy,sampen,mse]
[21] (ind=2009) SY_SpreadRandomLocal_100_100_meanstd (0.97) [stationarity]
[22] (ind=6538) PP_ModelFit_ar_2_rmsserrat_p2_20 (-0.97) [preprocessing,trend]
[23] (ind=6535) PP_ModelFit_ar_2_rmsserrat_p1_40 (-0.97) [preprocessing,trend]
[24] (ind=3089) ST_LocalExtrema_150_meanabsext (0.97) [distribution,stationarity]
[25] (ind=122) AC_37 (-0.97) [correlation]
[26] (ind=299) IN_AutoMutualInfoStats_40_gaussian_ami40 (-0.97) [information,correlation,AMI]
[27] (ind=296) IN_AutoMutualInfoStats_40_gaussian_ami37 (-0.97) [information,correlation,AMI]
[28] (ind=123) AC_38 (-0.97) [correlation]
[29] (ind=297) IN_AutoMutualInfoStats_40_gaussian_ami38 (-0.97) [information,correlation,AMI]
[30] (ind=121) AC_36 (-0.97) [correlation]
[31] (ind=124) AC_39 (-0.97) [correlation]
[32] (ind=295) IN_AutoMutualInfoStats_40_gaussian_ami36 (-0.97) [information,correlation,AMI]
[33] (ind=7186) CP_ML_StepDetect_11pwc_10_E (0.97) [stepdetection]
[34] (ind=125) AC_40 (-0.97) [correlation]
[35] (ind=298) IN_AutoMutualInfoStats_40_gaussian_ami39 (-0.97) [information,correlation,AMI]
[36] (ind=294) IN_AutoMutualInfoStats_40_gaussian_ami35 (-0.97) [information,correlation,AMI]
[37] (ind=120) AC_35 (-0.97) [correlation]
[38] (ind=5111) TSTL_localdensity_5_40_1_3_medanden (0.97) [nonlinear,tstool]
[39] (ind=119) AC_34 (-0.97) [correlation]
[40] (ind=2504) PH_Walker_runningvar_15_50_w_std (0.97) [trend]
[41] (ind=219) CO_HistogramAMI_std2_2_5 (-0.97) [information,correlation,AMI]
[42] (ind=293) IN_AutoMutualInfoStats_40_gaussian_ami34 (-0.97) [information,correlation,AMI]
[43] (ind=292) IN_AutoMutualInfoStats_40_gaussian_ami33 (-0.97) [information,correlation,AMI]
[44] (ind=2582) EN_mse_1-10_2_015_meanSampEn (0.97) [entropy,sampen,mse]
[45] (ind=118) AC_33 (-0.97) [correlation]
[46] (ind=291) IN_AutoMutualInfoStats_40_gaussian_ami32 (-0.97) [information,correlation,AMI]
[47] (ind=5107) TSTL_localdensity_5_40_1_3_iqrden (0.97) [nonlinear,tstool]
[48] (ind=117) AC_32 (-0.97) [correlation]
[49] (ind=1993) SY_SpreadRandomLocal_50_100_meanstd (0.97) [stationarity]
[50] (ind=116) AC_31 (-0.96) [correlation]
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[52] (ind=290) IN_AutoMutualInfoStats_40_gaussian_ami31 (-0.96) [information,correlation,AMI]
[53] (ind=114) AC_29 (-0.96) [correlation]
[54] (ind=289) IN_AutoMutualInfoStats_40_gaussian_ami30 (-0.96) [information,correlation,AMI]
[55] (ind=286) IN_AutoMutualInfoStats_40_gaussian_ami27 (-0.96) [information,correlation,AMI]
[56] (ind=288) IN_AutoMutualInfoStats_40_gaussian_ami29 (-0.96) [information,correlation,AMI]
[57] (ind=6539) PP_ModelFit_ar_2_rmsserrat_p2_40 (-0.96) [preprocessing,trend]
[58] (ind=115) AC_30 (-0.96) [correlation]
[59] (ind=112) AC_27 (-0.96) [correlation]
[60] (ind=285) IN_AutoMutualInfoStats_40_gaussian_ami26 (-0.96) [information,correlation,AMI]
[61] (ind=113) AC_28 (-0.96) [correlation]
[62] (ind=287) IN_AutoMutualInfoStats_40_gaussian_ami28 (-0.96) [information,correlation,AMI]
[63] (ind=111) AC_26 (-0.96) [correlation]
[64] (ind=6259) WL_coeffs_db3_5_med_coeff (0.96) [wavelet]
[65] (ind=3201) EX_MovingThreshold_01_002_meanqover (0.96) [outliers]
[66] (ind=5307) NL_TSTL_LargestLyap_n1_01_001_3_1_4_expfit_r2 (0.96) [nonlinear,tstool]
[67] (ind=284) IN_AutoMutualInfoStats_40_gaussian_ami25 (-0.96) [information,correlation,AMI]
[68] (ind=110) AC_25 (-0.96) [correlation]
[69] (ind=7189) CP_ML_StepDetect_11pwc_10_rmsoff (-0.96) [stepdetection]
[70] (ind=109) AC_24 (-0.96) [correlation]
[71] (ind=2757) EN_Randomize_permute_sampen2_015diff (0.96) [entropy,slow]
[72] (ind=218) CO_HistogramAMI_std2_2_4 (-0.96) [information,correlation,AMI]
[73] (ind=108) AC_23 (-0.96) [correlation]
[74] (ind=283) IN_AutoMutualInfoStats_40_gaussian_ami24 (-0.96) [information,correlation,AMI]
[75] (ind=6257) WL_coeffs_db3_5_mean_coeff (0.96) [wavelet]
[76] (ind=2573) EN_mse_1-10_2_015_sampen_s5 (0.96) [entropy,sampen,mse]
[77] (ind=834) EN_rpde_3_1_H (0.96) [entropy]
[78] (ind=835) EN_rpde_3_1_H_norm (0.96) [entropy]
[79] (ind=282) IN_AutoMutualInfoStats_40_gaussian_ami23 (-0.96) [information,correlation,AMI]
[80] (ind=6318) WL_dwtcoeff_sym2_5_std15 (0.96) [wavelet,dwt]
[81] (ind=3223) EX_MovingThreshold_1_002_meanqover (0.96) [outliers]
[82] (ind=2517) PH_Walker_runningvar_15_50_sw_ansarib_pval (0.96) [trend]
[83] (ind=107) AC_22 (-0.96) [correlation]
[84] (ind=281) IN_AutoMutualInfoStats_40_gaussian_ami22 (-0.96) [information,correlation,AMI]
[85] (ind=5299) NL_TSTL_LargestLyap_n1_01_001_3_1_4_vse_minbad (0.96) [nonlinear,tstool]
[86] (ind=280) IN_AutoMutualInfoStats_40_gaussian_ami21 (-0.96) [information,correlation,AMI]
[87] (ind=106) AC_21 (-0.96) [correlation]
[88] (ind=4144) SP_Summaries_welch_rect_wmax_75 (0.96) [spectral]
[89] (ind=2040) SY_DriftingMean20_max (-0.96) [stationarity]
[90] (ind=831) SY_LocalGlobal_AC1_unicg500 (0.96) [stationarity]
[91] (ind=4678) NL_TSTL_acp_mi_1_10_ac1_acpf_2 (-0.96) [nonlinear,correlation]
[92] (ind=4489) SY_TISEAN_nstat_z_4_1_3_min (0.96) [nonlinear,tisean,model,stationarity]
[93] (ind=4305) SP_Summaries_fft_logdev_linfitselog_all_a1 (0.96) [spectral]
[94] (ind=105) AC_20 (-0.96) [correlation]
[95] (ind=278) IN_AutoMutualInfoStats_40_gaussian_ami19 (-0.96) [information,correlation,AMI]
[96] (ind=279) IN_AutoMutualInfoStats_40_gaussian_ami20 (-0.96) [information,correlation,AMI]
[97] (ind=5308) NL_TSTL_LargestLyap_n1_01_001_3_1_4_expfit_rmse (-0.96) [nonlinear,tstool]
[98] (ind=104) AC_19 (-0.96) [correlation]



Time series matching

Cluster and classify short time-series ‘patterns’



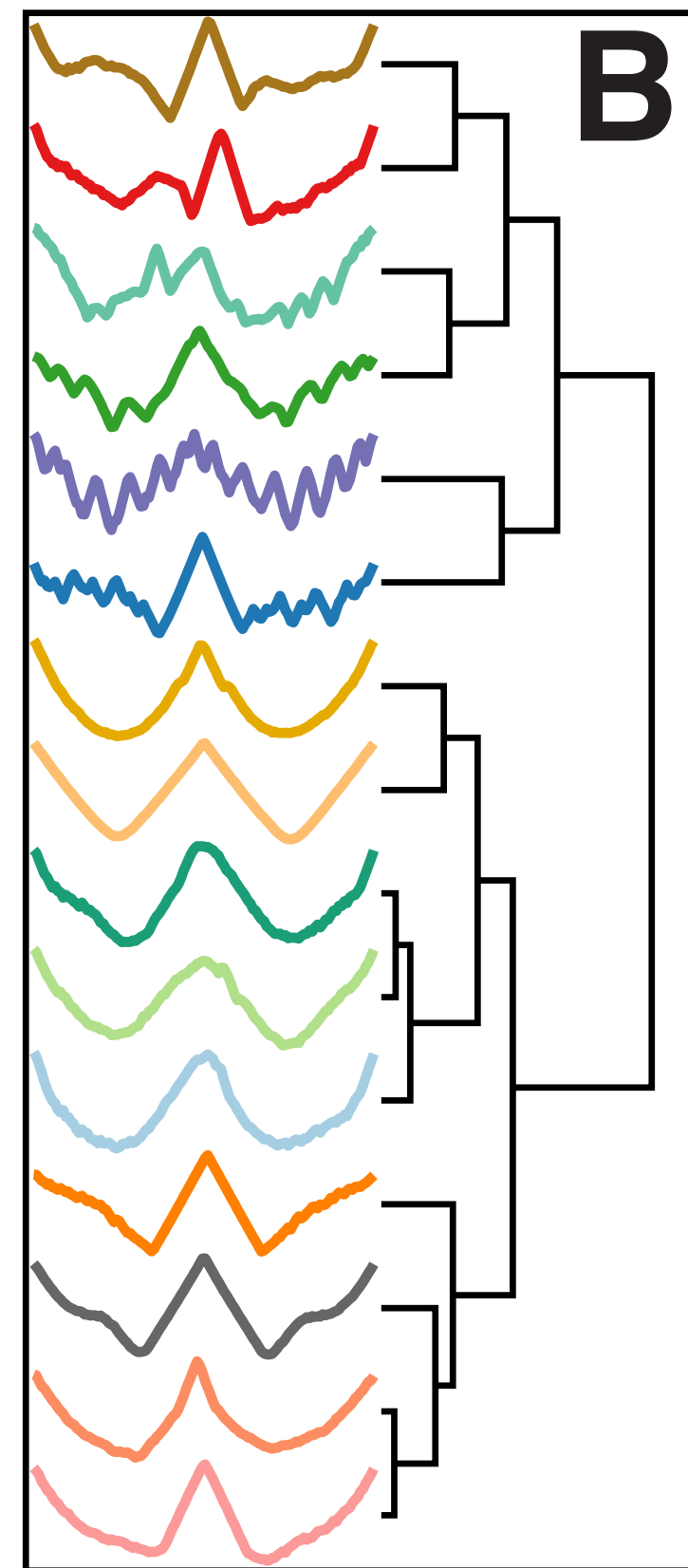
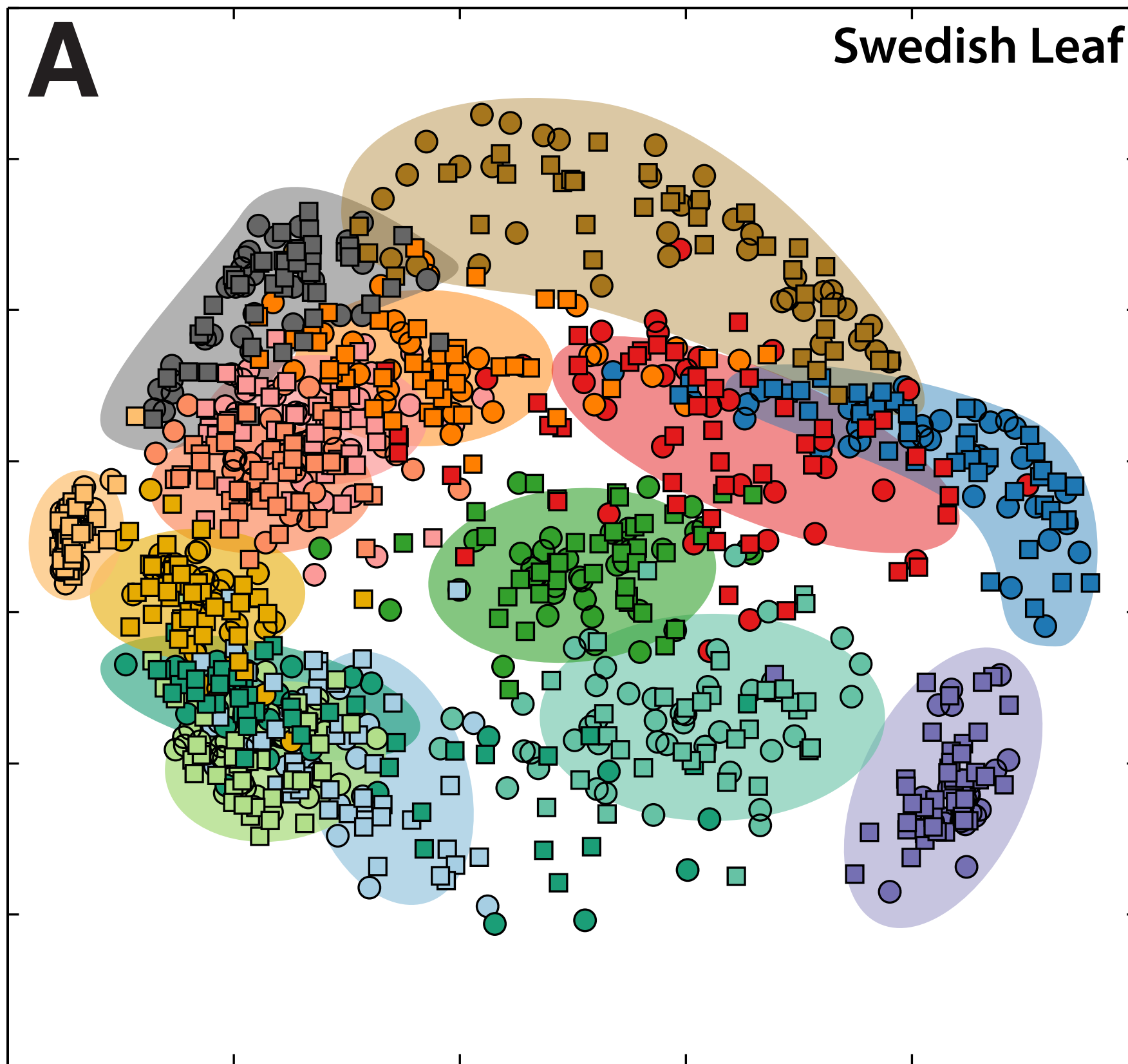
Second Principal Component

A

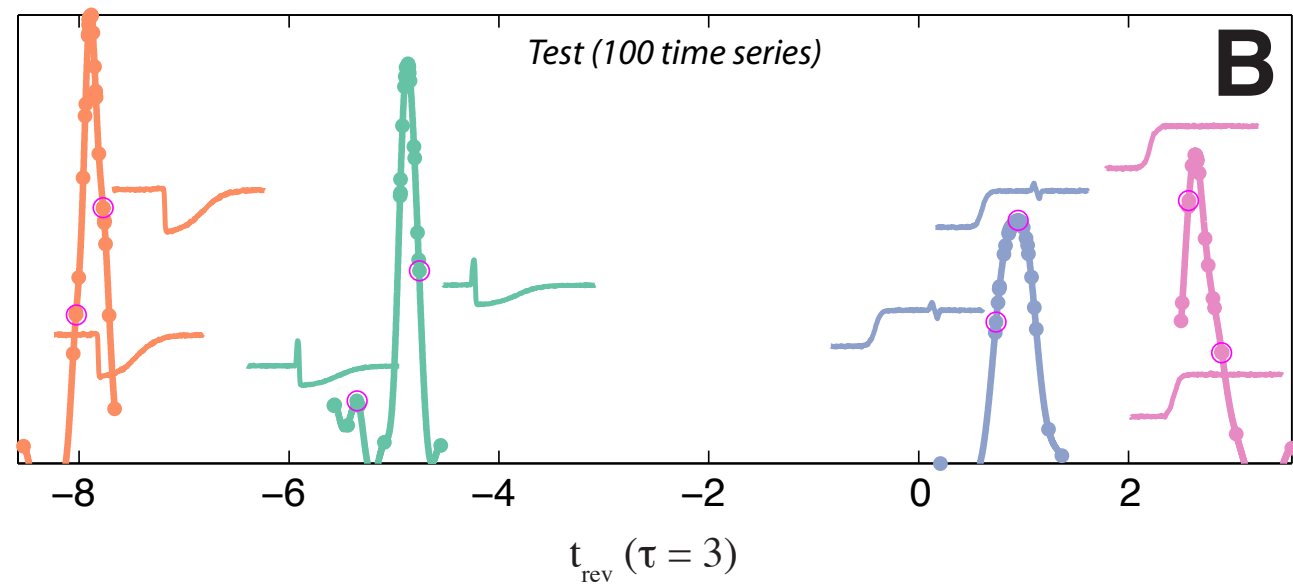
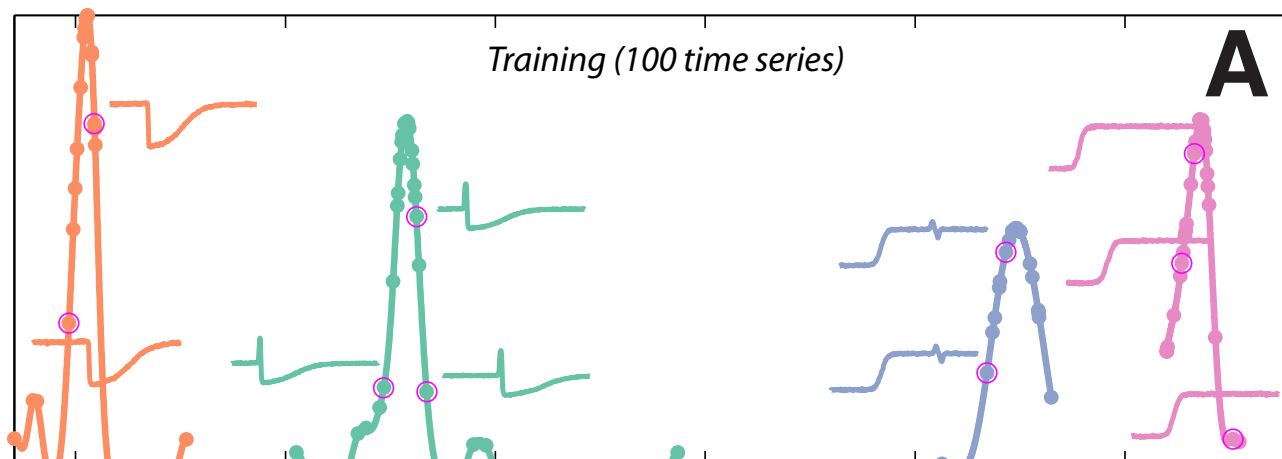
Swedish Leaf

First Principal Component

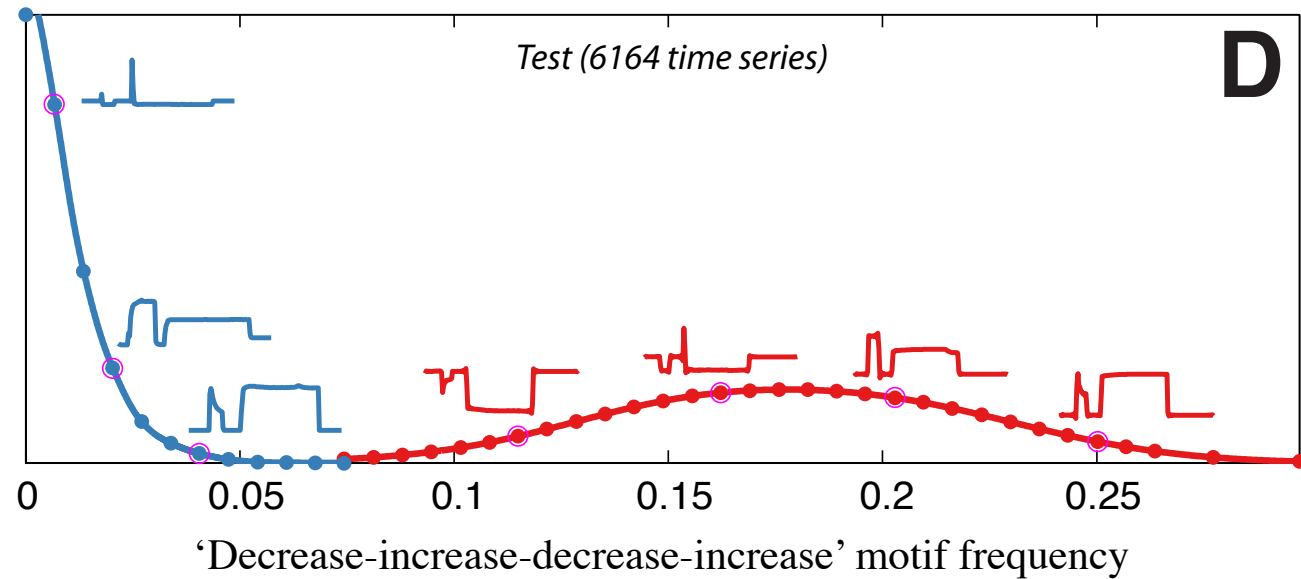
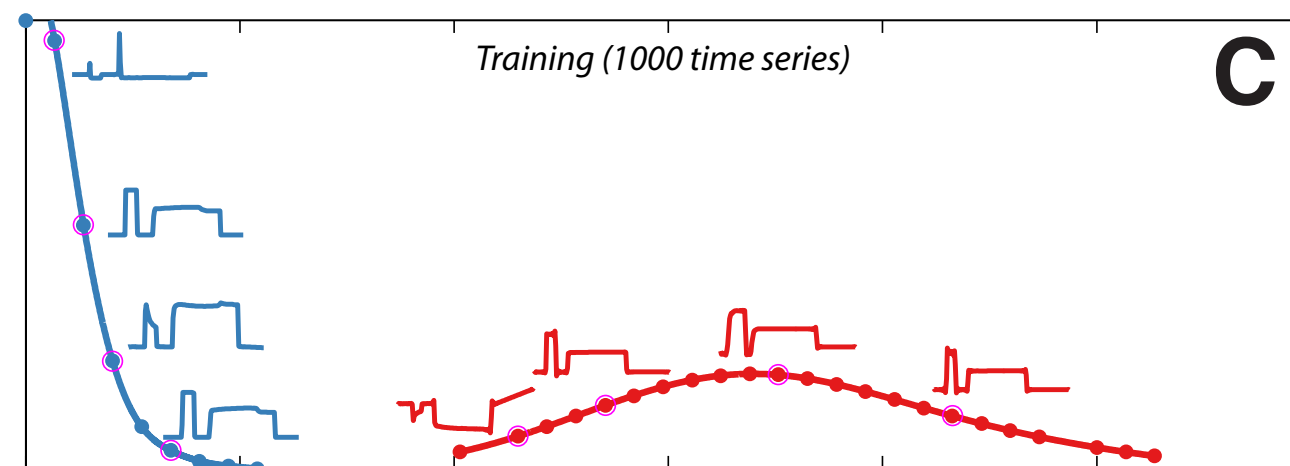
B

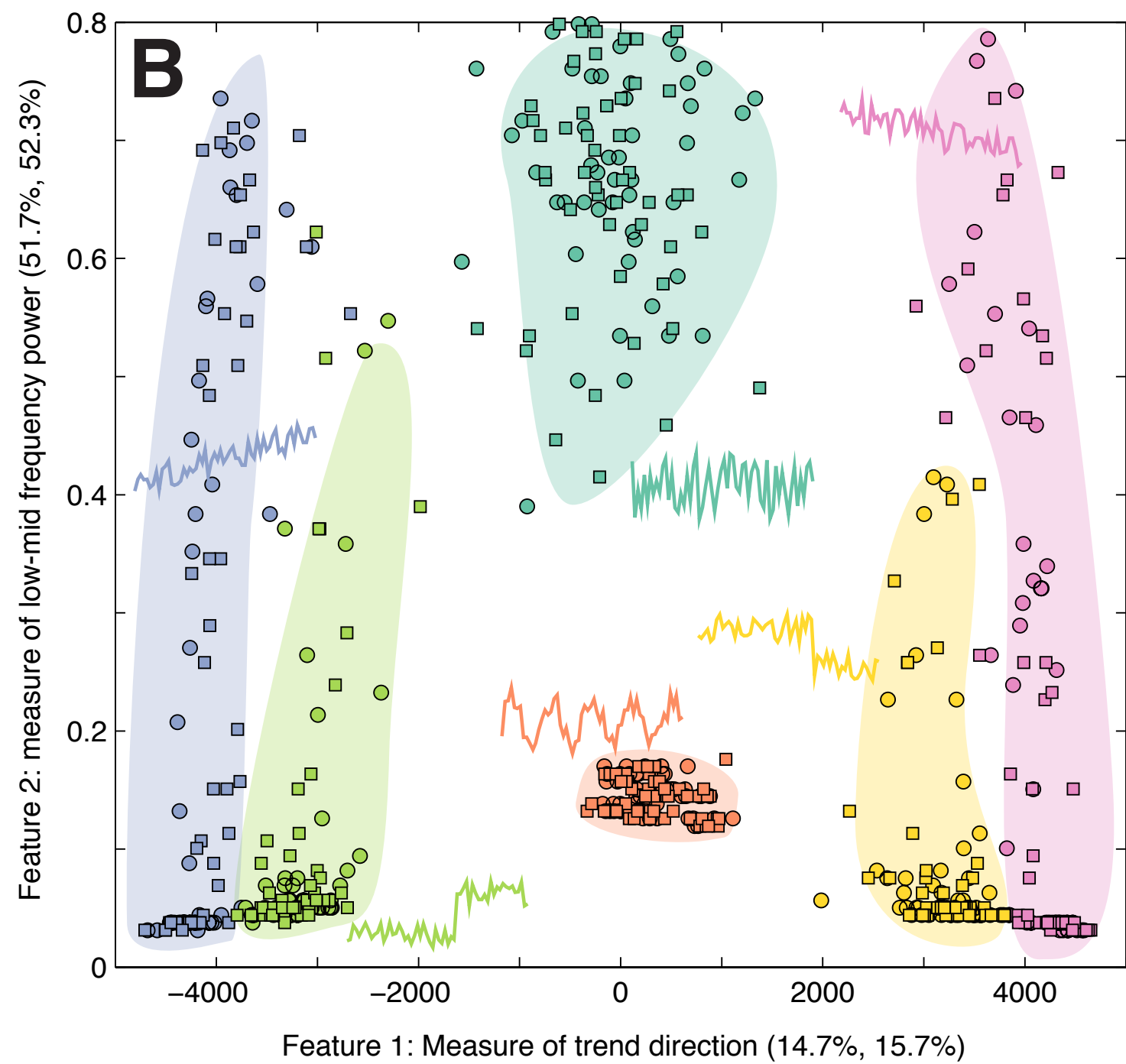
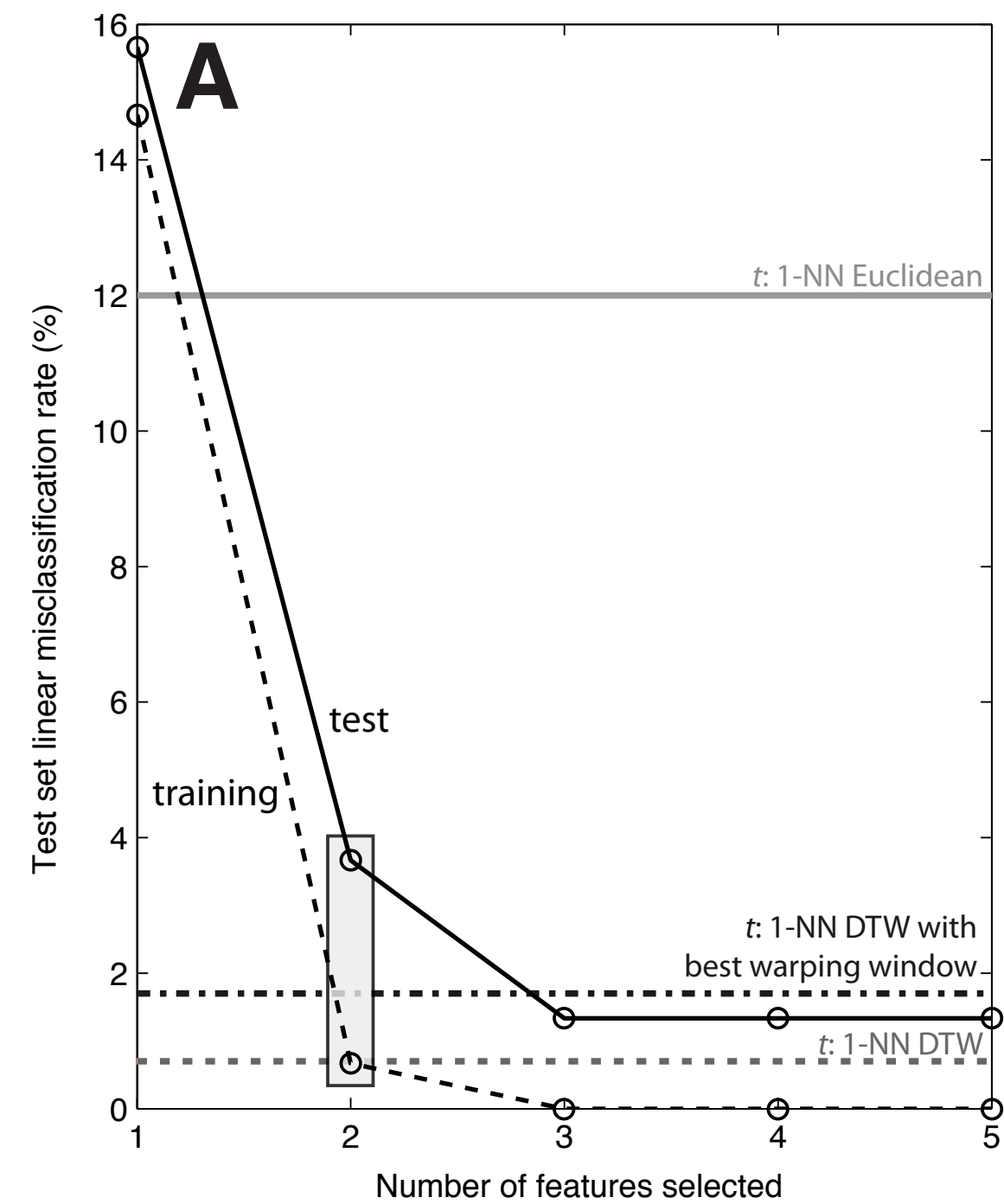


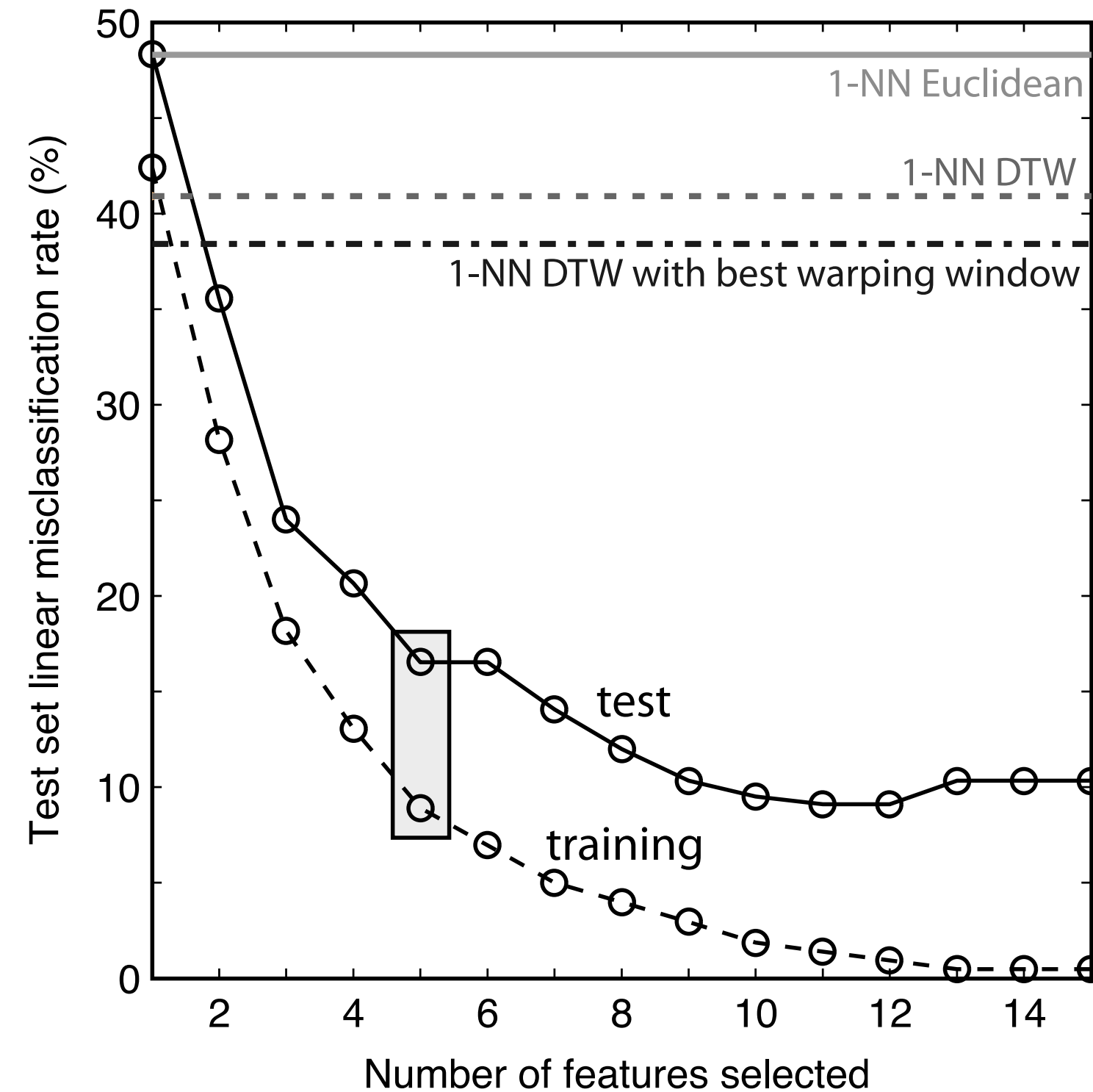
Trace dataset



Wafer dataset





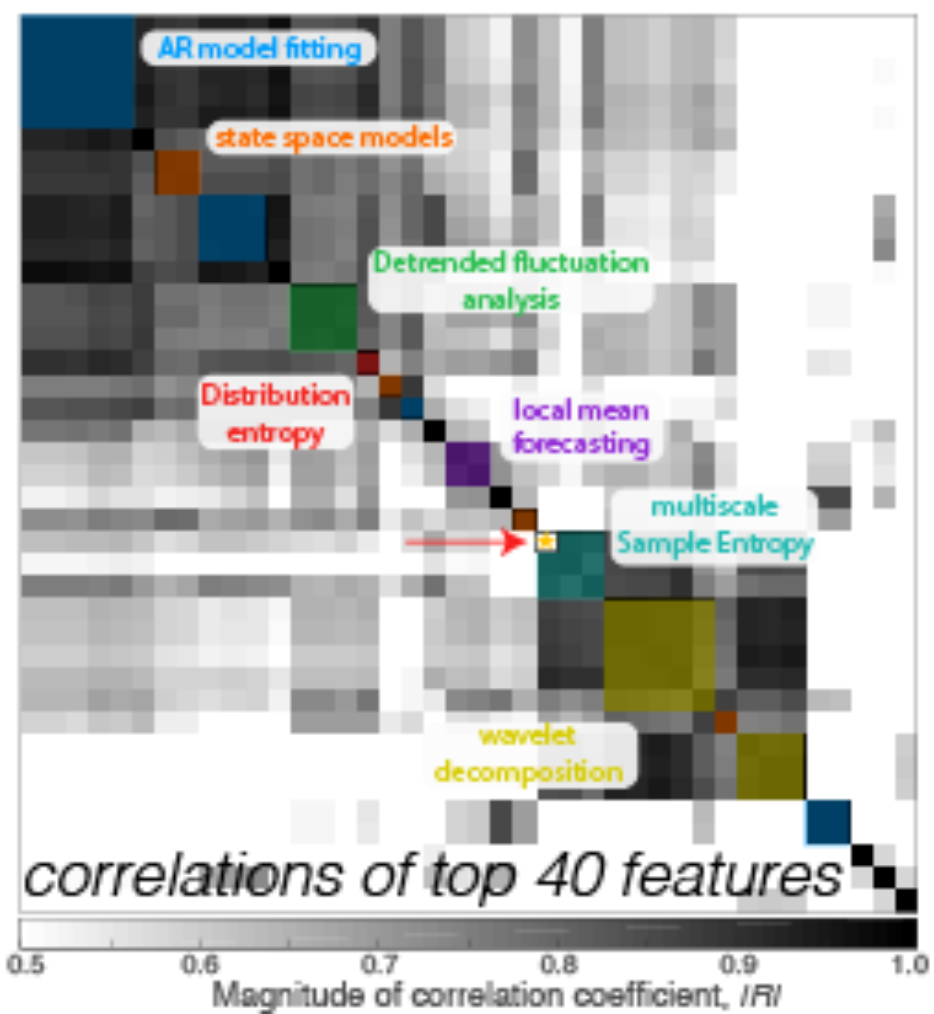
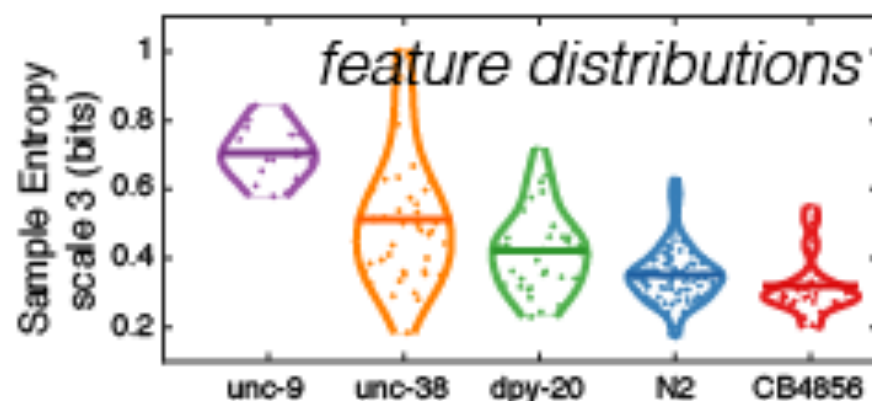
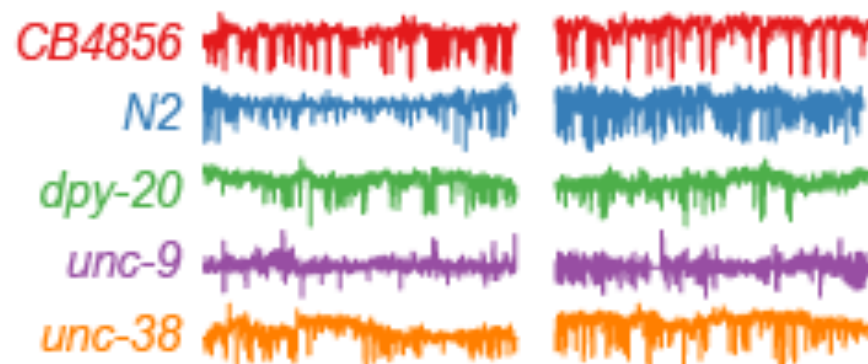


automatic
massive dimensionality
reduction
fast classification of new examples
diverse, interpretable features

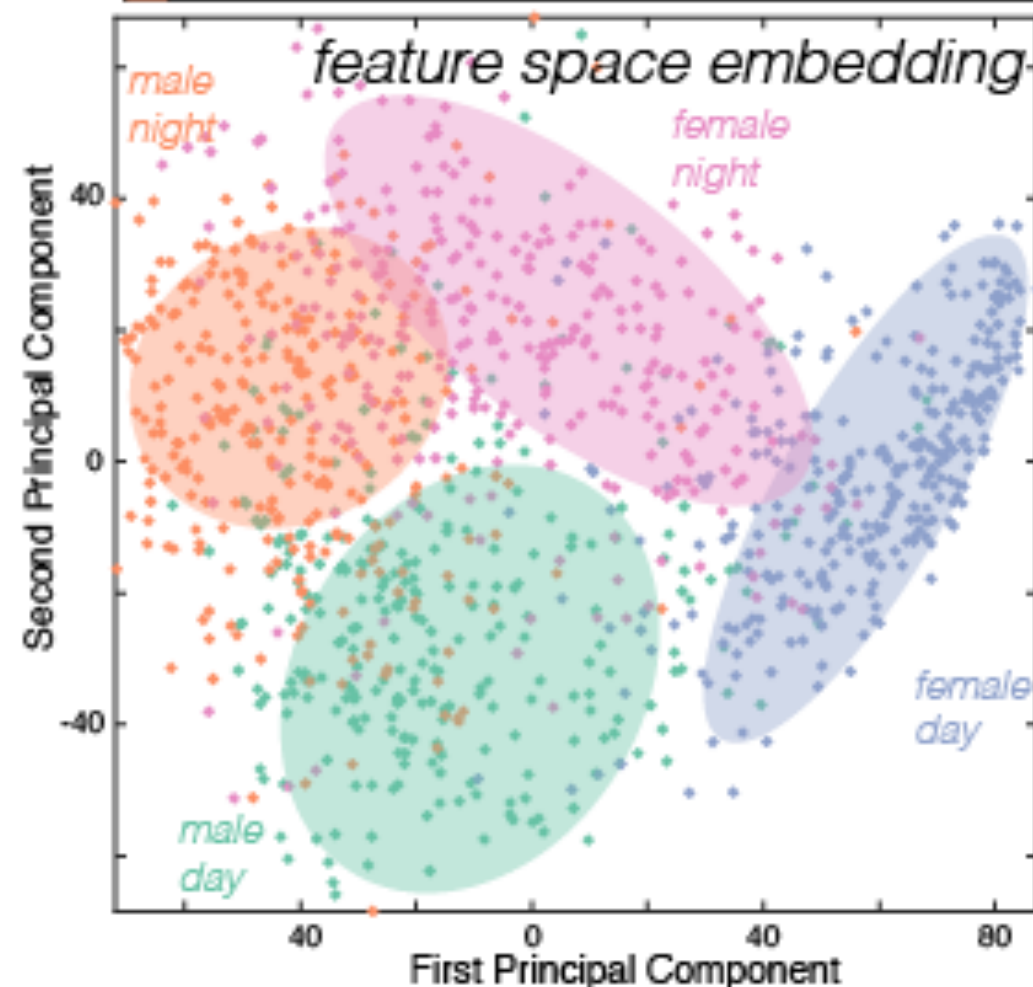
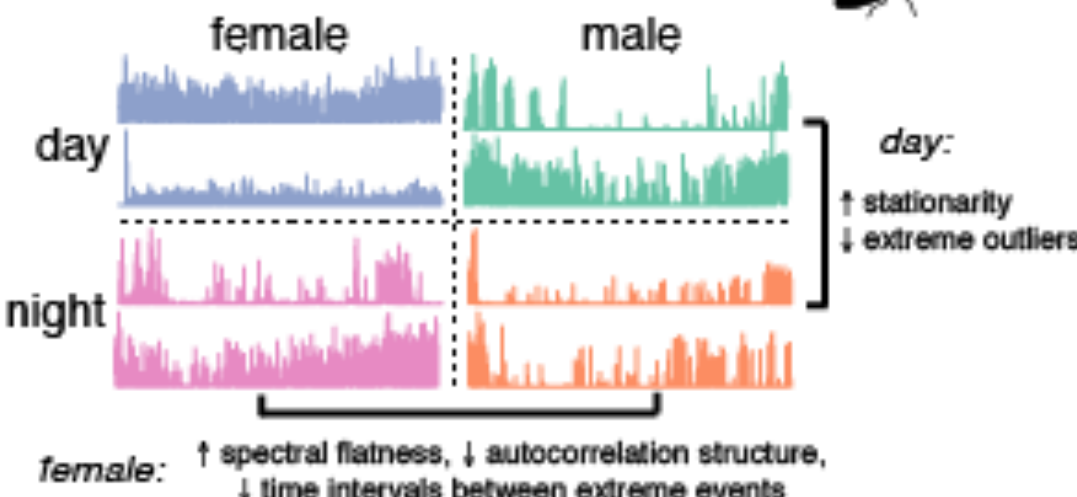


A *C. Elegans* movement

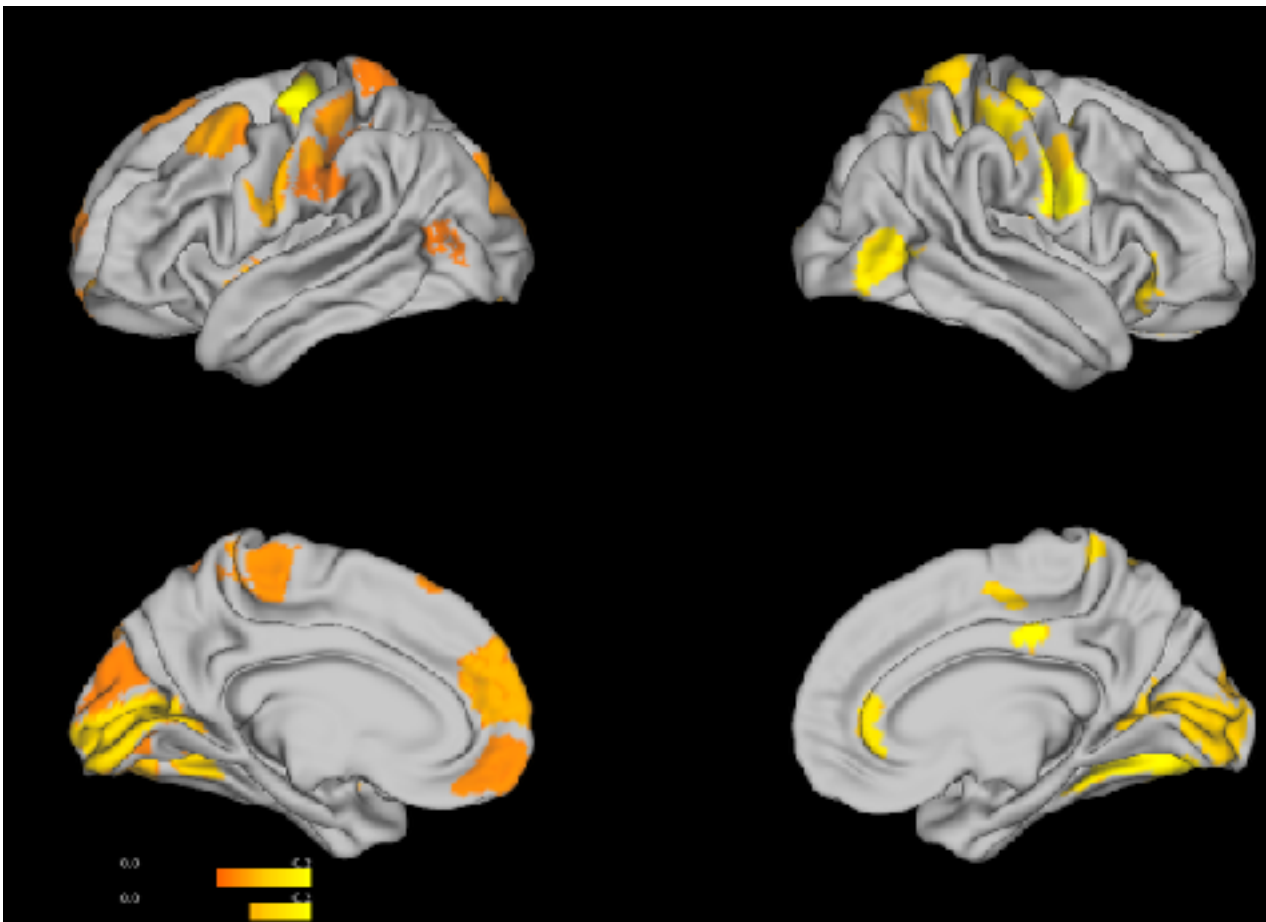
genotype Example phenotype time series



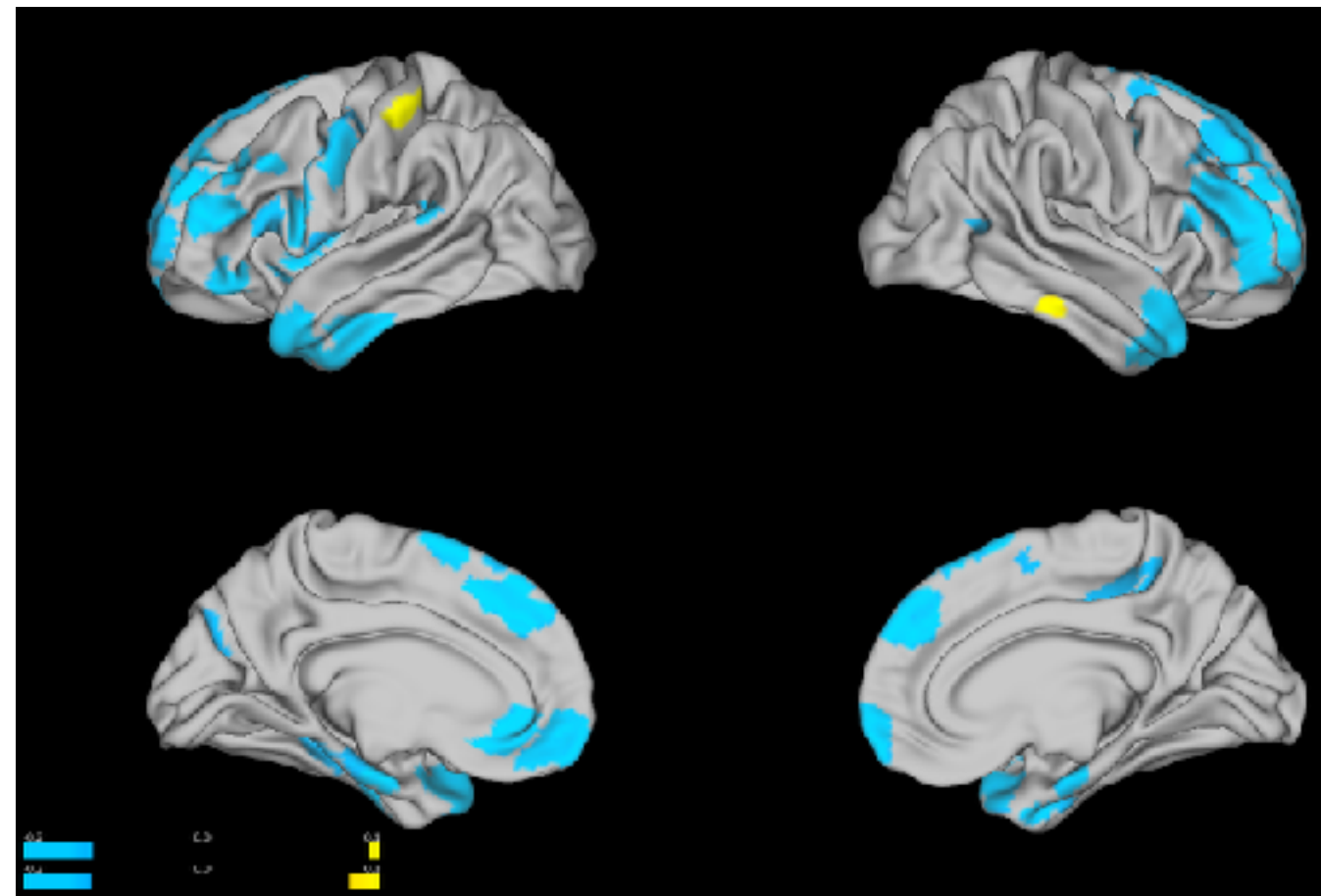
B *Drosophila* movement



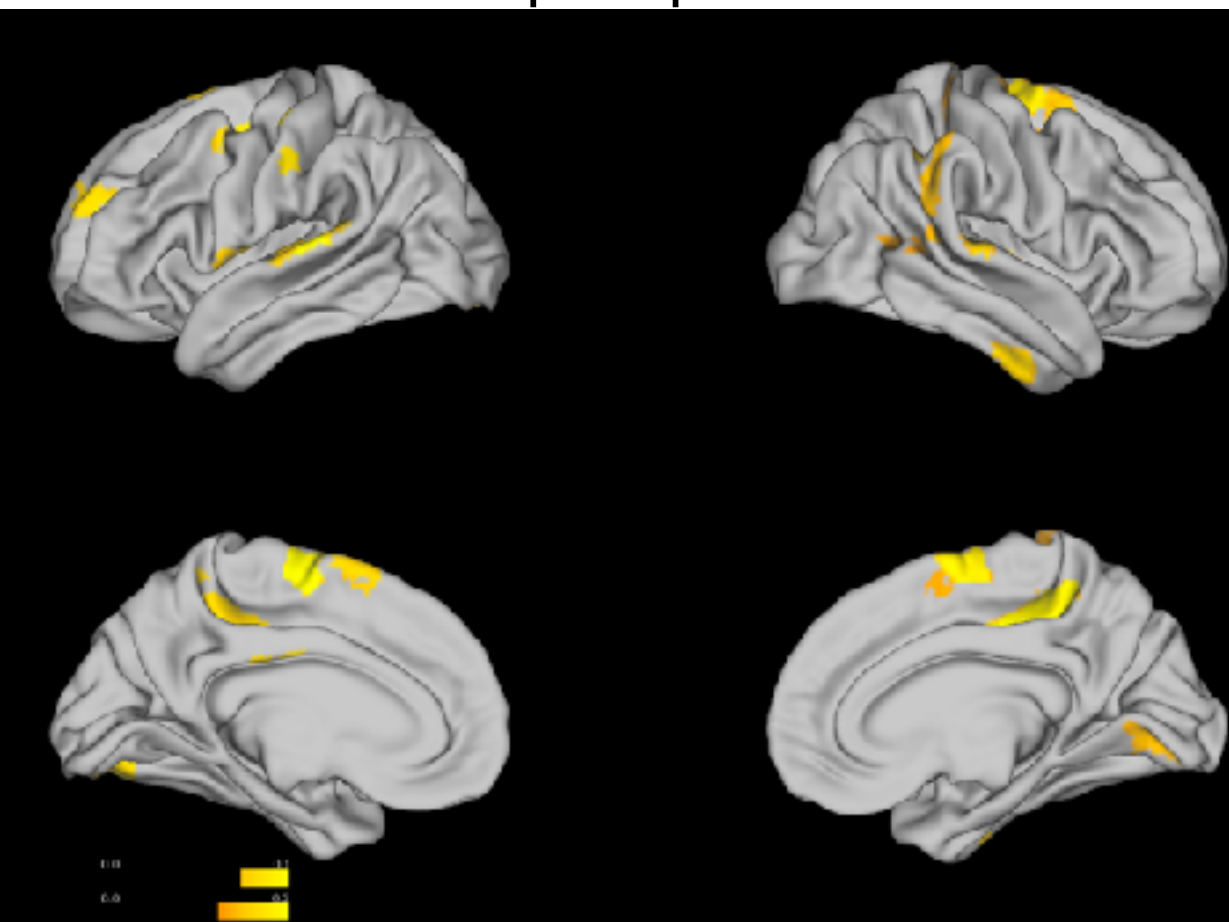
local autocorrelation



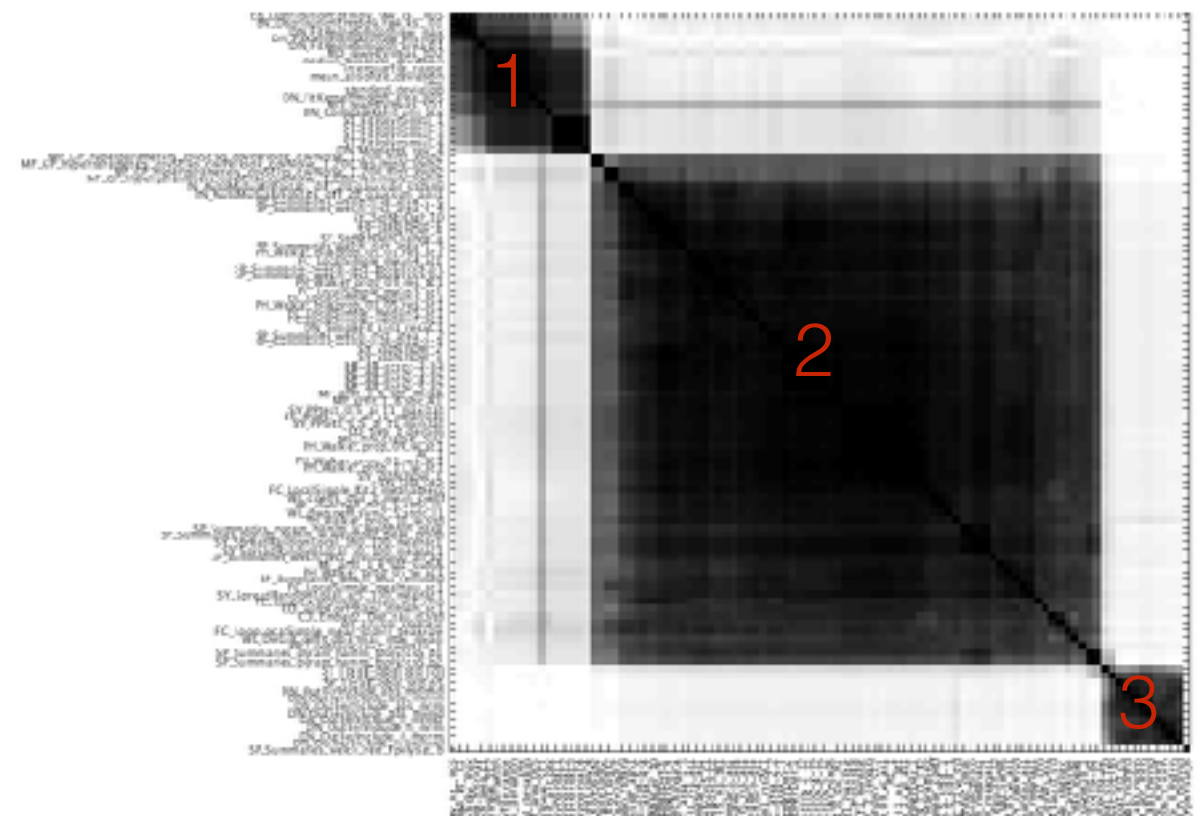
standard deviation



outlier properties



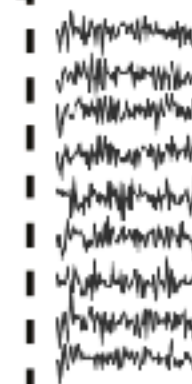
Useful properties come in three main types,
with different spatial maps



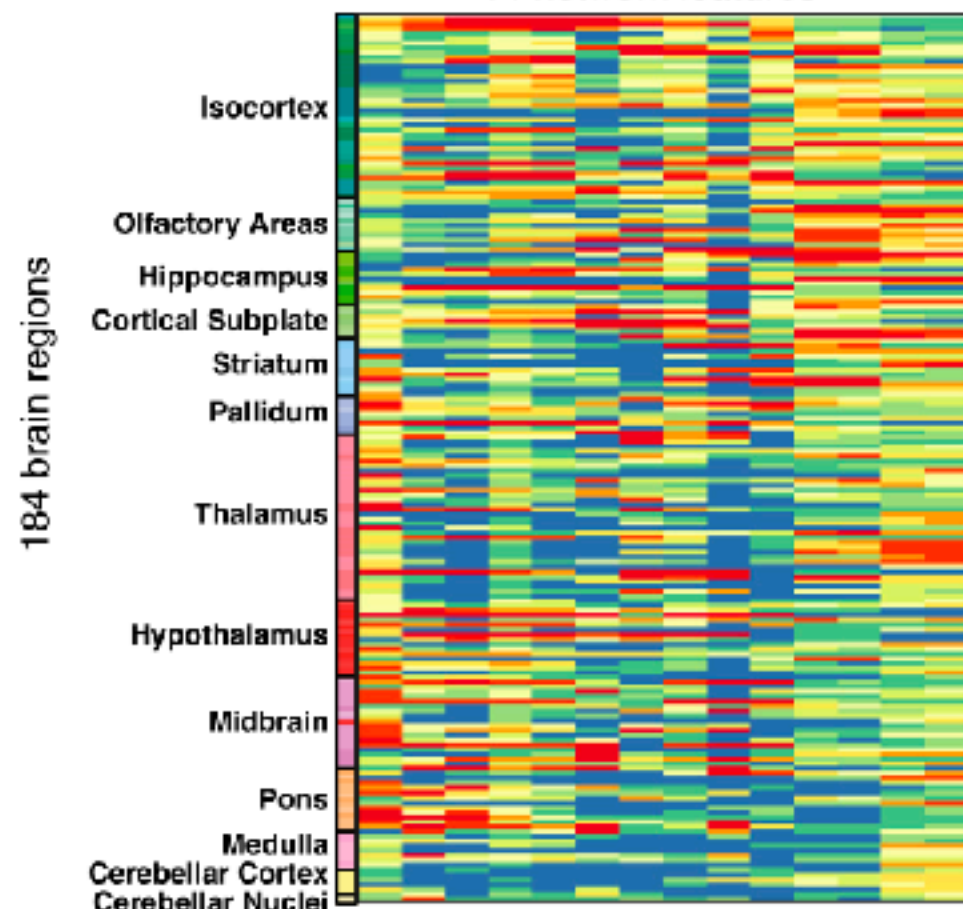
Extract network properties of
each node in the structural
connectome



Extract properties of
rs-fMRI time-series at
each brain region

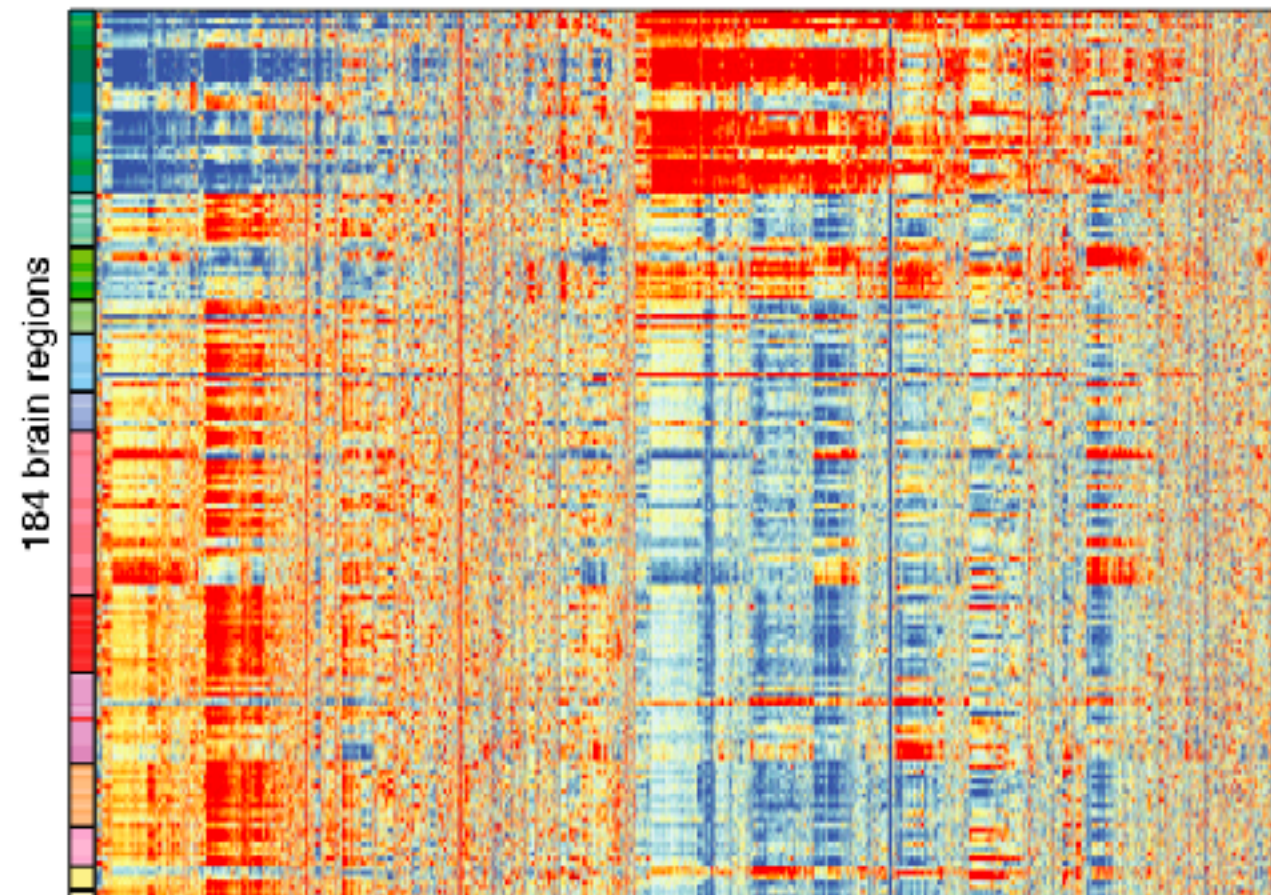


14 network features



Investigate
relationships
between
topology
and
dynamics

6930 time-series features

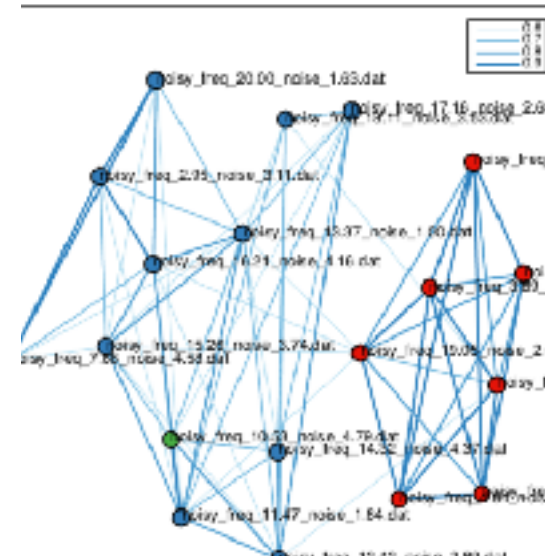
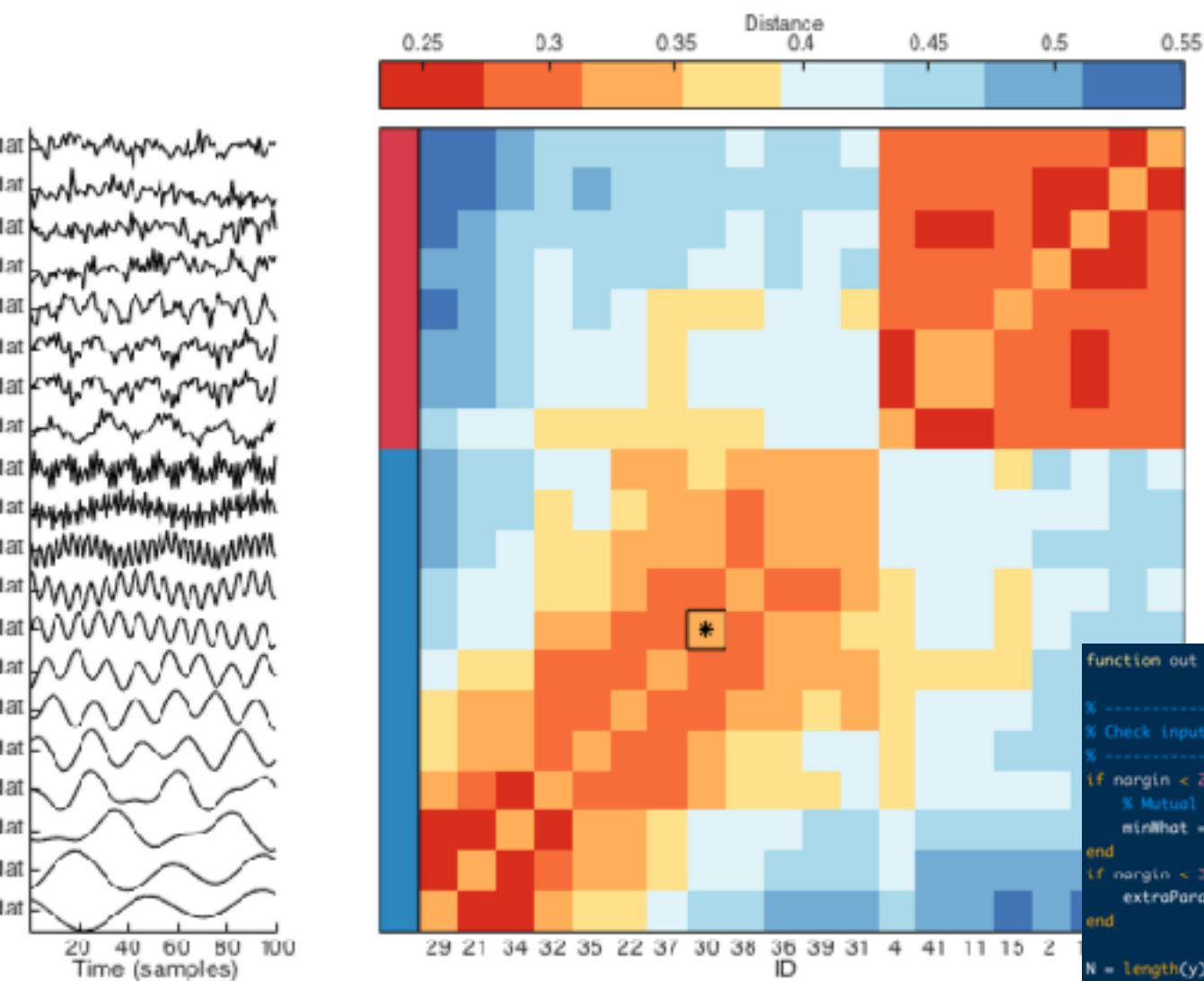




Summary



hctsa allows you to leverage a large
interdisciplinary literature on time-series
analysis automatically



```
function out = CO_FirstMin(y,minWhat,extraParam)

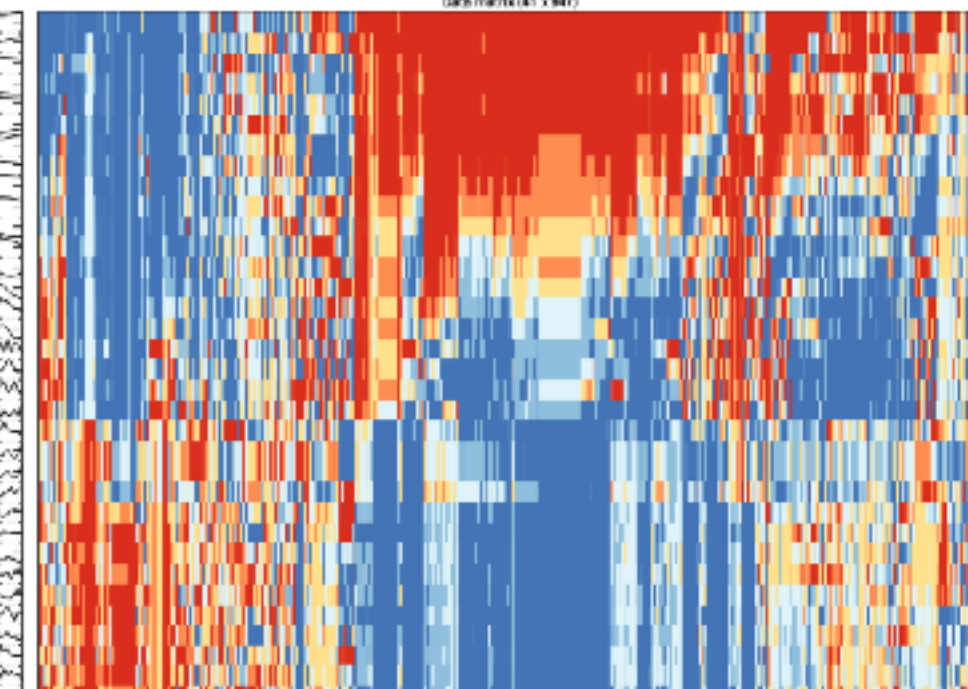
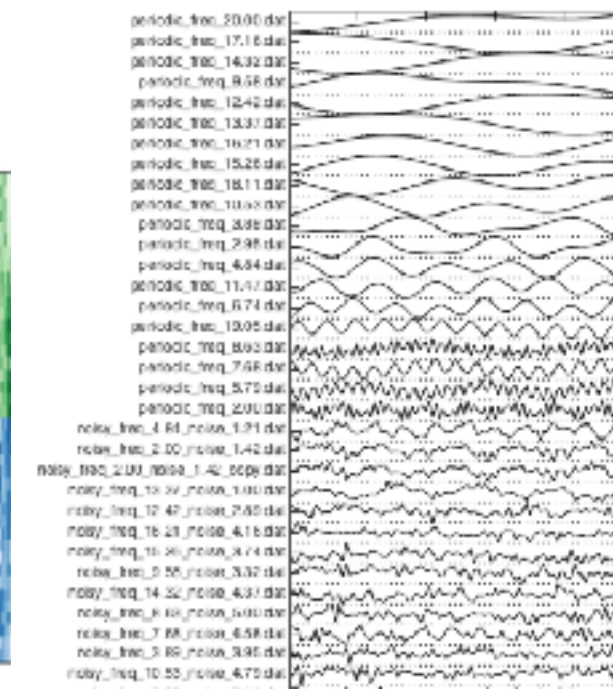
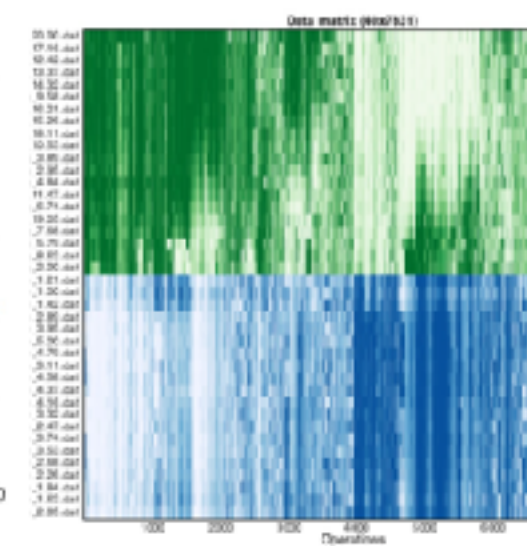
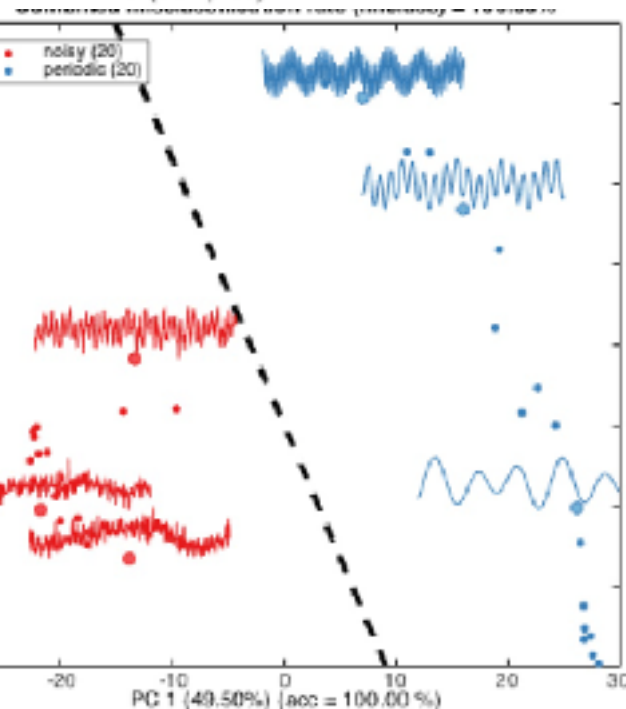
% -----
% Check inputs:
% -----
if nargin < 2 || isempty(minWhat)
    % Mutual information using gaussian method from Information D
    minWhat = 'mi-gaussian';
end
if nargin < 3
    extraParam = [];
end

N = length(y); % Time-series length
```

```

evaluated (3.4ms).
[ts_id = 10, mop_id = 1074 (87/107)] NL_TSTL_PoincareSection(y,
[ts_id = 10, mop_id = 1026 (39/107)] SC_FluctAnal(y,2,'dfa',25,
[ts_id = 10, mop_id = 1025 (38/107)] SC_FluctAnal(y,2,'rsrange'
[ts_id = 10, mop_id = 1024 (37/107)] SC_FluctAnal(y,2,'rsrange'
[ts_id = 10, mop_id = 1047 (60/107)] NL_TISEAN_d2(y,1,10,0)...w
evaluated (3.8s).
evaluated (1.8s).
[ts_id = 10, mop_id = 1013 (26/107)] SC_FluctAnal(y,2,'dfa',2,2
[ts_id = 10, mop_id = 1046 (59/107)] SY_TISEAN_nstat_z(y,4,{1,3
evaluated (91ms).
[ts_id = 10, mop_id = 1045 (58/107)] SY_TISEAN_nstat_z(y,5,{1,3
evaluated (98ms).
[ts_id = 10, mop_id = 1044 (57/107)] SY_TISEAN_nstat_z(y,4,{1,3
evaluated (102ms).
[ts_id = 10, mop_id = 1043 (56/107)] NL_TISEAN_fnn(y,1,10,0.05,
evaluated (203ms).
[ts_id = 10, mop_id = 1042 (55/107)] NL_TISEAN_fnn(y,'mi',10,0.
evaluated (226ms).
[ts_id = 10, mop_id = 1086 (99/107)] SD_TSTL_surrogates(y,1,100
[ts_id = 10, mop_id = 1085 (98/107)] SD_TSTL_surrogates(y,'mi',
[ts_id = 10, mop_id = 1084 (97/107)] SD_TSTL_surrogates(y,1,100
[ts_id = 10, mop_id = 1083 (96/107)] SD_TSTL_surrogates(y,'mi',
[ts_id = 10, mop_id = 1082 (95/107)] SD_TSTL_surrogates(y,1,100
[ts_id = 10, mop_id = 1081 (94/107)] SD_TSTL_surrogates(y,'mi',
[ts_id = 10, mop_id = 1080 (93/107)] SD_TSTL_surrogates(y,1,100
[ts_id = 10, mop_id = 1089 (102/107)] SD_TSTL_surrogates(y,'mi',
[ts_id = 10, mop_id = 1088 (101/107)] SD_TSTL_surrogates(y,1,10
[ts_id = 10, mop_id = 1087 (100/107)] SD_TSTL_surrogates(y,'mi',
[ts_id = 10, mop_id = 1094 (107/107)] PP_Compare(x,'sin1')... e
[ts_id = 10, mop_id = 1093 (106/107)] PP_Compare(x,'poly2')...
[ts_id = 10, mop_id = 1092 (105/107)] PP_Compare(x,'poly1')...
[ts_id = 10, mop_id = 1091 (104/107)] SD_TSTL_surrogates(y,'mi',
[ts_id = 10, mop_id = 1090 (103/107)] SD_TSTL_surrogates(y,1,10

```



Highly comparative time-series analysis code repository <http://www.comp-engine.org/timeseries/>

Edit

time-series

time-series-analysis

matlab

feature-extraction

Manage topics

📦 747 commits

🌿 8 branches

📦 8 releases

👤 6 contributors

Branch: master ▾

New pull request

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benfulcher Careless markdown error fixed

Latest commit e7a3312 11 days ago

📁 Calculation	Inconsequential aesthetic changes	11 days ago
📁 Database	Inconsequential aesthetic changes	11 days ago
📁 Operations	Inconsequential aesthetic changes	11 days ago
📁 PeripheryFunctions	Inconsequential aesthetic changes	11 days ago
📁 PlottingAnalysis	Updated reference to published version of Cell Systems paper	19 days ago
📁 TimeSeries	Bunch of minor updates, from clearing up aesthetic issues, improving ...	3 years ago
📁 Toolboxes	Updated reference to published version of Cell Systems paper	19 days ago
📄 .gitignore	Added some windows-specific mex files	a year ago
📄 LICENSE.txt	Add actual text license file for CC-NC-SA license	3 months ago
📄 README.md	Careless markdown error fixed	11 days ago
📄 install.m	Updated reference to published version of Cell Systems paper	19 days ago
📄 startup.m	Updated reference to published version of Cell Systems paper	19 days ago

📄 README.md

hctsa, highly comparative time-series analysis

hctsa is a software package for running highly comparative time-series analysis using [Matlab](#) (full support for versions R2014b or later; for use in python cf. [pycopy](#)).

Highly Comparative Time-Series Analysis: Manual

Details of how to use the hctsa package for performing highly comparative time-series analysis using Matlab. — benfulcher

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About this book

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[Table of Contents](#)

This manual outlines the steps required to set up and implement highly comparative time-series analysis using the [hctsa package](#), as described in our papers:

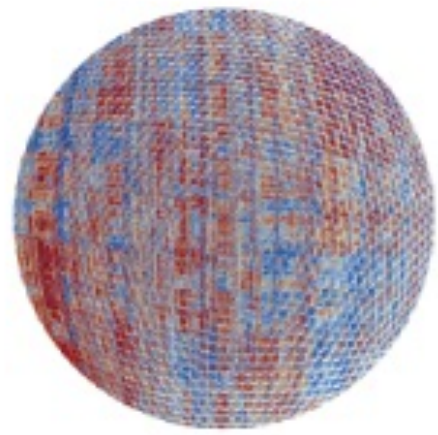
- B. D. Fulcher, M. A. Little and N. S. Jones. [Highly comparative time-series analysis: The empirical structure of time series and their methods](#), J. Roy. Soc. Interface, **10**, 20130048 (2013)
- B. D. Fulcher and N. S. Jones. [Highly comparative feature-based time-series classification](#), IEEE Transactions on Knowledge and Data Engineering, **26**, 3026 (2014).
- B. D. Fulcher, A. E. Georgieva, C. W. G. Redman and N. S. Jones. [Highly comparative fetal heart rate analysis](#), 34th Annual International Conference of the IEEE Engineering in Medicine and Biology Society (EMBC), 3135 (2012).

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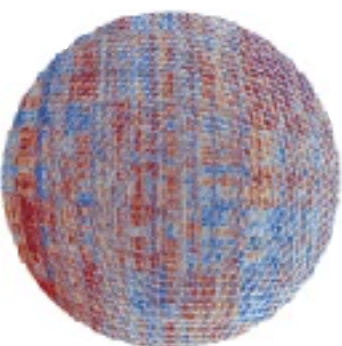
Comp-Engine Time Series

A comparison engine for data and its analysis methods

www.comp-engine.org/timeseries



- Web resource for interdisciplinary scientific collaboration on time-series analysis
- Explore relationships between ~30,000 time series and thousands of features



Comp-Engine Time Series

A comparison engine for data and its analysis methods

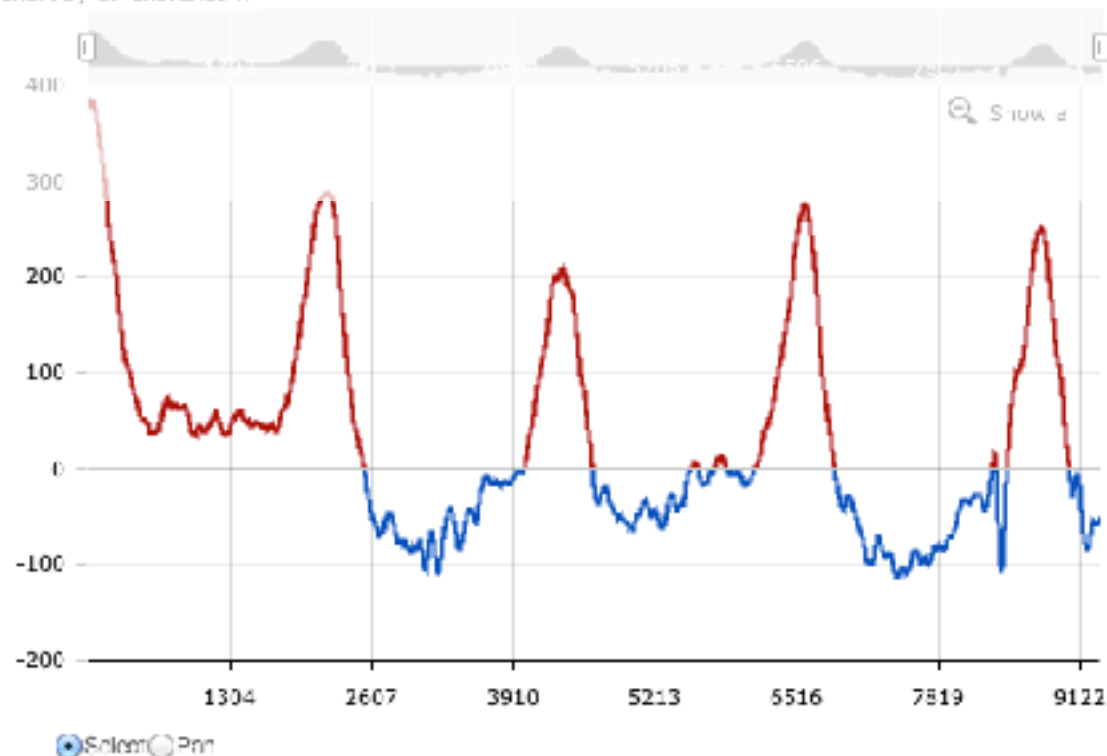
MD_mghdb_mgh79_Resplmp_SNIP_9145-18444

Share:

Data file: MD_mghdb_mgh79_Resplmp_SNIP_9145-18444.dat

Length: 9300

chart by amcharts.com



Tags:

medical, mghdb, physionet, respiratory impedance, snip

Categories:

Real-world

Time series measured from real-world systems

Medical

Source:

Time Data Source Archives: Physionet: MGHDB (1089 items)

The Massachusetts General Hospital/Marquette Foundation (MGH/MF) Waveform Database is a collection of electronic recordings of hemodynamic and electrocardiographic waveforms of patients in the Intensive Care Unit at the Massachusetts General Hospital. It is the result of a collaboration between physicians, biomedical engineers and nurses at the Massachusetts General Hospital. The database consists of recordings from 250 patients and represents a broad spectrum of physiologic and pathophysiologic states.

Individual recordings vary in length from 12 to 86 minutes, and in most cases are about an hour long.

The typical recording includes three ECG leads, arterial pressure, pulmonary arterial pressure, central venous pressure, and respiratory impedance.

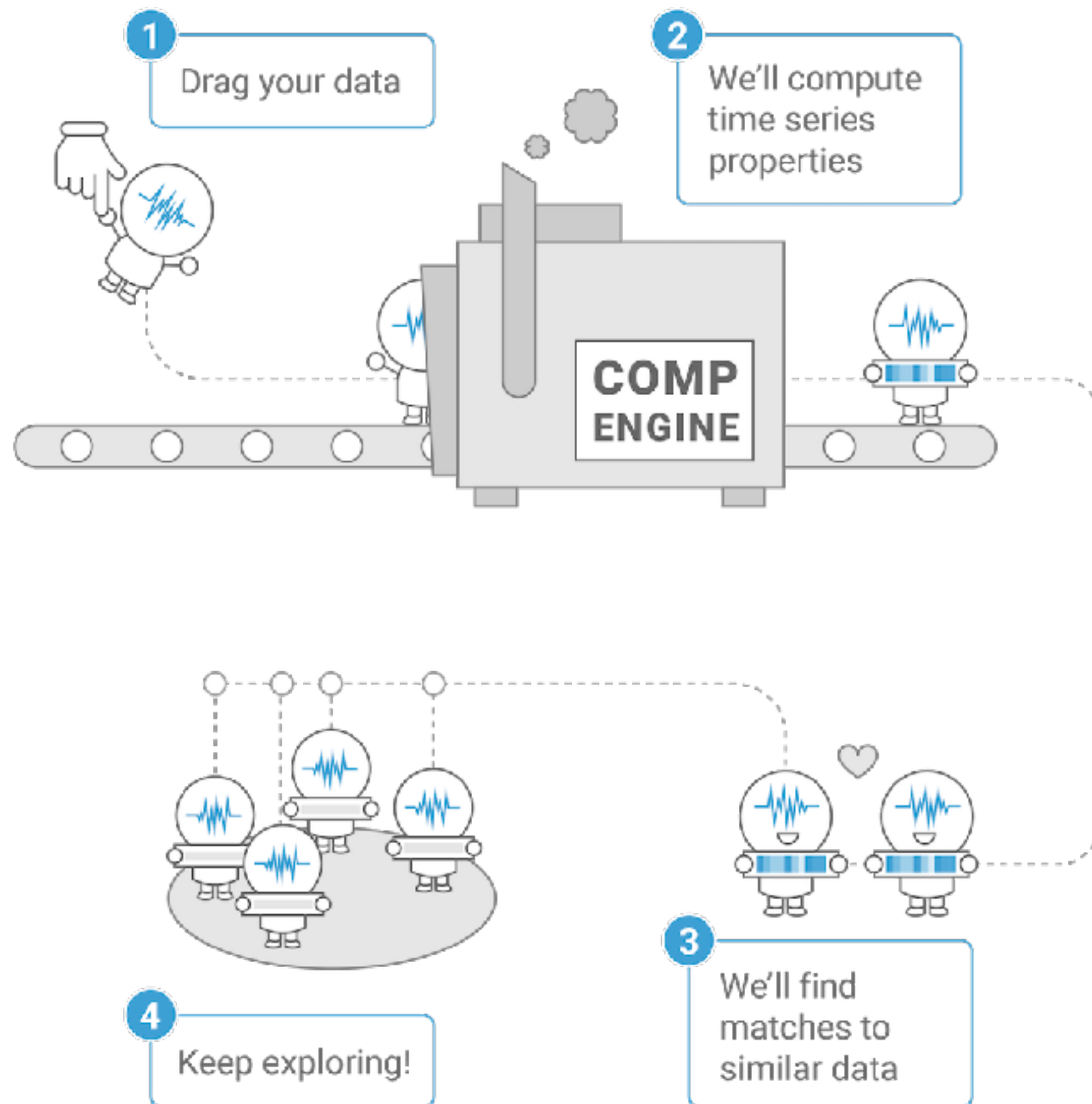
Data by Source

Air Temperature, NCEP/NCAR, CRU Ben
Fulcher Simulated Ben generated
powernoise Ben iTunes Ben making improviso
Ben MA simulations Ben music
downsampled Ben Random
coefficient AR simulations Ben
simulate like MIX(P) Beta noise Matlab
Climatic Research Unit,
University of East Anglia driven
pendulum Ben Financial log returns
Ben Frietas Stochastic Sine Map Ben Google
trends Logistic Map A sweep Ben Macaulay
Library NCEP/NCAR, CRU
PhysionetPhysionet:
CHFDB Physionet: MGHDB
Physionet: NESFDB
Physionet: NSRDB
Physionet RR CHF NSR Precipitation rate,
NCEP/NCAR, CRU Project
Gutenberg Relative humidity, NCEP/NCAR,
CRU SDE Toolbox M5a SDE Toolbox
M5a SDE Toolbox M10a SDE
Toolbox Simulated Sea level
pressure, NCEP/NCAR, CRU Sound Jay SPIDR
SPIDR Geomagnetic annual means - Ionosphere
Sprott Conservative Flows Sprott Conservative
Maps Ben Sprott Damped driven pendulum Ben
Sprott Dissipative Maps Ben Sprott
Noninvertible Maps Ben Text
processing Ben Time-Series Data
Library Timmer nonstationary
autoregressive processes Yahoo
Finance Yahoo Finance Shares

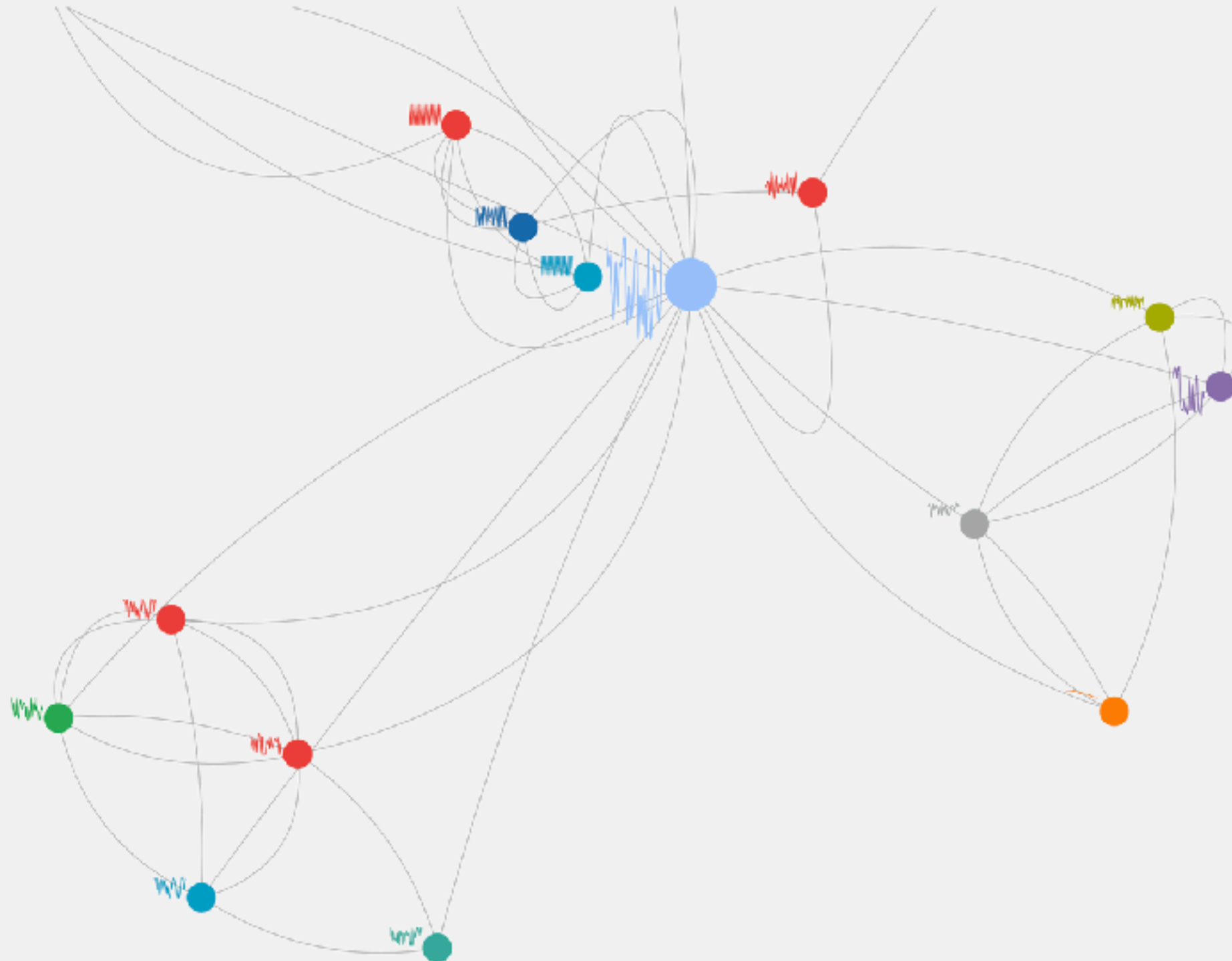
Data by Category

Air pressure Air temperature Animal sounds
Astrophysics Audio Autoregressive
with noise Beta noise Birdsong
Correlated Noise Damped driven
pendulum Driven pendulum with dissipation ECG
Finance Flow Frietas Stochastic Sine Map
Gait High low Like MIX(P) Logistic map Map
Medical Meteorology Model M1a
Model M5a Model M10a Moving average
process Music Nonstationary autoregressive
Opening prices Postural sway Powerlaw
noise Precipitation rate Real-world
Relative humidity Rossler attractor RR SDE
models Sound effects Sprott 3D Flows
Stochastic processes
Synthetic Text Traded volume
Uncategorised White noise

New interactive compEngine website is coming early 2018!



MP_holmescubic_L5000_IC_17_0_y



▼ Colour key

- Music
- Human recall
- Flow
- Synthetic
- Real
- Cognitive science
- High low
- Finance
- ACT attractor
- Exchange rate
- Other

▼ Display neighbours



Current Value: 20

- ☒ Graph view
- ☒ Show annotations
- ☐ List view

FILTER

EXPORT

▼ Share



Node analysis

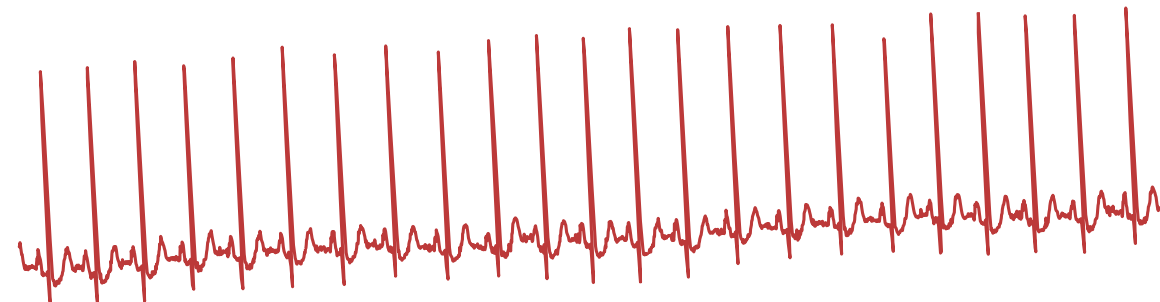
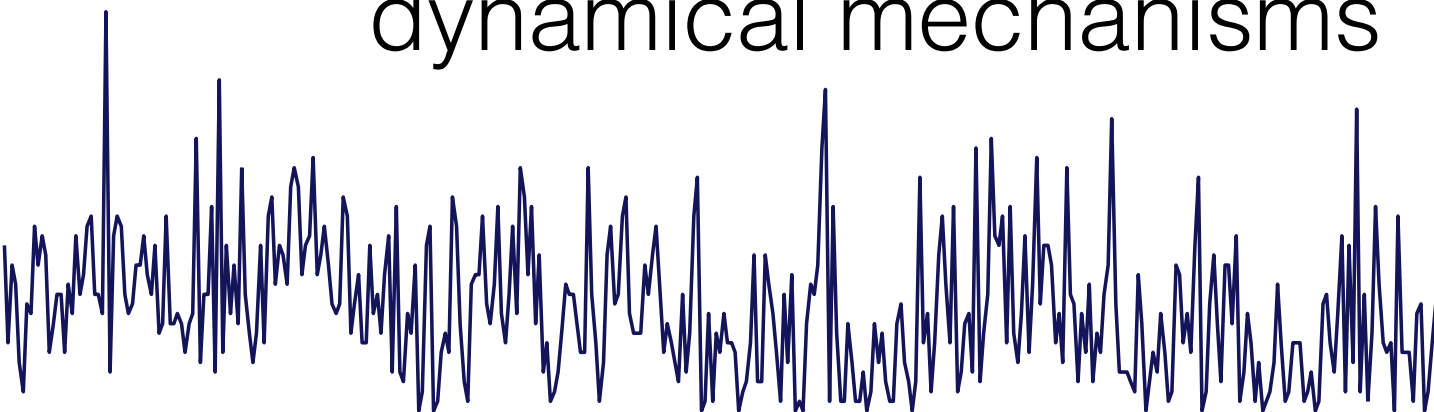
Target node analysis



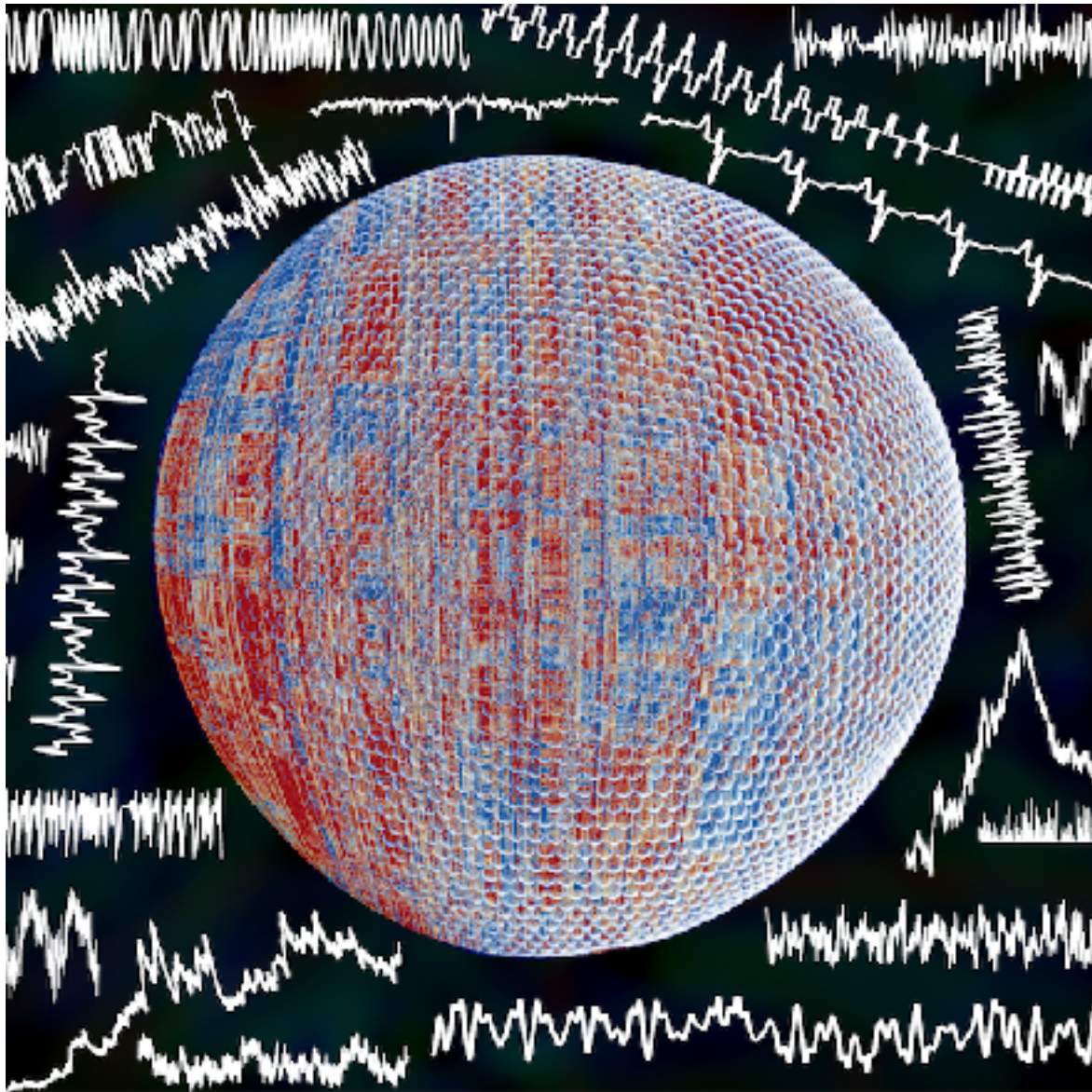
Interesting Information

Conclusions

- An automated approach to time-series analysis that compares thousands of interdisciplinary methods
- Can be viewed as a starting point to guide more focused time-series analysis
- Results provide insights into underlying dynamical mechanisms



ACKNOWLEDGEMENTS



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London

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 **@bendfulcher**

 **@compTimeSeries**

 **benfulcher**

www.benfulcher.com

www.comp-engine.org/timeseries

Key references:

- Fulcher, B. D. (2017) Feature-based time-series analysis, *arXiv* 1709.08055.
- Fulcher, B. D., & Jones, N. S. (2017). *hctsa*: A Computational Framework for Automated Time-Series Phenotyping Using Massive Feature Extraction. *Cell Systems*, **5**, 527–531.
- Fulcher, B. D. & Jones, N. S. (2014) Highly comparative feature-based time-series classification. *IEEE Trans. Knowl. Data Eng.* **26**, 3026.
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- Sethi, S. S., Zerbi, V., Wenderoth, N., Fornito, A., & Fulcher, B. D. (2017). Structural connectome topology relates to regional BOLD signal dynamics in the mouse brain. *Chaos* **27**, 047405.
- Fulcher, B. D., Georgieva, A. E., Redman, C. W. G. & Jones, N. S. (2012) Highly comparative fetal heart rate analysis. *2012 34th Annual International Conference of the IEEE Engineering in Medicine and Biology Society (EMBC)* 3135.