

Université catholique de Louvain
Institut de statistique

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Using unbalanced Haar wavelets for classification of time series

Catherine Timmermans

Abstract.

I investigate the possibility to build a distance able to discriminate time series using the expansion of the series in unbalanced Haar wavelets basis [Fryzlewicz, 2007]. In this framework, each series is expanded in a different basis, truly adapted to it. Defining a distance requires thus to link and compare different basis.

Reference.

- Fryzlewicz, P., 2007, Unbalanced Haar technique for nonparametric function estimation, Journal of the American Statistical Association (Theory and Methods), 102, 1318-1327.