Part I Fundamentals of Learning

1. Introduction to Learning

- 1.1 Artificial Intelligence
- 1.2 Data and Signal Definition
- 1.3 Data Versus Signal
- 1.4 Signal Models
- 1.5 Noise and Interference
- 1.6 Time Series Definition
- 1.7 Time Series Analysis
- 1.8 Deep Learning and Time Series Analysis
- 1.9 Organisation of the Book

2. Learning Theory

- 2.1 Learning and Adaptation
- 2.2 Learning in a Practical Example
- 2.3 Mathematical View to Learning
 - 2.3.1 Training and Validation Data
 - 2.3.2 Training Method
 - 2.3.3 Training Parameters
 - 2.3.4 Hyperparameters
- 2.4 Learning Phases
- 2.5 Training, Validation, and Test
- 2.6 Learning Schemes
 - 2.6.1 Supervised-Static Learning
 - 2.6.2 Supervised-Dynamic Learning
 - 2.6.3 Unsupervised-Static Learning
 - 2.6.4 Unsupervised-Dynamic Learning
- 2.7 Training Criteria
- 2.8 Optimization, Training, and Learning

- 2.9 Evaluation of Learning Performance
 - 2.9.1 Structural Risk
 - 2.9.2 Empirical Risk
 - 2.9.3 Overfitting and Underfitting Risk
 - 2.9.4 Learning Capacity
- 2.10 Validation
 - 2.10.1 Repeated Random Sub Sampling (RRSS)
 - 2.10.2 K-Fold Validation
 - 2.10.3 A-Test Validation
- 2.11 Privileges of A-Test Method
 - 2.11.1 A-Test and Structural Risk
 - 2.11.2 A-Test and Leaning Capacity
 - 2.11.3 A-Test vs other Methods
- 2.12 Large and Small Training Data

3. Pre-processing and Visualisation

- 3.1 Dimension Reduction
 - 3.1.1 Feature Selection
 - 3.1.1.1 Hill-Climbing Algorithm
 - 3.1.1.2 Linear Discriminant Analysis (LDA)
 - 3.1.1.3 Fisher Method
 - 3.1.2 Linear Transformation
 - 3.1.2.1 Principal Component Analysis (PCA)
 - 3.1.2.2 PCA-Fisher Method
- 3.2 Supervised Mapping
 - 3.2.1 K-Nearest Neighbours (KNN)
 - 3.2.2 Perceptron Neural Network
 - 3.2.3 Multi-layer Perceptron Neural Networks (MLP)
- 3.3 Unsupervised Mapping
 - 3.3.1 K-Means Clustering
 - 3.3.2 Self-Organizing Map (SOM)
 - 3.3.3 Hierarchical Clustering

Part II Essentials of Time Series Analysis

4. Basics of Time Series

- 4.1 Introduction to Time Series Analysis
- 4.2 Deterministic, Chaotic and Stochastic
- 4.3 Stochastic Behaviors of Time Series
 - 4.3.1 Cyclic Time Series
 - 4.3.1.1 Sector Definition
 - 4.3.1.2 Uniform Sectors
 - 4.3.1.3 Growing-Time Sectors
 - 4.3.2 Partially Cyclic Time Series

- 4.4 Time Series Prediction
- 4.5 Time Series Classification

5. Multi-Layer Perceptron (MLP) Neural Networks for Time Series Classification

- 5.1 Time-Delayed Neural Network (TDNN)
- 5.2 Time-Growing Neural Network (TGNN)
- 5.3 Forward, Backward and Bilateral Time-Growing Window
- 5.4 Privileges of Time-Growing Neural Network
 - 5.4.1 TGNN includes MLP in its architecture
 - 5.4.2 TGNN can include TDNN in its structure
 - 5.4.3 TGNN is optimal in learning the first window

6. Dynamic Models for Sequential Data Analysis

- 6.1 Dynamic Time Warping (Structural Classification)
- 6.2 Hidden Markov Model (Statistical Classification)
 - 6.2.1 Model-based analysis
 - 6.2.2 Essentials of Hidden Markov Model (HMM)
 - 6.2.3 Problem statement and implementation
 - 6.2.4 Time series analysis and HMM
- 6.3 Recurrent Neural Network

Part III Deep Learning Approaches to Time Series Classification

7. Clustering for Learning at Deep Level

- 7.1 Clustering as a Tool for Deep Learning
- 7.2 Modified K-Means Method
- 7.3 Modified Fuzzy C-Means
- 7.4 Discriminant Analysis
- 7.5 Cluster-Based vs Discriminant Analysis Methods
- 7.6 Combined Methods

8. Deep Time Growing Neural Network

- 8.1 Basic Architecture
- 8.2 Learning at the Deep Level
 - 8.2.1 Learning the growing centre
 - 8.2.2 Learning the deep elements
- 8.3 Surface Learning

9. Deep Learning of Cyclic Time Series

- 9.1 Time Growing Neural Network
- 9.2 Growing-Time Support Vector Machine
- 9.3 Distance-Based Learning
- 9.4 Optimization

10. Hybrid Method for Cyclic Time Series

- 10.1 Learning Deep Contents
- 10.2 Cyclic Learning
- 10.3 Classification

11. Recurrent Neural Networks (RNN)

- 11.1 Introduction
- 11.2 Structure of Recurrent Neural Networks
- 11.3 Unfolding the Network in Time
- 11.4 Backpropagation Through Time
- 11.5 The Challenge of Long-term Dependencies
- 11.6 Long-Short Term Memory (LSTM)
- 11.7 Other Recurrent Networks
 - 11.7.1 Unfolding outputs at all steps
 - 11.7.2 Gated recurrent networks
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12. Convolutional Neural Networks (CNN)

- 12.1 Introduction
- 12.2 Architecture Overview
- 12.3 Convolutional Layer
- 12.4 Pooling Layer
- 12.5 Learning of CNN
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