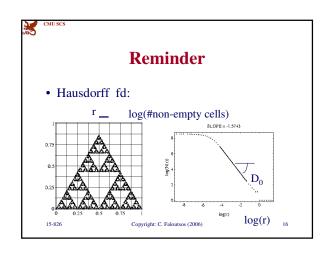


Reminder:
Hausdorff or box-counting fd:

• Box counting plot: Log(N(r)) vs Log(r)• r: grid side

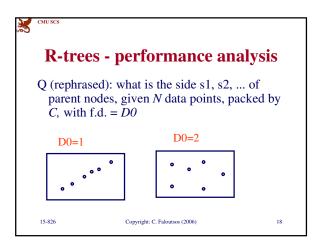
• N(r): count of non-empty cells

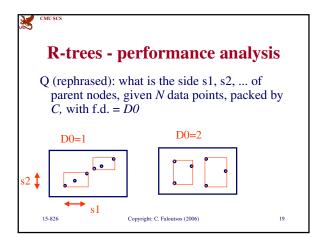
• (Hausdorff) fractal dimension D0: $D_0 = -\frac{\partial \log(N(r))}{\partial \log(r)}$ 15-826 Copyright: C. Faloutsos (2006) 15

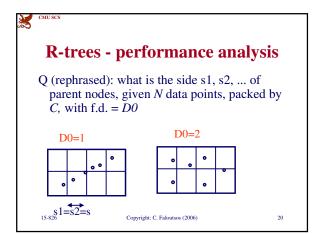


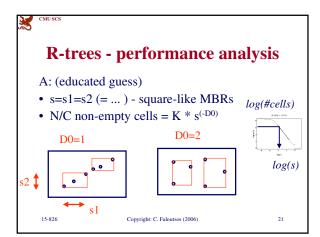
Reminder

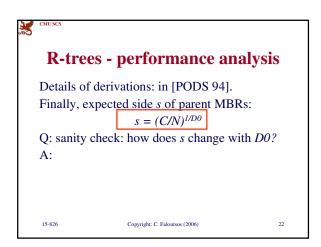
• dfn of Hausdorff fd implies that $N(r) \sim r^{(-D0)}$ # non-empty cells of side r15-826 Copyright: C. Faloutsos (2006) 17

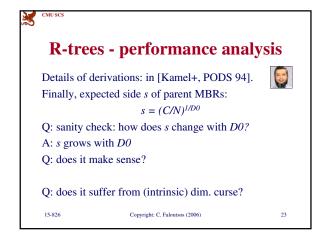


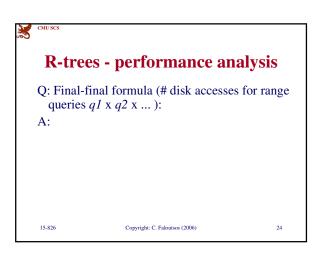


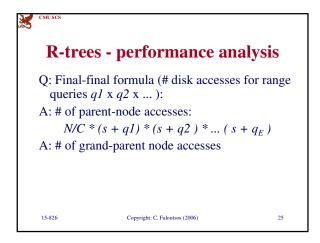


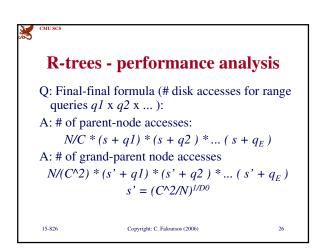


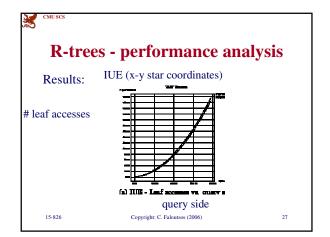


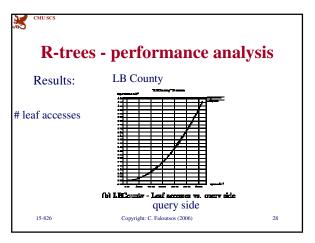


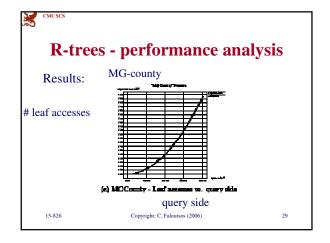


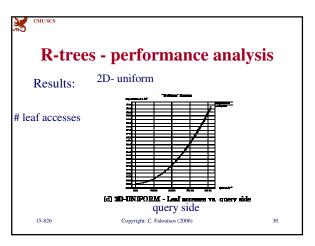




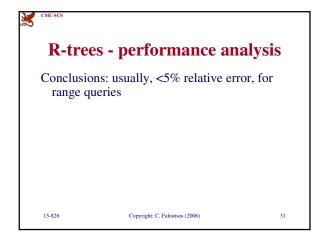


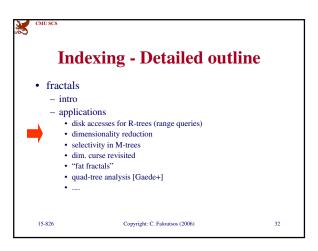


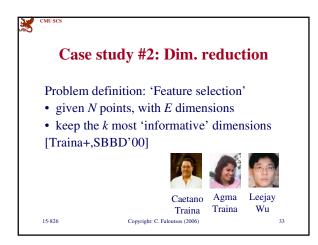


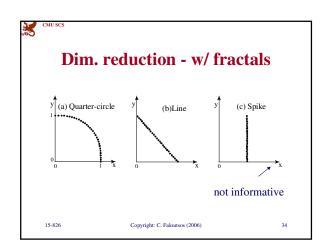


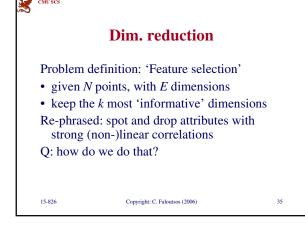
C. Faloutsos 15-826

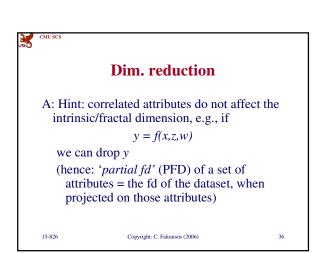


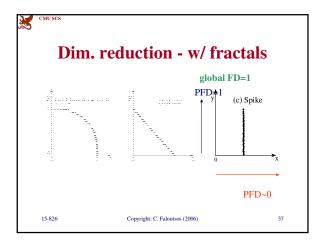


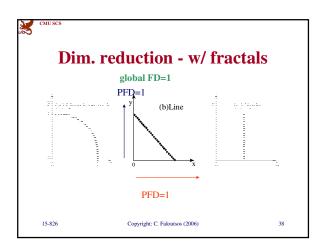


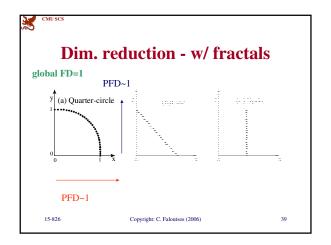


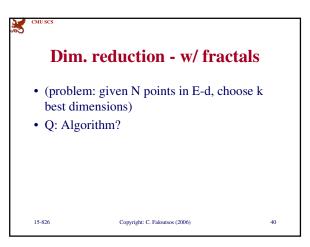


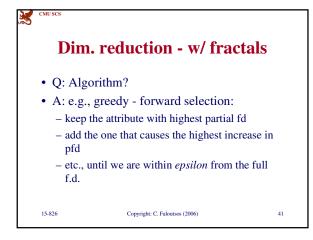


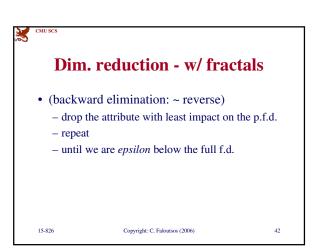


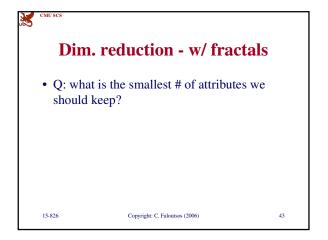


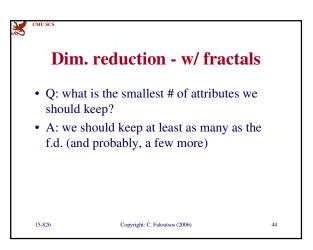












Dim. reduction - w/ fractals

• Results: E.g., on the 'currency' dataset

• (daily exchange rates for USD, HKD, BP, FRF, DEM, JPY - i.e., 6-d vectors, one per day - base currency: CAD)

e.g.: FRF

USD

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