

# Benchmarking Deep Learning for Time Series: Challenges and Directions

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**Abstract**—Deep learning for time series is an emerging area with close ties to industry, yet under represented in performance benchmarks for machine learning systems. In this paper, we present a landscape of deep learning applications applied to time series, and discuss the challenges and directions towards building a robust performance benchmark of deep learning workloads for time series data.

**Index Terms**—machine learning, deep learning, time series, performance, benchmark

## I. INTRODUCTION

With the rapid growth of hardware and software (HW/SW) innovation in machine learning (ML), there is a need for representative benchmarks to enable fair and reproducible performance benchmarks that can accelerate the development of new algorithms and ML systems. Deep learning (DL) is a popular branch of ML that poses unique challenges to ML systems due to its high demand and complex workload in a combination of computation, network and storage. In the recent years, a variety of works in DL benchmark have evolved [1]–[4], among which MLPerf [4] is becoming a leading standard with vast adoption in both industry and academia. Designed as an end-to-end system performance benchmark suite, MLPerf and its predecessors provide a select set of reference workloads that aims to represent real-world ML/DL use cases covering image classification, object detection, translation, speech recognition, recommendation and reinforcement learning. While those are undoubtedly of high commercial values, lots of blanks are yet to be filled in many industry focusing application domains, where time series is one of the representing problems.

Time series analysis plays an important role in various industrial areas including manufacturing, transportation, security, health, finance, and scientific computing, etc. (Table I) While statistical and econometric models have been well studied for decades in classical tasks such like forecasting and anomaly detection [5], [6], DL based approaches have only recently demonstrated the high potential of success as they bring new solutions to complex time series problems [7], [8]. Currently, most of the work has been concentrated on the

measurements of model accuracy. System-wide performance, however, plays an equally important role. ML/DL based applications for time series problems have various performance issues in both training and inference stages of its life cycle, which justifies the need for proper methodologies to evaluate performance in such systems.

Inspired by the state-of-the-art works in ML benchmarks, and driven by the needs for performance evaluation in time series systems, we look into the intersection between the two with a specific focus on DL based use cases. The goal of this paper is to establish a starting point for future research of DL performance benchmarks for time series. The paper is organized in the following way, Section II provides an overview of the variety of application domains where DL is applied to time series problems. Section III discusses about the challenges and propose potential directions in the design of performance benchmarks time series DL systems. We conclude in Section IV with some future directions.

## II. APPLICATIONS, MODELS AND DATASETS

We base our work on a study of application areas that have high impacts in industry and potential value for system performance evaluation, and that have not been well represented in existing benchmarks.

As Table I shows, DL has been applied to a diverse set of time series use cases. Not only is it competent in classical tasks such as forecasting [62], classification [7], and anomaly detection [63], it also proved to be capable of addressing new complex tasks that were hard for traditional algorithms such like spatiotemporal data mining [15], representation learning [25], [29], etc. It is interesting to notice that, although being relatively costly in computation, there have been exploratory works applying DL under a real-time, low-latency streaming context such like high-frequency trading [43], [45].

Model structures for time series diverge by use cases. While CNN and RNN/LSTM are popular choices for many applications, there are a variety of works employing hybrid or other models. Hybrid models combining traditional statistical algorithms with deep neural networks proved to be superior

TABLE I  
LANDSCAPE OF DEEP LEARNING APPLIED TO TIME SERIES

Areas	Applications	Model types	Data sets	Papers
Transportation	Cars, Taxis, Freeway Detectors	RNN <sup>1</sup> , GCN <sup>2</sup> , BNN <sup>3</sup>	Caltrans highway traffic[9], Taxi/Uber trips[10]–[12]	[13]–[16]
Health	Medical sensors: EEG, ECG, ERP, Patient data analysis	CNN, RNN <sup>1</sup> , Markov	OPPORTUNITY[17], [18], EEG[19]–[22], MIMIC[23]	[24]–[30]
Human activities	wearable devices, motion detection, gesture recognition	CNN, RNN <sup>1</sup>	CMU-MoCap[31], Soli[32]	[29], [33], [34]
Cybersecurity	Intrusion, traffic classification, anomaly detection	CNN, RNN <sup>1</sup>	IDS2018[35], SherLock[36]	[37]–[39]
Finance	high frequency trading, stock prices, cryptocurrency anomaly detection	CNN, RNN <sup>1</sup> , GCN <sup>2</sup>	FI2010[40], Elliptic Dataset [41]	[42]–[45]
Industrial operation	Software operation, industry process control, anomaly	RNN <sup>1</sup>	Enterprise software system[46], GPL-loop[47]	[47], [48]
Science	Climate, Tokomak, Earthquake	RNN <sup>1</sup> , Markov	USHCN[49], Earthquake[50], [51]	[30], [52]–[56]
General social statistics	Economic, Finance, Demographics, Industry, etc.	CNN, RNN <sup>1</sup> , AR <sup>4</sup>	M4[57], electricity[58]	[59]–[61]

<sup>1</sup> includes variants e.g. LSTM etc. <sup>2</sup> graph convolutional network <sup>3</sup> Bayesian neural network <sup>4</sup> variants of auto-regressive models

than either approach alone in certain general forecasting areas [64]. Models combining CNN and RNN/LSTM are popular among problems with both spatial and temporal features [15]. Graph based model is an emerging new method often applied to problems with large scale graph representations (e.g. financial transactions [44], transportation networks [65], etc.).

Time series data being one of the most natural and widespread type of data is found in many domains. PhysioNet [20], [23] is a large collection of synthetic, clinical and waveform data from health domain. Transportation [9]–[12] and science [49]–[51] domains provide large, mostly spatio-temporal, datasets. Industrial datasets are considered highly valuable and sensitive data and are not generally available publicly. Existing datasets [35], [36], [47], [48] are datasets specifically collected/simulated for research purposes. Multiple approaches are used to construct datasets when they either do not exist or do not satisfy certain conditions such as quality, size etc. The first approach is to collect data in controlled or semi-controlled environments [17], [18], [31], [35], [36], [48]. The second approach is to model on a computer the process or processes that generate corresponding time series data [47].

### III. CHALLENGES AND DIRECTIONS

DL for time series problems poses unique challenges to the design of performance benchmarks. We discuss four of the aspects that we consider most important.

#### A. Diverse application domains and models

Unlike other domains such as computer vision (CV) or natural language processing (NLP), where the majority of applications share common focuses on certain set of learning tasks and models, the field of time series has a broad range of applications with various types of learning tasks and models. In order to be representative of the field, the selection of reference workloads in a time series benchmark should be conducted with careful consideration of trade-offs between number of reference workloads and coverage of the

following aspects: (1) use cases such as forecasting (e.g. traffic prediction), classification (activity recognition) and anomaly detection (intrusion detection) etc.; (2) properties of data such as single- and multi-variate time series, sequence length, number of time series and variability in sampling rates etc; (3) feature engineering including features from time and frequency domains; and (4) design choices for output variables, for instance, in case of forecasting it is common to use multiple horizons, e.g. forecast 5, 10 and 20 minutes forward etc.

#### B. Diverse systems and performance requirements

The training-inference life cycle of time series applications can involve multiple kinds of hardware systems ranging from low power embedded devices (e.g. IoT sensors, wearable devices, edge computing, etc.), compute intensive accelerators (e.g. GPU, TPU, FPGA, etc.) to cloud scale high performance clusters. Real-world time series systems may also involve special software stacks. For example, time series databases (TSDB) and extract-transform-load (ETL) stacks are often used in production systems for storage, querying and online transformation of continuously ingested time series samples. In cases of large scale distributed training and real-time, low-latency inference, the combination of these HW/SW stacks can leave spaces for performance optimizations that other ML benchmarks may not reveal.

#### C. Performance measurement and workload characterization

We consider two aspects of performance analysis for a ML benchmark. Measurement of end-to-end system performance is one aspect that enables fair and reproducible evaluations under real-world usage scenarios. The end-to-end performance can be measured using satisficing and optimizing metrics [66]. For example, the training benchmarks can set a target quality for a model and measure time-to-train as the performance metric [4], and the inference benchmarks can set a pre-determined QoS target and measure latency, number-of-stream, throughput, or throughput distribution depending on deployment sce-

nario [67]. Workload characterization is an equally important aspect which helps understanding performance bottlenecks and drives optimizations. Prior works provide a diverse set of measurement for both training and inference workloads, which includes accelerator resource utilization [2], [68] and multi-layer profiling from kernel operations, ML frameworks to models and applications [1], [69].

We expect that the directions of existing performance analysis approaches can be adopted by new benchmarks for time series DL workloads. However, several specific characteristics need to be considered in detailed design. For example, in end-to-end evaluation, specific rules for target quality selection need to be determined so as to minimize the impact of randomness in model's convergence curves, where the target quality may involve multiple accuracy metrics constrained by different time windows. In workload characterization, the special designs of model architectures, such like hybrid models and graph-based models, may introduce new computation patterns that are less studied than those of well understood workloads in CV and NLP.

#### D. Open and standard datasets

Dataset is an essential part of the workloads in a ML benchmark. The success of ImageNet [70] and the likes have proved that well adopted, public accessible datasets can strongly impact the progress of a ML field. We notice that, in spite of the wide existence of public datasets in the time series domain, often the scale and dimension of data in real production can be orders of magnitude larger than those available to the public (e.g. [13], [60]). A public, well designed dataset representing various real-world workloads for time series is a huge gap.

### IV. CONCLUSION

DL for time series is an important field with high impact in the industry, yet it lacks representation in today's performance benchmarks for ML systems. In this paper, we reviewed various application domains, discussed the unique challenges as well as potential directions in the performance evaluation of HW/SW systems in this field. We hope that this work can serve as a starting point for future work towards a representative performance benchmark of DL for time series.

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