

**Guo, Xiaofang; Li, Feng; Liu, Qinghua**

**The analysis of an effective algorithm of similarity measurement of multivariate time series.**

(Chinese. English summary) [Zbl 1289.62090](#)

J. Jiangxi Norm. Univ., Nat. Sci. Ed. 37, No. 1, 56-59, 73 (2013).

Summary: In order to show the validity of Eros for similarity search on MTS datasets, several experiments are performed on different datasets. The experimental results show that the method of similarity measurement based on Eros distance has superiority in recall-precision as compared to the traditional similarity measurements for MTS datasets.

**MSC:**

[62M10](#) Time series, auto-correlation, regression, etc. in statistics (GARCH)

[68W40](#) Analysis of algorithms

**Keywords:**

[multivariate time series](#); [similarity measurement](#); [Euclidean distance](#); [extended Frobenius norm](#)