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Dynamic Classification using Multivariate Locally Stationary Wavelet Processes

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## Highlights

- An approach for dynamically classifying a multivariate, locally stationary signal is proposed.
- Our aim is to classify the signal at each time point to one of a fixed number of known classes.
- To account for uncertainty in class membership at each time point we calculate the probability of a signal belonging to a particular class.
- We prove some asymptotic consistency results for this framework.
- We validate the effectiveness of the approach using simulated data and accelerometer data.

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