

FORECAST THE FORECASTING

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ICPRAM 2024

13th International Conference on Pattern Recognition Applications and Methods

Rome, Italy



24 - 26 February, 2024

TWO PERSPECTIVES

ACADEMY + INDUSTRY

Professor @UNIVR



Focus on forecasting, papers at Intl' Journal of Forecasting, ECCV, CVPR, **TPAMI**, Pattern Recog.,

labs

PATCAST workshop at ICPR 2020

- Co-founder of Humatics srl HUMPT (exit in 2021)
 - Forecasting products sold to:

S DOPPELGÄNGER sirmoney #LiberaMente NUNA LIE SYS-DAT GROUP

- Co-founder of Qualyco srl (23)

INTELLIGO

Forecasting for anomaly detection



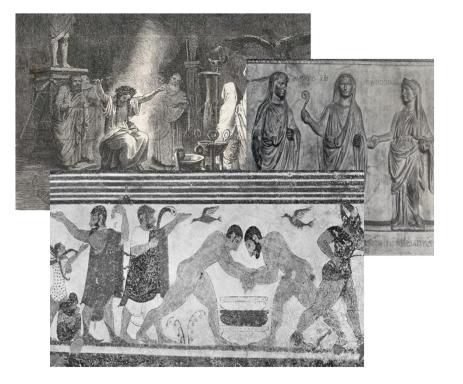
OUTLINE

- Forecasting, nowadays
- Forecast the forecasting



INTRODUCTION TO (STATISTICAL) FORECASTING

SOME HISTORY



(7th century b.C.) looking into the bowels of animals...

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y'_t = c

 $y'_{t} = c + \phi_{1}y'_{t-1}...\phi_{p}y'_{t-p} + \theta_{1}\varepsilon_{t-1}...\theta_{q}\varepsilon_{t-q} + \varepsilon_{t}$ **ARIMA**



George E.P. Box 1919 - 2013



Rob J. Hyndman 1967-Forecasting: Principles and Practice (Inter Rob J Hyndman and George Athanasopoulos Monach University, Australia

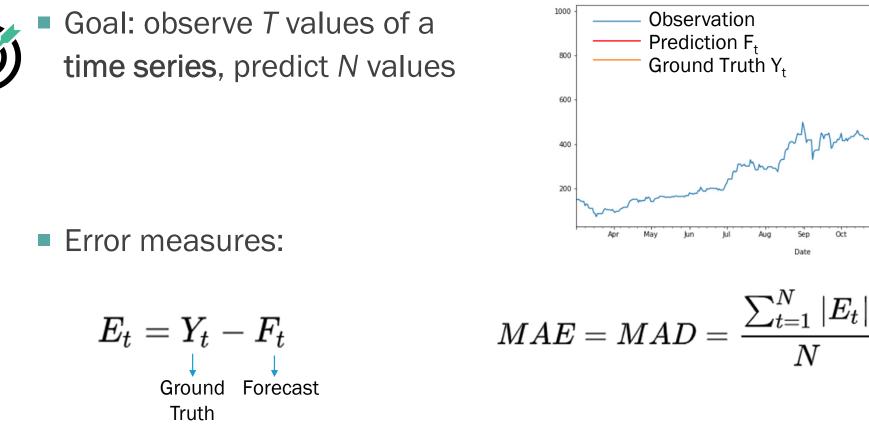
https://otexts.com/fpp2/



Feb

T+N

FORECASTING GOALS, METRICS



[Box and Jenkins 1970] -- George E.P. Box and Gwilym Jenkins, 'Time series analysis: forecasting and control', Wiley, 1970 INTERNATIONAL CONFERENCE ON PATTERN RECOGNITION APPLICATIONS AND METHODS

26/02/2024

Sep

Date

Aug

Oct |

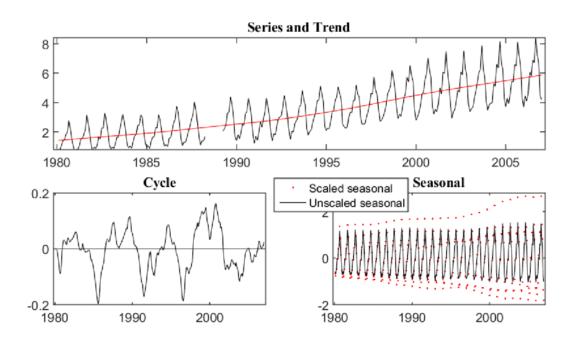
Nov

Dec



TYPICAL STATISTICAL FORECASTING ELEMENTS

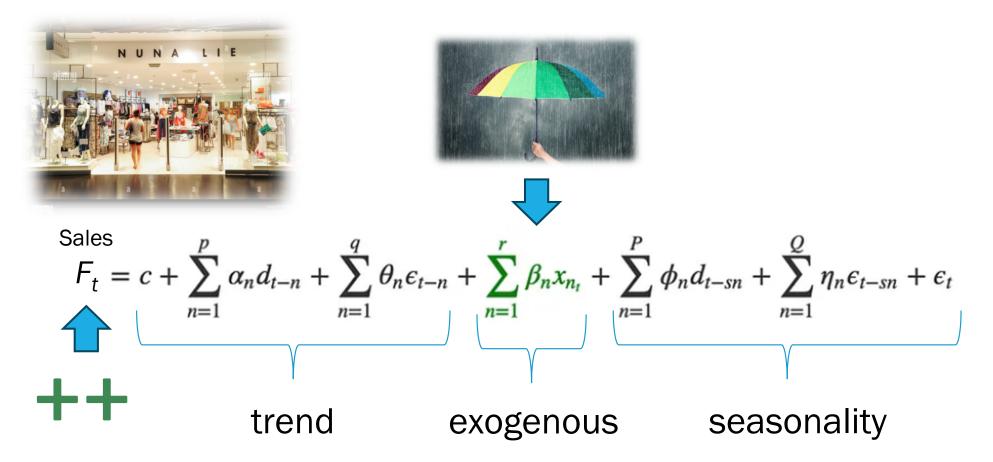
- To properly forecast a signal, patterns have to be identified:
 - Trend: a long-term increase or decrease in the data;
 - Seasonality: when a time series is affected by seasonal factors such as the time of the year;
 - Cycle: when the data exhibit rises and falls at no specific frequency.



[Box and Jenkins 1970] -- George E.P. Box and Gwilym Jenkins, 'Time series analysis: forecasting and control', *Wiley*, 1970



THE WORKHORSE OF STAT. FORECASTING: SARIMAX





MACHINE LEARNING VS STATISTICAL FORECASTING

A CLASH WITHIN COMMUNITIES



Bontempi, G., Ben Taieb, S., & Le Borgne, Y. A. (2013). Machine learning strategies for time series forecasting. *Business Intelligence: Second European Summer School, eBISS 2012,*

Shereen Elsayed et al. Do We Really Need Deep Learning Models for Time Series Forecasting? (October 2021)

https://towardsdatascience.com/time-series-forecasting-deep-learning-vs-statistics-who-wins-c568389d02df

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Machine Learning	Statistics
Network, graphs	Model
Weights	Parameters
Learning	Fitting
Generalization	Test-set performance
Supervised learning	Regression / classification
Unsupervised learning	Density estimation, clustering
Large grant = \$1,000,000	Large grant = \$50,000
Nice place to have a meeting: Snowbird, Utah, French Alps	Nice place to have a meeting: Las Vegas in August

https://windowsontheory.org/2022/06/20/the-uneasyrelationship-between-deep-learning-and-classical-statistics/



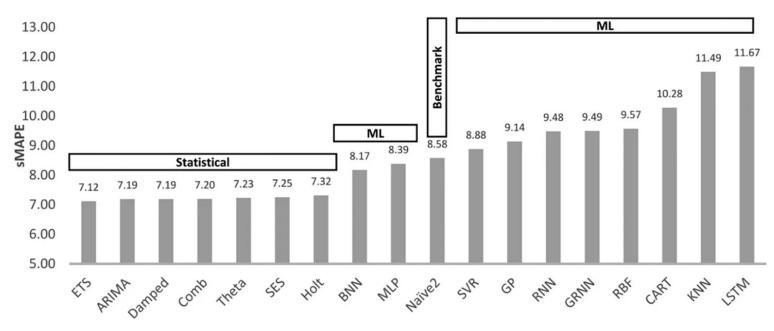
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International Institute

of Forecasters

MACHINE LEARNING VS STATISTICAL, 2018

FIRST COMPARISON IN 2018, THE M4 COMPETITION



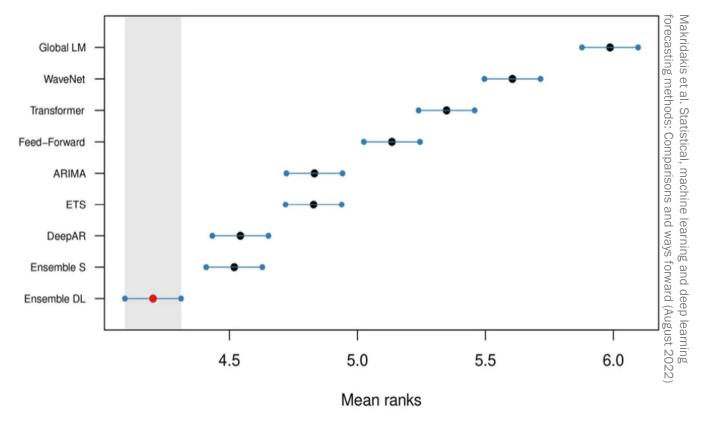
Forecasting accuracy (sMAPE) of the eight statistical and the ten ML forecasting methods examined by Makridakis et al. back in 2018. All ML methods occupied the last places.

Makridakis, S., Spiliotis, E., & Assimakopoulos, V. (2018). The M4 Competition: Results, findings, conclusion and way forward. *International Journal of Forecasting*, *34*(4), 802-808.



MACHINE LEARNING VS STATISTICAL, 2022

COMPARISON ON THE M3 DATA2022



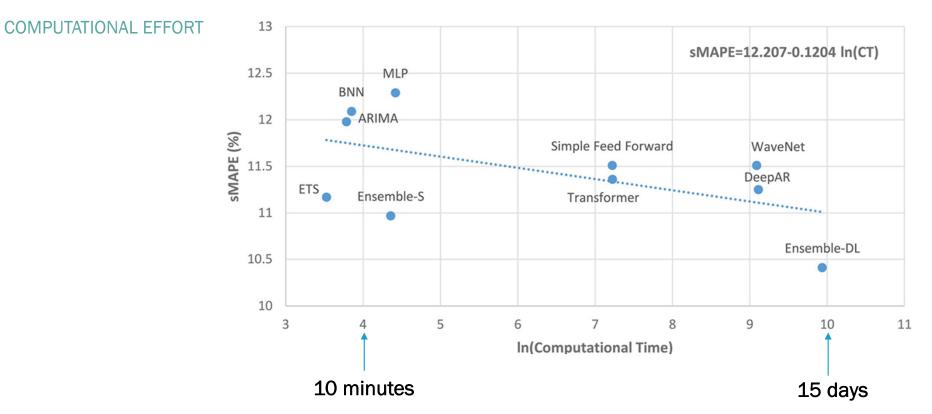
 The Ensemble-DL consists of 200 models, with 50 models from each category: DeepAR, Transformer, WaveNet, and MLP (github.com/gjmulder/m3-gluontsensemble).

Ensemble-S consists of statistical models.

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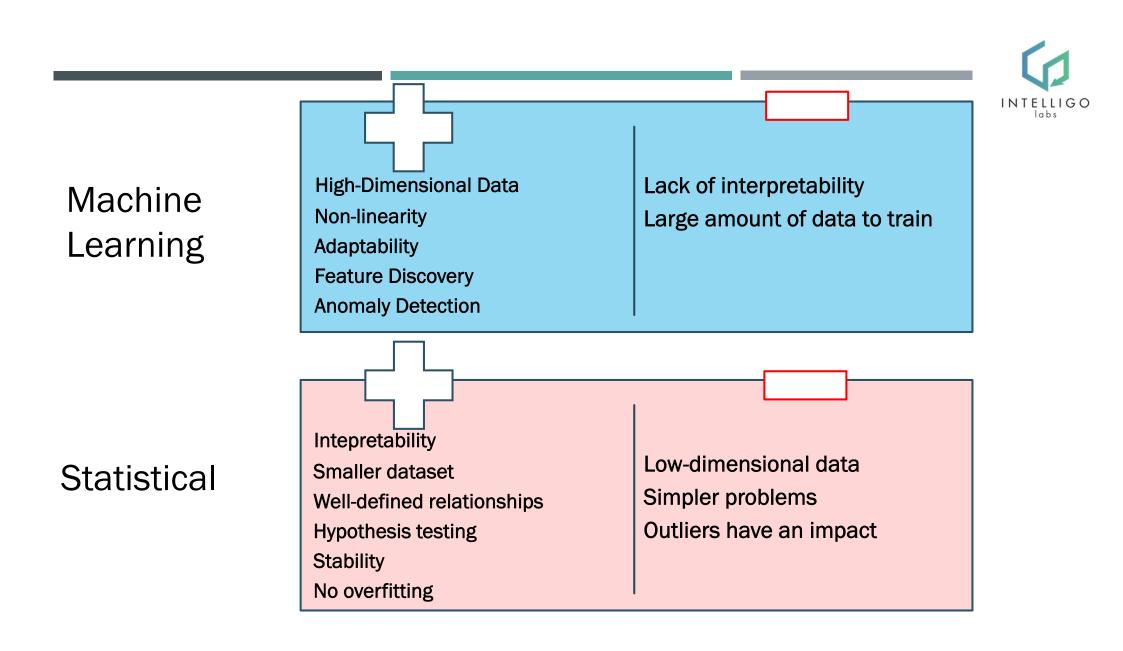


MACHINE LEARNING VS STATISTICAL, COSTS



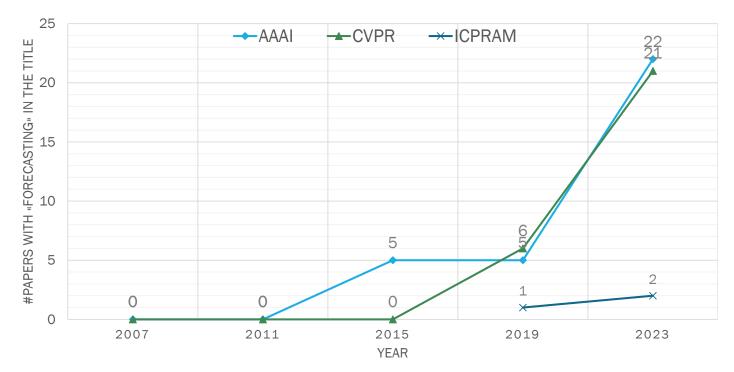
Makridakis et al. Statistical, machine learning and deep learning forecasting methods: Comparisons and ways forward (August 2022)

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WHERE TO PUBLISH ML-BASED FORECASTING?



Machine learning, pattern recognition venues

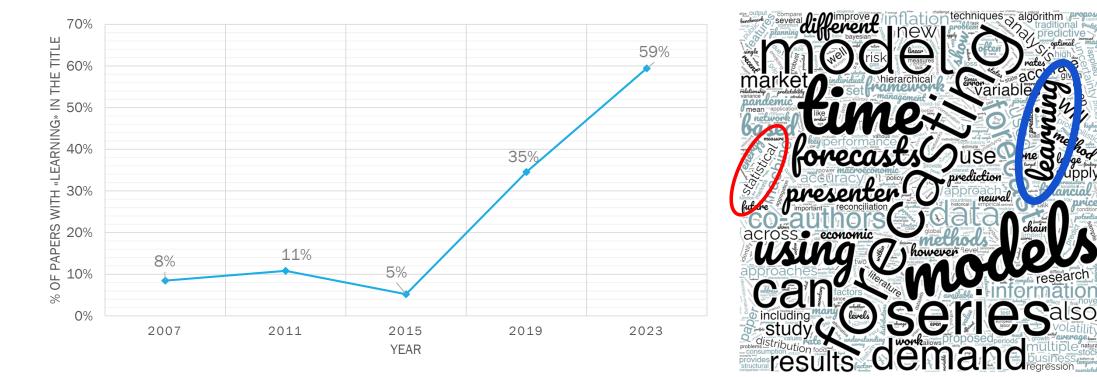
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WHERE TO PUBLISH ML-BASED FORECASTING

International symposium on forecasting

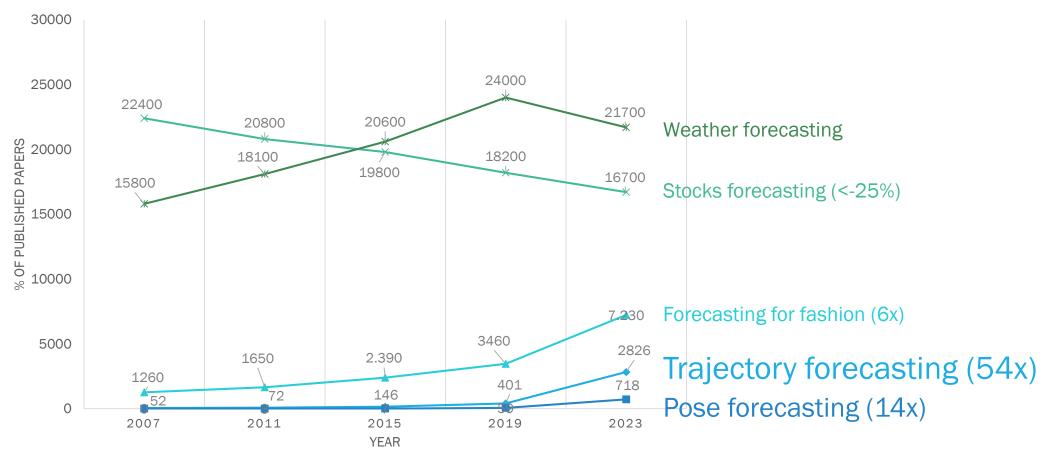




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FORECASTING APPLICATIONS



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OUTLINE

- Introduction to forecasting
- Forecast the forecasting
 - People trajectory forecasting



PEOPLE TRAJECTORY FORECASTING

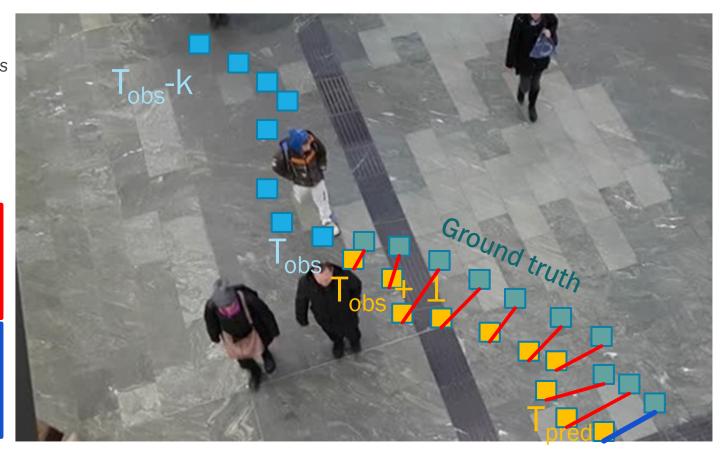
• Observe k steps until T_{obs} and predict T_{pred} steps

Goal

 Compute errors over n people (ADE, FDE)

$$ADE = \frac{\sum_{i=1}^{n} \sum_{t=T_{obs}+1}^{T_{pred}} \left[(\hat{x}_{i}^{t} - x_{i}^{t})^{2} + (\hat{y}_{i}^{t} - y_{i}^{t})^{2} \right]}{n(T_{pred} - (T_{obs} + 1))}$$

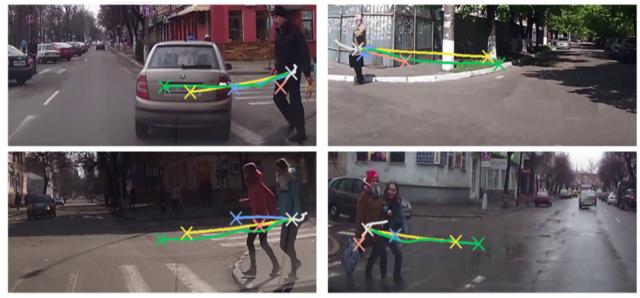
$$FDE = \frac{\sum_{i=1}^{n} \sqrt{(\hat{x}_{i}^{T_{pred}} - x_{i}^{T_{pred}})^{2} + (\hat{y}_{i}^{T_{pred}} - y_{i}^{T_{pred}})^{2}}}{n}$$





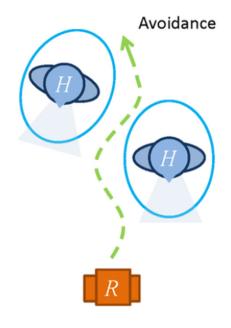
APPLICATIONS OF PEOPLE TRAJ. FORECASTING

https://paperswithcode.com/search?q=author%3AJianru+Xue



Self driving cars

S H. Ben-Younes, Éloi Zablocki, P. Pérez, M. Cord, Driving behavior explanation with multi-level fusion, Pattern Recognition 123 (2022)



Human-robot interaction

S. Ding, et al., Simultaneous body part and motion identification for human-following robots, Pattern Recognition 50 (2016)

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PEOPLE TRAJECTORY FORECASTING 101

MORE COMPLICATED THAN STANDARD FORECASTING? YES

- Key factors to take into account:
 - 1. The statistics of the single trajectories
 - 2. The geometry of the scene
 - 3. Prior knowledge on target points
 - 4. People do not collide

SCENE

PEOPLE

- 5. People could be in a group
- 6. Body cues are predictive

S. Zamboni, Z. T. Kefato, S. Girdzijauskas, C. Nor en, L. Dal Col, Pedestrian trajectory prediction with convolutional neural networks, Pattern Recognition 121 (2022)

H. Zhao, R. P. Wildes, Where are you heading? dynamic trajectory prediction with expert goal examples, in: ICCV, 2021.

Mangalam, K., An, Y., Girase, H., & Malik, J. (2021). From goals, waypoints & paths to long term human trajectory forecasting. In ICCV 2021

A. Alahi, K. Goel, V. Ramanathan, A. Robicquet, L. FeiFei, S. Savarese, Social LSTM: Human trajectory prediction in crowded spaces, in: CVPR, 2016

Bae, I., Park, J. H., & Jeon, H. G. (2022, October). Learning Pedestrian Group Representations for Multi-modal Trajectory Prediction. In ECCV 2022

Hasan, F. Setti, T. Tsesmelis, V. Belagiannis, S. Amin, A. Del Bue, M. Cristani, F. Galasso, Forecasting people trajectories and head poses by jointly reasoning on tracklets and vislets, IEEE TPAMI (2019)



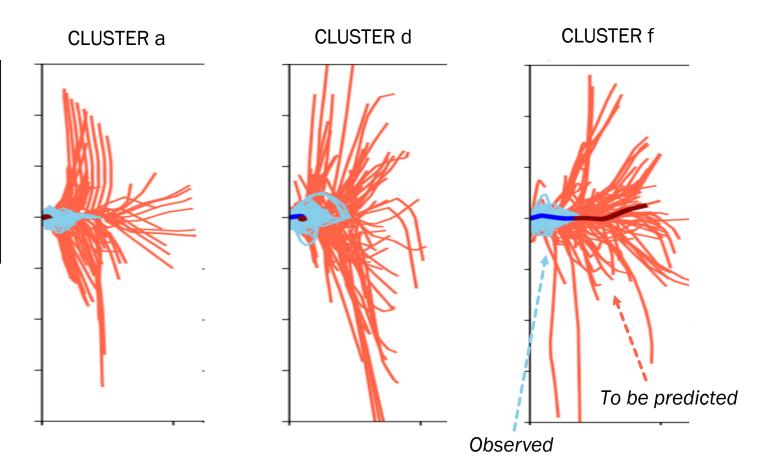
THE STATISTICS OF THE SINGLE TRAJECTORIES

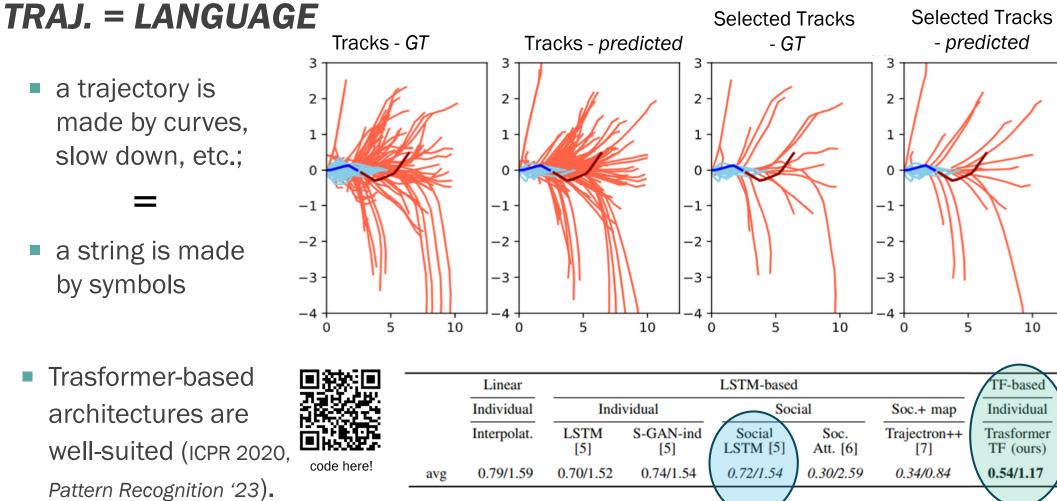


The UCY benchmark ~2000 traj. Lerner, A., Chrysanthou, Y., & Lischinski, D. (2007,

September). Crowds by example. In *Computer* graphics forum (Vol. 26, No. 3)

Franco, L., Placidi, L., Giuliari, F., Hasan, I., Cristani, M., & Galasso, F. (2023). Under the hood of transformer networks for trajectory forecasting. *Pattern Recognition*





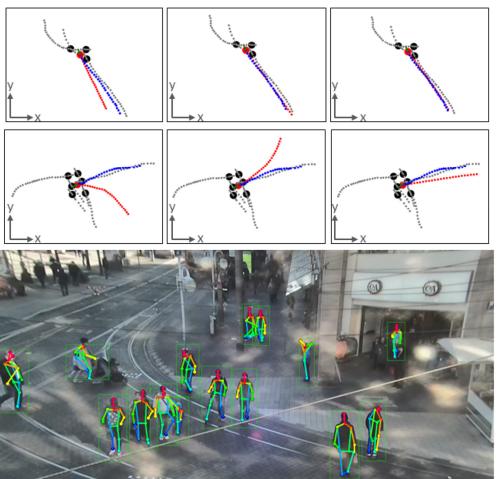
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BODY CUES ARE PREDICTIVE

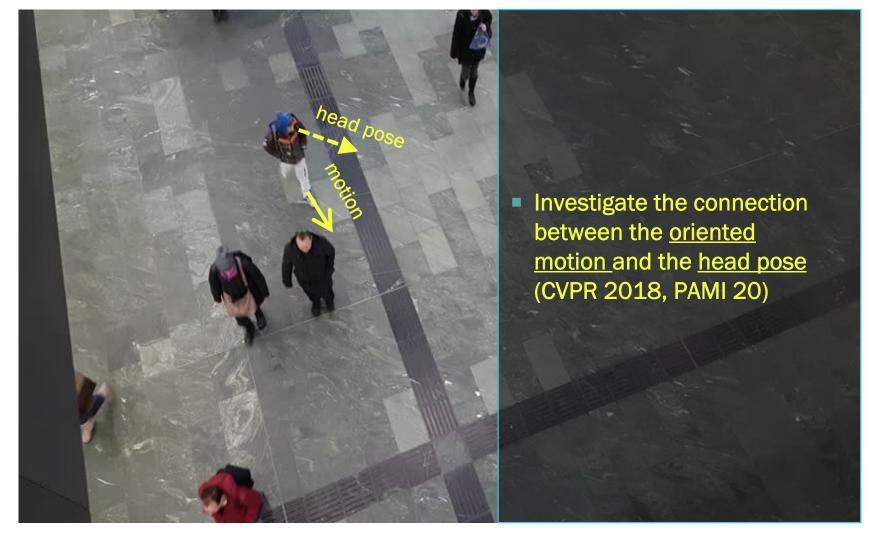
- Main aspect to take into account: people are not just points!
- Modeling the body is important since it contains cues which are predictive;
- The head direction is an example;
- Head direction could be captured at low resolutions.



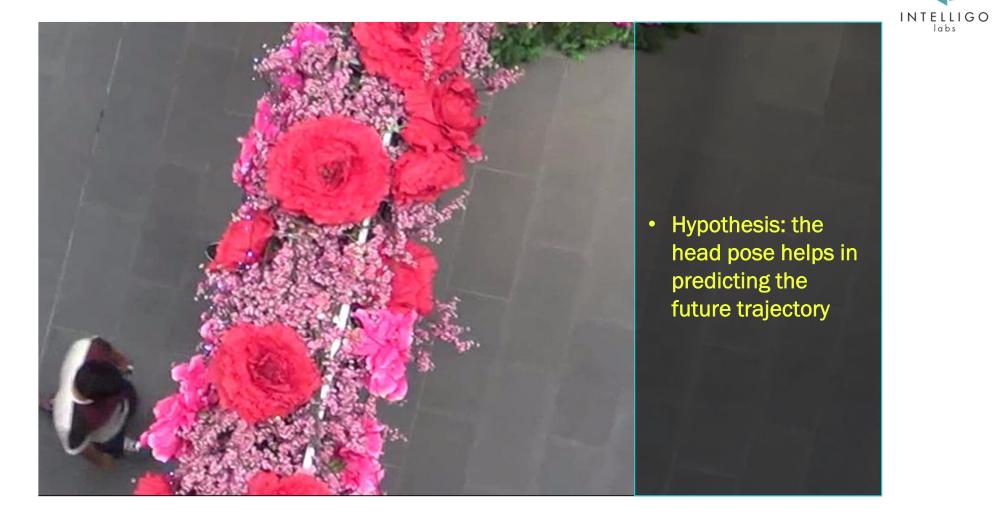


Cormier, M., Clepe, A., Specker, A., & Beyerer, J. (2022). Where are we with human pose estimation in real-world surveillance?. In *Proceedings of the IEEE/CVF Winter Conference on Applications of Computer Vision* (pp. 591-601).





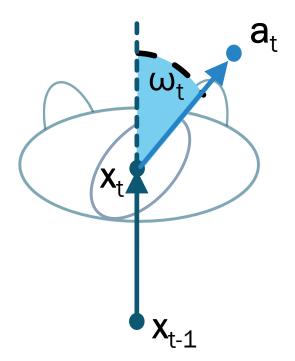
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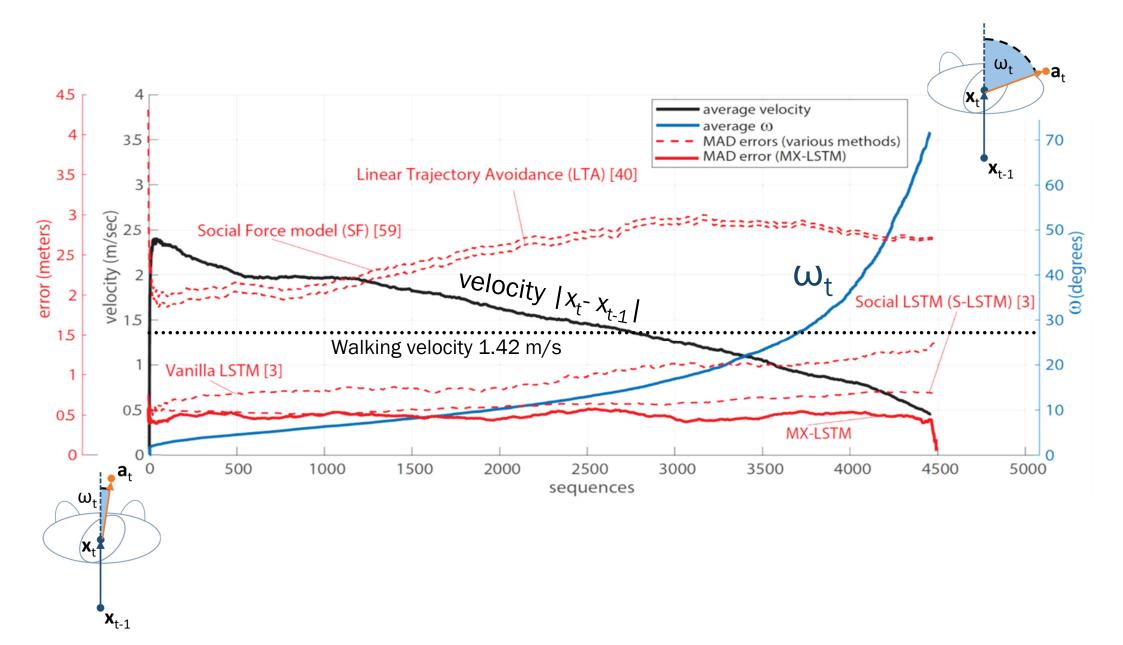


ALIGNMENT HEAD ORIENTATION - MOTION

A QUANTITATIVE STUDY ON UCY DATASET



- x_{t-1}x_t : motion from t-1 to t
- x_ta_t : head orientation at t
- ω_t: alignment





RESULTS

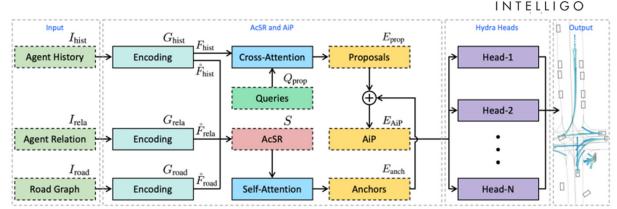
Metric	Dataset	Social	MX-LSTM	MX-LSTM-
		LSTM [3]		HPE
	Zara01	0.68	0.59	0.66
	Zara02	0.63	0.35	0.37
MAD	UCY	0.62	0.49	0.55
	TownCenter	1.96	1.15	1.21
	Zara01	1.53	1.31	1.43
	Zara02	1.43	0.79	0.82
FAD	UCY	1.40	1.12	1.20
	TownCenter	3.96	2.30	2.38

Observation period is 3.2s and the forecasting horizon is 4.8s. ADE errors, in meters. Less is better

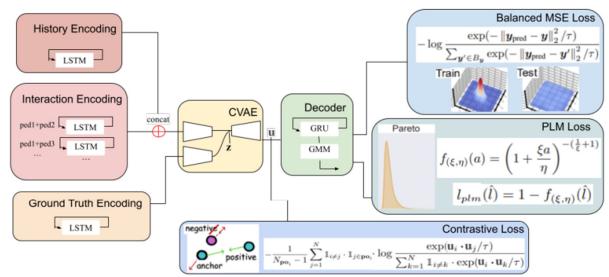
Hasan, I., Setti, F., Tsesmelis, T., Del Bue, A., Galasso, F., & Cristani, M. (2018). Mx-lstm: mixing tracklets and vislets to jointly forecast trajectories and head poses. In *CVPR 2018*

SOTA

- SotA is made by very structured approaches.
- Architectures which are very effective backbones: GCNN (LaneGCN '20, BANet '22, PAGA '22), Transformer (vanilla '20, SceneTransformer '21, Wayformer '22)
- Models which seem promising: TrackGPT (Feb.'24), Diffusion models (Jan '24), long tailed learning (Feb.'24)



Wang, X., Su, T., Da, F., & Yang, X. (2023). ProphNet: Efficient agent-centric motion forecasting with anchor-informed proposals. In *CVPR*



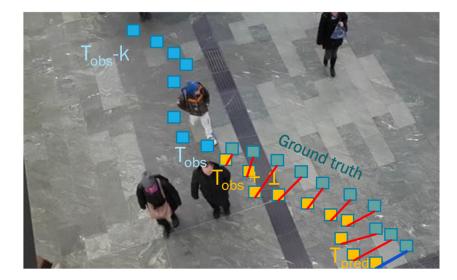
Thuremella, D., & Kunze, L. Evaluating Long-Tailed Learning Techniques on Pedestrian Trajectory Prediction.

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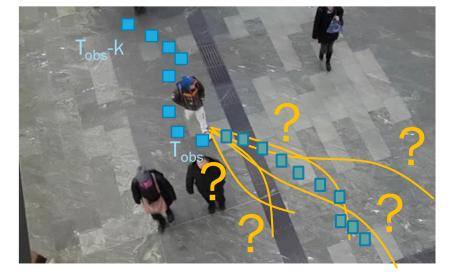
QUANTITATIVE ANALYSIS – MY POINT OF VIEW

MULTI PREDICTION METRICS



$$ADE = \frac{\sum_{i=1}^{n} \sum_{t=T_{obs}+1}^{T_{pred}} \left[(\hat{x}_{i}^{t} - x_{i}^{t})^{2} + (\hat{y}_{i}^{t} - y_{i}^{t})^{2} \right]}{n(T_{pred} - (T_{obs} + 1))}$$

Multi prediction



Best-of-K ADE metrics



QUANTITATIVE ANALYSIS - A CRITICISM

- Best-of-k is giving better results
 - Observation period is 3.2s and the forecasting horizon is 4.8s
 - ADE/FDE errors, in meters; Less is better

Using only best-of-k is not fair!!!

		Performance (ADE/FDE)					
er	Deterministic	ETH	Hotel	Univ	Zara1	Zara2	Average
	S-LSTM [1]	1.09/2.35	0.79/1.76	0.67/1.40	0.47/1.00	0.56/1.17	0.72/1.54
3.2s	SGAN-ind [20]	1.13/2.21	1.01/2.18	0.60/1.28	0.42/0.91	0.52/1.11	0.74/1.54
	Traj++ [55]	1.02/2.00	0.33/0.62	0.53/1.19	0.44/0.99	0.32/0.73	0.53/1.11
orizon is	TransF [16]	1.03/2.10	0.36/0.71	0.53/1.32	0.44/1.00	0.34/0.76	0.54/1.17
	MemoNet [70]	1.00/2.08	0.35/0.67	0.55/1.19	0.46/1.00	0.37/0.82	0.55/1.15
eters;	EqMotion(Ours)	0.96/1.92	0.30/0.58	0.50/1.10	0.39/0.86	0.30/0.68	0.49/1.03
	Multi-prediction	ETH	Hotel	Univ	Zara1	Zara2	Average
	SGAN [20]	0.87/1.62	0.67/1.37	0.76/0.52	0.35/0.68	0.42/0.84	0.61/1.21
	NMMP [22]	0.61/1.08	0.33/0.63	0.52/1.11	0.32/0.66	0.43/0.85	0.41/0.82
	Traj++ [55]	0.61/1.02	0.19/0.28	0.30/0.54	0.24/0.42	0.18/0.31	0.30/0.51
	PECNet [45]	0.54/0.87	0.18/0.24	0.35/0.60	0.22/0.39	0.17/0.30	0.29/0.48
	Agentformer [76]	0.45/0.75	0.14/0.22	0.25/0.45	0.18/0.30	0.14/0.24	0.23/0.39
	GroupNet [69]	0.46/0.73	0.15/0.25	0.26/0.49	0.21/0.39	0.17/0.33	0.25/0.44
	MID [18]	0.39 /0.66	0.13/0.22	0.22/0.45	0.17/0.30	0.13/0.27	0.21 /0.38
not	GP-Graph [2]	0.43/0.63	0.18/0.30	0.24/0.42	0.17/0.31	0.15/0.29	0.23/0.39
	EqMotion(Ours)	<u>0.40</u> / 0.61	0.12/0.18	<u>0.23</u> / 0.43	<u>0.18</u> /0.32	0.13/0.23	0.21/0.35
	XXX	0.29/0.42	0.08/0.12	0.13/0.21	0.12/0.20	0.09/0.14	0.14/0.22

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THE MARKET SIDE – MY POINT OF VIEW

- *Automotive:* very hot but *very* specific
- There is a stream of long-term trajectory forecasting (even between different buildings)





TAKE-HOME MESSAGES – TRAJECTORY FORECASTING

- Trajectory forecasting is not as the standard time series forecasting, since many additional factors have to be taken into account.
- Transformers as inference engine for trajectory forecasting seems promising, so LLM could give the expected boost, but...
- People are not points, and we need to model the body for getting better results.
- We need to take care about the evaluation metrics. Best-of-K.. is it really realistic?



OUTLINE

- Introduction to forecasting
- Forecast the forecasting
 - People trajectory forecasting
 - Human pose forecasting

HUMAN 3D POSE FORECASTING

GOAL Predict the future locations of 3D joints of a skeletal structure.

T observed frames \longrightarrow N_F predicted frames





Ground Truth Predicted

$$\mathcal{X}_{in} = [X_1, X_2..., X_T]$$
$$X_i \in \mathbb{R}^{3 \times N_j}$$

$$MPJPE = rac{1}{N_F} rac{1}{N_J} \sum_{f,j} \|p_{f,j} - \hat{p}_{f,j}\|_2$$

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APPLICATIONS OF 3D POSE FORECASTING

Human robot interaction and cooperation, domotics/assistive

H. S. Koppula and A. Saxena. Anticipating human activities for reactive robotic response. In The IEEE/RSJ International Conference on Intelligent Robots and Systems (IROS), pages 2071–2071, 2013.



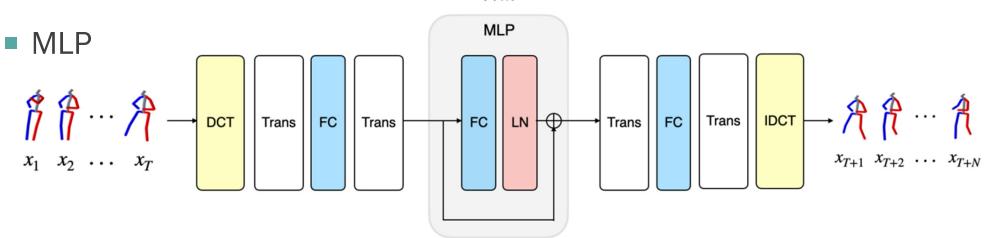
Entertainment

Zhu, Y., Doermann, D., Zhang, Y., Liu, Q., & Girgensohn, A. (2021, January). What and how? jointly forecasting human action and pose. In *2020 25th International Conference on Pattern Recognition (ICPR)* (pp. 771-778). IEEE.



METHODS FOR 3D POSE FORECASTING 2 MAINSTREAMS GCN $\mathcal{H}^{(l+1)} = \sigma(A^{s-(l)}A^{t-(l)}\mathcal{H}^{(l)}W^{(l)}) \quad \mathcal{H}^{(1)} = \mathcal{X}_{in}$

Sofianos, T., Sampieri, A., Franco, L., & Galasso, F. (2021). Space-time-separable graph convolutional network for pose forecasting. In *Proceedings of the IEEE/CVF*



Guo, W., Du, Y., Shen, X., Lepetit, V., Alameda-Pineda, X., & Moreno-Noguer, F. (2023). Back to mlp: A simple baseline for human motion prediction. In *Proceedings of the IEEE/CVF Winter Conference on Applications of Computer Vision* (pp. 4809-4819).



POSE FORECASTING – OUR EFFORT

SOMETHING IS MISSING

- I'm interested in human robot interaction (for Industry 5.0);
- Issues: interaction at low speed, collisions are harmful;





Universal Robots UR5e

Boston Dynamics' Spot



- Help avoiding collisions with 3D pose forecasting;
- What is missing? <u>To put the robot into</u> <u>play</u>

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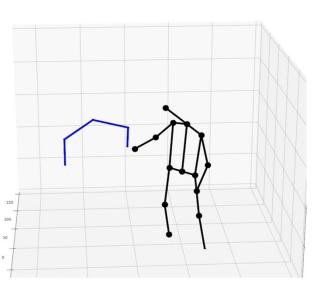


A MAN + A ROBOTIC ARM: CHICO DATASET

SEEING HUMAN + ROBOT FROM AN EXTERNAL POV

- Acquisition details:
 - POV: 3 wall-mounted HD-RGB cameras
 - A UR5 cobot
- Statistics:
 - Markerless
 - 7 Industrial actions
 - 226 annotated collisions
 - 20 actors
 - Tasks:
 - Pose Forecasting
 - Collision Detection





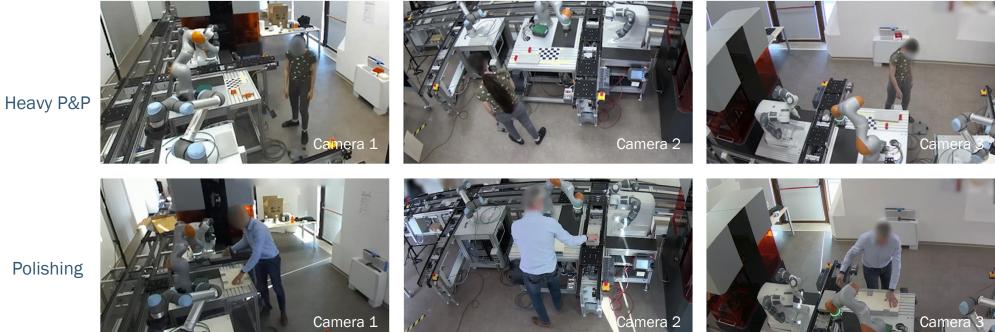


dataset here!

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SAMPLE VIDEOS



Polishing

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SAMPLE VIDEOS



Span Heavy



Heavy P&P



Random P&P



Light P&P



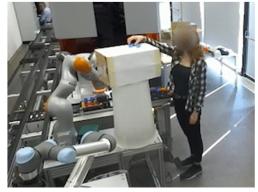
Hammer



Polishng



Precise P&P



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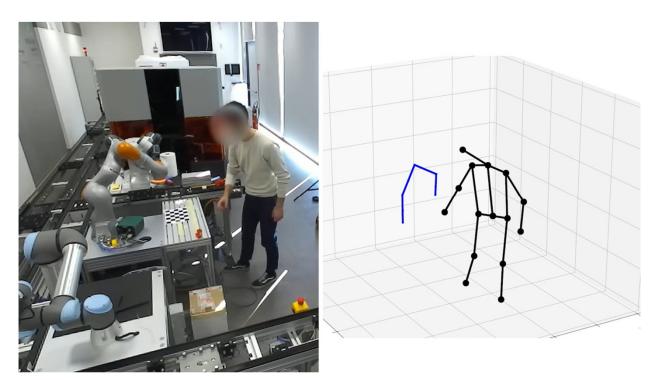
COLLISIONS



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SAMPLES OF 3D ANNOTATIONS



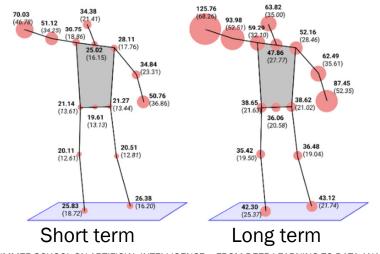
Span Light



RESULTS

$$L_{\text{MPJPE}} = \frac{1}{V} \sum_{v=1}^{V} ||\hat{x}_{vt} - x_{vt}||_{2, \text{ in millimeters}}$$

	Hammer		High Lift		Prec. P&P		Rnd. P&P		Polishing		Heavy P&P		Light P&P		Average	
Time Horizon (msec)																
DCT-RNN-GCN [52]	41.1	39.0	69.4	128.8	50.6	83.3	52.7	88.2	42.1	76.0	64.1	121.5	62.1	104.2	54.6	91.6
MSR-GCN [17]	41.6	39.7	67.8	130.2	50.2	81.3	53.4	90.3	41.1	73.2	62.7	118.2	61.5	101.9	54.1	90.7
STS-GCN [68]	46.6	52.1	64.2	116.4	48.3	79.5	52.0	87.9	42.1	73.9	60.6	106.5	57.2	95.2	53.0	87.4
SeS-GCN (proposed)	40.9	49.3	62.1	116.3	46.0	77.4	48.4	84.8	38.8	72.4	56.1	104.4	56.2	92.2	48.8	85.3



Time Horizon (msec)		1000]
Metrics	Prec	Recall	F_1	Inference Time (sec)
DCT-RNN-GCN [52]	0.63	0.58	0.56	
MSR-GCN [17]	0.63	0.30	0.31	25.2×10^{-3}
STS-GCN [68]	0.68	0.61	0.63	$2.3\times\mathbf{10^{-3}}$
SeS-GCN (proposed)	0.84	0.54	0.64	$2.3\times\mathbf{10^{-3}}$

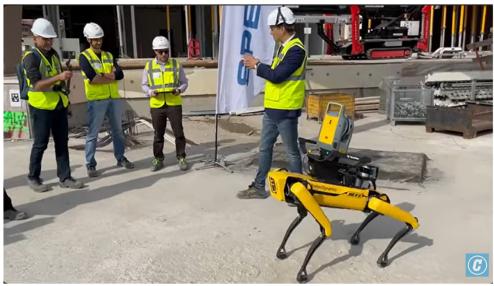
INTERNATIONAL SUMMER SCHOOL ON ARTIFICIAL INTELLIGENCE - FROM DEEP LEARNING TO DATA ANALITICS

07/05/2023



- A double point of view: External (like CHICO) + Internal (on the robot!);
 - Collaboration with University of Glasgow (being submitted at IROS 24);
 - Exploit the Spot (by Boston Dynamics) quadruped robot.





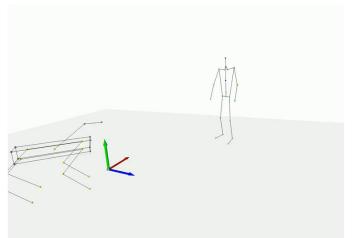
MEETING LEONARDO

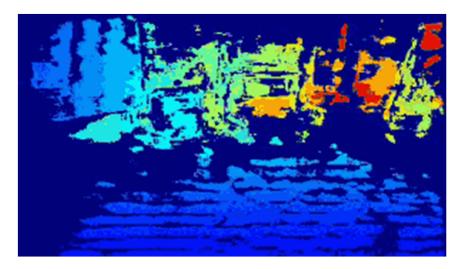


- Multiple point of views: System + Robot POV
- MOCAP data for the human AND the robot
- Synchronized data













Collision in movement





Touch



Push











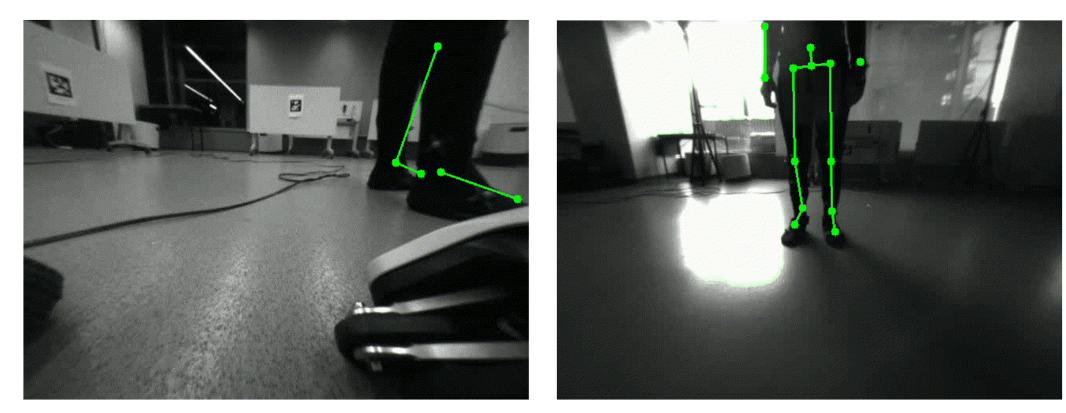
Sudden stop



Accidental Collision

POINT OF VIEW OF THE ROBOT





Human-robot Collision

Kick

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RESULTS

Finalizing them...





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TAKE-HOME MESSAGES – HUMAN POSE FORECASTING

- Pose forecasting is crucial for specific applications, and human robot interaction seems to be very exciting
- Graph convolutional network appear to be the most suited tools to deal with. MLP seems to be a valid alternative, with way less parameters
- Emphasis now should be on how to put this framework in a real-time scenario, to show the real capabilities / limitations.



OUTLINE

- Introduction to forecasting
- Forecast the forecasting
 - People trajectory forecasting
 - Human pose forecasting
 - Forecasting for fashion



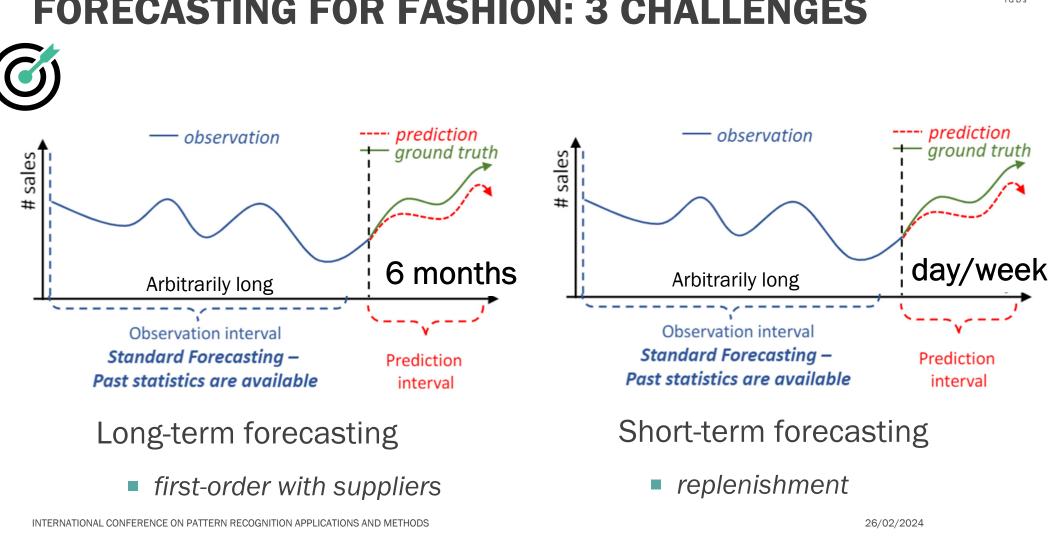
FORECASTING IN FASHION: GOALS

- Fashion is a complex concept and so are the business processes related to it.
- Common issues that are a direct consequence of the management of these processes:
 - **Overproduction:** warehouses are full after the season;
 - **Missing items:** shop are empty during the season;
 - (many others)!
- Forecasting is an optimal analytic tool to tackle the two problems mentioned above.





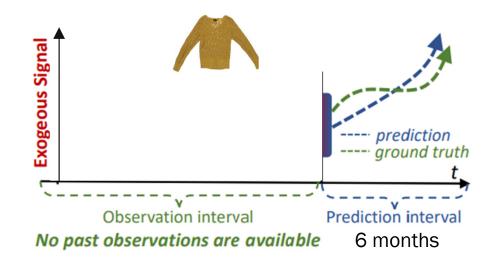




FORECASTING FOR FASHION: 3 CHALLENGES



FORECASTING FOR FASHION: 3 CHALLENGES



New product performance forecasting (NPPF):

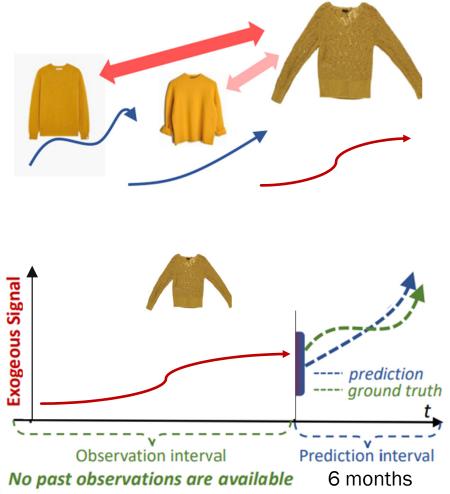
• This is crucial buying the correct number of items, to have an effective promotion etc.



NEW FASHION PRODUCT PERFORMANCE FORECASTING (NPPF)

- Adoption of exogenous signals;
- NFPPF models work under the rationale that new products will perform comparably to aesthetically similar, older products.

INTERNATIONAL CONFERENCE ON PATTERN RECOGNITION APPLICATIONS AND METHODS Ekambaram, Vijay, et al. "Attention based multi-modal new product sales time-series forecasting." Proceedin



VISUELLE 2.0: MULTIMODAL + SALES

- Visuelle 2.0contains real data for 5355 clothing products, sold from 2016-2020, of a retail, Italian fastfashion company: Nuna Lie.
- Each product-shop pair in our dataset contains:
 - 1. An HD image;
 - 2. Sales, inventory and discount time series
 - 3. Textual tags related to category, color and fabric;
 - 4. Exogenous time series related to weather and online popularity (represented by Google Trends).
- We also provide purchase data for 667086 fidelity customers.

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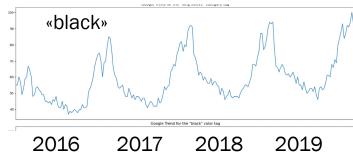


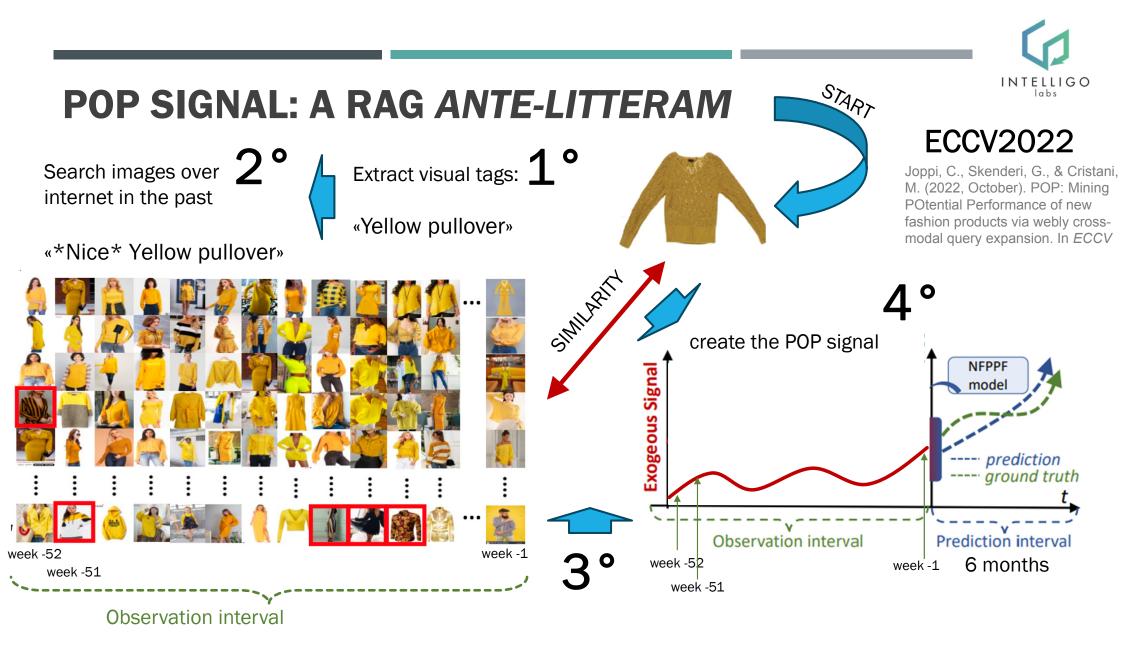
NUNA LIE





INTELLIGO

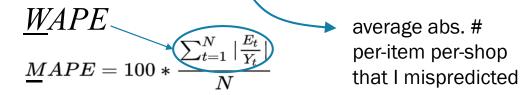






RESULTS: NEW FASHION PRODUCT SALES CURVE PREDICTION

$Release \ Setup \ (K_{best} = 52 \ weeks)$															
Exogenous	Gradient			Concat			Residual			X-Attention			GTM		
Signal	Boosting			MM RNN			$MM \ RNN$			RNN			Transformer		
	2020		2020			2020			2020						
	W	\mathbf{H}	ERP	W	Μ	ERP	W	M	ERP	W	M	ERP	W	M	ERP
No Signal	64.10	35.02	0.43	63.31	34.41	0.42	64.26	34.92	0.44	59.49	32.33	0.38	56.62	30.93	0.37
Google Trends	63.52	34.70	0.42	65.87	35.80	0.44	68.46	37.21	0.48	59.02	32.08	0.38	55.24	30.18	0.33
POP Signal	63.38	34.62	0.42	57.43	31.37	0.36	58.38	31.89	0.39	57.36	31.33	0.36	52.39	28.62	0.29



Ekambaram, V., Manglik, K., Mukherjee, S., Sajja, S.S.K., Dwivedi, S., Raykar, V.: Attention based Multi-Modal New Product Sales Time-series Forecasting. In SIGKDD 2020

Skenderi, G., Joppi, C., Denitto, M., & Cristani, M. (2024). Well googled is half done: Multimodal forecasting of new fashion product sales with image-based google trends. *International Journal of Forecasting*.

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TAKE-HOME MESSAGES – NEW PRODUCT PERFORMANCE

- NPPF problem is definitely the hot topic in forecasting for fashion
- Inevitably, is multimodal: an image is worth 1000 words
- The intuition is to create a past signal predictive for the item image
- Extend to LLM and proper RAG approaches



TAKE-HOME MESSAGES – FORECASTING WITH MACHINE

- Forecasting spans over different fields and applications
- Machine learning models are promising, but take care of guarantee/interpretability
- More than models, is about (exogenous) data: forecasting is data centric
- Large language models need to be incorporated



THANKS FOR YOUR ATTENTION!







Andrea Avogaro



Federico Cunico

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Geri Skenderi

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