

CSC8639 Interim Report: Explaining Time Series Downsampling

Author: 210431461 | Supervisor: Matthew Forshaw

Introduction

Decision-makers must trust that the data being considered sufficiently represents the situation they are deciding on. Trusting the data means trusting which data points are selected, how this data collected and stored, and the capability of data practitioners to understand the quality, insights and limitations of it. This data pipeline can obscure or lose important information making it difficult to determine and explain that the data reliably and truthfully reflects the situation in question. Today's increasing volume of data makes this even more difficult (Yanzhe An and Wang (2022)).

This problem is particularly pertinent to collections of observations obtained through repeated measurements over time (Statistics (2023)), known as time series data. “[W]idely generated by industry and research at an increasing speed” (Yanzhe An and Wang (2022)), voluminous time series data is putting unprecedented demand on resources (Schlossnagle, Sheehy, and McCubbin (2021), Atlam, Walters, and Wills (2018)). This is forcing data practitioners to utilise methods, such as aggregation, windowing, and downsampling, that reduce data volumes to align with cost or time limitations, storage capabilities, and sustainability ambitions (Steinarsson (2013), Yanzhe An and Wang (2022), Tank (2020)). These reduction methods involve discarding data, which could result in the further loss of important information for decision-makers, and reduce the representativeness of the data.

However, discarding this data is a vital part of making voluminous time series understandable for human observation (Steinarsson (2013)). Downsampling reduces “... the number of data points while preserving the overall shape of the time series” (Donckt et al. (2023)), allowing the human eye to observe only the most valuable data points. Line graphs are an effective and popular method for visualising this data (Yunhai Wang and Yu (2023)). Despite effectively conveying the overall shape of the time series data (Aigner et al. (2008)), they offer little insight into which downsampling approach and parameters best represent the original data. Better visualising the impact of downsampling time series data, is likely help data practitioners confidently select their downsampling approach and better explain the insights and limitations of downsampled data. In doing so, data practitioners can better support decision-makers to trust the data they are considering.

Aim and Objectives

The research outlined by this interim report aims to improve how data practitioners better understand and explain the impact of downsampling time series data. It is hoped that this research will support data practitioners to determine and communicate whether data being considered by decision-makers reliably and truthfully reflects the situation in question, and help increase decision-makers trust in data-led decision-making.

To better understand and explain the impact of downsampling voluminous time series data, the research addresses the following five objectives:

- Develop a baseline understanding current downsampling algorithms’ impact on original data sets by using the R package `ImputeTS` (Moritz and Bartiz-Beielstein (2017)) to compare visualisations of the original and compressed data.
- Conduct exploratory analysis to determine common properties of time series data, attempting to refine the 22 time series features identified by `catch22` (Lubba et al. (2022)) to identify the most useful features for comparing the impacts of downsampling algorithms on original time series data.

- Design comparative visualisations of the most useful features of time series data across different downsampling algorithms to help communicate their impacts on the original data.
- Survey existing metrics used to compare downsampled data representativeness to inform an evaluation method for this research.
- Conduct user research with data practitioners and decision-makers to understand how they engage with downsampled time series data and its trustworthiness.

The aim and objectives set out here are ambitious; it is likely that each objective could be an individual project and the author is a part-time student. Given this, this project will be delivered iteratively; the research objectives will be continuously reviewed to successfully deliver the most impact in the available time.

Project Plan

This project is divided into five activity themes (Milestones, Reading, Exploratory Data Analysis, Visualisation, User Research) and six phases (1-6) to deliver the research aim and objectives by 15 August 2023. This plan is visualised on the next page.

Overview of Progress

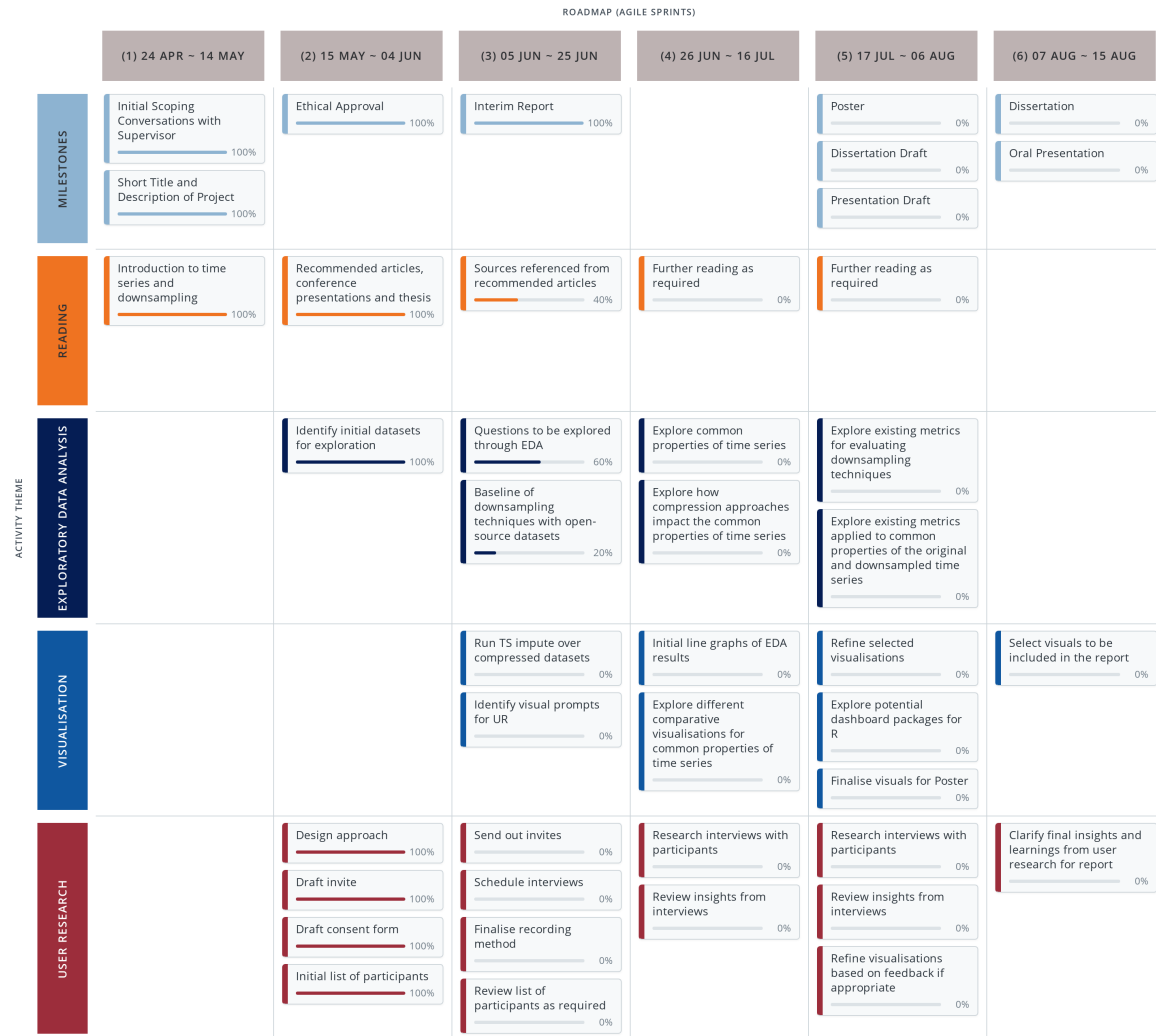
Progress on the project so far includes activity specified in phases (1) and (2) as well as some phase (3) activities, where progress to date is visualised as a percentage. Further details on this progress are set out below by activity theme:

- *Milestones:* Four meetings between the project supervisor and author have taken place, where the project scope, approach, aims and objectives have been clarified. A short title, description, and ethical approval have been submitted as required. The Data Management Plan is completed and shared in Annex A.
- *Reading:* Initial exploratory reading around time series data and downsampling was conducted before the supervisor recommended nine sources. These sources were read, and further reading of referenced sources is underway.
- *Exploratory Data Analysis:* The data sets for exploration were identified with support from the supervisor; the author has drafted questions to guide exploration and initial visual exploration is being conducted on selected data sets.
- *Visualisation:* Potential visuals for user research are being collated, but this activity theme is not a focus of phase (1) and (2).
- *User Research:* The approach to user research has been designed and discussed with the supervisor; invites, consent form, question list, and an initial list of participants are drafted. The invite, consent form, and question list are attached to this interim report (Annex B, C, and D).

Overview of Project

The visualisation of the project plan highlights the key activities within each theme across the project phases. Because of this iterative approach, it was agreed with the project supervisor that an agile approach was appropriate; the project plan is visualised as an agile roadmap. This visualisation, created on a platform provided by **roadmunk**, is interactive and will be updated to reflect the iterative nature of the project.

AGILE ROADMAP - EXPLAINING TIME SERIES DOWNSAMPLING



Designed with **roadmunk**

Project Risks and Mitigation

To be delivered successfully, there are several risks that this project may need to mitigate. These are set out in the table below with a risk rating of low, medium or high.

Impact	Likelihood	Risk	Mitigation
Low	High	Fewer people agreed to participate in User Research than expected.	Invites will be sent in a phased approach to enable further invites to be sent if response numbers are lower than expected.
Low	High	Number of decision-makers and data practitioners who agreed to participate in User Research is imbalanced.	The numbers for User Research are unlikely to be statistically significant for this project anyway, so any further limitations on the findings of User Research and their impact will be set out in the final report.
Low	Medium	Data availability and cleaning take a significant amount of time, and may detract from original research.	A subs-selection of open source data previous time series visualisation research has been chosen in mitigation.
Low	Medium	The outputs from User Research, such as interview content or personal details, are not stored and treated securely.	Consent forms will be collected prior to scheduling interviews and participants will be anonymised in a locked spreadsheet saved separated from the project. There will be no personal details associated with the interview content, which will also be saved in a locked folder separate from the project.
Medium	Medium	There are several elements of this project that are, to some extent, dependent on other project elements. For example, the exploratory data analysis and visualisation.	These dependencies are being mitigated by the agile approach to the project, allowing the author to adapt as needed, and clear communication with the supervisor.

Impact	Likelihood	Risk	Mitigation
High	Medium	The author is a part-time student working towards the same deadlines and criteria as full-time students.	The agile roadmap clearly sets out how the project is likely to progress, and the research objectives have been selected to help maximise impact if there are delays with some components. Progress will be clearly communicated to the supervisor, and an extension may be applied for if required.

This list of risks and mitigations will be reviewed and updated throughout the project as more may arise when the research is iterated.

Conclusion

The research of this project aims to improve how data practitioners better understand and explain the impact of downsampling time series data. This report has introduced the research topic by outlining why this matters, set out the research aim and objectives as well as progress so far, visualised the project plan and explained the risks that may need mitigated. The information provided in the report will be continuously reviewed in consultation with the project supervisor so that the research is delivers the most impact in the time available.

Annex A: Data Management Plan

0. Proposal name Explaining Time Series Downsampling

1. Description of the data 1.1 Type of study

Improving how data practitioners better understand and explain the impact of downsampling time series data, this study includes time series data sets, exploratory analysis, of these datasets in R, user research and comparative surveys of compression algorithms, common evaluation metrics, and time series visualisations.

1.2 Types of data

Both quantitative data from open-source data sets and qualitative data from user research will be used in this study.

The quantitative data sets are being sourced from the Alan Turing Institute ‘AnnotateChange’ (<https://github.com/alan-turing-institute/AnnotateChange>) and ‘Turing Change Point Dataset’ (<https://github.com/alan-turing-institute/TCPD/tree/master>). The ‘AnnotateChange’ repository was created to collect annotations of time series data to construct the ‘Turing Change Point Dataset’ repository by Van den Burgh and Williams (2020). The publicly available data in these datasets will be used within the stipulated licensing agreement(s) stipulated by the data owner(s).

The qualitative data will be collected from interviews with decision-makers and data practitioners.

1.3 Format and scale of the data

The qualitative data will be collected via recorded video calls with participants and notes taken in csv files.

The quantitative demo data from ‘AnnotateChange’ will be used initially as JSON scripts are provided. A subset of data is likely to be selected from the ‘Turing Change Point Dataset’, which includes 37 datasets of time series data from a variety of contexts as well as 5 quality control datasets. The data across these repositories are provided in different formats pending where the original data is hosted. The FAIR principles (Findability, Accessibility, Interoperability and Reusability) are satisfied by the Alan Turing Institute’s use of these datasets as benchmark suites. The project will also utilise R, RStudio and a variety of R packages, like RMarkdown to ensure reproducibility.

2. Data collection / generation 2.1 Methodologies for data collection / generation

No new time series data will be collected for this study. The results created during this research will be clearly documented in the report, tables and reproducible code housed in GitHub (https://github.com/MoFrod/downsampling_timeseries/tree/main).

New data will be collected from interviews with data practitioners and decision-makers considering time series data. There is no data source that currently sets out the perspectives of these users, so new data is needed. This new qualitative data will be collected from a standardised list of interview questions that are asked to volunteer participants.

2.2 Data quality and standards

The quantitative data quality of the datasets is acceptable in line with the FAIR principles, and data cleaning will be conducted as required. The qualitative data quality cannot be determined until it is collected.

3. Data management, documentation and curation 3.1 Managing, storing and curating data.

The qualitative data generated by user research interviews will be stored in password protected folders as video recordings of the interviews. Notes taken from these interviews will be stored as password protected csv files.

The quantitative data will be stored locally with instructions of how to access the data specified in the project GitHub repository included in 2.1.

3.2 Metadata standards and data documentation

Descriptions of the data used throughout this study will be provided as part of the final report and any details needed for reproducibility will be documented in README files in the project GitHub repository shared in 2.1.

The qualitative data will not be shared beyond the researcher and supervisor in line with the participants' wishes outlined by completed consent forms.

4. Data security and confidentiality of potentially disclosive information 4.1 Formal information/data security standards

Not applicable.

4.2 Main risks to data security

The data security risks for this study are in-relation to personal or sensitive data that may be collected as part of the user research. To mitigate these risks, participants will be required to complete a consent form before participating, all information will be anonymized in a password protected file saved in a separate location to the interviews, and participants will be reminded that the session is being recorded before recording starts. Recorded interviews will be stored in password protected folders as video recordings of the interviews. Notes taken from these interviews will be stored as password protected csv files.

5. Data sharing and access 5.1 Suitability for sharing

The quantitative data used or generated in this project is suitable for sharing as the original data is already publicly available and cited in a published paper. The qualitative data will not be suitable for sharing outside anonymized quotes used for the final report.

5.2 Discovery by potential users of the research data

The quantitative data being used for this project is already publicly available. The code that generates results from this data will be pushed in the GitHub repository shared in section 2.1. If the project generates useful insights, the researcher will consider publication to help achieve the research aim.

5.3 Governance of access The qualitative data generated in this study will not be shared beyond the researcher and supervisor in line with the consent form.

5.4 The study team's exclusive use of the data Not applicable.

5.5 Restrictions or delays to sharing, with planned actions to limit such restrictions

The raw qualitative data from recorded interviews cannot be shared. However, two options have been included in the consent form to help facilitate sharing of the anonymised data for publication and further research. Sharing of anonymised and aggregated data may be permitted if the participants consent.

5.6 Regulation of responsibilities of users

If anonymised and aggregated data can be shared, it may only be shared for further research on the topic outlined by the consent form. This will be specified clearly as appropriate.

6. Responsibilities The Dissertation Supervisor, Matthew Forshaw, will be supporting this project. He has the same responsibilities as the research and also has the responsibility of oversight.

7. Relevant institutional, departmental or study policies on data sharing and data security

- Data Management Policy & Procedures: <https://www.ncl.ac.uk/media/wwwnclacuk/research/files/ResearchDataManagementPolicy.pdf>

- Data Security Policy: https://services.ncl.ac.uk/itservice/policies/InformationSecurityPolicy-v2_1%20SJ%20v0.1%20amended%202022-08-05.pdf
- Data Sharing Policy: <https://www.ncl.ac.uk/media/wwwnclacuk/freedomofinformation/dataprotection/Data%20Protection%20Policy%20June2020.pdf>

8. Author of this Data Management Plan (Name) and, if different to that of the Principal Investigator, their telephone & email contact details Morgan Frodsham

Annex B: Draft Invite for User Research

Dear _____,

You may remember that I am undertaking an MSc in Data Science with a specialisation in AI at Newcastle University.

Would you be willing to be interviewed for User Research that I'm conducting for my dissertation? The interview will be conducted by a video call in under an hour and focus on how decision-makers and data practitioners engage with and trust time series data. [If not a data practitioner add: , which are collections of observations obtained from repeated measurements over time.]

Please note that your contribution will be anonymised and that you will need to complete the attached consent form before we begin.

Any questions are always welcome.

Warm regards,

Morgan

Annex C: Draft Question List for User Research

Data Practitioner Interview Script

1. Tell me about yourself and your most recent job role.
2. How would you describe your experiences with time series data?
3. How do you feel about making decisions based on data? *Prompt: What do you think about when making decisions based on data?*
4. How does this change when the decision is based on time series data?
5. What do you think about when explaining time series data to decision makers? *Prompt: How do you help explain the data to decision makers?*
6. How does downsampling factor into how you communicate this data with decision makers?
7. What about time series data is different for decision makers compared to other data types?
8. What comes to mind when you think about trusting time series data?
9. How do you help decision makers think about trust in the context of time series data? *Prompt: How is this different to other data types?*
10. How to you think about downsampling in this context?
11. Could you please rate these visuals [provided as prompts] in order of how trustworthy you find them? Please explain why have you chosen this order.
12. Could you please rate these visuals [provided as prompts] in order of how understandable you find these? Please explain why have you chosen this order.
13. Is there anything else you would like to add that the questions so far haven't provided the opportunity to raise?

Decision-maker Interview Script

1. Tell me about yourself and your most recent job role.
2. How would you describe your experience with data?
3. How do you feel about making decisions based on data? *Prompt: What do you think about when making decisions based on data?*
4. How would you describe your experience with data based on measures over time?
5. How does the element of time change how you feel about making decisions based on data?
6. What comes to mind when you think about trusting data?
7. What would make you trust data more or less?
8. How does this change when the data is based on measures over time?
9. Could you please rate these visuals [provided as prompts] in order of how trustworthy you find them? Please explain why have you chosen this order.
10. Could you please rate these visuals [provided as prompts] in order of how understandable you find these? Please explain why have you chosen this order.
11. Is there anything else you would like to add that the questions so far haven't provided the opportunity to raise?

Annex D: Draft Consent Form for User Research

Dear _____,

Thank you for agreeing to participate in this research session. Your participation is helping build a better understanding how decision-makers and data practitioners engage with time series data.

The purpose of this research is to improve how data practitioners better understand and explain the impact of downsampling time series data. Today, industry and research are generating observations from repeated measurements over time (time series data) in unrepresented volumes and increasing speeds. To collect, store and make this data understandable to humans, some data must be discarded; one process to do this is called downsampling. By improving how this process is understood and explained, it is hoped that this research will support data practitioners to communicate whether data being considered by decision-makers reliably and truthfully reflects the situation being decided on, and help increase decision-makers trust in data-led decision-making.

This research session will take the form of an interview, during which certain types of personal data may be collected. However, strict principles and processes for data collection and protection will be followed.

Information being collected:

- Personal data including name, job role and experience of data
- Personal views on the topic of this research
- You may be shown prototype data visualisations and asked for your feedback
- The research session will be recorded and notes taken to document your reflections

Privacy will be maintained by:

- Never sharing any recordings or information about you beyond the researcher and potentially the research supervisor
- All recordings and information collected will be treated as confidential, anonymised and stored in password protected folders
- Your comments may be published as part of this research, but your data will be anonymous – this means your name, identity and job role will not be linked in the research to anything you say or do

Please note:

- There are no right or wrong answers; the purpose of this session is to understand how people engage with a particular type of data
- You are not being evaluated in any way
- Your name will not be associated with any data collected during the session

How to contact the researcher or supervisor If you have any questions, would like to withdraw from the research or have your data removed, please contact either:

- the researcher Morgan Frodsham at M.C.M.Frodsham2@newcastle.ac.uk
- the supervisor Matthew Forshaw at matthew.forshaw@newcastle.ac.uk

Please confirm what applies:

- ☐ The purpose of the research has been explained to me
- ☐ I had the opportunity to ask questions about the research
- ☐ I understand that taking part is voluntary and that I can withdraw at any time
- ☐ I understand that any data I enter is for demonstration purposes

1a. I give consent to be recorded during this research for the use of these recordings by Morgan Frodsham for her MSc at Newcastle University Please choose:

☐ Yes (Please select all that apply from 1b)

☐ No

1b. Please tick the boxes below to confirm your consent

☐ Audio record my user research session

☐ Screen record my user research session

Using your data:

☐ I give consent to include analysis of my feedback and/or quote me in publications, reports and web pages in the public domain (I will not be personally attributed)

☐ I give consent for my feedback to be anonymised and aggregated with all other participants' feedback for further research on the topic outlined in this consent form

☐ I consent to video clips of the research session being shown to the research supervisor to help the research understand user needs and where research could be improved

☐ I agree to recordings and documentation of this research being stored securely on the computer of Morgan Frodsham (recordings are for transcription purposes and will be held for a maximum of 12 months, while other documents will be held for a maximum of 24 months, before being securely destroyed)

Participant email address (optional): Signed (by the participant - digital signature acceptable):

Printed name (of participant): Date:

Yours sincerely,

Morgan Frodsham (Researcher)

Annex E: References

- Aigner, Wolfgang, Silvia Miksch, Wolfgang Müller, Heidrun Schumann, and Christian Tominski. 2008. “Visual Methods for Analyzing Time-Oriented Data.” *IEEE Transactions on Visualization and Computer Graphics* 14 (1): 47–60. <https://doi.org/10.1109/TVCG.2007.70415>.
- Atlam, Hany Fathy, Robert Walters, and Gary Wills. 2018. “Internet of Things: State-of-the-Art, Challenges, Applications, and Open Issues” 9 (3): 928–38. <http://dx.doi.org/10.20533/ijicr.2042.4655.2018.0112>.
- Donckt, Jeroen Van Der, Jonas Van Der Donckt, Michael Rademaker, and Sofie Van Hoecke. 2023. “Min-MaxLTTB: Leveraging MinMax-Preselection to Scale LTTB.” <https://arxiv.org/abs/2305.00332>.
- Lubba, Carl, Ben Fulcher, Trent Henderspn, Brendan Harris, Oliver TL, and Oliver Cliff. 2022. “Catch22: CAnonical Time-Series CHaracteristics.” *R Journal*. <https://doi.org/10.5281/zenodo.6673597>.
- Moritz, Steffen, and Thomas Bartiz-Beielstein. 2017. “imputeTS: Time Series Missing Value Imputation in r.” *R Journal*. <https://doi.org/10.32614/RJ-2017-009>.
- Schlossnagle, Theo, Justin Sheehy, and Chris McCubbin. 2021. “Always-on Time-Series Database: Keeping up Where There’s No Way to Catch Up.” *Commun. ACM* 64 (7): 50–56. <https://doi.org/10.1145/3442518>.
- Statistics, Australian Bureau of. 2023. “TIme Series Analysis: The Basics.” <https://www.abs.gov.au/websitedbs/d3310114.nsf/home/time+series+analysis:+the+basics>.
- Steinarsson, Sveinn. 2013. “Downsampling Time Series for Visual Representation.” Faculty of Industrial Engineering, Mechanical Engineering; Computer Science, School of Engineering; Natural Sciences, University of Iceland, Reykjavik, Iceland: University of Iceland.
- Tank, The Shift Project: The Carbon Transition Think. 2020. “Implementing Digital Sufficiency.” https://theshiftproject.org/wp-content/uploads/2021/07/TSP_DigitalSufficiency2020_Summary_corrige.pdf.
- Yanzhe An, Yuqing Zhu, Yue Su, and Jianmin Wang. 2022. “TVStore: Automatically Bounding Time Series Storage via Time-Varying Compression.” In *Proceedings of the 20th USENIX Conference on File and Storage Technologies*, 83–99. USENIX Conference on File and STorage Technologies. Santa Clara, CA, USA: USENIX Association.
- Yunhai Wang, Xin Chen, Yuchun Wang, and Xiaohui Yu. 2023. “Om3: An Ordered Multi-Level Min-Max Representation for Interactive Progressive Visualization of Time Series.” In *Proc. ACM Manag. Data*, 1:145:1–24. 2. ACM. <https://doi.org/10.1145/3589290>.