

Traja: A Python toolbox for animal trajectory analysis

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Summary

There are generally four categories of trajectory data: mobility of people, mobility of transportation vehicles, mobility of animals, and mobility of natural phenomena (Zheng, 2015). The examples in this paper focus on animal motion, however it is useful for other domains.

Animal tracking is important for fields as diverse as ethology, optimal foraging theory, and neuroscience. In recent years, advances in machinelearning have led to breakthroughs in pattern recognition and data modeling (Arac et al., 2019). A tool that supports modeling in the language of state-of-the-art predictive models (Amirian et al., 2019; Chandra et al., 2019; Liang et al., 2019), and which provides researchers with a high-level API for feature extraction, modeling and visualization is needed.

Traja is a Python package for statistical analysis and computational modelling of trajectories. Traja extends the familiar pandas (McKinney, 2010; team, 2020) methods by providing a pandas accessor to the df.traja namespace upon import. The API for Traja was designed to provide an object-oriented and user-friendly interface to common methods in analysis and visualization of animal trajectories. Traja also interfaces well with relevant spatial analysis packages in R (e.g., trajr (McLean & Volponi, 2018b), adehabitat (Calenge, 2006)), Shapely (Gillies & others, 2007–), and MovingPandas (Graser, 2019) allowing rapid prototyping and comparison of relevant methods in Python.

The library can be installed to the local Python environment by use of the provided setuptools script (setup.py). It can also be downloaded from the Python Package Index by use of the package manager pip:

pip install traja

or with the conda package manager using the conda-forge channel:

conda install -c conda-forge traja

A comprehensive source of documentation is provided on the home page (http://traja.readthedocs.io).

Statement of Need

The data used in this project includes animal trajectory data provided by Tecniplast S.p.A.¹, manufacturer of laboratory animal equipment based in Varese, Italy, and Radboud University, Nijmegen, Netherlands. Tecniplast provided the mouse locomotion data collected with their Digital Ventilated Cages (DVC). The extracted coordinates of the mice requires further analysis with external tools. Due to lack of access to equipment, mouse home cage data is rather difficult to collect and analyze, thus few studies have been done onhomecage data. Furthermore, researchers who are interested in developing novel algorithms must implement from scratch much of the computational and algorithmic infrastructure for analysis and visualization. By packaging a library that is particularly useful for animal locomotion analysis, future researchers can benefit from access to a high-level interface and clearly documented methods for their work.

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¹http://www.tecniplast.it



Design Principles

Traja targets Python because of its popularity with data scientists. The library leverages the powerful pandas library, while adding methods specifically for trajectory analysis.

When importing traja, the traja namespace registers itself within the pandas dataframes namespace via df.traja.

This lets traja work directly with panda's internal objects:

```
>>> df = pd.DataFrame({'x':[0,1,2], 'y':[2,3,4]})
>>> df.traja.center
(1.0, 3.0)
>>> df.traja.plot()
```

Data, e.g., \times and y coordinates, are stored as one-dimensional labelled arrays as instances of the pandas native Series class. Further, subclassing the pandas DataFrame allows creating an API that mirrors the pandas API which is familiar to most data scientists, thus reducing the barrier for entry while providing methods and properties specific to trajectories for rapid prototyping.

Mouse Locomotion Data

The data samples presented throughout this paper² are in rectangular (x, y) Cartesian coordinates, reflecting the mouse home-cage (25x12.5 cm) dimensions. Analytical methods relevant to 2D rectilinear analysis of highly constrained spatial coordinates are thus primarily considered.

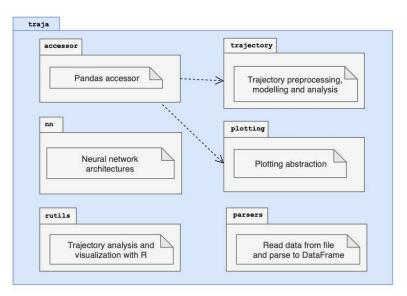


Figure 1: Traja package diagram

High volume data like animal trajectories has an increased tendency to be missing data due to data collection issues or noise. Filling in the missing data values, referred to as *data imputation*, is achieved with a wide variety of statistical or learning-based methods. As previously observed, data science projects typically require at least *95%* of the time to be spent on cleaning, preprocessing and managing the data (Bosch et al., 2021). Therefore, several methods relevant to preprocessing animal data are demonstrated throuhghout the following sections.

²This dataset has been collected for other studies of our laboratory (Shenk et al., 2020).



Overview of the Library

The software is structured into several modules. This section surveys the structure of the codebase and elaborates on implementation strategies, but does not constitute a full documentation. For a detailed API reference, the reader is referred to the HTML documentation³. The import classes are the TrajaDataFrame class located in frame.py and TrajaAccessor located in accessor.py. The root package diagram is shown in Figure 1.

A high-level accessor (TrajaAccessor) provides access to data stored within the pandas dataframe, as well as methods within trajectory and plotting modules:

```
import pandas as pd
...

Opd.api.extensions.register_dataframe_accessor("traja")

class TrajaAccessor(object):
    """Accessor for pandas DataFrame with trajectory-specific numerical and analyty
    Access with `df.traja`.
    """

def __init__(self, pandas_obj):
    self._validate(pandas_obj)
    self._obj = pandas_obj
```

Additionally TrajaDataFrame is a subclass of the pandas DataFrame, allowing instantiation of a TrajaDataFrame directly from an array of x,y coordinates:

```
import numpy as np
xy = np.array([[0,1,2],[1,2,3]])
df = traja.TrajaDataFrame.from_xy(xy)
```

The trajectory module

The trajectory module contains the methods relevant to preprocessing, analysis and modelling trajectories. A complete table of methods included as of writing are described in Table 1

Table 1 traja.trajectory functionalities

Name	Function
angles	Returns angles w.r.t. x-axis
calc_derivatives	Computes the step displacement $\frac{ds}{dt}$ and displacement time
calc_displacement	Computes the displacement $\frac{ds}{dt}$ between consecutive indices
calc_heading	Computes the direction of travel for each step
calc_laterality	Compute number of right and left turns
calc_turn_angle	Computes the turn angle theta between time steps
calc_flow_angles	Computes the average flow between grid indices
cartesian_to_polar	Converts x,y coordinates to polar coordinates γ and θ
coords_to_flow	Computes the average flow between grid indices
distance_between	Computes distance between trajectories with Hausdorff or dynamic time warping methods
distance	Computes the distance from start to end of trajectory, also called net distance, displacement, or bee-line from start to finish
generate	Generate random walk with normally distributed step lengths and turn angles
get_derivatives	Computes the first and second-order derivatives of position

³https://traja.readthedocs.io



Name	Function
grid_coordinates	Bin trajectory into grid coordinates
length	Computes the cumulative length of trajectory
polar_to_z	Converts polar coordinates γ and θ to complex number Z
rediscretize_points	Computes rediscretized points with given step length
resample_time	Resamples time by given step_time
rotate	Rotate trajectory angle degrees in radians about origin
smooth_sg	Smooth trajectory with Savitzky-Golay filtering
speed_intervals	Computes intervals where speed is faster or slow than given parameters
step_lengths	Calculate step length
to_shapely	Convert to Shapely object
transition_matrix	Computes the transition matrix from binned trajectory
transitions	Computes the first-order Markov model for transitions between grid cells

The plotting module

The plotting module contains all methods relevant to visualization of trajectories, features and models. A complete table of methods included as of writing are described in Table

Table 2 traja.plotting functionalities

Name	Function
animate	Animate trajectory
bar_plot	Create bar plot
color_dark	Color dark periods (nighttime)
fill_ci	Fill confidence intervals
find_runs	Find runs of consecutive times in an array
plot	Generic plotting method
plot_3d	Plot 3D
plot_actogram	Plot actogram showing activity as spikes
plot_autocorrelation	Plot autocorrelation of coordinate (Figure 7)
plot_collection	Plot mulitple trajectories
plot_contour	Plot contour map
plot_clustermap	Plot clusterred actograms using hierarchical agglomerative
	clustering
<pre>plot_{flow,quiver,stream,surface}</pre>	Plot flow between grid coordinates
plot_periodogram	Plot power spectrum (Figure 8)
plot_transition_graph	Plot transition graph between grid coordinates
plot_transition_matrix	Plot transition matrix (paragraph 2.1.11)
polar_bar	Plot polar bar chart with step lengths and turn angles
plot_prediction	Plot and visualize neural network prediction of trajectory
	(subsubsection 2.1.11)
trip_grid	Plot trip grid as heatmap (Figure 3)

The rutils module

The rutils module⁴ contains all methods relevant to interfacing R packages. It includes interfaces for: - moveHMM - adehabitat - trajr as well as respective plotting methods.

Table 3 R packages with interfaces in Traja

⁴rutils available in version 0.2 - 0.2.3 and is removed in version 0.2.4



R Package	Description
adehabitat moveHMM trajr	A collection of tools for the analysis of habitat selection by animals. An R package for the analysis of animal movement data A toolkit for the numerical characterisation and analysis of the trajectories of moving animals

Documentation

The entire codebase is liberally documented using the Sphinx documentation processor [5]. The documentation contains further documentation with a detailed user guide and installation instructions. At the time of writing, the HTML documentation and API reference is hosted at https://traja.readthedocs.io. [5]: https://www.sphinx-doc.org

Spatial Trajectory

A *spatial trajectory* is a trace generated by a moving object in geographical space. Trajectories are traditionally modelled as a sequence of spatial points like:

$$T_k = \{P_{k1}, P_{k2}, ...\}$$

where $P_{ki} (i \ge 1)$ is a point in the trajectory.

Generating spatial trajectory data via a random walk is possible by sampling from a distribution of angles and step sizes McLean & Volponi (2018a). A correlated random walk (Figure 4) is generated with:

from traja import generate
generate(n=1000) #1000 steps

Spatial Transformations

Transformation of trajectories can be useful for comparing trajectories from various geospatial coordinates, data compression, or simply for visualization purposes.

Rotation Rotation of a 2D rectilinear trajectory is a coordinate transformation of orthonormal bases x and y at angle θ (in radians) around the origin defined by

$$\begin{bmatrix} x'//y' \end{bmatrix} = \begin{bmatrix} \cos\theta & i\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

This is achieved with a clockwise angle of 20 degrees, for example, by

df.traja.rotate(angle=-20)

and angle θ where $\theta \in R : \theta \in [-180, 180]$.

Trip Grid

One strategy for compressing the representation of trajectories is binning the coordinates to produce an image as shown in Figure [fig:tripgrid].



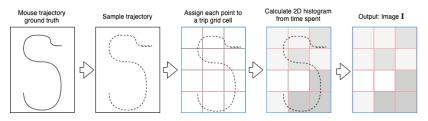


Figure 2: Trip grid image generation from mouse trajectory.

[fig:tripgrid_gen]

Allowing computation on discrete variables rather than continuous ones has several advantages stemming from the ability to store trajectories in a more memory efficient form.⁵ The advantage is that computation is generally faster, more data can fit in memory in the case of complex models, and item noise can be reduced.

Creation of an M*N grid allows mapping trajectory T_k onto uniform grid cells. Generalizing the nomenclature of (Wang, 2017) to rectangular grids, $C_{mn}(1 \leq m \leq M; 1 \leq n \leq N)$ denotes the cell in row m and column n of the grid. Each point P_{ki} is assigned to a cell C(m,n). The result is a two-dimensional image M*N image I_k , where the value of pixel $I_k(m,n)(1 \leq m,n \leq M)$ indicates the relative number of points assigned to cell C_{mn} . Partionining of spatial position into separate grid cells is typically preceded by generation of hidden Markov models (Jeung et al., 2007) (see below).

 $^{^{5}}$ In this experiment, for example, data can be reduced from single-precision floating point (32 bits) to byteint (8 bits) format.



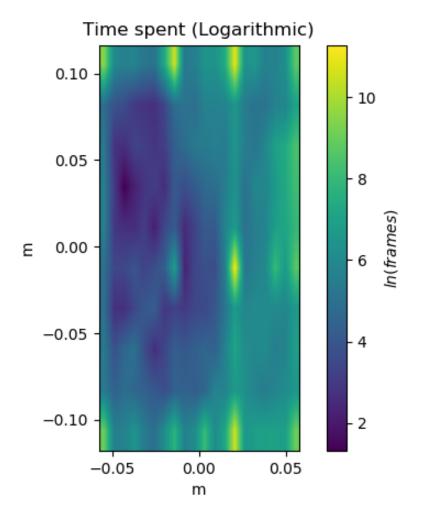


Figure 3: Visualization of heat map from bins generated with df.trip_grid. Note regularly spaced artifacts (bright yellow) in this sample due to a bias in the sensor data interpolation. This type of noise can be minimized by thresholding or using a logarithmic scale (traja.trip_grid(trj, log=True), as shown above.

Feature Scaling

Feature scaling is common practice for preprocessing data for machine learning (Grus, 2015) and is essential for even application of methods to attributes. For example, a high dimensional feature vector $\mathbf{x} \in \mathbb{R}^n$ where some attributes are in (0,100) and others are in (-1,1) would lead to biases in the treatment of certain attributes. To limit the dynamic range for multiple data instances simultaneously, scaling is applied to a feature matrix $X = \{\mathbf{x_1}, \mathbf{x_2}, ..., \mathbf{x_N}\} \in \mathbb{R}^{n \times N}$, where n is the number of instances.



Jortin Shock

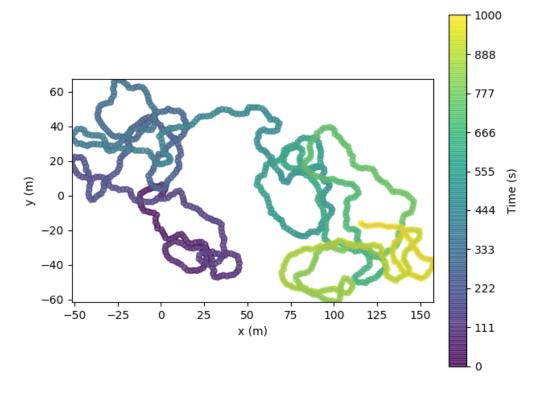


Figure 4: Generation of a random walk

Min-Max Scaling

To guarantee that the algorithm applies equally to all attributes, the normalized feature matrix \hat{X} is rescaled into range (0,1) such that

$$\hat{X} = \frac{X - X_{min}}{X_{max} - X_{min}}$$

Standardization

The result of standardization (or Z-score normalization) is that the features will be rescaled to have the property of a standard normal distribution with $\mu=0$ and $\sigma=1$ where μ is the mean (average) of the data and σ is the standard deviation from the mean. Standard scores (also known as **z**-scores are calculated as follows:

$$z = \frac{x-\mu}{\sigma}$$

Scale

Scaling a trajectory is performed with

df.traja.scale(factor)

for factor f where $f \in R : f \in (-\infty, +\infty)$.

Smoothing

Smoothing can also be achieved with traja using Savitzky-Golay filtering with smooth_sg (Savitzky & Golay, 1964).



Temporal Transformations

Resampling

Trajectories can be resampled by time or by step length. This can be useful for aligning trajectories from various data sources and sampling rates or reducing the number of data points to improve computational efficiency. Care must be taken to select a time interval which maintains information on the significant behavior. If the minimal time interval observed is selected for the points, calculations will be computationally intractable for some systems. If too large of an interval is selected, we will fail to capture changes relevant to the target behavior in the data.

Resampling by time is performed with resample_time. Rediscretizing by step length is performed with rediscretize (Figure [fig:step]).

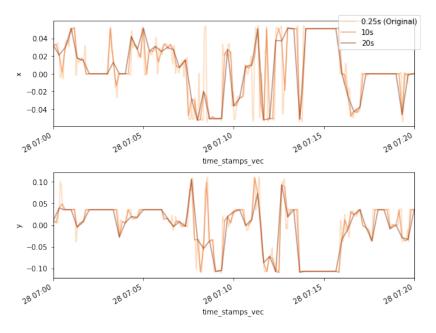


Figure 5: Resampling x and y values over time by step length is performed with rediscretize().

For example, Fortasyn dataset (Shenk et al., 2020) which is demonstrated in this paper was sampled at 4 Hz and converted to single-precision floating point data. Pandas dataframes store this data in 4 bytes, thus there are approximately 4,147,200 6 bytes required to store data for x and y dimensions plus an index reference for a single day. In the case of (Shenk et al., 2020) were 24 mice observed over 35 days. This translates to 3.4 GB (10^9) to 29 TB (10^{12}) of storage capacity respectively, for the uncompressed datasets prior to feature engineering. Thus resampling can be a useful way to reduce the memory footprint for memory constrained processes that have to fit into a standard laptop with 8 GB memory space. A demonstration of how resampling can reduce precision but still be useful for trajectory data analysis is provided in Figure 5, applied to a sample from the Fortasyn experiment (Shenk et al., 2020). For identifying broad effects such as cage crossings, for example, data can be downsampled to a lower frequency such as 0.1 Hz, reducing the memory footprint by a factor of 40 (4 Hz/0.1 Hz) and providing significant speedups for processing.

 $^{^{6}4 \}times 4 \text{ Hz} \times 60 \text{ seconds} \times 60 \text{ minutes} \times 24 \text{ hours} \times 3 \text{ features (x,y, and time)}$



Movement Analysis

Distance traveled

Distance traveled is a common metric in animal studies - it accounts for the total distance covered by the animal within a given time interval. The distance traveled is typically quantified by summing the square straight-line displacement between discretely sampled trajectories Solla et al. (1999). Alternative distance metrics for the case of animal tracking are discussed in (Noonan et al., 2019).

Let $p(t)=[p_x(t),p_y(t)]$ be a 2×1 vector of coordinates on the ground representing the position of the animal at time t. Then, the distance traveled within the time interval t_1 and t_2 can be computed as a sum of step-wise Euclidean distances

$$p(t_1, t_2) = \sum_{t=t_1+1}^{t_2} d(t),$$

where

$$d(t) = \sqrt{(p_x(t) - p_x(t-1))^2 + (p_y(t) - p_y(t-1))^2}$$

is the Euclidean distance between two positions in adjacent time samples.

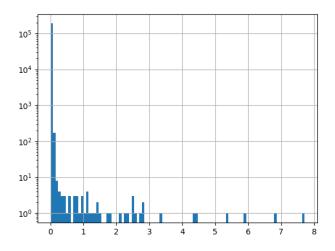


Figure 6: Velocity histogram from one day of mouse activity.

Speed

Speed or velocity is the first derivative of centroids with respect to time. Peak velocity in a home cage environment is perhaps less interesting than a distribution of velocity observations, as in Figure 6. Additionally, noise can be eliminated from velocity calculations by using a minimal distance moved threshold, as demonstrated in (Shenk et al., 2020). This allows identifying broad-scale behaviors such as cage crossings.

Turn Angles

Turn angles are the angle between the movement vectors of two consecutive samples. They can be calculated with calc_turn_angles.



Laterality

Laterality is the preference for left or right turning and a *laterality index* is defined as:

$$LI = \frac{RT}{LT + RT}$$

where RT is the number of right turns observed and LT is the number of left turns observed. Turns are counted within a left turn angle \in (θ , 90) and right turn angle \in ($-\theta$, -90). A turn is considered to have a minimal step length. In Traja it is computed with

calc_laterality(trj, dist_thresh, angle_thresh)

and returns a 2-tuple of the number of right and left turns.

Advanced Techniques

Periodic Analysis

Periodic behaviors are a consequence of the circadian rhythm aswell as observing expression of underlying cognitive traits. Some basic implementations of periodic analysis of mouse cage data are presented.

Autocorrelation

Autocorrelation is the correlation of a signal with a delayed copy of itself as a function of the decay. Basically, it is similarity of observations as a function of the time lag between them. It is computed with autocorrelation and plotted with plot_autocorrelation, as in Figure 7.

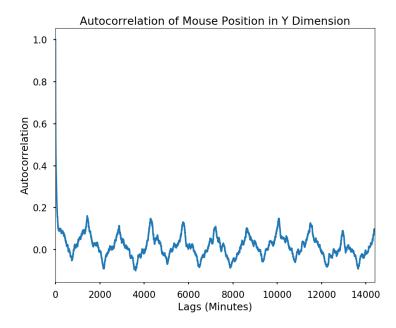


Figure 7: Autocorrelation of the y-dimension reveals daily (1440 minutes) periodic behavior

Power Spectrum

Power spectrum of a time-series signal can be estimated with plot_periodogram (Figure 8). This is useful for analyzing signals, for example, the influence of neuromotor noise on delays in hand movement (Van Galen et al., 1990).



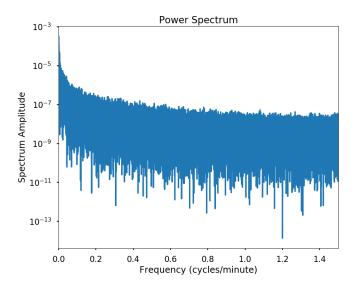


Figure 8: Power Spectral Density. One day of activity reveals fairly smooth power spectral density.

Algorithms and Statistical Models

Machine Learning for Time Series Data

Machine learning methods enable researchers to solve tasks computationally without explicit instructions by detecting patterns or relying on inference. Thus they are particularly relevant for data exploration of high volume datasets such as spatial trajectories and other multivariate time series.

Principal Component Analysis

The ability to identify patterns between groups and over time is often constrained by computational resources. Finding representations of the data which allow reducing the dimensionality of the data is thus a valuable preprocessing step in exploratory data analysis as well as machine learning applications. A common method of reducing the dimensionality of high dimensional data is to identify the directions which explain most of the variance via eigenvector decomposition of the covariance matrix **E**.

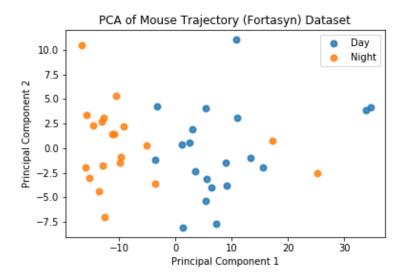


Figure 9: PCA of Fortasyn trajectory data. Daily trajectories (day and night) were binned into 8x8 grids before applying PCA.

Principal Component Analysis projects the data into a linear subspace with a minimum loss of information by multiplying the data by the eigenvectors of the covariance matrix.

This requires converting the trajectory to a trip grid (see Figure 3) and performing PCA on the grid in 2D (Figure 9) or 3D (Figure 10). Structure in the data is visible if light and dark time periods are compared.

Linear Discriminant Analysis

Linear Discriminant Analysis (LDA) is a method for identifying a manifold separating two or more labelled groups. It searches for a linear transformation of the data by maximising the between-class variance and minimising the within-class variance. It has been used to identify symmetry of heavy object lifting trajectories (Jeong et al., 2016). LDA assumes normal distribution of attributes, and identies the probability that a new set of inputs belong to a given class. Since LDA takes into account class labels, and there are only binary labels in the present dataset, it provides an identical view to PCA as shown in Figure 11. When the x, y attributes are not normally distributed, which is often the case, methods such as logistic regression are preferred, since it has fewer assumptions and restrictions (Hastie et al., 2001).



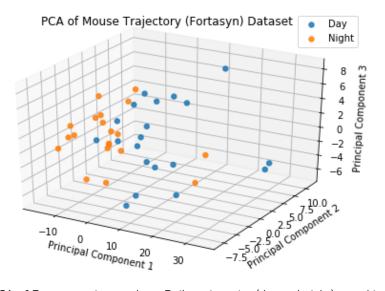


Figure 10: 3D PCA of Fortasyn trajectory data. Daily trajectories (day and night) were binned into 8x8 grids before applying PCA.

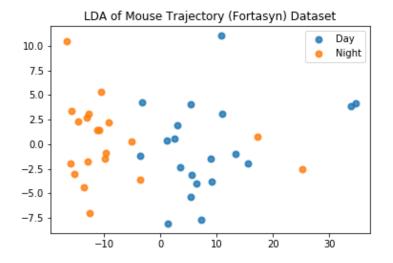


Figure 11: LDA of Fortasyn trajectory data.

Clustering

Clustering of trajectories is an extensive topic with applications in geospatial data, vehicle and pedestrian classification, as well as molecular identification. K-Means clustering is an iterative unsupervised learning method that assigns a label to data points based on a distance function (Bishop, 2006). Clustering of trajectories is achieved with by first extracting displacements with

traja.calc_displacements()
and wrapping seaborn's clustermap⁷ object:

⁷https://seaborn.pydata.org/generated/seaborn.clustermap.html

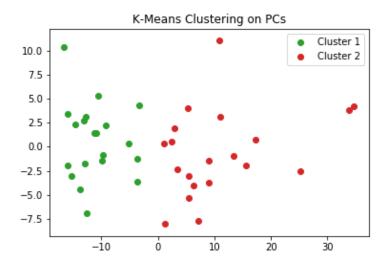


Figure 12: K-Means clustering on the results of the PCA shown above reveals a high accuracy of classification, with a few errors. Cluster labels are generated by the model.

plot_clustermap(displacements, ...)

Hierarchical Agglomerative Clustering

Clustering spatial trajectories has broad applications. For mice, hierarchical agglomerative clustering can be used to identify similarities between groups, for example periodic activity and location visit frequency. Clustering actograms is possible with df.traja.plot_cluster.

Gaussian Processes

Gaussian Processes is a non-parametric method which can be used to model spatial trajectories. This method is not currently implemented in Traja and is thus outside the scope of the current paper, however the interested reader is directed to the excellent text on Gaussian processes by Rasmussen and Williams ((Rasmussen & Williams, 2006)) for a complete reference and (Cox et al., 2012) for an application to spatial trajectories.

Other Methods

Graph Model

A graph is a pair G=(V,E) comprising a set of vertices and a set of connecting edges. A probabilistic graphical model of a spatial occupancy grid can be used to identify probabilities of state transitions between nodes. A basic example is given with hidden Markov models below.



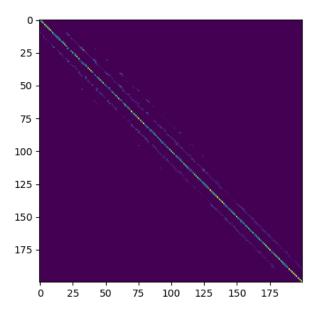


Figure 13: Transition matrix. Rows and columns are flattened histogram of a grid 20 cells high and 10 cells wide. Spatially adjacent grid cells are visible at a spacing of -11, -10, -9, 1, 10, and 11 cells from the diagonal. The intensity of pixels in the diagonal represents relative likelihood to stay in the same position.

Hidden Markov Models

Transition probabilities are most commonly modelled with Hidden Markov Models (HMM) because of their ability to capture spatial and temporal dependencies. A recent introduction to these methods is available provided by (Patterson et al., 2017). HMMs have successfully been used to analyze movement of caribou (Franke et al., 2004), fruit flies (Holzmann et al., 2006), and tuna (Patterson et al., 2018), among others. Trajectories are typically modelled as bivariate time series consisting of step length and turn angle, regularly spaced in time.

Traja implements the rectangular spatial grid version of HMM with transitions.

The probability of transition from each cell to another cell is stored as a probability within the transition matrix. This can further be plotted (eg, Figure 13) with plot_transition_matrix.

Convex Hull

The convex hull of a subtrajectory is the set X of points in the Euclidean plane that is the smallest convex set to include X. For computational efficiency, a geometric k-simplex can be plotted covering the convex hull by converting to a Shapely object and using Shapely's convex_hull method. plot_rolling_hull performs this. Plotting the convex hull in 3D allows seeing the change of the range of motion over time via plot_rolling_hull_3d.

Recurrent Neural Networks

In recent years, deep learning has transformed the field of machine learning. For example, the current state of the art models for a wide range of tasks, including computer vision, speech to text, and pedestrian trajectory prediction, are achieved with deep neural networks. Neural networks are essentially sequences of matrix operations and elementwise function application based on a collection of computing units known as nodes or neurons 1.3. These units perform operations, such as matrix multiplication on input features of a dataset, followed by backpropagation of errors, to identify parameters useful for approximating a function.



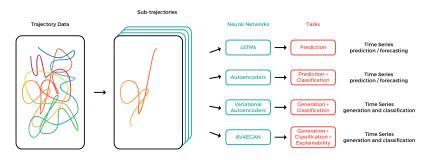


Figure 14: Neural network architectures available in Traja

Recurrent Neural Networks (RNNs) are a special type of Neural Networks that use a state $S(`t_{i-1}`)$ from the previous timestep $`t_{i-1}`$ alongside $X(\$t_i\$)$ as input. They output a prediction $Y(`t_i`)$ and a new state $`S(t_i)`$ at every step. Utilising previous states makes RNNs particularly good at analyzing time series like trajectories, since they can process arbitrarily long inputs. They remember information from previous time steps $X(`t_{i-k}`),...,X(`t_{i-1}`)$ when processing the current time step $X(`t_i`)$.

Trajectory prediction lets researchers forecast the location and trajectory of animals. Where this technique works well, it is also a sign that the trajectory is highly regular and, fundamentally, follows certain rules and patterns. When tracking an animal live, it would also let researchers predict when it will arrive at a particular location, or where it will go, letting them rig cameras and other equipment ahead of time.

A particularly interesting type of RNN is the Long Short Term Memory (LSTM) architecture. Their layers use stacks of units, each with two hidden variables - one that quickly discards old states and one that slowly does so - to consider relevant information from previous time steps. They can thus look at a trajectory and determine a property of the animal – whether it is sick or injured, say – something that is time-consuming and difficult to do by hand. They can also predict future time steps based on past ones, letting researchers estimate where the animal will go next. LSTMs can also classify trajectories, determining whether a trajectory comes from an animal belonging in a specific category. This lets researchers determine how a controlled or semi-controlled variable (e.g., pregnancy) changes the movement pattern of an animal.

Traja implements neural networks by extending the widely used open source machine learning library PyTorch, primarily developed by Facebook AI Research Group. Traja allows frameworkagnostic modeling through data loaders designed for time series. In addition, the Traja package comes with several predefined model architectures which can be configured according to the user's requirements.

Because RNNs work with time series, the trajectories require special handling. The traja.d ataset.MultiModalDataLoader efficiently groups subsequent samples and into series and splits these series into training and test data. It represents a Python iterable over the dataset and extends the PyTorch DataLoader class, with support for • random, weighted sampling, • data scaling, • data shuffling, • train/validation/test split.

MultiModalDataLoader accepts several important configuration parameters and allows batched sampling of the data. The two constructor arguments n_past and n_future specify the number of samples that the network will be shown and the number that the network will have to guess, respectively. batch_size is generally in the dozens and is used to regularise the network. The MultiModalDataLoader has a signature:

MultiModalDataLoader(df,
 batch_size=10, # number of sequences to train every step



n_past=10, # number of time steps to learn the time series
n_future=5, # number of time steps to predict
split_by_id=True) # whether to split data by trajectory id or
by time steps for each id

A sample implementation of LSTM for trajectory forecasting is as follows:

from traja.models.predictive_models.lstm import LSTM

The RNNs also need to be trained - this is done by the high-level Trainer class below. It performs nonlinear optimisation with a Stochastic Gradient Descent-like algorithm. The Trainer class by default implements the Huber loss function (Huber, 1964), also known as smooth L_1 loss, which is a loss function commonly used in robust regression:

$$L_{\delta}(a) = \begin{cases} \frac{1}{2}a^2 & \text{for } |a| \leq \delta, \\ \delta(|a| - \frac{1}{2}\delta), & \text{otherwise.} \end{cases}$$

In comparison to mean-squared error loss, Huber loss is less sensitive to outliers in data: it is quadratic for small values of a, and linear for large values. It extends the PyTorch SmoothL1Loss class, where the d parameter is set to $1[^9]$. Acommon optimization algorithm is ADAM and is Traja's default, but several others are provided as well. Although training with only a CPU is possible, a GPU can provide a 40-100x speedup (Arpteg et al., 2018). $[^9]$: https://pytorch.org/docs/stable/generated/torch.nn.SmoothL1Loss.html

Recurrent Autoencoder Networks

Traja can also train autoencoders to either predict the future position of a track or classify the track into a number of categories. Autoencoders embed the time series into a time-invariant latent space, allowing representation of each trajectory or sub-trajectory as a vector (Figure 15). A class of well-separated trajectories would then be restricted

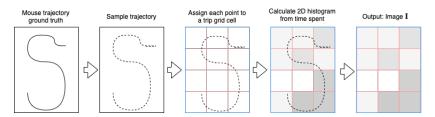


Figure 15: Example of how autoencoders compress data such as an image to an embedding vector. Source: Author's Towards Data Science post (Shenk, 2020).



A sample implementation of high-level API for training neural networks for time-series data, including autoencoders, variational autoencoder, and LSTMs is:

to a region of the latent space. The technique is similar to Word2vec (Mikolov et al., 2013), where words are converted to a 100+ dimensional vector. In this approach, forecasting and classification are both preceded by training the data in an autoencoder, which learns an efficient representation of the data for further computation of the target function.

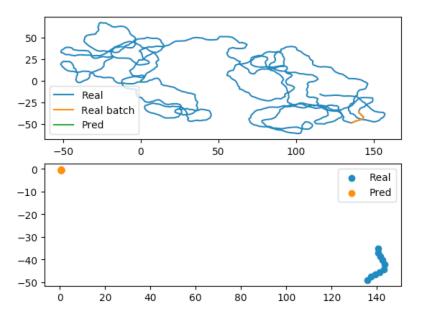


Figure 16: LSTM implementation for trajectory prediction

Traja can train a classifier that works directly on the latent space output; since each class of trajectories converges to a distinct region in the latent space, this technique is often superior to classifying the trajectory itself. Traja trains classifiers for both Autoencoderstyle and Variational Autoencoder-style RNNs. When investigating whether animals' behaviors have changed, or whether two experimental categories of animals behave differently, this unstructured data mining can suggest fruitful avenues for investigation.

A sample usage of multimodal autoencoder combining training for both forecasting and classification tasks follows:



```
from traja.models.generative_models.ae import MultiModelAE
from traja.models.train import HybridTrainer
# Because we will also train a classifier,
# we need to provide extra parameters.
num_classifier_layers=4,
classifier_hidden_size=32,
num_classes=9
model = MultiModelAE(input_size=2,
    num_past=num_past,
    batch_size=batch_size,
    num_future=num_future,
    lstm_hidden_size=32,
    num_lstm_layers=2,
    output_size=2,
    latent_size=10,
    batch_first=True,
    dropout=0.1,
    reset_state=True,
    bidirectional=False,
    num_classifier_layers=num_classifier_layers,
    classifier_hidden_size=classifier_hidden_size,
    num_classes=num_classes)
optimizer_type = 'Adam' # Nonlinear optimiser with momentum
loss_type = 'huber'
# Trainer
trainer = HybridTrainer(model=model,
    optimizer_type=optimizer_type,
    loss_type=loss_type)
# Train the model to forecast the trajectory, so we have a valid
# latent space
trainer.fit(data_loaders,
    model_save_path,
    epochs=10,
    training_mode='forecasting')
# Now optimise the classification head
trainer.fit(data_loaders,
    model_save_path,
    epochs=10,
    training_mode='classification')
```

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