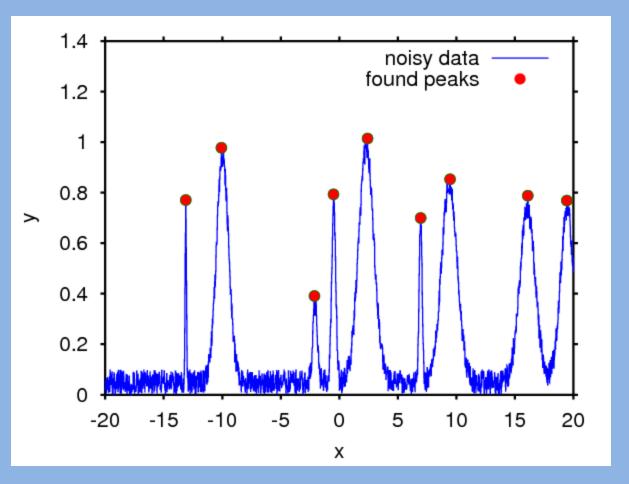
Time Series Use Case

Detecting Peaks...

Given a long time series, how do you detect the top 10 peaks?



Given the last 3 years' Tweets per second, how do you detect the top 10 instances when the activity peaked?



Tweets per second

Home
The year in stories
Who joined?
Hot topics
Tweets per second

6,939 MM1 New Years

4.064 FBS Superbowl

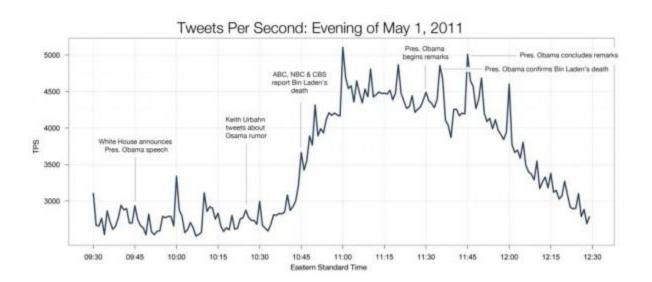
5.530 MARII Japanese earthquake and tsunami

3,966 APR 28 UK Royal Wedding

5,106 MAY 2 Raid on Osama bin Laden

6,303 MAY 28 UEFA Champions League

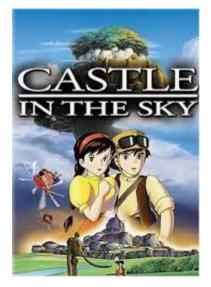






http://mashable.com/2012/02/06/tweets-per-second-records-twitter/#PW_OA_1vfGqo





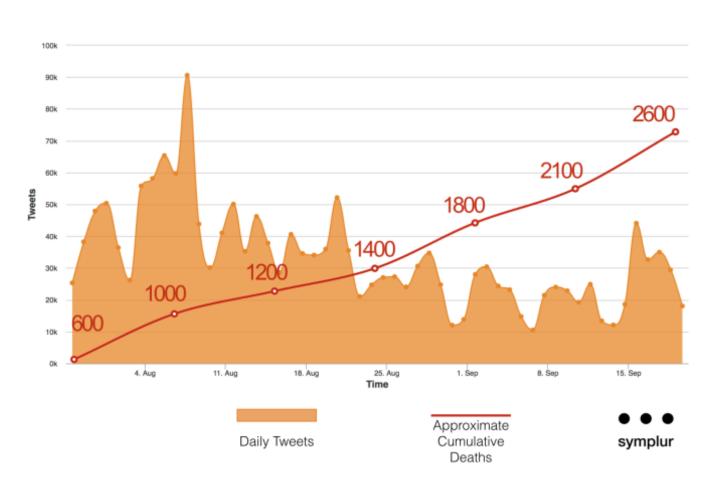


On Dec 9, the television screening in Japan of Hayao Miyazaki's "Castle in the Sky" led to 25,088 Tweets per second - a new Twitter record.

The same peak detection analysis can be performed on individual topics

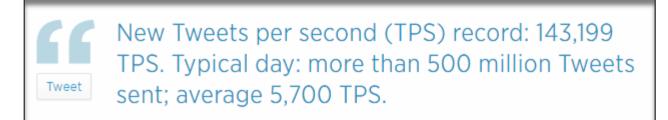
Ebola - Tweets decline while death toll rises

Twitter, Jul 28 through Sep 19, 2014: #Ebola, #EbolaOutbreak, #EbolaVirus, #EbolaWatch



Baseline

• Baseline in 2013: 6000 TPS

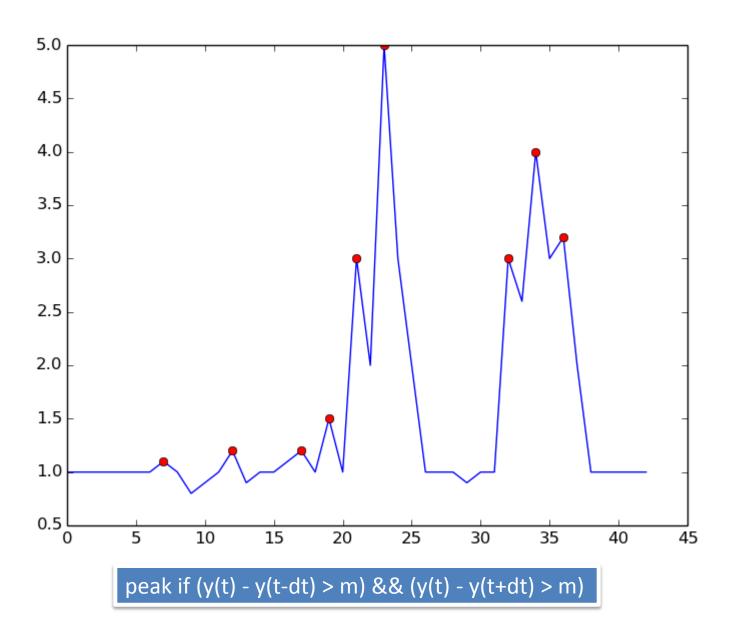


What does the data look like?

Time Stamp	TPS
2 nd Feb 9:13:58	3123
2 nd Feb 9:13:59	2871
2 nd Feb 9:14:00	4509
2 nd Feb 9:14:01	8773
2 nd Feb 9:14:02	3470
2 nd Feb 9:14:03	1456
2 nd Feb 9:14:04	4873
2 nd Feb 9:14:05	3832
2 nd Feb 9:14:06	2412
2 nd Feb 9:14:07	4006

What if we just took the top 100 TPS values? Would that work?

Time t is a peak if (y(t) > y(t-1)) && (y(t) > y(t+1))



• Given an array A[0..n-1]:

$$A: -\infty$$
 1 2 6 5 3 7 4 $-\infty$ 0 1 2 3 4 5 6

 A[i] is a **peak** if it is not smaller than its neighbor(s):

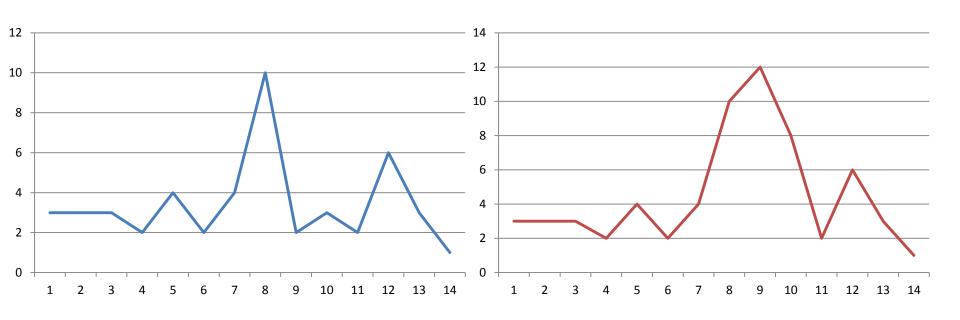
$$A[i-1] \le A[i] \ge A[i+1]$$

But How do we define a Peak?

Is it different from sustained activity?

How to handle Prolonged Peaks

A one-second peak, vs. (say) a 3-second peak



Cleverer Implementation

- Look at any element A[i] and its neighbors A[i-1] & A[i+1]
 - If peak: return *i*
 - Otherwise: locally rising on some side



We can start building "features" (new columns)

Time Stamp	TPS	Diff 1	Diff 2	Diff 3
2 nd Feb 9:13:58	3123	2871-3123	4509 - 3123	8773- 3123
2 nd Feb 9:13:59	2871			
2 nd Feb 9:14:00	4509			
2 nd Feb 9:14:01	8773			
2 nd Feb 9:14:02	3470			
2 nd Feb 9:14:03	1456			
2 nd Feb 9:14:04	4873			
2 nd Feb 9:14:05	3832			NA
2 nd Feb 9:14:06	2412	4006 - 2412	NA	NA
2 nd Feb 9:14:07	4006	NA	NA	NA

Now let's look at Time Series Data