

Extraction of Time-Series Features with Convolutional AutoEncoders

Presented by: Gentry Atkinson

Introduction:

- ❑ The data set was taken from Mobile Sensor Data Anonymization, IoTDI '19.
- ❑ A convolutional autoencoder was trained on this data.
- ❑ The hidden layer was used to produce a feature set from the raw data.
- ❑ K-Means Clustering was applied to show that distinct groupings form in the data which correlate with the labels. The goal is to identify behavior based on data.



Pivot from Proposal:

The data set was shifted from EEG to accelerometer and the problem was shifted from seizure recognition to behavioral classification.

Data Set:

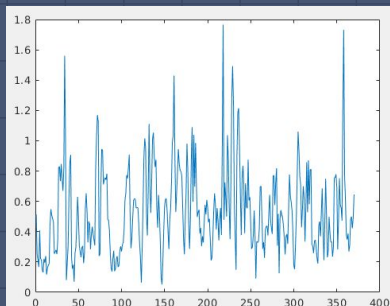
- Mobile Sensor Data Anonymization; M Malekzadeh, RG Clegg, A Cavallaro, H Haddadi; ACM/IEEE Internet of Things Design and Implementation [2019]
- 360 samples of 24 participants performing 6 different activities recorded with an iPhone accelerometer in the front hip pocket @50Hz sample rate.
- 12 features: attitude, gravity, rotation, and user acceleration on 3 axis.

Data Processing:

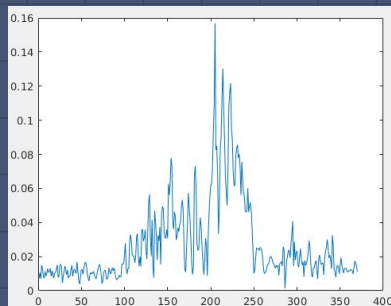
- ❑ 9 of the 12 features are derived and were discarded. Only User Acceleration was kept.
- ❑ The magnitude of the acceleration on 3 axis was calculated as: $\sqrt{x^2+y^2+z^2}$
- ❑ Segments were shortened to 370 values to make a fixed length input.
- ❑ Data was normalized before writing final values to CSV

Data Visualizations:

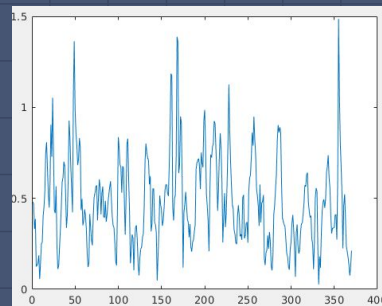
1. Traveling downstairs



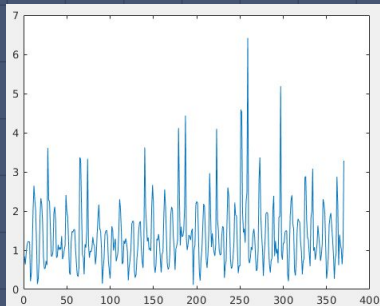
3. Sitting



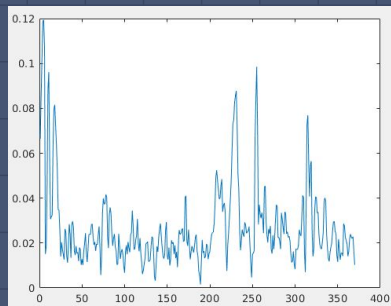
5. Traveling upstairs



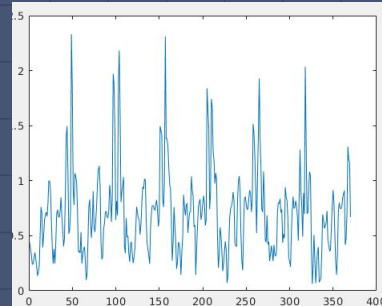
2. Jogging



4. Standing

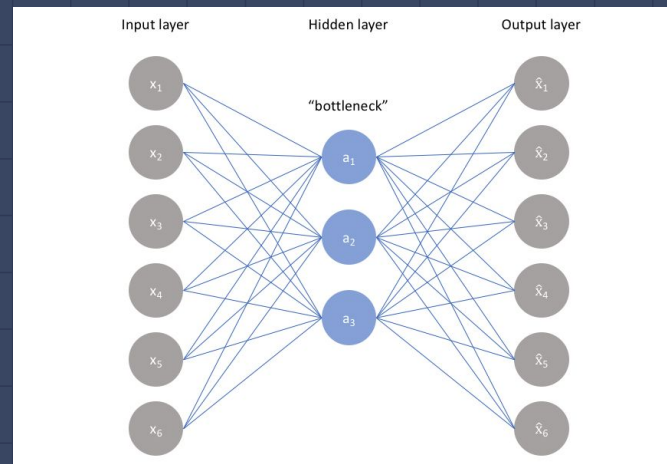


6. Walking



Autoencoders:

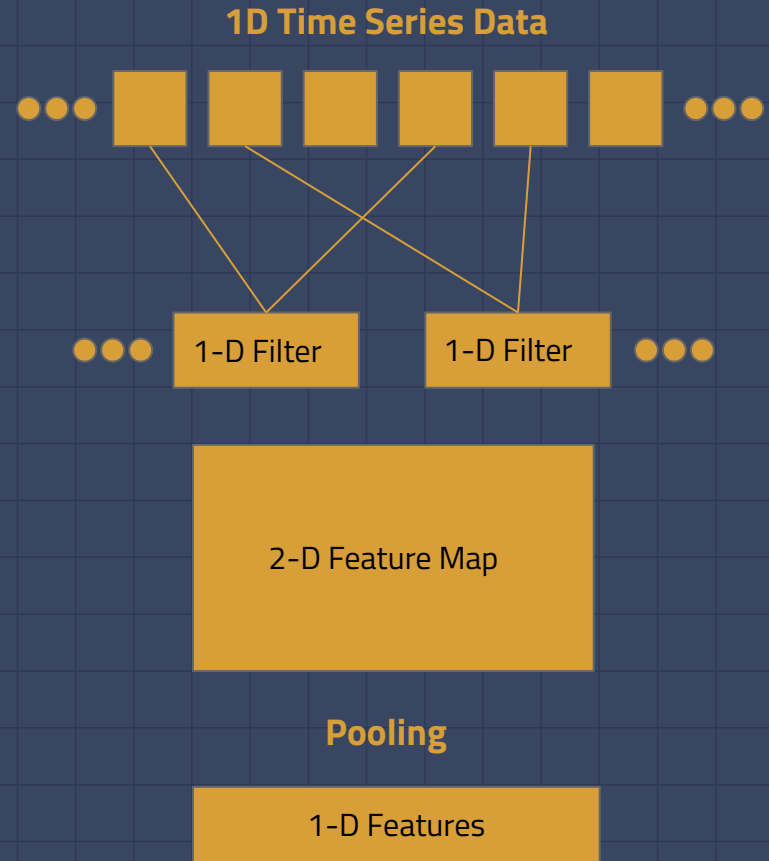
- ❏ An ANN is trained to reconstruct its inputs as its outputs.
- ❏ Information Theory tells us that the hidden layer must contain all of the information of the input and output layers.
- ❏ First used for dimensionality reduction.
- ❏ Unsupervised learner.



From: <https://www.jeremyjordan.me/autoencoders/>

Convolutional Autoencoder:

- ❑ Incorporates both convolutional and dense layers.
- ❑ Employs one or more Transposed Convolutional layers in the decoder.
- ❑ Hidden layer encodes features learned by the filters.



Previous Work:

- Stacked Convolutional Auto-Encoders for Hierarchical Feature Extraction; J Masci, U Meier, D Ciresan, J Schmidhuber; ICANN 2011
- Feature Extraction with Stacked Autoencoders for Epileptic Seizure Detection; A Supratak, L Li, Y Guo; 36th Annual International Conference of the IEEE Engineering in Medicine and Biology Society 2014

Implementation:

- ❏ Built using Keras with a Tensorflow back-end.
- ❏ The encoder and decoder are convolutional while the hidden layer is fully connected.
- ❏ MATLAB is used to cluster and visualize the feature set.

```
print("Building input layer.....")
inp = Input(train_set[0].shape)

print("Building encoder.....")
enc = Reshape((370, 1))(inp)
enc = BatchNormalization(scale=False, center=False)(enc)
enc = Conv1D(filters=339, kernel_size=32, strides=1,
            activation='elu', padding='same', use_bias=True)(enc)
enc = AveragePooling1D(pool_size=370, padding='same')(enc)
print(enc.shape)
enc = Flatten()(enc)
hidden = Dense(128, use_bias=True, activation='sigmoid')(enc)

print("Building decoder.....")
dec = hidden
dec = Dense(339, activation='sigmoid')(dec)
print(dec.shape)
dec = Reshape((339, 1))(dec)
dec = Conv1DTranspose(dec, filters=370, kernel_size=32, padding='same')
dec = AveragePooling1D(pool_size=678, padding='same')(dec)
print(dec.shape)
dec = Flatten()(dec)

print("Compiling model.....")
autoenc = Model(inp, dec)
autoenc.compile(optimizer='RMSprop', loss='mean_absolute_error', metrics=[])
```

Challenges:

- ❑ MaxPooling is not an invertible function.
- ❑ Keras does not offer a 1d Transposed Convolutional Layer yet.
- ❑ Some movement types are very similar.
- ❑ Many available loss, activation, optimizer functions without "good" choices being readily apparent.

Results (Effect of Loss Function):

Mean Squared Error

Mean Absolute Error

Cosine Similarity

Clusters

Count by
label/
cluster

% of label
for each
cluster

Labels

% of cluster
for each
label

	1	2	3	4	5	6
1	10	8	0	0	39	1
2	1	20	0	0	16	1
3	6	9	16	5	2	1
4	6	8	9	1	6	8
5	2	25	0	0	29	2
6	6	19	3	0	19	10

	1	2	3	4	5	6
1	0.1724	0.1379	0	0	0.6724	0.0172
2	0.0263	0.5263	0	0	0.4211	0.0263
3	0.1538	0.2308	0.4103	0.1282	0.0513	0.0256
4	0.1579	0.2105	0.2368	0.0263	0.1579	0.2105
5	0.0345	0.4310	0	0	0.5000	0.0345
6	0.1053	0.3333	0.0526	0	0.3333	0.1754

	1	2	3	4	5	6
1	0.3226	0.0899	0	0	0.3514	0.0435
2	0.0323	0.2247	0	0	0.1441	0.0435
3	0.1935	0.1011	0.5714	0.8333	0.0180	0.0435
4	0.1935	0.0899	0.3214	0.1667	0.0541	0.3478
5	0.0645	0.2809	0	0	0.2613	0.0870
6	0.1935	0.2135	0.1071	0	0.1712	0.4348

	1	2	3	4	5	6
1	0	48	0	0	9	1
2	0	33	0	0	5	0
3	15	2	7	7	7	1
4	3	8	10	7	2	8
5	0	26	4	0	17	11
6	2	24	2	0	17	12

	1	2	3	4	5	6
1	0	0.8276	0	0	0.1552	0.0172
2	0	0.8684	0	0	0.1316	0
3	0.3846	0.0513	0.1795	0.1795	0.1795	0.0256
4	0.0789	0.2105	0.2632	0.1842	0.0526	0.2105
5	0	0.4483	0.0690	0	0.2931	0.1897
6	0.0351	0.4211	0.0351	0	0.2982	0.2105

	1	2	3	4	5	6
1	0	0.3404	0	0	0.1579	0.0303
2	0	0.2340	0	0	0.0877	0
3	0.7500	0.0142	0.3043	0.5000	0.1228	0.0303
4	0.1500	0.0567	0.4348	0.5000	0.0351	0.2424
5	0	0.1844	0.1739	0	0.2982	0.3333
6	0.1000	0.1702	0.0870	0	0.2982	0.3636

	1	2	3	4	5	6
1	2	33	0	0	0	23
2	1	30	0	0	0	7
3	2	8	18	4	0	7
4	8	11	10	0	1	8
5	5	41	0	0	0	12
6	14	28	3	0	0	12

	1	2	3	4	5	6
1	0.0345	0.5690	0	0	0	0.3966
2	0.0263	0.7895	0	0	0	0.1842
3	0.0513	0.2051	0.4615	0.1026	0	0.1795
4	0.2105	0.2895	0.2632	0	0.0263	0.2105
5	0.0862	0.7069	0	0	0	0.2069
6	0.2456	0.4912	0.0526	0	0	0.2105

	1	2	3	4	5	6
1	0.0625	0.2185	0	0	0	0.3333
2	0.0313	0.1987	0	0	0	0.1014
3	0.0625	0.0530	0.5806	1	0	0.1014
4	0.2500	0.0728	0.3226	0	1	0.1159
5	0.1563	0.2715	0	0	0	0.1739
6	0.4375	0.1854	0.0968	0	0	0.1739



Results (Addition of Bias):

Without Bias

Clusters

With Bias

Count by
label/
cluster

	1	2	3	4	5	6
1	0	36	0	21	1	0
2	0	14	0	22	2	0
3	16	4	6	8	5	0
4	10	12	1	9	5	1
5	0	28	0	27	3	0
6	4	22	0	21	10	0

	1	2	3	4	5	6
1	2	33	0	0	0	23
2	1	30	0	0	0	7
3	2	8	18	4	0	7
4	8	11	10	0	1	8
5	5	41	0	0	0	12
6	14	28	3	0	0	12

% of label
for each
cluster

Labels

	1	2	3	4	5	6
1	0	0.6207	0	0.3621	0.0172	0
2	0	0.3684	0	0.5789	0.0526	0
3	0.4103	0.1026	0.1538	0.2051	0.1282	0
4	0.2632	0.3158	0.0263	0.2368	0.1316	0.0263
5	0	0.4828	0	0.4655	0.0517	0
6	0.0702	0.3860	0	0.3684	0.1754	0

	1	2	3	4	5	6
1	0.0345	0.5690	0	0	0	0.3966
2	0.0263	0.7895	0	0	0	0.1842
3	0.0513	0.2051	0.4615	0.1026	0	0.1795
4	0.2105	0.2895	0.2632	0	0.0263	0.2105
5	0.0862	0.7069	0	0	0	0.2069
6	0.2456	0.4912	0.0526	0	0	0.2105

% of cluster
for each
label

	1	2	3	4	5	6
1	0	0.3103	0	0.1944	0.0385	0
2	0	0.1207	0	0.2037	0.0769	0
3	0.5333	0.0345	0.8571	0.0741	0.1923	0
4	0.3333	0.1034	0.1429	0.0833	0.1923	1
5	0	0.2414	0	0.2500	0.1154	0
6	0.1333	0.1897	0	0.1944	0.3846	0

	1	2	3	4	5	6
1	0.0625	0.2185	0	0	0	0.3333
2	0.0313	0.1987	0	0	0	0.1014
3	0.0625	0.0530	0.5806	1	0	0.1014
4	0.2500	0.0728	0.3226	0	1	0.1159
5	0.1563	0.2715	0	0	0	0.1739
6	0.4375	0.1854	0.0968	0	0	0.1739



Results (Choice of Optimizer):

RMSProp

	1	2	3	4	5	6
1	2	33	0	0	0	23
2	1	30	0	0	0	7
3	2	8	18	4	0	7
4	8	11	10	0	1	8
5	5	41	0	0	0	12
6	14	28	3	0	0	12

Adam

Clusters

	1	2	3	4	5	6
1	0	5	31	0	22	0
2	0	0	27	1	10	0
3	13	0	8	1	6	11
4	9	2	13	7	6	1
5	0	7	35	2	14	0
6	4	15	14	10	14	0

Stochastic Gradient
Descent

	1	2	3	4	5	6
1	10	0	0	5	43	0
2	3	0	0	0	35	0
3	5	13	0	5	9	7
4	6	2	6	10	8	6
5	15	0	1	6	35	1
6	5	2	7	12	31	0

Count by
label/
cluster

% of label
for each
cluster

Labels

	1	2	3	4	5	6
1	0.0345	0.5690	0	0	0	0.3966
2	0.0263	0.7895	0	0	0	0.1842
3	0.0513	0.2051	0.4615	0.1026	0	0.1795
4	0.2105	0.2895	0.2632	0	0.0263	0.2105
5	0.0862	0.7069	0	0	0	0.2069
6	0.2456	0.4912	0.0526	0	0	0.2105

	1	2	3	4	5	6
1	0	0.0862	0.5345	0	0.3793	0
2	0	0	0.7105	0.0263	0.2632	0
3	0.3333	0	0.2051	0.0256	0.1538	0.2821
4	0.2368	0.0526	0.3421	0.1842	0.1579	0.0263
5	0	0.1207	0.6034	0.0345	0.2414	0
6	0.0702	0.2632	0.2456	0.1754	0.2456	0

	1	2	3	4	5	6
1	0.1724	0	0	0.0862	0.7414	0
2	0.0789	0	0	0	0.9211	0
3	0.1282	0.3333	0	0.1282	0.2308	0.1795
4	0.1579	0.0526	0.1579	0.2632	0.2105	0.1579
5	0.2586	0	0.0172	0.1034	0.6034	0.0172
6	0.0877	0.0351	0.1228	0.2105	0.5439	0

% of cluster
for each
label

	1	2	3	4	5	6
1	0.0625	0.2185	0	0	0	0.3333
2	0.0313	0.1987	0	0	0	0.1014
3	0.0625	0.0530	0.5806	1	0	0.1014
4	0.2500	0.0728	0.3226	0	1	0.1159
5	0.1563	0.2715	0	0	0	0.1739
6	0.4375	0.1854	0.0968	0	0	0.1739

	1	2	3	4	5	6
1	0	0.1724	0.2422	0	0.3056	0
2	0	0	0.2109	0.0476	0.1389	0
3	0.5000	0	0.0625	0.0476	0.0833	0.9167
4	0.3462	0.0690	0.1016	0.3333	0.0833	0.0833
5	0	0.2414	0.2734	0.0952	0.1944	0
6	0.1538	0.5172	0.1094	0.4762	0.1944	0

	1	2	3	4	5	6
1	0.2273	0	0	0.1316	0.2671	0
2	0.0682	0	0	0	0.2174	0
3	0.1136	0.7647	0	0.1316	0.0559	0.5000
4	0.1364	0.1176	0.4286	0.2632	0.0497	0.4286
5	0.3409	0	0.0714	0.1579	0.2174	0.0714
6	0.1136	0.1176	0.5000	0.3158	0.1925	0



Results (Activation Function):

Linear

Relu

Elu

Clusters

Count by
label/
cluster

% of label
for each
cluster

Labels

% of cluster
for each
label

	1	2	3	4	5	6
1	2	33	0	0	0	23
2	1	30	0	0	0	7
3	2	8	18	4	0	7
4	8	11	10	0	1	8
5	5	41	0	0	0	12
6	14	28	3	0	0	12

	1	2	3	4	5	6
1	0.0345	0.5690	0	0	0	0.3966
2	0.0263	0.7895	0	0	0	0.1842
3	0.0513	0.2051	0.4615	0.1026	0	0.1795
4	0.2105	0.2895	0.2632	0	0.0263	0.2105
5	0.0862	0.7069	0	0	0	0.2069
6	0.2456	0.4912	0.0526	0	0	0.2105

	1	2	3	4	5	6
1	0.0625	0.2185	0	0	0	0.3333
2	0.0313	0.1987	0	0	0	0.1014
3	0.0625	0.0530	0.5806	1	0	0.1014
4	0.2500	0.0728	0.3226	0	1	0.1159
5	0.1563	0.2715	0	0	0	0.1739
6	0.4375	0.1854	0.0968	0	0	0.1739

	1	2	3	4	5	6
1	0	3	55	0	0	0
2	0	3	35	0	0	0
3	3	3	9	18	2	4
4	0	10	16	9	1	2
5	0	9	49	0	0	0
6	0	13	40	4	0	0

	1	2	3	4	5	6
1	0	0.0517	0.9483	0	0	0
2	0	0.0789	0.9211	0	0	0
3	0.0769	0.0769	0.2308	0.4615	0.0513	0.1026
4	0	0.2632	0.4211	0.2368	0.0263	0.0526
5	0	0.1552	0.8448	0	0	0
6	0	0.2281	0.7018	0.0702	0	0

	1	2	3	4	5	6
1	0	0.0732	0.2696	0	0	0
2	0	0.0732	0.1716	0	0	0
3	1	0.0732	0.0441	0.5806	0.6667	0.6667
4	0	0.2439	0.0784	0.2903	0.3333	0.3333
5	0	0.2195	0.2402	0	0	0
6	0	0.3171	0.1961	0.1290	0	0

	1	2	3	4	5	6
1	10	0	0	1	0	47
2	4	0	1	0	0	33
3	4	6	1	3	17	8
4	4	1	7	4	9	13
5	6	0	2	0	0	50
6	11	0	13	1	4	28

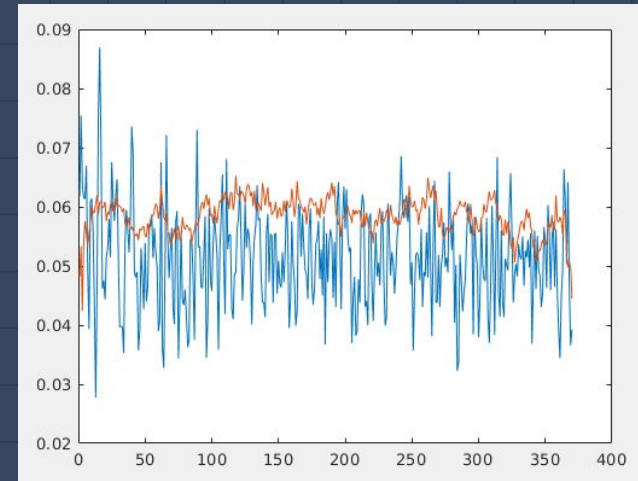
	1	2	3	4	5	6
1	0.1724	0	0	0.0172	0	0.8103
2	0.1053	0	0.0263	0	0	0.8684
3	0.1026	0.1538	0.0256	0.0769	0.4359	0.2051
4	0.1053	0.0263	0.1842	0.1053	0.2368	0.3421
5	0.1034	0	0.0345	0	0	0.8621
6	0.1930	0	0.2281	0.0175	0.0702	0.4912

	1	2	3	4	5	6
1	0.2564	0	0	0.1111	0	0.2626
2	0.1026	0	0.0417	0	0	0.1844
3	0.1026	0.8571	0.0417	0.3333	0.5667	0.0447
4	0.1026	0.1429	0.2917	0.4444	0.3000	0.0726
5	0.1538	0	0.0833	0	0	0.2793
6	0.2821	0	0.5417	0.1111	0.1333	0.1564



Discussion:

- ❏ There's still some question of how tightly the autoencoder is fitting the raw data.
- ❏ The sample window may be too wide for the autoencoder to reliably train back to.
- ❏ What we've seen is the output of a single autoencoder.



Decoded data (red) overlaid on the original input(blue).

Future Work:

- Adding convolutional layers to the autoencoder or stacking autoencoders.
- A denoising autoencoder is being considered for stronger real world usefulness.
- Work on collected data rather than public.
- Work on running data rather than segmented.
- Classify rather than cluster.

Classification:

- ▣ Strong clusters suggest clear decision boundaries.
- ▣ 1d convolutional autoencoders do a good job of maintaining temporal locality in features.
- ▣ Step 1: feed features extracted from windows into an SVM or similar classifier.
- ▣ Step 2: feed sequences of features extracted in real time into an LSTM or similar classifier.

Questions or Comments?

Code and data available at:
https://github.com/gentry-atkinson/accel_behavior