



EIVIA 2025: Deep Learning for Time Series and Applications to Healthcare

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KTH Royal Institute of Technology & SciLifeLab



digital futures



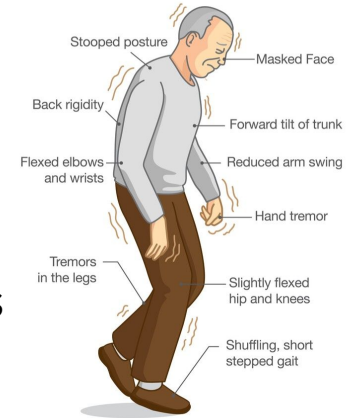
Healthcare Applications

Parkinson's Diagnosis Based on Eye-Tracking Data

Parkinson's disease

- ❑ Incidence 83/10000 (+15% since 1990).
- ❑ Motor and cognitive symptoms.
- ❑ Diagnosis and prognosis methodology is not ideal.

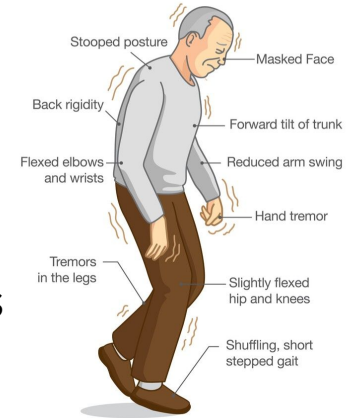
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Parkinson's Disease Symptoms



Our Goal:

Develop a quantitative methodology that can help medical doctors in diagnosis and prognosis.

The Dataset

- ❑ MEG and eye-tracking dataset recorded by **Josefine Waldthaler** and **Per Svenningson** from **Karolinska Hospital** in Stockholm.
- ❑ The dataset consists of 84 subjects, 54 non-demented patients with PD (stages 1-3) and 30 HC.
- ❑ Experiment in which two different data modalities are recorded:

- ❑ MEG
- ❑ Eye Tracking



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- ❑ MEG

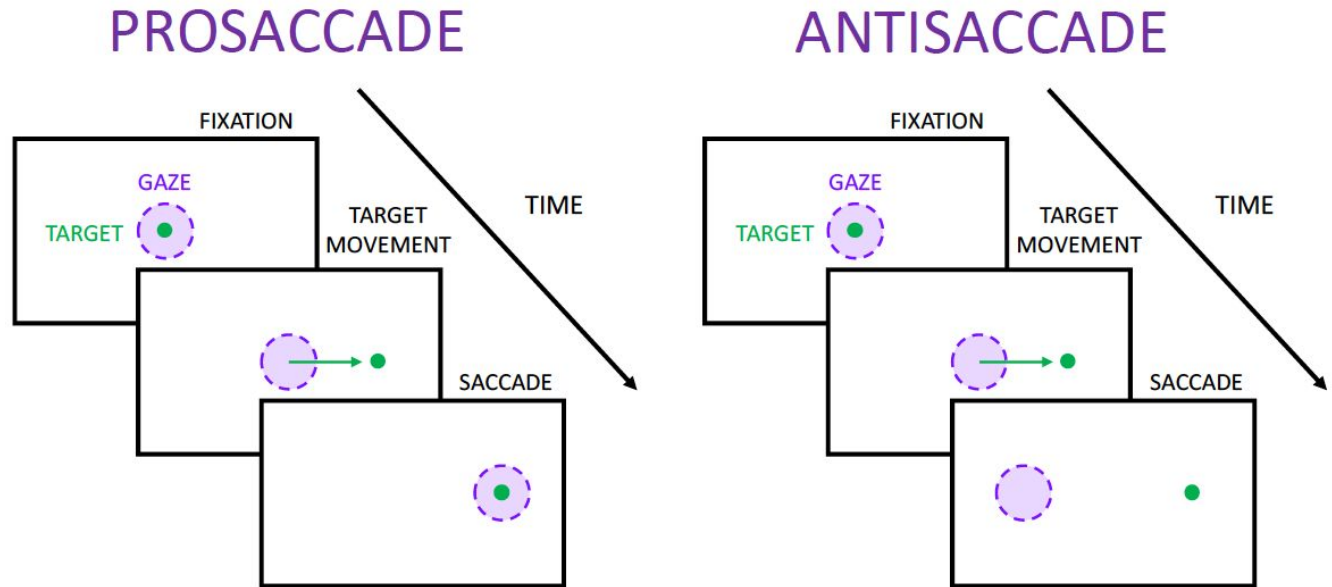


- ❑ Eye Tracking



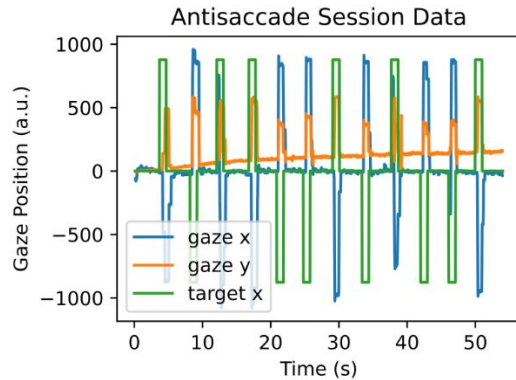
Experimental Protocol

The subjects perform a **Saccade** protocol.



Data description

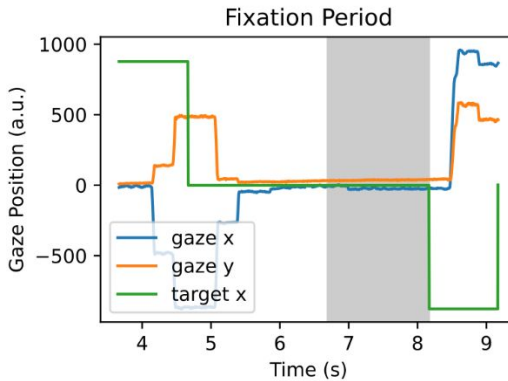
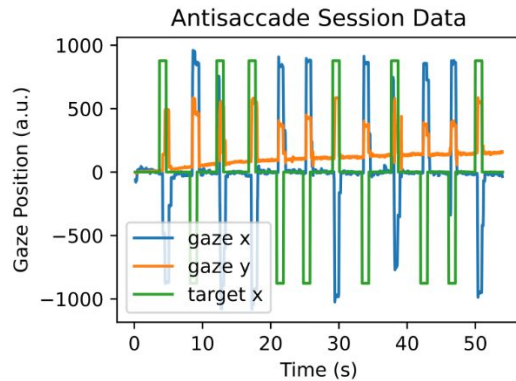
We take $\approx 1.5\text{s}$ segments corresponding to the **preparation phase** of one saccade or antisaccade event.



1 session - 12 trials

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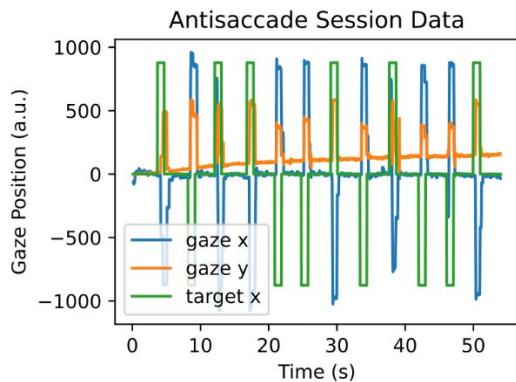
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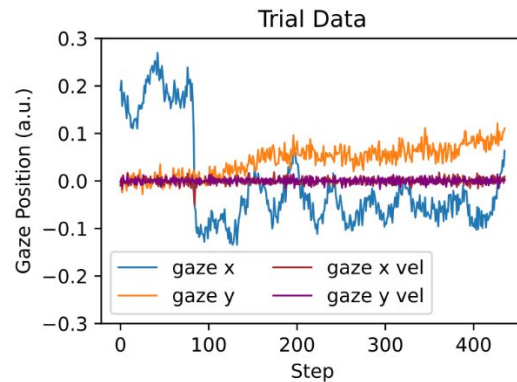
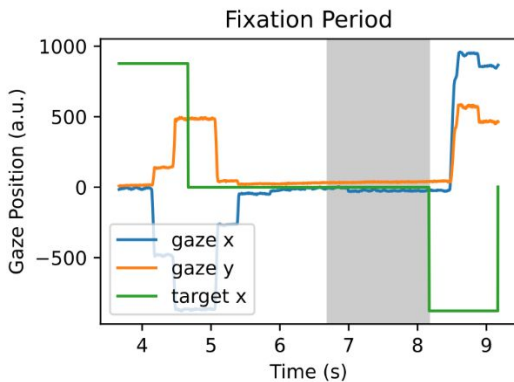
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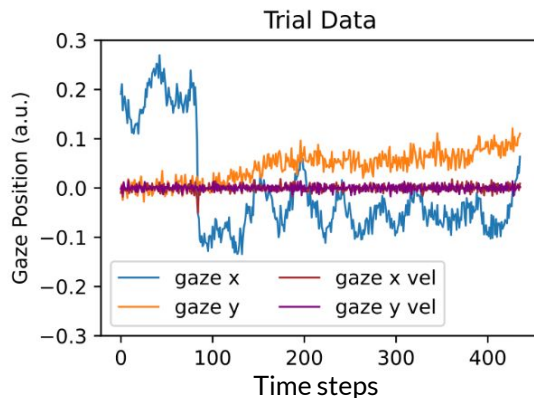
4-dimensional time series

We have ≈ 100 trials per subject

Data modality

We have $\approx 1.5s$ segments of **eye movement** data corresponding to fixation moments during the experiment.

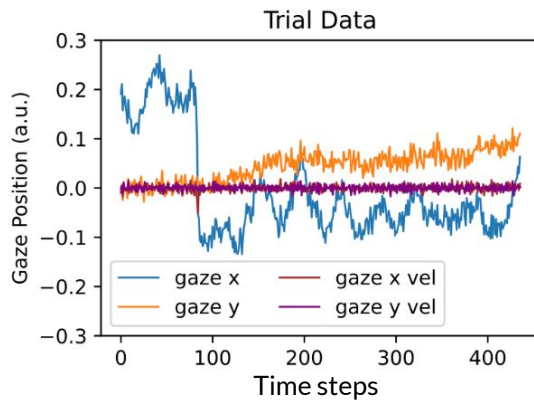
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PATIENT

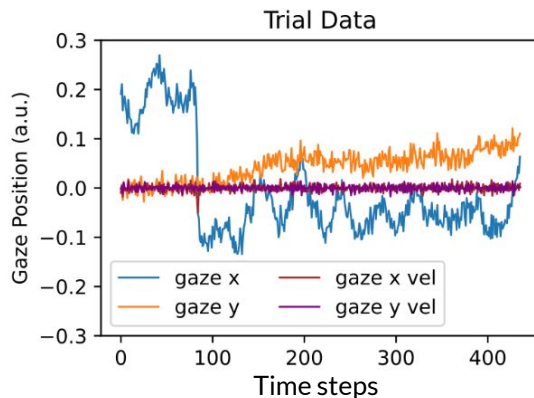
CONTROL

Time Series
Classification
(TSC) Problem

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PATIENT

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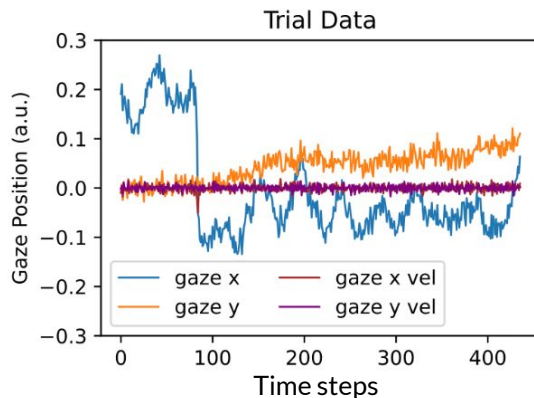
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We **100** trials per subject, but
we only have **84** subjects .

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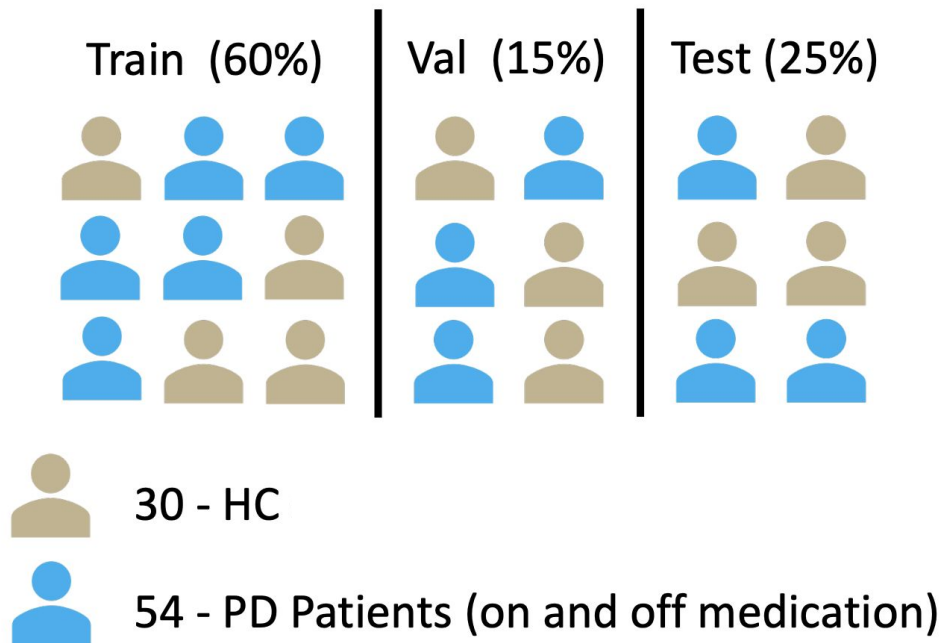
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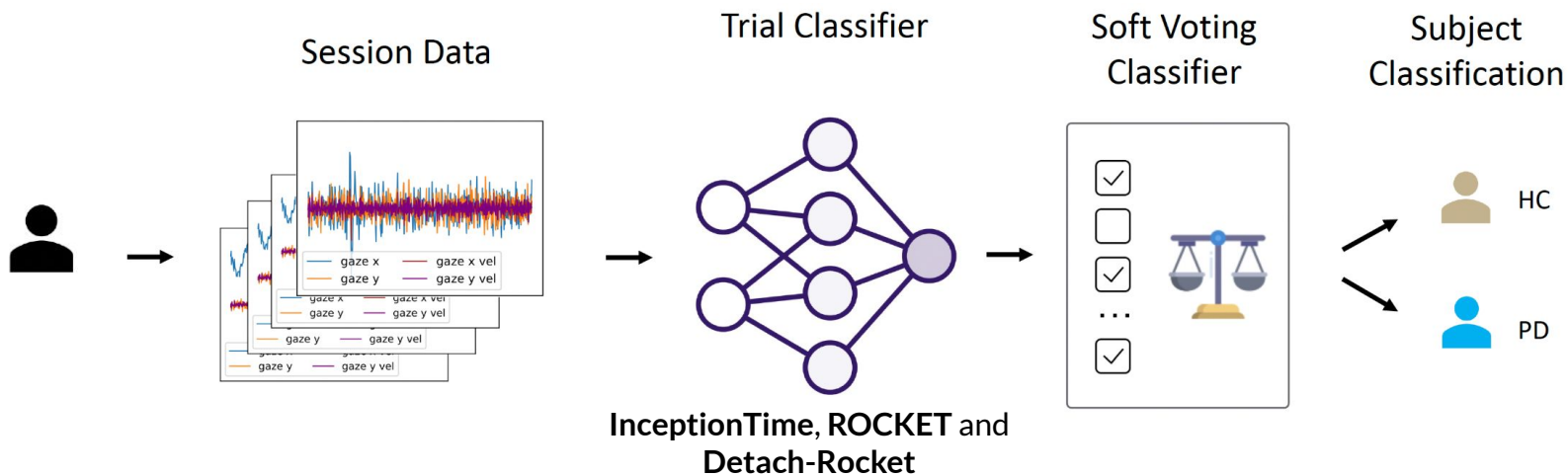
We need a proper
TSC algorithm

Dataset Splitting



Inference Pipeline

Models are trained to perform a **trial classification**. We then aggregate all trials of one subject to perform a subject classification.

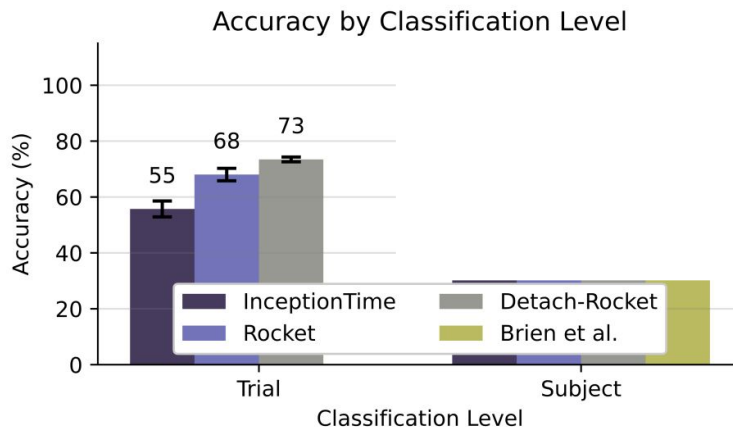


Classification Results

Model	uF1-Score	Trial
		Accuracy
InceptionTime	0.52 ± 0.02	$55.73\% \pm 2.84\%$
ROCKET	0.63 ± 0.02	$68.04\% \pm 2.23\%$
Detach-ROCKET	0.66 ± 0.02	$73.46\% \pm 0.85\%$

[Brien et al. \(2023\)](#)

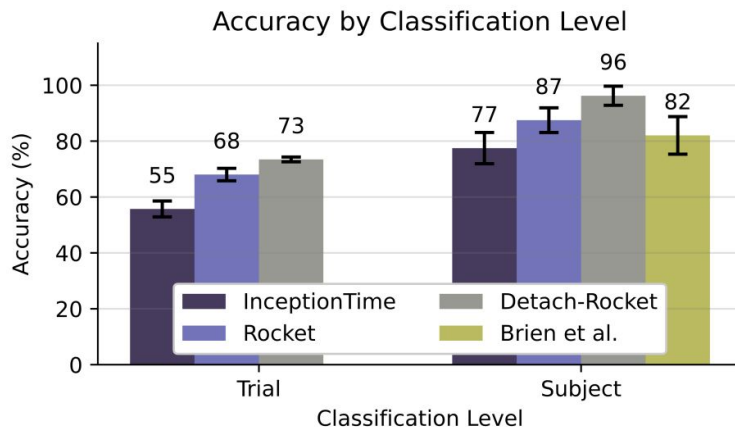
Detach-ROCKET models retained, on average, merely 7% of the original number of features.



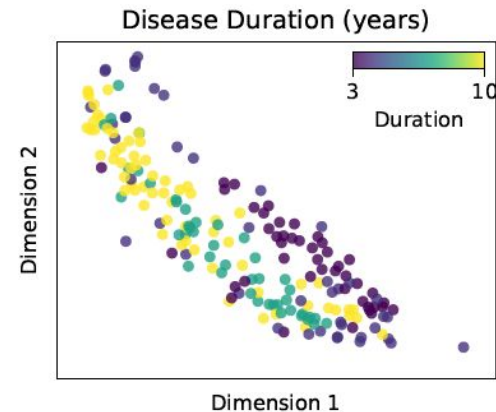
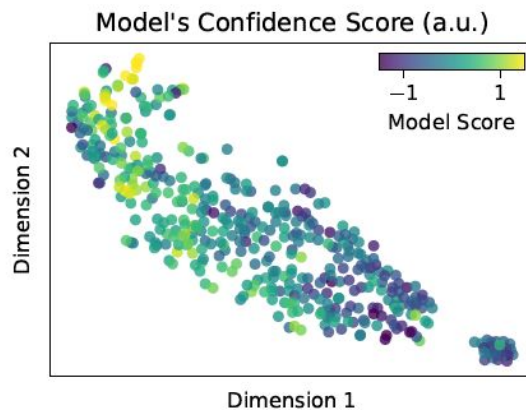
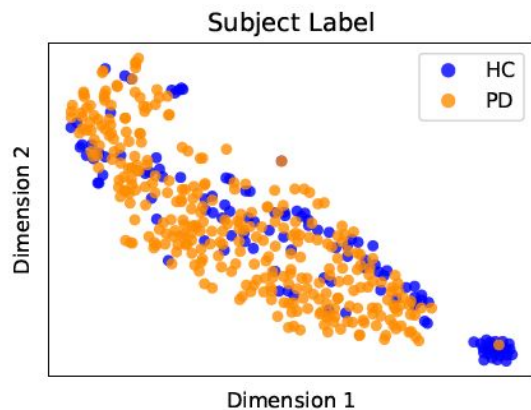
Classification Results

Model	Trial		Subject	
	uF1-Score	Accuracy	uF1-Score	Accuracy
InceptionTime	0.52 ± 0.02	$55.73\% \pm 2.84\%$	0.74 ± 0.04	$77.50\% \pm 5.59\%$
ROCKET	0.63 ± 0.02	$68.04\% \pm 2.23\%$	0.86 ± 0.04	$87.50\% \pm 4.42\%$
Detach-ROCKET	0.66 ± 0.02	$73.46\% \pm 0.85\%$	0.96 ± 0.04	$96.25\% \pm 3.42\%$
Brien et al. (2023)				$82\% \pm 6.7\%$

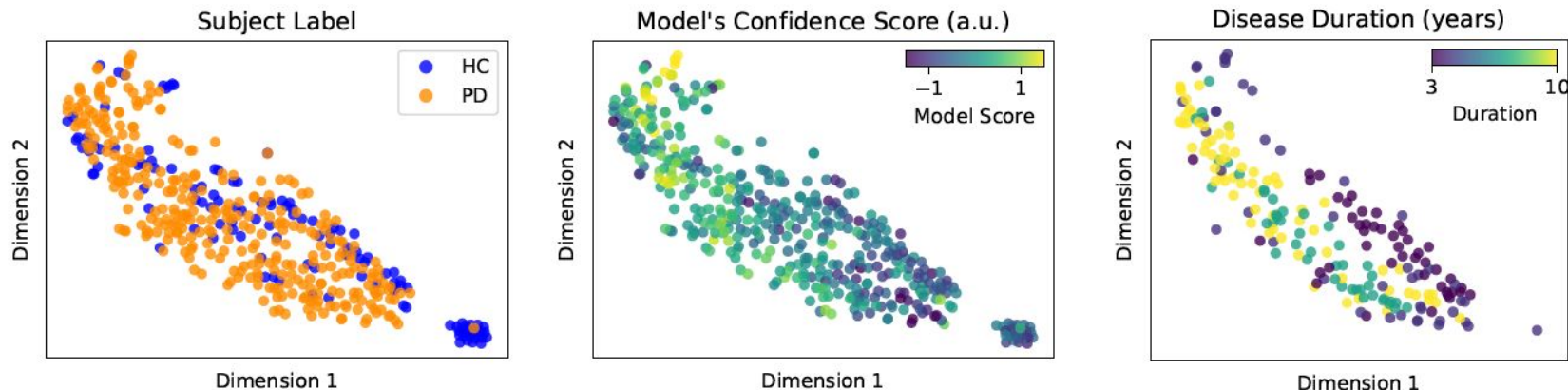
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Exploring the model



Exploring the model



Correlation of **model confidence** with metadata of patients:

With **UDRS** (severity of symptoms)
[$c=0.24$, $p=0.0007 < 0.05$]

Correlation

With **disease duration**
[$c=0.17$, $p=0.01 < 0.05$]

Correlation

With **age of patient**
[$c=-0.02$, $p=0.6 > 0.05$]

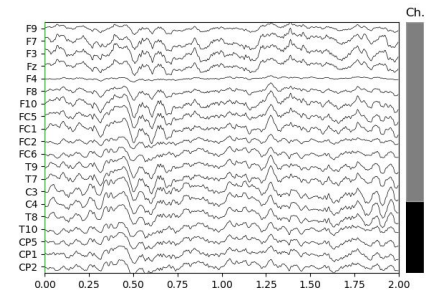
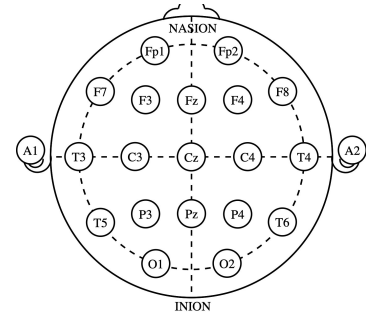
No Correlation

Brain Activity Data

Brain Activity Data

Brain activity measurements with non-invasive techniques:

- **EEG**: Measures electrical activity.
Number of channels: ~19-64.
- **MEG**: Measures magnetic activity.
Number of channels: ~306
- **fMRI**: Measures BOLD signal.
Number of channels: ~100,000 .

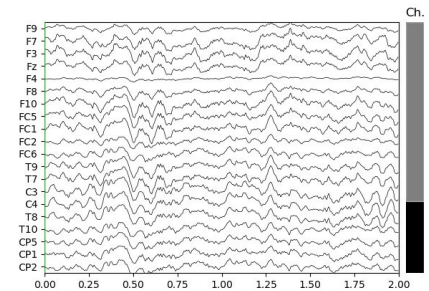
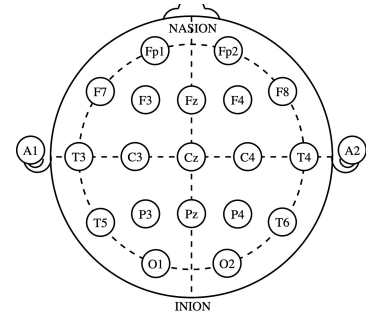


Brain Activity Data

Brain activity measurements with non-invasive techniques:

Large number
of channels (C)

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Number of channels: ~306
- **fMRI**: Measures BOLD signal.
Number of channels: ~100,000 .



ROCKET Strengths and Weaknesses



State-of-the-art performance for TSC



Fast and simple training



Less prone to overfitting (less parameters)



It produces many features (many useless)



Scales poorly with the number of channels



Difficult to interpret

We need a very large number of kernels to have good coverage.

D-Rocket Ensemble for MTSC

ARTICLE



Classification of Raw MEG/EEG Data with Detach-Rocket Ensemble: An Improved ROCKET Algorithm for Multivariate Time Series Analysis

Authors: Adrià Solana, Erik Fransén, Gonzalo Uribarri | [Authors Info & Claims](#)

[Advanced Analytics and Learning on Temporal Data: 9th ECML PKDD Workshop, AALTD 2024, Vilnius, Lithuania, September 9–13, 2024, Revised Selected Papers](#)

Pages 96 - 114 • https://doi.org/10.1007/978-3-031-77066-1_6

Published: 01 January 2025 [Publication History](#)

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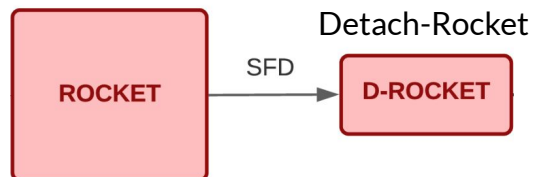
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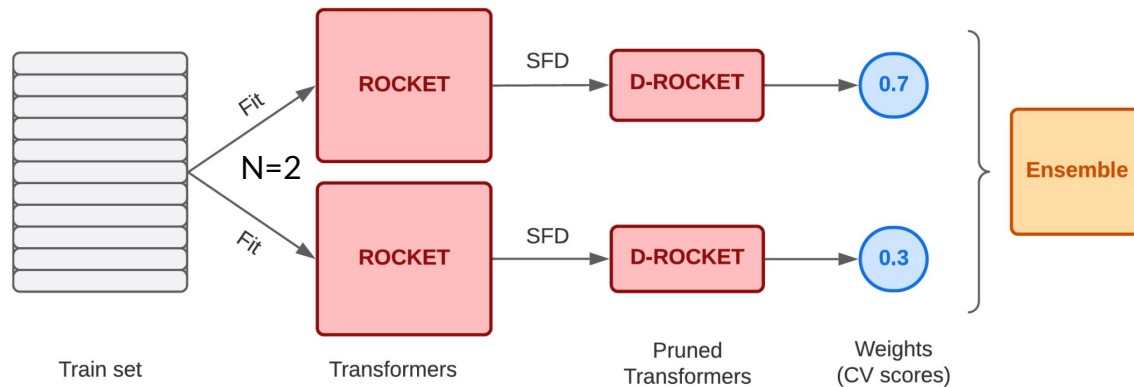
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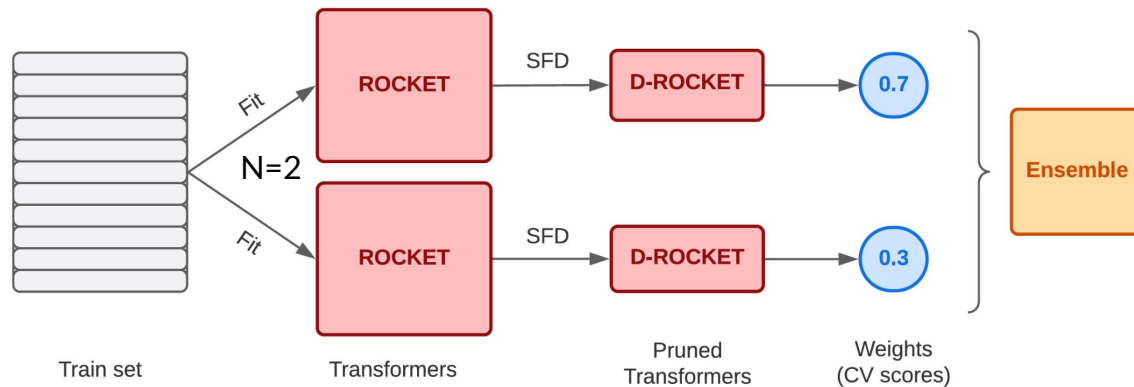
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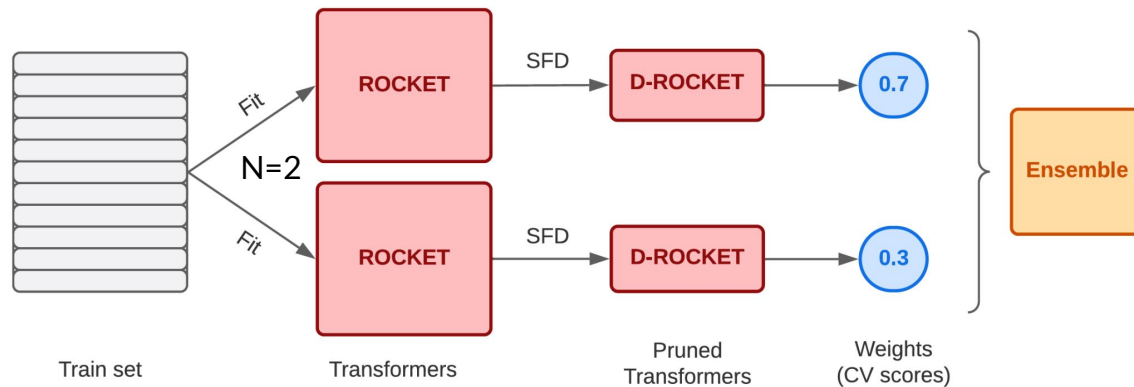


D-Rocket Ensemble for MTSC



Explores a large set of kernels.

D-Rocket Ensemble for MTSC

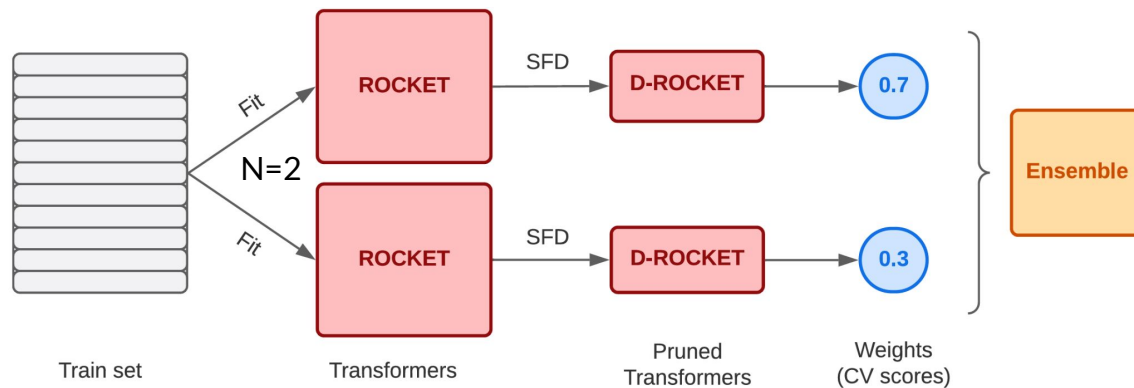


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The resulting model is small.

D-Rocket Ensemble for MTSC



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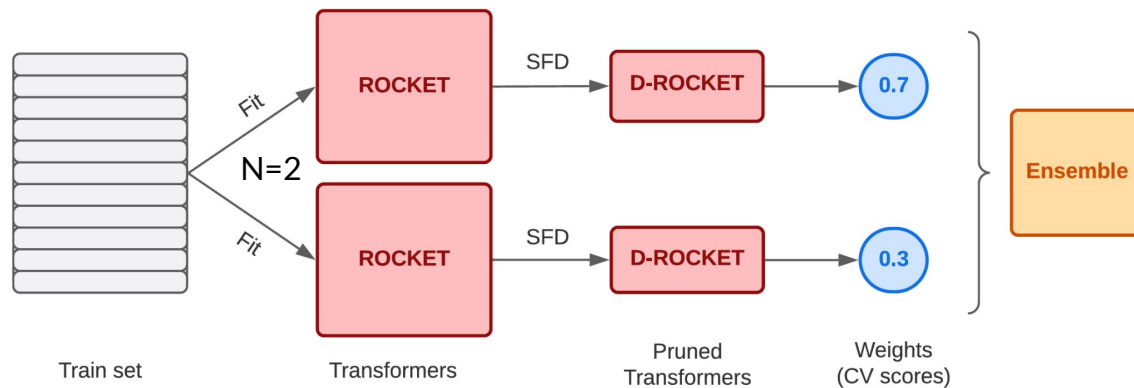


Provides channel relevance.



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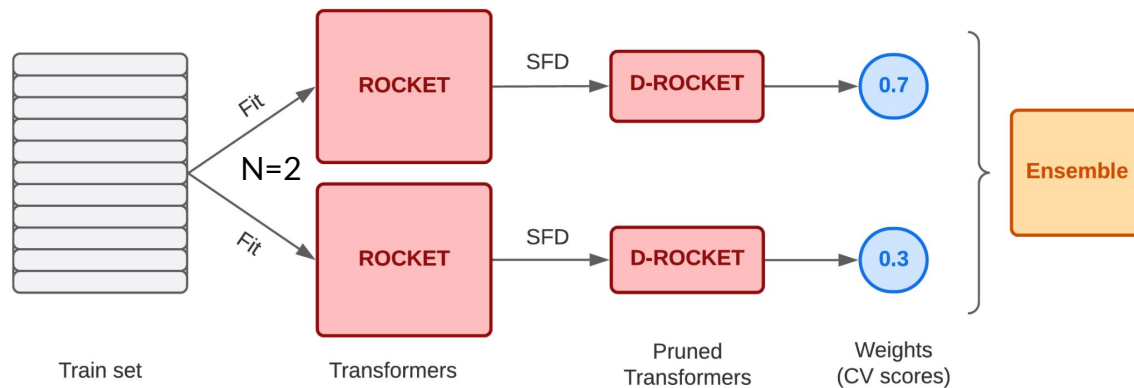


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Provides label probability! *

D-Rocket Ensemble for MTSC



Explores a large set of kernels.



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Provides label probability! *



Larger training time.

* Following the idea of Arsenal (part of HV2), Middlehurst et al. [2024]

Experiments: MEG Dataset

24 subject (16 train, 7 test) and **306 channels**. Classification task: is the subject observing a regular face or a scrambled face? *

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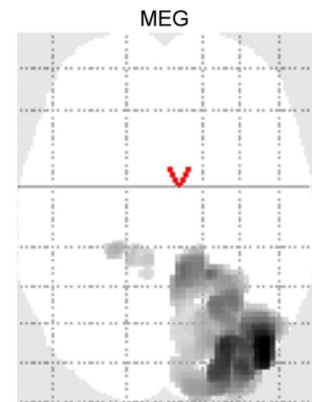
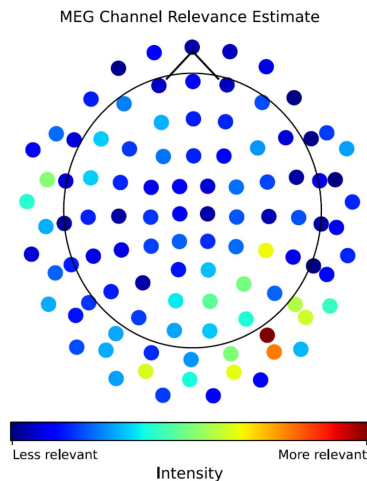
Model	Train (%)	Test (%)
MiniRocket (20k kernles)	80.2 \pm 0.2	59.7 \pm 1.5
D-MiniRocket	72.2 \pm 2.9	60.8 \pm 0.5
Arsenal	87.4 \pm 0.1	61.5 \pm 0.4
D-Rocket Ensemble	78.6 \pm 0.3	64.3\pm0.5

D-Rocket Ensemble performs better

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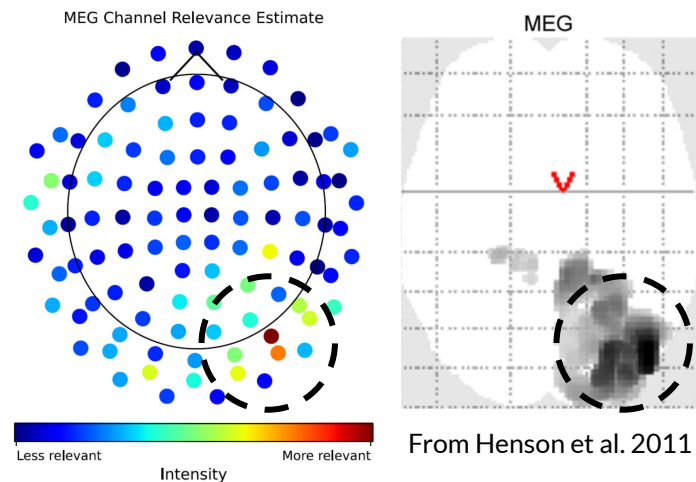
From Henson et al. 2011

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D-Rocket Ensemble performs better

We find the same relevant area

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Feature engineering	LightGBM	76.28%	76.08%	76.52%	79.67%	77.83%
	XGBoost	75.53%	76.08%	74.87%	78.55%	77.29%
	CatBoost	75.39%	75.50%	75.25%	76.68%	77.05%
	SVM+PCA	73.75%	71.51%	76.46%	78.60%	74.89%
	PCA-kNN	72.52%	70.30%	75.19%	77.41%	73.69%
	MLP *	73.69%	72.98%	74.81%	77.80%	75.31%
	DICE-net [18] *	83.28%	79.81%	87.94%	88.94%	84.12%
Raw EEG	EEGNet [15] *	41%	47.20%	37.67%	37.89%	42.04%
	EEGNetSSVEP [28] *	51.46%	56.78%	45.39%	47.65%	51.82%
	DeepConvNet [23] *	54.21%	45.43%	57.59%	48.71%	47.01%
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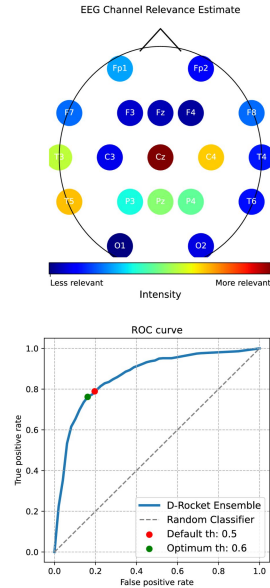
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Not designed for EEG data!

Interpretability:



Not designed for EEG data!

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Hands-on Time: Notebook 5

Detach-ROCKET

ROCKET models

This is
KEY!

Random Convolutional Kernel Transform (ROCKET)* is a transformation stage which can be applied to time-series data.

ROCKET

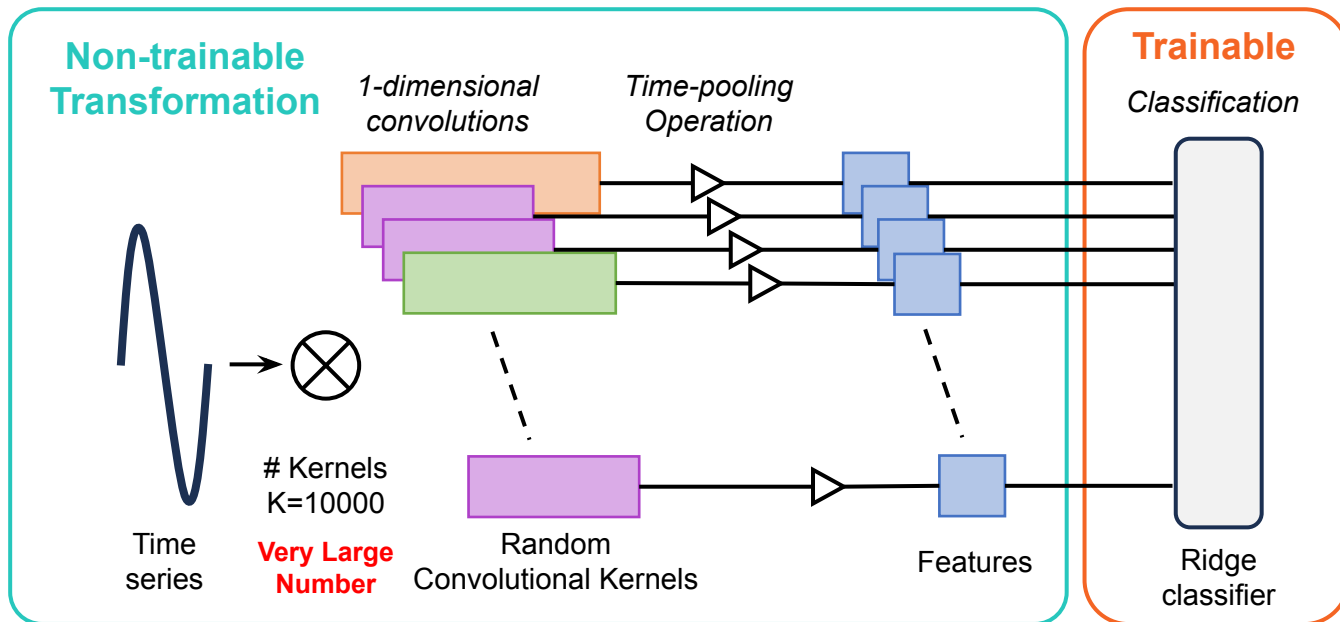
Kernels: Random
Pooling: MAX + PPV
Features: 20000

MiniRocket

Kernels: Dictionary
Pooling: PPV
Features: 10000

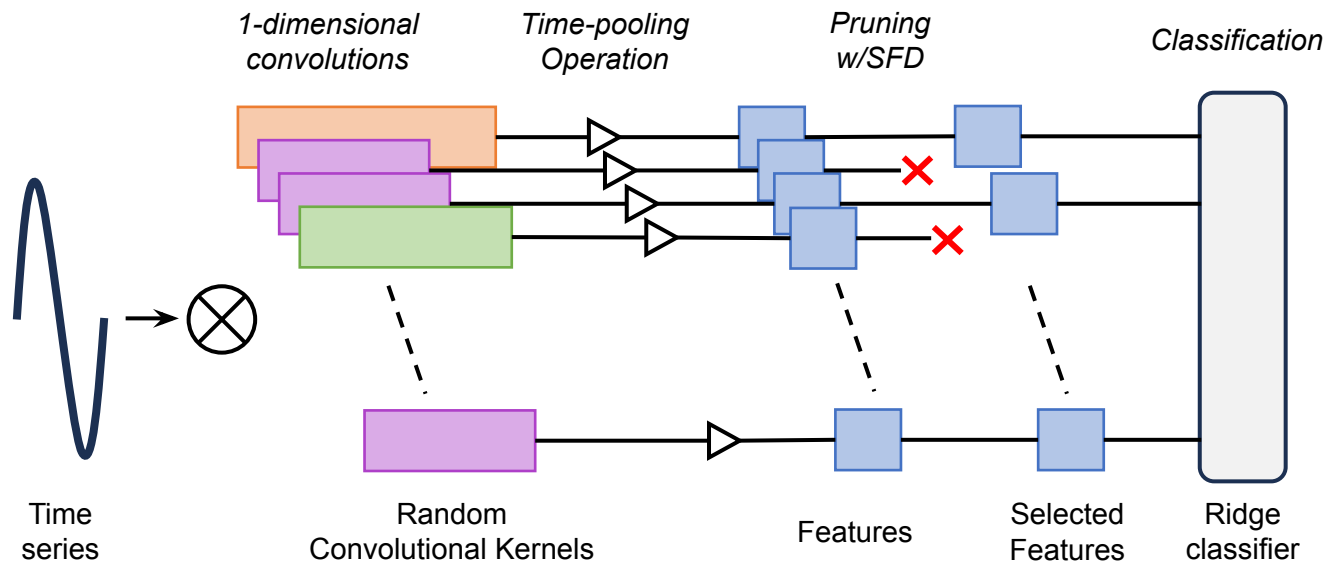
MultiRocket

Kernels: Dictionary
Pooling:
PPV+MPV+MIPV+LSPV
Features: 50000



Pruning ROCKET with SFD

We propose an algorithm to select the most relevant features called Sequential Feature Detachment (SFD)*.



* Recently published in Data Min. Knowl. Discov., Uribarri et al. [2024]