Unsupervised Masking

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Abstract

Place abstract here after paper is written.

1 Introduction

Often, supervised learning on time series is performed on a single schema. When multiple time series, each with their own schema, are needed to inform the same supervised task, the representation of this data is usually constructed via an arbitrary choice in representation. Consider multiple time series stored in relational database so that different tables contain different time series and each row contains a single event in time. We wish to produce a single schema for one table that contains events from all tables, so that we can learn supervised tasks driven by this data. There are some obvious options for making a single schema that captures multiple time series. One option is creating a single schema through joining where the rows represent event combinations. Another option is using the same schema as a join, where the rows by inserting rows from each schema. The first option is unfeasible with entities that originate in large datasets, for example, datasets having more than a billion rows. The second option is feasible and will yield less sparsity than the first option. However, it will require the user to invent a massive missing value imputation strategy. In this paper, we would like to explore two alernative methods for representing multiple time series per entity. One represeNtion is learned via an auto-encoder and another representation learned as part of a supervised learning task. We wish to compare the performance of each representation on a supervised learning task.

2 Background

Recently, REFERENCE used a supervised method for learning a joint represention of sensory data, measurements, and goals as part of their reinfocrement learning algorithm. Also recently, time series masking yielding consistently improved results over benchmarks in time series predictions and classification schemes REFERENCE, based upon a study where context learning was performed via masking prior to sequence learning in a translation task REFERENCE.

3 Model

INSERT MODEL INTRODUCTION HERE

3.1 Rolling Time Window Health Classification

INSERT INFORMATION HERE

3.2 Supervised Representation

A supervised representation is learned over an input time series X with one-hot encoded labels Y for D different datasets. The input time series is masked based upon the time between events in each

Submitted to 31st Conference on Neural Information Processing Systems (NIPS 2017). Do not distribute.

time series where the masking is learned via a feed-forward neural network. Each input time series is represented as a hidden vector hvector. The combined representation layer is formed by simply concatenating the hidden vectors together. Subsequent feed-forward layers are then used to learn combinatorial feature across the once seperated hidden hvectors. Lastly, softmax is used to fin the probability of the set time series yielding each class in Y.

3.3 Unsupervised Representation

An unsuperverised representation is learned over the input time series X for D different datasets omitting any inclusion of Y. The input layers are identical to the supervised case shown above until a single-vector representation layer is reached. The decoder following this layer attempts to reconstruct the orignal time series is attempted be decoded. This representation contains an disadvantage over the supevised representaiton in relation to containing important features for the task.

3.4 Unsupervised Masking

The final model in produced by taking the supervised representation and masking it using the unsupervised representation. The intuition here is to seperate signal from noise by masking the natural structure of the data out of the supervised represenation. This means that the mask will filter out structures in the data that are not important for the supervised task, while permitting signals that remain relevant.

3.5 Style

Papers to be submitted to NIPS 2017 must be prepared according to the instructions presented here. Papers may only be up to eight pages long, including figures. This does not include acknowledgments and cited references which are allowed on subsequent pages. Papers that exceed these limits will not be reviewed, or in any other way considered for presentation at the conference.

The margins in 2017 are the same as since 2007, which allow for $\sim 15\%$ more words in the paper compared to earlier years.

Authors are required to use the NIPS LaTeX style files obtainable at the NIPS website as indicated below. Please make sure you use the current files and not previous versions. Tweaking the style files may be grounds for rejection.

3.6 Retrieval of style files

The style files for NIPS and other conference information are available on the World Wide Web at

`http://www.nips.cc/`

The file `nips_2017.pdf` contains these instructions and illustrates the various formatting requirements your NIPS paper must satisfy.

The only supported style file for NIPS 2017 is `nips_2017.sty`, rewritten for LaTeX 2_ε. **Previous style files for LaTeX 2.09, Microsoft Word, and RTF are no longer supported!**

The new LaTeX style file contains two optional arguments: `final`, which creates a camera-ready copy, and `nonatbib`, which will not load the `natbib` package for you in case of package clash.

At submission time, please omit the `final` option. This will anonymize your submission and add line numbers to aid review. Please do *not* refer to these line numbers in your paper as they will be removed during generation of camera-ready copies.

The file `nips_2017.tex` may be used as a "shell" for writing your paper. All you have to do is replace the author, title, abstract, and text of the paper with your own.

The formatting instructions contained in these style files are summarized in Sections 4, 5, and 6 below.

4 General formatting instructions

The text must be confined within a rectangle 5.5 inches (33 picas) wide and 9 inches (54 picas) long. The left margin is 1.5 inch (9 picas). Use 10 point type with a vertical spacing (leading) of 11 points. Times New Roman is the preferred typeface throughout, and will be selected for you by default. Paragraphs are separated by ½ line space (5.5 points), with no indentation.

The paper title should be 17 point, initial caps/lower case, bold, centered between two horizontal rules. The top rule should be 4 points thick and the bottom rule should be 1 point thick. Allow ¼ inch space above and below the title to rules. All pages should start at 1 inch (6 picas) from the top of the page.

For the final version, authors' names are set in boldface, and each name is centered above the corresponding address. The lead author's name is to be listed first (left-most), and the co-authors' names (if different address) are set to follow. If there is only one co-author, list both author and co-author side by side.

Please pay special attention to the instructions in Section 6 regarding figures, tables, acknowledgments, and references.

5 Headings: first level

All headings should be lower case (except for first word and proper nouns), flush left, and bold.

First-level headings should be in 12-point type.

5.1 Headings: second level

Second-level headings should be in 10-point type.

5.1.1 Headings: third level

Third-level headings should be in 10-point type.

Paragraphs There is also a `\paragraph` command available, which sets the heading in bold, flush left, and inline with the text, with the heading followed by 1 em of space.

6 Citations, figures, tables, references

These instructions apply to everyone.

6.1 Citations within the text

The `natbib` package will be loaded for you by default. Citations may be author/year or numeric, as long as you maintain internal consistency. As to the format of the references themselves, any style is acceptable as long as it is used consistently.

The documentation for `natbib` may be found at

`http://mirrors.ctan.org/macros/latex/contrib/natbib/natnotes.pdf`

Of note is the command `\citet`, which produces citations appropriate for use in inline text. For example,

```
\citet{hasselmo} investigated\dots
```

produces

Hasselmo, et al. (1995) investigated…

If you wish to load the `natbib` package with options, you may add the following before loading the `nips_2017` package:

```
\PassOptionsToPackage{options}{natbib}
```

If `natbib` clashes with another package you load, you can add the optional argument `nonatbib` when loading the style file:

```
\usepackage[nonatbib]{nips_2017}
```

As submission is double blind, refer to your own published work in the third person. That is, use "In the previous work of Jones et al. [4]," not "In our previous work [4]." If you cite your other papers that are not widely available (e.g., a journal paper under review), use anonymous author names in the citation, e.g., an author of the form "A. Anonymous."

6.2 Footnotes

Footnotes should be used sparingly. If you do require a footnote, indicate footnotes with a number[1] in the text. Place the footnotes at the bottom of the page on which they appear. Precede the footnote with a horizontal rule of 2 inches (12 picas).

Note that footnotes are properly typeset *after* punctuation marks.[2]

6.3 Figures

All artwork must be neat, clean, and legible. Lines should be dark enough for purposes of reproduction. The figure number and caption always appear after the figure. Place one line space before the figure caption and one line space after the figure. The figure caption should be lower case (except for first word and proper nouns); figures are numbered consecutively.

You may use color figures. However, it is best for the figure captions and the paper body to be legible if the paper is printed in either black/white or in color.

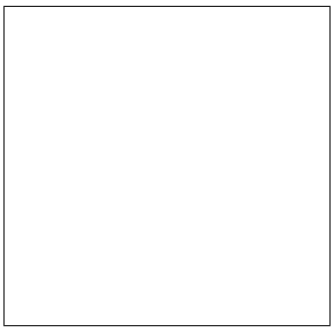

Figure 1: Sample figure caption.

6.4 Tables

All tables must be centered, neat, clean and legible. The table number and title always appear before the table. See Table 1.

Place one line space before the table title, one line space after the table title, and one line space after the table. The table title must be lower case (except for first word and proper nouns); tables are numbered consecutively.

Note that publication-quality tables *do not contain vertical rules.* We strongly suggest the use of the `booktabs` package, which allows for typesetting high-quality, professional tables:

`https://www.ctan.org/pkg/booktabs`

This package was used to typeset Table 1.

[1] Sample of the first footnote.

[2] As in this example.

Table 1: Sample table title

	Part	
Name	Description	Size (μm)
Dendrite	Input terminal	$\sim$100
Axon	Output terminal	$\sim$10
Soma	Cell body	up to 10^6

7 Final instructions

Do not change any aspects of the formatting parameters in the style files. In particular, do not modify the width or length of the rectangle the text should fit into, and do not change font sizes (except perhaps in the **References** section; see below). Please note that pages should be numbered.

8 Preparing PDF files

Please prepare submission files with paper size "US Letter," and not, for example, "A4."

Fonts were the main cause of problems in the past years. Your PDF file must only contain Type 1 or Embedded TrueType fonts. Here are a few instructions to achieve this.

- You should directly generate PDF files using `pdflatex`.
- You can check which fonts a PDF files uses. In Acrobat Reader, select the menu Files>Document Properties>Fonts and select Show All Fonts. You can also use the program `pdffonts` which comes with `xpdf` and is available out-of-the-box on most Linux machines.
- The IEEE has recommendations for generating PDF files whose fonts are also acceptable for NIPS. Please see `http://www.emfield.org/icuwb2010/downloads/IEEE-PDF-SpecV32.pdf`
- `xfig` "patterned" shapes are implemented with bitmap fonts. Use "solid" shapes instead.
- The `\bbold` package almost always uses bitmap fonts. You should use the equivalent AMS Fonts:

  ```
  \usepackage{amsfonts}
  ```

  followed by, e.g., `\mathbb{R}`, `\mathbb{N}`, or `\mathbb{C}` for $\mathbb{R}$, $\mathbb{N}$ or $\mathbb{C}$. You can also use the following workaround for reals, natural and complex:

  ```
  \newcommand{\RR}{I\!\!R} %real numbers
  \newcommand{\Nat}{I\!\!N} %natural numbers
  \newcommand{\CC}{I\!\!\!\!C} %complex numbers
  ```

  Note that `amsfonts` is automatically loaded by the `amssymb` package.

If your file contains type 3 fonts or non embedded TrueType fonts, we will ask you to fix it.

8.1 Margins in LaTeX

Most of the margin problems come from figures positioned by hand using `\special` or other commands. We suggest using the command `\includegraphics` from the `graphicx` package. Always specify the figure width as a multiple of the line width as in the example below:

```
\usepackage[pdftex]{graphicx} ...
\includegraphics[width=0.8\linewidth]{myfile.pdf}
```

See Section 4.4 in the graphics bundle documentation (`http://mirrors.ctan.org/macros/latex/required/graphics/grfguide.pdf`)

A number of width problems arise when LaTeX cannot properly hyphenate a line. Please give LaTeX hyphenation hints using the `\-` command when necessary.

Acknowledgments

Omitted until final paper

References

References follow the acknowledgments. Use unnumbered first-level heading for the references. Any choice of citation style is acceptable as long as you are consistent. It is permissible to reduce the font size to `small` (9 point) when listing the references. **Remember that you can go over 8 pages as long as the subsequent ones contain *only* cited references.**

[1] Alexander, J.A. & Mozer, M.C. (1995) Template-based algorithms for connectionist rule extraction. In G. Tesauro, D.S. Touretzky and T.K. Leen (eds.), *Advances in Neural Information Processing Systems 7*, pp. 609–616. Cambridge, MA: MIT Press.

[2] Bower, J.M. & Beeman, D. (1995) *The Book of GENESIS: Exploring Realistic Neural Models with the GEneral NEural SImulation System.* New York: TELOS/Springer–Verlag.

[3] Hasselmo, M.E., Schnell, E. & Barkai, E. (1995) Dynamics of learning and recall at excitatory recurrent synapses and cholinergic modulation in rat hippocampal region CA3. *Journal of Neuroscience* **15**(7):5249-5262.