# Michael Chin-Chia Yeh

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#### PROFESSIONAL EXPERIENCE

2018/09 -Visa Research Staff Research Scientist Palo Alto, California

• Time Series Data Mining

The time series generated from the transaction database can provide critical insights for payment processing companies. To utilize such information effectively, I have developed machine learning models for time series data under various contexts for transactional time series. The following topics are studied for this project: matrix profile, deep learning, time series forecasting, time series classification/regression, multi-future prediction, multi-model learning (i.e., time series data with graph data), online learning, and anomaly detection.

• Embeddings and Representation Learning

Representation learning is a fundamental building block for analyzing entities in a database. I have conducted researches in three directions for this topic to analyze Visa's data: 1) static embedding learning framework, 2) removing or alleviating the impact of an undesirable feature in the embedding, and 3) scalable and end-to-end embedding learning with downstream models. With the outcomes of these studies, embeddings for entities like merchants, merchant categories, and countries have been learned and adopted for various analytic tasks.

I published 40 peer-reviewed papers and 14 patents at Visa as of 11/3/2023.

Supervisor: Wei Zhang

Research Assistant

# University of California, Riverside (UCR)

3 Years

Riverside, California

• All Pairs Similarity Search for Time Series Subsequences (Matrix Profile)

The all-pairs-similarity-search (or similarity join) problem has been extensively studied for text and a handful of other data types. However, there has been little progress on similarity joins for time series subsequences. The goal of the project is to develop an efficient/scalable algorithm solving the similarity join problem for time series data and show the utility of such algorithm when it's treated as a primitive operation for time series. The application of time series join includes visualization, motif/discord mining, clustering, etc.

I published 19 peer-reviewed papers at UCR.

Supervisor: Prof. Eamonn Keogh

#### Research Center for IT Innovation (CITI), Academia Sinica

2 Years

Research Assistant

Taipei, Taiwan

• Audio Word Representation of Audio Signals

Audio word (AW) representation symbolizes any local audio event as a codeword within a pre-constructed dictionary. Over the course of the project, I have conducted a systematic evaluation with various AW extracting configurations on audio classification/auto-tagging systems. Based on the result of the systematic evaluation, I have proposed a framework that aims to standardize the modularization of the AW representation extraction. I have also examined the possibility of incorporating various ideas (e.g., multi-scale feature learning, bagging) into the AW extraction process to learn better AW representation.

I published 8 peer-reviewed papers at CITI.

Supervisor: Dr. Yi-Hsuan Yang

#### HONORS, AWARDS, AND SERVICE

- Honorable mention for 2019 SIGKDD doctoral dissertation award.
- First place in AALTD' 16 time-series classification challenge
- Travel Award: SDM 2018, KDD 2017, ICDM 2016.
- Program Committee: KDD 2019-2022, MiLeTS 2020-2022, AAAI 2021, ECML-PKDD (ADS) 2020.

#### **EDUCATION**

University of California, Riverside (UCR)

Ph.D. in Computer Science

University of California, Los Angeles (UCLA)

M.S. in Mechanical Engineering, Systems and Control

Virginia Polytechnic Institute and State University (Virginia Tech)

B.S. in Mechanical Engineering

#### **PUBLICATION**

- Chin-Chia Michael Yeh, Xin Dai, Huiyuan Chen, Yan Zheng, Yujie Fan, Audrey Der, Vivian Lai, Zhongfang Zhuang, Junpeng Wang, Liang Wang, and Wei Zhang, "Toward a Foundation Model for Time Series Data," ACM International Conference on Information and Knowledge Management (CIKM), 2023.
- Chin-Chia Michael Yeh, Huiyuan Chen, Xin Dai, Yan Zheng, Junpeng Wang, Vivian Lai, Yujie Fan, Audrey Der, Zhongfang Zhuang, Liang Wang, Wei Zhang, and Jeff M. Phillips, "An Efficient Content-based Time Series Retrieval System," ACM International Conference on Information and Knowledge Management (CIKM), 2023.
- Yujie Fan, Chin-Chia Michael Yeh, Huiyuan Chen, Yan Zheng, Liang Wang, Junpeng Wang, Xin Dai, Zhongfang Zhuang, and Wei Zhang, "Spatial-Temporal Graph Boosting Networks: Enhancing Spatial-Temporal Graph Neural Networks via Gradient Boosting," ACM International Conference on Information and Knowledge Management (CIKM), 2023.
- Dongyu Zhang, Liang Wang, Xin Dai, Shubham Jain, Junpeng Wang, Yujie Fan, Chin-Chia Michael Yeh, Yan Zheng, Zhongfang Zhuang, and Wei Zhang, "FATA-Trans: Field And Time-Aware Transformer for Sequential Tabular Data," ACM International Conference on Information and Knowledge Management (CIKM), 2023.
- Chin-Chia Michael Yeh, Yan Zheng, Menghai Pan, Huiyuan Chen, Zhongfang Zhuang, Junpeng Wang, Liang Wang, Wei Zhang, Jeff M. Phillips, and Eamonn Keogh, "Sketching Multidimensional Time Series for Fast Discord Mining," *IEEE International Conference on Big Data* (BigData), 2023.
- Chin-Chia Michael Yeh, Huiyuan Chen, Yujie Fan, Xin Dai, Yan Zheng, Vivian Lai, Junpeng Wang, Zhongfang Zhuang, Liang Wang, Wei Zhang, and Eamonn Keogh, "Ego-Network Transformer for Subsequence Classification in Time Series Data," *IEEE International Conference on Big Data* (BigData), 2023.
- Chin-Chia Michael Yeh, Huiyuan Chen, Xin Dai, Yan Zheng, Yujie Fan, Vivian Lai, Junpeng Wang, Audrey Der, Zhongfang Zhuang, Liang Wang, and Wei Zhang, "Temporal Treasure Hunt: Content-based Time Series Retrieval System for Discovering Insights," *IEEE International Conference on Big Data* (BigData), 2023.
- Audrey Der, Chin-Chia Michael Yeh, Yan Zheng, Junpeng Wang, Huiyuan Chen, Zhongfang Zhuang, Liang Wang, Wei Zhang, and Eamonn Keogh "Time Series Synthesis Using the Matrix Profile for Anonymization," *IEEE International Conference on Big Data* (BigData), 2023.
- Chin-Chia Michael Yeh, Xin Dai, Yan Zheng, Junpeng Wang, Huiyuan Chen, Yujie Fan, Audrey Der, Zhongfang Zhuang, Liang Wang, and Wei Zhang, "Multitask Learning for Time Series Data with 2D Convolution," *IEEE International Conference on Machine Learning and Applications* (ICMLA), 2023.

- Yujie Fan, Chin-Chia Michael Yeh, Huiyuan Chen, Liang Wang, Zhongfang Zhuang, Junpeng Wang, Xin Dai, Yan Zheng, and Wei Zhang, "Spatial-Temporal Graph Sandwich Transformer for Traffic Flow Forecasting," Joint European Conference on Machine Learning and Knowledge Discovery in Databases (ECML-PKDD), 2023.
- Huiyuan Chen, **Chin-Chia Michael Yeh**, Yujie Fan, Yan Zheng, Junpeng Wang, Vivian Lai, Mahashweta Das, and Hao Yang, "Sharpness-Aware Graph Collaborative Filtering," *International ACM SIGIR Conference on Research and Development in Information Retrieval* (SIGIR), 2023.
- Yan Zheng, Junpeng Wang, **Chin-Chia Michael Yeh**, Yujie Fan, Huiyuan Chen, Liang Wang, and Wei Zhang. "EmbeddingTree: Hierarchical Exploration of Entity Features in Embedding," *IEEE Pacific Visualization Symposium* (PacificVis), 2023.
- Yiran Li, Junpeng Wang, Xin Dai, Liang Wang, **Chin-Chia Michael Yeh**, Yan Zheng, Wei Zhang, and Kwan-Liu Ma, "How Does Attention Work in Vision Transformers? A Visual Analytics Attempt," *IEEE Transactions on Visualization and Computer Graphics* (TVCG), 2023.
- Vivian Lai, Huiyuan Chen, **Chin-Chia Michael Yeh**, Minghua Xu, Yiwei Cai, and Hao Yang, "Enhancing Transformers without Self-supervised Learning: A Loss Landscape Perspective in Sequential Recommendation," *ACM Conference on Recommender Systems* (RecSys), 2023.
- Huiyuan Chen, Xiaoting Li, Vivian Lai, **Chin-Chia Michael Yeh**, Yujie Fan, Yan Zheng, Mahashweta Das, and Hao Yang, "Adversarial Collaborative Filtering for Free," *ACM Conference on Recommender Systems* (RecSys), 2023.
- Huiyuan Chen, Kaixiong Zhou, Kwei Herng Lai, Chin-Chia Michael Yeh, Yan Zheng, Xia Hu, and Hao Yang, "Hessian-aware Quantized Node Embeddings for Recommendation," ACM Conference on Recommender Systems (RecSys), 2023.
- Chin-Chia Michael Yeh, Mengting Gu, Yan Zheng, Huiyuan Chen, Javid Ebrahimi, Zhongfang Zhuang, Junpeng Wang, Liang Wang, and Wei Zhang, "Embedding Compression with Hashing for Efficient Representation Learning in Large-Scale Graph," ACM SIGKDD International Conference on Knowledge Discovery and Data Mining (KDD), 2022.
- Chin-Chia Michael Yeh, Yan Zheng, Junpeng Wang, Huiyuan Chen, Zhongfang Zhuang, Wei Zhang, and Eamonn Keogh, "Error-bounded Approximate Time Series Joins using Compact Dictionary Representations of Time Series," SIAM International Conference on Data Mining (SDM), 2022.
- Huiyuan Chen, **Chin-Chia Michael Yeh**, Fei Wang, and Hao Yang, "Graph Neural Transport Networks with Non-local Attentions for Recommender Systems," *ACM Web Conference* (WWW), 2022.
- Prince Osei Aboagye, Yan Zheng, Jack Shunn, Chin-Chia Michael Yeh, Junpeng Wang, Zhongfang Zhuang, Huiyuan Chen, Liang Wang, Wei Zhang, and Jeff Phillips, "Interpretable Debiasing of Vectorized Language Representations with Iterative Orthogonalization," International Conference on Learning Representations (ICLR), 2022.
- Archit Rathore, Sunipa Dev, Jeff M. Phillips, Vivek Srikumar, Yan Zheng, **Chin-Chia Michael Yeh**, Junpeng Wang, Wei Zhang, and Bei Wang, "VERB: Visualizing and Interpreting Bias Mitigation Techniques Geometrically for Word Representations," *ACM Transactions on Interactive Intelligent Systems* (TiiS), 2022.
- Audrey Der, Chin-Chia Michael Yeh, Renjie Wu, Junpeng Wang, Yan Zheng, Zhongfang Zhuang, Liang Wang, Wei Zhang, and Eamonn Keogh, "Matrix Profile XXVII: A Novel Distance Measure for Comparing Long Time Series," *IEEE International Conference on Knowledge Graph* (ICKG), 2022.
- Jiarui Sun, Mengting Gu, **Chin-Chia Michael Yeh**, Yujie Fan, Girish Chowdhary, and Wei Zhang, "Dynamic Graph Node Classification via Time Augmentation," *IEEE International Conference on Big Data* (BigData), 2022.
- Prince O Aboagye, Yan Zheng, **Chin-Chia Michael Yeh**, Junpeng Wang, Zhongfang Zhuang, Huiyuan Chen, Liang Wang, Wei Zhang, and Jeff Phillips, "Quantized Wasserstein Procrustes Alignment of Word Em-

- bedding Spaces," Biennial Conference of the Association for Machine Translation in the Americas (AMTA), 2022.
- Huiyuan Chen, Yusan Lin, Menghai Pan, Lan Wang, **Chin-Chia Michael Yeh**, Xiaoting Li, Yan Zheng, Fei Wang, and Hao Yang, "Denoising Self-attentive Sequential Recommendation," *ACM Conference on Recommender Systems* (RecSys), 2022.
- Huiyuan Chen, Xiaoting Li, Kaixiong Zhou, Xia Hu, Chin-Chia Michael Yeh, Yan Zheng, and Hao Yang,
  "TinyKG: Memory-Efficient Training Framework for Knowledge Graph Neural Recommender Systems," ACM Conference on Recommender Systems (RecSys), 2022.
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- Chin-Chia Michael Yeh, Zhongfang Zhuang, Yan Zheng, Liang Wang, Junpeng Wang, and Wei Zhang, "Merchant Category Identification Using Credit Card Transactions," *IEEE International Conference on Big Data* (BigData), 2020.
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- Yan Zhu, Chin-Chia Michael Yeh, Zachary Zimmerman, and Eamonn Keogh, "Matrix Profile XVII: Indexing the Matrix Profile to Allow Arbitrary Range Queries," *IEEE International Conference on Data Engineering* (ICDE), 2020.
- Yan Zhu, Shaghayegh Gharghabi, Diego Furtado Silva, Hoang Anh Dau, Chin-Chia Michael Yeh, Nader Shakibay Senobari, Abdulaziz Almaslukh, Kaveh Kamgar, Zachary Zimmerman, Gareth Funning, Abdullah Mueen, and Eamonn Keogh, "The Swiss Army Knife of Time Series Data Mining: Ten Useful Things You Can Do with the Matrix Profile and ten Lines of Code," Data Mining and Knowledge Discovery (DMKD), 2020.
- Zhongfang Zhuang, Chin-Chia Michael Yeh, Liang Wang, Wei Zhang, and Junpeng Wang, "Multi-stream RNN for Merchant Transaction Prediction," ACM SIGKDD International Conference on Knowledge Discovery and Data Mining Workshop on Machine Learning in Finance (MLF), 2020.
- Chin-Chia Michael Yeh, Yan Zhu, Hoang Anh Dau, Amirali Darvishzadeh, Mikhail Noskov, and Eamonn Keogh, "Online Amnestic DTW to allow Real-Time Golden Batch Monitoring," ACM SIGKDD International Conference on Knowledge Discovery and Data Mining (KDD), 2019.
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- Chin-Chia Michael Yeh, "Towards a Near Universal Time Series Data Mining Tool: Introducing the Matrix Profile," University of California, Riverside, 2018.
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- Nader S. Senobari, Gareth J. Funning, Eamonn Keogh, Yan Zhu, **Chin-Chia Michael Yeh**, Zachary Zimmerman, and Abdullah Mueen, "Super-Efficient Cross-Correlation (SEC-C): A Fast Matched Filtering Code Suitable for Desktop Computers," *Seismological Research Letters*, 2018.
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- Yan Zhu, Zachary Zimmerman, Nader S. Senobari, Chin-Chia Michael Yeh, Gareth Funning, Abdullah Mueen, Philip Brisk, and Eamonn Keogh, "Exploiting a Novel Algorithm and GPUs to Break the Ten Quadrillion Pairwise Comparisons Barrier for Time Series Motifs and Joins," Knowledge and Information Systems (KIS), 2018.
- Chin-Chia Michael Yeh, Yan Zhu, Liudmila Ulanova, Nurjahan Begum, Yifei Ding, Hoang Anh Dau, Zachary Zimmerman, Diego F. Silva, Abdullah Mueen, and Eamonn Keogh, "Time Series Joins, Motifs, Discords and Shapelets: a Unifying View that Exploits the Matrix Profile," Data Mining and Knowledge Discovery (DMKD), 2018.
- Shaghayegh Gharghabi, Yifei Ding, **Chin-Chia Michael Yeh**, Kaveh Kamgar, Liudmila Ulanova, and Eamonn Keogh, "Matrix Profile VIII: Domain Agnostic Online Semantic Segmentation at Superhuman Performance Levels," *IEEE International Conference on Data Mining* (ICDM), 2017.
- Chin-Chia Michael Yeh, Nickolas Kavantzas, and Eamonn Keogh, "Matrix Profile VI: Meaningful Multi-dimensional Motif Discovery," *IEEE International Conference on Data Mining* (ICDM), 2017.
- Chin-Chia Michael Yeh, Nickolas Kavantzas, and Eamonn Keogh, "Matrix Profile IV: Using Weakly Labeled Time Series to Predict Outcomes," *Proceedings of the VLDB Endowment* (VLDB), 2017.

- Chin-Chia Michael Yeh, Helga Van Herle, and Eamonn Keogh, "Matrix Profile III: The Matrix Profile Allows Visualization of Salient Subsequences in Massive Time Series," *IEEE International Conference on Data Mining* (ICDM), 2016.
- Yan Zhu, Zachary Zimmerman, Nader S. Senobari, Chin-Chia Michael Yeh, Gareth Funning, Abdullah Mueen, Philip Brisk, and Eamonn Keogh, "Matrix Profile II: Exploiting a Novel Algorithm and GPUs to Break the One Hundred Million Barrier for Time Series Motifs and Joins," IEEE International Conference on Data Mining (ICDM), 2016.
- Chin-Chia Michael Yeh, Yan Zhu, Liudmila Ulanova, Nurjahan Begum, Yifei Ding, Hoang Anh Dau, Diego F. Silva, Abdullah Mueen, and Eamonn Keogh, "Matrix Profile I: All Pairs Similarity Joins for Time Series: A Unifying View that Includes Motifs, Discords and Shapelets," IEEE International Conference on Data Mining (ICDM), 2016.
- Diego F. Silva, **Chin-Chia Michael Yeh**, Gustavo E. A. P. A. Batista, Eamonn Keogh, "SiMPle: Assessing Music Similarity Using Subsequences Joins," *International Society for Music Information Retrieval Conference* (ISMIR), 2016.
- Diego F. Silva, **Chin-Chia Michael Yeh**, Yan Zhu, Gustavo E. A. P. A. Batista, Eamonn Keogh, "Fast Similarity Matrix Profile for Music Analysis and Exploration," *IEEE Transactions Multimedia* (TMM), 2015.
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- Chin-Chia Michael Yeh, Ping-Keng Jao, and Yi-Hsuan Yang. "AWtoolbox: Characterizing Audio Information Using Audio Words," ACM International Conference Multimedia (MM), 2014.
- Chin-Chia Michael Yeh, Ju-Chiang Wang, Yi-Hsuan Yang, and Hsin-Min Wang, "Improving Music Autotagging by Intra-song Instance Bagging," *IEEE International Conference on Acoustics, Speech and Signal Processing* (ICASSP), 2014.
- Ping-Keng Jao, Chin-Chia Michael Yeh, and Yi-Hsuan Yang, "Modified LASSO Screening for Audio Word-based Music Classification Using Large-scale Dictionary," *IEEE International Conference on Acoustics*, Speech and Signal Processing (ICASSP), 2014.
- Chin-Chia Michael Yeh and Yi-Hsuan Yang, "Towards a More Efficient Sparse Coding Based Audio-word Feature Extraction System," Asia Pacific Signal and Information Processing Association Annual Summit and Conference (APSIPA ASC), 2013.
- Chin-Chia Michael Yeh, Li Su, and Yi-Hsuan Yang, "Dual-layer Bag-of-frames Model for Music Genre Classification," *IEEE International Conference on Acoustics, Speech and Signal Processing* (ICASSP), 2013.
- Jen-Yu Liu, **Chin-Chia Michael Yeh**, Yuan-Ching Teng, and Yi-Hsuan Yang, "Bilingual Analysis of Song Lyrics and Audio Words," *ACM International Conference Multimedia* (MM), 2012.
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## **PATENT**

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- Junpeng Wang, Liang Wang, Yan Zheng, **Michael Yeh**, Shubham Jain, Wei Zhang, Zhongfang Zhuang, and Hao Yang, "System, Method, and Computer Program Product to Compare Machine Learning Models," WO Patent App. PCT/IB2022/052974.
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- Michael Yeh, Liang Gou, Wei Zhang, Dhruv Gelda, Zhongfang Zhuang, Yan Zheng, "System, Method, and Computer Program Product for Analyzing a Relational Database Using Embedding Learning," US Patent App. 17/066,852.
- Yan Zheng, Yuwei Wang, Wei Zhang, **Michael Yeh**, and Liang Wang, "Unsupervised Embeddings Disentanglement Using a GAN for Merchant Recommendations," US Patent App. 16/688,847.

### RELEVANT SKILL

Programming Language

• Proficient: MATLAB, Python, and LATEX

• Familiar: Java, C#, and C++

Natural Language

• Bilingual Proficiency: English, Mandarin Chinese