

FEMA: Flexible Evolutionary Multi-faceted Analysis for Dynamic Behavior Pattern Discovery

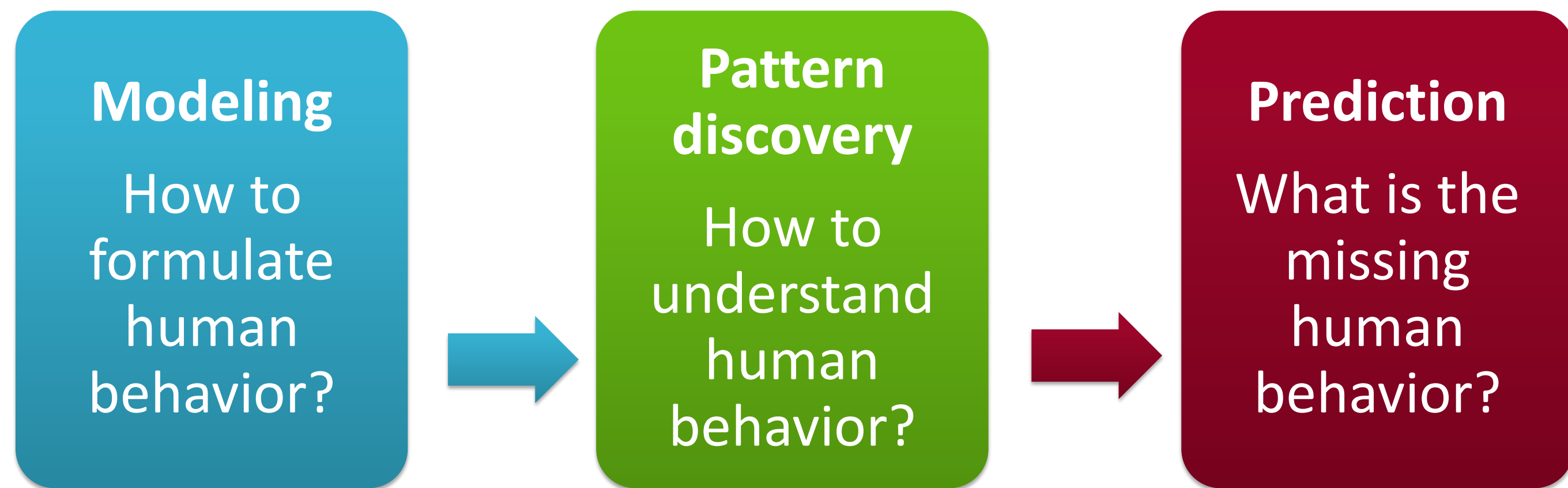
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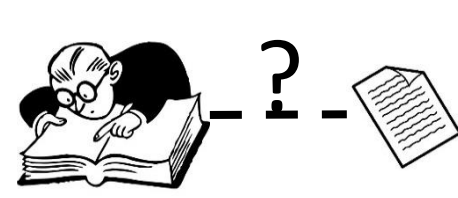
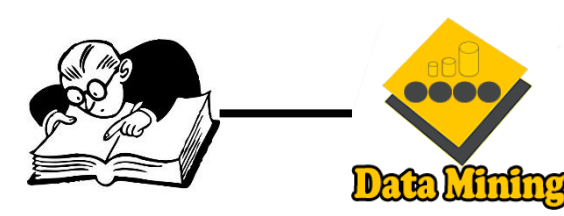
² IBM T. J. Watson Research Center, Yorktown Heights, NY, USA



Motivation and Goals



KDD'13
KDD'14



Given: Behavior data sequence

Find: A behavior analysis framework that fast and best discovers behavior patterns

Goals:

G1. Model the human behavior

G2. Understand the hidden patterns

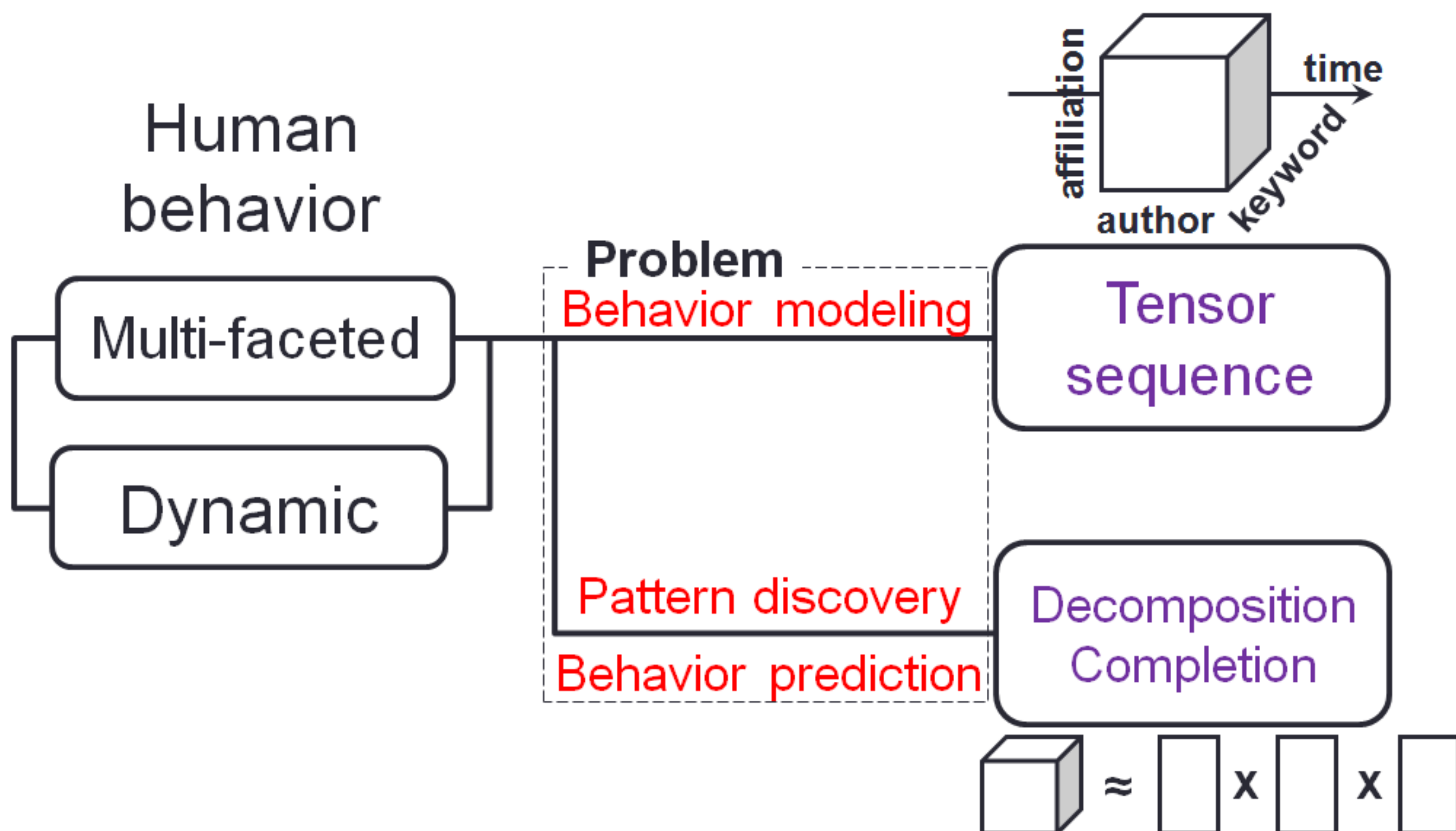
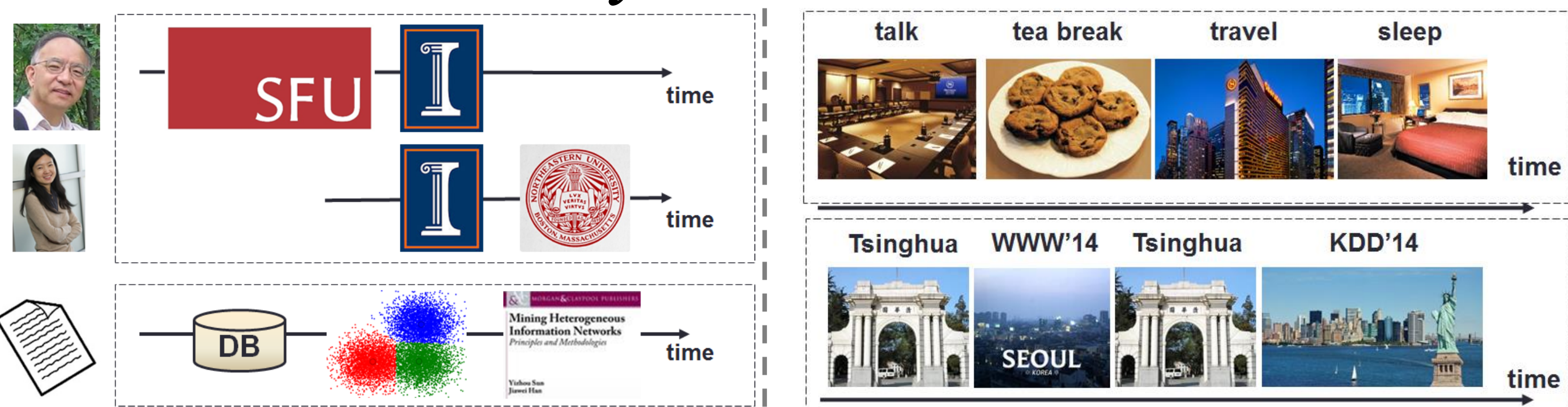
G3. Predict the missing behavior

Human Behavior Modeling

Behavior: Multi-faceted information



Behavior: Dynamic



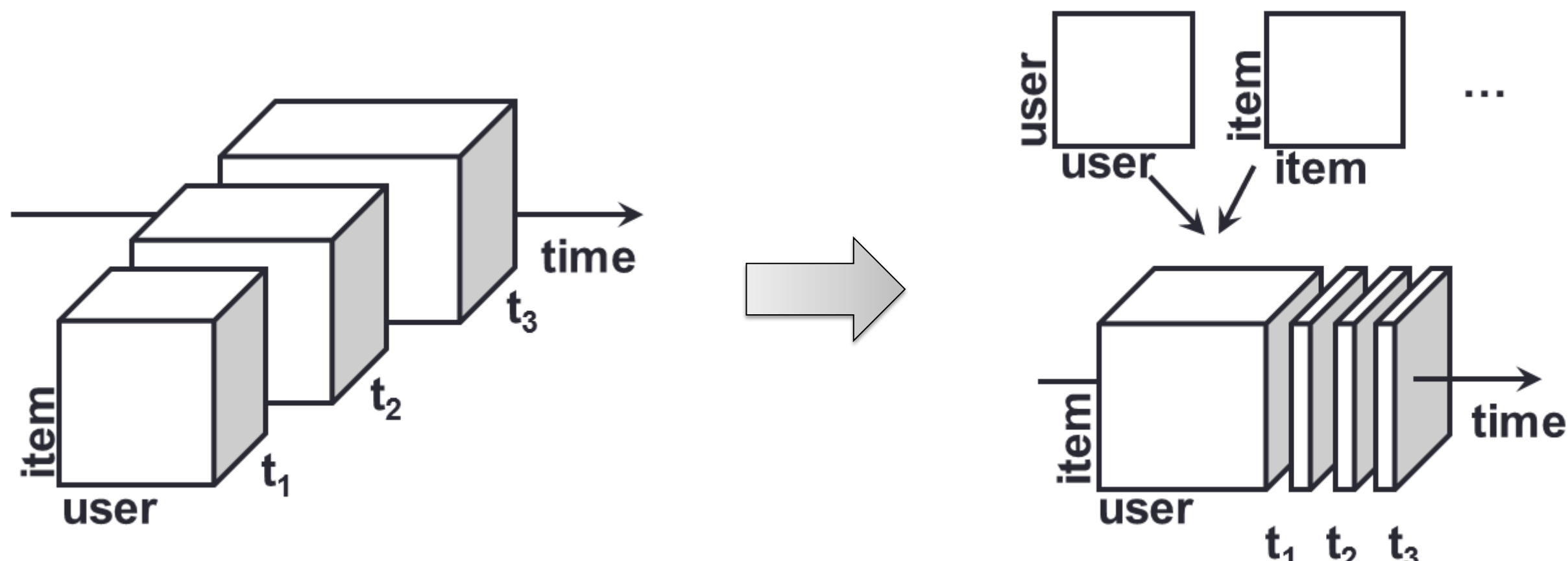
Challenges and Solutions

C1: High Sparsity - high-order tensors

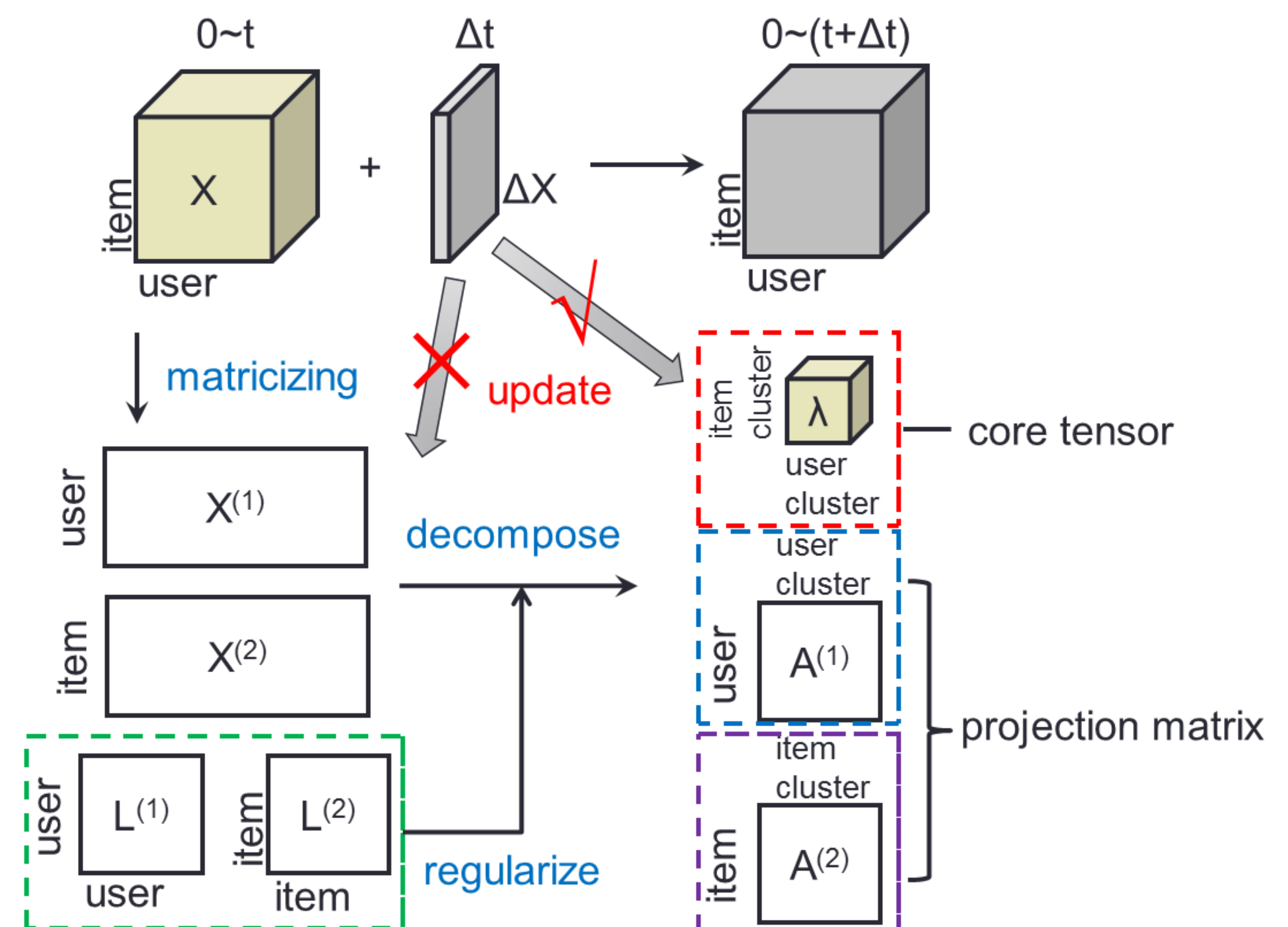
S1: Auxiliary knowledge from regularizations

C2: High Complexity - long sequence of tensors

S2: Update projection matrices with new coming data



Framework and Algorithm



Tensor Perturbation Theory

$$[(X^{(m)} + \Delta X^{(m)})(X^{(m)} + \Delta X^{(m)})^T + \mu^{(m)} L^{(m)}] \cdot (a_i^{(m)} + \Delta a_i^{(m)}) = (\lambda_i^{(m)} + \Delta \lambda_i^{(m)})(a_i^{(m)} + \Delta a_i^{(m)})$$

Approximation Algorithm

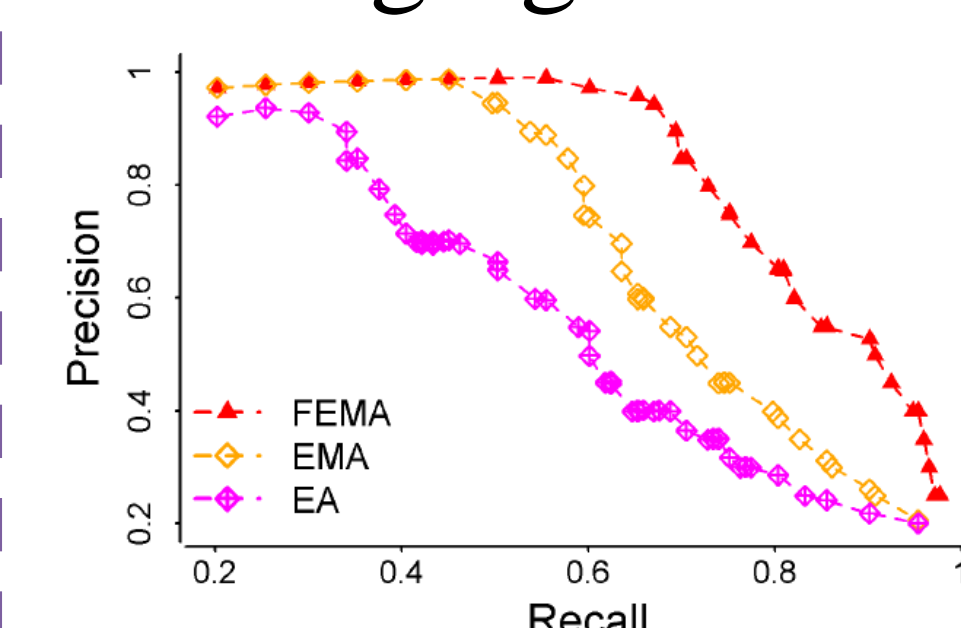
$$\Delta \lambda_i^{(m)} = a_i^{(m)T} (X^{(m)} \Delta X^{(m)T} + \Delta X^{(m)} X^{(m)T}) a_i^{(m)} \quad \Delta a_i^{(m)} = \sum_{j \neq i} \frac{a_j^{(m)T} (X^{(m)} \Delta X^{(m)T} + \Delta X^{(m)} X^{(m)T}) a_j^{(m)}}{\lambda_i^{(m)} - \lambda_j^{(m)}} a_j^{(m)}$$

Bound Guarantee

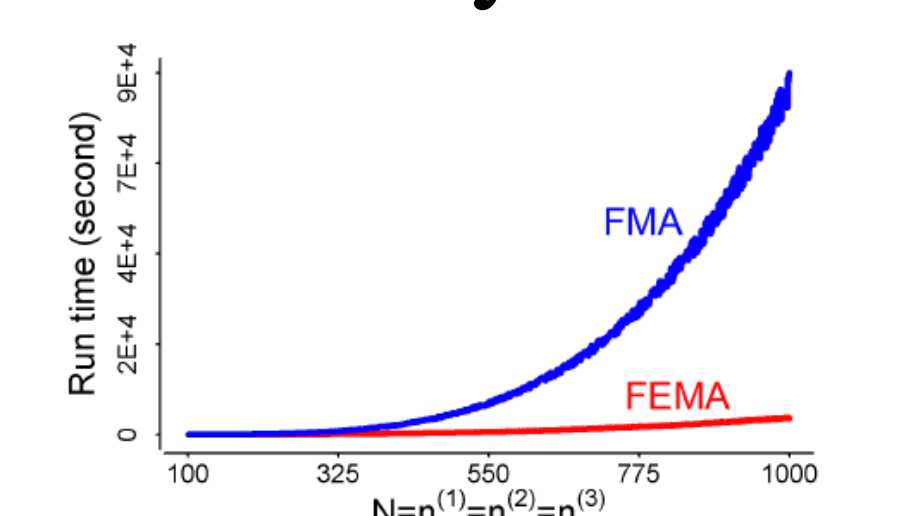
$$|\Delta \lambda_i^{(m)}| \leq 2(\lambda_{\max}^{(m)} X^{(m)} X^{(m)T})^{\frac{1}{2}} \|\Delta X^{(m)}\|_2 \quad |\Delta a_i^{(m)}| \leq 2\|\Delta X^{(m)}\|_2 \sum_{j \neq i} \frac{(\lambda_{\max}^{(m)} X^{(m)} X^{(m)T})^{\frac{1}{2}}}{|\lambda_i^{(m)} - \lambda_j^{(m)}|}$$

Experiments

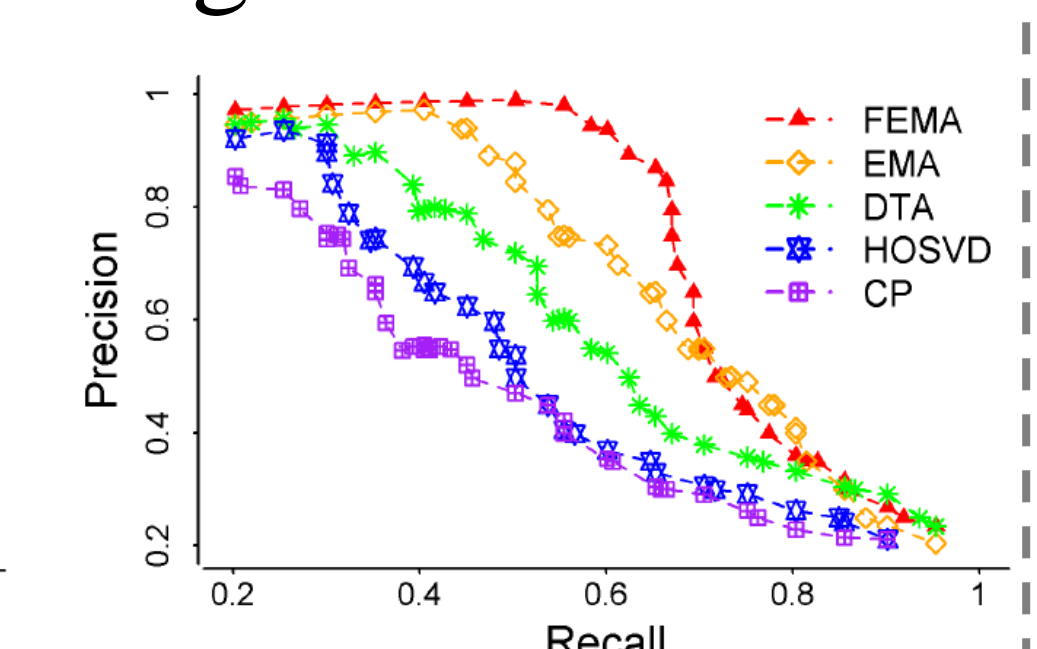
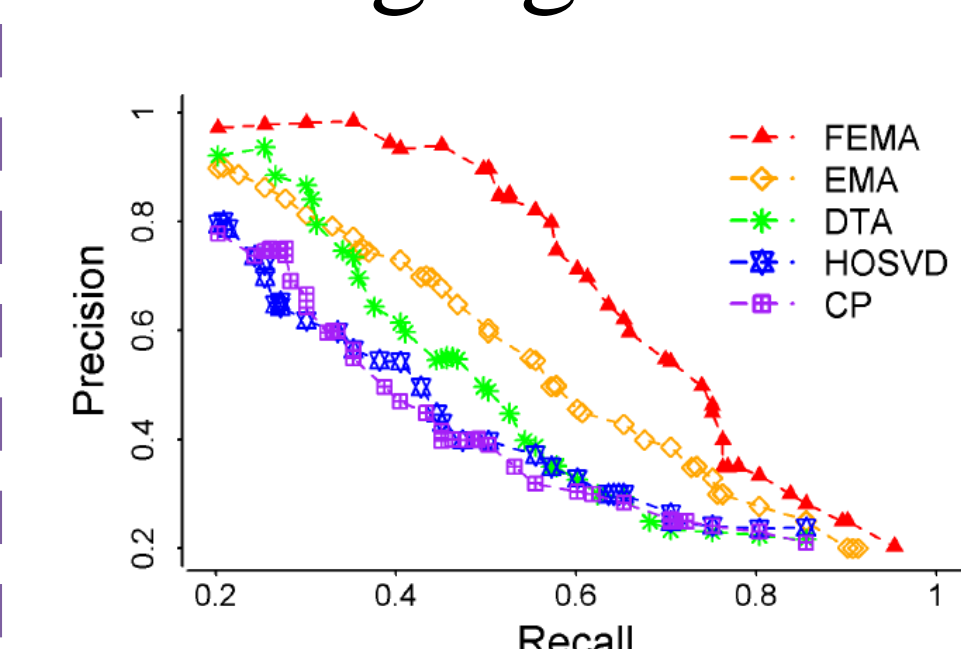
Leveraging Multi-faceted Info



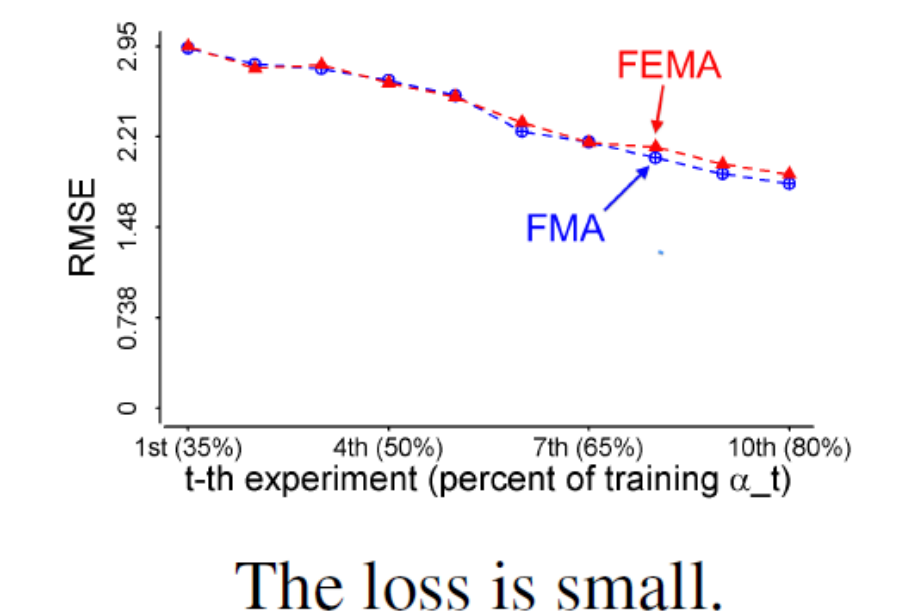
Efficiency & Loss



Leveraging Flexible Regularizations

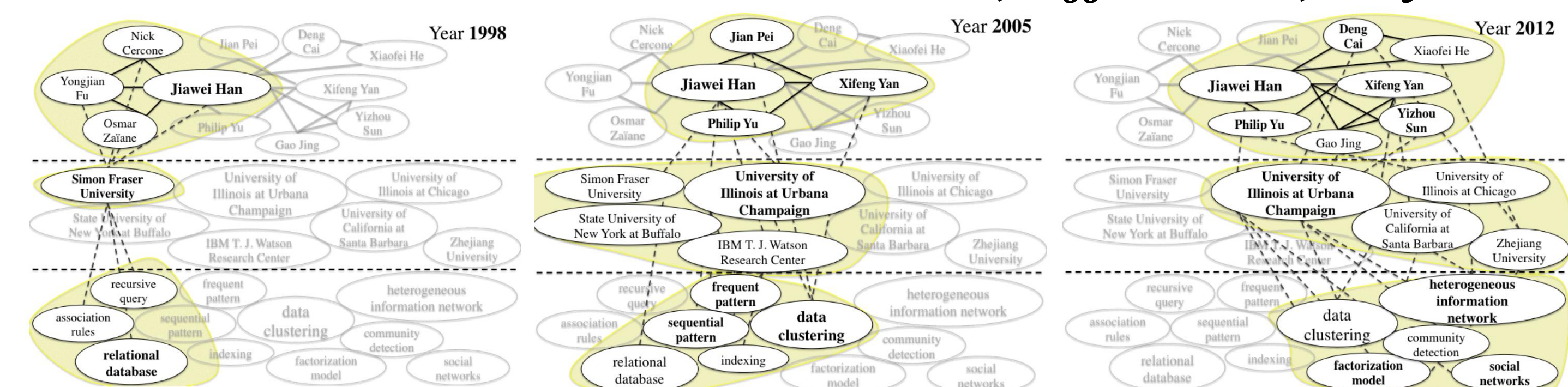


Time vs. Num. objects N

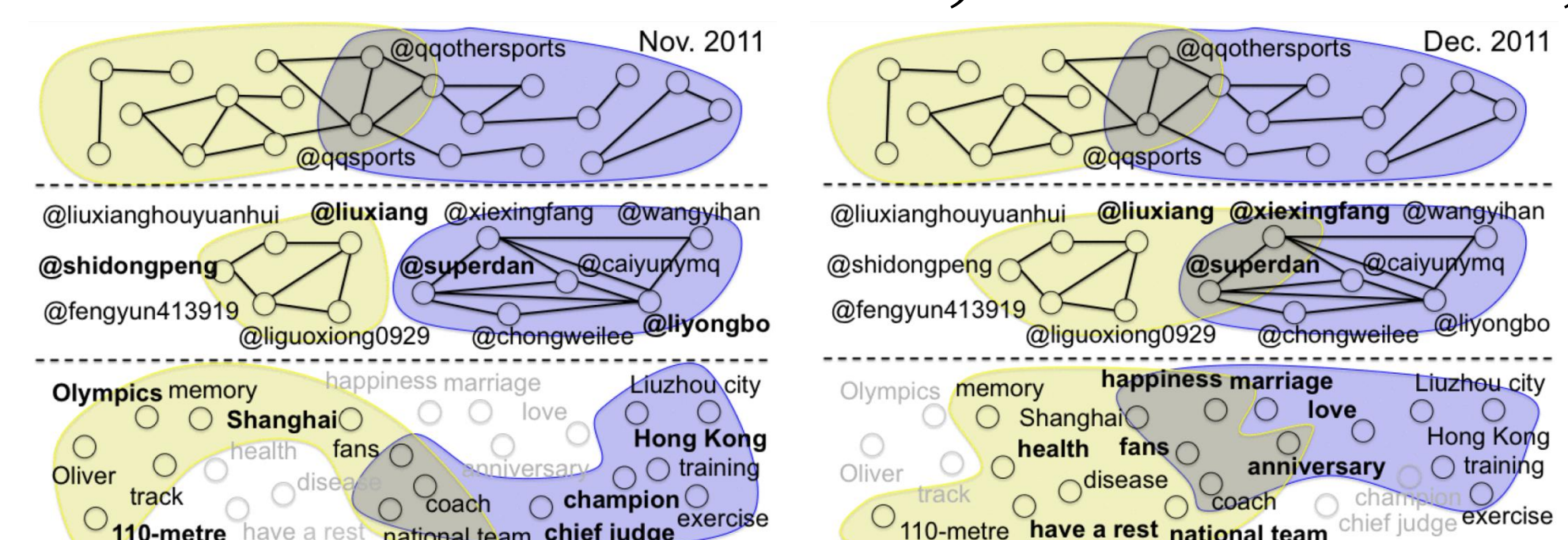


The loss is small.

Microsoft Academic Search: Author, Affiliation, Keyword



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Acknowledgement

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