Time Series Management

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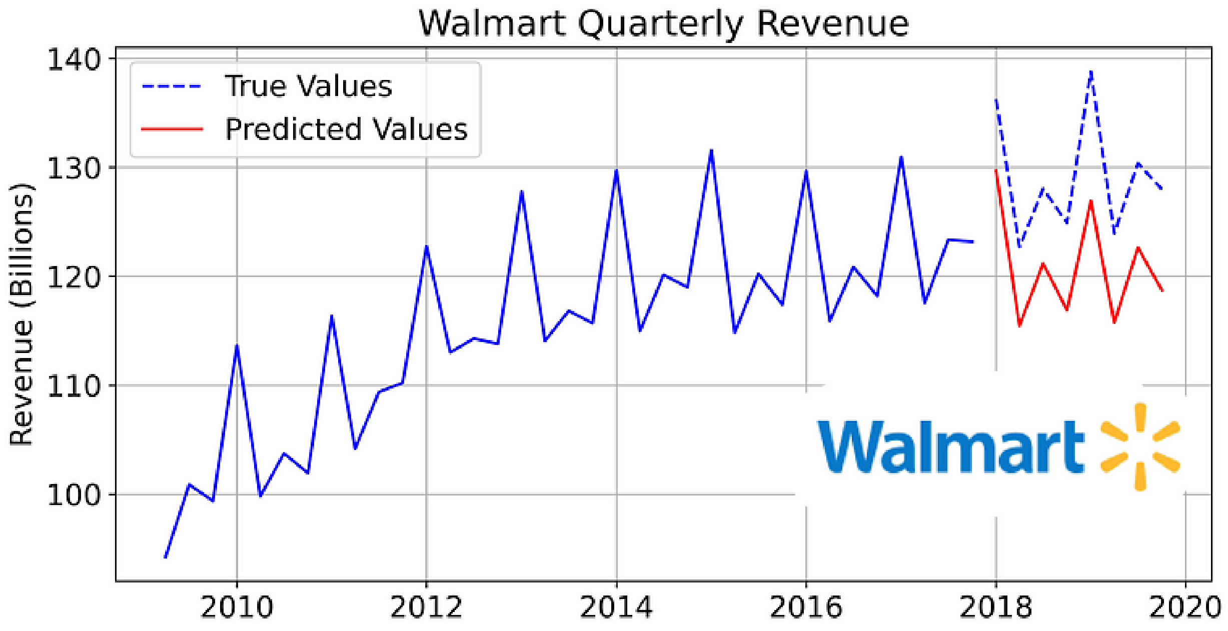
Some of the slides of thes course are taken from the **excellent** Tutorial of **Eammon Keogh**
A Decade of Progress in Indexing and Mining Large Time Series Databases. VLDB 2006.

Syllabus

- Ubiquity of data series collections
- Time series data mining
- Similarity Search
- Metrics
- SAX : Time Series Symbolic Aggreagate approXimation.
- DTW Lower bounding
- Speed up computation
  by lower bounding true Euclidean distance over SAX representation.

Time series data… quick recap

- A **univariate time series** is a sequence of measurements of the same variable collected over time. Most often, the measurements are made at regular time intervals.



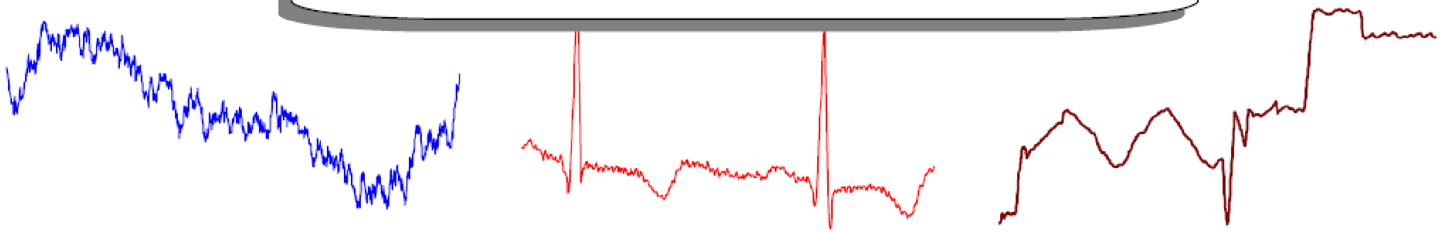
https://www.kaggle.com/code/anushkaml/walmart-time-series-sales-forecasting

Time series are ubiquitous

People measure things...

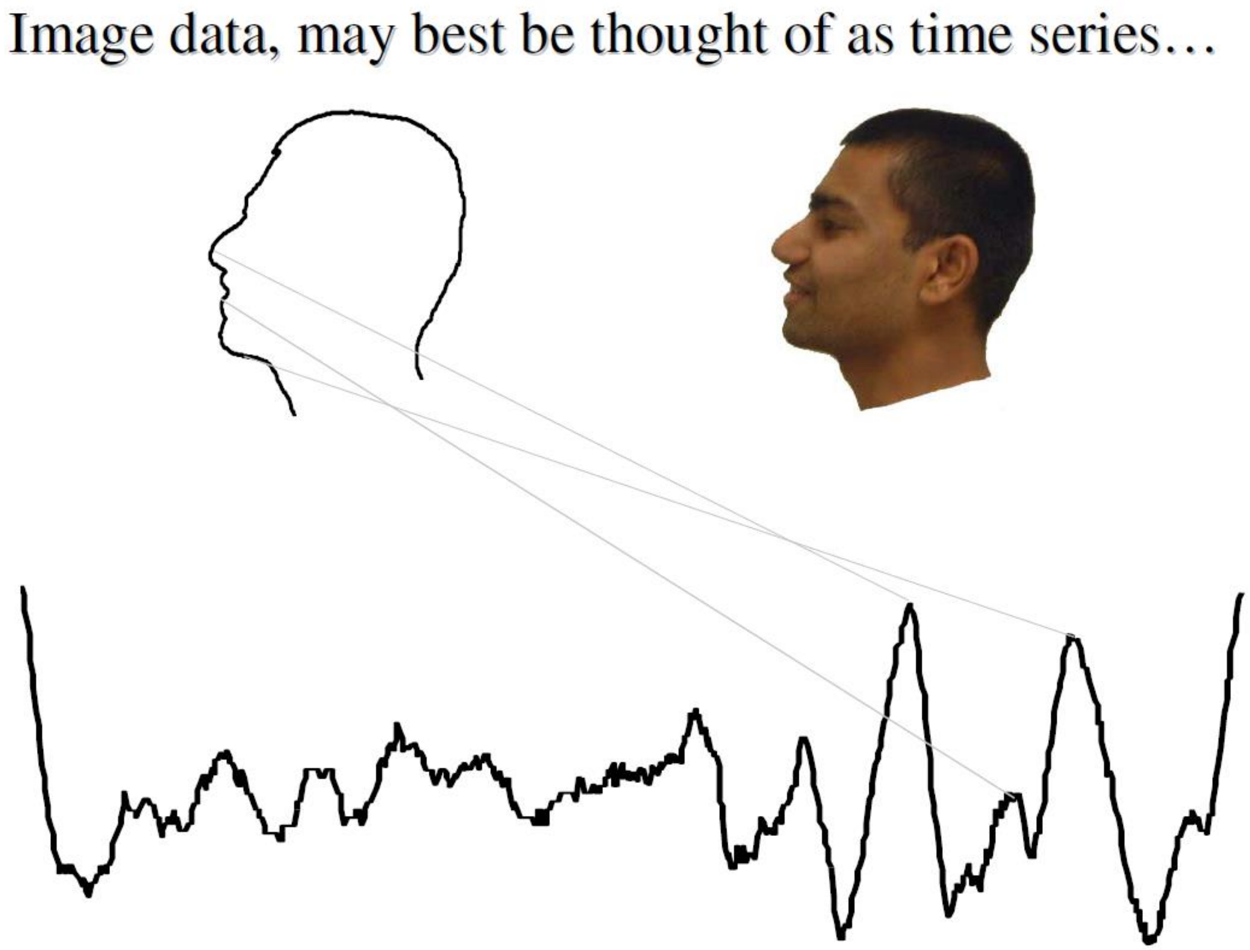
- *Their blood pressure*
- *George Bush's popularity rating*
- *The annual rainfall in Seattle*
- *The value of their Google stock*

...and things change over time...

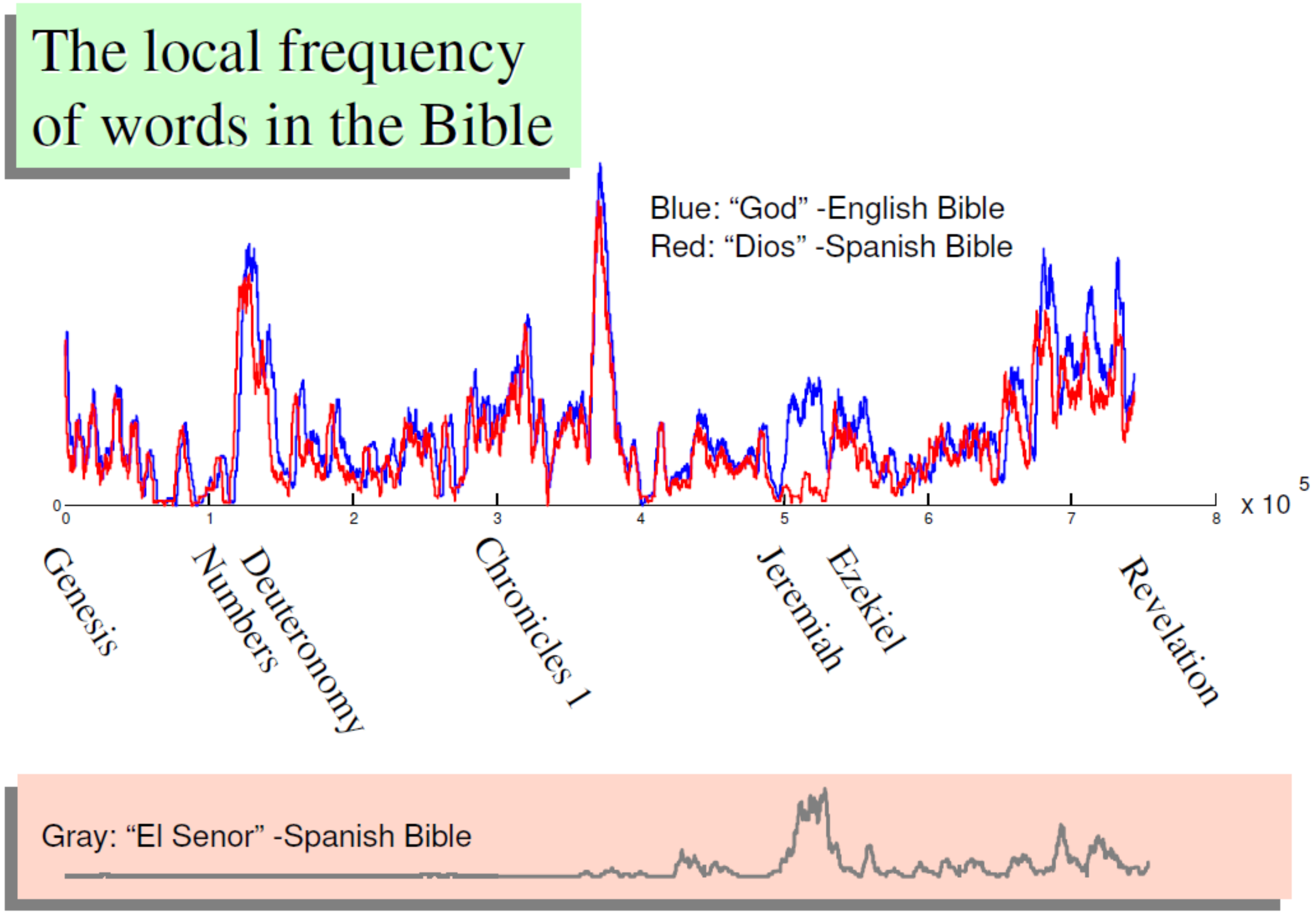


Thus time series occur in virtually every medical, scientific and businesses domain

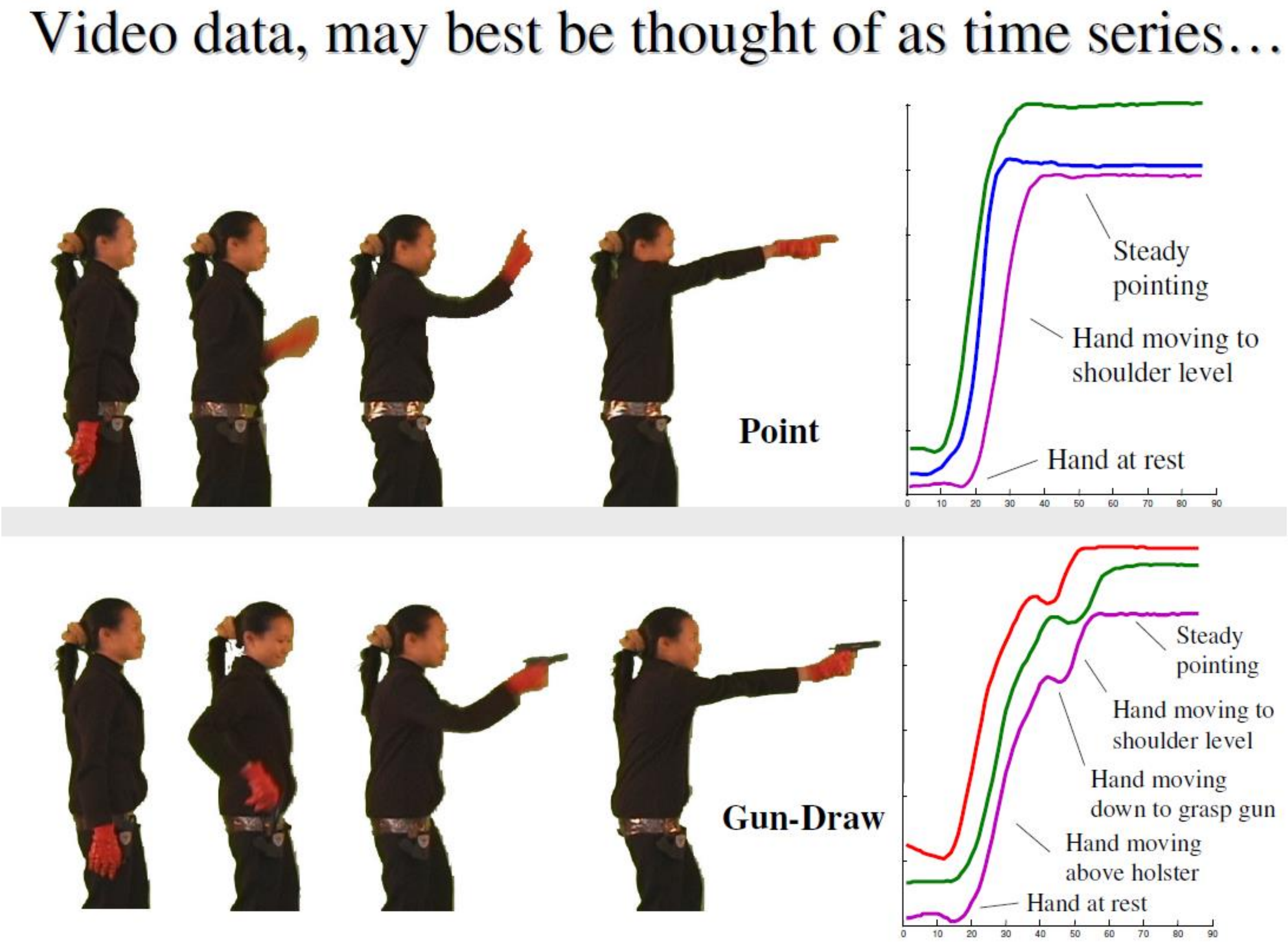
Time series are ubiquitous (1/4)



Time series are ubiquitous (2/4)

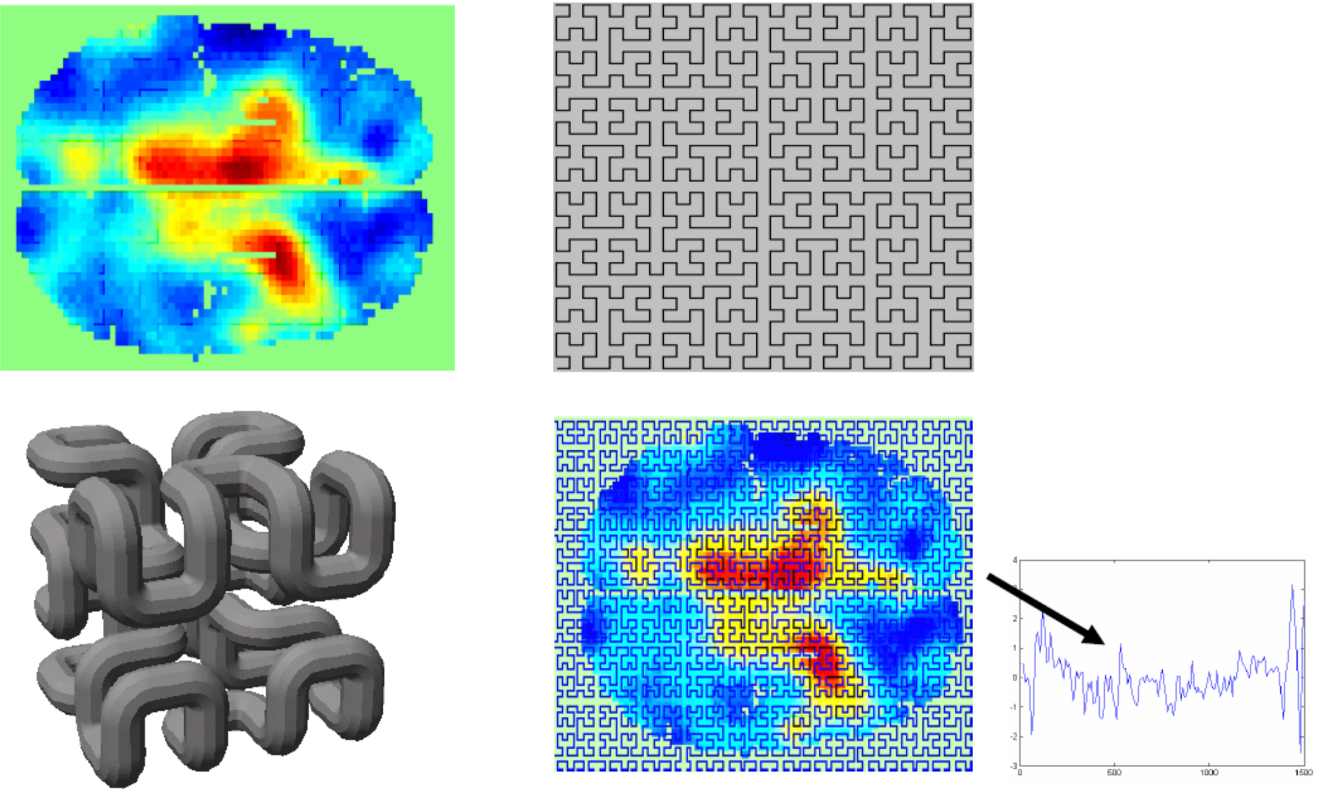


Time series are ubiquitous (3/4)



Time series are ubiquitous (4/4)

Brain scans (3D voxels), may best be thought of as time series..



Wang, Kontos, Li and Megalooikonomou ICASSP 2004

Why is Working With Time Series is so difficult? (1/3)

1 Hour of EEG data: 1 Gigabyte.

Typical Weblog: 5 Gigabytes per week.

Space Shuttle Database: 200 Gigabytes and growing.

Macho Database (Canadian Astronomy Data Centre): 3 Terabytes, updated with 3 gigabytes a day.

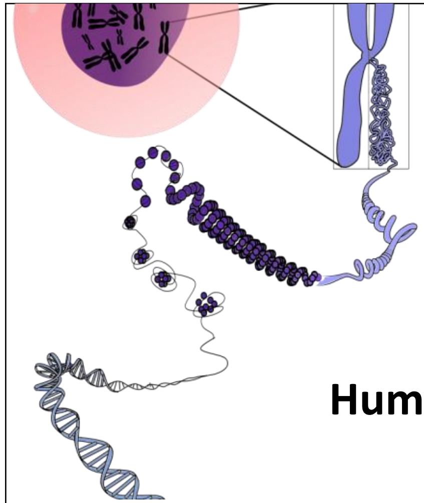
Why is Working With Time Series is so difficult? (2/3)

NASA's Solar Observatory

1.5 TB per day

Large Synoptic Survey Telescope (2019)

~30 TB per night



Human Genome project

130 TB

passenger aircrafts

20 TB per hour

data center and services monitoring

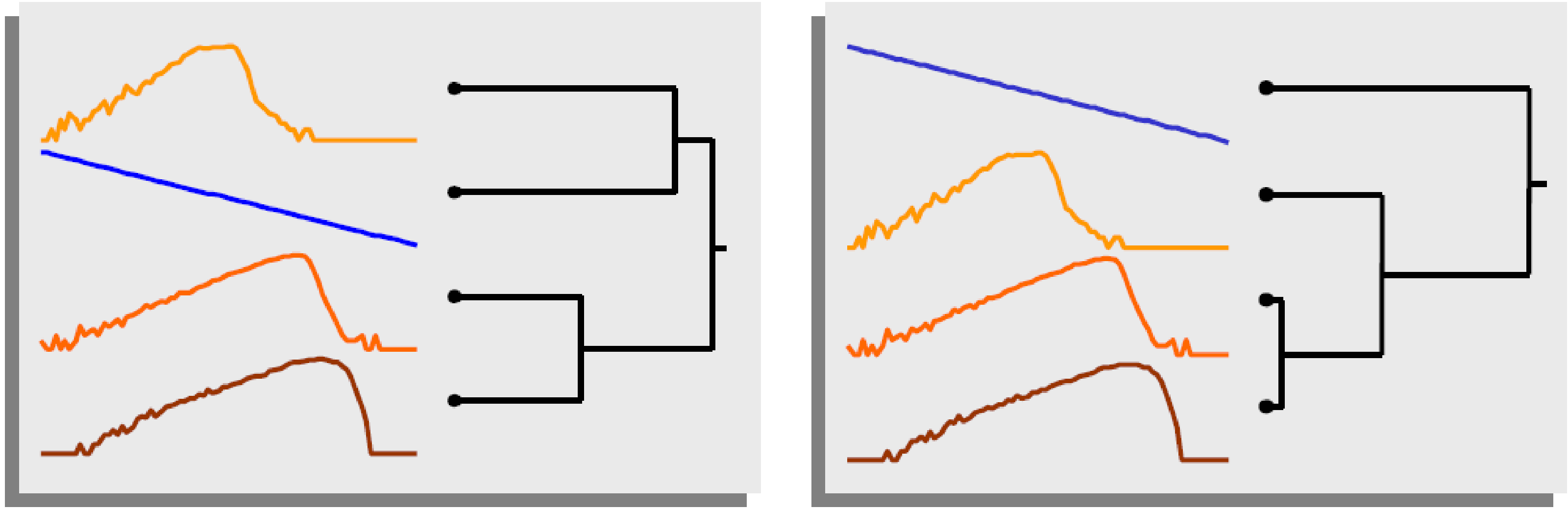
2B data series

4M points/sec

facebook

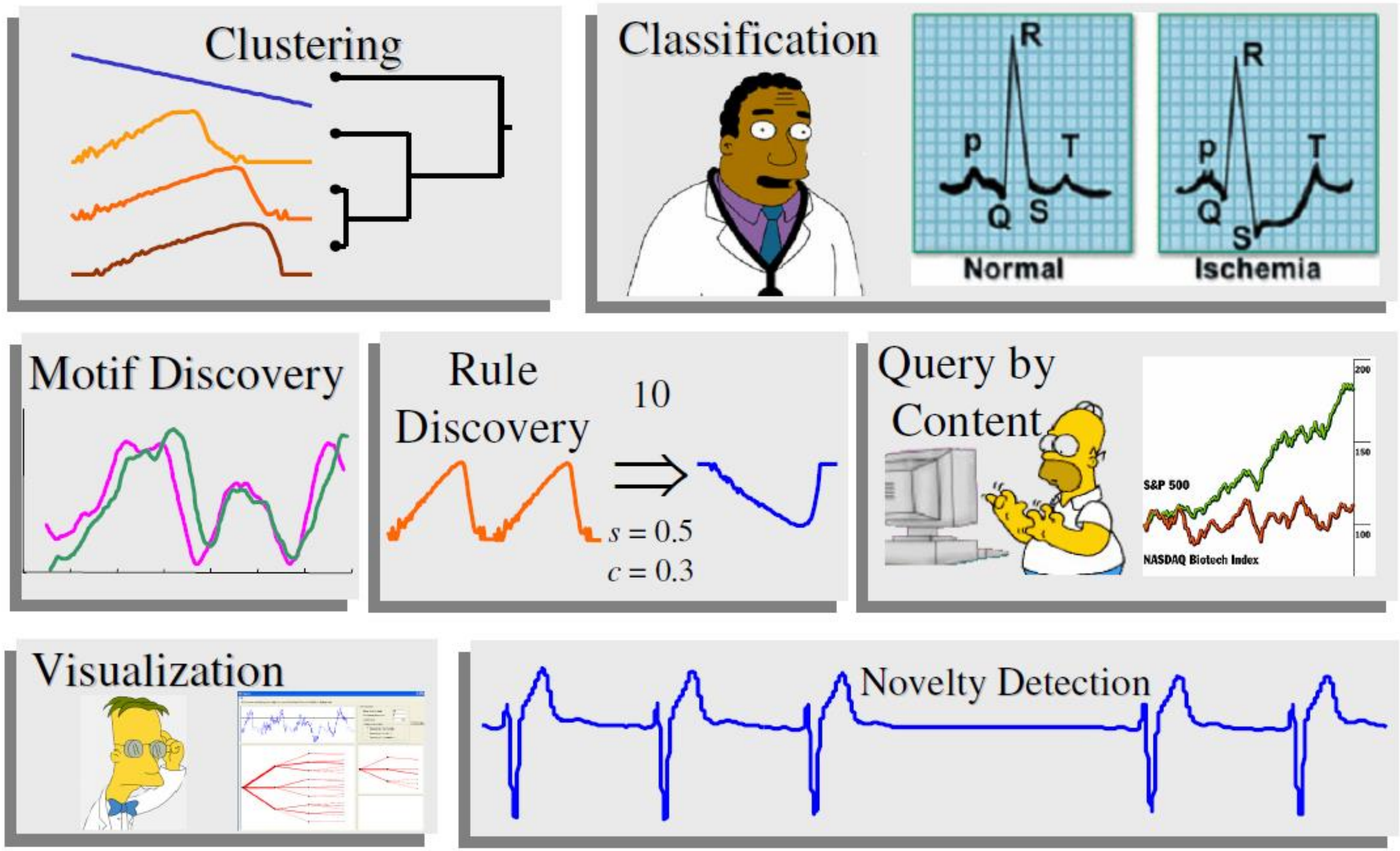
Why is Working With Time Series is so difficult? (3/3)

Answer: We are dealing with subjectivity



The definition of similarity depends on the user, the domain and the task at hand. We need to be able to handle this subjectivity.

Problems requiring Similarity Search



Important Data Mining questions

How do we define similarity ?

How do we search large time series collection quickly ?

What is similarity ?

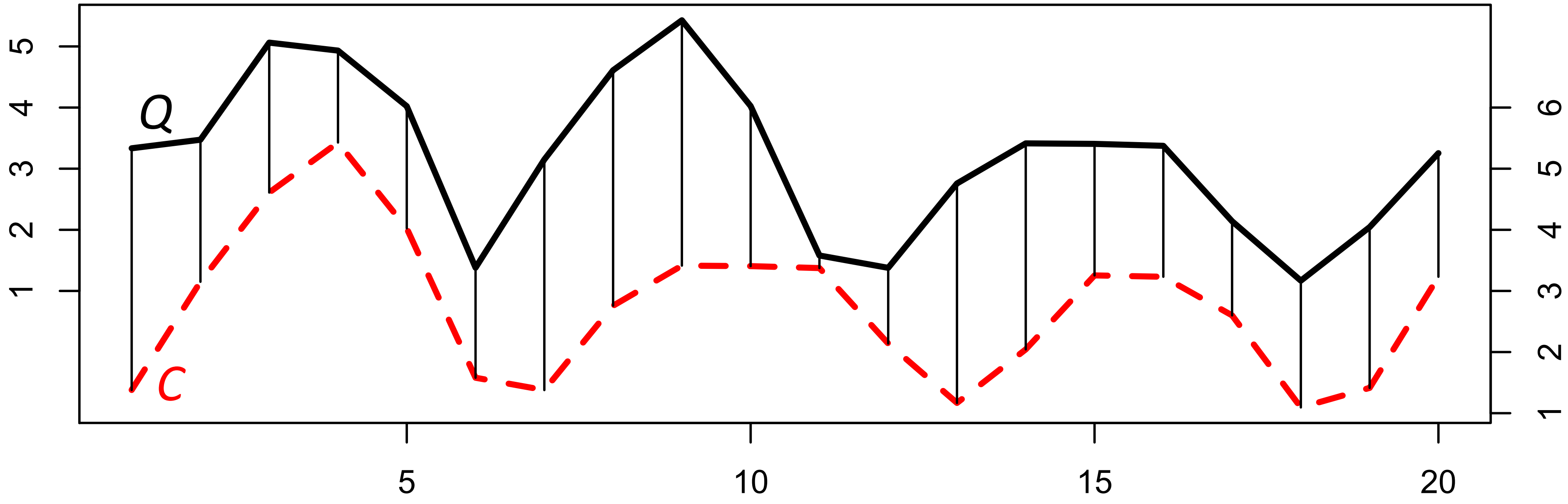
What is similarity ?

The quality or state of being similar; likeness; resemblance; as, a similarity of features.

Similarity is hard to define, but…"We know it when we see it"

The real meaning of similarity is a philosophical question.

Similarity Measure: Euclidean



Given two time series $Q = q_1 \ldots q_n$ and $C = c_1 \ldots c_n$

their Euclidean distance is defined as: $ED(Q,C) = \sqrt{\sum_{i=1}^{n} (q_i - c_i)^2}$

Preprocessing the data before distance calculations

- Z-Normalization (Amplitude Scaling)
- Linear Trend
- Noise

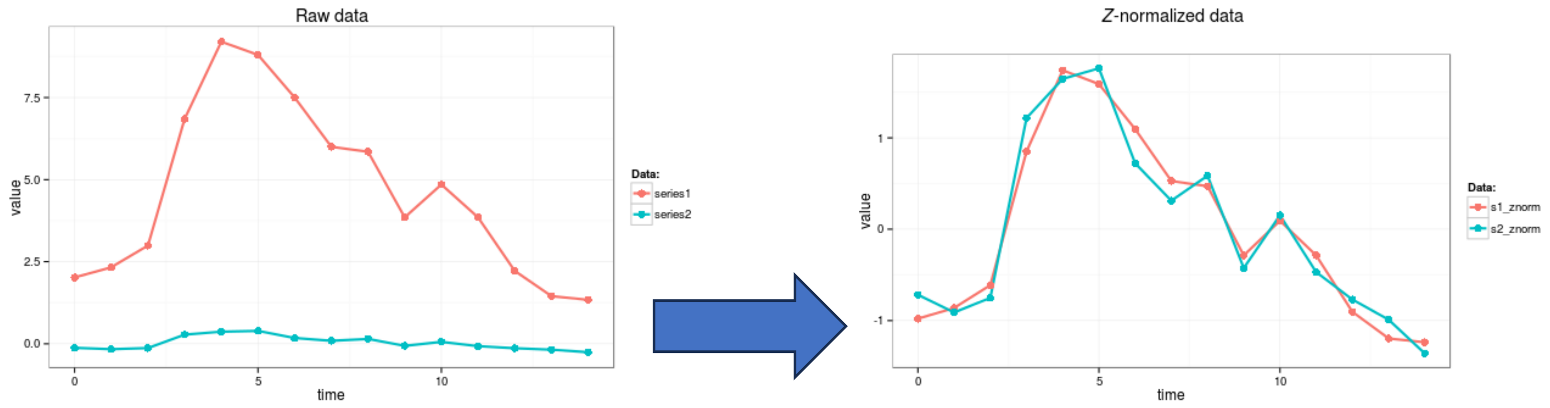
Z Normalization

Z-normalization, also known as

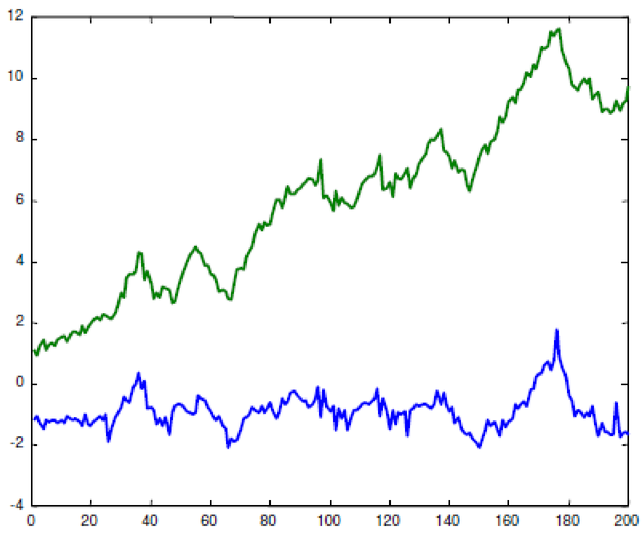
“Normalization to Zero Mean and Unit of Energy”.

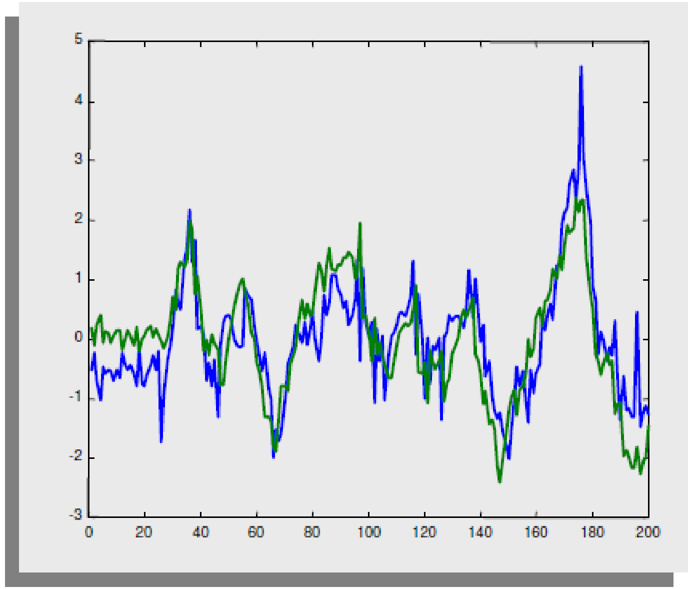
The procedure ensures, that all elements of the input vector are transformed into the output vector whose mean is approximately 0 while the standard deviation is in a range close to 1.

$$x_i^{'} = \frac{x_i - \mu}{\sigma}, \text{ where } i \in \mathbb{N}$$

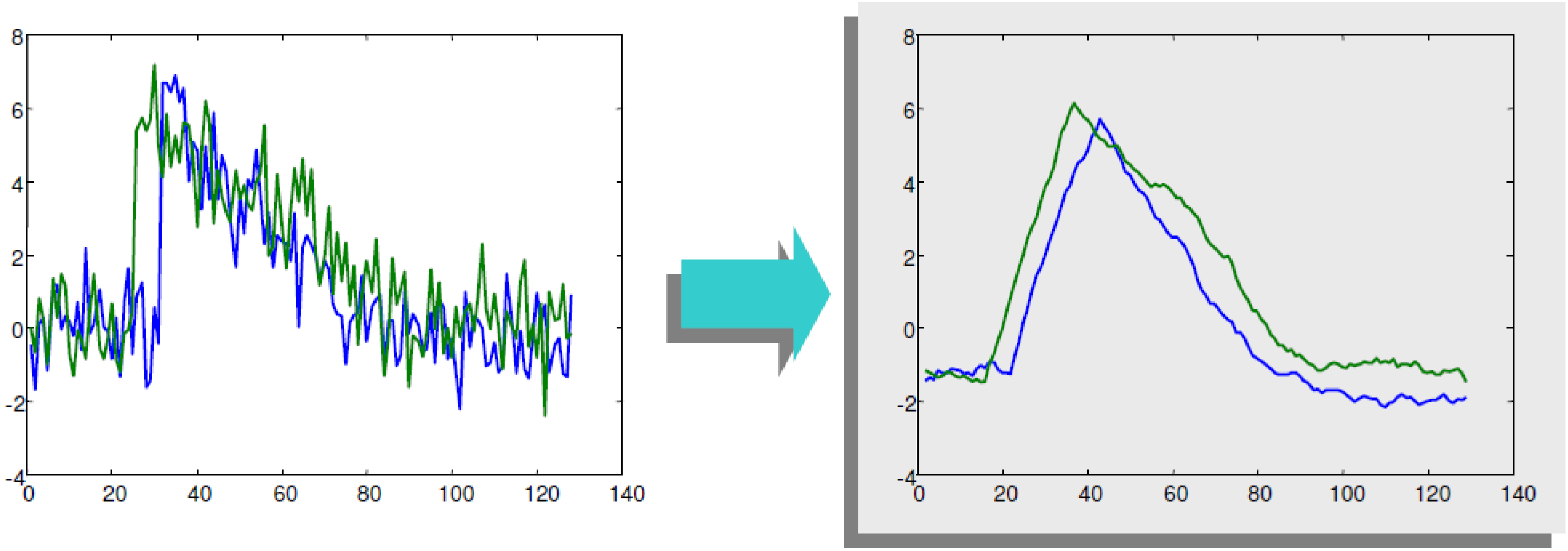


Remove linear trend





Removing Noise

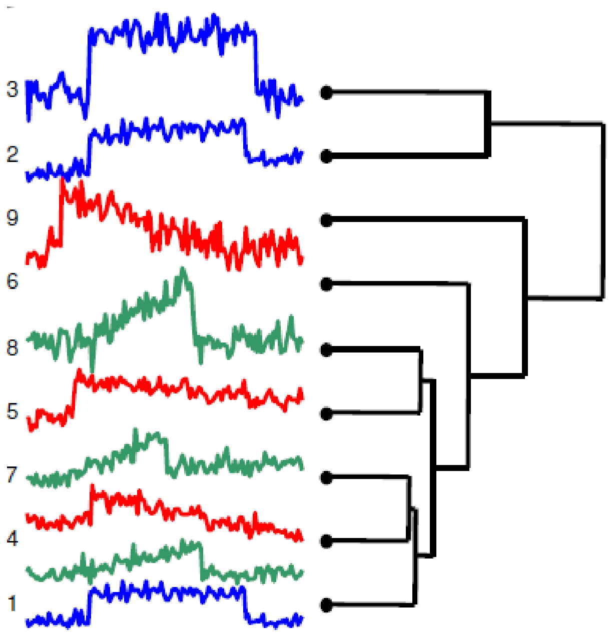


Smoothing function: Remove noise component

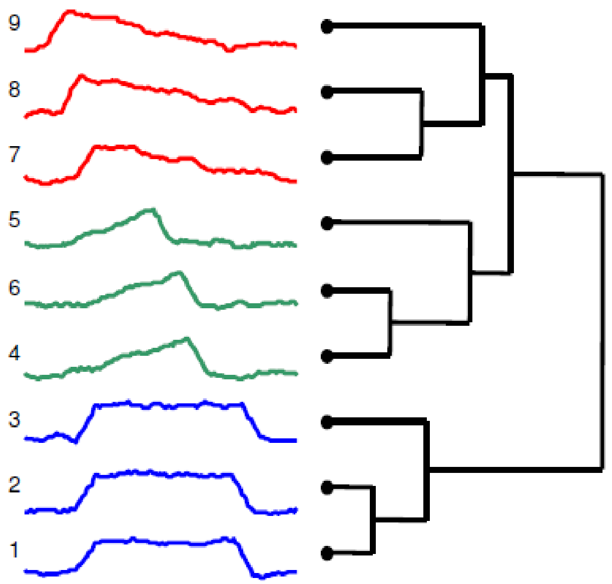
e.g., Average each datapoints value with its neighbors

Importance of data pre-processing

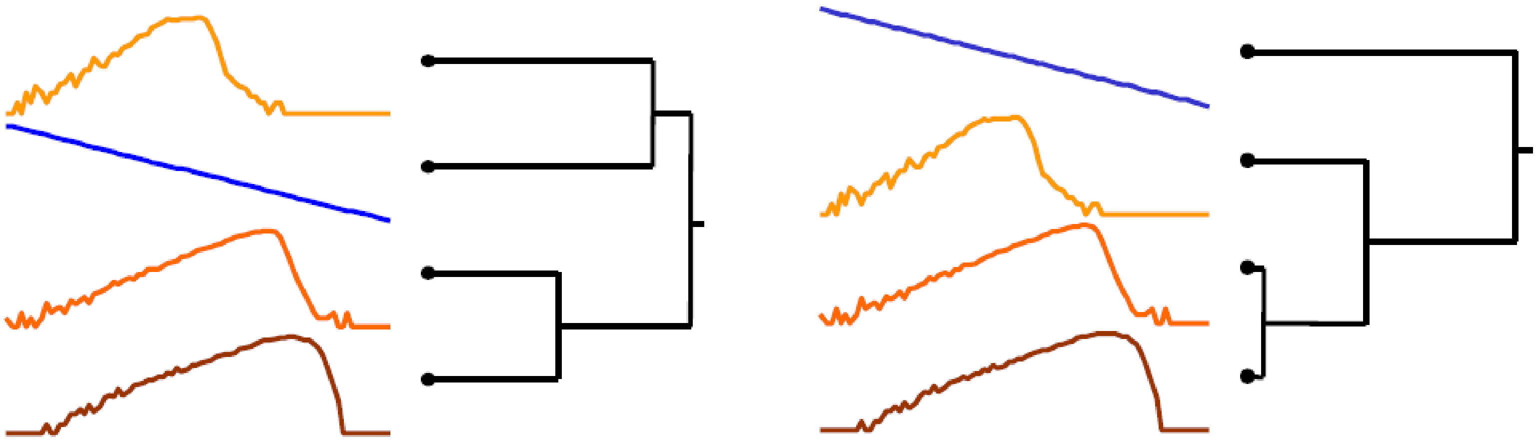
Clustered using Euclidean distance on the raw data.

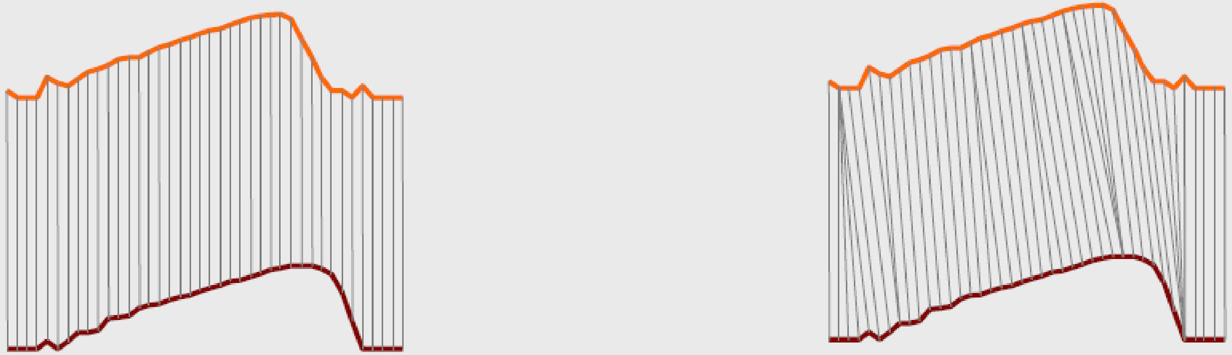


Clustered using Euclidean distance, after removing noise, linear trend, and Z-Normalization



Dynamic Time Warping





Fixed Time Axis

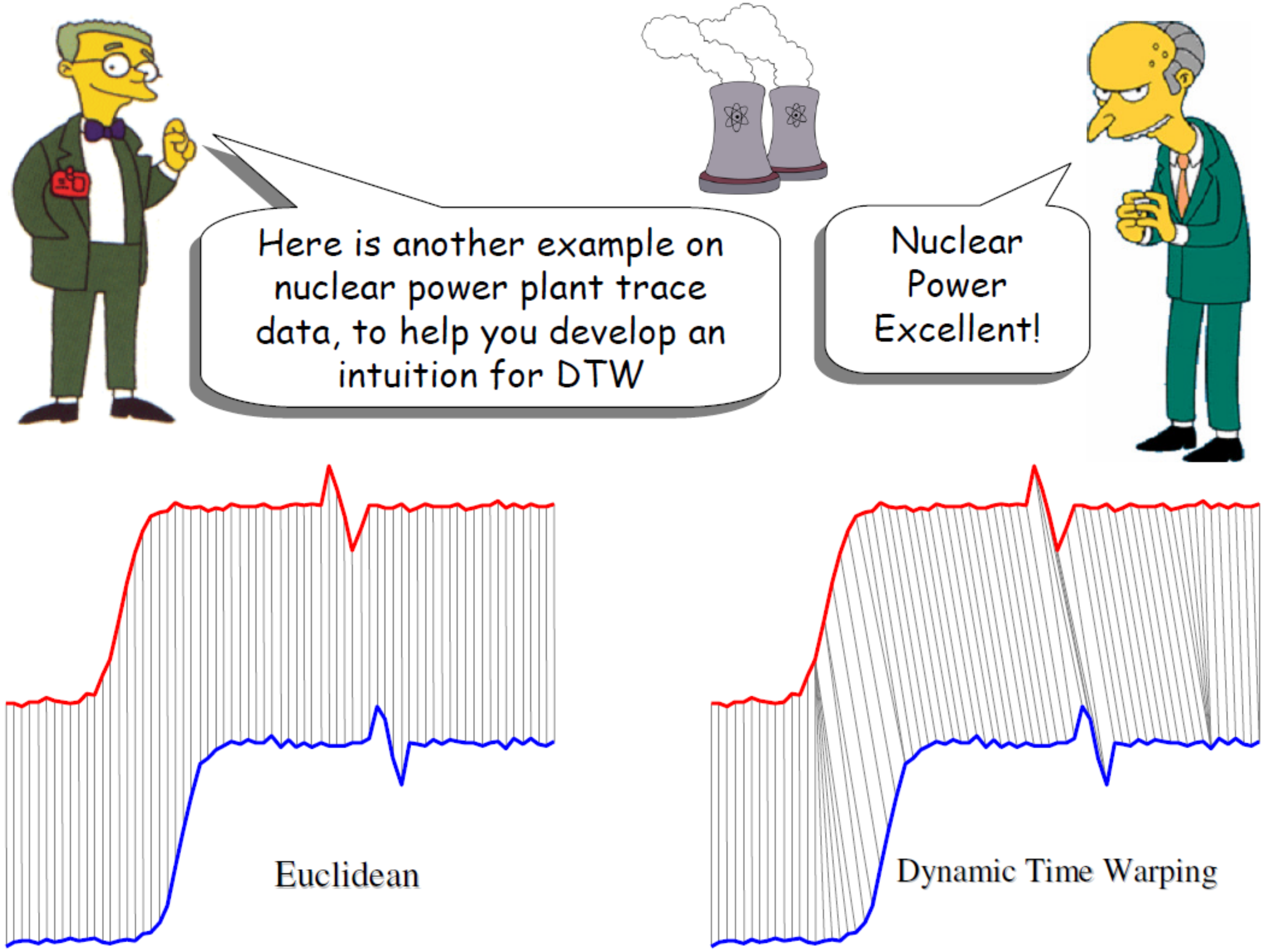
Sequences are aligned "one to one".

"Warped" Time Axis

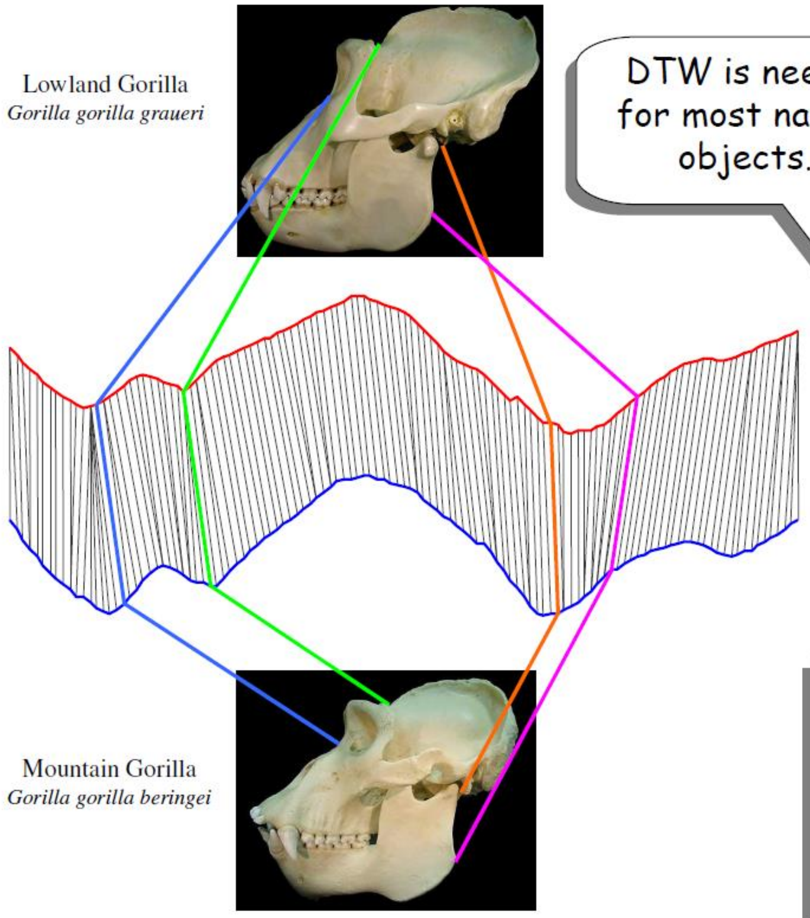
Nonlinear alignments are possible.

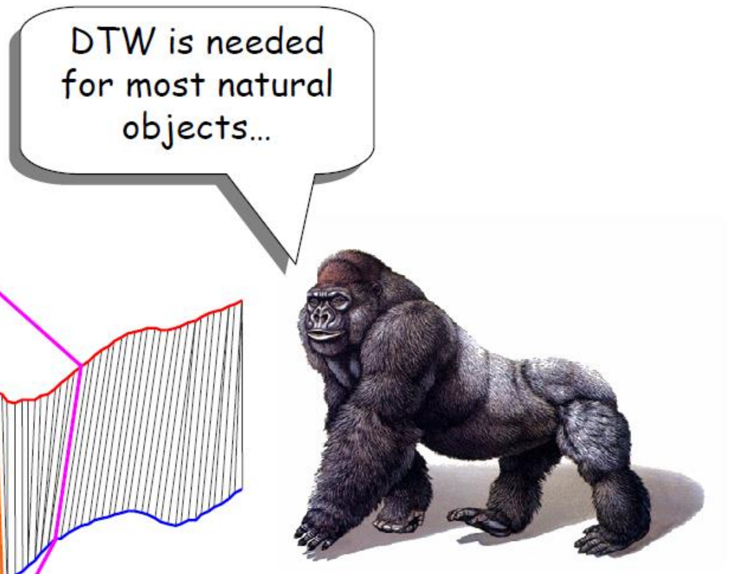
Note: We will first see the utility of DTW, then see how it is calculated.

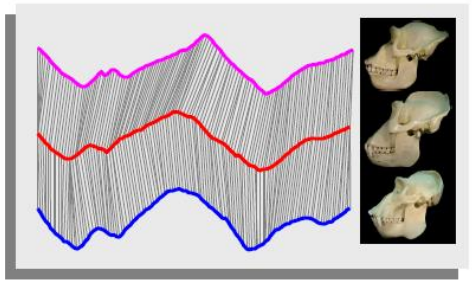
Some real-world example (1/3)



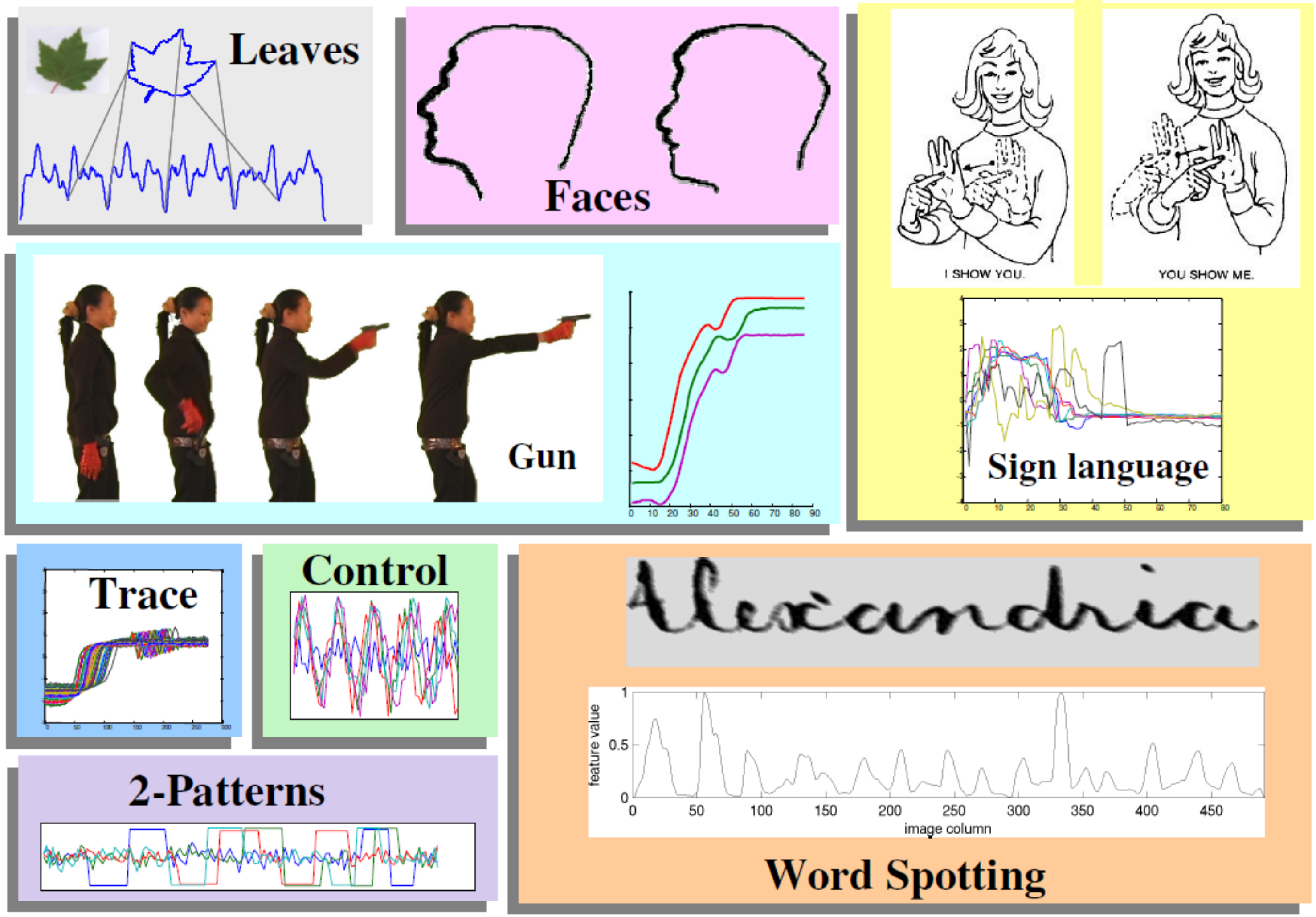
Some real-world example (2/3)



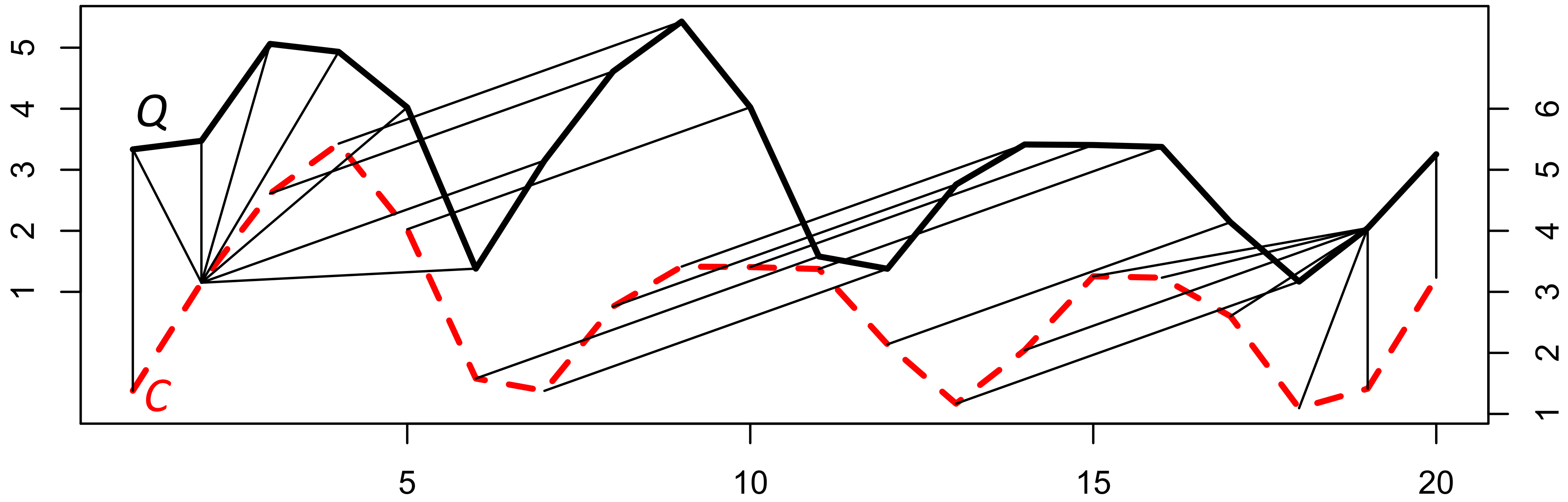




Some real-world example (3/3)



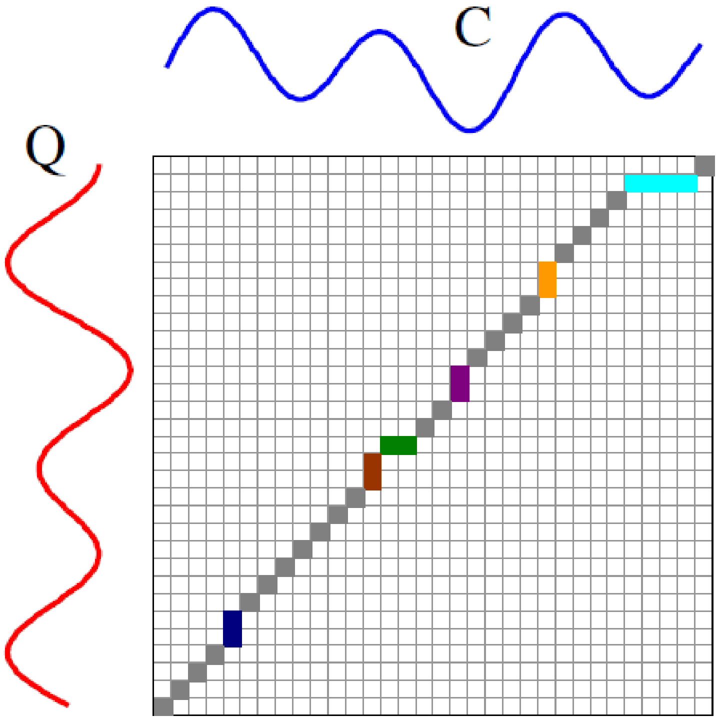
Distance Measure: Dynamic Time Warping (DTW)



Given two time series $Q = q_1 \ldots q_n$ and $C = c_1 \ldots c_n$

We want to find a pairwise points alignment $w \in (\mathbb{N}x\mathbb{N})^n$, wich minimize the pairwise points distance: $\mathrm{DTW}(Q, C) = \underset{P}{\operatorname{argmin}}(\sqrt{\sum_{i=1}^{|P|}(q_{P_i\,[0]} - c_{P_i\,[1]})^2})$

DTW calculation



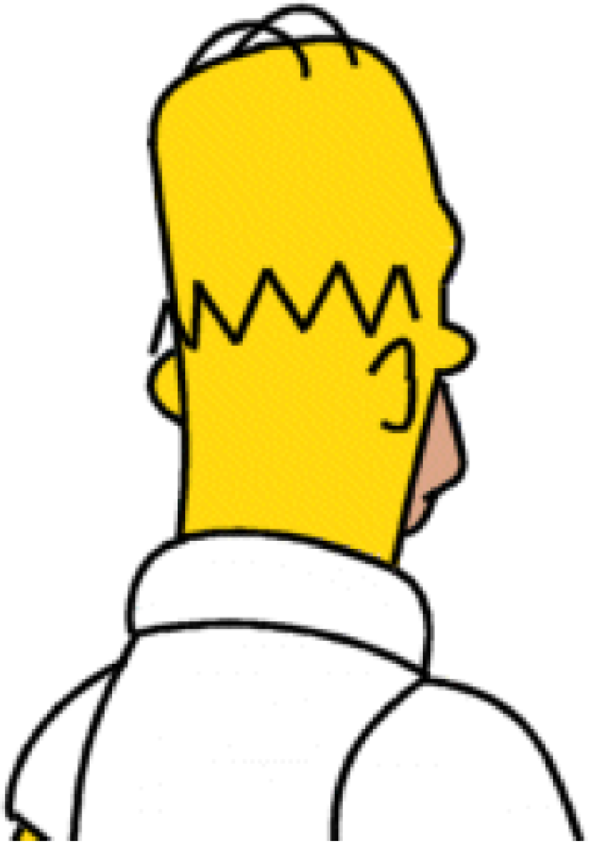
Warping path $P \in (\mathbb{N} x \mathbb{N})^n$

Recursive function of minimum cost path

$$\gamma(P_i) = \sqrt{(q_{P_i\,[0]} - c_{P_i\,[1]})^2 + \min\{\gamma(P_{i[0]} - 1), \gamma(P_{i[1]} - 1), \gamma(P_{i[0]} - 1\,, P_{i[1]} - 1)\}}$$

$P_0 = (0, 0)$ and $P_n = (n, n)$ are always the first and the last element of the warping path rispectively.

Time complexity – $O(n^2)$



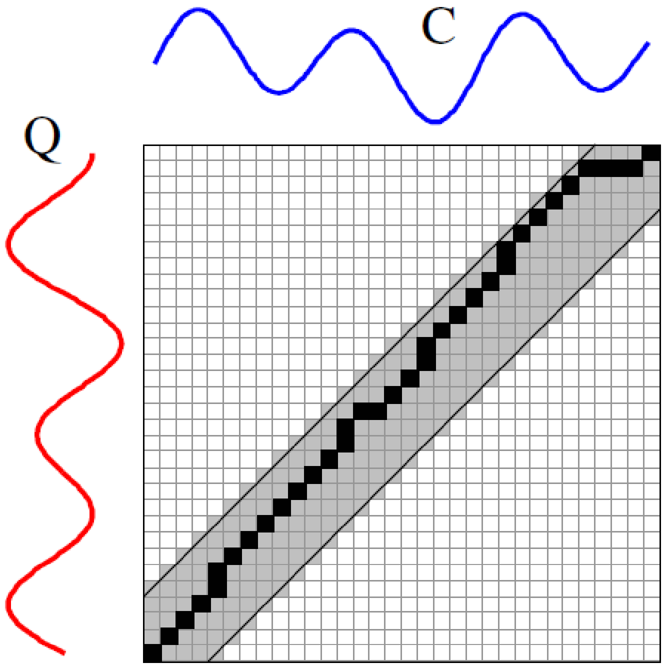
- Dynamic Time Warping gives **much better** results than Euclidean distance on virtually all problems.

- Dynamic Time Warping is very very slow to calculate!

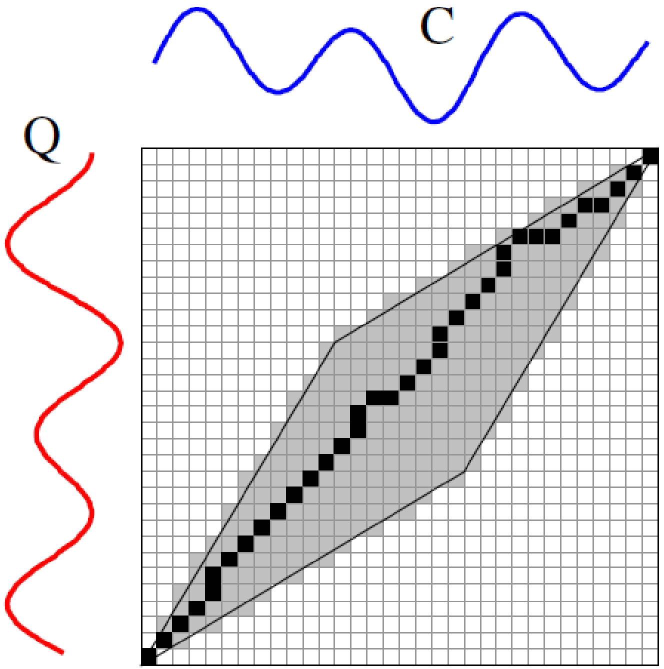
Is there anything we can do to speed up similarity search under DTW?

Global warping path constraints

- Slightly speed up the calculations
- Prevent pathological warpings

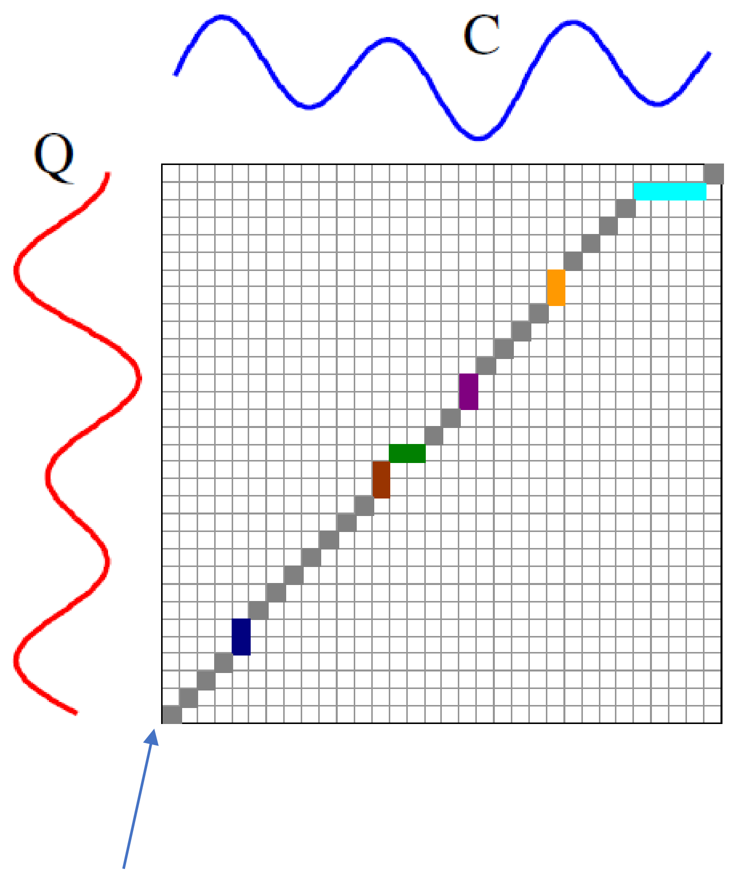


Sakoe-Chiba Band



Itakura Parallelogram

DTW calculation - pseudocode



Warping path $P \in (\mathbb{N}x\mathbb{N})^n$

```
int DTWDistance(Q: array [1..n], C: array [1..m], warConstr:
int) {
    DTW := array [0..n, 0..m]

    warConstr := max(warConstr, abs(n-m)) // adapt window size

    for i := 0 to n
        for j:= 0 to m
            DTW[i, j] := infinity

    DTW[0, 0] := 0
    for i := 1 to n
        for j := max(1, i-warConstr) to min(m, i+warConstr)
            DTW[i, j] := 0

    for i := 1 to n
        for j := max(1, i-warConstr) to min(m, i+warConstr)
            cost := d(Q[i], C[j])
            DTW[i, j] := cost + minimum(DTW[i-1, j  ],
                                        DTW[i  , j-1],
                                        DTW[i-1, j-1])
    return DTW[n, m]
}
```

Lower bounding

Assume that we have two functions:

- DTW(A,B)
- lower_bound_distance(A,B)

The true DTW function is very slow…

The *lower bound* function is very fast…

By definition, for all A, B, we have

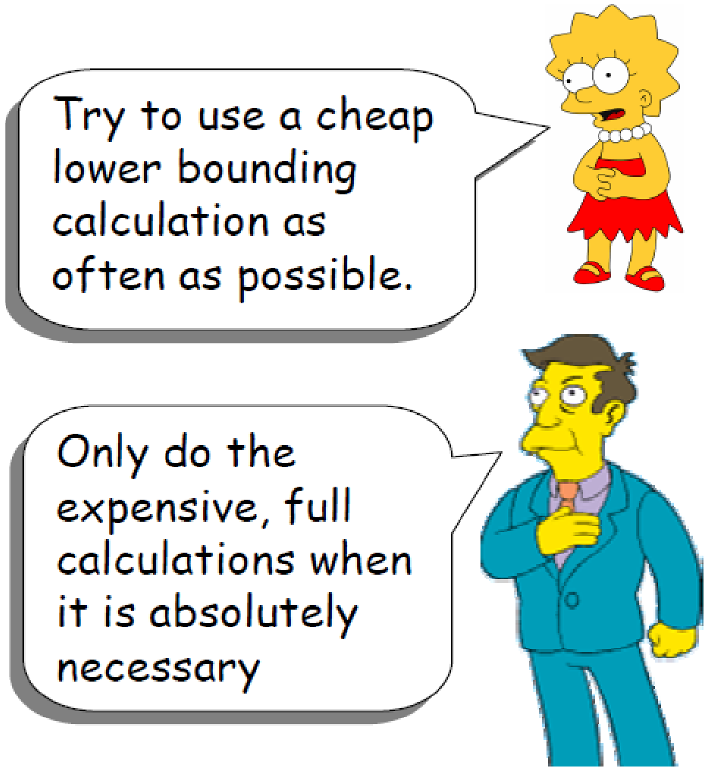
lower_bound_distance(A,B) $\leq$ DTW(A,B)

Speed up search with lower bounding

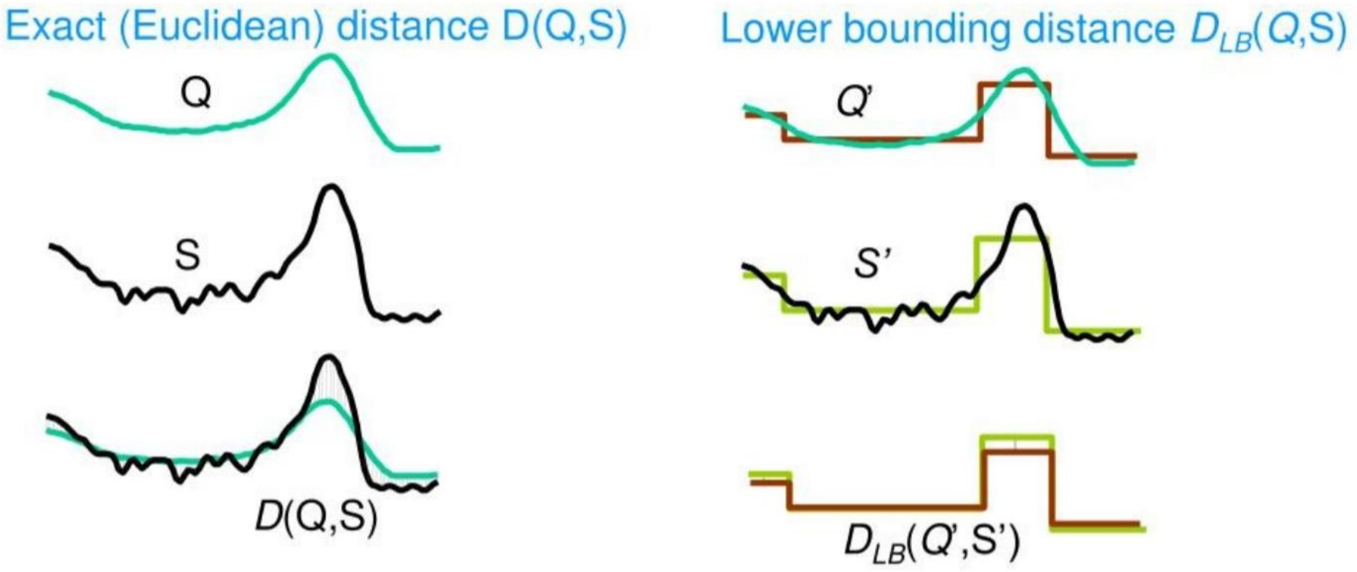
We can speed up similarity search under DTW
by using a lower bounding function

Algorithm Lower_Bounding_Sequential_Scan(Q)

```
best_so_far = infinity;
for all sequences in database
    LB_dist = lower_bound_distance(C_i, Q);
    if LB_dist < best_so_far
        true_dist = DTW(C_i, Q);
        if true_dist < best_so_far
            best_so_far = true_dist;
            index_of_best_match = i;
        endif
    endif
endfor
```



Lower Bounding Euclidean distance



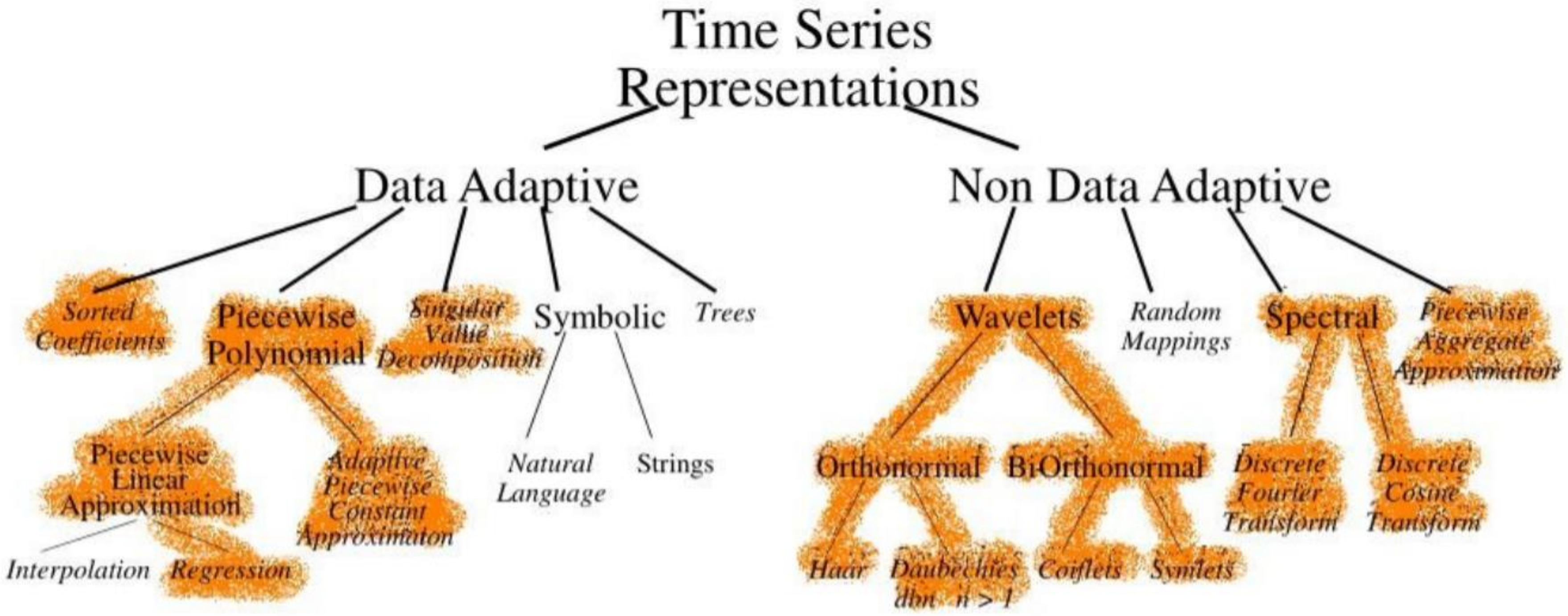
$$D(Q,S) \equiv \sqrt{\sum_{i=1}^{n}(q_i - s_i)^2}$$

$$D_{LB}(Q',S') \equiv \sqrt{\sum_{i=1}^{M}(sr_i - sr_{i-1})(qv_i - sv_i)^2}$$

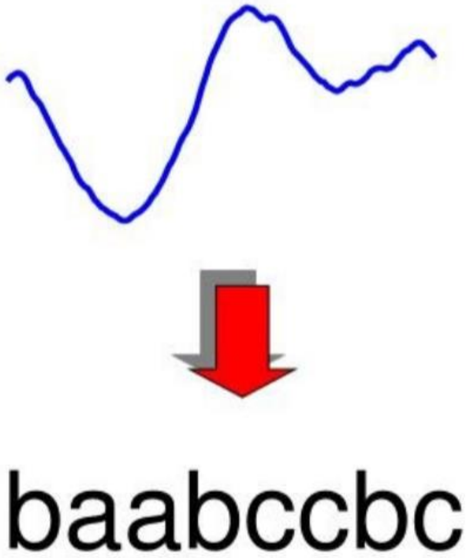
Lower bounding means that for all Q and S, we have…

$$D_{LB}(Q',S') \le D(Q,S)$$

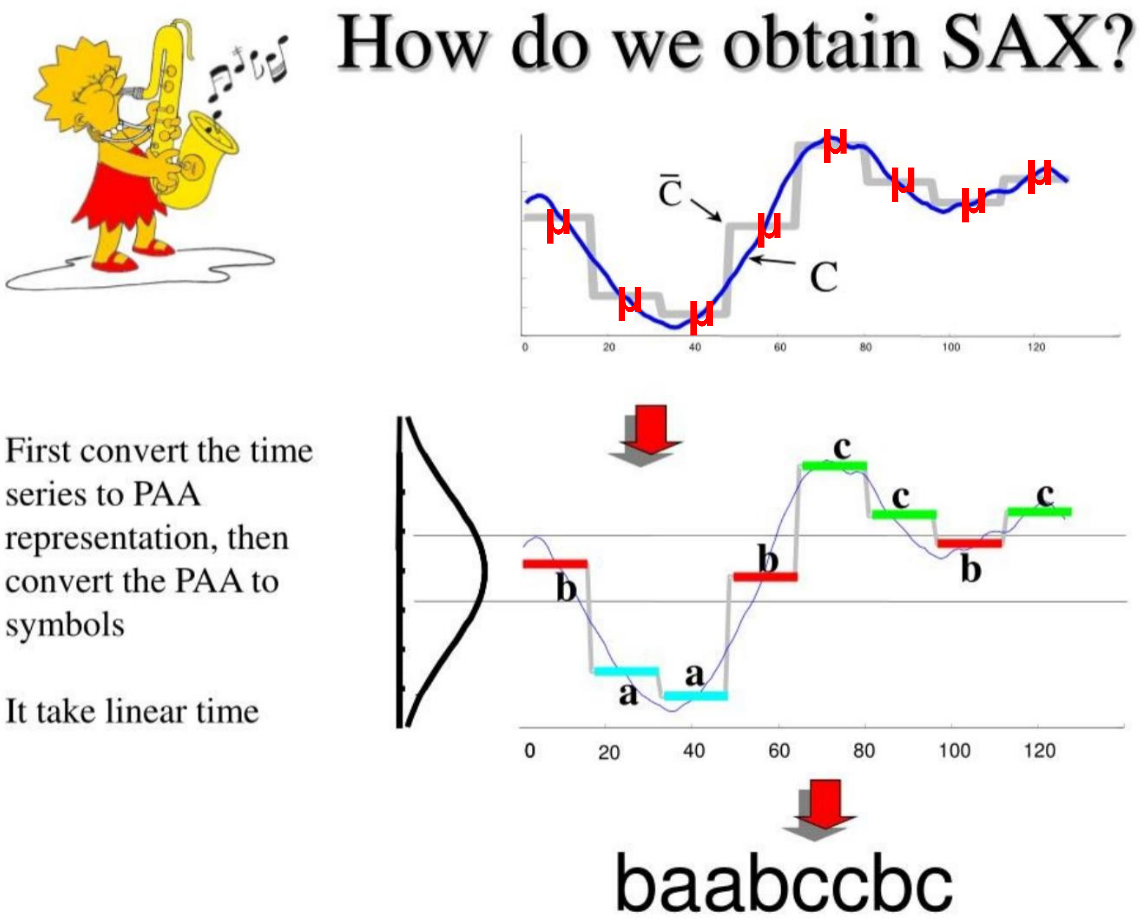
Lower bounding over discrete TS representation



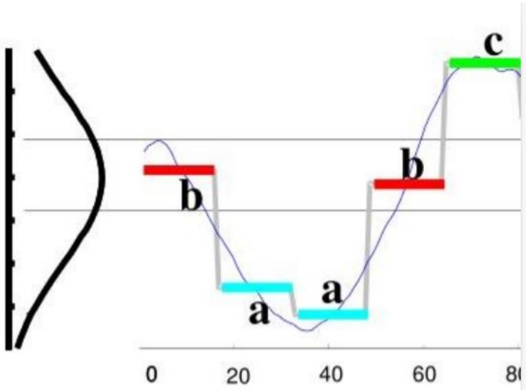
Symbolic Aggregate approXimation (SAX)



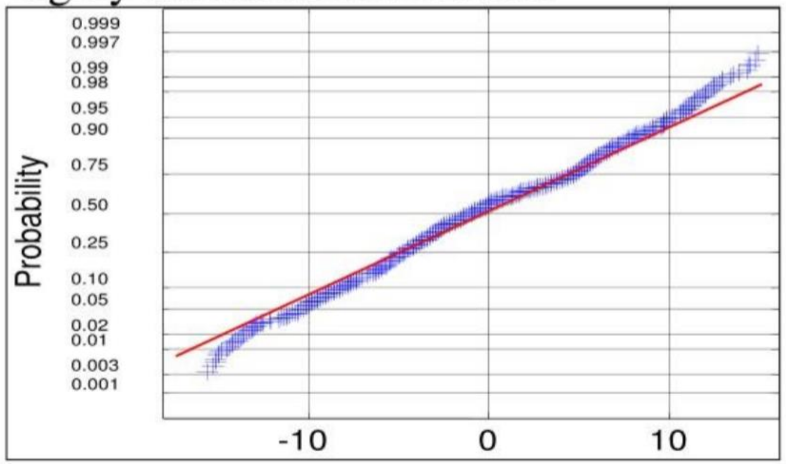
Symbolic Aggregate approXimation (SAX)



Symbolic Aggregate approXimation (SAX)

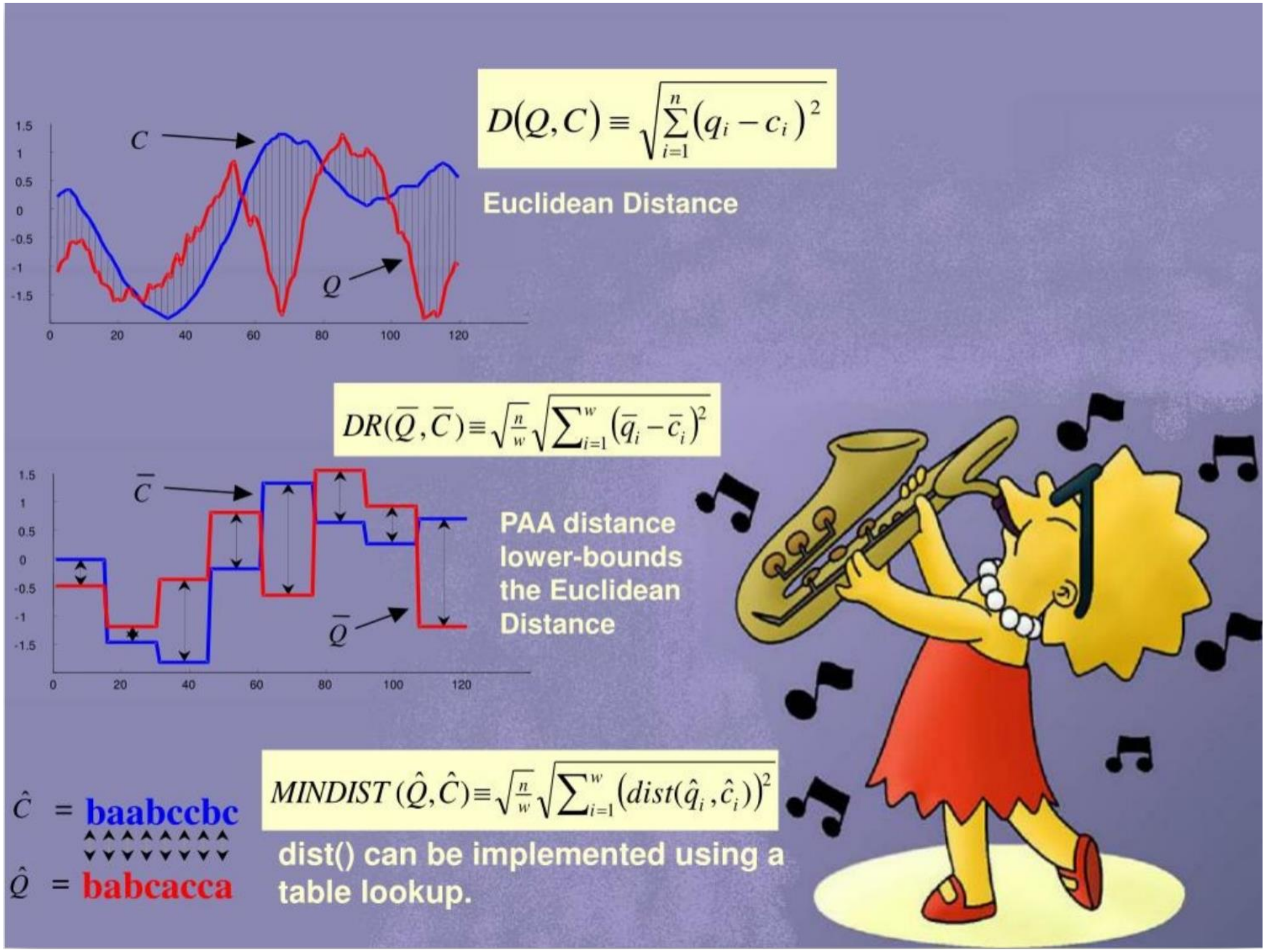


Time series subsequences tend to have a highly Gaussian distribution



A normal probability plot of the (cumulative) distribution of values from subsequences of length 128.

SAX lowerbounding (MINDIST)



Implementation (PYTS library)

A Python Package for Time Series Classification

Star 1,615

Navigation

Getting Started

Installation, testing and development
Contributing guide

Documentation

User guide
API Documentation
Scikit-learn compatibility

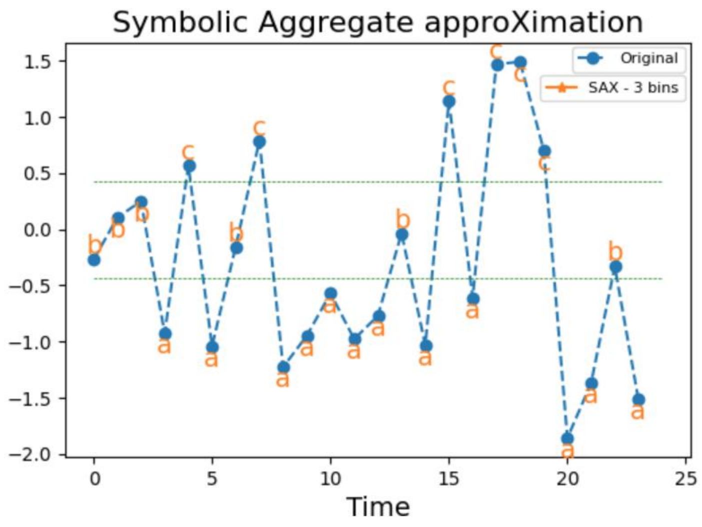
Tutorial - Examples

Introductory examples
Approximating time series
Bag-of-words transformation
Classification algorithms

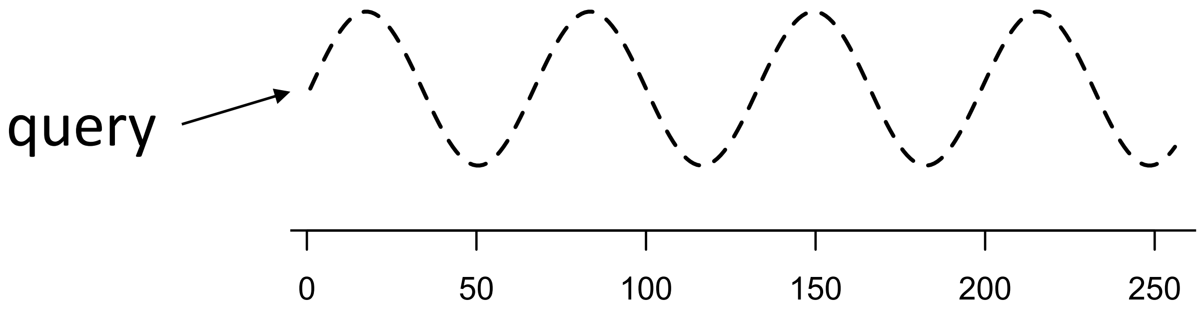
Note: Click here to download the full example code

Symbolic Aggregate approXimation

Binning continuous data into intervals can be seen as an approximation that reduces noise and captures the trend of a time series. The Symbolic Aggregate approXimation (SAX) algorithm bins continuous time series into intervals, transforming independently each time series (a sequence of floats) into a sequence of symbols, usually letters. This example illustrates the transformation. It is implemented as `pyts.approximation.SymbolicAggregateApproximation`.

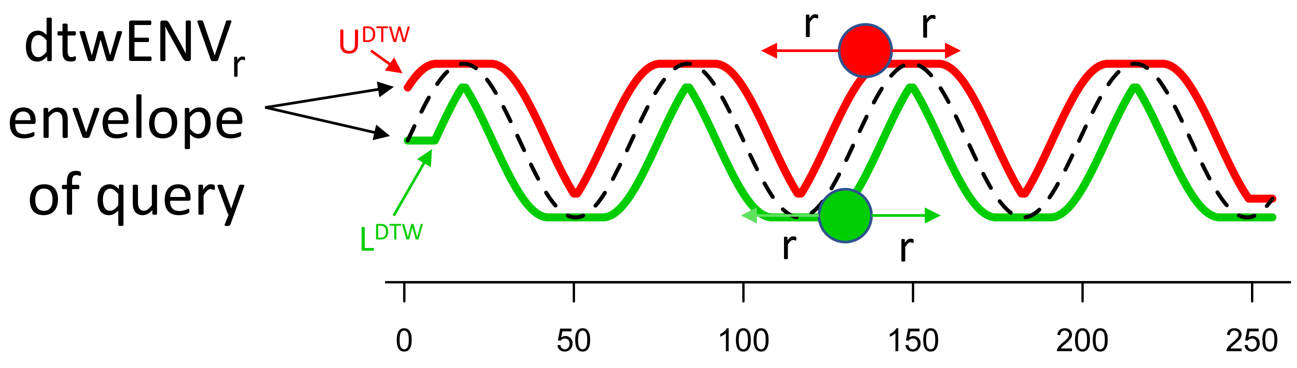


Lower bounding DTW



Lower bounding DTW

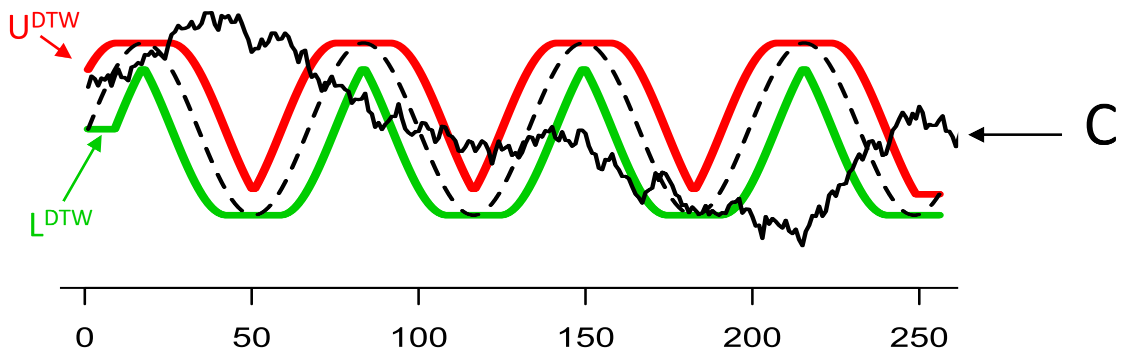
$\text{dtwENV}_r(\text{query}) = (L^{DTW}, U^{DTW})$



- For each query position, dtwENV bounds the values that can be aligned to a single point in the data series candidates (warping window r).

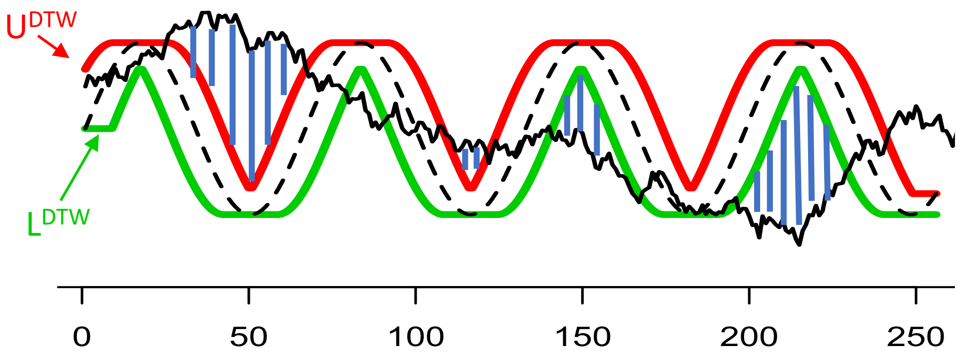
Lower bounding DTW

LB_Keogh(dtwENV$_r$(query), C)



Lower bounding DTW

LB_Keogh(dtwENV$_r$(query), candidate)



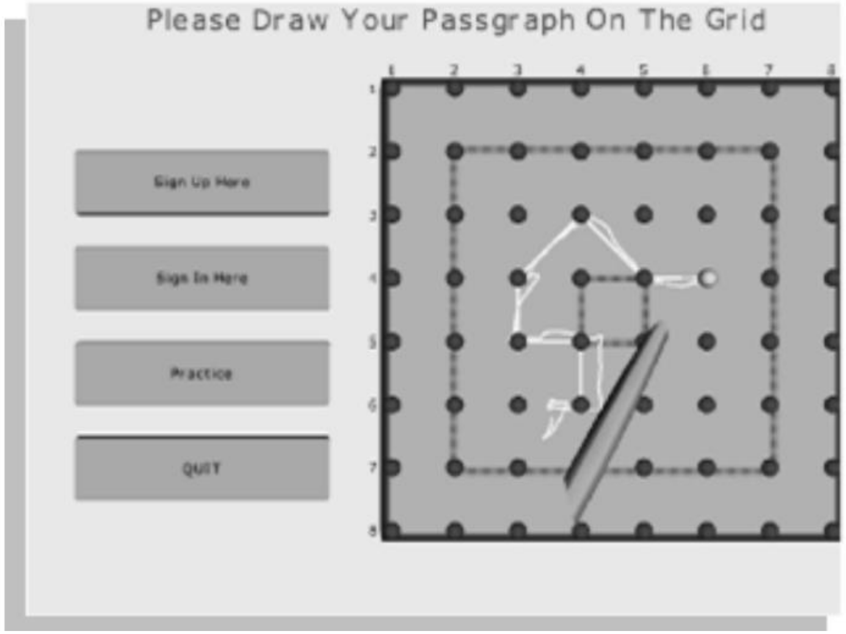
- Lower bounding of the true DTW distance between Query and Candidate

[O(n) time]

Presentation du TD

Haptics DATA

Data are taken from 5 people entering their passgraph (a code to access a system protected by a graphical authentication system) on a touchscreen. The data are the x-axis movement only.



Notebook

- Open the file (Python Notebook):

TS_SimilaritySearch.ipynb

- Instruction are contained in the notebook

- You can look at the data source to find similarity search hyperparameter :

  https://www.cs.ucr.edu/%7Eeamonn/time_series_data_2018/

References

- Eamonn J. Keogh. A Decade of Progress in Indexing and Mining Large Time Series Databases. VLDB 2006: 1268

- Eamonn J. Keogh, Li Wei, Xiaopeng Xi, Sang-Hee Lee, Michail Vlachos: **LB_Keogh Supports Exact Indexing of Shapes under Rotation Invariance with Arbitrary Representations and Distance Measures. VLDB 2006: 882-893**

- Chotirat Ann Ralanamahatana, Jessica Lin, Dimitrios Gunopulos, Eamonn Keogh, Michail Vlachos & Gautam Das **Mining Time Series Data** **https://link.springer.com/chapter/10.1007/0-387-25465-x_51#Abs1**

- https://tslearn.readthedocs.io/ (tslearn package documentation)