



m-TSNE: A Framework for Visualizing High-Dimensional Multivariate Time Series

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Outline



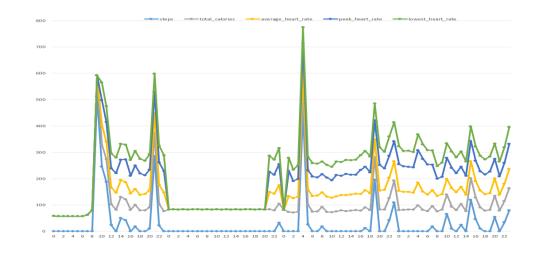
- Motivation
- Related Work
 - Univariate Time Series
 - Multidimensional Data
- Our Framework: m-TSNE (Multivariate Time Series t-Distributed Stochastic Neighbor Embedding)
- Experiment & Results
 - Human Performance ATOM-HP dataset
 - Electroencephalography EEG dataset
- Summary

Motivation



- Sensors development, e-Health platforms (EHR, mobile health,...)
- Multivariate Time Series (MTS) in Healthcare:
 - Human vital signs
 - Remote patient monitoring data
 - Medical sensors data
 - Lab results

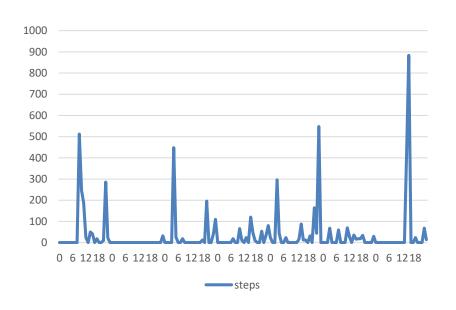
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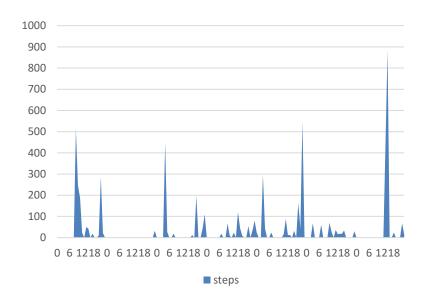


Integrated Media Systems Center



- Univariate Time Series Data:
 - Jointly visualize multiple lines / stacked graphs of features



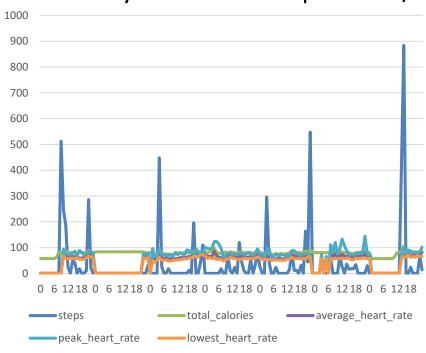


Multiple lines [Playfair 1786]

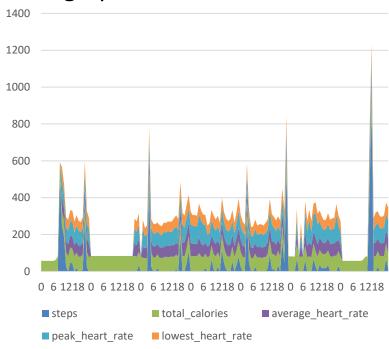
Stacked graphs [Byron & Wattenberg '08]



- Univariate Time Series Data:
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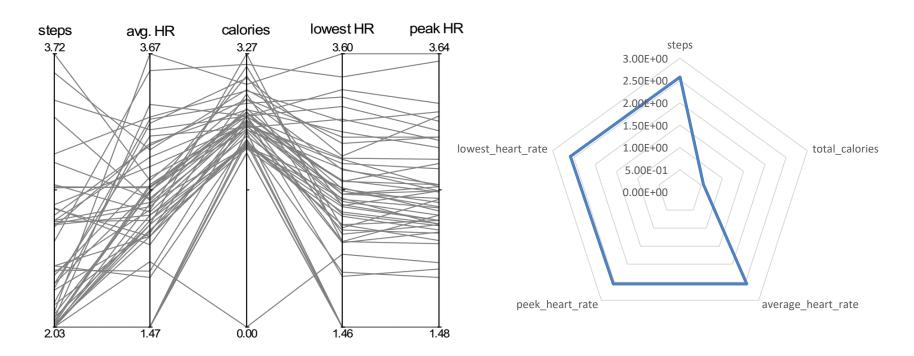
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Stacked graphs [Byron & Wattenberg '08]

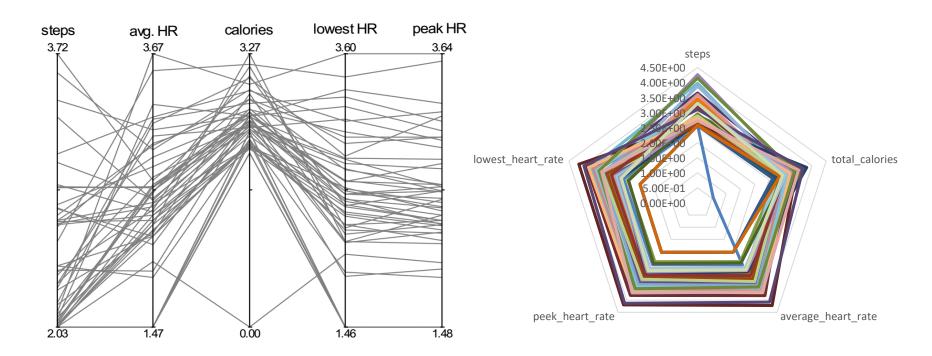


- Multidimensional Data
 - Use Radar chart [Chambers '83], Parallel coordinates [Inselberg '85] approach





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Our Framework: m-TSNE



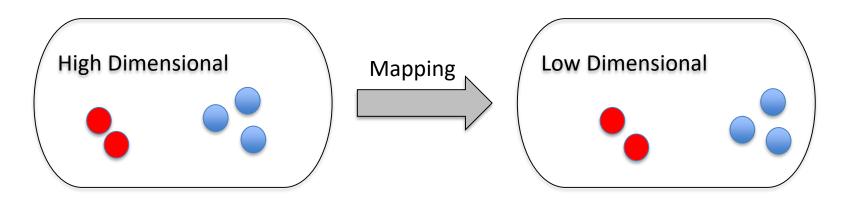
Challenges:

- Long time series
- Multiple dimensions
- Comparing multiple Multivariate Time Series (MTS)
- Previous techniques focus on Refine & Represent data visually.
- Using Machine Learning techniques in visualization to help / support in Data Insight Observation.

Our Framework: m-TSNE



- Consider each MTS as a data point
- Build map where points distances describe MTS similarities
- Embedding: Minimize the discrepancy between highdimensional space MTS data points and low-dimensional space data points



Our Framework: m-TSNE





- Vital Signs
- Patient
 Monitoring Data



Data Preprocessing

- Data Mean Centering
- Normalization
- Data Segmentation



High-Dimensional Pairwise Similarity of MTS items

• EROS similarity



Low-Dimensional Projection of MTS items

• Gradient Descent



2-D or 3-D Visualization

Raw data MTS $X = \{X_1, X_2,, X_n\}$
Each Xi is a feature (a univariate
time series).

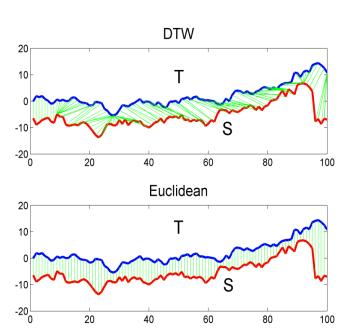
steps	total_calories	average_heart_rate	peak_heart_rate	lowest_heart_rate
246	83	75	94	67
188	86	66	75	60
24	79	63	73	56
C	82	65	74	59
50	81	64	77	60
42	80	65	86	56
C	82	62	67	60

Similarity of 2 MTS



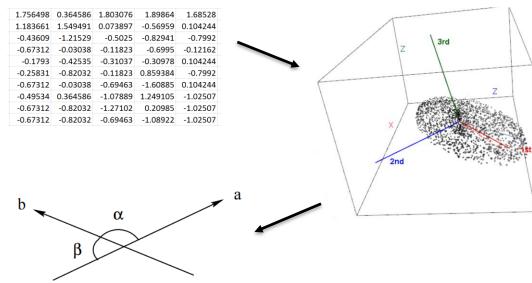
• Each window/segmentation is an MTS $X' = X = \{X'_1, X'_2, ..., X'_n\}$. X'_i is a univariate time series within a window length (e.g. a day, a month)

Different similarity metrics:



EROS: Extended Frobenius norm

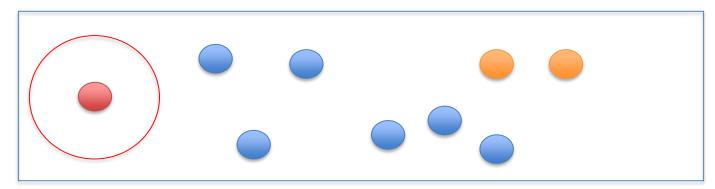
[Yang & Shahabi '04]



Low-dimensional Projection (t-SNE)



- pij: high-dimensional similarity of 2 MTS data points xi and xj
- **q**ij: low-dimensional similarity of 2 MTS data points y_i and y_j
- Move points using gradient descent $\frac{\delta C}{\delta y_i} = 4 \sum_j (p_{ij} q_{ij})(y_i y_j)$ Low Dimensional



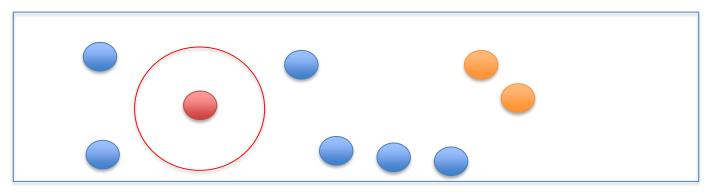
Minimize Kullback-Leibler divergence: [Maaten & Hinton '08]

$$C = KL(P||Q) = \sum_{i} \sum_{j} p_{ij} \log \frac{p_{ij}}{q_{ij}}.$$

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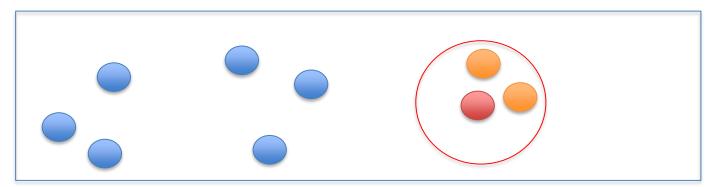
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• Minimize Kullback-Leibler divergence: [Maaten & Hinton '08]

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Experimental Setup



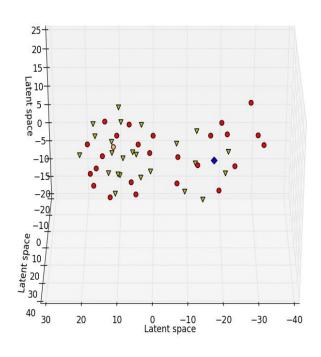
2 MTS Datasets:

Analytical Technologies to Objectively Measure Human Performance (ATOM-HP) Dataset	Control vs. Alcoholic Electroencephalography (EEG) Dataset
Home monitoring data of anonymized cancer patients	Control vs. alcoholic subject performing trials
5 features: Steps, Total Calories, Heartrate (average, lowest, peak)	64 features: 64 electrodes placed on the subject's scalps
2 chemotherapy cycles: 60 days	Each trial's duration is 1s.
Data sample rate: per hour	Data sample rate: 3.9-msec (256Hz)
There are 8 patients (more patients are being enrolled in this on-going study)	There are 20 subjects (10 controlled, 10 alcoholic). Each subject performs 30 trials.

Results



ATOM-HP Dataset



- Monitoring data of one patient
- Each point is a daily MTS
- 3 Distinct Clusters of Points:

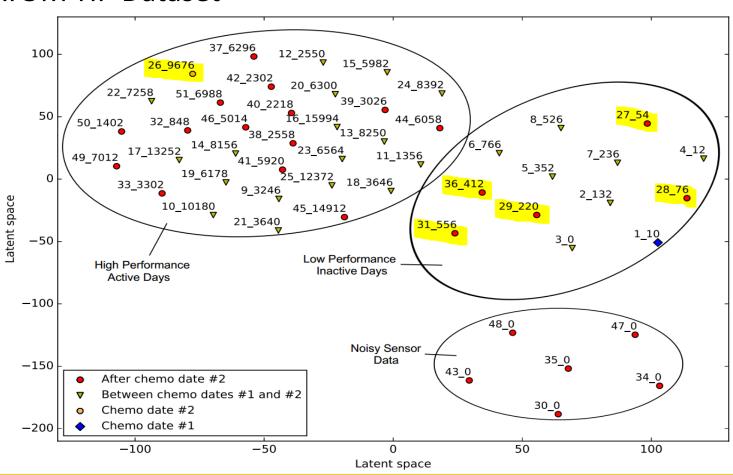
 High Performance (Active) days
 Low Performance (Inactive) days

 Noisy Sensor Data
- Any further relationship between points and chemotherapy treatment?

Results



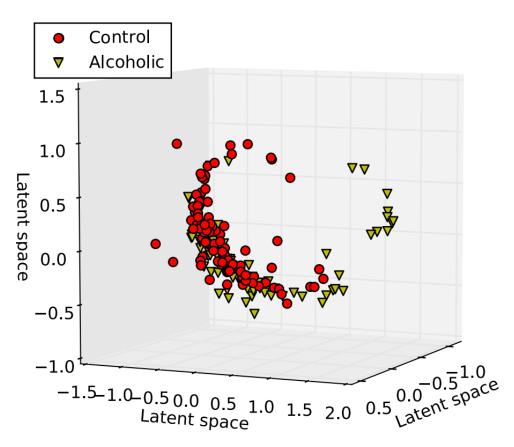
ATOM-HP Dataset



Results



EEG Dataset



- Each point is a trial performed by a control / alcoholic subject
- Show a manifold:

Inside: Control subject

Outside + Outliers: Alcoholic

subject

Summary



Conclusion

- m-TSNE: a framework to visualize high-dimensional MTS data
- Empirical evaluation on two healthcare datasets: ATOM-HP dataset, and EEG dataset

Future Work

- More subjects / data in on-going study ATOM-HP
- Dynamically visualize high-dimensional MTS data
- Adding HCI for visualization results
- Applying using different features / variables in MTS



Q&A

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