

Signal Analysis using Deep Learning

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Who are we?

- ▶ **Centrica plc** is an international energy and services company.
- ▶ **British Gas** is the UK's leading energy supplier, serving millions of homes across the country, as well as providing energy to hundreds of thousands of UK businesses.



Morecambe Gas Terminal



Background

- ▶ Gas compression sub-system at a gas terminal
 - ▶ Powered by aeroderivative gas turbine
 - ▶ Two centrifugal compressors driven on a single shaft
 - ▶ Regulates gas pressure

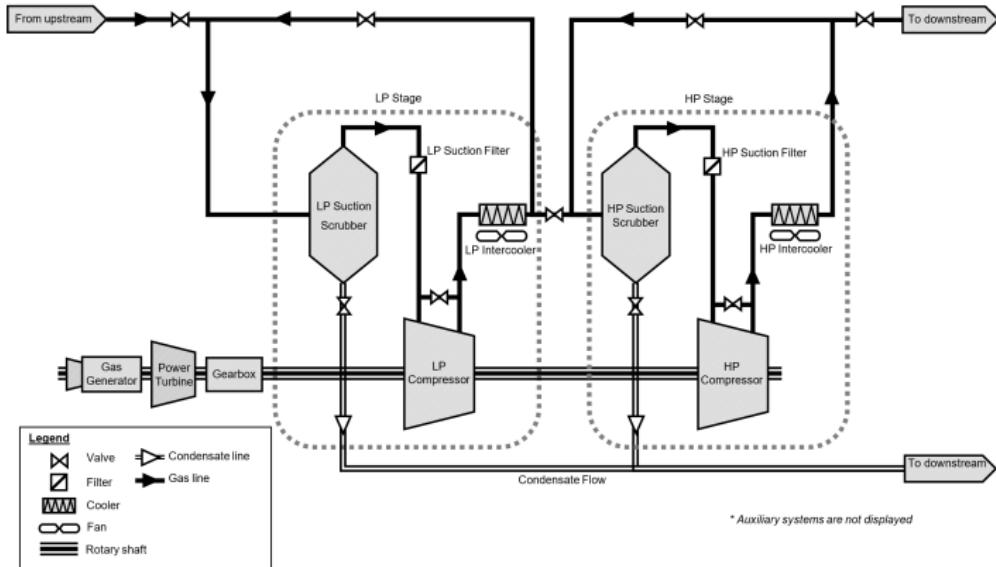


Figure: Simplified process diagram for the compression sub-system

Components

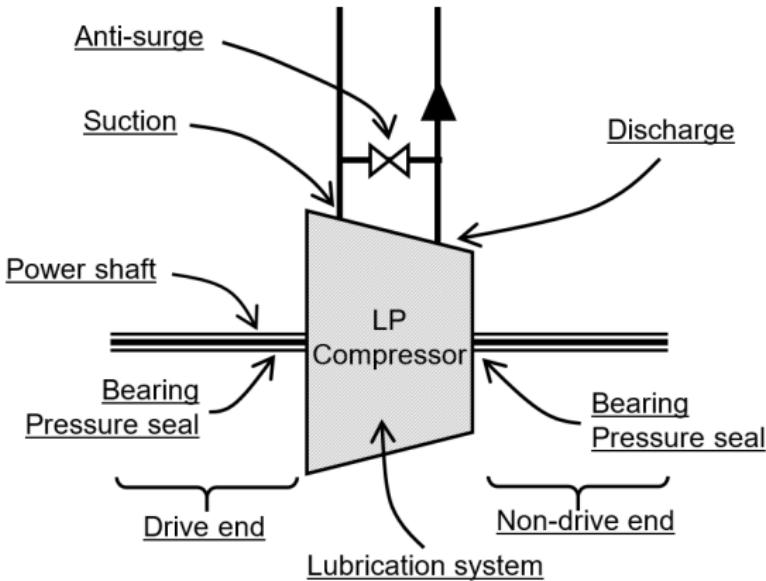


Figure: Centrifugal compressor (LP stage)

Components

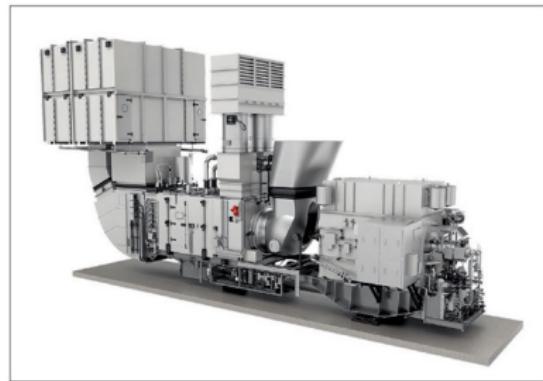
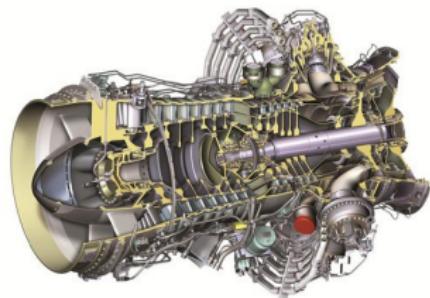


Figure: Jet engine package

Problem

- ▶ Large-scale industrial processes contains many sensors
- ▶ Sensor records continuous stream of real-valued measurements (e.g. temperature, pressure, rotary speed... etc.)

Research Question

Can we determine the underlying operating states of the process?

Data Preprocessing

- ▶ Unevenly-spaced time series (inconsistent interval)
- ▶ Can be converted into regularly-spaced time series through downsampling.
- ▶ P sensors can form a P -dimensional multivariate time series.

$$\{\mathbb{R}_t^P : t \in [1, T]\}$$

Recurrent Auto-Encoder Model

- ▶ RNN encoder-decoder model
- ▶ Convert to recurrent auto-encoder by aligning input/output time steps
- ▶ Deep structure learns abstract temporal patterns
- ▶ Performs partial reconstruction on the decoder side
(Decoder dimension smaller than Encoder dimension)

$$\begin{cases} f_{encoder} : \{\mathbb{R}_t^P : t \in [1, T]\} \rightarrow c \\ f_{decoder} : c \rightarrow \{\mathbb{R}_t^K : t \in [1, T]\} \end{cases} \quad K \leq P$$

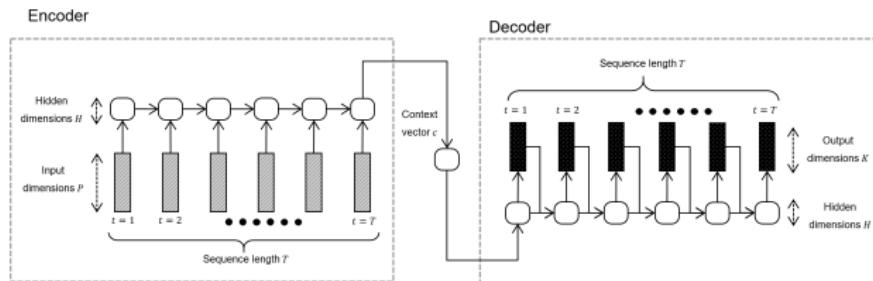


Figure: RNN encoder-decoder model

Long-short term memory

LSTM neuron [HS97]

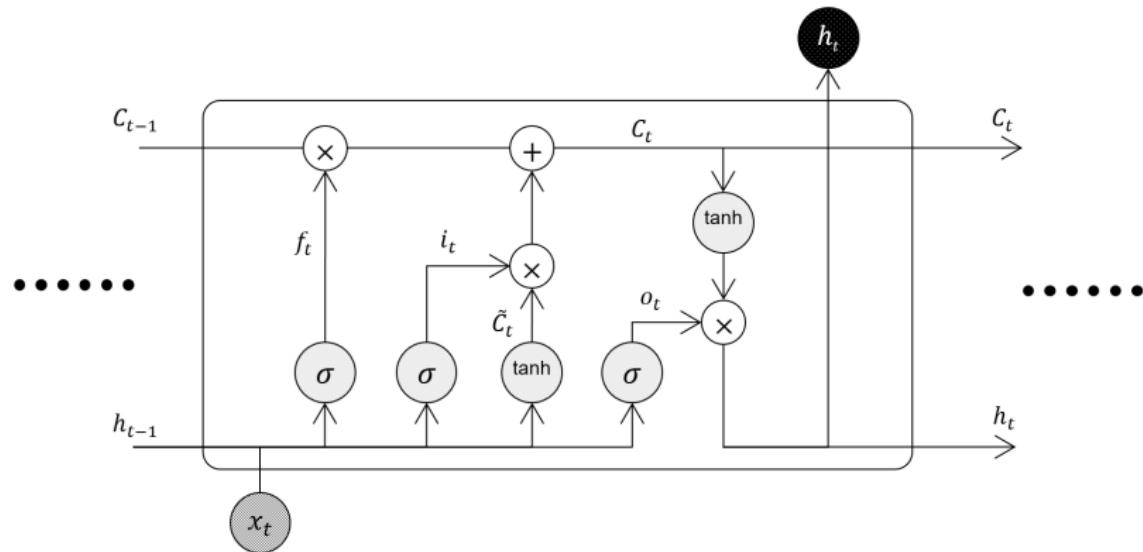


Figure: Internal structure of a long short-term memory block [Ola15].

Long-short term memory

Forget gate

$$f_t = \sigma(W_f[h_{t-1}, x_t] + b_f)$$

Input gate

$$i_t = \sigma(W_i[h_{t-1}, x_t] + b_i)$$

$$\tilde{C}_t = \tanh(W_c[h_{t-1}, x_t] + b_c)$$

Update hidden state

$$C_t = f_t \times C_{t-1} + i_t \times \tilde{C}_t$$

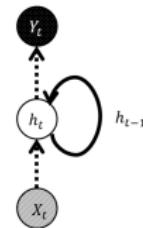
Output gate

$$O_t = \sigma(W_o[h_{t-1}, x_t] + b_o)$$

$$h_t = O_t \times \tanh C_t$$

Regularisation

- ▶ Prevents network overfitting
- ▶ Dropout wrapper [SHK⁺14]
- ▶ Masks neuron inputs
- ▶ Non-recurrent connections only
[ZSV14]



Sampling

- ▶ Recursively generating time series samples with fixed length
- ▶ Samples of length T can be generated from any time series dataset with length $T' \geq T$
- ▶ $T' - T$ samples can be generated
- ▶ Standardising dataset using $z_p = \frac{x_p - \bar{x}_p}{\sigma_p}$

Algorithm 1: Drawing samples consecutively from the original dataset

Input: Dataset length T'

Input: Sample length T

```
1  $i \leftarrow 0$  ;
2 while  $i \leq i + T$  do
3   | Generate sample sequence  $(i, i + T]$  from the dataset;
4   |  $i \leftarrow i + 1$ ;
5 end
```

Results

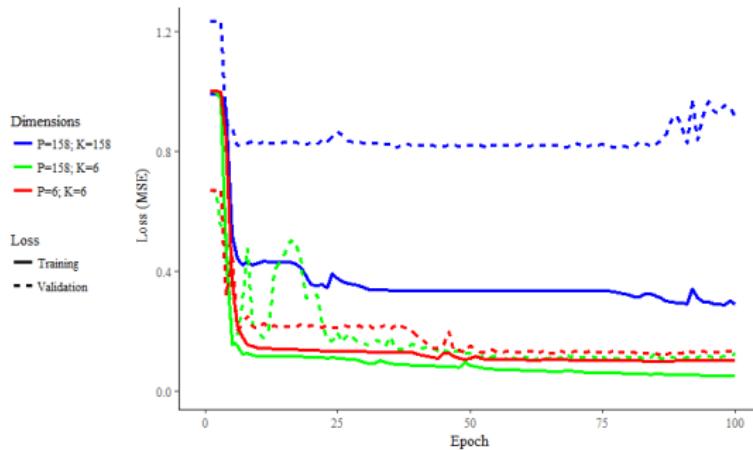


Figure: Effects of relaxing dimensionality of the output sequence on the training and validation MSE losses.

Sequence Reconstruction

- ▶ Specimens were selected randomly for qualitative examination
- ▶ Selected from held-out validation set

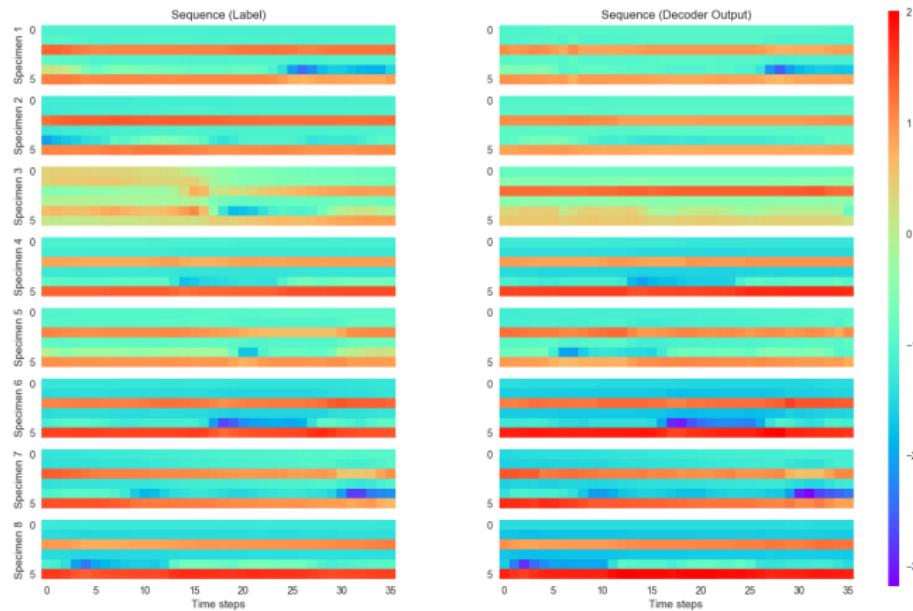
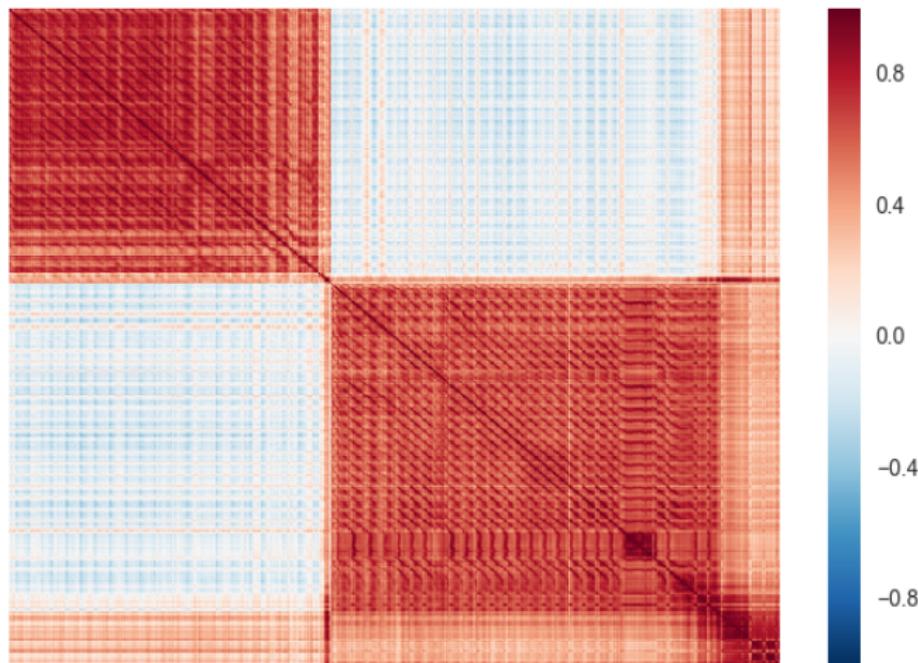


Figure: Randomly selected output sequences in the held-out validation set. Colour represents magnitude of sensor measurements in normalised scale.

Context Vector

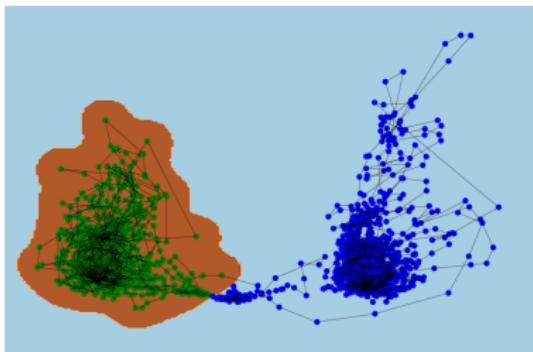
- ▶ Pairwise Pearson correlation
- ▶ Diagonal shows strong correlation among successive context vectors
- ▶ Showing gradual drift of operating state



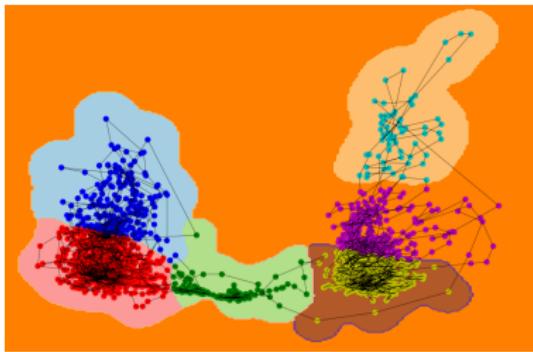
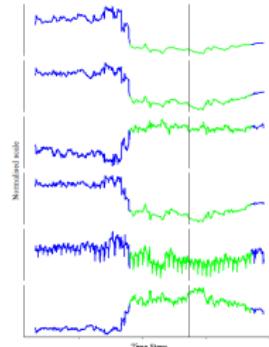
Context Vector

- ▶ Dimensionality reduction (PCA) to 2D
- ▶ Additional clustering algorithms can be applied (e.g. *K*-means)
- ▶ Decision boundary calculated using Support Vector Machine (RBF)

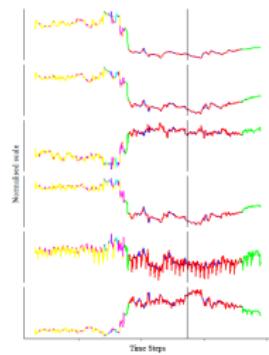
Context Vector: Example 1



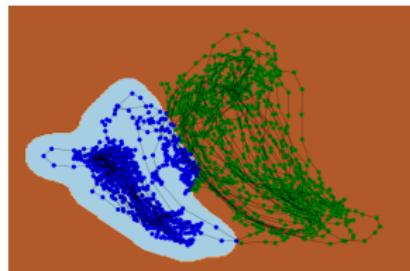
(a) 2 clusters



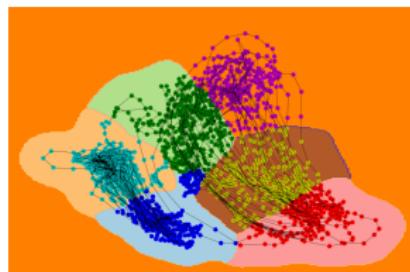
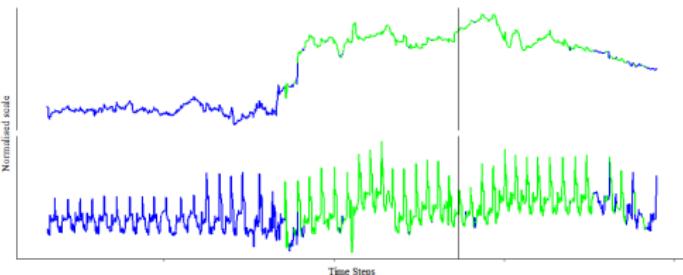
(b) 6 clusters



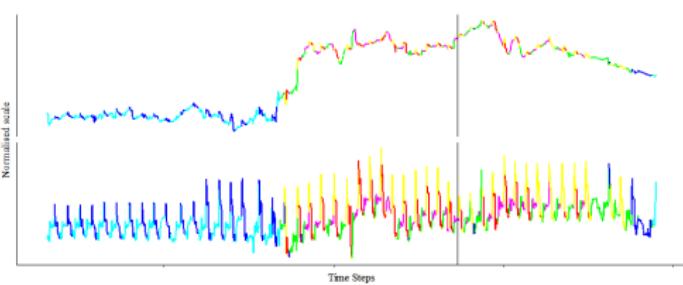
Context Vector: Example 2



(a) 2 clusters

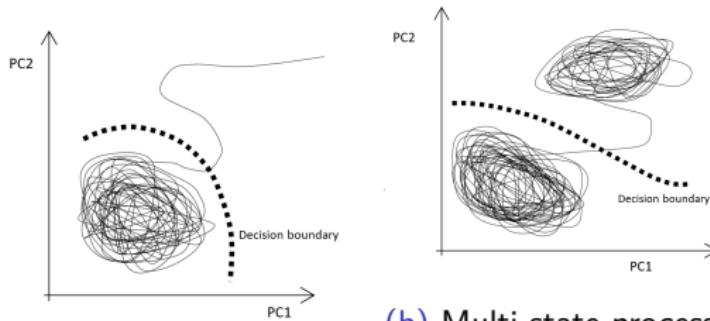


(b) 6 clusters



Identify Operating States

1. Drifts around same neighbourhood
2. Drifts across boundary



(a) Process with a single healthy state.

(b) Multi-state process with transition between states.

Figure: Travelling context vector.

Summary

- ▶ Unsupervised clustering method for multidimensional time series
- ▶ Neural network-based time series feature selection
- ▶ Operating states identification

Summary

Application area

- ▶ Works with any real-valued sensor measurement
(e.g. temperature, pressure... etc.)
- ▶ Large scale multi-sensor system (Multidimensional time series)
- ▶ Unbounded and unlabelled time series

Further work

- ▶ Categorical sensor measurements
(e.g. start vs stop, full vs empty... etc.)
- ▶ Discrete events
(e.g. component replacement, unplanned outage,)

Citation

Use this BibTeX entry to cite the article:

```
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    10.1007/978-3-319-98204-5_17,  
    author="Wong, Timothy and Luo, Zhiyuan",  
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    title="Recurrent Auto-Encoder Model for  
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    publisher="Springer International Publishing",  
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Q & A

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- ▶ **GitHub:** github.com/timothywong731
- ▶ **Website:** timothywong731.github.io

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