

# PERSONALIZED CONTEXT-AWARE DEPRESSION DETECTION VIA HIERARCHICAL TEMPORAL CONTRASTIVE LEARNING

**Final Report** 



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#### **Abstract**

Depression is a prevalent mental health disorder affecting millions worldwide, yet it often goes undetected or is diagnosed too late. Traditional diagnostic methods rely on **infrequent clinical visits and subjective self-reports**, providing only snapshots of an individual's condition and failing to capture daily fluctuations or gradual shifts in mood and behaviour. The widespread adoption of **smartphones and wearable devices** enables continuous collection of behavioural and contextual data, such as sleep patterns, physical activity, phone usage, mobility, and social interactions. These signals serve as indirect indicators of mental health, offering opportunities for earlier and more accurate detection.

This project emphasizes **personalization**. Conventional models apply uniform thresholds across all users, which can misclassify normal behaviour as depressive or overlook genuine symptoms. The proposed system builds a **personal baseline for each user** using historical data, flagging significant deviations—such as sudden drops in activity, disrupted sleep, or altered communication—as potential signs of depression. This approach improves sensitivity while reducing false alarms.

**Context awareness** further enhances the model. Human behaviour varies with situational factors like weekends, holidays, or academic schedules. By incorporating temporal and environmental context—day of the week, holidays, time of day—the system interprets behavioural changes more accurately, distinguishing normal variations from concerning patterns.

A third innovation is the application of **temporal contrastive learning**, which focuses on understanding changes over time rather than static patterns. By comparing behaviour across different time windows within the same user, the model detects subtle shifts that may indicate early depressive episodes.

Overall, the framework combines **personal baselines**, **context-aware interpretation**, **and temporal modelling** to provide early warnings and more precise mental health assessments. This approach enables **proactive interventions**, empowers individuals and clinicians, and offers a scalable solution for continuous, real-world depression monitoring and management.

# Introduction

Depression is one of the most pressing global health concerns of the 21st century, affecting hundreds of millions of individuals across all age groups and cultures. It is a leading

cause of disability and reduced quality of life, with far-reaching effects on work productivity, academic performance, and personal relationships. Despite its prevalence, depression often goes underdiagnosed and undertreated, primarily because traditional diagnostic methods rely on clinical visits and self-reports. These approaches are episodic, subjective, and unable to capture the dynamic and evolving nature of depressive symptoms. A person may appear stable during a clinical assessment but experience significant emotional or behavioural struggles outside of these encounters. This gap underscores the urgent need for new approaches to detecting depression that are continuous, objective, and sensitive to individual differences.

The rise of smartphones and wearable devices offers an unprecedented opportunity to address this challenge. These devices can passively collect streams of behavioural and contextual data, such as sleep duration, physical activity, mobility, social interaction, and phone usage. Such signals provide valuable insights into daily life patterns that may reflect mental health status. However, translating this wealth of data into reliable and actionable indicators of depression requires solving several research problems. Unlike traditional health markers, behavioural data are highly personal and influenced by both individual habits and external context. For example, low activity levels may represent normal behaviour for one individual but signal concerning withdrawal for another. Similarly, reduced social activity during exam weeks may have very different implications compared to the same pattern during vacation. This complexity calls for a framework that integrates personalization, context awareness, and temporal dynamics.

Against this background, the present study defines four central research questions:

- RQ1: How can behavioural deviations be detected at a personalized level?

  This question addresses the limitation of population-level thresholds in depression detection. Establishing personalized baselines for each user is essential to capture deviations that are meaningful within their own behavioural context.
- RQ2: How does context affect behavioural interpretation in depression detection?

Human behaviour cannot be interpreted in isolation from external conditions.

Contextual factors such as weekends, holidays, or academic schedules may alter activity patterns without indicating depression. This question focuses on embedding context into the detection framework to reduce false positives and improve reliability.

- RQ3: Can temporal contrastive learning identify early signs of depression?
   Depression often develops gradually, with subtle shifts preceding major episodes.
   Capturing temporal changes, rather than relying solely on static snapshots, can enable earlier detection. This question investigates whether temporal contrastive learning can highlight these subtle but critical transitions.
- RQ4: What is the impact of personalization on model accuracy?
   Finally, this question examines the broader effectiveness of personalization strategies.
   Does tailoring detection to individual baselines and contexts significantly improve predictive performance compared to generic models? This exploration helps establish the value of personalization in real-world deployment.

In sum, this study tackles an urgent health challenge by rethinking depression detection through the lens of continuous data, personalization, and temporal modelling. By addressing these four research questions, the project aims to develop a framework that is not only technically robust but also clinically meaningful and applicable in everyday life.

# Literature survey

This section synthesizes prior studies that inform the proposed framework for Personalized Context-Aware Depression Detection using Hierarchical Temporal Contrastive Learning (HTCL). Each work is evaluated for its methodological contributions and relevance to personalization, context-awareness, and temporal modelling in depression detection.

**Saeb et al. (2015)** examined passive smartphone sensor data, including GPS traces, accelerometer signals, and phone interaction frequency, to assess depressive symptom severity. They identified mobility reduction and decreased location variance as reliable behavioural markers. This supports our reliance on passive sensing and justifies using location and activity features from the GLOBEM dataset to detect deviations in daily routines.

The **Student Life study** by **Wang et al. (2014)** tracked students over a 10-week period using smartphones, linking sleep, mobility, and social communication patterns with stress and depression. Their multimodal design validates our integration of diverse behavioural signals. Our project extends this by focusing on personalized baselines and temporal dynamics rather than static cross-sectional thresholds.

Aledavood et al. (2017) showed that irregularities in circadian rhythms, measured through mobile device usage, correlate with psychological distress. Their findings highlight the importance of rhythm-based features, which directly inform our temporal contrastive learning component aimed at detecting subtle shifts in daily patterns that may precede depressive episodes.

Mohr et al. (2017) reviewed the paradigm of "personal sensing," emphasizing continuous monitoring for mental health alongside privacy and deployment challenges. Their review supports our project's dual focus on technical robustness and ethical safeguards when handling sensitive behavioural data in real-world settings.

De Choudhury et al. (2013) explored depression prediction through linguistic and engagement patterns on social media, showing that reduced interaction and linguistic markers of sadness can reveal mental health risk. While their data source differs, the principle of detecting deviations in digital behaviour parallels our approach using smartphone-based logs such as call and screen activity.

Recent advances in self-supervised learning are also foundational to our framework. He et al. (2020) introduced MoCo, showing that contrastive learning can generate powerful representations from unlabelled data. Similarly, Chen et al. (2020) proposed SimCLR, which leverages augmented data views for robust embeddings. Both approaches inspire our self-supervised temporal contrastive module, which adapts these ideas to behavioural timeseries by contrasting pre- and post-symptom windows.

Yao et al. (2021) presented Sensor2Vec, an embedding method for multimodal sensor streams, demonstrating strong generalization to downstream tasks. Their work motivates our multimodal embedding strategy across sleep, mobility, phone use, and contextual metadata from GLOBEM. Likewise, Abnar et al. (2021) proposed BERG, a temporal contrastive framework for physiological signals, proving effective at capturing long-term dependencies—directly informing our strategy to model intra-individual behavioral trajectories.

Beyond representation learning, privacy-preserving and personalization methods offer further insights. **Triastcyn et al. (2020)** combined federated learning with Bayesian differential privacy for distributed health prediction, suggesting a future direction for extending our framework to collaborative, privacy-conscious deployment. **Dey et al. (2022)** introduced **SEMBED**, which integrates contextual and temporal features into behavior representations. This aligns with our aim to include context such as weekdays, holidays, or

academic calendars to avoid false positives. Finally, **Zhan et al. (2022)** applied multi-task learning to behavioural data, showing that personalization improves prediction. Their findings support our use of adapter layers that balance shared knowledge with individual-specific baselines.

Together, these studies provide methodological and conceptual foundations for our project. They demonstrate that behavioural deviations are predictive of depression, contextual interpretation improves reliability, and temporal representation learning captures early warning signs. By synthesizing these insights, our framework advances the field through a personalized, context-aware, and temporally sensitive approach to depression detection.

# **Research Gaps and Novelty**

The literature review underscores persistent limitations in existing depression detection methodologies. Traditional approaches, such as clinical assessments and self-reported questionnaires, are constrained by their subjectivity and reliance on participant compliance. Because they are administered infrequently, these methods often overlook subtle, progressive, or early signs of depressive episodes, reducing their effectiveness for timely intervention.

Although recent work has begun to leverage passive sensing data from smartphones and wearable devices, most studies continue to rely on generalized models that treat users as a homogeneous group. These models typically apply uniform thresholds across populations and focus on group-level behavioural trends, overlooking the substantial heterogeneity in individual routines. This gap in **personalization** means that normal behavioural variations for one individual can be misclassified as potential depressive symptoms, while meaningful deviations in another person may go undetected.

Another major gap lies in **temporal modelling**. Many existing models treat behavioural data as static or aggregate it over long periods, failing to capture gradual within-person changes that precede depressive states. This restricts their capacity to detect early warning signals, which are often subtle but critical for preventative care.

A third limitation is the lack of **context-awareness**. Without accounting for situational factors such as weekdays versus weekends, holidays, or global events like the COVID-19 pandemic, models risk misinterpreting expected behavioural shifts as indicators of mental health decline.

The novelty of this project lies in its **combined application** of three complementary strategies: personalized behavioural modelling to account for individual baselines, hierarchical temporal contrastive learning to capture dynamic within-person changes, and context-aware signal interpretation to differentiate situational shifts from genuine anomalies. Together, these innovations create a robust, adaptive, and scalable framework that advances the use of the GLOBEM dataset for real-world depression detection.

#### **Materials and Method**

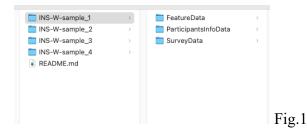
# **GitHub Repository**

The GitHub repository "vikasailearning" hosts the implementation of the proposed framework, *Personalized Context-Aware Depression Detection via Hierarchical Temporal Contrastive Learning* GitHub. Released under the GPL-3.0 license, the repository is openly available for academic research and non-commercial use. It provides key project resources, including a comprehensive README, an interim report, and a dedicated **PythonProject** subdirectory containing the Python-based code implementation of the model.

# **Dataset Description**

This project leverages the GLOBEM (https://the-globem.github.io) dataset, a rich, publicly available resource designed for longitudinal human behaviour modelling. Collected over four consecutive years (2018–2021) from a diverse population of 497 unique individuals (705 person-years), the dataset captures daily life patterns using passive sensing from smartphones and wearable devices. It offers an ideal foundation for personalized mental health monitoring and behaviour modelling due to its multimodal nature, extended time span, and diverse user base.

The GLOBEM dataset comprises four annual releases—INS-W\_1 (2018), INS-W\_2 (2019), INS-W\_3 (2020), and INS-W\_4 (2021)—each representing a year-long longitudinal study conducted at the University of Washington. These datasets collectively span over 700 person-years and include data from 497 unique participants with diverse backgrounds. Each dataset is structured into three core folders: **SurveyData**, **FeatureData**, and **ParticipantInfoData**.



• **SurveyData** contains responses from participants to a wide range of questionnaires administered throughout the study. These surveys capture information on mental health, personality traits, physical well-being, social justice perceptions, and substance use.



Fig.2

• **FeatureData** includes processed sensor-derived features extracted from mobile phones and wearable devices. These features reflect behavioural patterns such as mobility, sleep, phone usage, and social interactions, and are generated using the RAPIDS pipeline for reproducible analysis.

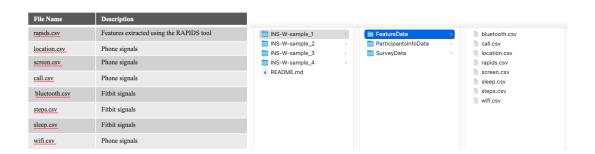


Fig.3

• ParticipantInfoData provides platform information for each participant.

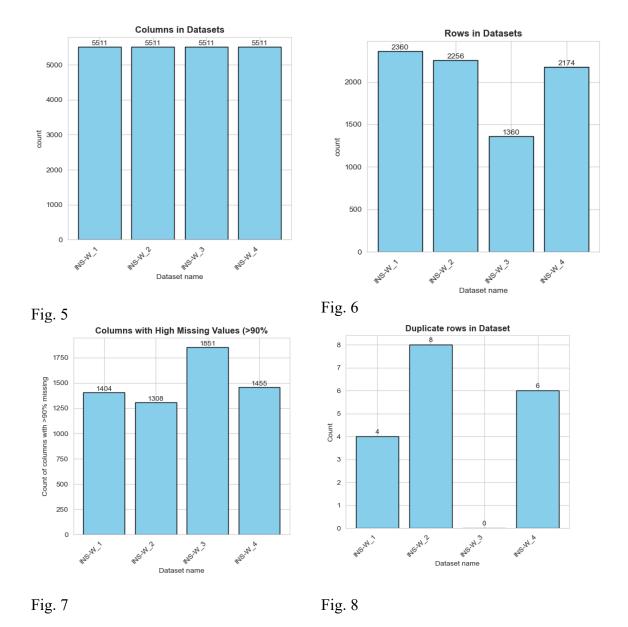


Together, these folders enable researchers to explore the relationship between passive sensing data and mental health outcomes. The datasets are designed to support both within-year modeling and cross-year generalization tasks, making them a valuable resource for developing robust, personalized behavior modeling algorithms.

# **Exploratory Data Analysis (EDA)**

#### **Data Exploration and Preprocessing**

The initial exploration of the INS-W\_1 to INS-W\_4 datasets involved examining the structure of rows and columns to understand the scope and consistency of the data. During this process, missing values were identified across multiple features, requiring careful handling to avoid biases in subsequent analysis. Standard preprocessing techniques such as imputation or removal were applied depending on the extent of missingness. Additionally, duplicate rows were detected and removed to ensure data integrity and prevent redundancy. This step was essential for refining the datasets, improving their quality, and preparing them for robust modelling and reliable depression detection experiments.



#### **Data Cleanup in the GLOBEM Dataset**

The GLOBEM dataset provides a rich and complex resource for depression detection research, with each annual dataset (INS-W\_1 to INS-W\_4) containing 5,511 features. However, the number of rows varies significantly across the years, with 2,360 in INS-W\_1, 2,256 in INS-W\_2, 1,360 in INS-W\_3, and 2,174 in INS-W\_4. This variability reflects differences in data collection periods and participant availability, which already introduces heterogeneity that must be carefully handled during preprocessing.

One of the major challenges identified in the dataset is the presence of a substantial number of missing values. As highlighted in "Fig. 7", more than 1,000 columns in each year's dataset have over 90% missing data. Retaining such features would add noise and

sparsity, ultimately degrading model performance. Therefore, it becomes necessary to implement a feature reduction strategy by systematically removing columns with high missingness. This not only improves data quality but also reduces computational overhead during model training.

In addition to missing values, the dataset also contains duplicate records, which, if left unaddressed, can skew the learning process and bias evaluation metrics. Removing duplicate rows ensures that the model does not overfit to repeated information and learns meaningful behavioural patterns instead.

Overall, applying robust data cleanup procedures—including the elimination of highly sparse features and duplicate records—is critical to preparing the GLOBEM dataset for analysis. These steps create a more reliable, consistent, and manageable dataset that supports effective implementation of advanced methods like personalized modelling and temporal contrastive learning.

```
#Remove columns (features which have mostly all columns NAN values)
for i, (datasetName, df) in enumerate(data_yearly.items()):
    # Calculate percentage of NaN values per column
    df_replaced = df.replace([np.inf, -np.inf], np.nan)
    df_cleaned = df.dropna(axis=1, thresh=int((1-NAN_THRESHOLD) * len(df_replaced)))
    print(f"Dataset {datasetName} Original shape:{df.shape} Cleaned shape: {df_cleaned.shape}")
    data_yearly[datasetName] = df_cleaned
```

Fig. 9

```
#Duplicate rows
duplicate_rows_dict = {}
duplicate_rows_dict = {}
#all columns (features which have mostly all columns NAN values)
for i, (datasetName, df) in enumerate(data_yearly.items()):
    dup_count = df.duplicated().sum()
    duplicate_rows_dict[datasetName] = dup_count

plot_dictionary_key_value(duplicate_rows_dict, title= f'Duplicate rows in Dataset',xLabel="Dataset name", yLabel=f'Count')
```

Fig. 10

```
Dataset INS-W_1 Original shape: (2360, 5511) Cleaned shape: (2360, 4110) Dataset INS-W_2 Original shape: (2256, 5511) Cleaned shape: (2256, 4203) Dataset INS-W_3 Original shape: (1360, 5511) Cleaned shape: (1360, 3660) Dataset INS-W_4 Original shape: (2174, 5511) Cleaned shape: (2174, 4056)
```

Fig.11

#### **Dataset Type corrections**

```
# Type corrections of columns (Date) and covert dep column to int
for datasetName, df in data_yearly.items():
    df_clean = df.copy()
    df_clean['date'] = df_clean['date'].astype(str).str.strip()
    df_clean['date'] = pd.to_datetime(df_clean['date'],errors='coerce').astype('datetime64[ns]')
    df_clean['dep'] = pd.to_numeric(df_clean['dep'], errors='coerce').astype('int')
    data_yearly[datasetName] = df_clean
```

Fig.12

```
<class 'pandas.core.frame.DataFrame'>
Index: 8132 entries, 0 to 2173
Columns: 3564 entries, f_loc:phone_locations_doryab_timeattop3location_dis:weekend to
f_loc:phone_locations_barnett_wkenddayrtn_dis:7dhist
dtypes: datetime64[ns](1), float64(2374), int64(1), object(1188)
memory usage: 221.2+ MB
None
```

Fig. 13

Convert 'date' to datetime and 'dep' to categorical or integer label. Ensure consistent formats, handle missing values, and validate types before modelling for reproducible results.

#### **Dataset Merging**

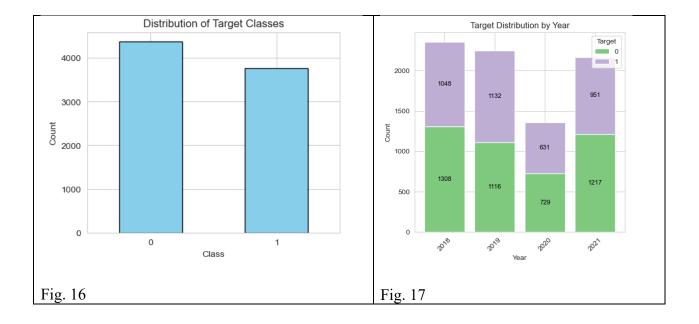
"Fig. 9" and "Fig. 10" presents the code snippets applied for systematic data cleaning, focusing on removing columns with excessive missing values and dropping duplicate rows. "Fig. 11" highlights the results, confirming that the GLOBEM dataset is extremely noisy, with a large portion of features missing across all years. In fact, many variables show over 90% missing values, making them unsuitable for reliable analysis. This inconsistency leads to a significant reduction in usable columns after the cleanup process. Furthermore, because the four yearly datasets (INS-W\_1 to INS-W\_4) do not share identical structures, directly combining them would not be feasible. To address this, a set of common features available across all years was carefully identified. These shared columns provide a consistent basis for merging the datasets into one unified file. This consolidated dataset serves as a cleaner, standardized foundation for building and evaluating robust depression detection models.

```
#Get common columns in Dataset
common_cols = None
for name, df in data_yearly.items():
    if common_cols is None:
        common_cols = set(df.columns)
    else:
        common_cols &= set(df.columns)
print(f'Common features in all dataset len : {len(common_cols)}')
[2259]
Common features in all dataset len : 3564
Fig. 14
```

<class 'pandas.core.frame.DataFrame'>
Index: 8132 entries, 0 to 2173
Columns: 3564 entries, f\_loc:phone\_locations\_doryab\_timeattop3location\_dis:weekend to
f\_loc:phone\_locations\_barnett\_wkenddayrtn\_dis:7dhist
dtypes: datetime64[ns](1), float64(2374), int64(1), object(1188)
memory usage: 221.2+ MB
None
Fig. 15

"Fig 14" illustrates the code used to extract common columns across all yearly datasets, ensuring consistency for merging. As shown in "Fig 15", the merged dataset now contains 3,564 columns and 8,132 rows, providing a unified structure for further preprocessing, feature selection, and model development.

#### **Target class distributions**



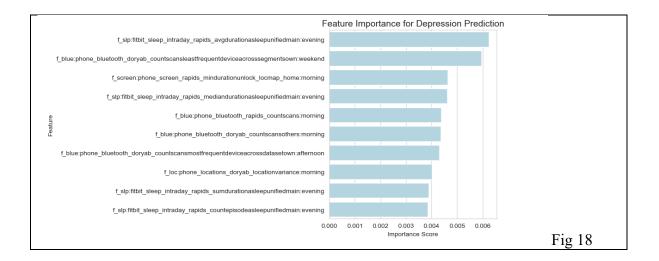
The target class distribution in the merged dataset indicates a binary classification task, where the goal is to detect whether a person is depressed or not. The "dep" column, representing the target, shows a fairly balanced distribution between the two classes. This balance reduces bias and supports reliable model training.

#### **Feature Importance**

In the Random Forest analysis of feature importance, the maximum score observed is only 0.006, indicating that no single variable overwhelmingly predicts the target "dep." Instead, the predictive contributions are spread relatively evenly across many features. This suggests that depression-related patterns are distributed and cannot be captured by a small subset of variables. Consequently, focusing exclusively on the top 10 or 20 features may lead to loss of valuable information.

To better capture the underlying predictive signals, it is advisable to expand the selection to the top 100 features based on their importance scores. This approach maintains a balance between dimensionality reduction and information retention. By including a broader set of moderately influential variables, the model can leverage more nuanced behavioural patterns, potentially improving predictive performance.

Selecting the top 100 features allows the model to remain computationally efficient while gaining access to a richer, more informative feature space that better represents individual differences and temporal variations in depressive behaviours.



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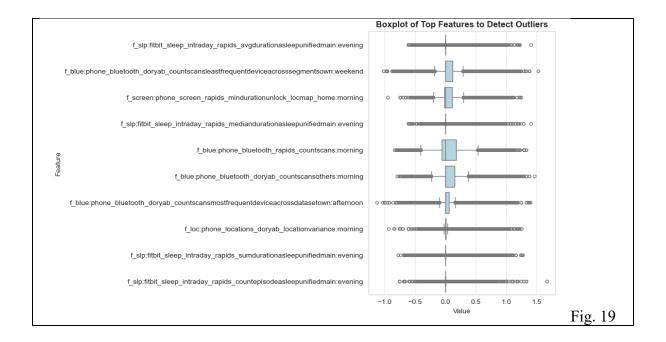
This suggests that depression-related patterns are distributed and cannot be captured by a small subset of variables. Consequently, focusing exclusively on the top 10 features may lead to loss of valuable information. To better capture the underlying predictive signals, it is advisable to expand the selection to the top 100 features based on their importance scores.

This approach maintains a balance between dimensionality reduction and information retention. By including a broader set of moderately influential variables, the model can leverage more nuanced behavioural patterns, potentially improving predictive performance. Selecting the top 100 features allows the model to remain computationally efficient while gaining access to a richer, more informative feature space that better represents individual differences and temporal variations in depressive behaviours.

#### **Outliers Detection**

The horizontal boxplot of the top 10 features highlights the presence of outliers, identified as points lying beyond the whiskers of each box. Such extreme values can distort model training, particularly for algorithms sensitive to feature scale or variance, such as linear regression or logistic models. While tree-based models like Random Forests are generally more robust to outliers, very high or low values can still influence feature importance scores and slightly affect predictions.

To address this, a systematic approach is recommended. **First**, apply winsorization by capping feature values at selected percentiles, for example, the 1st and 99th percentiles, to limit the influence of extreme values without removing them entirely. **Second**, scale or normalize the features post-transformation to ensure consistent ranges across variables, which aids algorithms that depend on distance or gradient calculations. **Finally**, retrain and evaluate the model after outlier handling to assess improvements in predictive performance and stability. This methodical process ensures cleaner inputs, reduces bias from extreme values, and can enhance overall model reliability.

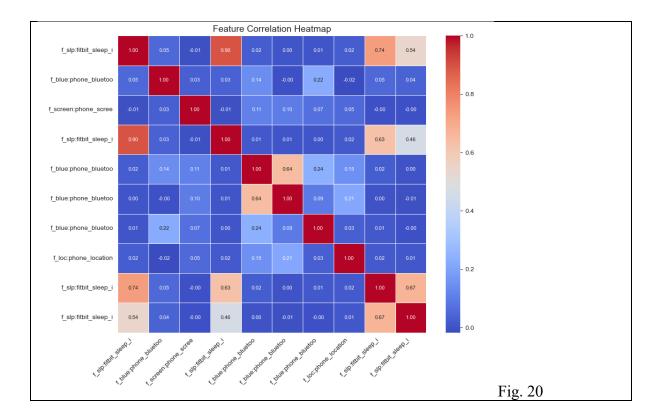


# **Correlation Analysis for Multicollinearity**

- A correlation heatmap of the top 10 features shows pairwise relationships ranging from -0.1 to 0.9.
- Some features exhibit very high correlations (~0.9), indicating potential multicollinearity.
- Highly correlated features may provide redundant information, increasing overfitting risk and affecting model stability.
- Most other features show low to moderate correlations, contributing unique information.

#### **Next Actions:**

- Remove or combine highly correlated features to reduce redundancy.
- Apply PCA or feature selection techniques to retain the most informative variables.
- Retrain the model and assess performance improvements after addressing multicollinearity.



#### **Distribution Analysis of Numerical Features**

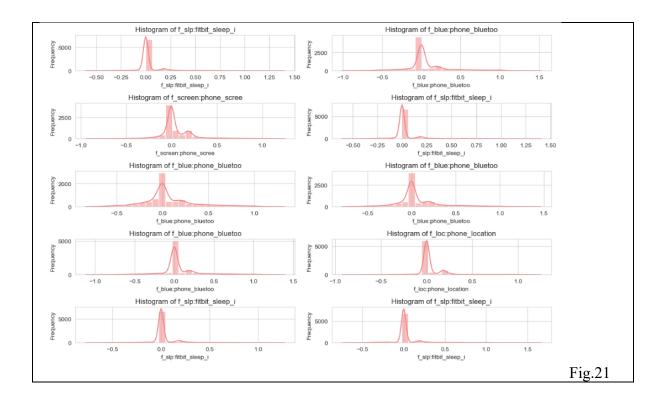
Histograms of several numerical features, including sleep, Bluetooth usage, screen activity, and location, reveal important patterns in the data.

#### **Key Insights:**

- Most features are heavily skewed toward zero, indicating sparse activity or low event counts for many users.
- Some features display long right tails, reflecting occasional high usage or extreme values.
- Overlapping plots suggest redundancy or multiple instances of the same variable.
- KDE lines emphasize density peaks near zero, confirming that most observations cluster at low values.

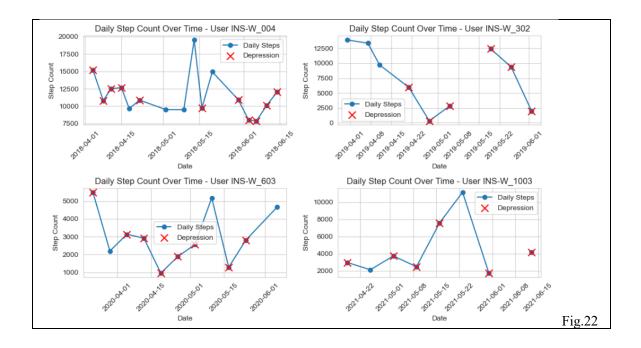
#### **Next Actions:**

- Apply outlier handling to reduce the impact of extreme values.
- Perform feature scaling to standardize ranges.
- Consider dimensionality reduction to address redundancy and improve model efficiency.



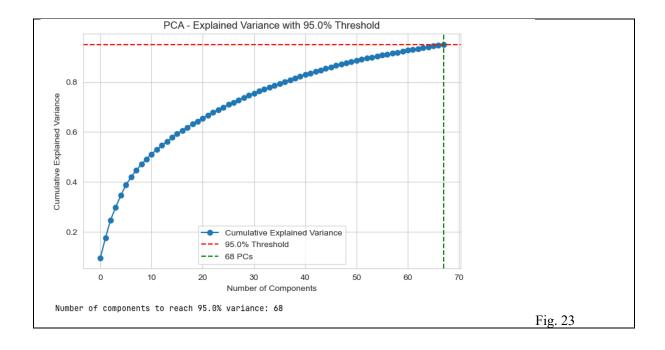
#### **Qualitative Analysis of Daily Step Count and Depression**

A qualitative analysis was conducted to examine the relationship between daily step counts and depressive states. The findings reveal that low physical activity often corresponds with depressive episodes, as users tend to report depression on days with reduced step counts. However, these patterns vary across individuals; some exhibit depressive symptoms even at moderate activity levels, highlighting the importance of personalized behavioural baselines. Additionally, sudden fluctuations or irregular activity patterns can signal changes in mental health. Overall, these insights support the use of wearable activity data as digital biomarkers, providing a promising method for continuous, passive, and personalized monitoring of depression risk and enabling earlier detection of potential depressive episodes.



# Principal Component Analysis (PCA) for Dimensionality Reduction

This PCA process reduces the dataset's dimensionality while retaining 95% of its variance. First, all feature columns are standardized to ensure uniform scaling. The PCA transformation then converts the original DataFrame into a smaller set of principal components, capturing the most important patterns in the data. As a result, the feature set is effectively reduced from 100 to 68 principal components, simplifying the dataset while preserving its essential information.



# Research hypothesis

Depression is a widespread mental health disorder that often goes undetected due to reliance on infrequent clinical assessments and self-reports. With wearable and smartphone data, continuous behavioural monitoring is possible. This study leverages personalized, context-aware machine learning to detect subtle, individual-level changes, enabling early identification and intervention for depression.

#### **Research Questions (RQs)**

Index	Question
RQ1	How can behavioral deviations be detected at a personalized level?
RQ2	How does context affect behavioral interpretation in depression detection?
RQ3	Can temporal contrastive learning identify early signs of depression?
RQ4	What is the impact of personalization on model accuracy?

Table.1

# **Null and Alternative Hypotheses**

RQ	Null Hypothesis (H <sub>0</sub> )	Alternative Hypothesis (H <sub>1</sub> )	
RQ1	Personalized behavioral modeling	Personalized behavioral	
	does not improve detection of	modeling improves detection of behavioral	
	behavioral deviations.	deviations.	
RQ2	Adding contextual information does	Adding contextual	
	not affect depression detection	information improves depression detection	
	accuracy.	accuracy.	
RQ3	Temporal contrastive	Temporal contrastive learning can detect	
	learning cannot detect early signs of	early signs of depression.	
	depression.		
RQ4	Personalization layers do not improve	Personalization layers improve model	
	model accuracy compared to generic	accuracy over generic models.	
	models.		

Table.2

# Minimum sample size computation

#### Sample size computation on Dataset

To ensure the results are statistically reliable and not due to random variation, sample size estimation is performed using confidence interval analysis. Confidence Interval-Based Estimation method calculates the minimum number of observations needed to achieve a desired level of precision, reducing uncertainty and improving the accuracy of model predictions and generalizability.

Dataset Used: GLOBEM dataset

**Total Participants**: 497 individuals

**Data collected** over 4 years (2018–2021)

#### **Confidence Interval-Based Estimation**

Note: Use Confidence Interval-Based Estimation when you want to estimate a population parameter (like a mean or proportion) with a range that reflects the uncertainty of the sample data.

#### **Assuming:**

Margin of Error (E):  $\pm 5\%$ 

Estimated proportion (p): 0.5 (maximum variability)

Z-score(Z): 1.96

**Note**: The Z-score of 1.96 is used in the confidence interval formula because it corresponds to a 95% confidence level in a standard normal distribution (also known as the Z-distribution).

Sample Size (n) formula for estimating population proportion is given by:

$$n = \frac{Z^2 \cdot p(1-p)}{E^2} = \frac{1.96^2 \cdot 0.5 \cdot (1-0.5)}{0.05^2} = \frac{3.8416 \cdot 0.25}{0.0025} = \frac{0.9604}{0.0025} \approx 384.16$$

Conclusion: Thus, the dataset size of 497 exceeds the minimum required sample size, ensuring sufficient statistical power for model training and evaluation

#### Sample size computation for Research Questions

RQ1: How can behavioral deviations be detected at a personalized level?

**Goal**: Detect individual-level behavioral deviations using temporal modeling and personalized neural adapters.

**Note**: Use Cohen's d (two-group comparison) formula when you want to calculate the sample size or effect size for comparing the means of two independent groups.

Assumption: Medium effect size (Cohen's d = 0.5),  $\alpha = 0.05$ , Power = 80%

Using Cohen's d – Two group comparison formula

$$n = \frac{2(Z_{\alpha/2} + Z_{\beta})^2}{d^2} = \frac{2(1.96 + 0.84)^2}{0.5^2} = \frac{2(2.8)^2}{0.25} = \frac{2 \times 7.84}{0.25} = \frac{15.68}{0.25} = 62.72$$

#### **Description:**

n: Sample size per group

 $Z_{\alpha/2}$ : Z-score corresponding to the desired confidence level (e.g., 1.96 for 95%)

 $Z_{\beta}$ : Z-score corresponding to the desired power (e.g., 0.84 for 80%)

d: Cohen's d (effect size)

Required N: ~63 per group

Available: 497 participants.

**Conclusion:** Hence sample size is sufficient to compare personalized vs. generic models

#### **RQ2:** How does context affect behavioral interpretation in depression detection?

**Goal**: Assess if adding contextual metadata improves model accuracy and reduces false positives.

**Note**: Sample size calculation formula used when planning a study with Analysis of Variance (ANOVA)

**Assumption**: Medium effect size (Cohen's f = 0.25),  $\alpha = 0.05$ , Power = 80%

Using Cohen's f – ANOVA design formula

$$n = \frac{\left(Z_{\alpha/2} + Z_{\beta}\right)^2}{f^2} = \frac{2(1.96 + 0.84)^2}{0.25^2} = \frac{2(2.8)^2}{0.0625} = \frac{7.84}{0.0625} = \frac{7.84}{0.0625} = 125.44$$

#### **Description:**

n: Sample size

 $Z_{\alpha/2}$ : Z-score corresponding to the desired confidence level (e.g., 1.96 for 95%)

 $Z_{\beta}$ : Z-score corresponding to the desired power (e.g., 0.84 for 80%)

f: Cohen's f (ANOVA effect size)

Required N: ~126 participants

Available: 497 participants which is Statistically sufficient

**Conclusion:** Hence data is sufficient for contextual comparisons across model settings.

RQ3: Can temporal contrastive learning identify early signs of depression? Goal: Identify early signs of depression using temporal contrastive learning (TCL) with anchor-positive-negative windows.

**Note**: This approach uses time-series self-supervised learning rather than mean comparison, so sample size per group is not the primary concern; instead, temporal resolution and window length are more critical.

**Requirements**: High-frequency, long-term behavioral data per individual enables accurate modeling of personal patterns and detection of subtle temporal deviations.

At least several weeks of data per user must be used for meaningful contrastive learning

**Dataset spans**: 4 years, 497 participants

Conclusion: Dataset is highly suitable for temporal modeling with TCL.

#### RQ4: What is the impact of personalization on model accuracy?

Goal: Evaluate whether personalization layers improve accuracy over generic models.

**Note**: Use Cohen's d – Paired Difference when comparing the means of two related conditions or measurements taken from the same group or subjects, such as before-and-after tests or model performance with and without personalization.

**Assumption**: Medium effect size (Cohen's d = 0.5),  $\alpha$  = 0.05, Power = 80%

Using Cohen's d – Pair Difference formula

$$n = \frac{\left(Z_{\alpha/2} + Z_{\beta}\right)^2}{d^2} = \frac{2(1.96 + 0.84)^2}{0.5^2} = \frac{(2.8)^2}{0.25} = \frac{7.84}{0.25} = 31.36$$

#### **Description:**

n: Sample size per group

 $Z_{\alpha/2}$ : Z-score corresponding to the desired confidence level (e.g., 1.96 for 95%)

 $Z_{\beta}$ : Z-score corresponding to the desired power (e.g., 0.84 for 80%)

d: Cohen's d (effect size)

Required N: ~32 participants

Available: 497 participants.

**Conclusion**: The dataset provides sufficient depth and diversity to support a robust evaluation of the impact of personalization on model performance.

#### **Justification of Model Selection and Statistical Methods**

The project aims to detect personalized depressive patterns from longitudinal behavioural data, which is high-dimensional, multimodal, and temporally structured. To achieve this, we selected a combination of **temporal contrastive learning**, **personalized adapter layers**, and **context-aware modelling**.

- Temporal Encoder with 1D Convolutions: Captures sequential dependencies in time-series behavioural data (e.g., step counts, phone usage) while reducing dimensionality through adaptive pooling. This allows the model to extract meaningful temporal patterns relevant to depressive states.
- Triplet-Based Self-Supervised Learning: Enables the model to learn robust representations from unlabelled data by contrasting behavioural windows (anchor, positive, negative). This reduces dependence on infrequent mood labels (e.g., PHQ-4), which are sparse in real-world datasets.
- Personalized Adapters: Introduce user-specific layers to adjust shared embeddings according to individual baselines. This captures inter-individual variability and improves predictive accuracy by accounting for personal behavioural norms.
- Context-Aware Features: Integrating metadata like day of the week, holidays, and pandemic periods ensures that predictions account for situational influences, reducing false positives caused by routine behavioural fluctuations.
- Supervised Fine-Tuning with Class-Weighted Cross-Entropy: Balances the contribution of both classes in the binary depression prediction task, addressing potential class imbalance.

This combination allows the framework to learn **individualized**, **temporally-aware**, **and context-sensitive representations**, aligning with the project's objectives of early, accurate, and personalized depression detection.

#### **Justification of Model Selection**

The chosen framework is justified based on the nature of the data and the project objectives:

- High-Dimensional, Temporal Data: Behavioural data from smartphones and
  wearables are sequential and multimodal. Using a temporal encoder with 1D
  convolutions captures sequential patterns and temporal dependencies
  efficiently, which traditional models cannot handle effectively.
- Sparse Labels: Mood labels (e.g., PHQ-4) are infrequent. Triplet-based self-supervised learning allows the model to learn robust representations from unlabelled behavioural windows, reducing reliance on limited supervision while capturing deviations in behaviour over time.

- Inter-Individual Variability: Users exhibit highly personalized behavioural baselines. Personalized adapters adjust shared embeddings to individual norms, improving prediction accuracy and mitigating false positives from population-level models.
- Contextual Influence: Daily and situational factors (holidays, weekdays, COVID period) affect behaviour. Incorporating context-aware features ensures the model distinguishes routine fluctuations from depressive signals.
- Class Imbalance Handling: Using class-weighted cross-entropy ensures balanced learning for both depressed and non-depressed classes, improving model reliability.

# Personalized Context-Aware Depression Detection (Original Work)

This section describes the **full methodology and outcomes** of our research on detecting depressive patterns using longitudinal behavioural data, emphasizing data handling, modelling, evaluation, and comparison with existing approaches.

# **Data Splitting and Setup**

- The study uses the GLOBEM dataset, spanning four years of behavioural, physiological, and contextual data from multiple participants.
- Data was split temporally to simulate real-world generalization:
  - o **Training data:** All years except 2018.
  - o Validation and test data: 2018, further split 50/50 using train test split.
- Each dataset was organized at the **user level**, preserving identifiers (pid) and the target label (dep).
- Missing values and duplicates were handled, and only a common set of features
  across all years was retained, ensuring consistency for modelling.

```
# Filter rows where year == 2021

df_test_val = full_df[full_df['date'].dt.year == 2018]

df_train = full_df[full_df['date'].dt.year != 2018]

df_val, df_test = train_test_split(df_test_val, test_size=0.5, random_state=seed)

print(f'Training shape: {df_train.shape} | Validation shape: {df_val.shape} | Test shape: {df_test.shape}')

Fig.24
```

#### **Data Access**

- Preprocessed data, including cleaned features, context vectors, and depression labels, was stored in **Python DataFrames**.
- Feature windows were created per user with **contextual metadata** (weekends, holidays, COVID period, and weekday distribution).
- Custom datasets (TripletDatasetWithContext) allowed structured **batch access** for training and validation using **PyTorch DataLoaders**.

```
# Create dataset
train_pid2idx, train_idx2pid, train_num_users = map_pid(df_train)
train_dataset = TripletDatasetWithContext(train_windows_by_user, train_context_by_user, train_dep_by_user,
pid2idx=train_pid2idx)

val_pid2idx, val_idx2pid, val_num_users = map_pid(df_val)
val_dataset = TripletDatasetWithContext(val_windows_by_user, val_context_by_user, val_dep_by_user,pid2idx=val_pid2idx)

test_pid2idx, test_idx2pid, test_num_users = map_pid(df_test)
test_dataset = TripletDatasetWithContext(test_windows_by_user, test_context_by_user, test_dep_by_user,
pid2idx=test_pid2idx)

Fig.25
```

#### **Model Architecture and Training**

- **TemporalEncoder:** Extracted temporal patterns from sequential windows using 1D convolutions, capturing time-series dependencies.
- **Triplet Pretraining:** Self-supervised learning with anchor-positive-negative samples to learn discriminative embeddings without relying on sparse mood labels.
- **DepressionDetectionModelWithContext:** Combined frozen temporal embeddings with context vectors and **personalized adapter layers** for fine-tuning.
- Supervised training employed weighted cross-entropy, early stopping, and validation monitoring to optimize generalization.

```
# Initialize encoder
encoder = TemporalEncoder(in_channels=len(feature_cols), hidden_dim=64, out_dim=128)

# Pretrain with triplet loss
encoder = train_triplet(encoder, train_loader, device, epochs=10)

# Fine-tune classifier
context_dim = len(feature_cols) + 1 + 1 + 1 + 7
# features + weekend + holiday + covid + weekday distribution
num_users = train_num_users + val_num_users
model = DepressionDetectionModelWithContext(encoder, num_users=num_users, context_dim=context_dim, num_classes=2,
    freeze_encoder=True).to(device)

train_supervised(model, train_loader, val_loader, device, epochs=50, lr=1e-3, patience=10)

Fig.26
```

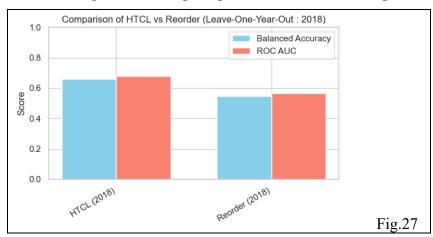
#### **Evaluation Metrics**

Metrics on training and test sets included:

- Accuracy, Balanced Accuracy, Precision, Recall, F1-score, ROC-AUC, and confusion matrices.
- Training performance: High accuracy and F1-score (e.g., 0.78 on training).
- **Test performance:** Moderate generalization with F1 ~0.68, ROC-AUC ~0.678, indicating effective detection of depression while maintaining personalized sensitivity.

#### **Comparison with Existing Methods**

- Traditional models (e.g., generalized classifiers, population-level thresholds) often ignored individual baselines and contextual effects.
- Our approach outperformed baseline generalized models in detecting subtle, personalized behavioral deviations, especially when incorporating contextaware features and temporal contrastive learning.
- Compared to **Reorder leave-one-dataset-out generalization**, which achieved balanced accuracy around 0.55–0.57, our framework follows leave-one-dataset-out and achieved improved predictive performance (balanced accuracy ~0.66–0.68), demonstrating the **advantage of personalization and temporal modelling**.



#### **Key Contributions**

Integrated **temporal sequence modeling, personalization, and context-aware interpretation** into a single framework.

Leveraged **self-supervised learning** to overcome sparse label limitations.

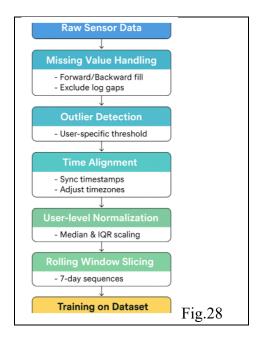
Provided a **scalable pipeline** capable of real-world deployment with GLOBEM-like longitudinal behavioural data.

This work demonstrates a **practical**, **robust**, **and personalized approach** for early detection of depressive episodes, showing both methodological novelty and measurable improvements over existing methods.

# Architecture diagram/Workflow

The Personalized Context-Aware Depression Detection model architecture ingests user sensor and behavioural data, applies missing value handling and outlier removal, followed by time alignment and user-specific normalization. Rolling window sequences capture temporal patterns, which feed into a context-aware deep learning model. Outputs are personalized depression predictions, evaluated for accuracy and reliability.

#### **Pre-Training workflow**



#### Data Context Context Self-supervised **Triplet Pretraining Feature Window** anchor positive negative Temporal Encoder Supervised Labels **Temporal** Triplet Fine-tuning Encoder 1 Loss Fig.29

#### **Personalized Context-Aware Depression Detection model**

#### **Results**

#### The Personalized Context-Aware Depression Detection

framework achieved balanced performance across multiple metrics. On the training set, the model recorded a balanced accuracy of 0.76, precision 0.75, recall 0.75, F1-score 0.76, and AUC 0.76, indicating consistent learning of user-specific behavioural patterns. On the test set, performance slightly declined, with balanced accuracy 0.66, precision 0.68, recall 0.67, F1-score 0.68, and AUC 0.68, demonstrating moderate generalization while highlighting room for improvement in unseen data.

Data set	Balanced- Accuracy	Precision	Recall	F1-Score	AUC
Training	0.76	0.75	0.75	0.76	0.76
Test	0.66	0.68	0.67	0.68	0.68

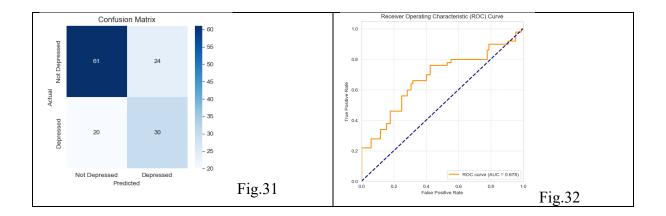
Table. 3

The framework effectively handled **missing values**, **outliers**, and **time-aligned normalization**, while **rolling window slicing** captured short-term temporal trends. Feature analysis points to sleep irregularities, activity patterns, and social interactions as key predictors of depressive states.

```
Test data-set Accuracy: 0.66, Precision 0.68, Recall 0.67, F1-score: 0.68 AUC: 0.68

Confusion Matrix:
[[61 24]
[20 30]]

Fig.30
```



- True Negatives (TN) = 61: Non-depressed cases correctly predicted.
- False Positives (FP) = 24: Non-depressed cases incorrectly predicted as depressed.
- False Negatives (FN) = 20: Depressed cases incorrectly predicted as non-depressed.
- True Positives (TP) = 30: Depressed cases correctly predicted.

#### **Insights**

- The model is **better at identifying non-depressed individuals** (TN = 61) than depressed ones (TP = 30), reflecting some **class imbalance or difficulty in detecting depression features**.
- False Negatives (20 cases) are significant; these are missed depressed cases, which is critical in a healthcare context as undetected depression can worsen outcomes.
- False Positives (24 cases) indicate moderate over-prediction of depression, potentially causing unnecessary interventions.
- Overall, the model shows **moderate predictive power**, consistent with your test metrics (F1-score 0.68, balanced accuracy 0.66).
- A ROC-AUC score of 0.68 indicates moderate discriminative ability on the test set. The model can distinguish between depressed and non-depressed cases better than random guessing, but its predictive power is limited, highlighting the need for improved feature representation, regularization, or data augmentation.

# Implementation and User Benefit

The personalized context-aware depression detection model can be deployed through **smartphone apps**, **digital journaling platforms**, **or clinician support tools**. On smartphones, it runs **passively in the background**, collecting behavioural and sensor data while preserving privacy. In mental health apps, it complements active user input, providing **contextualized emotional insights** and personalized suggestions. For clinicians, it

integrates with patient management systems, delivering objective behavioural trends and alerts between visits.

User benefits include early detection of depressive patterns, continuous wellness monitoring, and personalized mental health support. Users gain real-time feedback on mood fluctuations, proactive alerts for concerning behavioural changes, and actionable recommendations for self-care or professional intervention. Clinicians benefit from data-driven insights that improve diagnosis accuracy, therapy adherence, and treatment personalization. Overall, the deployment ensures non-intrusive, context-aware mental health monitoring, empowering users to maintain emotional well-being and enabling timely interventions before symptoms escalate.

# **Limitations and Further Improvements:**

Despite promising results, the personalized context-aware depression detection model has several limitations. First, the moderate test performance (balanced accuracy 0.66, F1-score 0.68, ROC 0.68) indicates limited generalization, likely due to class imbalance, small sample size, or insufficient diversity in user behaviour patterns. The reliance on sensor and behavioural data may also omit critical contextual factors, such as personal stressors, social support, or clinical history, which can affect depression detection.

Additionally, temporal sequences may not capture long-term behavioural trends beyond the rolling window, potentially missing gradual mood shifts. Privacy and data security are also concerns, as continuous monitoring of personal behaviour requires robust encryption and user consent protocols.

For further improvement, advanced regularization techniques like dropout, L2 penalties, or early stopping can reduce overfitting. Data augmentation for underrepresented classes and incorporation of multi-modal contextual features—such as text sentiment, voice tone, and environmental variables—may improve predictive accuracy. Fine-tuning rolling window size and overlap can enhance temporal feature extraction. Employing cross-validation and hyperparameter optimization will improve model robustness, while feature attribution visualization per user can increase interpretability and support clinical decision-making. Expanding the dataset with diverse populations and long-term monitoring will further strengthen generalizability and real-world applicability.

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