



UNIVERSITY OF
CENTRAL FLORIDA

Machine Learning and Optimization for Understanding Spatiotemporal Systems

Time Series Imputation & Periodicity Quantification

Xinyu Chen

Postdoctoral Associate, MIT

May 22, 2025

Orlando, USA

Spatiotemporal Data

- Transport & mobility application scenarios



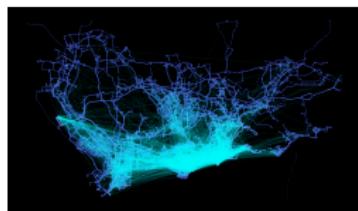
Highway (Portland)



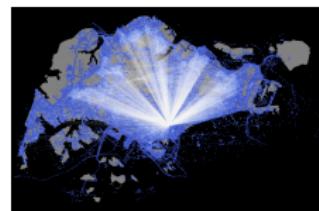
Uber movement (NYC)



Uber movement (Seattle)



Taxi trajectory (Shenzhen)



Human movement (Singapore)

- Challenges: Sparsity, high-dimensionality (network-scale), and multi-dimensionality (complicated data structure), time-varying systems

Spatiotemporal Data Imputation

- Convolution Fast Fourier transform Optimization w/ ℓ_1 -norm
- Time series imputation Speed field reconstruction



Xinyu Chen
UdeM → MIT



Zhanhong Cheng
McGill → UF



HanQin Cai
UCF



Nicolas Saunier
PolyMtl

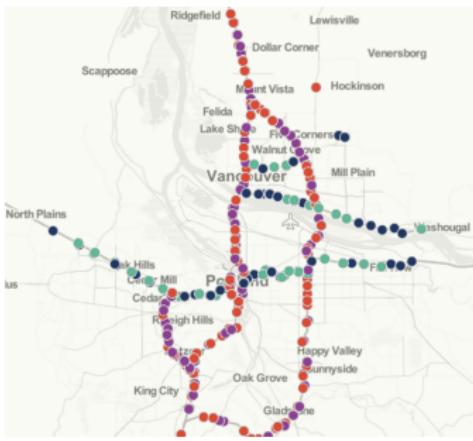


Lijun Sun
McGill

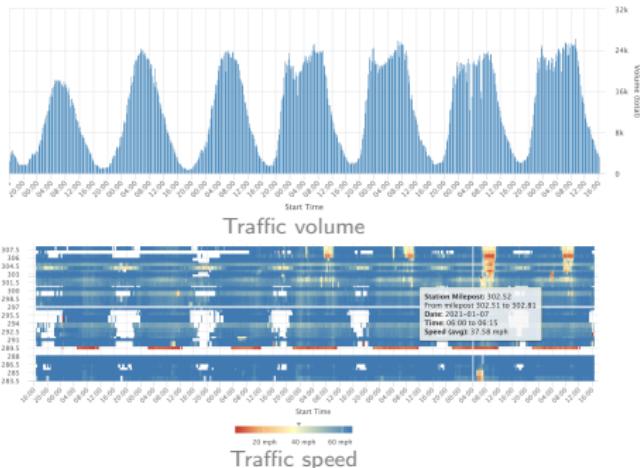
- **Xinyu Chen**, Zhanhong Chen, HanQin Cai, Nicolas Saunier, Lijun Sun (2024). “Laplacian Convolutional Representation for Traffic Time Series Imputation”. *IEEE Transactions on Knowledge and Data Engineering*, 36 (11): 6490–6502.
- Blog post: Understanding time series convolution.
https://spatiotemporal-data.github.io/posts/ts_conv

Motivation

- Portland highway traffic data¹



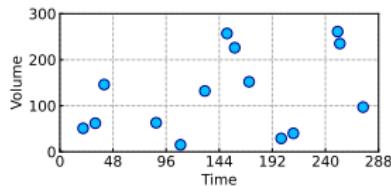
Highway network & sensor locations



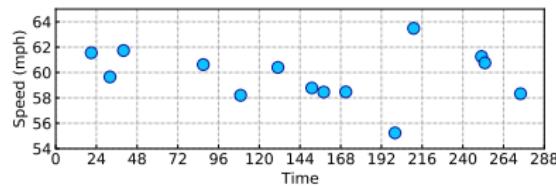
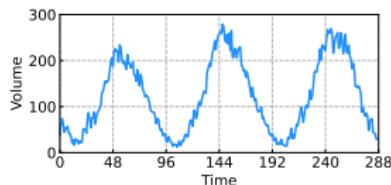
- $\mathbf{X} \in \mathbb{R}^{N \times T}$ with N spatial locations $\times T$ time steps
- Traffic volume/speed shows strong spatial/temporal dependencies
- Missing data are there, how to improve data quality?

¹<https://portal.its.pdx.edu/home>

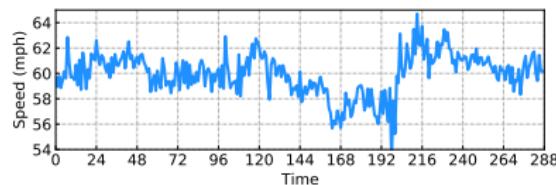
Motivation



↓
Reconstruct
traffic volume?

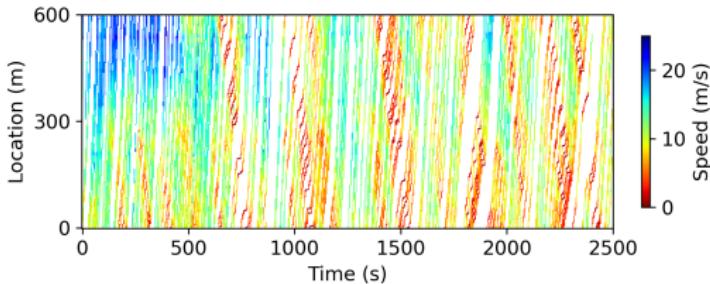


↓
Reconstruct
traffic speed?



- How to utilize the global trends of traffic time series?
- How to produce local consistency of traffic data?

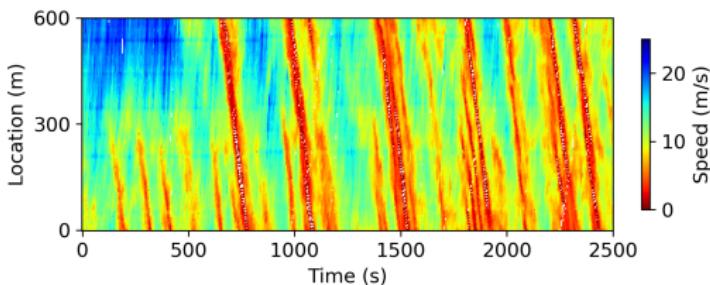
Motivation



200-by-500 matrix
(NGSIM)



Reconstruct speed field from
20% sparse trajectories?

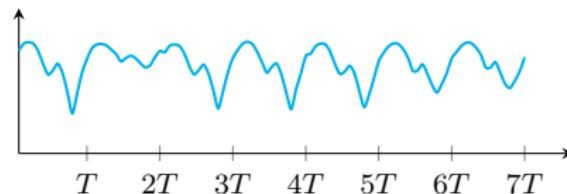


- How to learn from sparse spatiotemporal data?
- How to characterize spatial/temporal local dependencies?

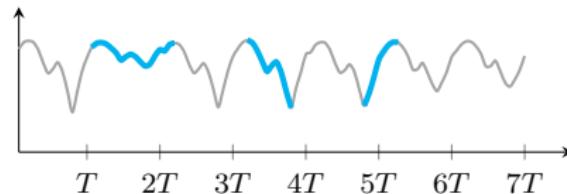
Time Series Imputation

Global/local trends in sparse data?

- Global trends (e.g., daily/weekly periodicity):



- Local trends (e.g., short-term time series trends):



Local Trend Modeling

- Intuition of Laplacian matrix

Undirected and circulant graph

Modeling \longrightarrow

$$\mathbf{L} = \begin{bmatrix} 2 & -1 & 0 & 0 & -1 \\ -1 & 2 & -1 & 0 & 0 \\ 0 & -1 & 2 & -1 & 0 \\ 0 & 0 & -1 & 2 & -1 \\ -1 & 0 & 0 & -1 & 2 \end{bmatrix}$$

(Circulant) Laplacian matrix

- Laplacian kernel:

$$\boldsymbol{\ell} \triangleq \underbrace{(2, -1, 0, 0, -1)}_{\text{first column of } \mathbf{L}}^\top$$

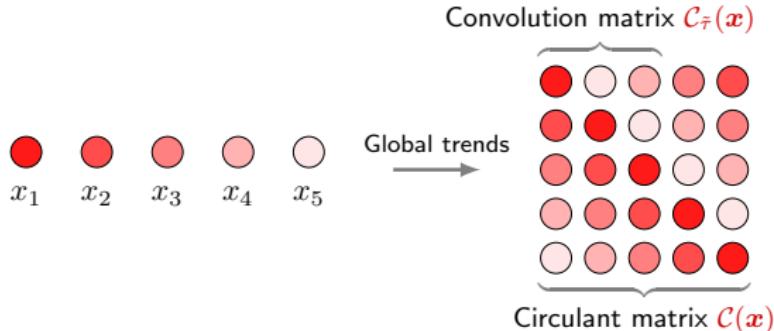
extending to the degree 2τ (i.e., graph connectivity) for $\mathbf{x} \in \mathbb{R}^T$.

- Temporal regularization:

$$\mathcal{R}(\mathbf{x}) = \underbrace{\frac{1}{2} \|\mathbf{L}\mathbf{x}\|_2^2}_{\text{mat-vec mul.}} = \underbrace{\frac{1}{2} \|\boldsymbol{\ell} * \mathbf{x}\|_2^2}_{\text{convolution}*}$$

Global Trend Modeling

Circulant matrix $\mathcal{C}(\mathbf{x})$ vs. convolution matrix $\mathcal{C}_{\tilde{\tau}}(\mathbf{x})$



- Circulant/Convolution nuclear norm minimization
 - A balance between global and local trends modeling?

CircNNM (Liu'22, Liu & Zhang'23)

$$\begin{aligned} \min_{\mathbf{x}} \quad & \|\mathcal{C}(\mathbf{x})\|_* \\ \text{s.t. } & \|\mathcal{P}_\Omega(\mathbf{x} - \mathbf{y})\|_2 \leq \epsilon \end{aligned}$$

on data \mathbf{y} w/ observed index set Ω .

ConvNNM (Liu'22, Liu & Zhang'23)

$$\begin{aligned} \min_{\mathbf{x}} \quad & \|\mathcal{C}_{\tilde{\tau}}(\mathbf{x})\|_* \\ \text{s.t. } & \|\mathcal{P}_\Omega(\mathbf{x} - \mathbf{y})\|_2 \leq \epsilon \end{aligned}$$

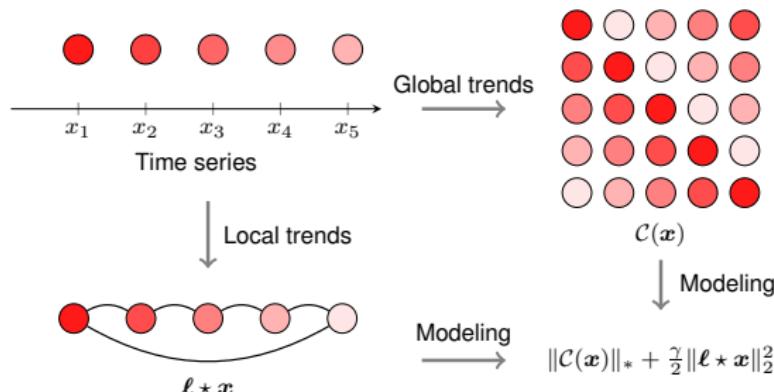
on data \mathbf{y} w/ observed index set Ω .

Global + Local Trends?

Laplacian Convolutional Representation (LCR)

For any partially observed time series $\mathbf{y} \in \mathbb{R}^T$ with observed index set Ω , LCR utilizes **circulant matrix** and **Laplacian kernel** to characterize global/local time series trends:

$$\begin{aligned} \min_{\mathbf{x}} \quad & \underbrace{\|\mathcal{C}(\mathbf{x})\|_*}_{\text{global}} + \frac{\gamma}{2} \underbrace{\|\ell * \mathbf{x}\|_2^2}_{\text{local}} \\ \text{s.t. } & \|\mathcal{P}_\Omega(\mathbf{x} - \mathbf{y})\|_2 \leq \epsilon \end{aligned}$$



Laplacian Convolutional Representation

- LCR model:

$$\begin{aligned} \min_{\boldsymbol{x}} \quad & \|\mathcal{C}(\boldsymbol{x})\|_* + \frac{\gamma}{2} \|\boldsymbol{\ell} \star \boldsymbol{x}\|_2^2 \\ \text{s.t. } & \|\mathcal{P}_\Omega(\boldsymbol{x} - \boldsymbol{y})\|_2 \leq \epsilon \end{aligned}$$

$$\implies \min_{\boldsymbol{x}} \underbrace{\|\mathcal{C}(\boldsymbol{x})\|_* + \frac{\gamma}{2} \|\boldsymbol{\ell} \star \boldsymbol{x}\|_2^2}_{\text{global} + \text{local}} + \underbrace{\frac{\eta}{2} \|\mathcal{P}_\Omega(\boldsymbol{z} - \boldsymbol{y})\|_2^2}_{\text{regularization}}$$

s.t. $\boldsymbol{z} = \boldsymbol{x}$

“The alternating direction method of multipliers (ADMM) is an algorithm that solves convex optimization problems by breaking them into smaller pieces, each of which are then easier to handle.”

— Source: <https://stanford.edu/~boyd/admm.html>

Laplacian Convolutional Representation

- Augmented Lagrangian function:

$$\mathcal{L} = \underbrace{\|\mathcal{C}(\mathbf{x})\|_* + \frac{\gamma}{2}\|\ell * \mathbf{x}\|_2^2}_{\text{global + local}} + \underbrace{\frac{\lambda}{2}\|\mathbf{x} - \mathbf{z}\|_2^2 + \langle \mathbf{w}, \mathbf{x} - \mathbf{z} \rangle}_{\text{Lagrangian multiplier } \mathbf{w}} + \underbrace{\frac{\eta}{2}\|\mathcal{P}_\Omega(\mathbf{z} - \mathbf{y})\|_2^2}_{\text{observations } \mathbf{y}}$$

- Optimize \mathbf{x} w/ FFT in $\mathcal{O}(T \log T)$ time:

$$\begin{cases} \|\mathcal{C}(\mathbf{x})\|_* = \|\mathcal{F}(\mathbf{x})\|_1 = \|\hat{\mathbf{x}}\|_1 & (\text{circulant matrix}) \\ \frac{1}{2}\|\ell * \mathbf{x}\|_2^2 = \frac{1}{2T}\|\mathcal{F}(\ell) \circ \mathcal{F}(\mathbf{x})\|_2^2 = \frac{1}{2T}\|\hat{\ell} \circ \hat{\mathbf{x}}\|_2^2 & (\text{circular convolution}) \end{cases}$$

- Reformulate the optimization as ℓ_1 -norm minimization:

$$\begin{aligned} \mathbf{x} &:= \arg \min_{\mathbf{x}} \|\mathcal{C}(\mathbf{x})\|_* + \frac{\gamma}{2}\|\ell * \mathbf{x}\|_2^2 + \frac{\lambda}{2}\|\mathbf{x} - \mathbf{z} + \mathbf{w}/\lambda\|_2^2 \\ \implies \hat{\mathbf{x}} &:= \arg \min_{\hat{\mathbf{x}}} \underbrace{\|\hat{\mathbf{x}}\|_1}_{\ell_1\text{-norm}} + \frac{\gamma}{2T}\|\hat{\ell} \circ \hat{\mathbf{x}}\|_2^2 + \frac{\lambda}{2T}\|\hat{\mathbf{x}} - \hat{\mathbf{z}} + \hat{\mathbf{w}}/\lambda\|_2^2 \end{aligned}$$

Laplacian Convolutional Representation

ℓ_1 -norm Minimization (Liu & Zhang'23)

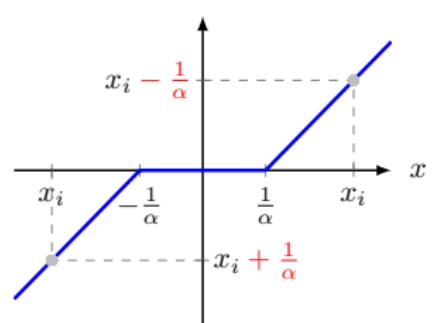
For any $\hat{\mathbf{h}} \in \mathbb{C}^T$ and $\delta \in \mathbb{R}$:

$$\min_{\hat{\mathbf{x}}} \|\hat{\mathbf{x}}\|_1 + \frac{\delta}{2} \|\hat{\mathbf{x}} - \hat{\mathbf{h}}\|_2^2$$

The solution to $\hat{\mathbf{x}}$:

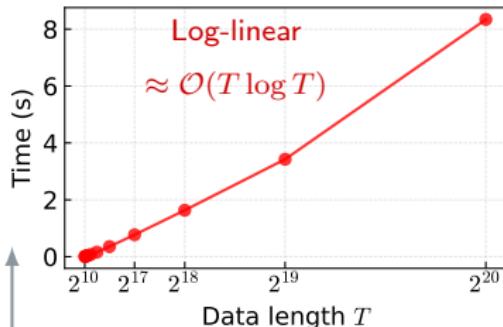
$$\hat{x}_t := \frac{\hat{h}_t}{|\hat{h}_t|} \cdot \underbrace{\max\{0, |\hat{h}_t| - 1/\delta\}}_{\text{shrinkage (e.g., ReLU)}}, t \in [T]$$

$$y_i = \frac{x_i}{|x_i|} \cdot \max\{|x_i| - 1/\alpha, 0\}$$

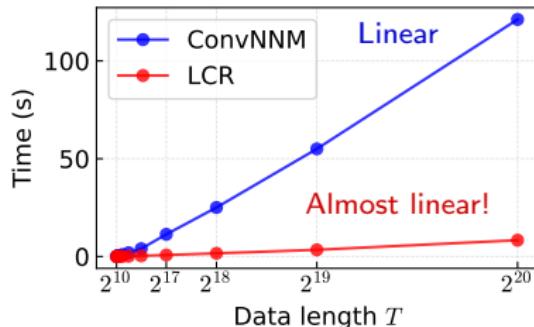


Laplacian Convolutional Representation

Time complexity & scalability & efficiency?



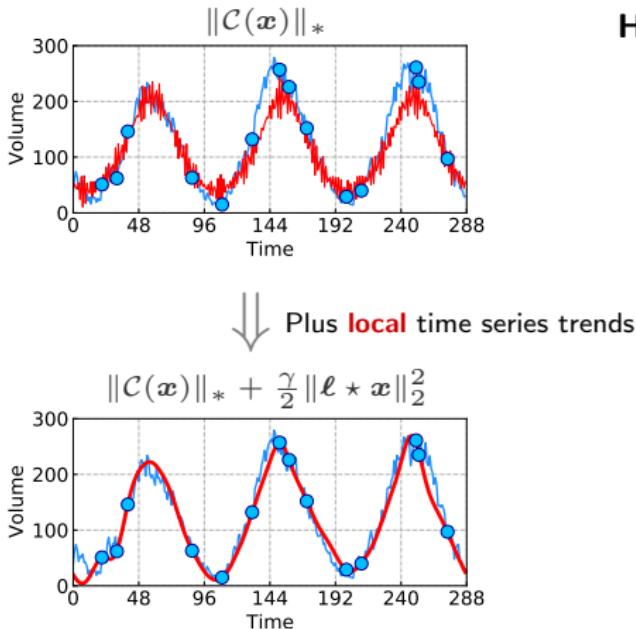
Empirical time complexity



On the synthetic data $y \in \mathbb{R}^T$ with
 $T \in \{2^{10}, 2^{11}, \dots, 2^{20}\}$

Experiments

- Traffic speed imputation² (95% missing rate)



Highlights:

- Rethink the importance of local trend modeling in traffic data imputation tasks.
- Find a unified global and local trend modeling framework whose optimization can be efficiently solved by **FFT**:

$$\min_{\mathbf{x}} \underbrace{\|\mathcal{C}(\mathbf{x})\|_*}_{\text{global}} + \frac{\gamma}{2} \underbrace{\|\ell * \mathbf{x}\|_2^2}_{\text{local}}$$

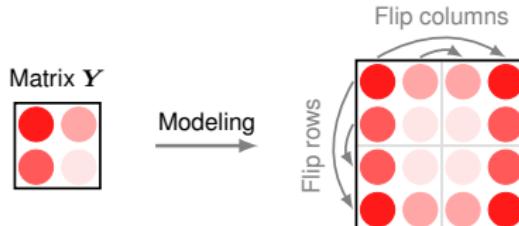
s. t. $\|\mathcal{P}_\Omega(\mathbf{x} - \mathbf{y})\|_2 \leq \epsilon$

²Blue dot: partial observation; red line: imputation.

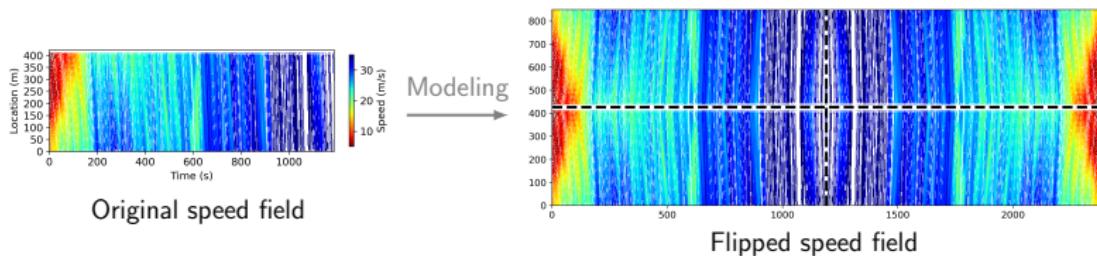
Experiments

Speed field reconstruction³

- Flipping operation on a matrix:



- Flipping operation on a speed field of vehicular traffic flow:



³Highway Drone (HighD) dataset at <https://www.hightd-dataset.com/>

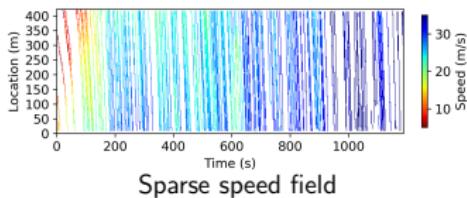
Experiments

Speed field reconstruction in German highways⁴

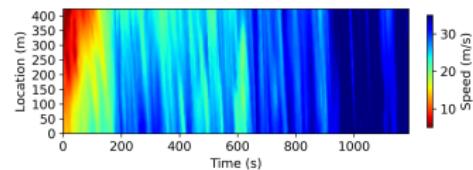
- Scenario: Mask trajectories of 70% vehicles
- LCR-2D on partially observed $\mathbf{Y} \in \mathbb{R}^{N \times T}$:

$$\min_{\mathbf{X}} \underbrace{\|\mathcal{C}(\mathbf{X})\|_*}_{\text{global trend}} + \frac{\gamma}{2} \underbrace{\|(\ell_s \ell^\top) \star \mathbf{X}\|_F^2}_{\text{local trend}}$$

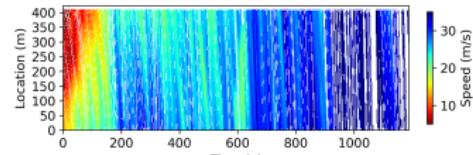
s.t. $\|\mathcal{P}_\Omega(\mathbf{X} - \mathbf{Y})\|_F \leq \epsilon$



LCR-2D



Reconstructed speed field



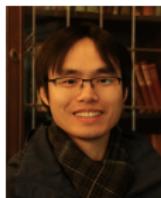
Ground-truth speed field

⁴Highway Drone (HighD) dataset at <https://www.hightd-dataset.com/>

Quantifying Time Series Periodicity

(Ongoing Research)

- Interpretable ML Optimization w/ ℓ_0 -norm Mixed-integer programming
- Human mobility regularity Climate system seasonality



Xinyu Chen
MIT



Dingyi Zhuang
MIT



Yunhan Zheng
MIT



Jinhua Zhao
MIT



HanQin Cai
UCF



Ryan Qi Wang
Northeastern



Lijun Ding
UCSD

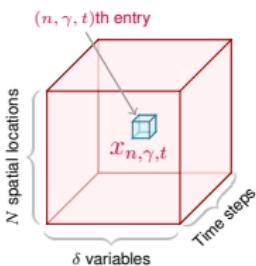


Vassilis Digalakis Jr
HEC Paris

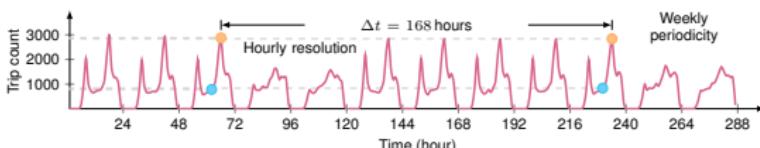
Motivation

Human mobility data show daily/weekly regularity and periodicity?

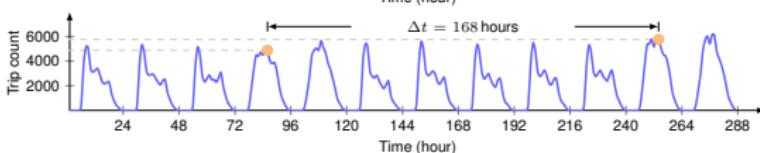
A



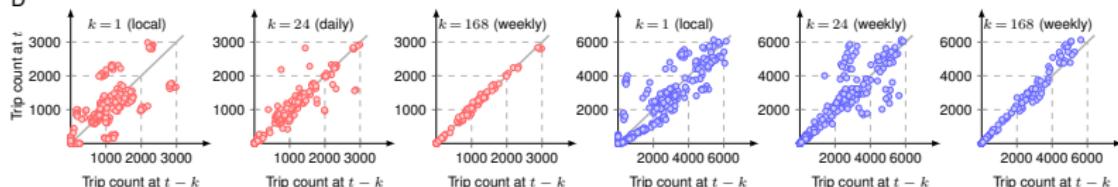
B



C



D

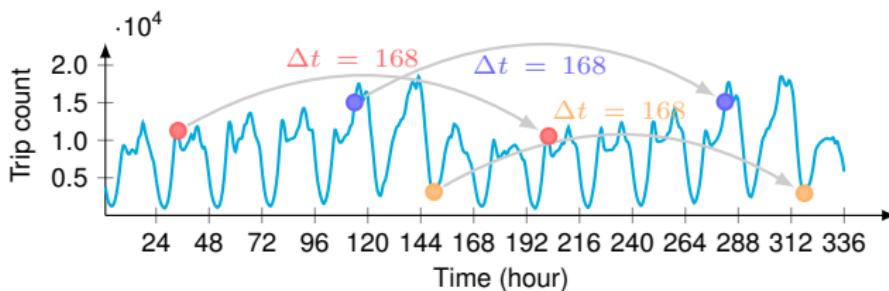


“Closeness” to the
anti-diagonal $y = x$

$x_t \approx x_{t-168}$ (weekly periodicity)

Motivation

Weekly periodicity of ridesharing trip time series in Chicago



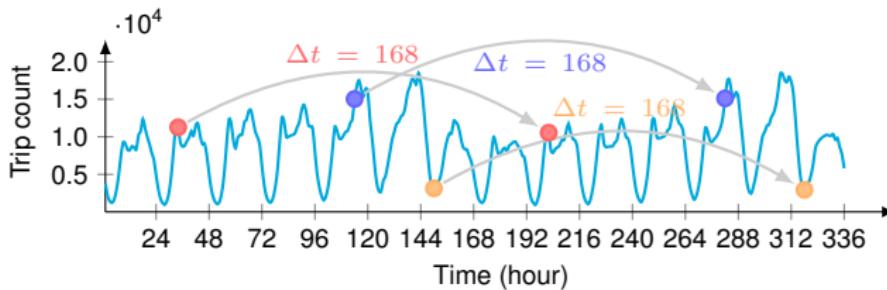
What motivate us most about periodicity?

- ① **Resilience and stability of systems:** Empirically measure the periodicity and predictability of urban systems.
- ② **Optimization of transport systems:** Optimize resources (e.g., public transit, taxi, rideshare, and micromobility) to meet transport demand efficiently.
- ③ **Design of sustainable transport & infrastructure:** Implement energy-efficient solutions tailored to peak hours.

Motivation

- Time series autoregression on $\mathbf{x} \in \mathbb{R}^T$

$$\mathbf{w} := \arg \min_{\{w_k\}_{k \in [d]}} \sum_{t \in [d+1, T]} \left(\mathbf{x}_t - \sum_{k \in [d]} w_k \mathbf{x}_{t-k} \right)^2$$



Periodicity of rideshare trip time series

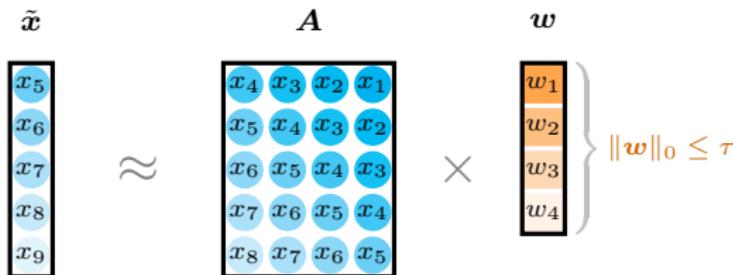
- Sparse coefficient vector \mapsto **Interpretability?**

$$\mathbf{w} = (\underbrace{0.33}_{k=1}, 0, \dots, 0, \underbrace{0.20}_{k=167}, \underbrace{0.46}_{k=168})^\top \in \mathbb{R}^{168}$$

Valorizing Autoregression

- Time series autoregression

$$\begin{aligned} \mathbf{w} &:= \arg \min_{\{w_k\}_{k \in [d]}} \sum_{t \in [d+1, T]} \left(\mathbf{x}_t - \sum_{k \in [d]} w_k \mathbf{x}_{t-k} \right)^2 \\ &= \arg \min_{\mathbf{w}} \|\tilde{\mathbf{x}} - \mathbf{A}\mathbf{w}\|_2^2 \end{aligned}$$



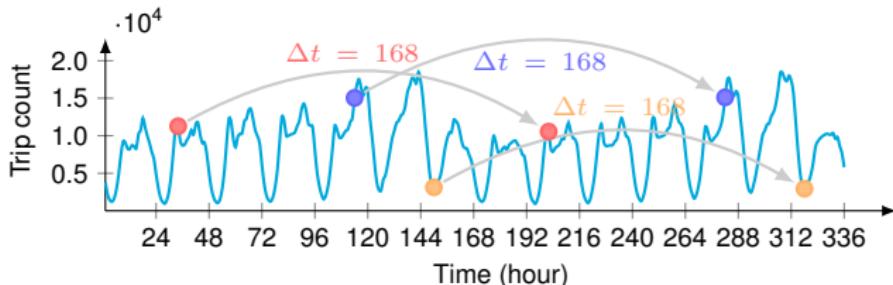
Autoregression on time series $\mathbf{x} = (x_1, x_2, \dots, x_9)^\top$ w/ sparsity $\tau \in \mathbb{Z}^+$

- Sparse autoregression

$$\begin{array}{ll} \min_{\mathbf{w} \geq 0} \|\tilde{\mathbf{x}} - \mathbf{A}\mathbf{w}\|_2^2 & \min_{\mathbf{w}, \boldsymbol{\beta}} \|\tilde{\mathbf{x}} - \mathbf{A}\mathbf{w}\|_2^2 \\ \text{s.t. } \underbrace{\|\mathbf{w}\|_0 \leq \tau}_{\text{sparsity w/ } \ell_0\text{-norm}} & \iff \text{s.t. } \begin{cases} 0 \leq \mathbf{w} \leq \boldsymbol{\beta}, \boldsymbol{\beta} \in \{0, 1\}^d \\ \|\boldsymbol{\beta}\|_1 \leq \tau \end{cases} \end{array}$$

Solution Quality

- Subspace pursuit (SP) sometimes fails



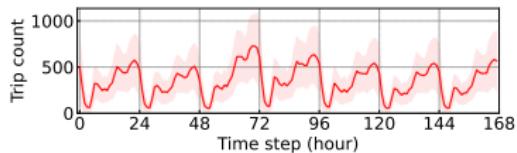
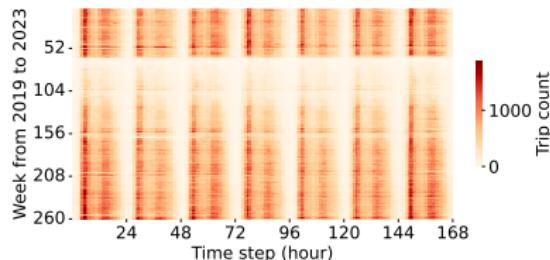
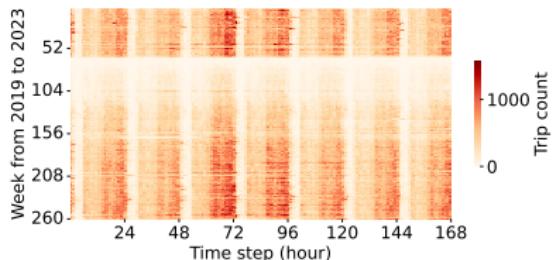
Periodicity of ridesharing trip time series

- Exact solution w/ mixed-integer programming (MIP)
- An intuitive example ($\text{sparsity } \tau = 2$):

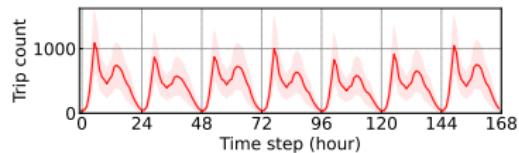
$$\underbrace{\boldsymbol{w} = (\dots, \underbrace{0.02}_{k=53}, \dots, \underbrace{0.96}_{k=168})^\top}_{\text{loss func. } = 8.32 \times 10^7 \text{ (SP)}} \quad \text{vs.} \quad \underbrace{\boldsymbol{w} = (\underbrace{0.22}_{k=1}, \dots, \underbrace{0.77}_{k=168})^\top}_{\text{loss func. } = 6.25 \times 10^7 \text{ (MIP)}}$$

John F. Kennedy International Airport

- Pickup/Dropoff trips in airport
 - Pickup trips are relevant to flight delay, baggage claim, and other factors.
 - Dropoff trips to airport are highly related to flight schedules.



Pickup trips from airport



Dropoff trips to airport

- Sparse coefficient vectors (**sparsity $\tau = 3$**):

$$\mathbf{w} = (\underbrace{0.31}_{k=1}, \dots, \underbrace{0.28}_{k=24}, \dots, \underbrace{0.41}_{k=168})^\top \quad \text{vs.} \quad \mathbf{w} = (\underbrace{0.18}_{k=1}, \dots, \underbrace{0.35}_{k=24}, \dots, \underbrace{0.47}_{k=168})^\top$$

Envisioning Human Mobility

Spatially- and Time-Varying Systems

- Rideshare trip data $\{\mathbf{x}_\gamma\}_{\gamma \in [\delta]}$ across $\gamma \in [\delta]$ months/years
- **(Ours)** Reformulate interpretable sparse autoregression:

$$\begin{aligned} & \min_{\{\mathbf{w}_\gamma\}_{\gamma \in [\delta]}} \sum_{\gamma \in [\delta]} \|\tilde{\mathbf{x}}_\gamma - \mathbf{A}_\gamma \mathbf{w}_\gamma\|_2^2 \\ \text{s.t. } & \begin{cases} \mathbf{w}_\gamma \geq 0 & (\text{non-negativity}) \\ \|\mathbf{w}_\gamma\|_0 \leq \tau & (\text{sparsity}) \\ \text{supp}(\mathbf{w}_\gamma) = \text{supp}(\mathbf{w}_{\gamma+1}) & (\text{no local difference}) \end{cases} \end{aligned}$$

making these coefficient vectors comparable across δ months/years.

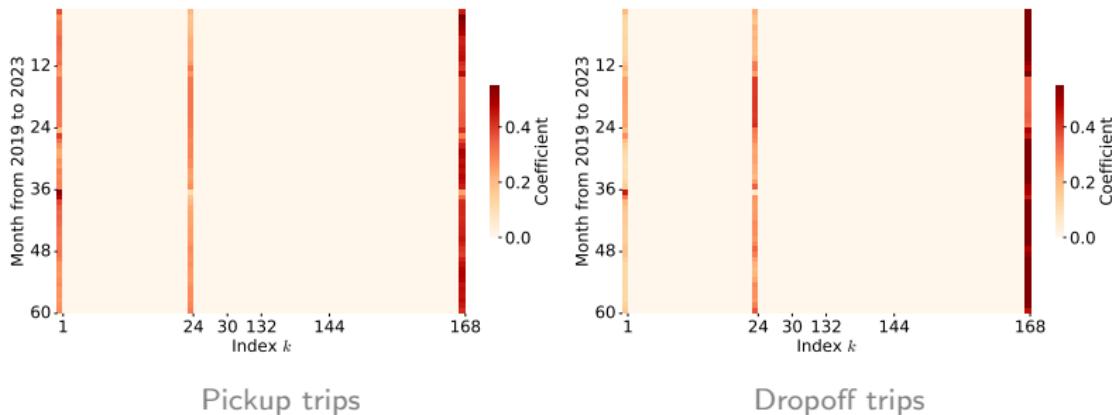
- Constraints w/ binary variables $\beta_\gamma \in \{0, 1\}^d$:

$$\underbrace{0 \leq \mathbf{w}_\gamma \leq \beta_\gamma}_{\text{upper bound } \{0, 1\}} \quad \underbrace{\sum_{k \in [d]} \beta_{\gamma, k} \leq \tau}_{\text{sum of binary var.}} \quad \underbrace{\beta_\gamma - \beta_{\gamma+1} = 0}_{\text{comparability across } \mathbf{w}_\gamma, \forall \gamma}$$

- MIP problem w/ $2d\delta$ decision variables!
- **(Efficiency?)** ML prunes the search space, e.g., $2\tau_0\delta$ decision variables ($\tau < \tau_0 \ll d$) instead.

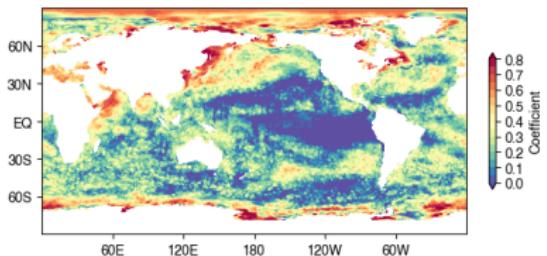
John F. Kennedy International Airport

- Coefficients $\{w_\gamma\}_{\gamma \in [\delta]}$ at $S = \{\underbrace{1}_{\text{local}}, \underbrace{24}_{\text{daily}}, \underbrace{168}_{\text{weekly}}\}$ across $\delta = 60$ months
 - ① Stronger weekly periodicity of dropoff trips than pickup trips
 - ② Stronger daily periodicity in 2020
 - ③ Weaker weekly periodicity in 2020

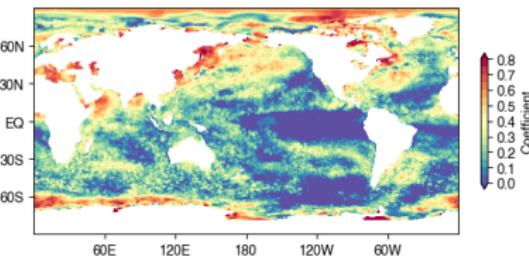


- Identify system patterns that evolve over time for human mobility

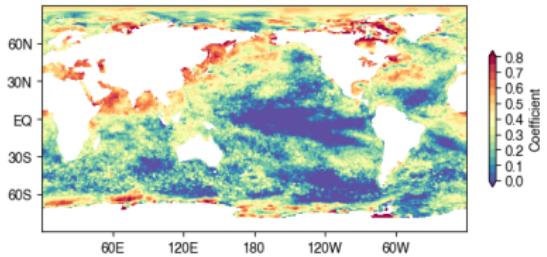
Sea Surface Temperature



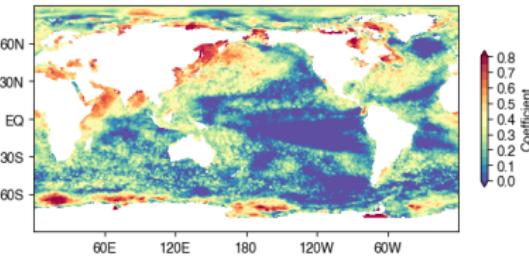
1980s



1990s



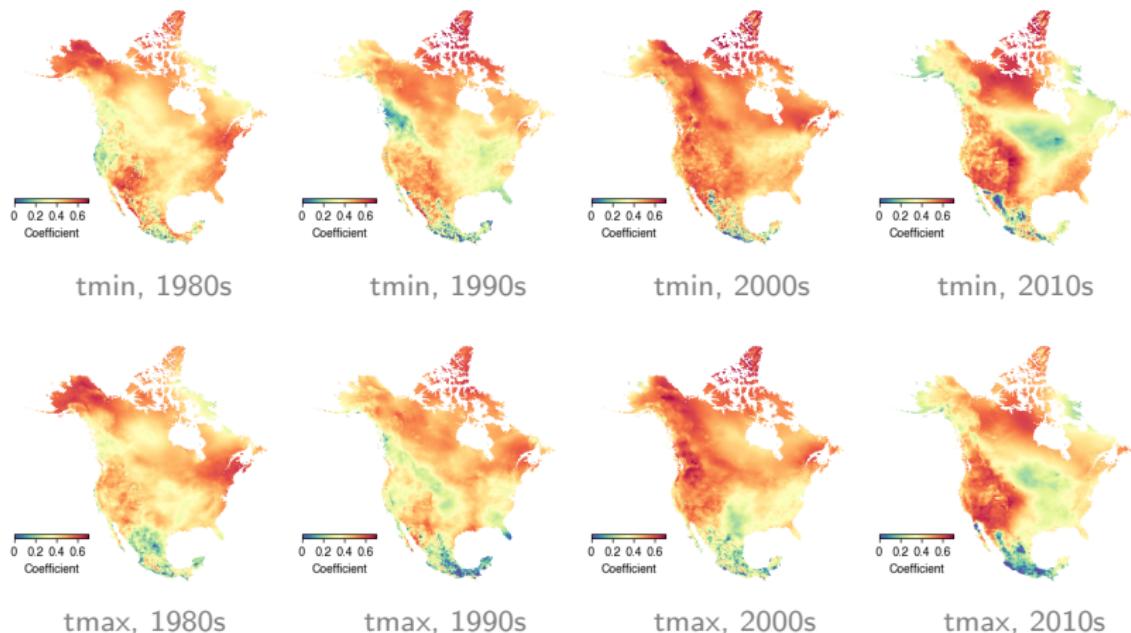
2000s



2010s

- Identify yearly periodicity at $k = 12$ from SST data ($\tau = 4$)
 - ❶ The areas of El Niño events are less seasonal/predictable
 - ❷ Arctic becomes less seasonal/predictable in the past 20 years
- Insights into climate change & global warming & sustainable development

North America Temperature



- Identify yearly periodicity at $k = 12$ from temperature data ($\tau = 4$)
 - ❶ Stronger yearly seasonality in high-latitude areas
 - ❷ Less seasonal temperature in south areas (e.g., Mexico)
 - ❸ Seasonality patterns in 2000s & 2010s are different from 1980s & 1990s



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CENTRAL FLORIDA

Thanks for your attention!

Any Questions?

About me:

- 🏠 Homepage: <https://xinychen.github.io>
- 🏠 MIT sites: <https://sites.mit.edu/xinychen>
- ✉️ How to reach me: xinychen@mit.edu