

# On-line time series classification:

Robust data representation for real-time data stream analysis

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Electrical and Electronic Engineering Department

# On-line time series classification

In collaboration with:

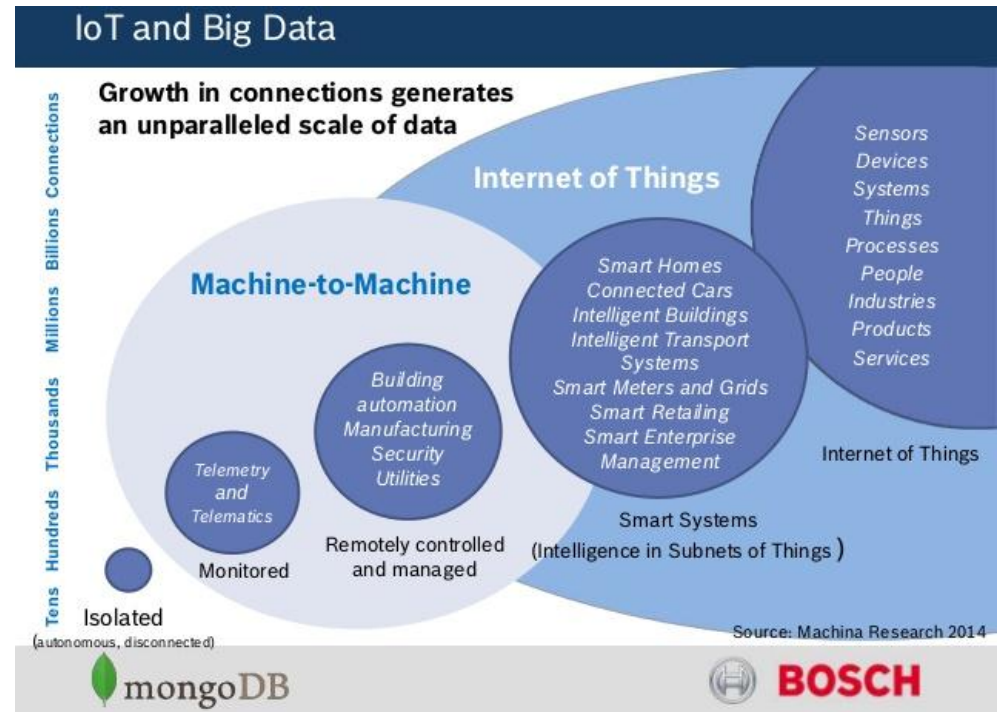
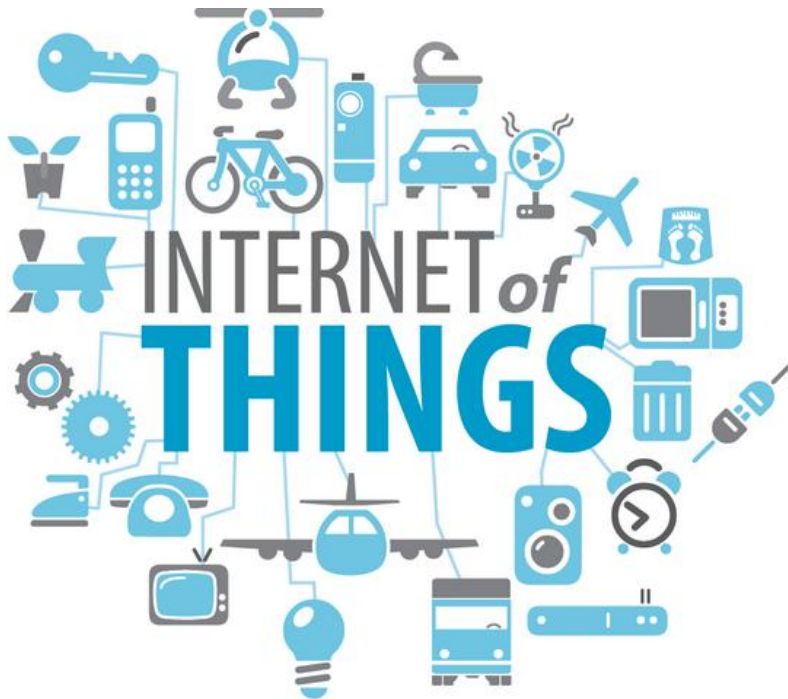
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Dr. Q.R. Hamid, AkerSolutions, U.K.,  
Dr. V. Alarcon-Aquino, UDLAP, Mexico.

# 1. Content

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1. Internet of Things and Big Data
2. On-line Time Series Classification Framework
  - Pattern Recognition Approaches
  - Robust Data Representation
  - Novel Anomaly Detection Approach
3. Real Time Monitoring Applications
4. Imperial College London
5. Final Remarks

# 1. The Internet of Things (IoT) and Big Data

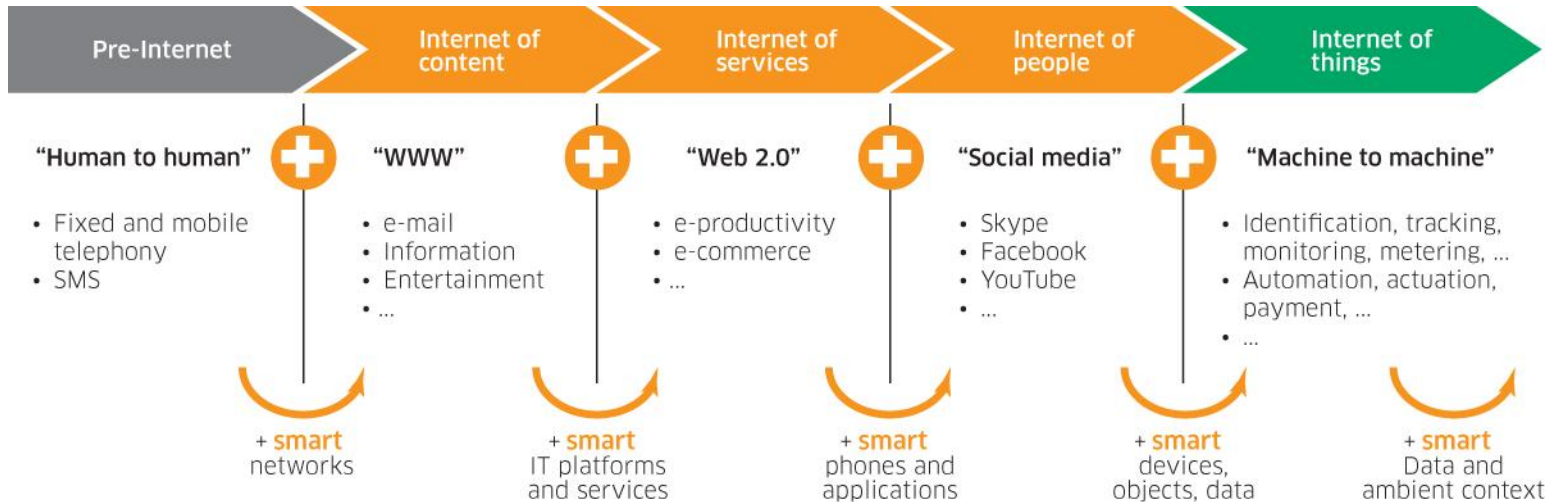


<http://www.smartdatacollective.com>

<https://www.mongodb.com/presentations/>

<https://machinaresearch.com/>

# IoT and Big Data (2/10)



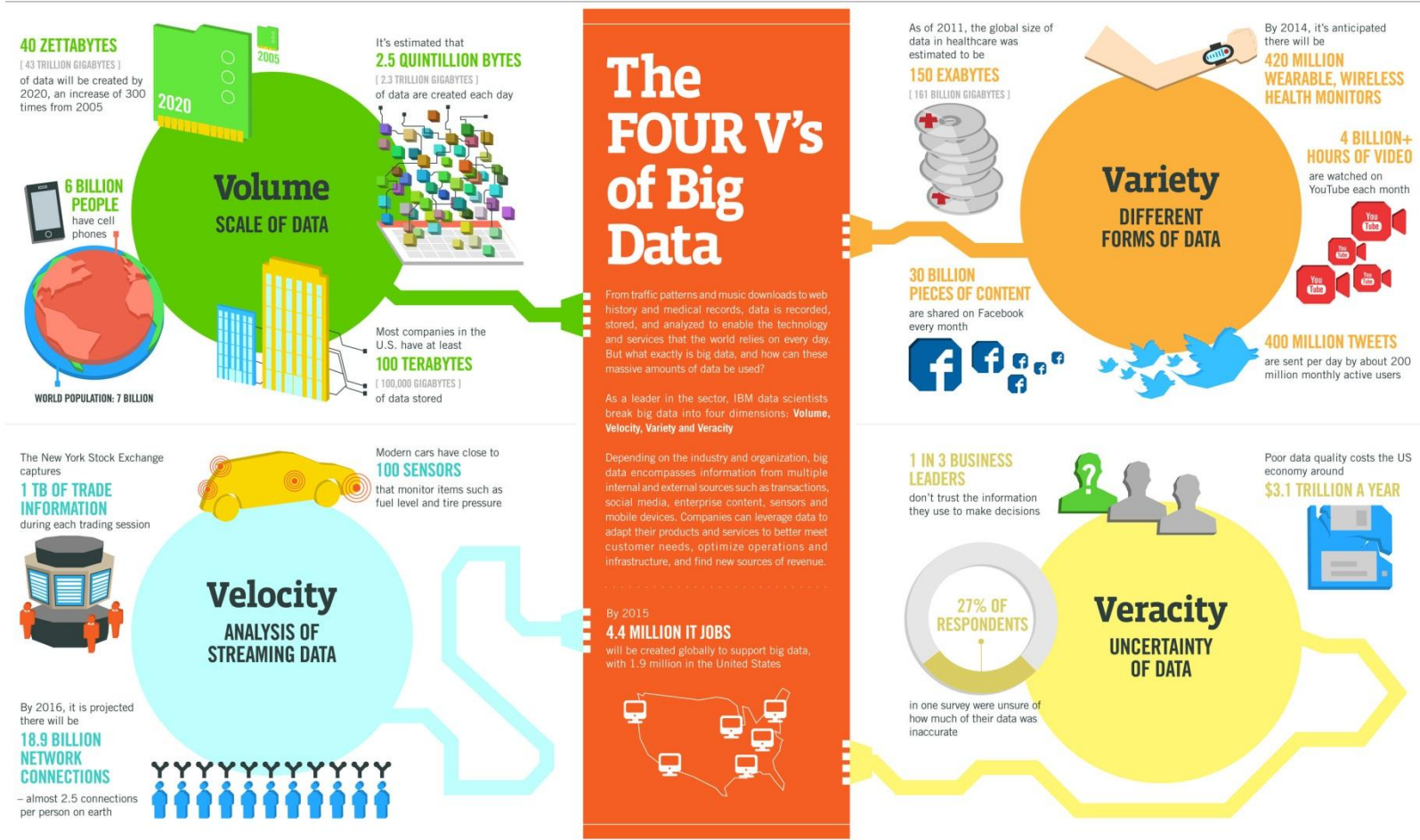
- Any application
- Any network
- Any service



<https://techzine.alcatel-lucent.com/>

Source: Alcatel-Lucent

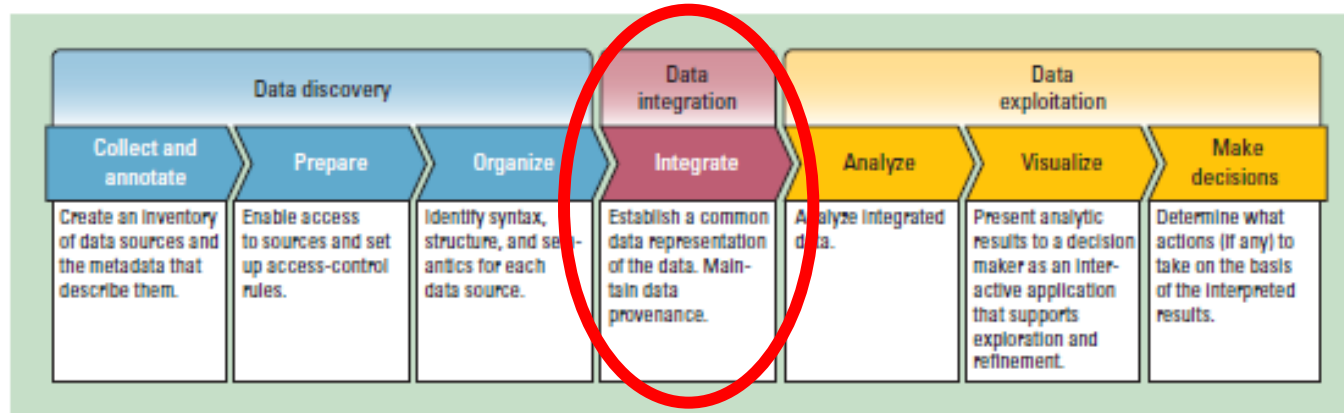
# Big Data: the Four V's (3/10)



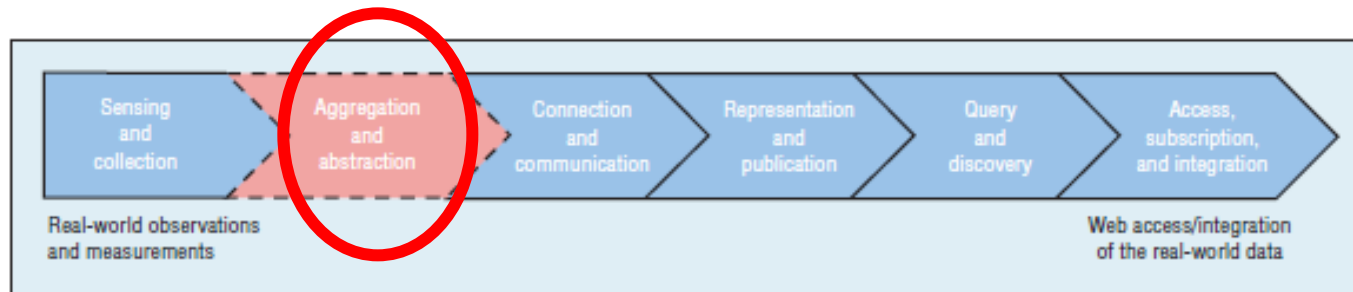
Sources: McKinsey Global Institute, Twitter, Cisco, Gartner, EMC, SAS, IBM, MEPTEC, QAS

Source: <http://www.ibmbigdatahub.com/infographic/four-vs-big-data>

# Data Representation (4/10)



Re.: H. G. Miller and P. Mork, "From Data to Decisions: A Value Chain for Big Data," *It Pro.*, v. 15, no. 1, pp. 57–59, 2013.

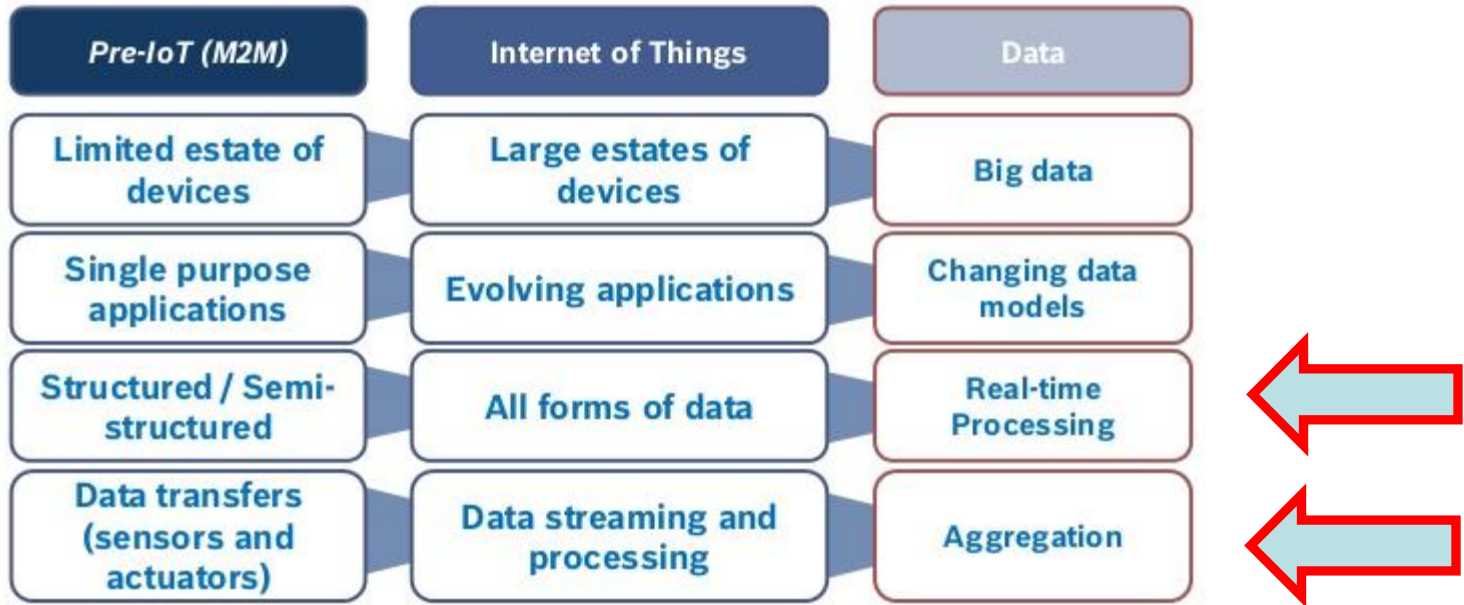


Re.: P. Barnaghi, A. Sheth, and C. Henson, "From Data to Actionable Knowledge: Big Data Challenges in the Web of Things [Guest Editors' Introduction]," *Intelligent Systems, IEEE*, v.28, no.6, pp.6,11, Nov.-Dec. 2013

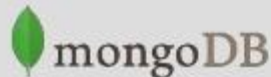
# From M2M to IoT and Big Data (5/10)

## IoT and Big Data

### Evolution from M2M to IoT and Big Data



Source: Machina Research 2014



<https://www.mongodb.com/presentations/>

<https://machinaresearch.com/>



# Big Data Management (6/10)

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- From important competency to a critical differentiation: From Volume & Variety to Velocity.
- Big Data Technology: Operational vs. Analytical.
  - Operational features: Real-time & interactive intelligence – low latency, on-line capture.
  - Analytical features: Complex analysis – high throughput. <http://www.mongodb.com>
- Combine Operational and Analytical technologies.
- **Generic/global fast solutions rather than application specific solutions.**

# Data Streaming: Volume, Variety and Velocity(\*) (7/10)

- Support a wide variety of data(\*)
- Focus on agility and flexibility rather than conformity(\*)
- **Domain Independent framework: builds the foundation to unsupervised classification algorithms.**

Source: (\*) [http:](http://www-935.ibm.com/services/us/gbs/thoughtleadership/2014analytics/)

[//www-935.ibm.com/services/us/gbs/thoughtleadership/2014analytics/](http://www-935.ibm.com/services/us/gbs/thoughtleadership/2014analytics/)

# Data Streaming: Volume, Variety and Velocity(\*) (8/10)

- Foster rapid data consumption(\*)
  - Provide prompt access to relevant information(\*)
  - Make pervasive use of predictive analytics a priority (\*).
- Real-time/on-line time series classification problems.

Source: (\*) [http:](http://www-935.ibm.com/services/us/gbs/thoughtleadership/2014analytics/)

[//www-935.ibm.com/services/us/gbs/thoughtleadership/2014analytics/](http://www-935.ibm.com/services/us/gbs/thoughtleadership/2014analytics/)

# Applying the Internet of Things (9/11)

  
Government  
Office for Science



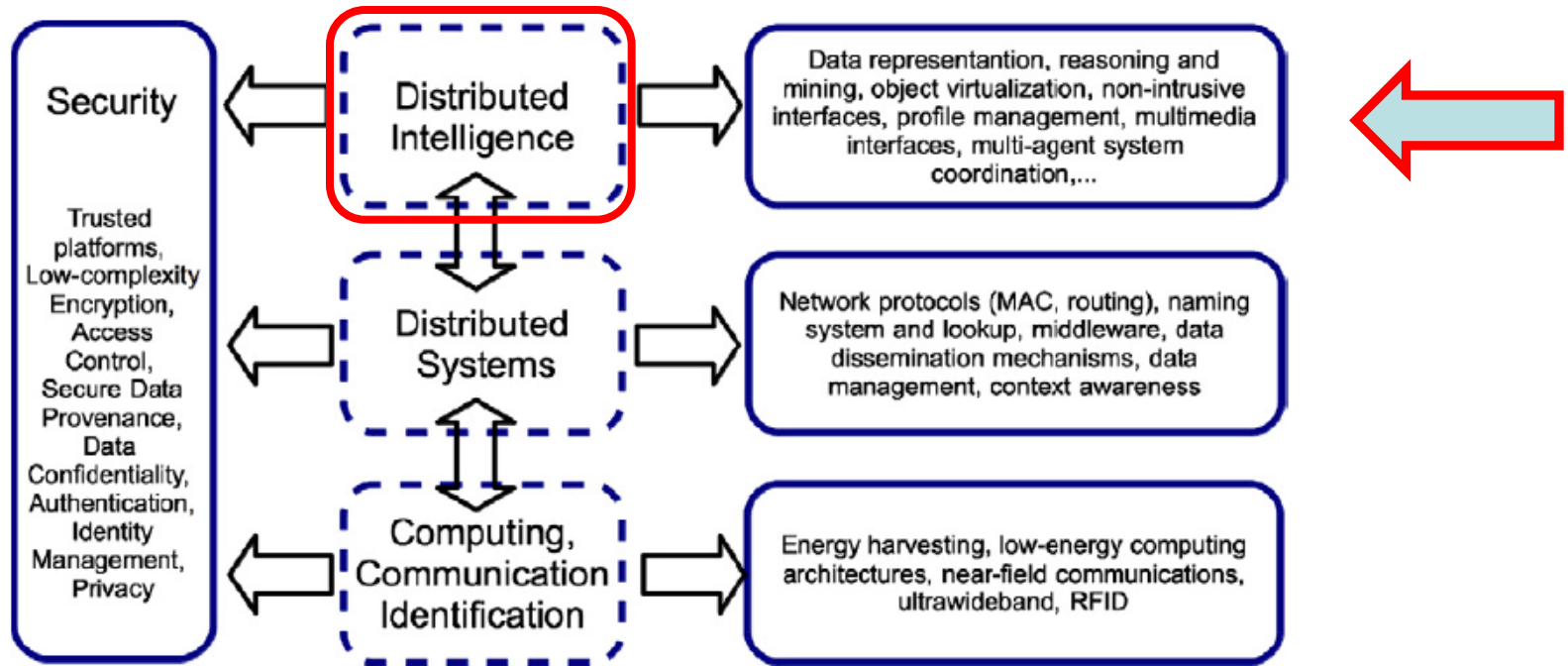
The Internet of Things:  
making the most of the  
Second Digital Revolution

A report by the UK Government Chief Scientific Adviser

<https://www.gov.uk>

- Transport
- Energy
- Healthcare
- Agriculture
- Buildings

# IoT Relevant Research areas (10/10)



(D. Miorandi, S. Sicari, F. De Pellegrini, and I. Chlamtac, "Internet of things: Vision, applications and research challenges," *Ad Hoc Netw.*, vol. 10, no. 7, pp. 1497–1516, 2012.)

## 2. On-line Time Series Classification Framework

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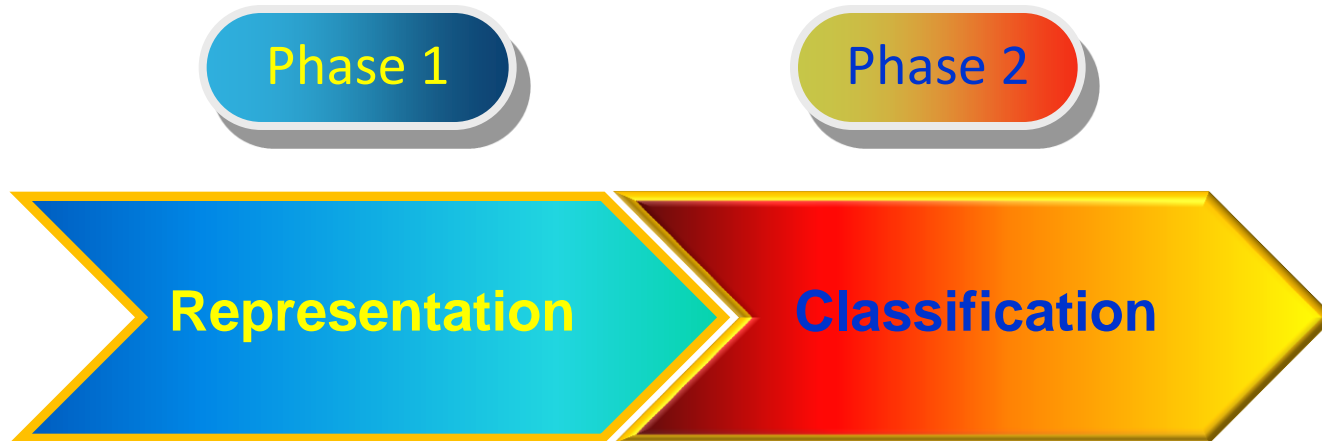
**One important on-line Big Data application is:  
Real-time monitoring & anomaly detection.**

- *Health condition monitoring as well as anomaly detection* are classification problems.
- They are time series classification problems because they involve the *time element* (e.g. short-term and long-term condition changes).
- *Pattern recognition* frameworks belongs to the field of classification methods.

## 2.1. The Pattern Recognition (PR) Approaches (1/5)

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- Composed of two phases:



- Extracting appropriate properties or features.
- Mapping the features to a particular class.

# Different Data type: Different Applications (2/5)

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## Dynamic Data

- Speech Recognition
- Medical Signal Classification (ECG, EEG)
- Anomaly Detection
- Data Streams Classification
- Condition Monitoring with Sensor Data

## Static Data

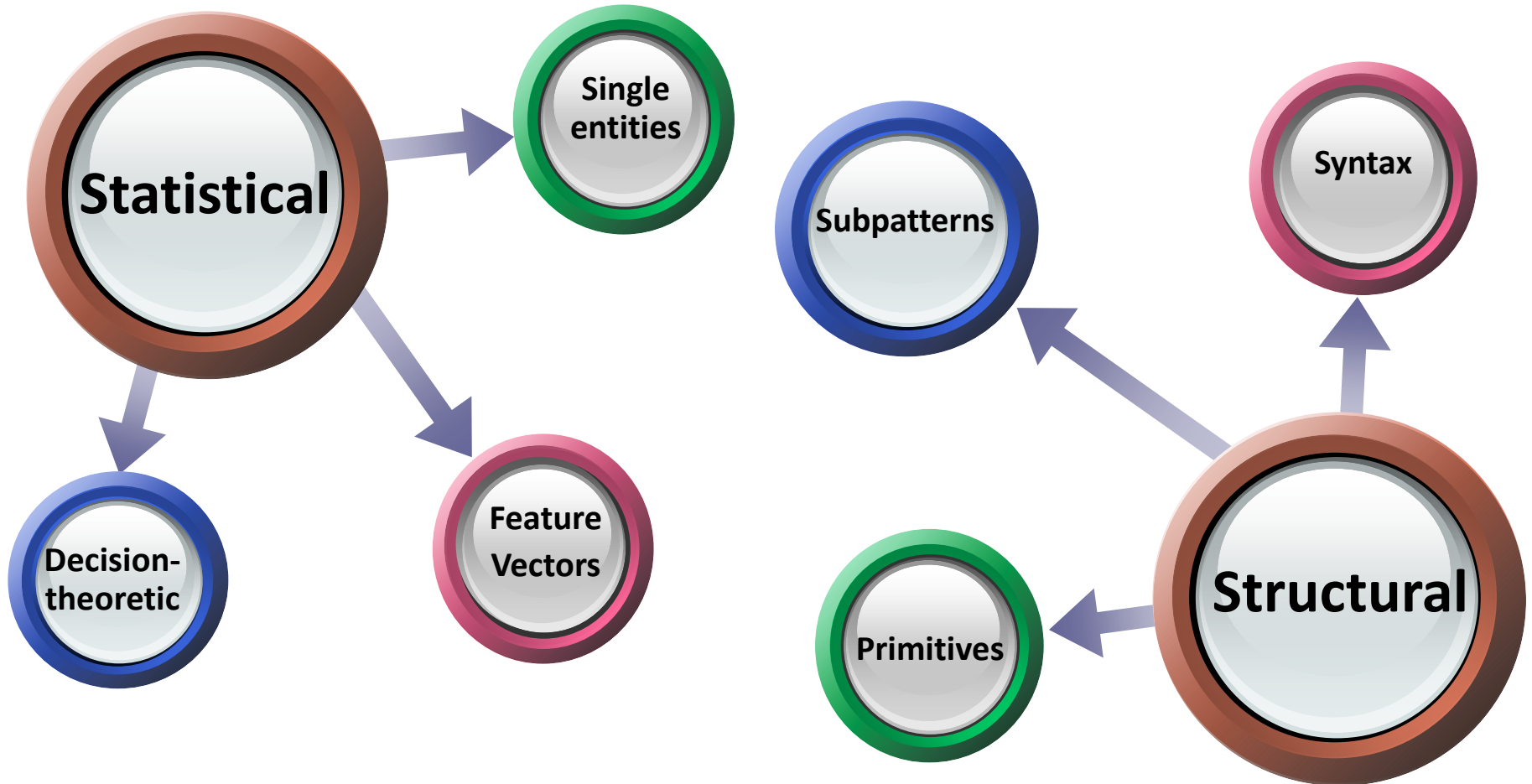
- Character Recognition
- Iris Recognition
- Image Retrieval
- Anomaly Detection\*

For the case of time series data:

- A major concern is finding *appropriate pattern representations*.
- Most of the approaches treat time series as static data (hence they do not offer suitable representations).



# Pattern Recognition Paradigms (3/5)



# Pattern Recognition Paradigms (4/5)

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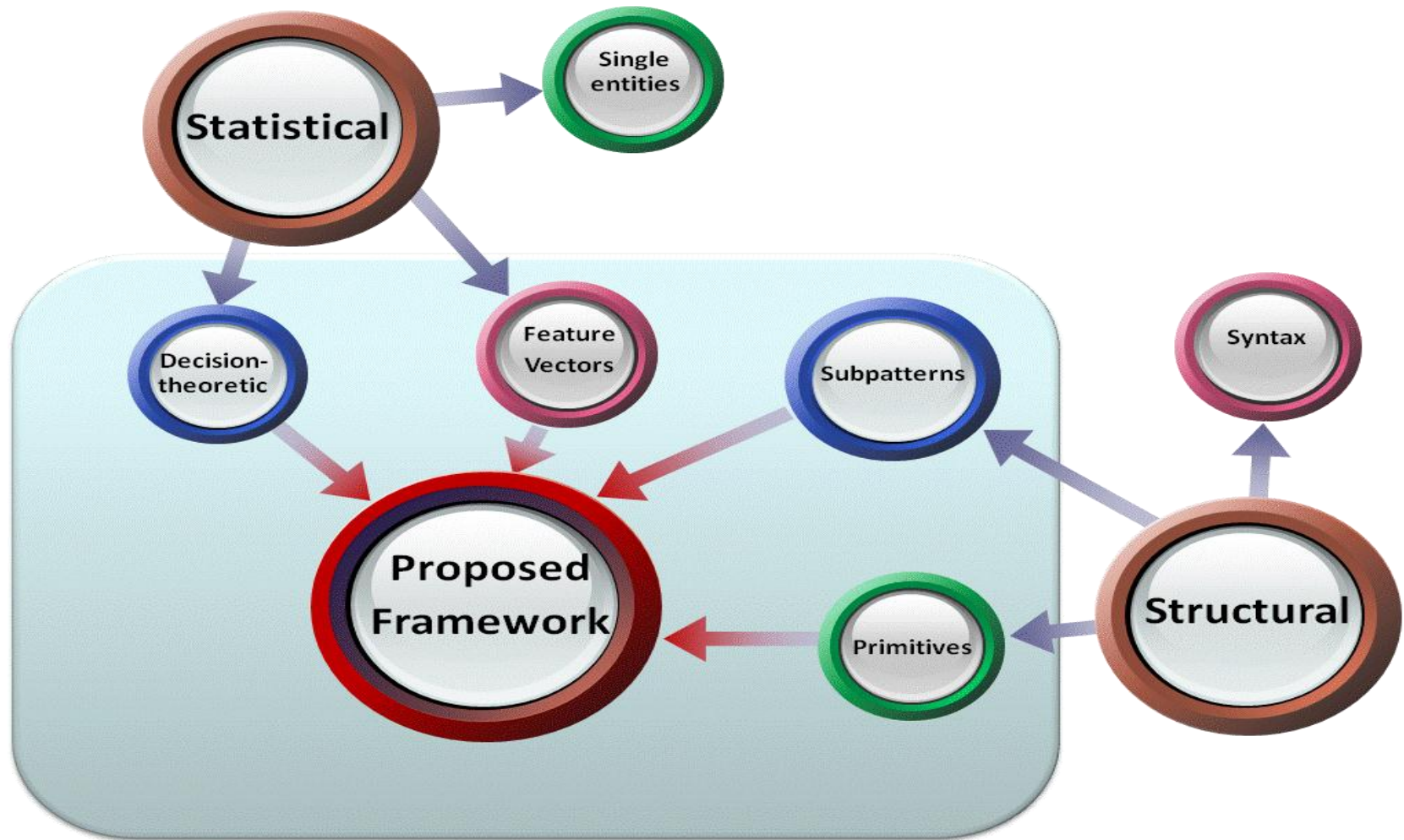
## Statistical:

- Patterns treated as single entities and described by numerical feature vectors.
- The classification involves the partition of the feature space into regions.

## Structural:

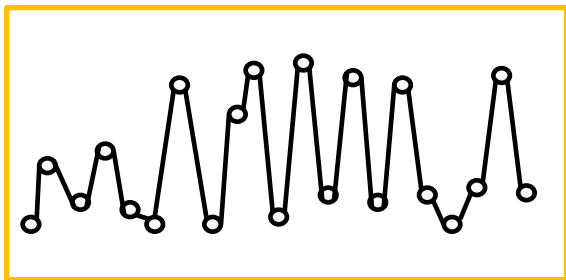
- Patterns treated as combination of multiple entities and described by its topological relations.
- The classification involves matching the structural representation according to a syntax.

# Proposed Approach: New PR Representation Framework (5/5)

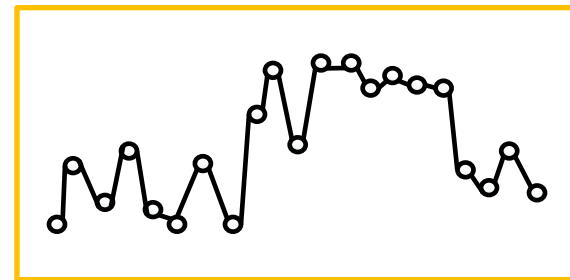


## 2.2. Robust Data Representation (1/2)

Class 1 Time Series

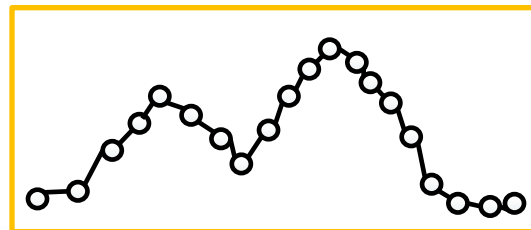
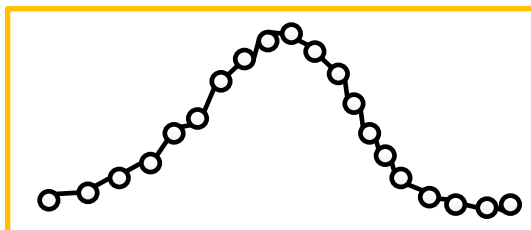


Class 2 Time Series

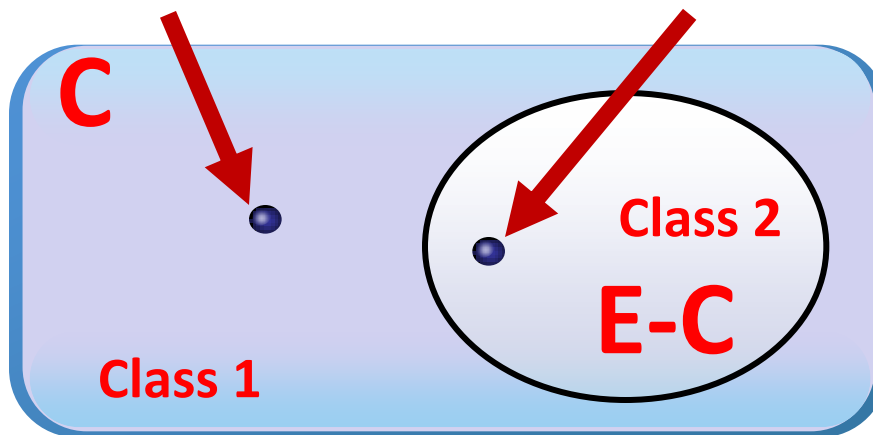


PDF

PDF



High dimensional  
Space



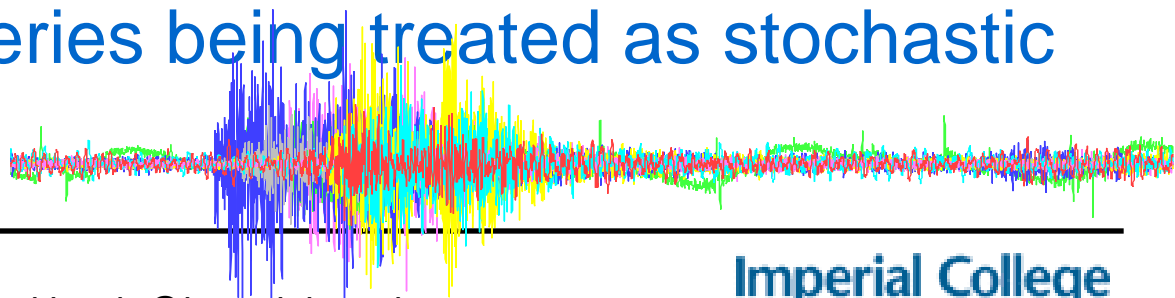
C = Normal  
E-C = Anomalous

$E = E-C \cup C$   
\*  $E-C \not\subset C$

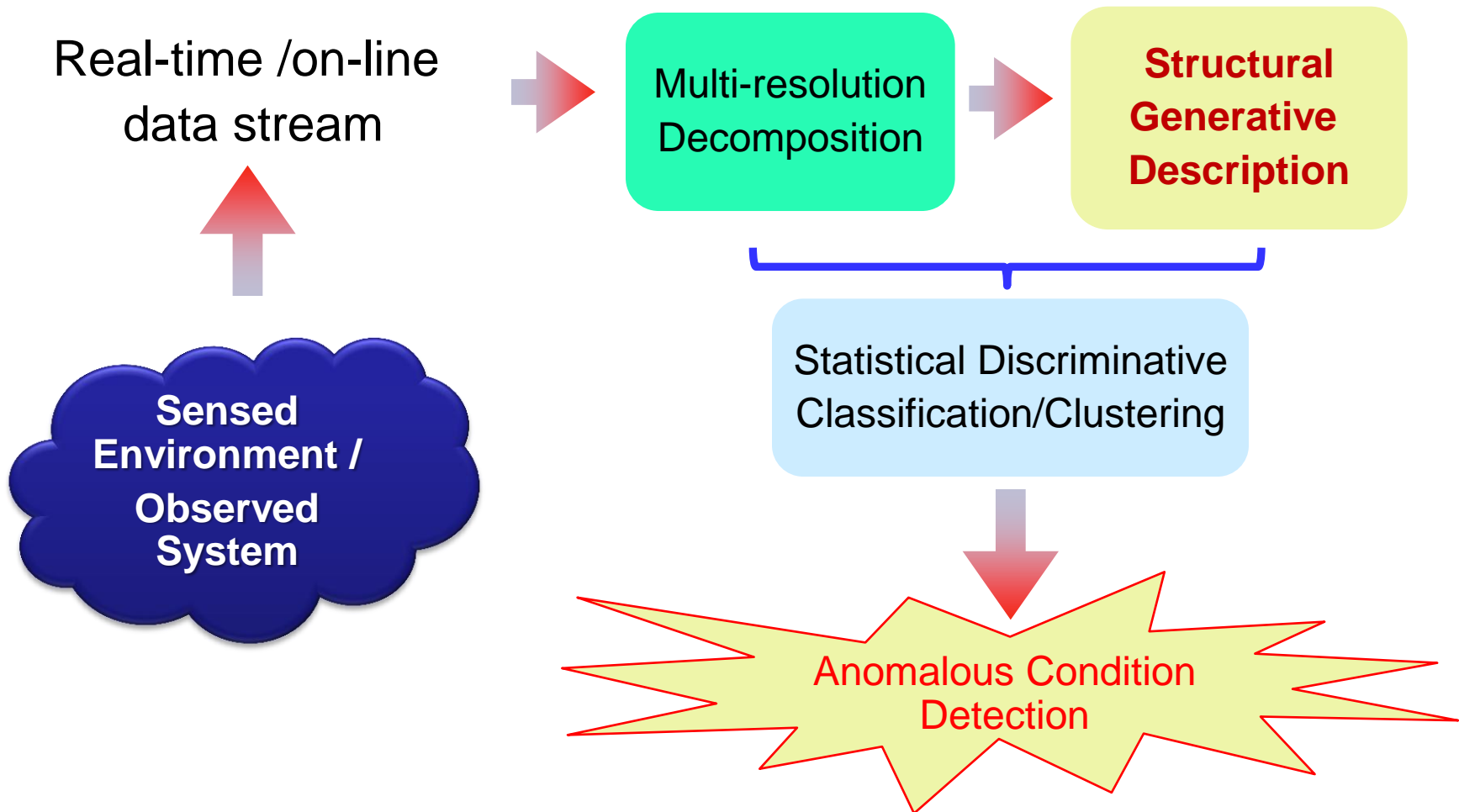
# Structural Generative Description (SGD): The Proposed Approach (2/2)

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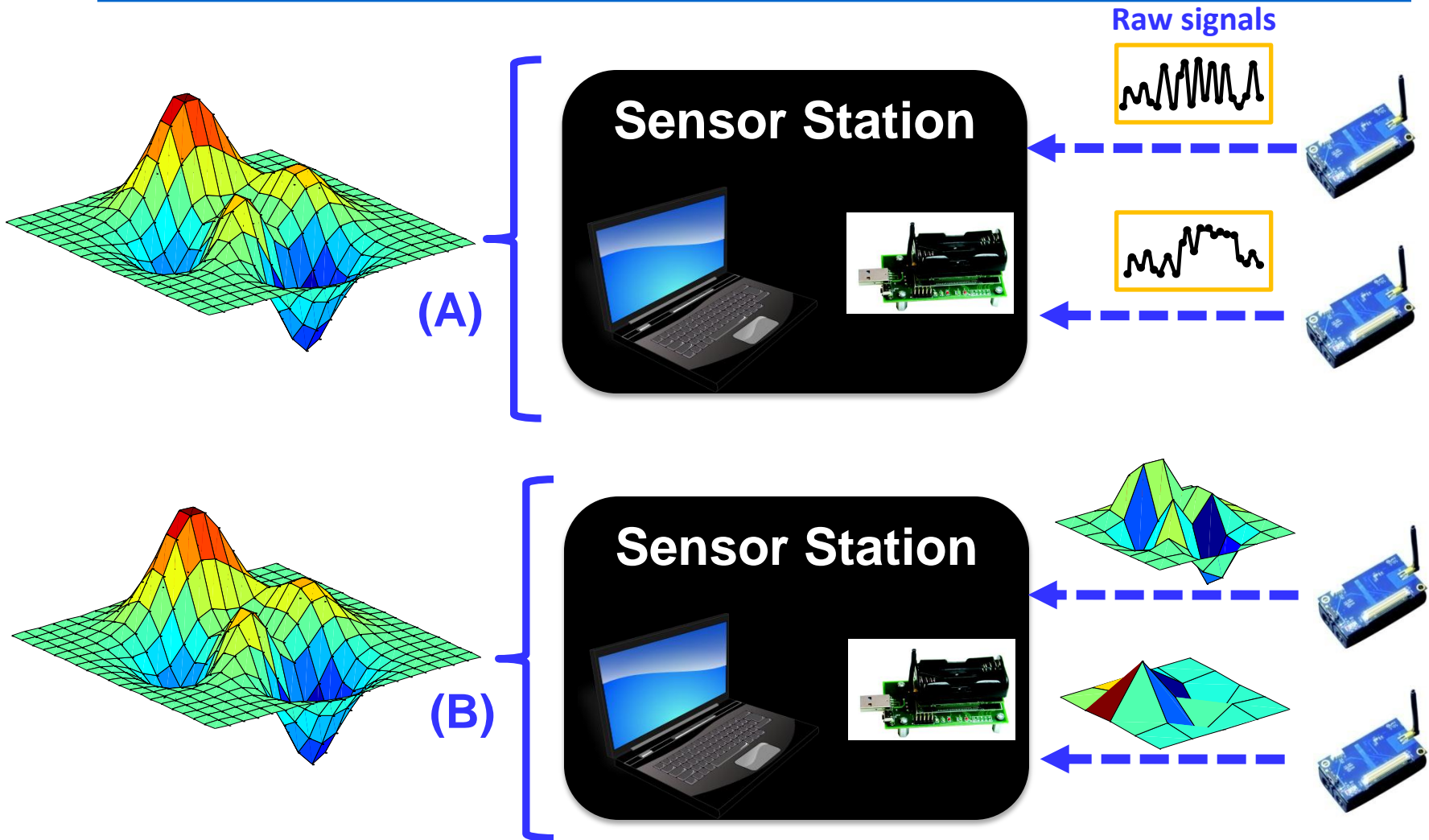
- **Domain independent** : which makes the framework suitable for a wide variety of applications.
- It is an on-line / real-time approach.
- Constructs robust time series representations.
- Based on time series being treated as stochastic processes.



## 2.3. Novel Anomaly Detection Approach (1/2)



# Implementation: Centralised (A) vs Distributed (B) (2/2)



## 3. Real-time Monitoring: Applications

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On-line time series classification framework and its applications:

3.1. Biometric Recognition and Forensics,

3.2.i. Smart Infrastructures Monitoring,

3.2.ii. Machine/motor Health Conditioning Monitoring,

3.3. Distributed Charging of EVs,

3.4.i. Transportation Networks Monitoring,

3.4.ii. Environmental (pollution) Monitoring.

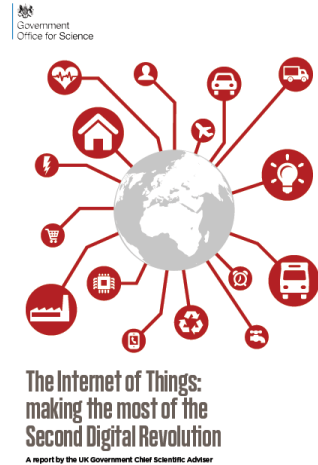


# 3.1. Applying the Internet of Things: Healthcare

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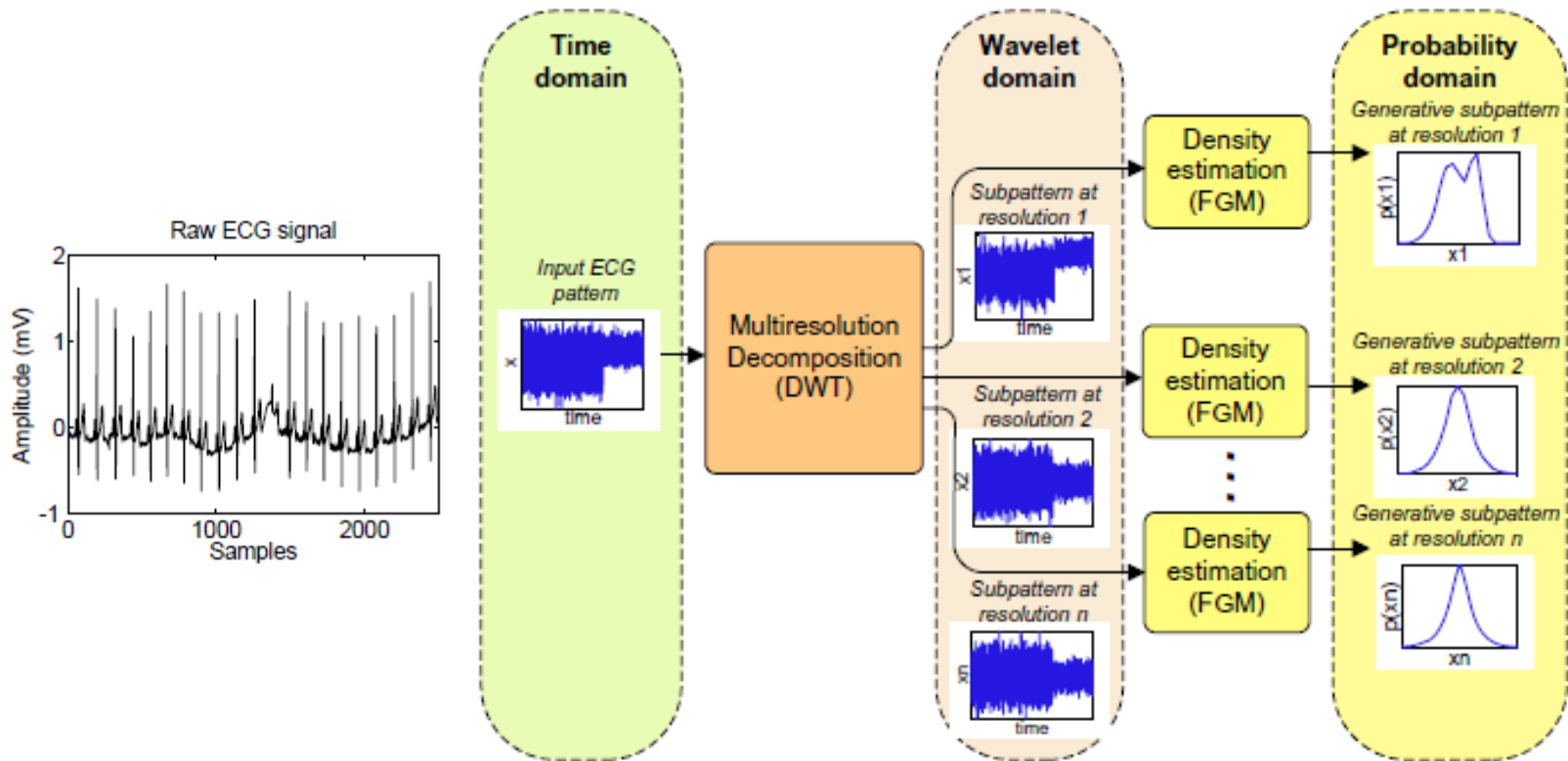
- Healthcare

- Prevention and early identification,
- Research,
- Data security and ownership,
- Hardware security and interoperability,
- Change management.



<https://www.gov.uk>

# Biometric Recognition and Forensics (1/2)



# Biometric Recognition and Forensics (2/2)

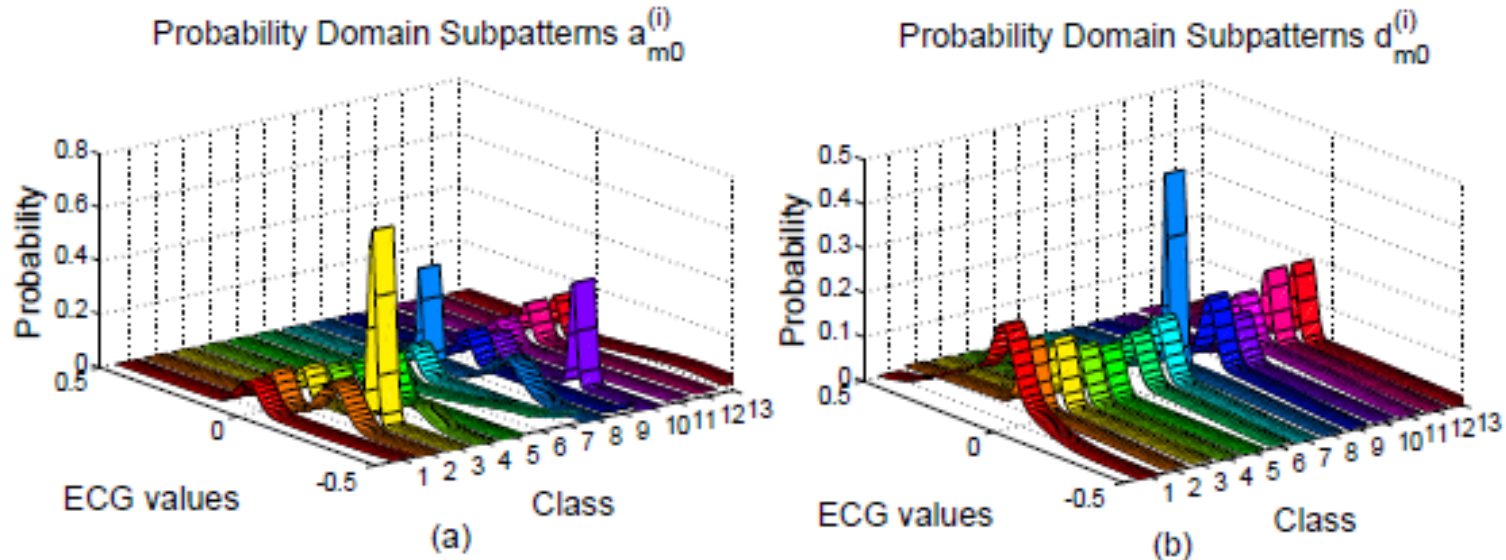


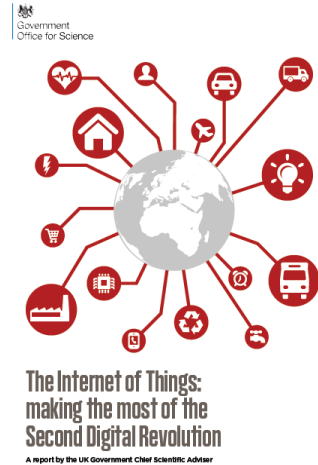
Fig. 5: Probability domain subpatterns for ECG data windows from the thirteen classes with *db3*,  $W = 12$ ,  $M = 1$ ,  $G = 6$ ,  $I = 2^9$ ,  $T = 2^{-4}$ ,  $C = 2^6$ ,  $\lambda = 2^{-3}$ . (a) Scaling coefficients; (b) Detail coefficients.

## 3.2. Applying the Internet of Things: Buildings

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- Buildings

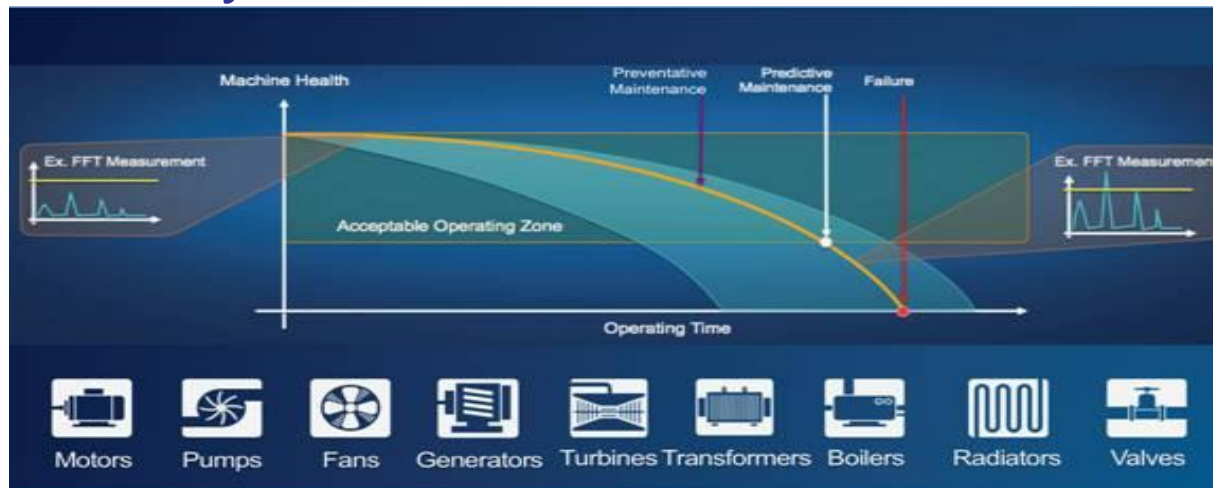
- Optimising design and minimising costs,
- Increasing comfort,
- Security and safety.



<https://www.gov.uk>

# I. Smart Infrastructures: SI (1/3)

- Real time assessment of the deterioration of civil infrastructure (i.e. bridges, tunnels, water pipelines).
- Framework based on WSN, condition monitoring, and anomaly detection.



[\(http://www.ni.com/newsletter/52418/en/\)](http://www.ni.com/newsletter/52418/en/)

- Proactive classification into e.g. adequate condition, maintenance required, and in need of replacement.

# SI: Machine Health Conditioning Monitoring (2/3)

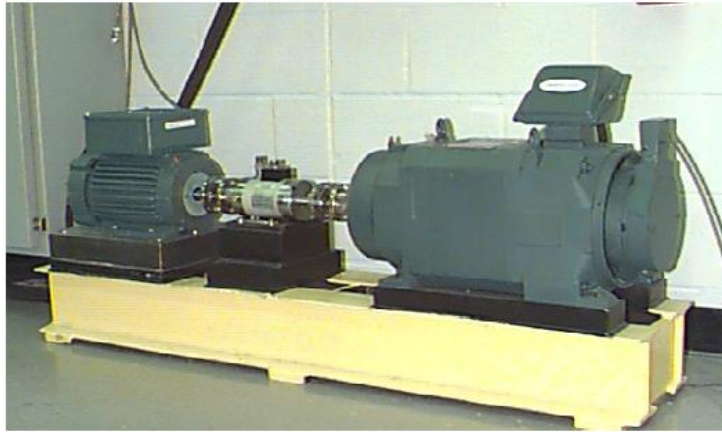


Fig. 3: Test stand for Experiment 1 [68]

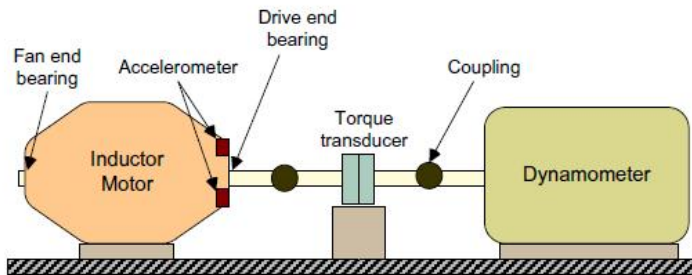
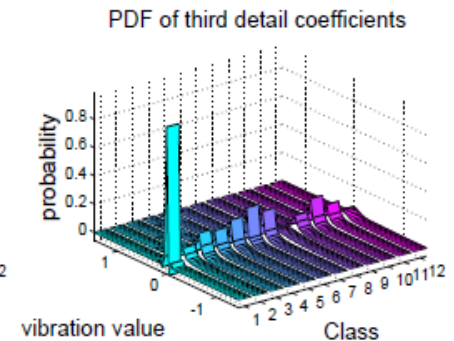
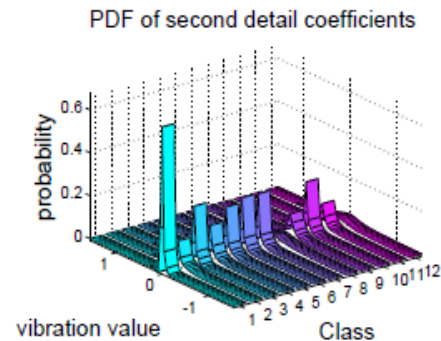
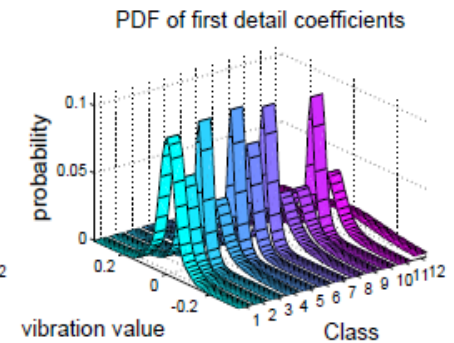
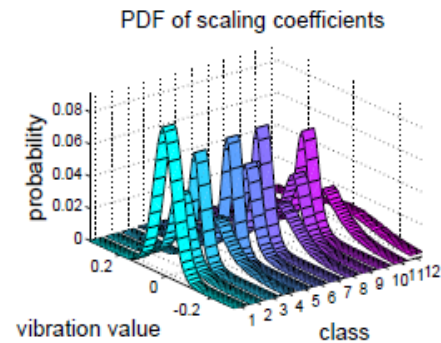
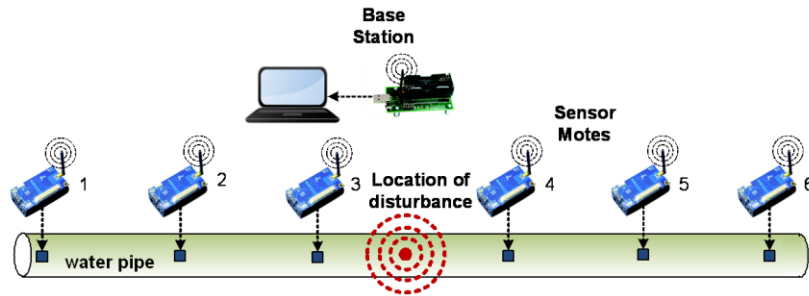


Fig. 4: Scheme diagram of test stand for Experiment 1 [66]

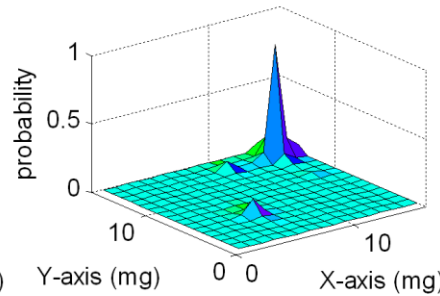
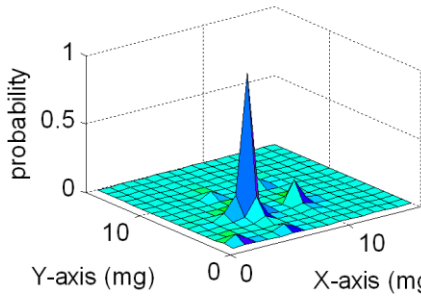
<http://www.eecs.case.edu/laboratory/bearing/>



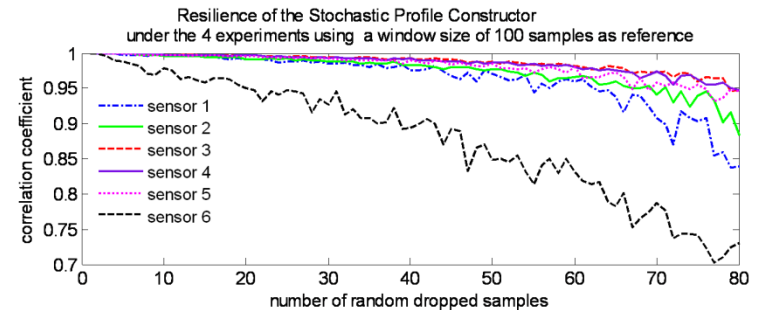
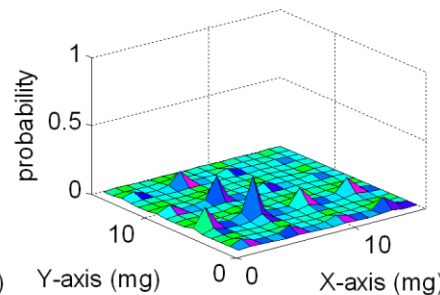
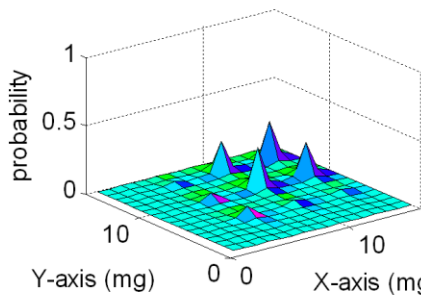
# SI: Sensor Network Resilience: Design (3/3)



PDF Sensor ID:01 Vibration: Normal PDF Sensor ID:01 Vibration: Pattern 1



PDF Sensor ID:01 Vibration: Pattern 2 PDF Sensor ID:01 Vibration: Pattern 3

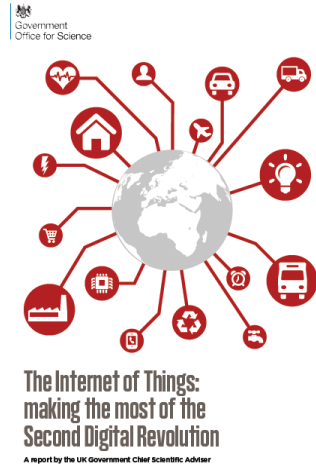


# 3.3. Applying the Internet of Things: Energy

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- Energy
  - Reducing energy demand,
  - **Managing energy patterns,**
  - Driving innovation,
  - Increased energy demand,
  - Security and standards,
  - Variable access.

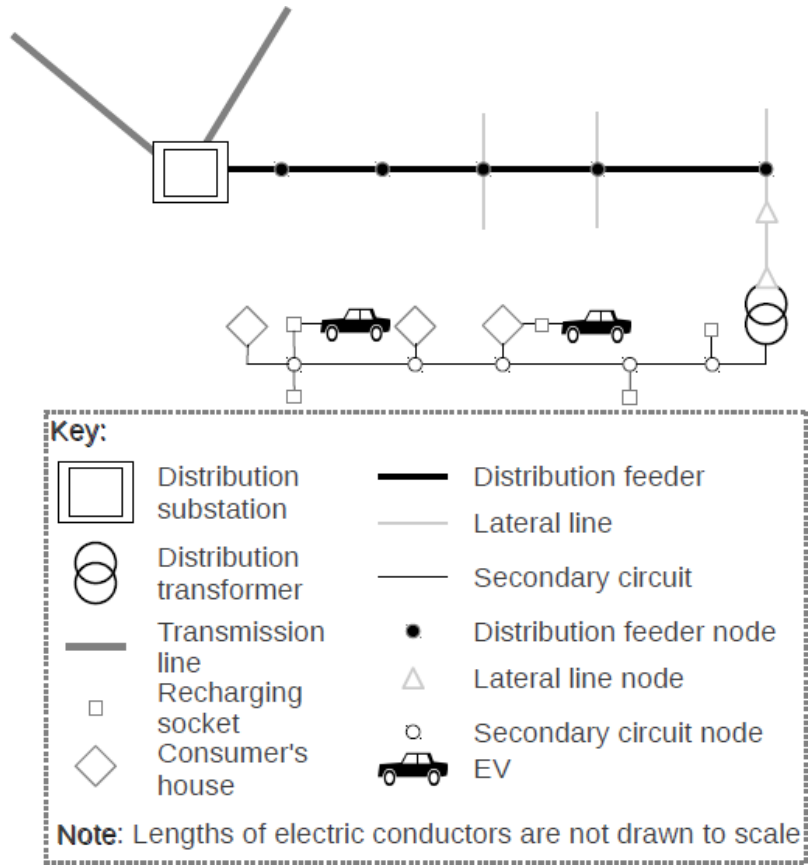
<https://www.gov.uk>





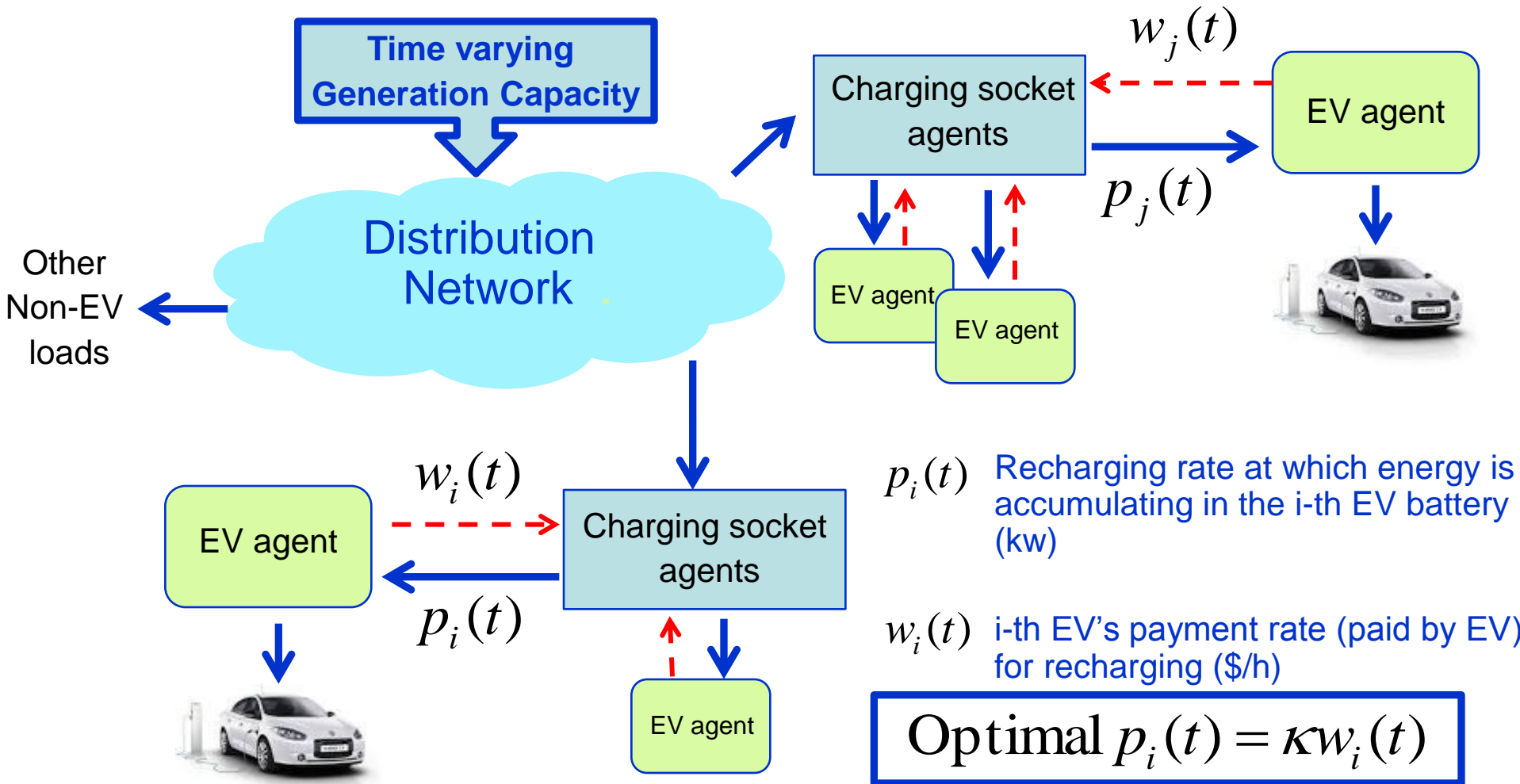
# EVs participation for Frequency Regulation Service (1/3)

## Power Distribution Network Scenario



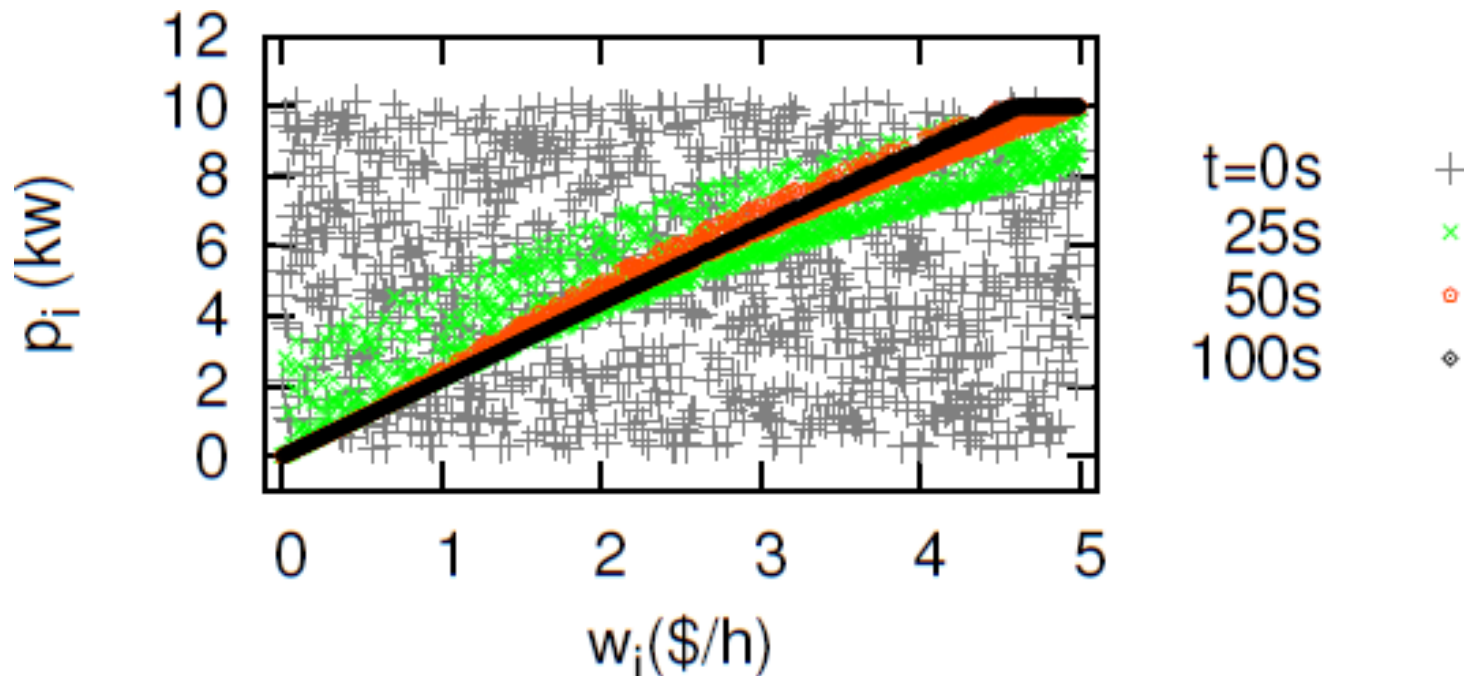
- Two mechanisms to facilitate EVs participation in operational aspects of a smart grid.
  - Frequency regulation,
  - Congestion avoidance.
- The solution needs to be distributed and dynamic.

# Frequency Regulation Service (2/3)



# Convergence of Recharging rates of 1000 EVs (3/3)

$$p_i(t) = \kappa w_i(t)$$

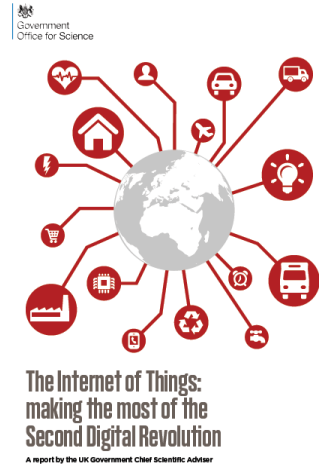


Note: The initial recharging rates  $p_i(t)$  are randomly assigned.

## 3.4. Applying the Internet of Things: Transport

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- Transport
  - Passenger journeys,
    - Increased safety,
  - Transporting goods,
  - Security, reliability and regulation.



<https://www.gov.uk>

# I. Transportation Networks: ITS (1/2)

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- Management Tools for Safe Mobility
- Classification of Vehicular Traffic Anomalies
- Spatial Inference of Traffic Conditions

# Transport vehicles: ITS (2/2)

## IoT and Big Data

### Use Case 3: Field Data Capturing

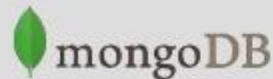
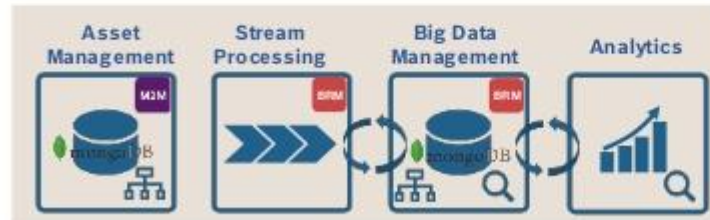


#### Project SCFD

- Structured Capturing of Field Data
- Components: Car brakes, power steering, etc.
- Usage patterns: temperature, voltage, etc.
- Predictive maintenance, product optimization

#### Why MongoDB:

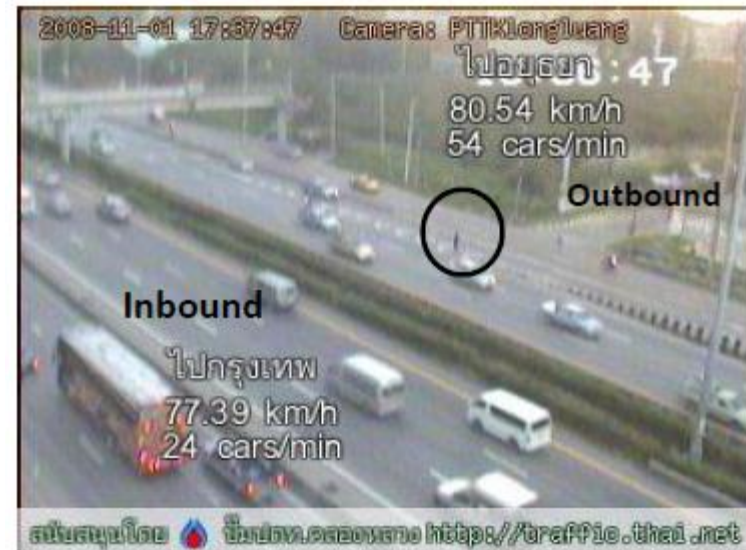
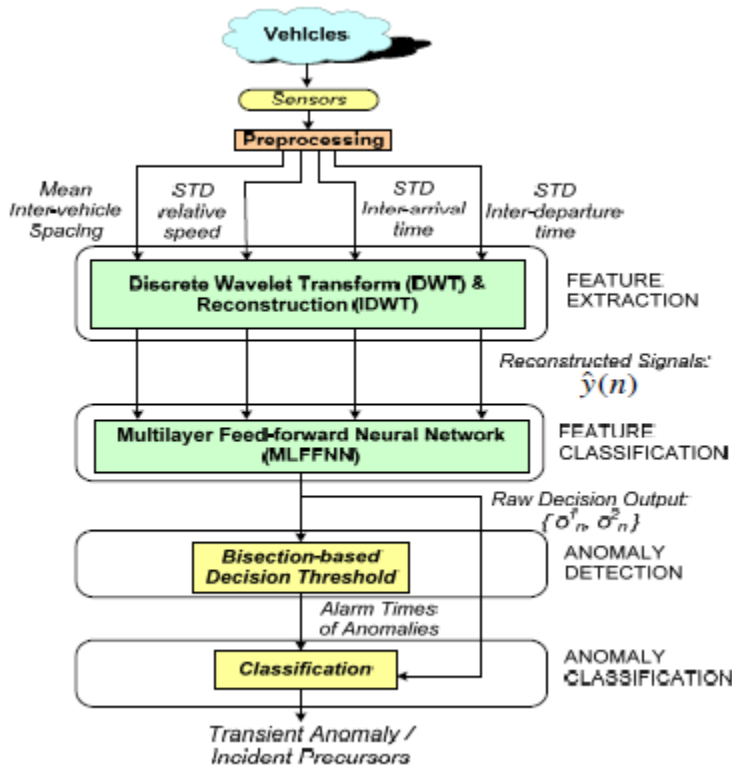
- Constantly evolving system, from a data capturing and a data analytics point of view
- Large amount of streaming data



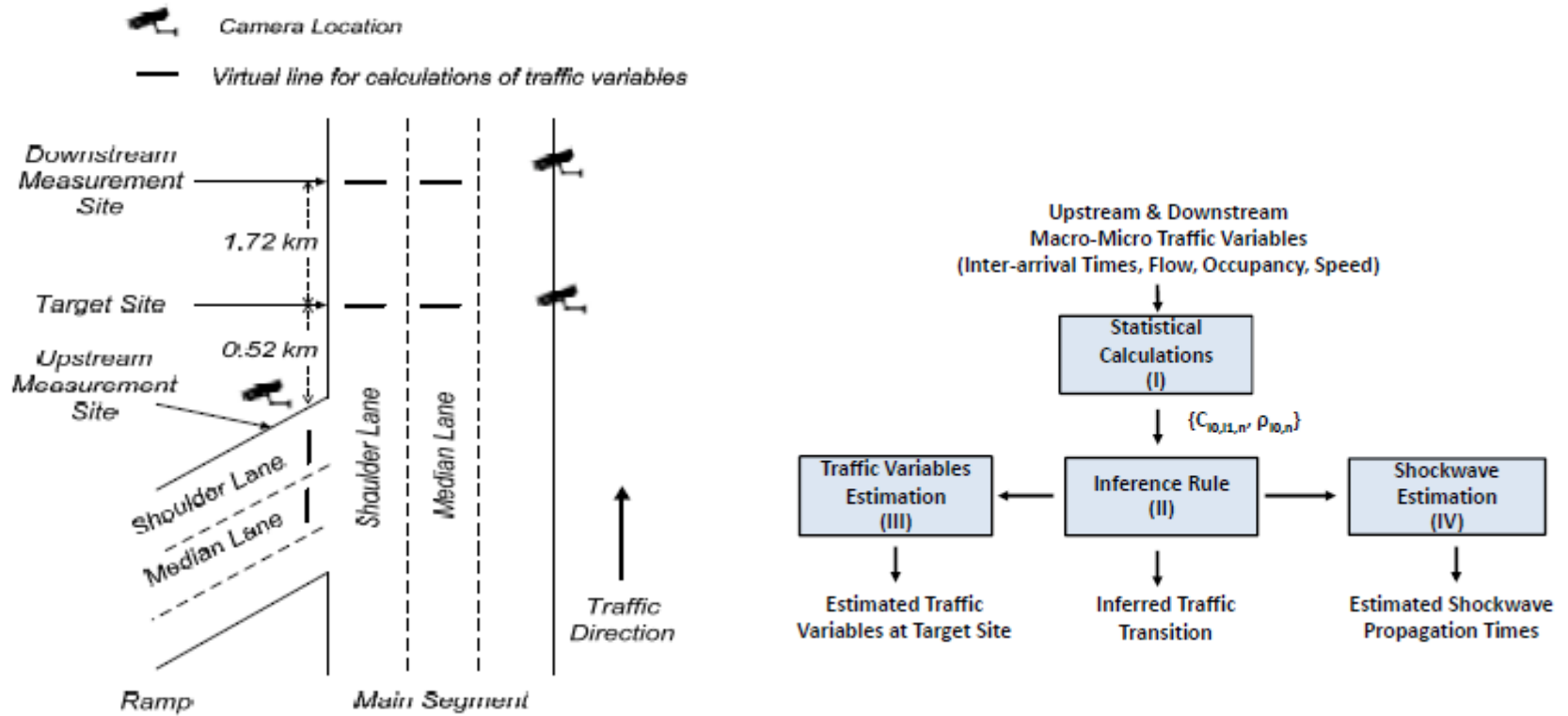
<https://www.mongodb.com/presentations/>

<https://machinaresearch.com/>

# ITS: Distributed Classification of Vehicular Traffic Anomalies (1/2)



# ITS: Spatial Inference of Traffic Transitions (2/2)



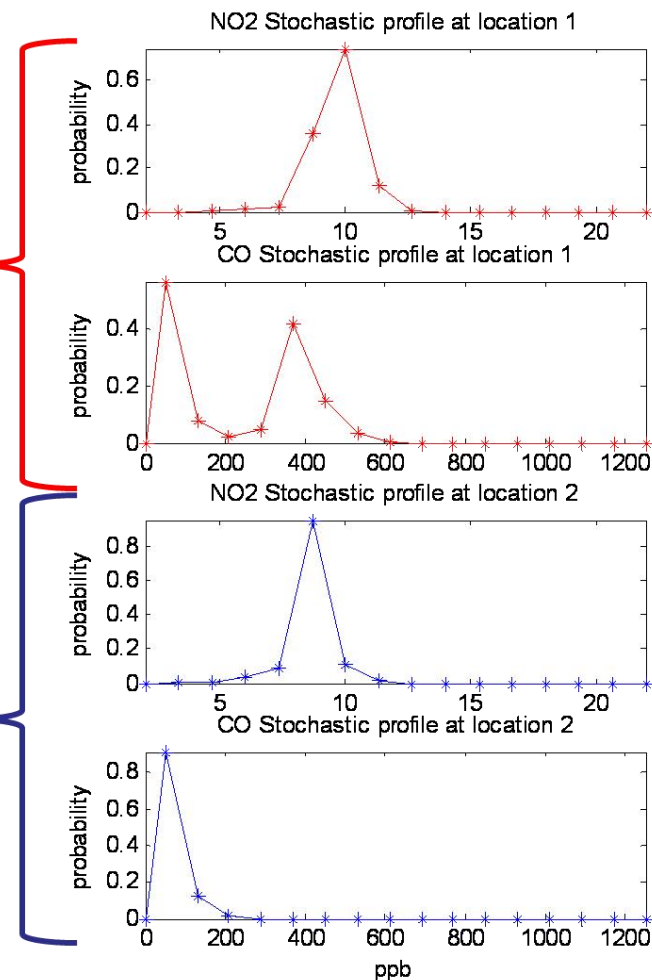
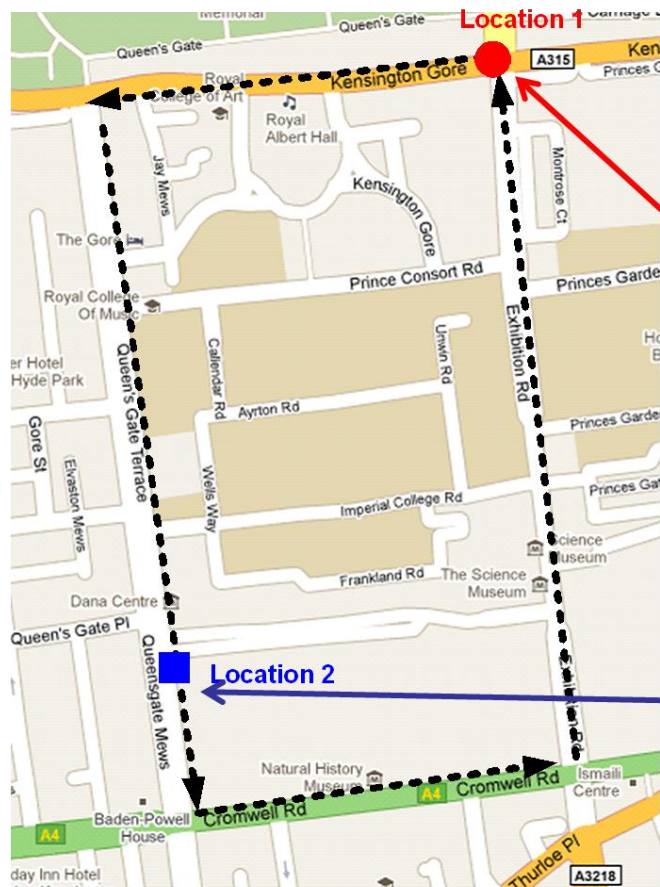


## II. Real time Environmental Monitoring (1/3)

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- Monitoring of vehicle(s) behaviour and real-time construction of environmental pollution patterns map.
- Intelligent monitoring systems for real-time characterisation and construction of pollution level maps.

# Real time Construction of Pollutant levels (pdf) (2/3)



# Participatory Sensing Mobility Models (3/3)

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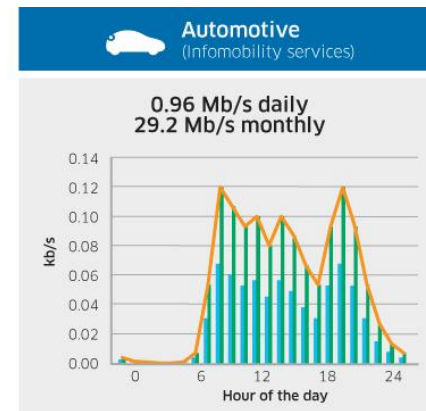
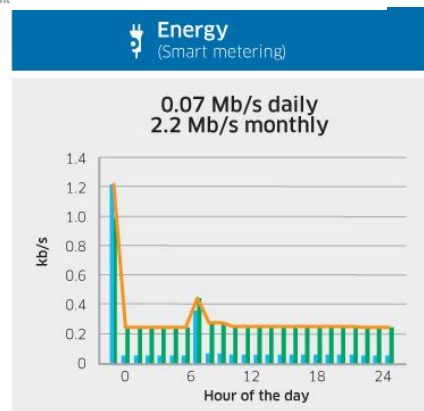
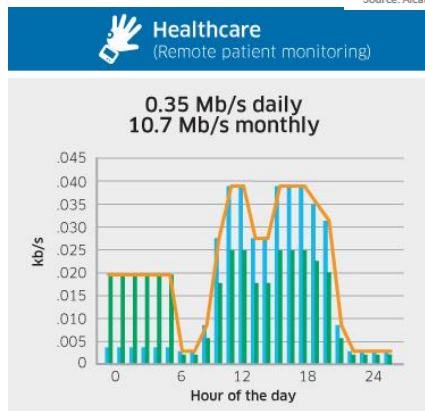
- Urban Environment.
- Mission-oriented, participatory sensor network deployment.
- Combining fixed and mobile sensor nodes.

# Interoperability across networks: new traffic patterns

- Any service
- Any application
- Any network



- Applications
- Connectivity
- Devices
- Sensors



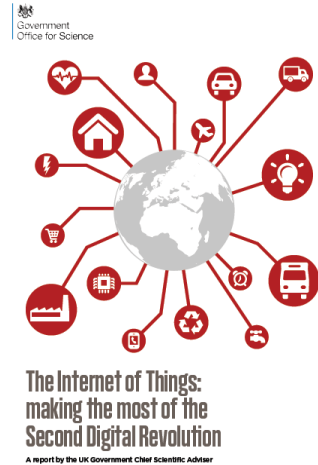
<https://techzine.alcatel-lucent.com/iot-network-can-make-it-or-break-it>

# 3.5. Applying the Internet of Things: Agriculture

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- Agriculture
  - Maximising yield,
  - Improving food traceability,
  - Tackling environmental challenges,
  - Incompatibility,
  - Lack of infrastructure,
  - Technical expertise.

<https://www.gov.uk>



# 4. Imperial College London, July 2014

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<https://www.imperial.ac.uk>

Imperial College  
London

## 5. Final Remarks

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From competency to a critical differentiation:  
From Volume & Variety to Velocity.

- Big Data Technology: Operational vs. Analytical.
  - Combine Operational and Analytical technologies.
  - Generic/global fast solutions rather than application specific solutions.
- 
- Domain Independent framework.
  - Real-time time series classification problems.
  - Foundation to unsupervised classification algorithms.

# References

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1. S. Thajchayapong and J. A. Barria, “Spatial Inference of Traffic Transition using Micro-Macro Traffic Variables”, IEEE Transactions on Intelligent Transportation Systems, 16 (2) pp. 854 - 864 (2015).
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# 7. More Information

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