Toward Automated Pattern Discovery: Deep Representation Learning with Spatial-Temporal-Networked Data

-Collective, Dynamic, and Structured Analysis

Yanjie Fu



Outline



Background and Motivation

- Collective Representation Learning
- Dynamic Representation Learning
- Structured Representation Learning
- Conclusions and Future Work

Human-Social-Technologic Systems





Human Activities in Human-Social-Technologic Systems



□ Spatial, Temporal, and Networked (STN) data can be

Spatial: Point-of-Interests, blocks, zones, regions

- Spatiotemporal: Taxi trajectories, bus trips, bike traces
- Spatiotemporal-networked: Geo-tagged twitter posts, power grid netload

from a variety of sources

- Devices: phones, WIFIs, network stations, RFID
- Vehicles: bikes, taxicabs, buses, subways, light-rails
- Location based services: geo-tweets (Facebook, Twitter), geotagged photos (Flickr), check-ins (Foursquare, Yelp)



Taxicab GPS Traces

Bus Traces





Mobile Check-ins

Represent the spatial, temporal, social, and semantic contexts of dynamic human/systems behaviors within and across regions

Important Applications



8



User Profiling & Recommendation Systems



Solar Analytics for Energy Saving



Intelligent Transportation Systems



Personalized and Intelligent Education



Smart Heath Care



City Governance and Emergency Management

Unprecedented and Unique Complexity



Spatiotemporally non-i.i.d.

- Spatial autocorrelation
- Spatial heterogeneity

9

- Sequential asymmetric patterns
- Temporal periodicity and dependency



Sequential asymmetric transitions



Spatial heterogeneity



Spatial autocorrelations



Temporal periodical patterns

Unprecedented and Unique Complexity



Networked over time

Collectively-related

Heterogeneous

10

- Multi-source
- Multi-view
- Multi-modality

Semantically-rich

- Trajectory semantics
- User semantics
- Event semantics
- Region semantics







Technical Pains in Pattern Discovery (1)

MISSOURI





Feature identification and quantification

- Traditional method: Find domain experts to hand-craft features
- Can we automate feature/pattern extraction?

Technical Pains in Pattern Discovery (2)

MISSOURI





Multi-source unbalanced data fusion

- Traditional method: Extract features, weigh features, weighted combination
- Can we automatically extract features from multi-source unbalanced data?

Technical Pains in Pattern Discovery (3)

MISSOURI





Field data/real-world systems are usually lack of benchmark labels (i.e., y, responses, targets)

- Example: Netload in power grids: behind-the-meter gas-generated electricity and solar-generated electricity are unknown
- Can we learn features without labels (unsupervised)?

Deep Learning Can Help







Technical Pains in Pattern Discovery (4)

MISSOURI





Classic algorithms are not directly available in spatiotemporal networked data

- Traditional method: revised classic algorithms + spatiotemporal networked data regularities
 - Regression + spatial properties = spatial autoregression method
 - Clustering + spatial properties = spatial co-location method
- Can we learn features while maintaining the regularities of spatiotemporal networked data?



The Overview of The Talk

17



Automated Feature Learning from Spatial-Temporal-Networked Data







Background and Motivation

Deep Collective Representation Learning

- Deep Dynamic Representation Learning
- Deep Structured Representation Learning
- Conclusion and Future Work

The Rising of Vibrant Communities



19

- Consumer City Theory, Edward L. Glaeser (2001), Harvard University.
 - More by Nathan Schiff (2014), University of British Columbia. Victor Coutour (2014), UC Berkeley. Yan Song (2014), UNC Chapel Hill.
 - Spatial Characters: walkable, dense, compact, diverse, accessible, connected, mixed-use, etc.
 - Socio-economic Characters: willingness to pay, intensive social interactions, attract talented workers and cutting-edge firms, etc.

Supported by NSF CISE pre-Career award (III-1755946)



What are the underlying driving forces of a vibrant community?

Measuring Community Vibrancy



Mobile checkin data

20

Urban vibrancy is reflected by the **frequency** and **diversity** of user activities.









Shopping Transport

Dinning

Lodging

Frequency and diversity of mobile checkins

Frequency: fre = #(checkin)
 Diversity: div = -\sum_{type} \frac{#(checkin,type)}{#(checkin)} log \frac{#(checkin,type)}{#(checkin)}, where type denotes the activity type of mobile users

Fused scoring

$$\Box Vibrancy = (1 + \beta^2) \frac{fre*div}{(\beta^2*fre+div)}$$

- $\hfill\square\hfill\ensuremath{\beta}\xspace$ controls the weights of fre and div
- Power-law distributed
- Some are highly vibrant while most are somewhat vibrant



Spatial Unbalance of Urban Community Vibrancy



21



Motivation Application: How to Quantify Spatial Configurations and Social Interactions



Static Element Dynamic Element

Urban Community = Spatial Configuration + Social Interactions



22





From Regions to Graphs



Spatial Regions as Human Mobility Graphs

- POIs → nodes
 Human mobility connectivity betwee two POIs → edge weights
- Edge weights are asymmetric



Periodicity of Human Mobility

24



□ Different days-hours → different periodic mobility patterns → different graph structures



Collective Representation Learning with Multi-view Graphs





Constraint: the multi-view graphs are collaboratively related

Solving Single-Graph Input



26

The encoding-decoding representation learning paradigm

- Encoder: compress a graph into a latent feature vector
- Decoder: reconstruct the graph based on the latent feature vector
- Objective: minimizing the difference between original and reconstructed graphs



- Unsupervised (label-free): doesn't require labels
- Generic: not specific for single application
- Intuitive: a good representation can be used to reconstruct original signals

Solving Multi-graph Inputs: An Ensemble-Encoding Dissemble-Decoding Method





signal ensemble (Multi-perceptron summation)

signal dissemble (Multi-perceptron filtering)

Solving the Optimization Problem

28





If mobility connectivity >0, weight>1

Comparisons with Features Generated By Different Methods



Data

Beijing Checkin Data

Ranking Models

- MART: it is a boosted tree ranking model
- RankBoost (RB): it is a boosted pairwise ranking method, which trains multiple weak rankers and combines their outputs as final ranking.
- RankNet (RN): it uses a neural network to model the underlying probabilistic cost function.

Feature Sets

- Explicit Features (EF)
- Latent features (LF)
- □ Explicit & Latent features (ELF)
- Features generated by variation 1 of our method: distance graphs not mobility graphs
- Features generated by variation 2 of our method: average not collective
- □ Features generated by variation 3 of our method: non-weighted not unsupervised weighted.

Evaluation Criteria

DDCG: Evaluate the ranking performance at Top N



Comparison with Baseline Representation Learning Algorithms



30





NDCG@N comparisons over ListNe

NDCG@N comparisons over LambdaMART



Ranking Models

- LAMBDAMART
- ListNet

- MART
- RankBoost

Baseline Methods

- RBM: restricted
 Boltzmann machine
- NMF: non-negative matrix factorization
- Skip-gram

Evaluation Criteria

 NDCG: Evaluate the ranking performance at Top N

NDCG@N comparisons over MART

NDCG@N comparisons over RankBoost

Summary

Task

Collective representation learning with multi-view graphs

Modeling

- Develop an ensemble-dissemble encoding-decoding approach
- multi-graph ensemble encoding and multi-graph dissemble decoding

□ Application

Quantifying urban communities for understanding urban vibrancy

Outline



- Background and Motivation
- Collective Representation Learning

Dynamic Representation Learning

- Structured Representation Learning
- Conclusion and Future Work

Social Fairness in Insurance Sector



33

Auto insurers charge (some) safe drivers higher rates

by Melanie Hicken @melhicken

(L) January 28, 2013: 4:48 PM ET

Consumers Union finds Auto Insurers Penalize

What can we do to defend social fairness on insurance rates?



When setting rates, insurers often put more weight on income-related fact than factors like driving history, according to a consumer watchdog report



Nonprofit Publisher of Consumer Reports **Washington, D.C.** – Many good drivers pay higher insurance premiums because of their credit history and other factors that have nothing to do with their driving record, according to Consumers Union, the policy and advocacy division of Consumer Reports.

The consumer group urged regulators to ban the use of credit histories and some

other non-driving factors for setting premiums at a National Association of Insurance Commissioners (NAIC) hearing on November 19th.

Motivation Application: Machine-Learning Based Driving Behavior Analysis









Defining Driving Operations & States



35

Driving Operations

- □ Speed-related:
 - acceleration, deceleration, constant speed
- Direction-related:

Turning right, left, moving straight

Driving States

Definition: speed operation + direction operation



Quantifying Driving Habits with Driving State Transition Graphs

36





Driving State Transition Graph Sequence





Transition Frequency: 0.4

- Transition frequency: how frequently a driver changes his/her driving state from one to another (unusual high-frequency: drunk?)
- Transition duration: how quickly a driver changes his/her driving state from one to another (unusually fast: non-comfortable driving habits)

Dynamic Representation Learning with Graph Stream





- Map a sequence of time-varying yet relational graphs to a sequence of time-varying yet relational vectors
- s. t. spatial and temporal dependencies

Three Modeling Constraints

39

Structural Reservation

If two graphs' structures are similar, their feature vectors are similar

Temporal Dependency

Current driving operations are related to previous driving operations

Peer Dependency

Drivers with similar driving behaviors should share similar feature vectors

Modeling Structural Reservation





The encoding phrase: encode input vector into embedding; The decoding phrase: decode the embedding to recover input.

Modeling Temporal Dependency

41



Temporal Dependency: Current driving operations are related to previous driving operations



Modeling Peer Dependency





Peer Dependency: Drivers with similar driving behaviors should share similar latent representations



Graphical regularization: if a spatial item i and a spatial item j are similar at time T, the representation Zi and Zj are similar; punished otherwise.

$$\mathcal{H}_{c}(G^{\tau}) = \sum_{u_{i} \in \mathcal{U}} \sum_{u_{j} \in \mathcal{U}, u_{i} \neq u_{j}} s_{i,j}^{\tau} \cdot \left\| \mathbf{z}_{i}^{\tau} - \mathbf{z}_{j}^{\tau} \right\|_{2}^{2}$$
The similarity of driving behavior between the driver u_{i} and u_{j} at the time slot τ

 $s_{i,j}^{\tau} = \cos(\mathbf{x}_i^{\tau}, \mathbf{x}_j^{\tau})$ using descriptive statistics of various historical driving operations

A Joint Optimization Objective





Applications: Driving Performance Scoring and Risky Area Detection









Comparison with Baseline Methods







- Our model achieves the best performances
- Peer and temporal dependencies are essential for representing driving behavior

Data

T-drive (Beijing GPS trajectories of volunteer drivers)



Evaluation Metrics

- Square Error
- \Box Coefficient of Determination (R^2)
- Normalized Discounted Cumulative Gain (NDCG@N)
- Kendall Tau Coefficient (Tau)

Baselines

- Autoencoder
- DeepWalk: use truncated random walks to learn latent representations
- LINE: preserve both local and global network structures with an edgesampling algorithm
- CNN: Convolutional Neural Network
- Driving State Vector (DSV) a traditional transportation approach
- PTARL—Our model

Study of Peer and Temporal Dependencies



PTARL: -Our model 1.0 Auto-Encoder Auto-Encoder PTARL-peer PTARL-peer 0.3 PTARL-temporal PTARL-temporal 0.8 PTARL PTARL 02 Square Error Tan _{0.1} 0.0 0.4 -0.1 1.2 PTARL-temporal Auto-Encoder Auto-Encoder 0.5 PTARL PTARL-peer PTARL-peer 1.0 PTARL-temporal PTARL 0.8 NDCG ®N 0.0 ${\rm H}^2$ ♠ 0.4 -0.5 0.2 -1.0 @5 @10 @15 @20

Two variants of our model

- PTARL-peer that only considers the peer dependency.
- PTARL-temporal that only considers the temporal dependency.

- The Autoencoder that ignores both dependencies performs the worst
- The temporal dependency is more significant in profiling driving behavior than the peer dependency

Historical Assessment of Driving Scores

MISSOURI





Risky Area Detection

48





Dynamic evolution of the distribution of risky areas in 12 hours

Summary

Task

Dynamic representation learning with graph streams

Modeling

- Develop a temporal and peer-aware dynamic representation learning approach
- Robustness checks over structural preservation, temporal dependency, and peer dependency

□ Application

Driving behavior analysis for inferring driving scores and risk area detection

Outline

50



- Background and Motivation
- Deep Collective Representation Learning
- Deep Dynamic Representation Learning
- Deep Structured Representation Learning
- Conclusion and Future Work

Less Matches Between Human and Technologies



Non personalized

Non-personalized news feeds

51



What can we do to improve user performance and engagement in humantechnological systems?

Motivation Application: Precision User Profiling 52



Webpage = Contents + Structure





First naragraph - What is the ONE thing you want the

User = Explicit Activities + Latent Behavioral Structure ?

14 10 Oren 15



| | | All of |
|---|---------|--|
| Field a littere characterization of the | | Lineth with the methers. 3 minutes approximate and a second seco |
| Shopping | Dinning | Travel |
| | | Harris Carlos Hadaviare Mar San Inc. (1994) Add Bestination Incerta Status Carl 14 au 58 au Franciscus School Franciscus |
| Transport B | | |
| Entertainment | | Work |



From Users To Activity Graphs



53



Problem Reformulation: Representation Learning with Activity Graphs

54





 Given a user and corresponding user activity graph, we aim to map the user to a profile vector 55



Global structures: how a user' activities globally interact with each other (strongly link, weakly link, no link)



Substructure Behavioral Patterns

56



Substructures: topology of subgraphs that feature the unique behavioral patterns of a user's activities



Representation Learning with Behavioral Global and Substructure Preservation



Traditional solution: global structure (encodingdecoding) + substructure (loss regularization)



• Global structure:

- Minimize the loss between the input graph and the reconstructed graph
- Substructure preservation:
 - Strongly penalize the loss if the model cannot accurately reconstruct substructures

Will The Traditional Solution Work?





MISSOURI

Adversarial Substructured Learning

59



Translate substructure-aware representation learning into an adversarial substructured learning problem



Will The New Formulation Work?





- Traditional subgraph detection algorithms are usually not differentiable
- Impossible to backpropagate gradience for optimization

How to Approximate Substructure Detector?





Use CNN to replace substructure detection algorithms
Use an embedding vector to replace a subgraph

Approximated Adversarial Substructured Learning





The Mini-Max Game in Optimization

- Discriminator: is trained to maximize the accuracy of classifying detected and generated substructures
- Generator: is trained to minimizing the probability that Discriminator correctly classify generated substructures

Solving The Min-Max Game





Recap: Training and Testing of Adversarial Substructured Learning





(a) Pre-train the CNN to approximate the substructure detector.





(b) Adversarial training process to integrate the substructure.

(c) Utilize the well-trained model to generate representations of mobile user profiles.

What To Do Next: Inferring Next Activity







Performance Comparisons on New York and Tokyo Activity Checkin Data

66

Apply the learned representations to predict next activity type (next POI category)

behavior patterns

Data

Mobile activity checkin data of NYC and Tokyo

| - | City | # Check-ins | # POI Categories | Time Period |
|---|----------|-------------|-------------------------|-----------------------------------|
| | New York | 227428 | 251 | 12 April 2012 to 16 February 2013 |
| | Tokyo | 573703 | 247 | 12 April 2012 to 16 February 2013 |

Evaluation Metrics

- The precision@N of activity category prediction
- The precision@N of new activity recommendation

Baselines

- Autoencoder
- DeepWalk: use truncated random walks to learn latent representations
- LINE: preserve both local and global network structures with an edge-sampling algorithm
- CNN: Convolutional Neural Network

Study of Node and Circle Substructures

67

(a) Precision@N with New York dataset

(b) $\ensuremath{\mathsf{Precision}}^{New} @N$ with New York dataset

• StructRL: consider both nodes and circles

MISSOURI

- StructRL-Node: only consider node based substructure
- StructRL-Circle: only consider circle based substructure

Summary

🗆 Task

Structured representation learning with global and sub structure preservation

Modeling

- Develop an adversarial substructured learning approach
- Preserving global and sub structures via solving the minimax game

□ Application

Precision user profiling and quantification for personalization and recommender systems

