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





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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), geo-tagged photos (Flickr), check-ins (Foursquare, Yelp)







Bus Traces



Phone Traces

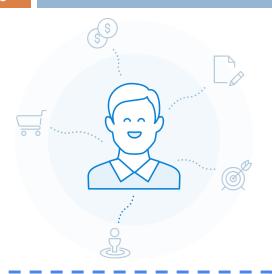


Mobile Check-ins

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

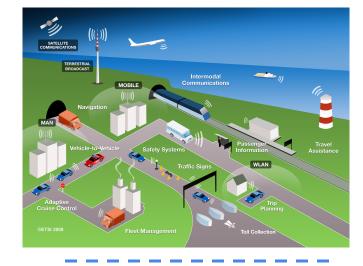
Important Applications





METER BOARD

GRID



User Profiling & Recommendation Systems

Solar Analytics for Energy Saving Intelligent
Transportation Systems



Personalized and Intelligent | Education



Smart Heath Care



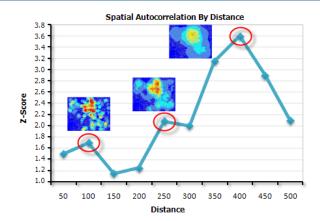
City Governance and Emergency Management

Unprecedented and Unique Complexity

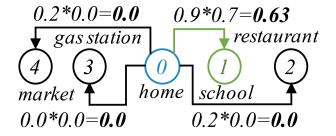


Spatiotemporallly non-i.i.d.

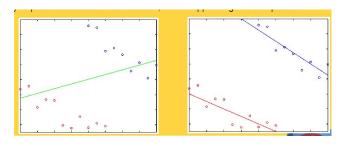
- Spatial autocorrelation
- Spatial heterogeneity
- Sequential asymmetric patterns
- Temporal periodicity and dependency



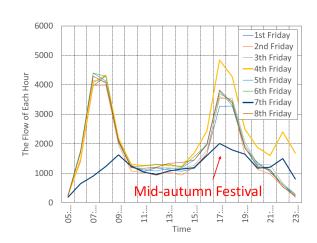
Spatial autocorrelations



Sequential asymmetric transitions



Spatial heterogeneity



Temporal periodical patterns

Unprecedented and Unique Complexity



Networked over time

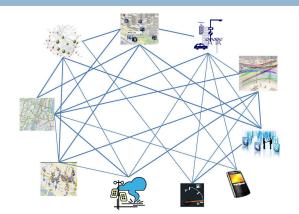
Collectively-related

Heterogeneous

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

Semantically-rich

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

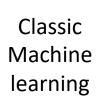






Technical Pains in Pattern Discovery (1)







Input



Pattern/Feature extraction



Classification / Clustering

Car Not car

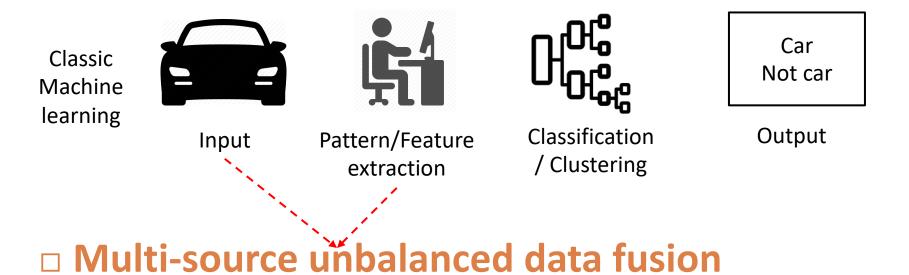
Output

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)

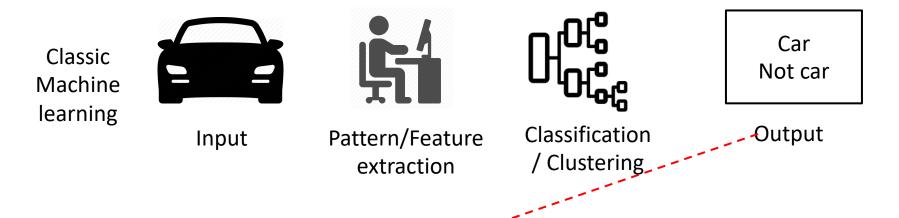




- □ Traditional method: Extract features, weigh features, weighted combination
- □ Can we automatically extract features from multi-source unbalanced data?

Technical Pains in Pattern Discovery (3)

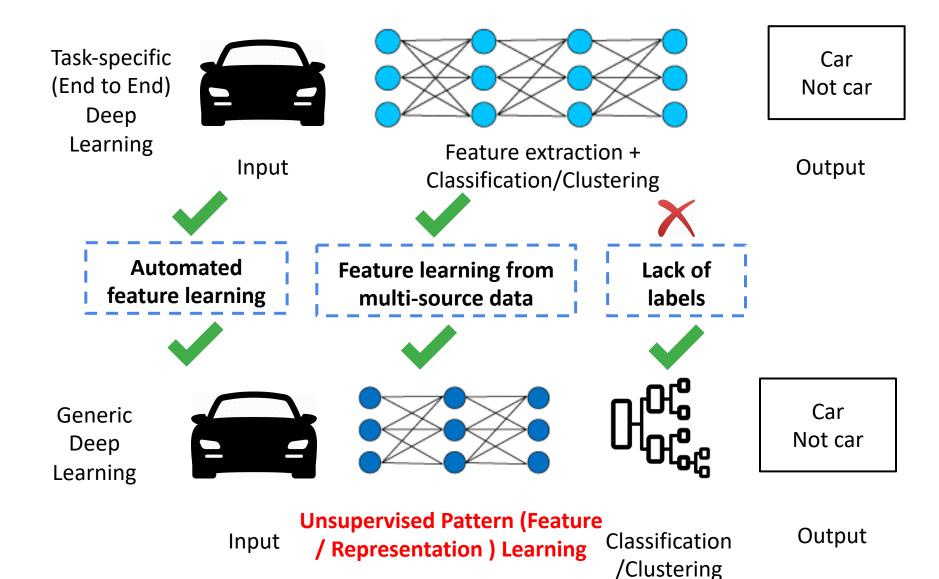




- Field data/real-world systems are usually lack of benchmark labels (i.e., y, responses, targets)
 - □ Example: Netload in power grids: behind-the-meter gas-generated electricity and solar-generated electricity are unknown
 - □ Can we learn features without labels (unsupervised)?

Deep Learning Can Help





Technical Pains in Pattern Discovery (4)











Pattern/Feature extraction



Classification / Clustering

Car Not car

Output

- 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?

Data Regularity-aware Unsupervised Representation Learning



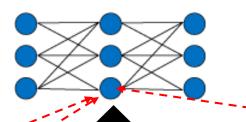
Human and system behaviors have spatiotemporally socially regularities

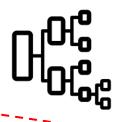
Regularities of spatiotemporal networked data

Data Regularityaware representation learning

Generic Deep Learning







Car Not car

Automated feature learning

> **Feature learning from** multi-source data

- Lack of labels (unsupervised)
- Multi-source multi-view multi-modality
- Spatial autocorrelation (peer)
- Spatial heterogeneity (clustering) Data
- Temporal dependencies (current-past) regularities
- **Periodical patterns**
- Sequential asymmetric transition
- Spatial hierarchy (hierarchical clustering)
- **Hidden semantics**
- Spatial locality
- Global and sub structural patterns in behavioral graphs

Lack of labels

The Overview of The Talk



Automated Feature Learning from Spatial-Temporal-Networked Data

Collective representation learning with multi-view data

Collective Learning

Dynamic representation learning with stream data

Structured representation learning with global and sub structure preservation

Dynamic Learning

Structured Learning

Outline



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

The Rising of Vibrant Communities



- 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

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











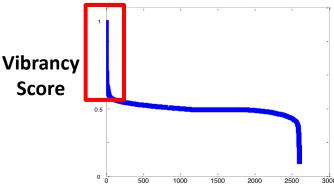
Shopping Transport

Dinning

Travel

Lodging

- Frequency and diversity of mobile checkins
 - Frequency: fre = #(checkin)
 - Diversity: $\text{div} = -\sum_{type} \frac{\#(checkin,type)}{\#(checkin)} \log \frac{\#(checkin,type)}{\#(checkin)}$, where **type** denotes the activity type of mobile users
- Fused scoring
 - $\square Vibrancy = (1 + \beta^2) \frac{fre*div}{(\beta^2*fre+div)}$
 - β controls the weights of fre and div
 - Power-law distributed
 - Some are highly vibrant while most are somewhat vibrant

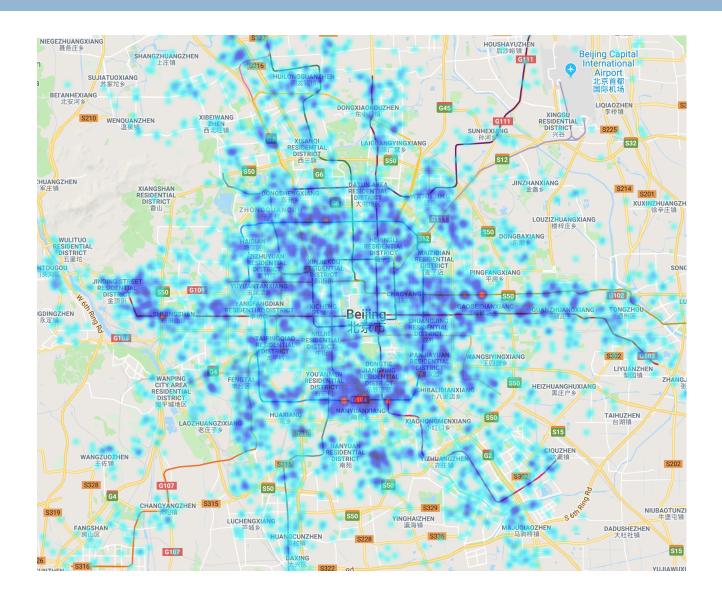


Community rankings

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Spatial Unbalance of Urban Community Vibrancy



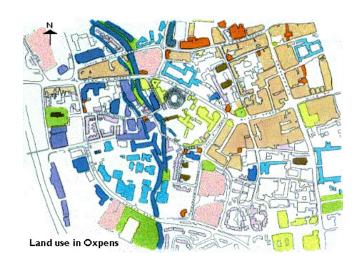


Motivation Application: How to Quantify Spatial Configurations and Social Interactions



Static Element Dynamic Element

Urban Community = Spatial Configuration + Social Interactions





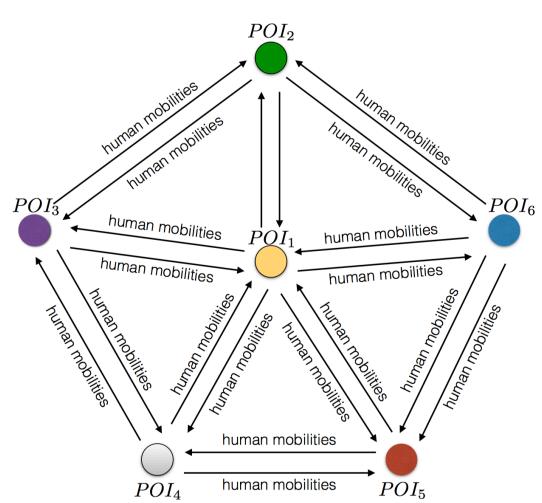


From Regions to Graphs



Spatial Regions as Human Mobility Graphs

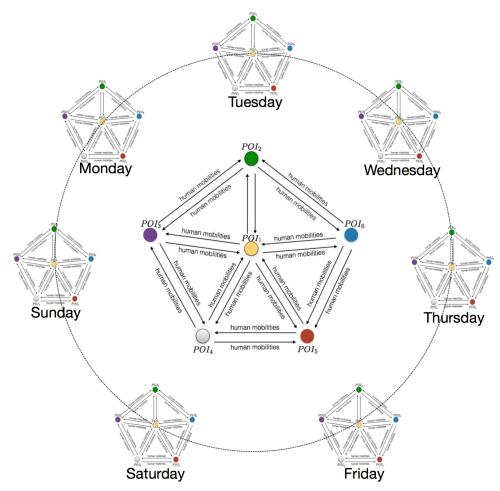
- □ POIs → nodes
- □ Human mobility
 connectivity betwee
 two POIs → edge
 weights
- Edge weights are asymmetric



Periodicity of Human Mobility



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

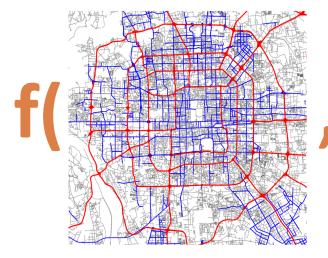


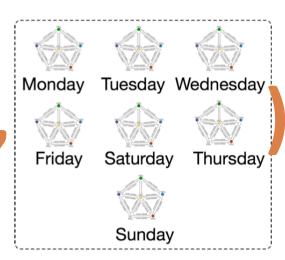
Collective Representation Learning with Multi-view Graphs

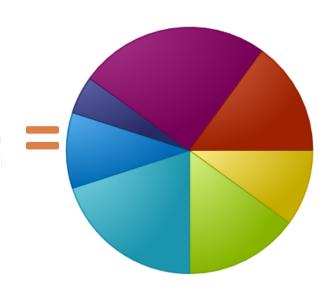


Spatial Objects (e.g., Regions)

Multiple Graphs Feature Vector Representations







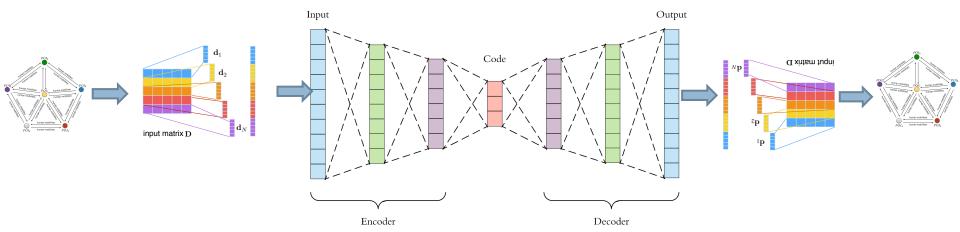
Constraint: the multi-view graphs are collaboratively related

Solving Single-Graph Input



The encoding-decoding representation learning paradigm

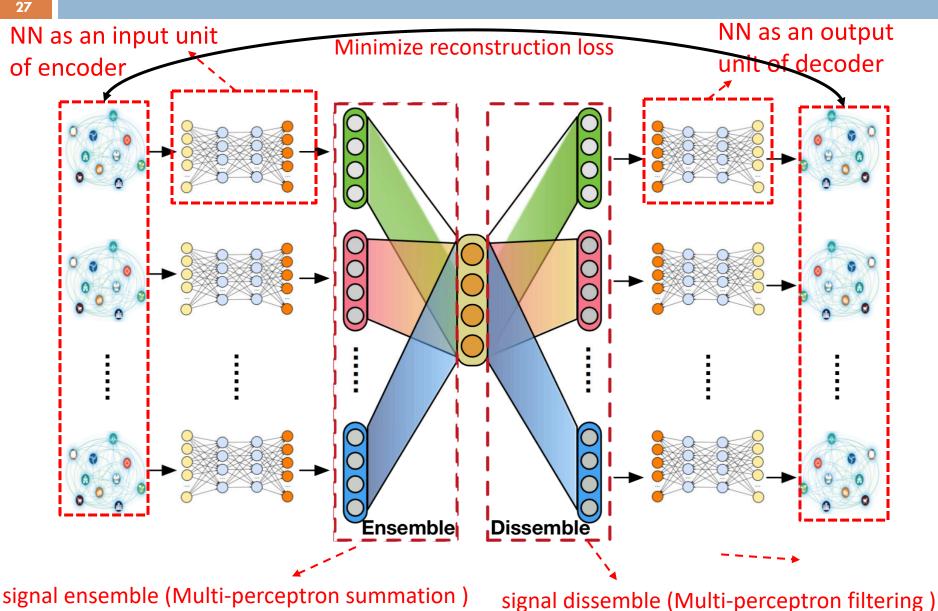
- Encoder: compress a graph into a latent feature vector
- Decoder: reconstruct the graph based on the latent feature vector
- Objective: minimizing the difference between original and reconstructed graphs



- 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





Solving the Optimization Problem



Ensemble Encoding |

2. Multi-graph Dissemble Decoding !

$$\begin{cases} \hat{\mathbf{y}}_{i}^{(k),o+1} &= \sigma(\hat{\mathbf{W}}^{(k),o+2}\mathbf{z}_{i}^{(k)} + \hat{\mathbf{b}}^{(k),o+2}), \text{-Dissemble multi-graphs} \\ \hat{\mathbf{y}}_{i,t}^{(k),o} &= \sigma(\hat{\mathbf{W}}_{t}^{(k),o+1}\hat{\mathbf{y}}_{i}^{(k),o+1} + \hat{\mathbf{b}}_{t}^{(k),o+1}), \\ \hat{\mathbf{y}}_{i,t}^{(k),r-1} &= \sigma(\hat{\mathbf{W}}_{i,t}^{(k),r}\hat{\mathbf{y}}_{i,t}^{(k),r} + \hat{\mathbf{b}}_{i,t}^{(k),r}), \forall r \in \{2,3,\cdots,o\}, \\ \hat{\mathbf{p}}_{i,t}^{(k)} &= \sigma(\hat{\mathbf{W}}_{i,t}^{(k),1}\hat{\mathbf{y}}_{i,t}^{(k),1} + \hat{\mathbf{b}}_{i,t}^{(k),1}), \end{cases}$$

3. Objective Function

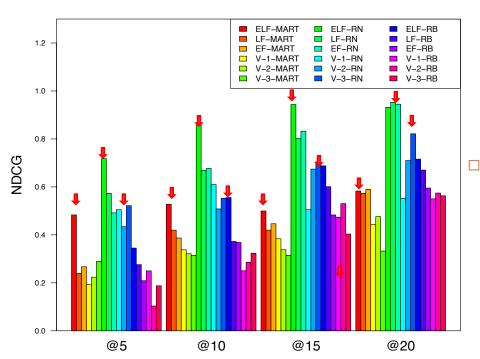
$$\mathcal{L}^{(k)} = \sum_{t \in \{1, 2, \dots, 7\}} \sum_{i} \| (\mathbf{p}_{i, t}^{(k)} - \hat{\mathbf{p}}_{i, t}^{(k)}) \odot \mathbf{v}_{i, t}^{(k)} \|_{2}^{2}$$

Sparsity regularization: If mobility connectivity = 0, weight=1 to penalize the loss 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 modeι
- 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.

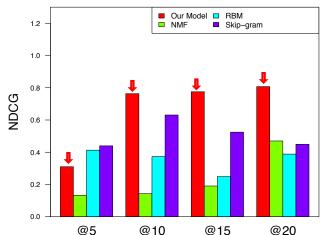
Evaluation Criteria

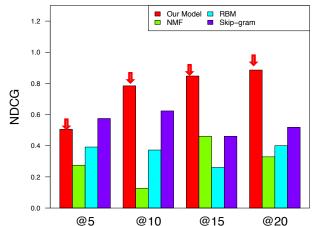
NDCG: Evaluate the ranking performance at Top N

Comparison with Baseline Representation Learning Algorithms



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NDCG@N comparisons over ListNe

Ranking Models

- LAMBDAMART
- ListNet
- MART
- □ RankBoost

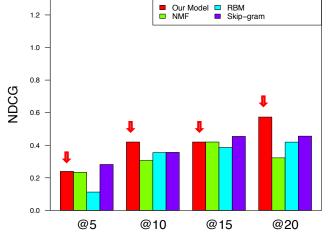
Baseline Methods

- RBM: restrictedBoltzmann machine
- NMF: non-negative matrix factorization
- Skip-gram

Evaluation Criteria

NDCG: Evaluate the ranking performance at Top N

NDCG@N comparisons over LambdaMART



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



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- Dynamic Representation Learning
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- Conclusion and Future Work

Social Fairness in Insurance Sector





by Melanie Hicken @melhicken

Companies

Markets

Гесh

Media

a

Auto insurers charge (some) safe drivers higher rates

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

Consumers Union

Nonprofit Publisher of Consumer Reports

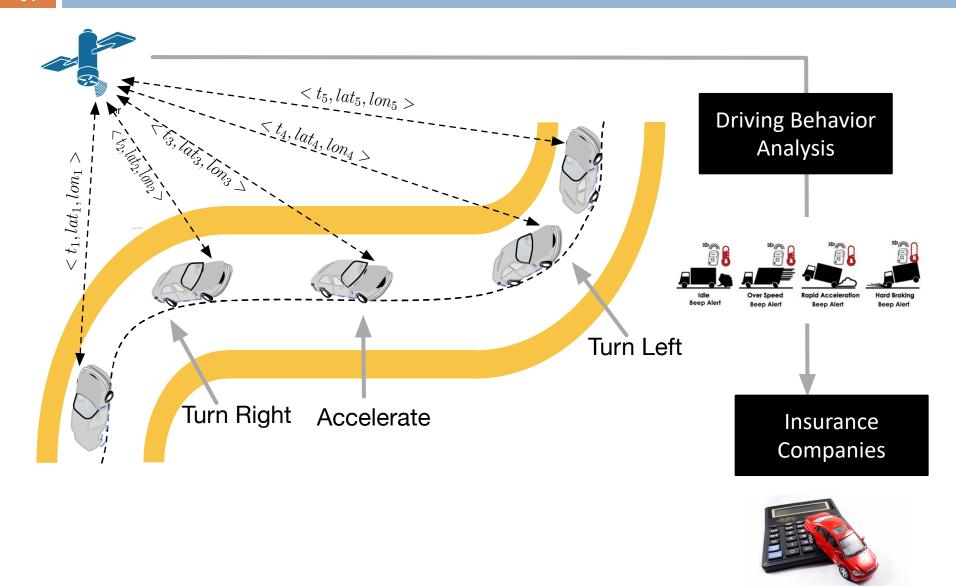
Washington, D.C. – Many good drivers pay higher insurance premiums because of their credit history and other factors that have nothing to do with their driving record, according to Consumers Union, the policy and advocacy division of Consumer Reports.

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



Driving Operations

- Speed-related: acceleration, deceleration, constant speed
- Direction-related:Turning right, left, moving straight

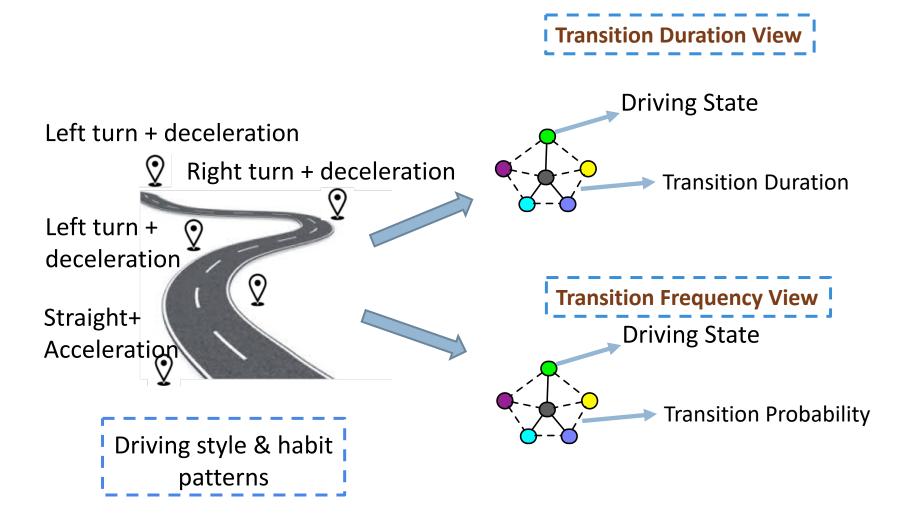
Driving States

Definition: speed operation + direction operation

Speed Operation	+	Direction Operation
Acceleration		Turning Right
Deceleration		Turning Left
Constant Speed		Moving Straight

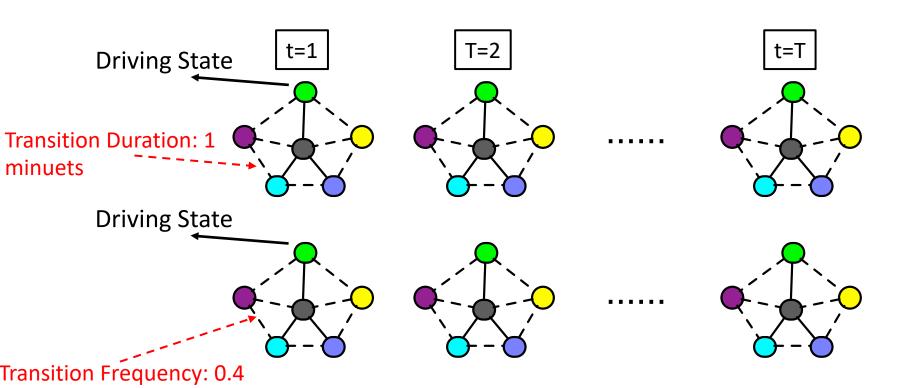
Quantifying Driving Habits with Driving State Transition Graphs





Driving State Transition Graph Sequence

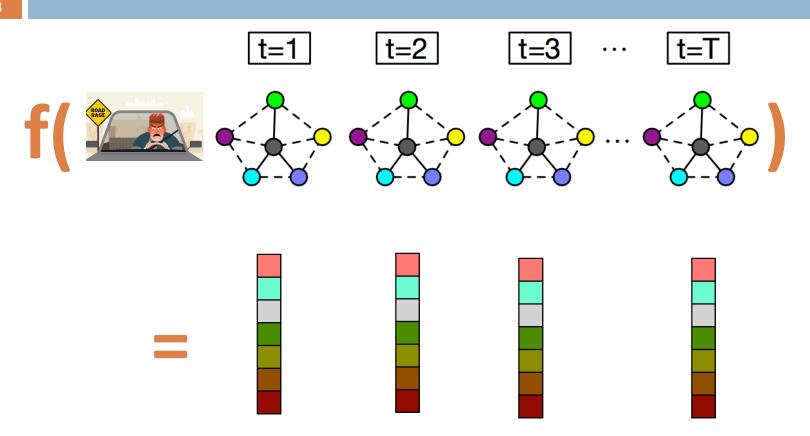




- Transition frequency: how frequently a driver changes his/her driving state from one to another (unusual high-frequency: drunk?)
- Transition duration: how quickly a driver changes his/her driving state from one to another (unusually fast: non-comfortable driving habits)

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



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

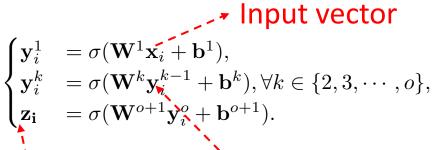
Modeling Structural Reservation



☐ Structural Reservation: Minimizing reconstruction loss

Embedding

Emb

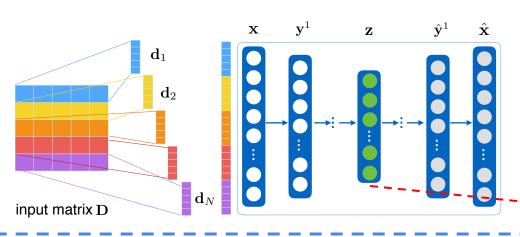


Encòded vector

 $\begin{cases} \hat{\mathbf{y}}_{i}^{o} &= \sigma(\hat{\mathbf{W}}^{o+1}\mathbf{z}_{i} + \hat{\mathbf{b}}^{o+1}), \\ \hat{\mathbf{y}}_{i}^{k-1} &= \sigma(\hat{\mathbf{W}}^{k}\hat{\mathbf{y}}_{i}^{k} + \hat{\mathbf{b}}^{k}), \forall k \in \{2, 3, \dots, o\}, \\ \hat{\mathbf{x}}_{i} &= \sigma(\hat{\mathbf{W}}^{1}\hat{\mathbf{y}}_{i}^{1} + \hat{\mathbf{b}}^{1}). \end{cases}$

Decoded vector

Embedding



Input vector

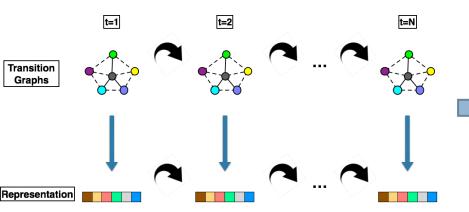
Learned Representation

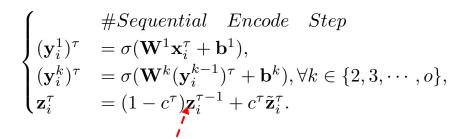
The encoding phrase: encode input vector into embedding; The decoding phrase: decode the embedding to recover input.

Modeling Temporal Dependency

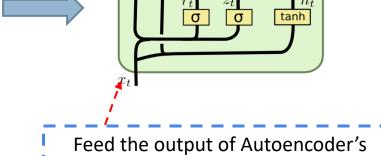


Temporal Dependency: Current driving operations are related to previous driving operations





Current hidden layer depends on previous hidden layer



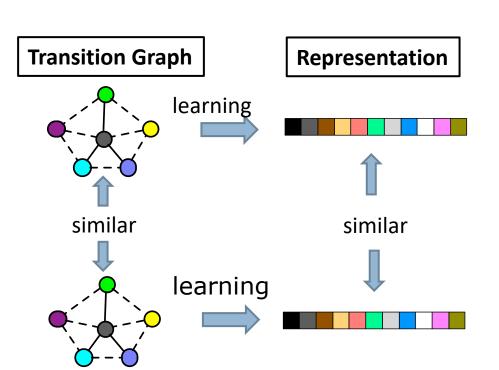
Feed the output of Autoencoder's hidden layer into Gated Recurrent Unit

$$\begin{cases} & \#Sequential \quad Decode \quad Step \\ (\hat{\mathbf{y}}_i^o)^{\tau} & = \sigma(\hat{\mathbf{W}}^{o+1}\mathbf{z}_i^{\tau} + \hat{\mathbf{b}}^{o+1}), \\ (\hat{\mathbf{y}}_i^{k-1})^{\tau} & = \sigma(\hat{\mathbf{W}}^k(\hat{\mathbf{y}}_i^k)^{\tau} + \hat{\mathbf{b}}^k), \forall k \in \{2, 3, \dots, o\}, \\ \hat{\mathbf{x}}_i^{\tau} & = \sigma(\hat{\mathbf{W}}^1(\hat{\mathbf{y}}_i^1)^{\tau} + \hat{\mathbf{b}}^1). \end{cases}$$

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.

$$\mathcal{H}_c(G^{\tau}) = \sum_{u_i \in \mathcal{U}} \sum_{u_j \in \mathcal{U}, u_i \neq u_j} s_{i,j}^{\tau} \cdot \|\mathbf{z}_i^{\tau} - \mathbf{z}_j^{\tau}\|_{2}^{2}$$

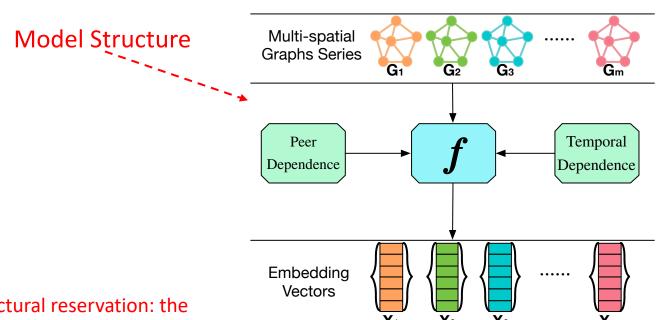
The similarity of driving behavior between the driver u_i and u_i at the time slot τ

$$s_{i,j}^{\tau} = \cos(\mathbf{x}_i^{\tau}, \mathbf{x}_j^{\tau})$$

using descriptive statistics of various historical driving operations

A Joint Optimization Objective





Structural reservation: the representation that is encoded from input can be decoded to recover input

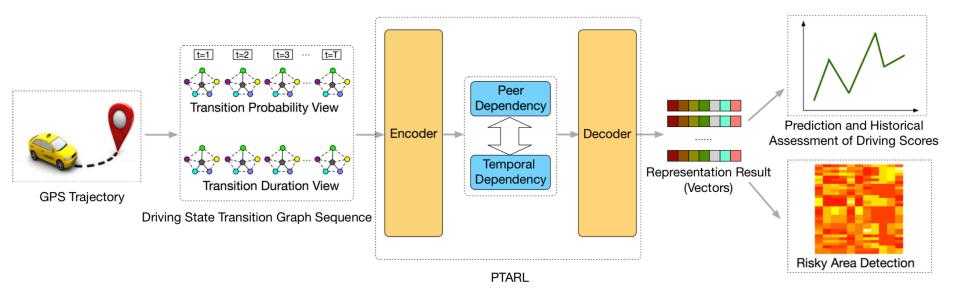
$$\min \frac{1}{2} \sum_{\underline{\tau \in \mathcal{T}}} \left\{ \sum_{u_i \in \mathcal{U}(n)} \left\| \left(\mathbf{x}_i^{\tau} - \hat{\mathbf{x}}_i^{\tau} \right) \right\|_2^2 + \alpha \cdot \mathcal{H}_c(G^{\tau}) \right\}$$

Temporal dependency: current embedding is related to past embedding

Peer dependency: the similar graph streams from two similar drivers share similar representations

Applications: Driving Performance Scoring and Risky Area Detection



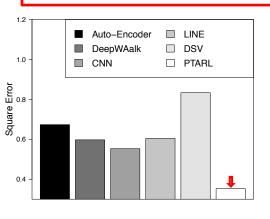


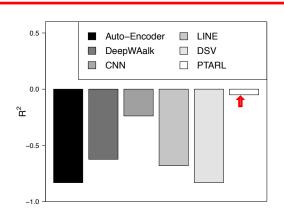
- 1. Learn driving behavior profiles from driving state transition graphs
- 2. Use driving behavior profiles to automatically score driving performances and detect risky areas

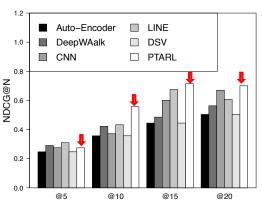
Comparison with Baseline Methods

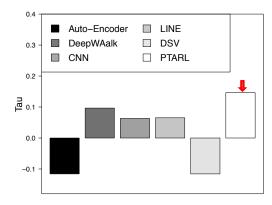


Apply the learned representations to predict driving scores





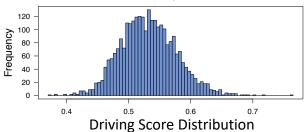




- Our model achieves the best performances
- Peer and temporal dependencies are essential for representing driving behavior

Data

T-drive (Beijing GPS trajectories of volunteer drivers)



Evaluation Metrics

- Square Error
- Coefficient of Determination (R²)
- Normalized Discounted Cumulative Gain (NDCG@N)
- Kendall Tau Coefficient (Tau)

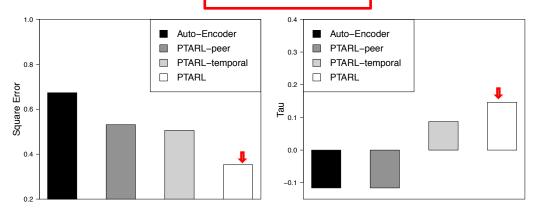
Baselines

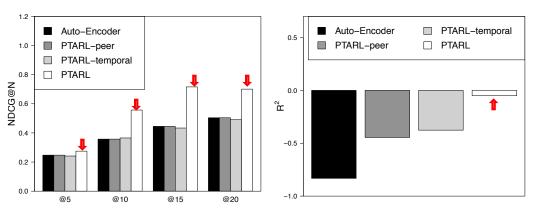
- Autoencoder
- DeepWalk: use truncated random walks to learn latent representations
- □ LINE: preserve both local and global network structures with an edge-sampling algorithm
- CNN: Convolutional Neural Network
- Driving State Vector (DSV) a traditional transportation approach
- PTARL—Our model

Study of Peer and Temporal Dependencies



PTARL: -Our model





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

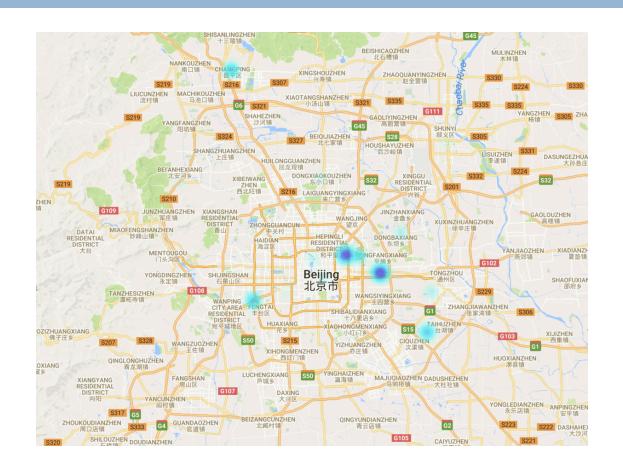
Historical Assessment of Driving Scores





Risky Area Detection





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

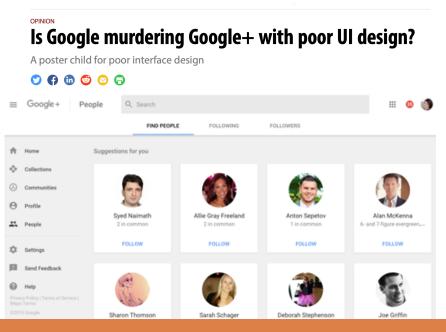


- Background and Motivation
- Deep Collective Representation Learning
- Deep Dynamic Representation Learning
- Deep Structured Representation Learning
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Less Matches Between Human and Technologies







Non personalized education



What can we do to improve user performance and engagement in human-technological systems?

Motivation Application: Precision User Profiling



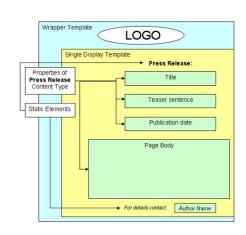
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Webpage = Contents +

Webpage Content Template Pre-Writing Questions: What is the goal of this page? Which audience/persona is this page targeting? Which phase of their buying cycle is this page addressing? Based on the topic you're covering, what are the 3 primary benefits you want to communicate? What keywords and phrases do you need to include for SEO? Page Headline / Title (should be <h1>, clear and catchy, include primary keyword/phrase if possible)

First naragraph - What is the ONF thing you want the

Structure



User = Explicit Activities + Latent Behavioral Structure ?

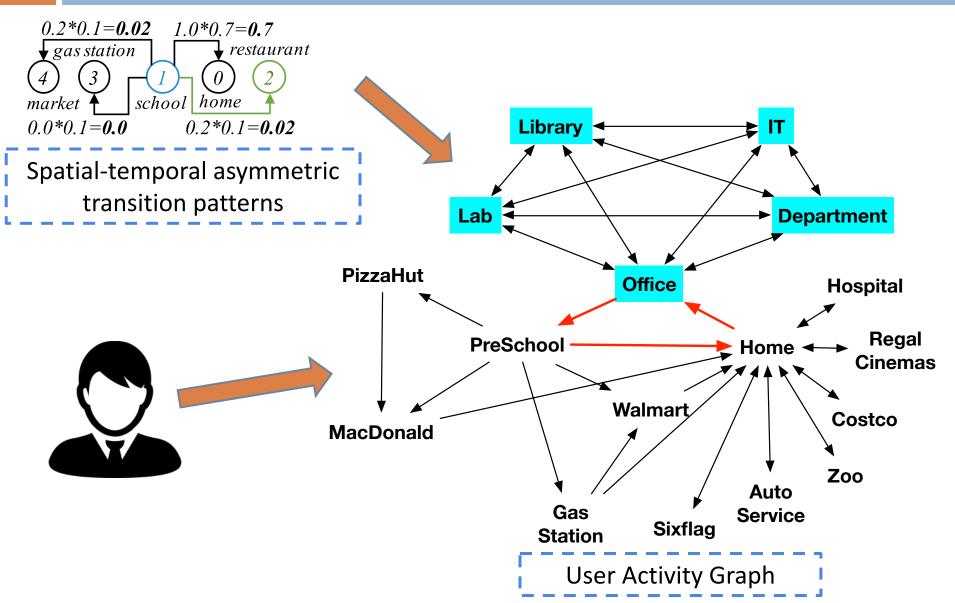






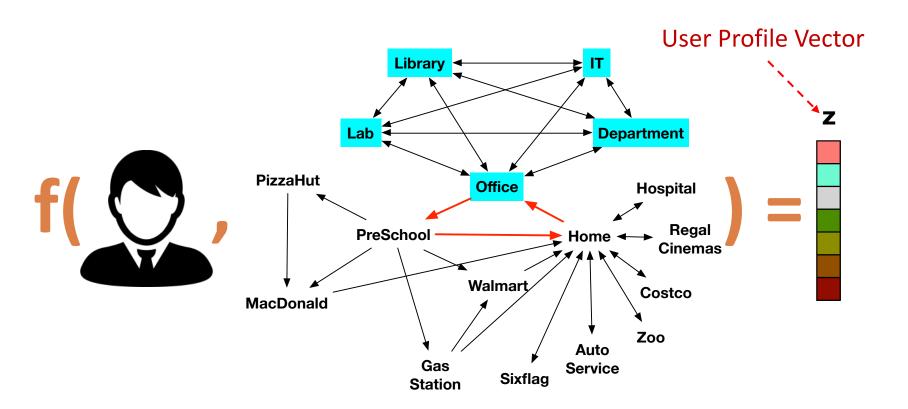
From Users To Activity Graphs





Problem Reformulation: Representation Learning with Activity Graphs



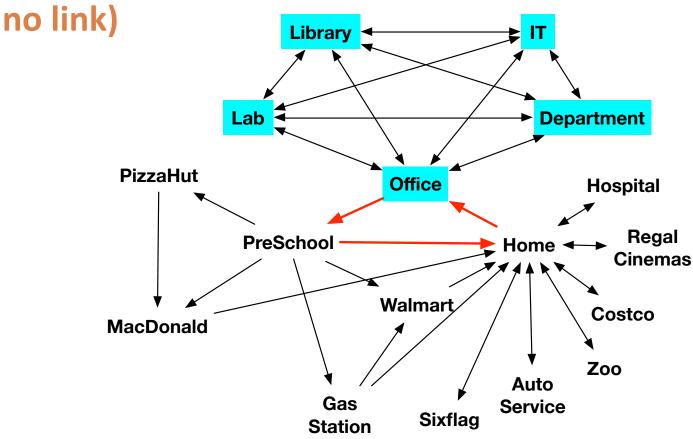


 Given a user and corresponding user activity graph, we aim to map the user to a profile vector

Global Behavioral Patterns



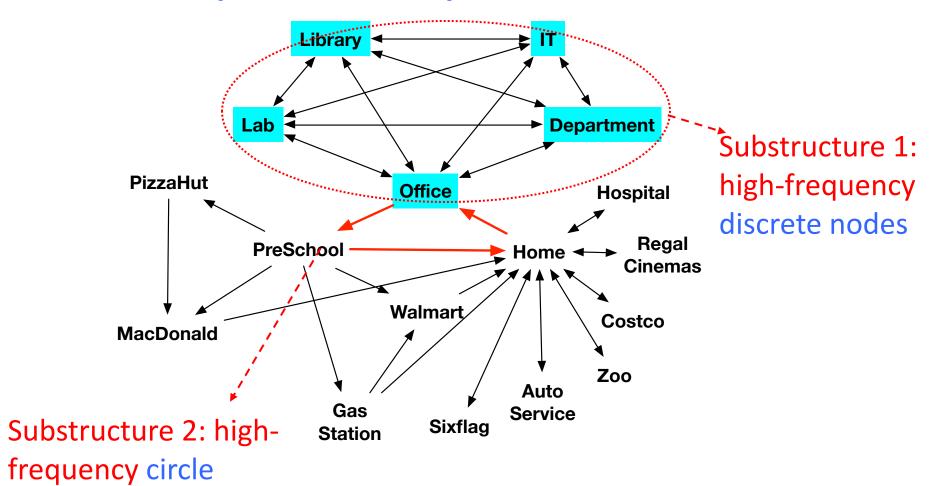
 Global structures: how a user' activities globally interact with each other (strongly link, weakly link,



Substructure Behavioral Patterns



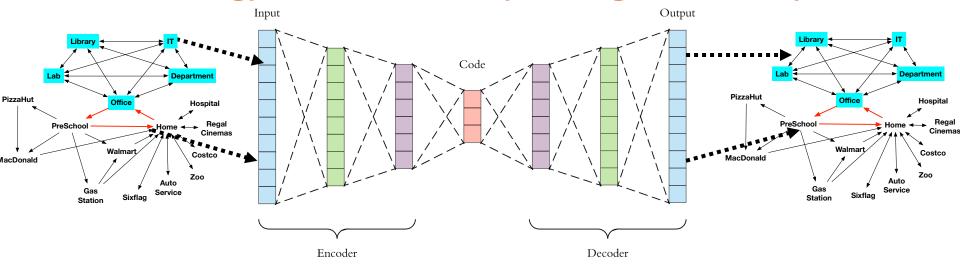
 Substructures: topology of subgraphs that feature the unique behavioral patterns of a user's activities



Representation Learning with Behavioral Global and Substructure Preservation



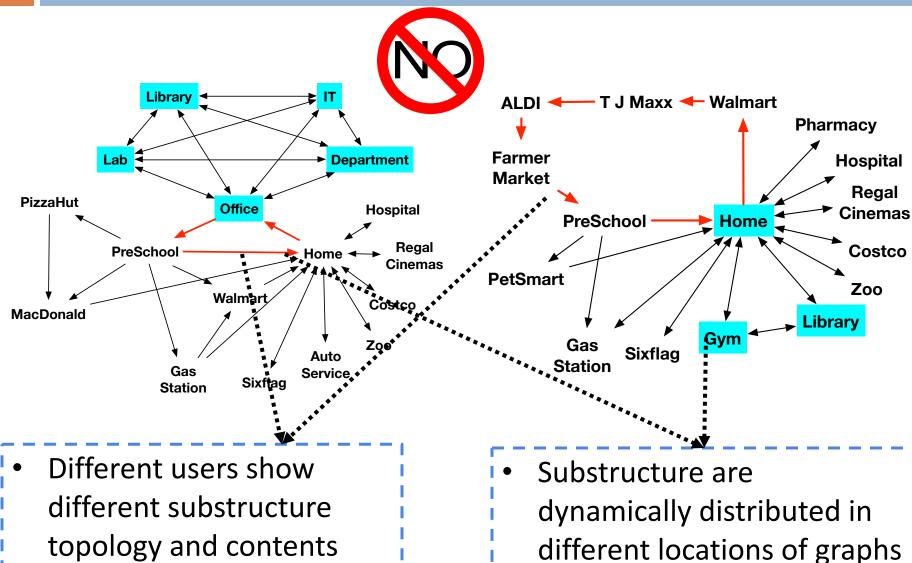
Traditional solution: global structure (encodingdecoding) + substructure (loss regularization)



- 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?



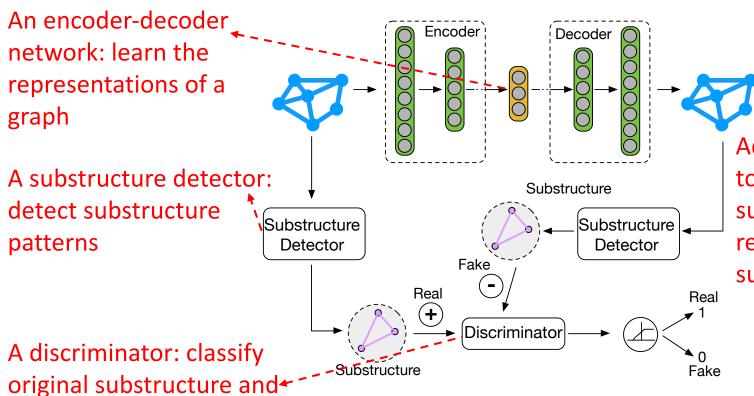


reconstructed substructure

Adversarial Substructured Learning



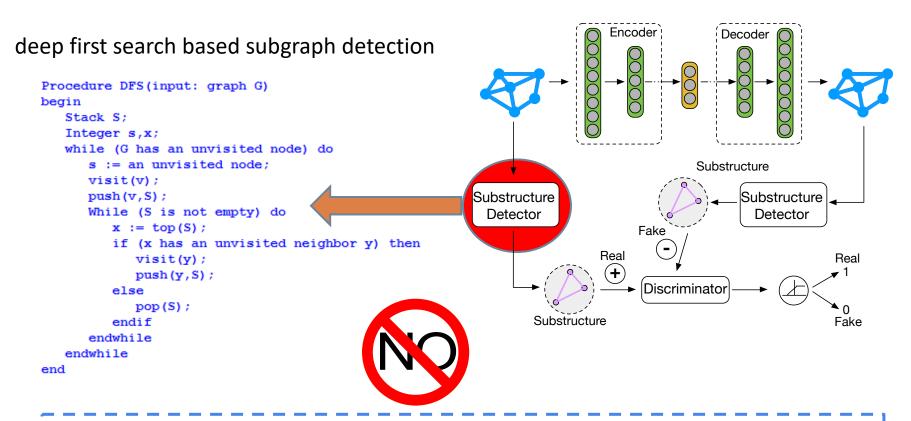
 Translate substructure-aware representation learning into an adversarial substructured learning problem



Adversarial training: to match original substructures with reconstructed substructures

Will The New Formulation Work?



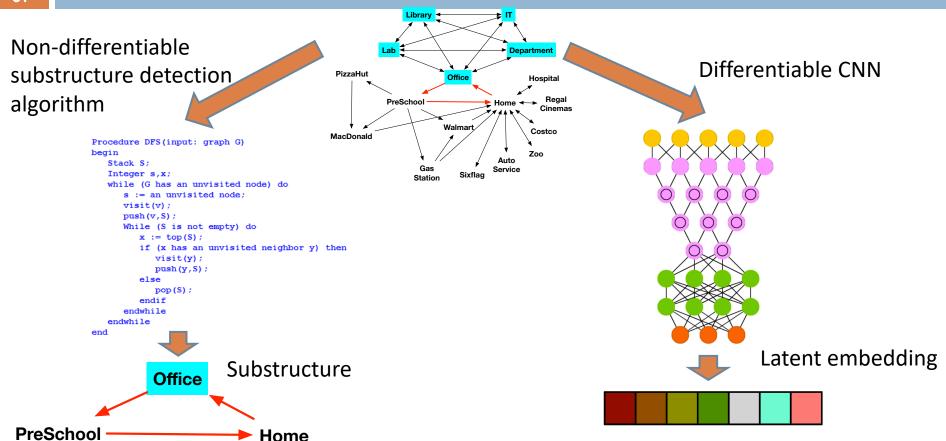


- Traditional subgraph detection algorithms are usually not differentiable
- Impossible to backpropagate gradience for optimization

How to Approximate Substructure Detector?



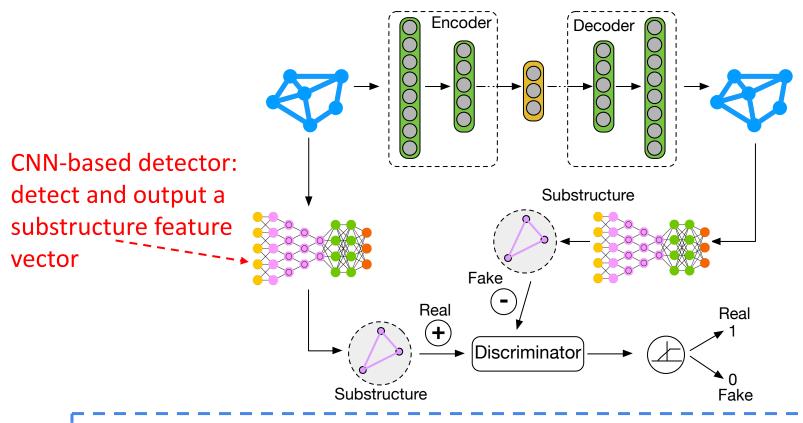
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- Use CNN to replace substructure detection algorithms
- Use an embedding vector to replace a subgraph

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



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Minimizing
 Objective Function

 $\mathcal{L} = -\lambda_D \mathcal{L}_D + \lambda_G \mathcal{L}_G + \lambda_{AE} \mathcal{L}_{AE}$ Reconstruction loss

Train G to minimize D's accuracy on generated substructures

2. Update discriminator to maximize accuracy

$$-\nabla_{\theta_d} \frac{1}{m} \sum_{i=1}^{m} [\log D(\mathbf{s}^i) + \log(1 - D(G(\mathbf{x}^i)))]$$
Maximize likelihood

Classify ground true substructure to 1

Classify generated substructure to 0

3. Update generator to confuse discriminator

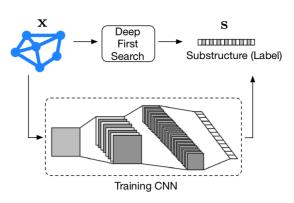
$$\nabla_{\theta_{AE}} \frac{1}{m} \sum_{i=1}^{m} \log(1 - D(G(\mathbf{x}^i)))$$
Classify generated substructure to 0

4. Minimize reconstruction loss

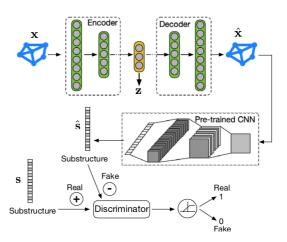
$$\left\| \nabla_{ heta_{AE}} \| (\mathbf{x}_i - \hat{\mathbf{x}}_i) \|_2^2 \right\|$$

Recap: Training and Testing of Adversarial Substructured Learning

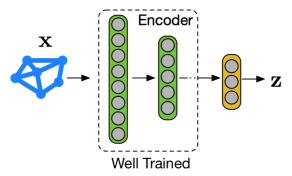




(a) Pre-train the CNN to approximate the substructure detector.



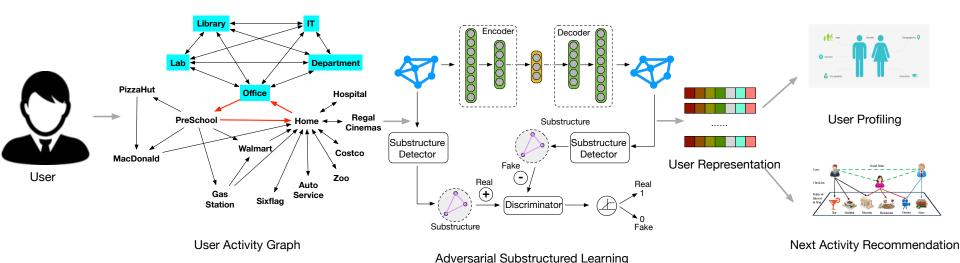
(b) Adversarial training process to integrate the substructure.



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

What To Do Next: Inferring Next Activity for POI Recommendations



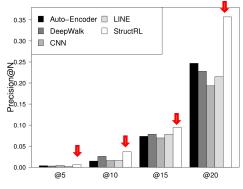


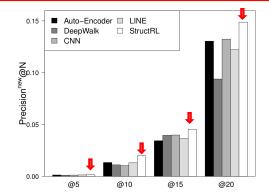
- 1. Given a time period, learn a user's profiles from corresponding user activity graph
- 2. Exploit user profiles to forecast next activity category

Performance Comparisons on New York and Tokyo Activity Checkin Data

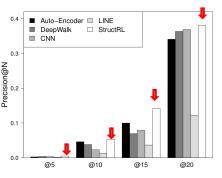


Apply the learned representations to predict next activity type (next POI category)

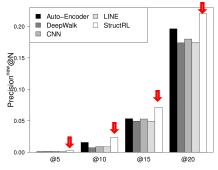




(a) Precision@N with New York dataset



(b) Precision^{New}@N with New York dataset



- (c) Precision@N with Tokyo dataset
- (d) Precision^{New}@N with Tokyo dataset
- Our model achieves the best performances on user profiling
- Substructures in a graph are essential for user 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

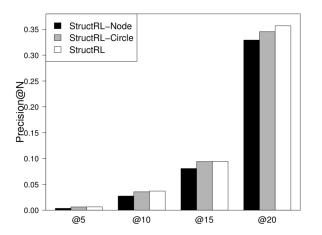
- The precision@N of activity category prediction
- ☐ The precision@N of new activity recommendation

Baselines

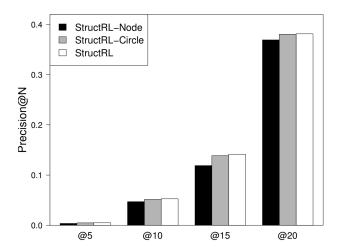
- Autoencoder
- DeepWalk: use truncated random walks to learn latent representations
- ☐ LINE: preserve both local and global network structures with an edge-sampling algorithm
- CNN: Convolutional Neural Network

Study of Node and Circle Substructures

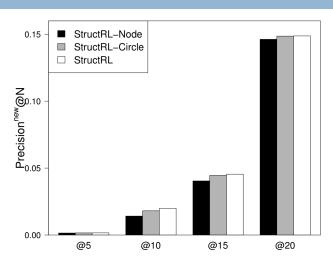




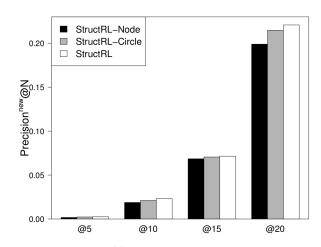
(a) Precision@N with New York dataset



(c) Precision@N with Tokyo dataset



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



(d) $\operatorname{Precision}^{\operatorname{New}} @ \operatorname{N}$ with Tokyo dataset

- StructRL: consider both nodes and circles
 StructRL Node: only
- 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