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Discrete Time Elastic Vector Spaces

Pierre-Francois Marteau

VALORIA, Université de Bretagne Sud (Université Européenne de Bretagne),
Campus de Tohannic, 56000 Vannes, France
pierre-francois.marteau@univ-ubs.fr

Abstract

We propose in this paper a framework dedicated to the construction of what we call *time elastic inner products* that allows embedding sets of non-uniformly sampled multivariate time series of varying lengths into vector space structures. This framework is based on a recursive definition that covers the case of multiple embedded *time elastic* dimensions. We prove that such inner products exist in our framework and show how a simple instance of this inner product class operates on some toy applications, while generalizing the Euclidean inner product.

Keywords: Vector Space, Discrete Time Series, Non Uniform Sampling, Elastic Inner Product, Time Warping

1. Introduction

Time series analysis in metric spaces has attracted much attention during numerous decades and in various domains such as biology, statistics, sociology, networking, signal processing, etc, essentially due to the ubiquitous nature of time series, being they symbolic or numeric. Among other characterizing tools, time warp distances (see [1], [2], and more recently [3], [4] among other references) have shown some interesting robustness compared to Euclidean metric especially when similarity searching in time series data bases is an issue. Unfortunately, this kind of elastic distances does not allow directly to construct definite kernels useful when addressing regression, classification or clustering of time series. A fortiori they do not allow to construct directly inner products involving some *time elasticity*, namely able to cope with some time stretching or some time compression. Recently, [5]

have shown that it is quite easy to proposed inner product with time elasticity capability at least for some restricted time series spaces, basically spaces containing uniformly sampled time series having all the same lengths (in such cases, time series can be embedded easily in Euclidean spaces).

The aim of this paper is to derive an extension of this preliminary work for the construction of time elastic inner products, to achieve the construction of a time elastic inner product for *quasi-unrestricted* set of time series, i.e. sets for which the times series are not uniformly sampled and have any lengths. Section two of the paper, following preliminary results presented in [5], gives the main notations used throughout this paper and presents a recursive construction for inner-like products. It gives then the conditions and the proof of existence of time elastic inner product (and time elastic vector spaces) defined on *quasi-unrestricted* set of times series while explaining what we mean by *quasi-unrestricted*. The third section presents succinctly some applications, mainly to highlight some of the features of Time Elastic vector Spaces such as orthogonality.

2. Discrete Time Elastic Vector Spaces

2.1. Sequence and sequence element

Definition 2.1. Given a finite sequence A we note $A(i)$ the i^{th} element (symbol or sample) of sequence A . We will consider that $A(i) \in S \times T$ where (S, \oplus_S, \otimes_S) is a vector space that embeds the multidimensional *space* variables (e.g. $S \subset \mathbb{R}^d$, with $d \in \mathbb{N}^+$) and $T \subset \mathbb{R}$ embeds the *timestamps* variable, so that we can write $A(i) = (a(i), t_{a(i)})$ where $a(i) \in S$ and $t_{a(i)} \in T$, with the condition that $t_{a(i)} > t_{a(j)}$ whenever $i > j$ (timestamps strictly increase in the sequence of samples). A_i^j with $i \leq j$ is the subsequence consisting of the i^{th} through the j^{th} element (inclusive) of A . So $A_i^j = A(i)A(i+1)\dots A(j)$. Λ denotes the null element. By convention A_i^j with $i > j$ is the null time series, e.g. Ω .

2.2. Sequence set

Definition 2.2. The set of all finite discrete time series is thus embedded in a spacetime characterized by a single discrete *temporal* dimension, that encodes the timestamps, and any number of *spatial* dimensions that encode

the value of the time series at a given timestamps. We note $\mathbb{U} = \{A_1^p | p \in \mathbb{N}\}$ the set of all finite discrete time series. A_1^p is a time series with discrete index varying between 1 and p . We note Ω the empty sequence (with null length) and by convention $A_1^0 = \Omega$ so that Ω is a member of set \mathbb{U} . $|A|$ denotes the length of the sequence A . Let $\mathbb{U}_p = \{A \in \mathbb{U} | |A| \leq p\}$ be the set of sequences whose length is shorter or equal to p . Finally let \mathbb{U}^* be the set of discrete times series defined on $(S - \{0_S\}) \times T$, i.e. the set of time series that do not contain the null *spatial* value. We denote by 0_S the null value in S .

2.3. Scalar multiplication on \mathbb{U}^*

Definition 2.3. For all $A \in \mathbb{U}^*$ and all $\lambda \in \mathbb{R}$, $C = \lambda \otimes A \in \mathbb{U}^*$ is such that for all $i \in \mathbb{N}$ such that $0 \leq i \leq |A|$, $C(i) = (\lambda \cdot a(i), t_{a(i)})$ and thus $|C| = |A|$.

2.4. addition on \mathbb{U}^*

Definition 2.4. For all $(A, B) \in (\mathbb{U}^*)^2$, the addition of A and B , noted $C = A \oplus B \in \mathbb{U}^*$, is defined in a constructive manner as follows:— Let i, j and k be in \mathbb{N} .

$$k = i = j = 1,$$

As far as $1 \leq i \leq |A|$ and $1 \leq j \leq |B|$,

if $t_{a_i} < t_{b_j}$, $C(k) = (a(i), t_{a_i})$ and $i \leftarrow i + 1, k \leftarrow k + 1$

else if $t_{a_i} > t_{b_j}$, $C(k) = (b(j), t_{b_j})$ and $j \leftarrow j + 1, k \leftarrow k + 1$

else if $a_i + b_j \neq 0$, $C(k) = (a(i) + b(j), t_{a_i})$ and $i \leftarrow i + 1, j \leftarrow j + 1, k \leftarrow k + 1$

else $i \leftarrow i + 1, j \leftarrow j + 1$

Three comments need to be made at this level to clarify the semantic of the operator \oplus :

- i) Note that the \oplus addition of two times series of equal lengths an uniformly sampled coincides with the classical addition in vector spaces. Fig. 1 gives an example of the addition of two time series not uniformly sampled and having different lengths.
- ii) implicitly (at the light of the last case described in Def. 2.4), any sequence element of the sort $(0_S, t)$, where 0_S is the null value in S and $t \in T$ must be assimilated to the null sequence element Λ . For instance, the addition of $A = (1, 1)(1, 2)$ with $B = (-1, 1)(1, 2)$ is $C = A \oplus B = (2, 2)$: the addition of the two first sequence elements is $(0, 1)$ that is assimilated to Λ and as such suppressed in C .

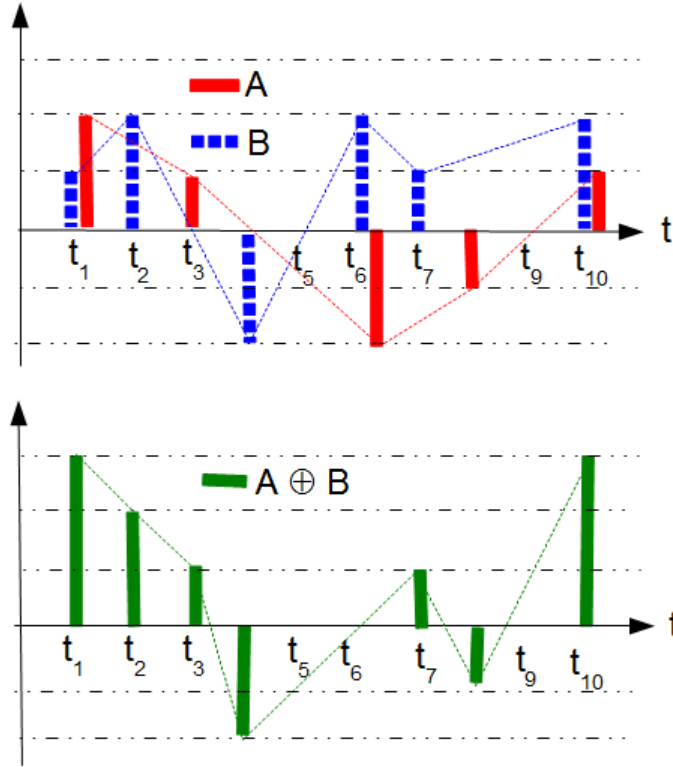


Figure 1: The \oplus binary operator when applied to two discrete time series of variable lengths and not uniformly sampled. Co-occurring events have been slightly separated at the top of the figure for readability purpose.

- iii) The \oplus operator, when restricted to the set \mathbb{U}^* is reversible in the way that if $C = A \oplus B$ then $A = C \oplus ((-1) \otimes B)$ or $B = C \oplus ((-1) \otimes A)$. This is not the case if we consider the entire set \mathbb{U}

2.5. Time elastic product (TEP)

Definition 2.5. A function $\langle \cdot, \cdot \rangle : \mathbb{U}^* \times \mathbb{U}^* \rightarrow \mathbb{R}$ is called a Time Elastic Product if, for any pair of sequences A_1^p, B_1^q , there exists a function $f : S^2 \rightarrow \mathbb{R}$, a non negative symmetric function $g : T^2 \rightarrow \mathbb{R}^+$ and three constants α, β

and ξ in \mathbb{R} such that the following recursive equation is holds:

$$\begin{aligned} & \langle A_1^p, B_1^q \rangle_{tep} = \\ & \sum \left\{ \begin{array}{l} \alpha \cdot \langle A_1^{p-1}, B_1^q \rangle_{tep} \\ \beta \cdot \langle A_1^{p-1}, B_1^{q-1} \rangle_{tep} + f(a(p), b(q)) \cdot g(t_{a(p)}, t_{b(q)}) \\ \alpha \cdot \langle A_1^p, B_1^{q-1} \rangle_{tep} \end{array} \right. \end{aligned} \quad (1)$$

This recursive definition requires to define an initialization. To that end we set, $\forall A \in \mathbb{U}^*$, $\langle A, \Omega \rangle_{tep} = \langle \Omega, A \rangle_{tep} = \langle \Omega, \Omega \rangle_{tep} = \xi$, where ξ is a real constant (typically we set $\xi = 0$), and Ω is the null sequence, with the convention that $A_i^j = \Omega$ whenever $i > j$.

It has been shown in [5] that time elastic inner products can easily be constructed from Def. 2.5 using the \oplus and \otimes operations when we restrict the set of time series to some subset containing uniformly sampled time series of equal lengths (in that case, the \oplus coincide with the classical addition on S). For instance, Def. ?? and ?? recursively define two *TEP* that are inner products on such restrictions.

Definition 2.6.

$$\begin{aligned} & \langle A_1^p, B_1^q \rangle_{twip_1} = \frac{1}{3} \cdot \\ & \sum \left\{ \begin{array}{l} \langle A_1^{p-1}, B_1^q \rangle_{twip_1} \\ \langle A_1^{p-1}, B_1^{q-1} \rangle_{twip_1} + e^{-\nu \cdot d(t_{a(p)}, t_{b(q)})} (a(p) \cdot b(q)) \\ \langle A_1^p, B_1^{q-1} \rangle_{twip_1} \end{array} \right. \end{aligned} \quad (2)$$

where d is a distance, and ν a stiffness parameter.

Definition 2.7.

$$\begin{aligned} & \langle A_1^p, B_1^q \rangle_{twip_2} = \frac{1}{1+2 \cdot e^{-\nu}} \cdot \\ & \sum \left\{ \begin{array}{l} e^{-\nu} \cdot \langle A_1^{p-1}, B_1^q \rangle_{twip_2} \\ \langle A_1^{p-1}, B_1^{q-1} \rangle_{twip_2} + e^{-\nu \cdot d(t_{a(p)}, t_{b(q)})} (a(p) \cdot b(q)) \\ e^{-\nu} \cdot \langle A_1^p, B_1^{q-1} \rangle_{twip_2} \end{array} \right. \end{aligned} \quad (3)$$

where d is a distance, and ν a stiffness parameter.

It can be shown that $\langle \cdot, \cdot \rangle_{twip_2}$ coincides with the Euclidean inner product on the considered restrictions of \mathbb{U} when $\nu \rightarrow \infty$.

This paper addresses the more interesting question of the existence of similar elastic inner products on the set \mathbb{U}^* itself, i.e. without any restriction on the lengths of the considered time series nor the way they are sampled. If the choice of functions f and g , although constrained, is potentially large, we show hereinafter that the choice for constants α , β and ξ is unique.

2.6. Existence of TEP inner products defined on \mathbb{U}^*

Theorem 2.1. $\langle \cdot, \cdot \rangle_{tep}$ is an inner product on $(\mathbb{U}^*, \oplus, \otimes)$ iff:

- i) $\xi = 0$.
- ii) $h : (S \times T) \rightarrow \mathbb{R}$ defined as $h((a, t_a)) = f(a, a) \cdot g(t_a, t_a)$ is strictly positive on $((S - \{0_S\}) \times T)$,
- iii) f is an inner product on (S, \oplus_S, \otimes_S) , if we extend the domain of f on S while setting $f(0_S, 0_S) = 0$.
- iv) $\alpha = 1$ and $\beta = -1$,

2.6.1. proof of theorem 2.1

Proof of the direct implication

Let suppose first that $\langle \cdot, \cdot \rangle_{tep}$ is an inner product defined on \mathbb{U}^* . Then $\langle \cdot, \cdot \rangle_{tep}$ is positive-definite, and thus $\langle \Omega, \Omega \rangle_{tep} = \xi = 0$. Furthermore, for any $A = (a, t_a) \in \mathbb{U}^*$, $\langle A, A \rangle_{tep} = h(a, t_a) > 0$. Thus i) and ii) are satisfied. As g is non-negative, if we set $f(0_S, 0_S) = 0$, f is positive-definite on S .

It is also straightforward to show that f is symmetric if g and $\langle \cdot, \cdot \rangle_{tep}$ are symmetric.

Since $\xi = 0$, for any A, B , and $C \in \mathbb{U}^*$ such that $A = (a, t)$, $B = (b, t)$ and $C = (c, t_c)$, we have:

$$\langle A \oplus B, C \rangle_{tep} = h((a \oplus_S b, t), (c, t_c)) = f(a \oplus_S b, c) \cdot g(t, t_c).$$

$$\text{As } \langle A \oplus B, C \rangle_{tep} = \langle A, C \rangle_{tep} + \langle B, C \rangle_{tep}$$

$$= h((a, t), (c, t_c)) + h((b, t), (c, t_c))$$

$$= f(a, c) \cdot g(t, t_c) + f(b, c) \cdot g(t, t_c) = (f(a, c) + f(b, c)) \cdot g(t, t_c),$$

$$\text{As } g \text{ is non negative, we get that } f(a \oplus_S b, c) = (f(a, c) + f(b, c)).$$

$$\text{Furthermore, } \langle \lambda \otimes A, C \rangle_{tep} = h((\lambda \otimes_S a, t), (c, t_c)) = f(\lambda \otimes_S a, c) \cdot g(t, t_c).$$

$$\text{As } \langle \lambda \otimes A, C \rangle_{tep} = \lambda \cdot \langle A, C \rangle_{tep} = \lambda \cdot f(a, c) \cdot g(t, t_c) \text{ and } g \text{ is non negative, we get that } f(\lambda \otimes_S a, c) = \lambda \cdot f(a, c).$$

This shows that f is linear, symmetric and positive-definite. Hence it is an inner product on (S, \oplus_S, \otimes_S) and iii) is satisfied.

Let us show that necessarily $\alpha = 1$ and $\beta = -1$. To that end, let us consider any A_1^p, B_1^q and C_1^r in \mathbb{U}^* , such that $p > 1, q > 1, r > 1$ and such that $t_{a_p} < t_{b_q}$, i.e. if $X_1^s = A_1^p \oplus B_1^q$, then $X_1^{s-1} = A_1^p \oplus B_1^{q-1}$.

Since by hypothesis $\langle \dots \rangle_{tep}$ is an inner product $(\mathbb{U}^*, \oplus, \otimes)$, it is linear and thus we can write:

$$\langle A_1^p \oplus B_1^q, C_1^r \rangle_{tep} = \langle A_1^p, C_1^r \rangle_{tep} + \langle B_1^q, C_1^r \rangle_{tep}.$$

Decomposing $\langle A_1^p \oplus B_1^q, C_1^r \rangle_{tep}$, we obtain:

$$\langle A_1^p \oplus B_1^q, C_1^r \rangle_{tep} = \alpha \cdot \langle A_1^p \oplus B_1^{q-1}, C_1^r \rangle_{tep} + \beta \cdot \langle A_1^p \oplus B_1^{q-1}, C_1^{r-1} \rangle_{tep} + f(b_q, c_r) \cdot g(t_{b_q}, t_{c_r}) + \alpha \cdot \langle A_1^p \oplus B_1^q, C_1^{r-1} \rangle_{tep}$$

As $\langle \dots \rangle_{tep}$ is linear we get:

$$\begin{aligned} \langle A_1^p \oplus B_1^q, C_1^r \rangle_{tep} &= \alpha \cdot \langle A_1^p, C_1^r \rangle_{tep} + \alpha \cdot \langle B_1^{q-1}, C_1^r \rangle_{tep} + \\ \beta \cdot \langle A_1^p, C_1^{r-1} \rangle_{tep} + \beta \cdot \langle B_1^{q-1}, C_1^{r-1} \rangle_{tep} &+ f(b_q, c_r) \cdot g(t_{b_q}, t_{c_r}) + \\ \alpha \cdot \langle A_1^p, C_1^{r-1} \rangle_{tep} + \alpha \cdot \langle B_1^q, C_1^{r-1} \rangle_{tep} & \end{aligned}$$

Hence,

$$\begin{aligned} \langle A_1^p \oplus B_1^q, C_1^r \rangle_{tep} &= \alpha \cdot \langle A_1^p, C_1^r \rangle_{tep} + \beta \cdot \langle A_1^p, C_1^{r-1} \rangle_{tep} + \\ \alpha \cdot \langle A_1^p, C_1^{r-1} \rangle_{tep} + \langle B_1^q, C_1^r \rangle_{tep} & \end{aligned}$$

If we decompose $\langle A_1^p, C_1^r \rangle_{tep}$, we get:

$$\begin{aligned} \langle A_1^p \oplus B_1^q, C_1^r \rangle_{tep} &= (\alpha^2 + \beta + \alpha) \langle A_1^p, C_1^{r-1} \rangle_{tep} + \alpha \cdot \beta \cdot \langle A_1^{p-1}, C_1^{r-1} \rangle_{tep} \\ + \alpha \cdot f(a_p, c_r) \cdot g(t_{a_p}, t_{c_r}) &+ \alpha^2 \cdot \langle A_1^{p-1}, C_1^r \rangle_{tep} + \langle B_1^q, C_1^r \rangle_{tep} \end{aligned}$$

Thus we have to identify $\langle A_1^p, C_1^r \rangle_{tep} = \alpha \cdot \langle A_1^p, C_1^{r-1} \rangle_{tep} + \beta \cdot \langle A_1^{p-1}, C_1^{r-1} \rangle_{tep} + f(a_p, c_r) \cdot g(t_{a_p}, t_{c_r}) + \alpha \cdot \langle A_1^{p-1}, C_1^r \rangle_{tep}$ with $(\alpha^2 + \beta + \alpha) \langle A_1^p, C_1^{r-1} \rangle_{tep} + \alpha \cdot \beta \cdot \langle A_1^{p-1}, C_1^{r-1} \rangle_{tep} + \alpha \cdot f(a_p, c_r) \cdot g(t_{a_p}, t_{c_r}) + \alpha^2 \cdot \langle A_1^{p-1}, C_1^r \rangle_{tep}$.

The unique solution is $\alpha = 1$ and $\beta = -1$. That is if $\langle \dots \rangle_{tep}$ is an existing inner product, then necessarily $\alpha = 1$ and $\beta = -1$, establishing iv).

Proof of the converse implication

Let us suppose that i), ii), iii) and iv) are satisfied and show that $\langle \dots \rangle_{tep}$ is an inner product on \mathbb{U}^* .

First, by construction, since f and g are symmetric, so is $\langle \dots \rangle_{tep}$.

It is easy to show by induction that $\langle \dots \rangle_{tep}$ is non-decreasing with the

length of its arguments, namely, $\forall A_1^p$ and B_1^q in \mathbb{U}^* ,

$\langle A_1^p, B_1^q \rangle_{tep} - \langle A_1^p, B_1^{q-1} \rangle_{tep} \geq 0$. Let $n = p + q$. The proposition is true at rank $n = 0$. It is also true if $A_1^p = \Omega$, whatever B_1^q is, or $B_1^q = \Omega$, whatever $\langle A_1^p \rangle$ is. Suppose it is true at a rank $n \geq 0$, and consider $A_1^p \neq \Omega$ and $B_1^q \neq \Omega$ such that $p + q = n$.

By decomposing $\langle A_1^p, B_1^q \rangle_{tep}$ we get:

$$\langle A_1^p, B_1^q \rangle_{tep} - \langle A_1^p, B_1^{q-1} \rangle_{tep} = - \langle A_1^{p-1}, B_1^{q-1} \rangle_{tep} + f(a_p, b_q).g(t_{a_p}, t_{b_q}) + \langle A_1^{p-1}, B_1^q \rangle_{tep}$$

Since $f(a_p, b_q).g(t_{a_p}, t_{b_q}) > 0$ and the proposition is true by inductive hypothesis at rank n , we get that $\langle A_1^p, B_1^q \rangle_{tep} - \langle A_1^p, B_1^{q-1} \rangle_{tep} > 0$. By induction the proposition is proved.

Let us show by induction on the length of the times series the positive definiteness of $\langle \cdot, \cdot \rangle_{tep}$.

At rank 0 we have $\langle \Omega, \Omega \rangle_{tep} = \xi = 0$. At rank 1, let us consider any time series of length 1, A_1^1 . $\langle A_1^1, A_1^1 \rangle_{tep} = f(a_1, a_1).g(t_{a_1}, t_{a_1}) > 0$ by hypothesis on f and g . Let us suppose that the proposition is true at rank $n > 1$ and let consider any time series of length $n+1$, A_1^{n+1} . Then, since $\alpha = 1$ and $\beta = -1$, $\langle A_1^{n+1}, A_1^{n+1} \rangle_{tep} = 2. \langle A_1^{n+1}, A_1^n \rangle_{tep} - \langle A_1^n, A_1^n \rangle_{tep} + f(a_{n+1}, a_{n+1}).g(t_{a_{n+1}}, t_{a_{n+1}})$. Since $\langle A_1^{n+1}, A_1^n \rangle_{tep} - \langle A_1^n, A_1^n \rangle_{tep} \geq 0$, and $h(A(n+1), A(n+1)) > 0$, $\langle A_1^{n+1}, A_1^{n+1} \rangle_{tep} > 0$, showing that the proposition is true at rank $n+1$. By induction, the proposition is proved, which establishes the positive-definiteness of $\langle \cdot, \cdot \rangle_{tep}$ since $\langle A_1^p, A_1^p \rangle_{tep} = 0$ only if $A_1^p = \Omega$.

Let us consider any $\lambda \in \mathbb{R}$, and any A_1^p, B_1^q in \mathbb{U}^* and show by induction on $n = p + q$ that $\langle \lambda \otimes A_1^p, B_1^q \rangle_{tep} = \lambda. \langle A_1^p, B_1^q \rangle_{tep}$:

The proposition is true at rank $n = 0$. Let us suppose that the proposition is true at rank $n \geq 0$, i.e. for all $r \leq n$, and consider any pair A_1^p, B_1^q of time series such that $p + q = n + 1$.

$$\text{We have: } \langle \lambda \otimes A_1^p, B_1^q \rangle_{tep} = \alpha. \langle \lambda \otimes A_1^p, B_1^{q-1} \rangle_{tep} + \beta. \langle \lambda \otimes A_1^{p-1}, B_1^{q-1} \rangle_{tep} + f(\lambda \otimes_S a_p, b_q).g(t_{a_p}, t_{b_q}) + \alpha. \langle \lambda \otimes A_1^{p-1}, B_1^q \rangle_{tep}$$

Since f is linear on (S, \oplus_S, \otimes_S) , and since the proposition is true by hypothesis at rank n , we get that $\langle \lambda \otimes A_1^p, B_1^q \rangle_{tep} = \lambda. \alpha. \langle A_1^p, B_1^{q-1} \rangle_{tep} + \lambda. \beta. \langle A_1^{p-1}, B_1^{q-1} \rangle_{tep} + \lambda. f(a_p, b_q).g(t_{a_p}, t_{b_q}) + \lambda. \alpha. \langle A_1^{p-1}, B_1^q \rangle_{tep} = \lambda. \langle A_1^p, B_1^q \rangle_{tep}$.

By induction, the proposition is true for any n , and we have proved this proposition.

Furthermore, for any A_1^p, B_1^q and C_1^r in \mathbb{U}^* , let us show by induction on $n = p + q + r$ that $\langle A_1^p \oplus B_1^q, C_1^r \rangle_{tep} = \langle A_1^p, C_1^r \rangle_{tep} + \langle B_1^q, C_1^r \rangle_{tep}$. Let X_1^s be equal to $A_1^p \oplus B_1^q$. The proposition is obviously true at rank $n = 0$. Let us suppose that it is true up to rank $n \geq 0$, and consider any A_1^p, B_1^q and C_1^r such that $p + q + r = n + 1$.

Three cases need then to be considered:

- 1) if $X_1^{s-1} = A_1^{p-1} \oplus B_1^{q-1}$, then $t_{a_p} = t_{b_q} = t$ and $\langle A_1^p \oplus B_1^q, C_1^r \rangle_{tep} = \alpha \cdot \langle A_1^p \oplus B_1^q, C_1^{r-1} \rangle_{tep} + \beta \cdot \langle A_1^{p-1} \oplus B_1^{q-1}, C_1^{r-1} \rangle_{tep} + f((a_p + b_q), c_r) \cdot g(t, t_{c_r}) + \alpha \cdot \langle A_1^{p-1} \oplus B_1^{q-1}, C_1^r \rangle_{tep}$. Since f is linear on (S, \oplus_S, \otimes_S) , and the proposition true at rank n , we get the result.
- 2) if $X_1^{s-1} = A_1^p \oplus B_1^{q-1}$, then $t_{a_p} < t_{b_q} = t$ and $\langle A_1^p \oplus B_1^q, C_1^r \rangle_{tep} = \alpha \cdot \langle A_1^p \oplus B_1^q, C_1^{r-1} \rangle_{tep} + \beta \cdot \langle A_1^p \oplus B_1^{q-1}, C_1^{r-1} \rangle_{tep} + f(b_q, c_r) \cdot g(t, t_{c_r}) + \alpha \cdot \langle A_1^p \oplus B_1^{q-1}, C_1^r \rangle_{tep}$. Having $\alpha = 1$ and $\beta = -1$ with the proposition supposed to be true at rank n we get the result.
- 3) if $X_1^{s-1} = A_1^{p-1} \oplus B_1^{q-1}$, we proceed similarly to case 2).

Thus the proposition is true at rank $n + 1$, and by induction the proposition is true for all n . This establish the linearity of $\langle \dots \rangle_{tep}$.

This ends the proof of the converse implication and theorem 2.1 is therefore established \square

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The existence of functions f and g entering into the definition of $\langle \dots \rangle_{tep}$ and satisfying the conditions allowing to construct an inner product on $(\mathbb{U}^*, \oplus, \otimes)$ is ensured by the following proposition:

Proposition 2.2. *The functions $f : S^2 \rightarrow \mathbb{R}$ defined as $f(a, b) = \langle a, b \rangle_S$ where $\langle \dots \rangle_S$ is an inner product on (S, \oplus_S, \otimes_S) and $g : T^2 \rightarrow \mathbb{R}$ defined as $f(t_a, t_b) = e^{-d(t_a, t_b)}$, where d is a distance defined on T^2 and $\nu \in \mathbb{R}^+$, satisfy the conditions required to construct an elastic inner product on $(\mathbb{U}^*, \oplus, \otimes)$.*

The proof of Prop.2.2 is obvious. This proposition establishes the existence of *TEP* inner products, that we will denote *TEIP* (Time Elastic Inner Product). Note that $\langle \dots \rangle_S$ can be chosen to be also a *TEIP*, in case where a second *times elastic* dimension is required. This leads naturally to recursive definitions for *TEP* and *TEIP*.

Proposition 2.3. *For any $n \in \mathbb{N}$, and any discrete subset $T = \{t_1, t_2, \dots, t_n\} \subset \mathbb{R}$, let $\mathbb{U}_{n, \mathbb{R}, T}$ be the set of all times series defined on $\mathbb{R} \times T$ whose lengths are n (the time series in $\mathbb{U}_{n, \mathbb{R}, T}$ are considered to be uniformly sampled). Then, the*

TEIP on $\mathbb{U}_{n,\mathbb{R}}$ constructed from the functions f and g defined in Prop. 2.2 tends towards the euclidean inner product when $\nu \rightarrow \infty$ if S is an euclidean space and $\langle a, b \rangle_S$ is the euclidean inner product defined on S .

The proof of Prop.2.3 is straightforward and is omitted. Prop.2.3 shows that a *TEIP* generalizes the classical euclidean inner product.

3. Some applications

We present in the following sections some applications to highlights the properties of Time Elastic Vector Spaces (*TEVS*).

3.1. Distance in *TEVS*

The following proposition provides \mathbb{U}^* with a norm and a distance, both induced by a *TEIP*.

Proposition 3.1. *For all $A_1^p \in \mathbb{U}^*$, and any $\langle \dots \rangle$ *TEIP* defined on $(\mathbb{U}^*, \oplus, \otimes)$ $\sqrt{\langle A_1^p, A_1^p \rangle}$ is a norm on \mathbb{U}^* .*

For all pair $(A_1^p, B_1^q) \in (\mathbb{U}^)^2$, and any *TEIP* defined on $(\mathbb{U}^*, \oplus, \otimes)$, $\delta(A_1^p, B_1^q) = \sqrt{\langle A_1^p \oplus (-1. \otimes B_1^q), A_1^p \oplus (-1. \otimes B_1^q) \rangle}$ defines a distance metric on \mathbb{U}^* .*

The proof of Prop. 3.1 is straightforward and is omitted.

3.2. Orthogonalization in *TEVS*

To exemplify the effect of elasticity in *TEVS*, we give below the result of the Gram-Schmidt orthogonalization algorithm for two families of independent time series. The first family is composed with uniformly sampled times series having increasing lengths. The second family (a sine-cosine basis) is composed with uniformly sampled time series having all the same length.

The tests we are carrying on in the next sections are performed on a set \mathbb{U}^* of discrete time series whose elements are defined on $(\mathbb{R} - \{0\}) \times [0; 1]^2$ using the following *TEIP*:

$$\begin{aligned} & \langle A_1^p, B_1^q \rangle_{teip} = \\ & \sum \left\{ \begin{array}{l} \langle A_1^p, B_1^{q-1} \rangle_{teip} \\ - \langle A_1^{p-1}, B_1^{q-1} \rangle_{teip} \\ \langle A_1^{p-1}, B_1^q \rangle_{teip} \end{array} \right. + a(p)b(q) \cdot e^{-\nu \cdot |t_{ap} - t_{bq}|} \end{aligned} \quad (4)$$

3.2.1. Orthogonalization of an independent family of times series having increasing lengths

The family of time series we are considering is composed of 11 time series uniformly sampled, whose lengths are 11 samples:

$$\begin{aligned} & (1, 0) \\ & (\epsilon, 0)(1, 1/10) \\ & (\epsilon, 0)(\epsilon, 0)(1, 1/10) \\ & \dots \\ & (\epsilon, 0)(\epsilon, 1/10)(\epsilon, 2/10) \dots (1, 1) \end{aligned} \quad (5)$$

Since, the zero value cannot be used for the space dimension, we replaced it by ϵ , which is the smallest non zero positive real for our test machine (i.e. 2^{-1074}). The result of the Gram-Schmidt orthogonalization process using $\nu = .01$ on this basis is given in Fig.2.

3.2.2. Orthogonalization of a sine-cosine basis

The result of the Gram-Schmidt orthogonalization process using $\nu = .01$ when applied on a discrete sine-cosine basis is given in Fig.3. The lengths of the waves are 128 samples.

3.3. Kernels methods in TEVS

A wide literature exists on kernels, among which [6], [7] and [8] present some large synthesis of major results.

Definition 3.1. A kernel on a non empty set U refers to a complex (or real) valued symmetric function $\varphi(x, y) : U \times U \rightarrow \mathbb{C}$ (or \mathbb{R}).

Definition 3.2. Let U be a non empty set. A function $\varphi : U \times U \rightarrow \mathbb{C}$ is called a positive (resp. negative) definite kernel if and only if it is Hermitian (i.e. $\varphi(x, y) = \overline{\varphi(y, x)}$ where the *overline* stands for the conjugate number) for all x and y in U and $\sum_{i,j=1}^n c_i \bar{c}_j \varphi(x_i, x_j) \geq 0$ (resp. $\sum_{i,j=1}^n c_i \bar{c}_j \varphi(x_i, x_j) \leq 0$), for all n in \mathbb{N} , $(x_1, x_2, \dots, x_n) \in U^n$ and $(c_1, c_2, \dots, c_n) \in \mathbb{C}^n$.

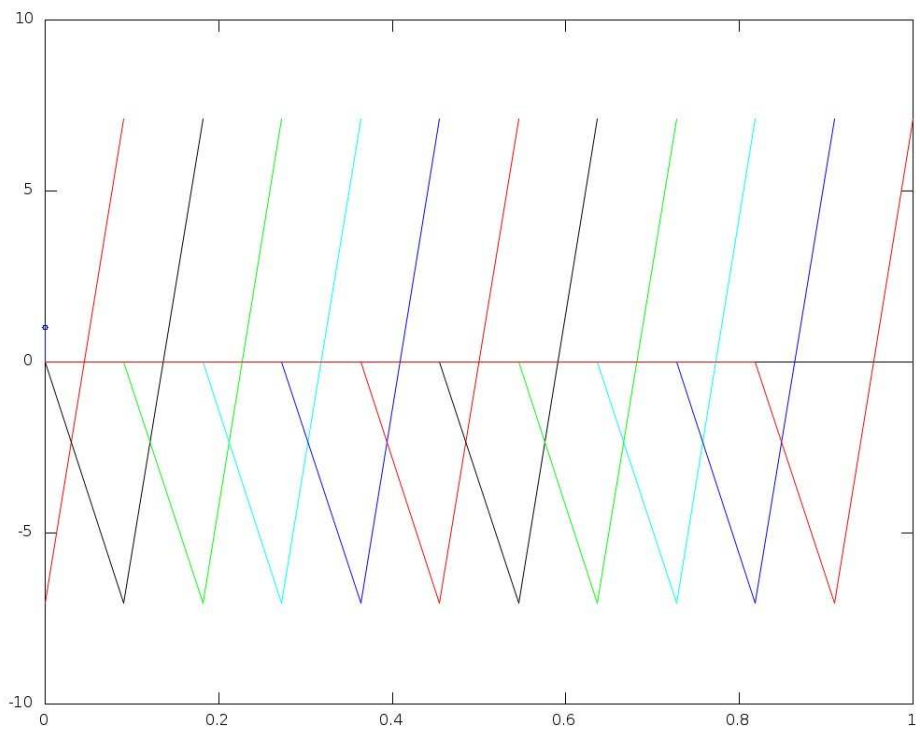


Figure 2: Result of the orthogonalization of the family of increasing lengths time series defined in Eq.5 using $\nu = .01$: except for the first *spike* located at *time* 0, each original *spike* is replaced by two *spikes*, one negative the other positive.

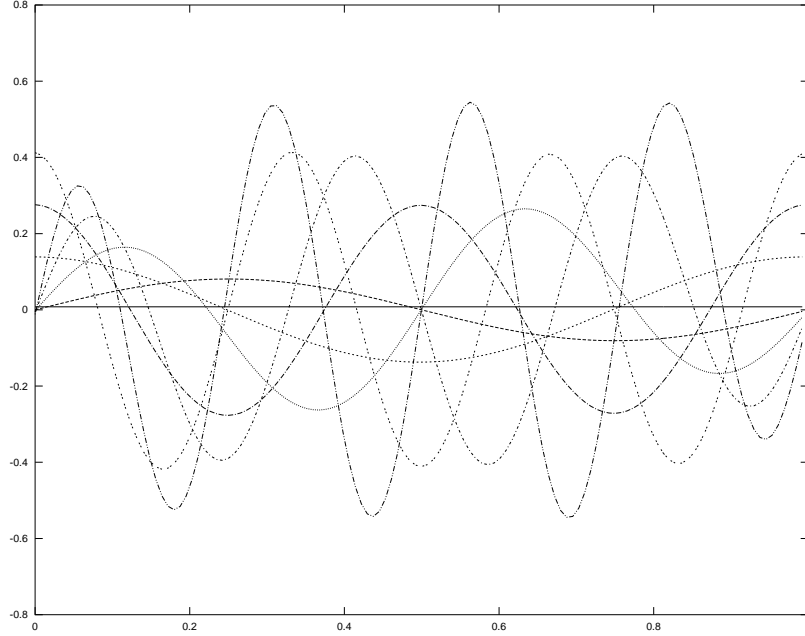


Figure 3: Orthogonalization of the *sine-cosine* basis using $\nu = .01$: the waves are slightly deformed jointly in amplitude and in frequency. For readability of the figure, we have presented the 8 first components

Definition 3.3. Let U be a non empty set. A function $\varphi : U \times U \rightarrow \mathbb{C}$ is called a conditionally positive (resp. conditionally negative) definite kernel if and only if it is Hermitian (i.e. $\varphi(x, y) = \overline{\varphi(y, x)}$ for all x and y in U) and $\sum_{i,j=1}^n c_i \overline{c_j} \varphi(x_i, x_j) \geq 0$ (resp. $\sum_{i,j=1}^n c_i \overline{c_j} \varphi(x_i, x_j) \leq 0$), for all $n \geq 2$ in \mathbb{N} , $(x_1, x_2, \dots, x_n) \in U^n$ and $(c_1, c_2, \dots, c_n) \in \mathbb{C}^n$ with $\sum_{i=1}^n c_i = 0$.

In the last two above definitions, it is easy to show that it is sufficient to consider mutually different elements in U , i.e. collections of distinct elements x_1, x_2, \dots, x_n .

Definition 3.4. A positive (resp. negative) definite kernel defined on a finite set U is also called a positive (resp. negative) semidefinite matrix. Similarly,

a positive (resp. negative) conditionally definite kernel defined on a finite set is also called a positive (resp. negative) conditionally semidefinite matrix.

3.3.1. Definiteness of TEIP based kernel

Proposition 3.2. *A TEIP is a positive definite kernel.*

The proof of Prop. 3.2 is straightforward and is omitted.

3.3.2. SVM classification using a TEP based kernel

In [5], $\langle \cdot, \cdot \rangle_{twip_2}$ (Eq.3) have been experimented on a classification task using a SVM classifier on 20 datasets containing times series uniformly sampled and having the same lengths inside each dataset. On the same data, we get similar results for $\langle \cdot, \cdot \rangle_{teip}$ (Eq.4) and do not report them in this paper. The benefit of introducing some time elasticity, controlled using the parameter ν is quite clear when comparing the classification error rates obtained using a Gaussian kernel exploiting the distance derived from $\langle \cdot, \cdot \rangle_{teip}$ (Prop. 3.1) with the classification error rates obtained using a Gaussian kernel exploiting the Euclidean distance.

4. Conclusion

This paper proposed what we called a family of *time elastic inner products* able to cope with non-uniformly sampled time series of various lengths, as far as they do not contain the *zero* value. These constructions allow to embed any such time series in a single vector space, that somehow generalizes the notion of euclidean vector space. The recursive structure of the construction offers the possibility to manage several *time elastic* dimensions. Some applicative benefits could be expected in time series analysis when *time elasticity* is an issue.

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