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Unsupervised Scalable Representation Learning for Multivariate Time Series

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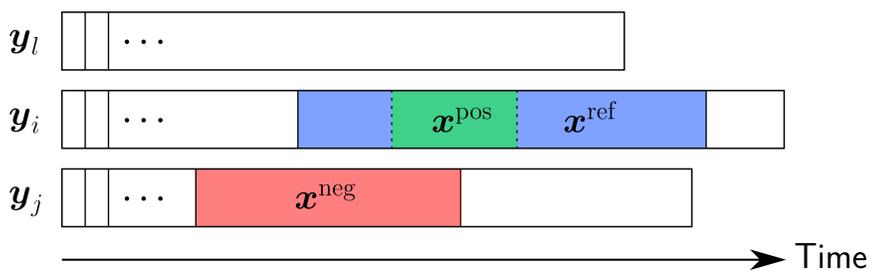
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Motivation

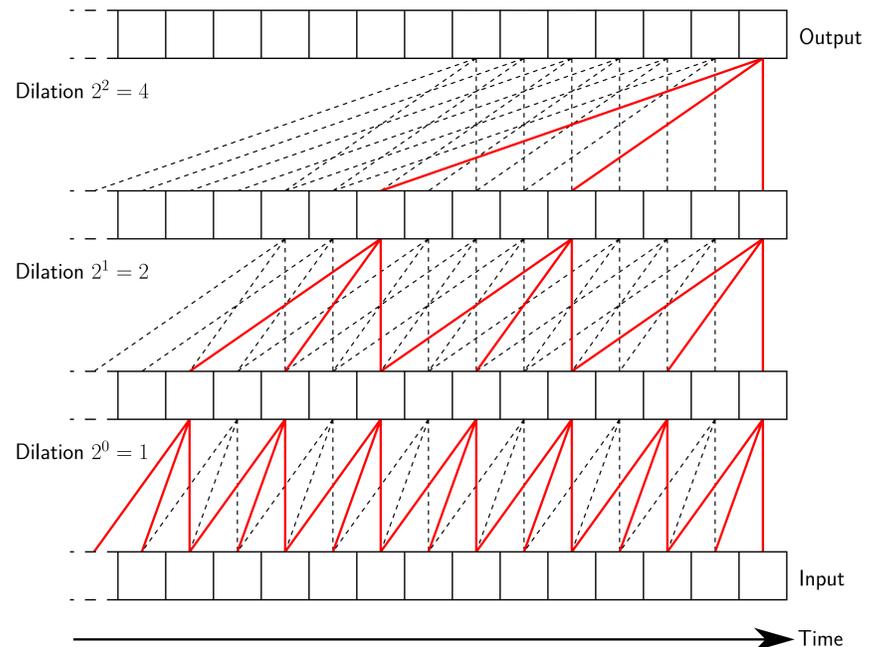
- Time series are:
 - mostly unlabeled
 - potentially long
 - of unequal length in the same dataset
- Previous work does not tackle these issues simultaneously:
 - most of the time supervised (Bagnall et al., 2017)
 - not scalable (Malhotra et al., 2017)
 - tested on too few datasets with no code available (Malhotra et al., 2017; Wu et al., 2018)
- Objectives of this work:
 - learn **unsupervised** time series representations,
 - in a **scalable** way,
 - for time series of potentially **unequal lengths**,
 - suitable to and extensively tested on **various tasks**



Unsupervised training

- Encoder network f taking as input time series of arbitrary length
- Training with a triplet loss:
 - challenge: selecting similar and dissimilar inputs without supervision
 - problem: no unsupervised triplet loss has been proposed for time series yet
 - proposed solution: time-based triplet loss
 - inspired by CBOW and word2vec models
- Procedure and *analogies*:
 - choose \mathbf{x}^{pos} in some \mathbf{y}_i : *word*
 - choose \mathbf{x}^{ref} in \mathbf{y}_i containing \mathbf{x}^{pos} : *context*
 - choose $\mathbf{x}_k^{\text{neg}}$ in some \mathbf{y}_j : *random word*
 - optimize the loss:

$$-\log\left(\sigma\left(\mathbf{f}\left(\mathbf{x}^{\text{ref}}, \boldsymbol{\theta}\right)^\top \mathbf{f}\left(\mathbf{x}^{\text{pos}}, \boldsymbol{\theta}\right)\right)\right) - \sum_{k=1}^K \log\left(\sigma\left(-\mathbf{f}\left(\mathbf{x}^{\text{ref}}, \boldsymbol{\theta}\right)^\top \mathbf{f}\left(\mathbf{x}_k^{\text{neg}}, \boldsymbol{\theta}\right)\right)\right)$$
- Desirable properties:
 - simple and efficient:
 - does not require a decoder
 - the cost of an iteration is a linear in the cost of evaluating and backpropagating through f
 - if \mathbf{x}^{pos} and \mathbf{x}^{neg} are chosen of the same length, their representations can be computed in parallel
 - memory can be optimized by performing backpropagation per term
 - acts on time series of arbitrary length

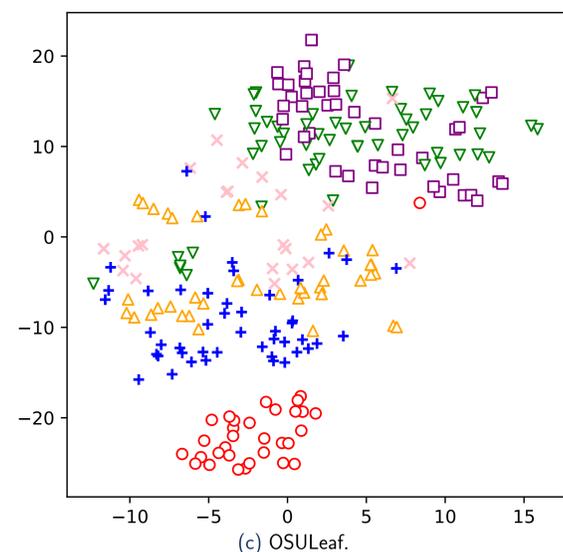
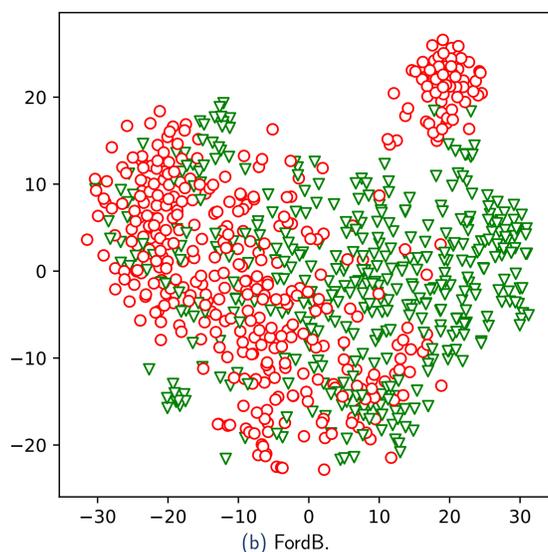
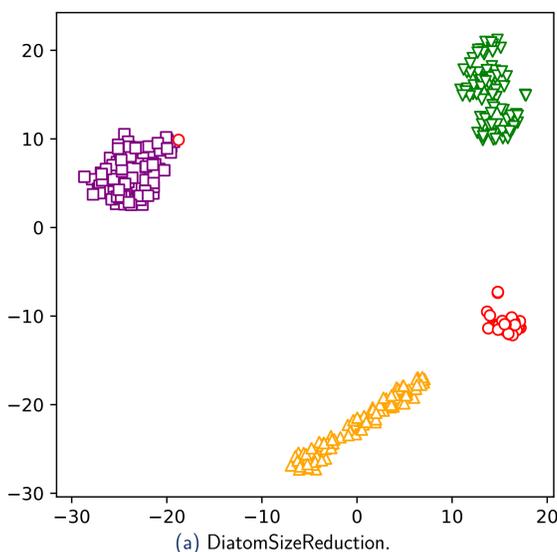


Encoder Architecture

- We use a neural network based on *exponentially dilated convolutions* rather than a recurrent network:
 - more efficient and parallelizable on modern hardware
 - exponentially increasing dilation allows to increase the receptive field at constant depth
 - good performance on time series for other tasks (Bai et al., 2018; Ismail Fawaz et al., 2019)
 - experimentally performs better in our experiments
- We make the network *causal*:
 - maps a sequence to a sequence of the same length
 - each output element only depends on input values with lower time indices
 - can help to save computation time when adding an element to a time series
- The global architecture is sequentially shaped by:
 - a causal network formed with exponentially dilated convolutions associated with:
 - weight normalization
 - leaky ReLU
 - residual connections
 - a global max pooling layer squeezing the temporal dimension and aggregating temporal information in a fixed-size vector
 - a final linear transformation

Training

- Encoder training and testing performed on a single GPU
- No labels used during encoder training
- No hyperparameter optimization
- Open-source code, pretrained models and hyperparameters available
- Examples of dimensionality reduction plots using t-SNE:



Classification

- Protocol:
 - unsupervised training of the encoder on the train dataset
 - training of an SVM with RBF kernel on top of the learned features with the train labels
- Results on the full UCR archive (Dau et al., 2018):
 - we outperform previous unsupervised state-of-the-art methods by a large margin on the few datasets they were tested on
 - we achieve close to state-of-the-art performance when comparing to supervised methods
- Tests were also performed on multivariate time series

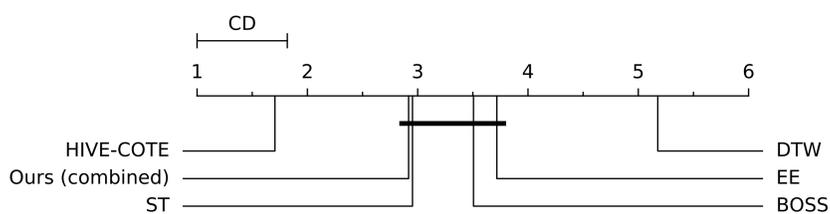


Figure: Mean ranks of compared methods.

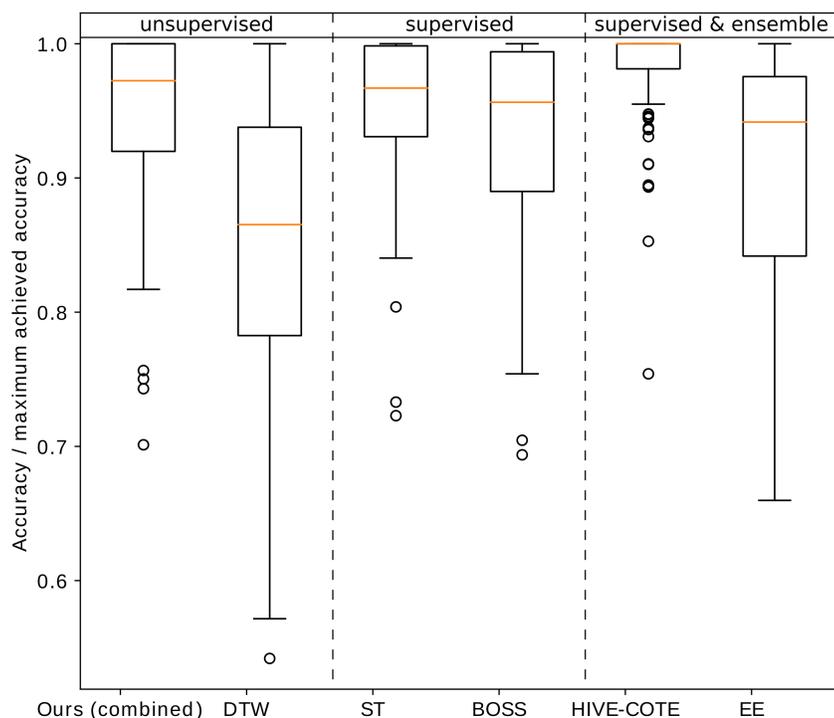


Figure: Boxplot of the ratio of the accuracy versus maximum achieved accuracy.

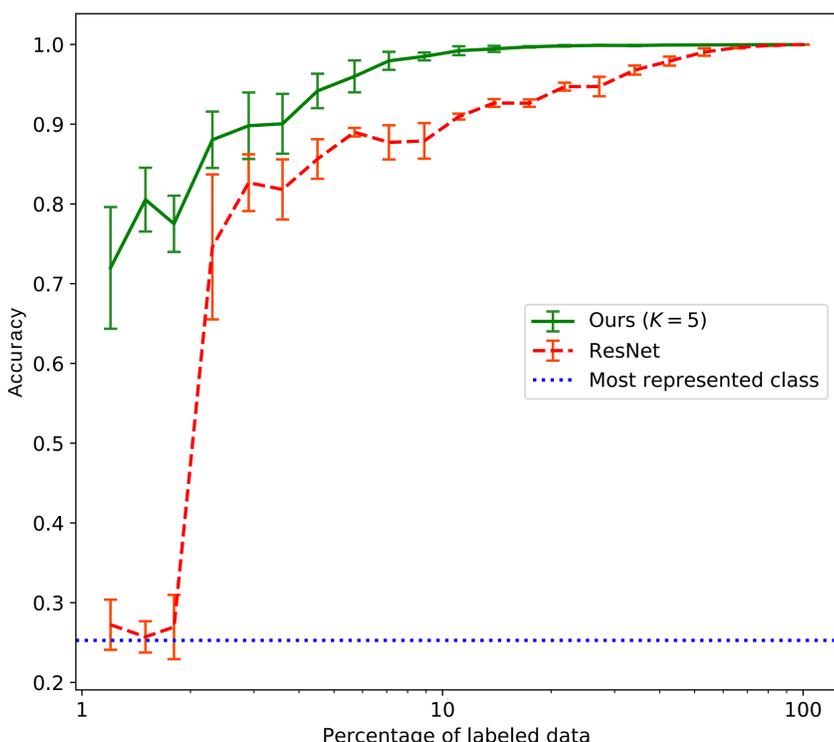


Figure: Accuracy of ResNet and our method with respect to the ratio of labeled data on TwoPatterns.

Additional Features

- Our unsupervised method can be applied in a sparse labeling setting, where it outperforms state-of-the-art deep neural networks
- Learning a one-nearest-neighbor classifier allows to outperform DTW which uses the same classifier on raw data
- The learned representations are transferable across datasets

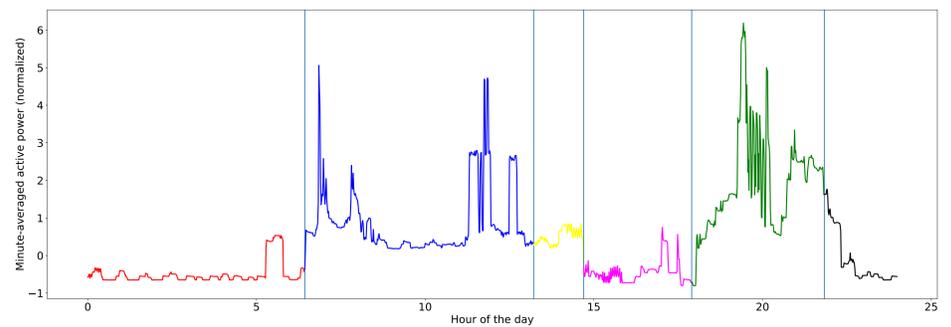


Figure: Subseries of the IHEPC dataset, with clustering induced by learned representations.

Moving Average Prediction

- IHEPC dataset:
 - minute-averaged electricity consumption of a single household for four years
 - single unlabeled time series of length $\approx 2\,000\,000$
- Encoder on such a long time series is trained in a few hours
- Linear regressors on raw data versus learned representations for moving average prediction:
 - task: predict next day / quarter average from the previous day / quarter data
 - regressors on raw data show slightly better results
 - regressors on learned representations are much more efficient
- The learned representations can be leveraged at different time scales

Table: Results obtained on the IHEPC dataset.

Task	Metric	Representations	Raw values
Day	Test MSE	8.92×10^{-2}	8.92×10^{-2}
	Wall time	12s	3min 1s
Quarter	Test MSE	7.26×10^{-2}	6.26×10^{-2}
	Wall time	9s	1h 40min 15s

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