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Symbolic Translation of Time Series using Piecewise N-gram Similarity Voting

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Abstract: This paper studies a way to discriminate user behaviour from their viewed pages in a web-application. This technique is on similarity measure selection and time sequence splitting techniques. Using temporal splitting techniques, the proposed similarity measures greatly improve the result accuracy. We applied these ones on several datasets from the well known UCR Archive and our research is focused on a private dataset (ORIENTOI) and a public one called UCR-CBF. Some of the proposed temporal tricks appear to make similarity measures efficient with noises. They make them possible to deal with repeating terms, which is a drawback for most of the similarity measures. Thus the similarity measures are shown to reach the state of the art on UCR datasets. We also evaluated the proposed technique on our private (ORIENTOI) dataset with success. We finally discuss about the weakness of our method and the ways to improve it.


1 INTRODUCTION


Knowledge discovery from users' Webpage navigation is an old concern, but still open and active (Shahabi et al., 1997; Nowak et al., 2018). Internet access became really common, thus many companies have an interest in web user's profiling to adapt their financial or communication strategies, such as e-commerce, media services, bank or social network. In the last decade, serious games are used both to identify and to understand user behaviour in a medical or educational way (Wattanasoontorn et al., 2013; Bienkowski et al., 2014). One user can be characterized by a sequence of game-play actions. Game excitement, tiredness, stress, personality, but also device, environment or knowledge may influence on action responses. All these factors should be identified and taken into account in the interpretation.

Our work focuses on the way to improve a web application dedicated to the orientation and discovery of jobs from serious games. Based on the analysis of game actions and user behaviour, it is possible to establish relationships between users and business cards. Profile analysis is a key-point. This pa-

per therefore aims to classify users according to their navigation behaviour in this serious-game-based web application.

The paper is inspired by the Loh *et al.*'s work (Loh et al., 2016), which presents a similar context: classifying users in a serious game using a virtual maze. In (Loh et al., 2016) they used several Similarity Measures (SMs) to discriminate profiles from Gameplay Action-Decision (GAD): Explorer, Fulfiller, and Leaver. Player actions are saved as a sequence of travelled cases in the maze, identified by a letter. This sequence will be compared with reference sequences defined by an expert to assign its profile. They studied 5 SMs comparing the player sequences and the reference sequences: Dice, Jaccard, Overlap, Cosine and Longest Common Substring (LCS). And they used N-gram preprocessing to deal with the importance of temporality order in the sequences. These similarity measures can be used in a wide range of fields: Dice and Jaccard for document clustering (Afzali and Kumar, 2018), fraud detection, Jaccard for fingerprint similarity (Bajusz et al., 2015), LCS for DNA analysis. Phan *et al.* (Phan et al., 2017) proposed to use SMs for biological time series imputation. (Bajusz et al., 2015) concluded that a similarity measure can be poor in a study field, but strong in another. Even if we also have a maze in our web application (ORI-

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ENTOI), this new application is really different: our maze have near-random generation. This fact makes over $1.8e+28$ possibilities of maze, making impossible for us to use this method on this part of our application. So, rather than using this approach to the game part of our data, we used this on the viewed pages in the application. Viewed pages are converted into characters to use SMs.

The context of our work is different from the Loh's context, since we are not using gameplay sequences but navigation sequences. This particular context implies more complexity to deal with, especially the high redundancy corresponding to the core loop of our application. Moreover, the similarity measure proposed by Loh does not deal without splitting in some situations on the second used dataset (CBF). So, this paper extends Loh *et al.*'s approach to classify users from their navigation page-key information and proposes a new weighted similarity voting classifier. We also used some temporal extractions, such as n-gram to keep the information relative to the sequence order and then to add a sequence splitting technique to decrease noise interference and strengthen SM about redundancy.

Section 2 details this new approach. Results on collected navigation path data (ORIENTOI) and several public data from UCR archive are discussed before concluding with other applications.

2 PROPOSED METHOD

This part describes the proposed approach to classify a sequence from a train database and argues the choice made.

2.1 General Outline

User actions are described by a character sequence x of length denoted $|x|$. $x_j = \{x_{ji}\}$ is the sequence of the player j , ordered by i time-index from 1 to $|x_j|$. $|x|$ could vary, so their similarities from a training database are used to assign a behaviour label. We denote x_t the t^{th} sequence of a training dataset with T profiles.

So to classify a sequence x_j of a player j from T train profiles, we adopted this general scheme:

1. **Symbolic Preprocessing:** replace x_t and x_j by their character sequences if not already done.
2. **S-split** of x_t (sequence from T) and x_j sequences. S-split means that a sequence x is cut into S segments of length L except for the last segment. The

s^{th} segment is defined as:

$$x_{js} = \{x_{ji}\} \subseteq x_j, s \in [1 : S]$$

$$L = \left\lfloor \frac{|x|}{S} \right\rfloor \quad (1)$$

$$i \in [1 + (s-1) \times L : \min(s \times L, |x|)]$$

Thus, for a value S close to $|x|$, x could not be exactly cut in S segments. $S = 1$ corresponds to the full sequence, i.e. without any segmentation.

3. **Computing N-gram** on each segment of x_j and x_t with $n \in \{1 : N\}$. Each resulted N-gram is noted x' .
4. **Similarity Measures:** computing vectors w_j of length $|T|$ containing the similarities sim of x_j with all training sequences of T , as follows:

$$sim(x_j, x_t) = \frac{1}{S} \times \sum_{s=1}^S sim(x'_{js}, x'_{ts}) \quad (2)$$

Similarity ranges from 0 (dissimilar) to 1 (similar), but $sim(A, A)$ isn't necessarily equal to 1 (Like Dice and Overlap).

5. **Vectors Manipulation or Voting Techniques** to obtain a unique vector w_j from one or several W_j .
6. **Classifying**, by assigning to the user j the dominant class of the k -nearest neighbors from the T train profiles.

In the following, metrics will be named as follow N-SM/S, where N is the value N of N-gram, SM the similarity measure, and S the number of splits. $2 - Dice/3$ means that the original sequence is cut in 3 subsequences, transformed with contiguous sequence of 2-letter items and Dice measure are used for comparison.

2.2 Voting Scheme

There are 2 main ways to use a voting scheme (Phan et al., 2018), the hard voting, and the weighted voting. In the hard case, all votes are the same in terms of importance, but in the weighted case, each vote can have a different importance into the final result. The weighted case can be useful if we want to make some model more important than other. In our case, we tried several approaches, and a weighted voting scheme based on the accuracy of metrics (founded from the training set) and occurrence of SM gave us better results (see section 4.5).

2.3 Pros and Cons

N-gram Size. Dice, Jaccard and Overlap similarities are based on counts from intersection of items in

2 sequences. Thus, an item from the start of a sequence A can be related to an item at the end of sequence B. It could be partially revised by using a high n-value. But high n-value are not robust to noise. Let see an example with Jaccard scores between 2 sequences "123456789" and "12X456X89". They decrease according to n-value: 1-Jaccard = 0.7, 2-Jaccard = 0.33, 3-Jaccard = 0.07, 4-Jaccard = 0.

Similarity Measures. Some SMs used by (Loh et al., 2016) do not take into account frequency. 3 of the 5 SM (Dice, Jaccard and Overlap) use intersect of the characters of the 2 sequences to calculate similarity. Such approach makes them sensitive to noise and redundancy. LCS is also highly sensitive to noise, for the reason that a mutation in the middle of a common substring, can greatly decrease the similarity calculated. In order to override this issue, we implement 2 other metrics based on item frequency : Bag-of-words (BoW) and Term Frequency-Inverse Document Frequency (TF-IDF) well known in text similarity. BoW is the Euclidean distance between term occurrence vectors in x_j and x_i , TF-IDF between their term occurrences weighted by their document frequency. Thus the previous distances d are transformed to obtain similarity value sim called sBoW and sTF-IDF defined by $sim = 1 - d/rowmax(d)$.

S-split. Previous metrics could be not relevant due to possible matching between the beginning of x_j and the end of x_i . Our split technique ensures boundary and monotony conditions.

3 PROPOSED FRAMEWORK AND DATASET

Several datasets (data) are used to validate our approach: an extraction from ORIENTOI database and some data from the UCR archive (Dau et al., 2018) with a focus on the artificial CBF dataset. CBF was chosen because of its citation and its similarity with the ORIENTOI's dataset: same sequence beginnings, some level and shape differences in the rest of the sequences, and to ensure replicability. More information is available in the table 1.

Table 1: Dataset Information: sequence length, total number of train and test profiles, distribution of test samples per class (C1, C2, C3).

Data	length	train	test	C1	C2	C3
CBF	128	30	900	300	298	302
ORIENTOI	1-919	30	3,887	356	212	3,319

The 27 other UCR datasets are not detailed here, they come from various types: Image outline, sensor readings, motion capture, spectrographs, electric devices, ECG and simulated. They are selected for a comparison with the accuracy results done in (Bagnall et al., 2017).

1-NN (one nearest-neighbor) classifier is used to assign the profile of a sequence from the train sequences.

All UCR data are composed of one training set and one testing set. So the train part is used both for labelling of the test part and for validation (using a leave-one-out cross-validation). Thus, the parameters (N,S and SM) and the process to find the best combination of similarities with their weightings are completely and independently computed apart of the test set. N-gram values are set from 1 to 5 as well as the splitting values ($S \in 1 : 5$).

For ORIENTOI's dataset, 10 elements per class are chosen randomly to compose the train set. So classifiers are trained on these 30 elements like CBF and their capacity of generalization are computed from the rest: 3,887 sequences.

3.1 The CBF Dataset

The CBF dataset from the UCR Archive (Dau et al., 2018), is a simulated data set defined by N. Saiko in his thesis "Local Feature Extraction and Its Applications Using a Library of Bases ". Data from each class is standard normal noise plus an offset term which differs for each class. CBF is composed of 930 numeric time series with equal length and 3 classes (C1=Cylinder, C2=Bell and C3=Funnel) to identify, with 30 train data for 900 test data. We use the CBF train and test sets. Each time series is transformed by symbolic quantization with a 0.5 step in the signal range [-3.5;3.8], illustrated in Fig 1. This 0.5 step is firstly chosen arbitrary and then adapted in 4.8.

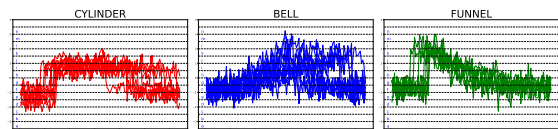


Figure 1: Symbolic quantization per class on CBF train dataset.

3.2 ORIENTOI's Dataset (This Dataset Is Private and Will Is Not Explained Here)

In the ORIENTOI's application, one user has to play a required number of games before reaching the serious part with job orientation. Detecting and under-

standing player is an important part to generate some personality elements and to adapt the part of job proposal. The intended purpose here is to classify the players into 3 classes, quite similar to Loh *et al.*'s profiles, defined by:

- **C1 - Early Quitters.** Players that did not reach a required number of games, to obtain some generated personality elements ;
- **C2 - Quitters.** Players that reached the personality part, but stopped before the serious part, and so, never answered about job preference (the final step) ;
- **C3 - Fulfillers.** Players that reached the end of the full process at least once.

Thus the ORIENTOI' dataset is composed of page-key sequences ordered by their time-stamp for each player. A character is assigned to each page. The length of player navigation varies from 1 to 919 time-stamps, with a large majority of Fulfillers.

4 RESULTS

This section presents accuracy results obtained on UCR and ORIENTOI datasets, with a deepening on CBF to show some weakness and strength of the proposed technique.

Similarity Measure (SM) name in the following tables will be shortened as follow: Di. (Dice), Jac. (Jaccard), Ovl. (Overlap), Cos. (Cosine), LCS (Longest common substring), BoW (Normalized bag of word) and IDF (Normalized text frequency-inverse document frequency).

4.1 CBF: Without N-gram and S-split

On CBF, using only SM leads to poor results shown in the table 2. The best accuracy (AC) is obtained with frequency-based SMs: Cosine, BoW and IDF. It is explained by the fact that 88.5% of the occurrences are done by 6 different letters and that 3 Letters from test set never appear in the train set, and 4 appear in only 2.8% of the sequences. So, SM using intersect like Dice, Jaccard and Overlap produce poor result.

Table 2: Accuracy percentage (AC) per similarity (SM) without N-gram and S-split in the UCR-CBF test dataset.

SM	Di.	Jac.	Ovl.	Cos.	LCS	BoW	IDF
AC	37.1	56.7	37.1	66.4	40.0	65.5	67.4

4.2 CBF: With N-gram

By adding N-gram and whatever the method (except LCS), more uniform results ($> 60\%$) are obtained, presented in table 3. Dice and Overlap SMs are significantly improved using n-gram. They have same accuracy due the equal length of all sequences. But these result remain low, because of noise that generates mutating characters and non-discriminative character (that situation at least appears once in most sequences).

Table 3: Best accuracy percentage per SM for N-gram value for the UCR-CBF test dataset.

SM	Di.	Jac.	Ovl.	Cos.	LCS	BoW	IDF
N	4	2	4	2	3	3	1
AC	64.1	69.8	64.1	67.0	41.4	67.8	67.4

4.3 CBF: With S-split

Then, by simply adding s-split, we present in table 4 the significant improvement of accuracy results. Funnel and Bell have a highly similar term frequency after quantization (for these 2 classes, only 6 letters have mean different frequency, with less than 0.3% of difference) and that implies confusion between these 2 classes, see an accuracy close to 2/3 in table 3. S-split is a main step that allows a more than 20% gain. Once again, frequency-based SM performs particularly well on CBF ($> 99\%$ of good classification).

Table 4: Best accuracy percentage (AC) per similarity (SM) and the associated S-split value for the UCR-CBF test dataset.

SM	Di.	Jac.	Ovl.	Cos.	LCS	BoW	IDF
S	4	4	4	3-5	5	3-5	3
AC	89.2	96.5	89.2	99.5	77.1	99.6	99.1

4.4 CBF: With N-gram and S-split

Both N-gram and S-split preprocessing lead to better results for Dice, Jaccard and Overlap SMs, as shown in the table 5. At this stage, the highest result is 99.6% with the BoW using 3-split or 5-split. Since using high N-gram is sensitive to noise, most of best scores correspond to unigram and bigram.

Table 5: Best accuracy percentage per SM with the associated S-split and N-gram values for the UCR-CBF test dataset.

SM	Di.	Jac.	Ovl.	Cos.	LCS	BoW	IDF
S	5	3	5	3-5	5	3-5	3
N	2	2	2	1	1	1	1
AC	96.7	98.7	96.7	99.5	77.1	99.6	99.1

4.5 CBF: Similarity Measure Aggregation

Some SMs are reliable to predict class, depending on the selected n-gram and s-split. 175 metrics N-SM/S are computed according to the possible combinations (SM,N,S). The proposed voting scheme aims to catch the strength and the complementarity of each SM and to propose a nice combination. This can be done either by vectors manipulating (means or product) or voting scheme.

A step-forward process on the training set leads to a single measure, 2-Jaccard/3, with an accuracy of 100% on the training set, but 98.7% (F1-measure = 0.987) on the testing set.

To enforce complementarity, we decided to keep all the metrics with an accuracy in the train part that have less than 10% of relative difference with the best one, and using them in a weighted voting scheme, defined as follow: $Accuracy(m)^2 / \sqrt{Occurrence(m)}$.

$Accuracy(m)$: is the accuracy of the metric m on the training set (validation step). This allows us to increase the gap between high and poor metrics.

$Occurrence(m)$: this is the occurrence of the SM in the kept metrics from the training set. Thus, it lowers the influence of too frequent SMs and allows more complementarity: each SM brings a different kind of information.

An hard vote obtained from the 175 metrics (weights=1) permits 93.3% of good recognition on the testing set based on the training profiles. With this weighted vote combining the 175 metrics, test accuracy increases up to 98.8%. With the selected metrics based on the 10%-relative difference, 99.5% of test accuracy is reached (F1-measure = 0.995), close to the state-of-art result: 99.8% (Bagnall et al., 2017). Also, weighted similarity vote we proposed obtains better accuracy than the 7 of 9 algorithms cited in (Bagnall et al., 2017).

As said previously, n-gram are highly sensitive to noise, by dismissing n-gram from this voting scheme, the prediction reaches 99.8% of accuracy and a F1-measure of 99.8%, as well as Bag of SFA Symbols or COTE for CBF in (Bagnall et al., 2017).

4.6 ORIENTOI's Results

For the ORIENTOI's dataset (ORIENTOI in the sequel), and only using the best metric (1-Jaccard/1), an accuracy of 85.3% (F1-measure = 0.844) is obtained and once again, the "step forward" stops into the first step. Our vote method allows to reach an accuracy of 97.2% (F1-measure = 0.971). N-gram process seems to be useful to classify for this dataset:

only 95.9% accuracy without n-gram (F1-measure = 0.961). This could be explained by the fact that in an application, multiple choices exists and the n-gram help the method to take into consideration the importance of transition between pages. The s-split is less important in ORIENTOI. Due to the high redundancy of the core loop (cycle of main interest actions), the s-split is less effective.

4.7 UCR Results

In (Bagnall et al., 2017), 9 algorithms are tested on 85 UCR datasets. We used the same benchmark to validate our approach on 28 of them.

Table 6 details accuracy results for the 6 types of data in UCR and recall the state-of-art best scores (p0 from Table 6). The relevance of the N-gram process (p1, p1a) depends on the used dataset. Mean accuracy with the previous SM vote protocol is 66.3% without n-gram and s-split process. Adding n-gram upgrades this accuracy to 70.9%, and using just s-split upgrade it to 78.1% (p2, p2a). Both processes give a close score: 78.2%. This shows the importance of s-split, but does not mean that metrics with n-gram isn't reliable. Furthermore, metrics without n-gram reach state-of-art for 3 of the 28 used datasets.

Our weighted vote scheme has better results than an hard vote scheme (mean accuracy of 60.8%) on these 28 datasets without n-gram and s-split. And for full metrics (N-SM/S), weighted vote scheme was 78.2%, and 77.7% for the hard vote scheme, pointing the usefulness of lowering too redundant SM on kept metrics.

Our method seems to be efficient in some kind of data, such as motion capture, ECG or simulated and less in others, such as spectrographs, as you can see in the table 6.

4.8 UCR Results: Adapted Quantization Step

A fixed quantization (0.5-step) could not be relevant for each dataset. So adapted step was explored for each dataset of UCR among these values: 5, 10, 15, 20 and 30 (p1a, p2a). Results with this adapted quantization are noted p1a and p2a in table 6. Few datasets have lower result with adapted step, and some dataset have notable better results, such as SonyAIBORobot-Surface1, Wine, BirdChicken and SyntheticControl. Note that we only test 5 adapted steps in this case, and an optimal quantization could be learnt from the training set. Symbolic Aggregate approximation on CBF has also been compared without better success, but could be investigated for the other datasets.

Table 6: Accuracy percentage for some UCR Test datasets: p0 ((Bagnall et al., 2017)) is the best cited result ; then the proposed approach (p): p1 = vote with both n-gram and s-split; p2 = vote without n-gram; p1a = p1 and p2a = p2 with adapted step (5, 10, 15, 20, 30). The 2 Last rows correspond to mean and standard deviation accuracy on all datasets and * the occurrence number of best results between p1 and p2 or p1a and p2a.

Dataset	p0	p1	p2	p1a	p2a
Coffee	100.0	96.4	96.4	92.8	96.4
Wine	92.6	46.2	50	70.3	59.2
Beef	76.4	40.0	46.6	55.3	50.0
Plane	100	99	100	100	100
Trace	100	94	95	99	99
ItalyPowerDemand	97.0	91.5	91.7	90.3	90.7
MoteStrain	91.7	87.6	87.3	86.8	88.6
Lightning7	79.9	69.8	57.5	65.7	69.8
SonyAIBORobotS.2	96.0	81.2	80.5	84.1	78.6
OliveOil	90.1	73.3	66.6	83.3	73.3
SonyAIBORobotS.1	89.9	59.7	59.0	78.2	73.3
BeetleFly	94.8	85.0	95.0	85	95
DiatomSizeReduction	94.6	92.1	91.5	93.4	95
ProximalPhalanxTW	81.5	77.5	77.0	76.0	76.0
MiddlePhalanxTW	58.7	53.2	53.8	56.4	57.7
FaceFour	99.6	80.6	84.0	87.5	78.4
Fish	97.4	75.4	76.0	72.5	73.1
BirdChicken	94.6	70.0	70.0	90.0	75.0
ArrowHead	87.7	62.2	68.5	74.8	74.8
Adiac	81	51.6	51.6	58.5	58.0
WordSynonyms	77.8	62.0	57.5	60.3	57.3
CBF	99.8	99.5	99.8	99.7	99.8
SyntheticControl	99.9	92.6	87.3	97.3	87.6
ECGFiveDays	98.6	79.3	76.5	82.2	80.1
TwoLeadECG	98.5	80.7	90.7	87.5	84.2
ECG200	89.0	88.0	85.0	86.0	87.0
GunPoint	99.9	94.6	91.3	96.6	94.0
ToeSegmentation1	95.4	82.4	75.0	84.0	78.9
Occ. best*	-	13	12	14	10
MEAN	91,5	77,3	77,1	81,9	79,6
STD	9,7	16,5	16,5	13,4	14,3

5 CONCLUSION

The Loh *et al.*'s work is revisited and extended to focus on the way to classify user profiles from their viewed pages in a web-application. A piecewise n-gram similarity voting is proposed and validated for the investigated dataset and also on several datasets with different contexts.

Without the proposed splitting techniques, results obtained on some data are relatively good, but the generalization on other data is less convincing. The splitting techniques allow us to constrained matching between sequences with boundary and monotonic conditions, and greatly improves the results on UCR datasets. Due to noise and to the nature of the chosen similarity measures, not- splitting sequences give

poor results for CBF. Splitting really provides an important gain for these applications. With an arbitrary step of quantization, the simple fact of using splitting increases the result on 21 of 28 of UCR datasets with absolute gain up to 54.1% and mean gain of 11.7%.

As for the gain on our dataset (ORIENTOI), the redundancy of actions in our data reduces the interest of the subdivision and has to be highlighted. This subdivision has the advantage of constraining the comparison space, so that a character at the beginning of a sequence is not compared to a character at the end of another sequence. An overly redundant cycle will still appear in all the divisions and will minimize or even cancel the interest of the sub-division method.

The proposed weighted voter reaches better results than a simple step forward. And our general method allows us to reach the state-of-the-art score on 3 of the datasets and to have less than 6% of difference to accuracy for 8 other ones.

The proposed average Piecewise N-Gram similarity (and combination of them) give promising results to classify user profiles by their navigation path in an in-situ serious game web application.

This method can also be extended and enhanced for time series (see section 5). The efficiency of similarity measures depends on the dataset and the way to compare sequences. The proposed piecewise comparison of 2 sequences (s-split) is elementary and may benefit to similarity measures but should be adapted for cycle within the sequence.

Perspectives.

The proposed method can deal with time series with close state-of-the art accuracy but some improvements are required to enhance these results:

- **Better Adapting the Step of the Symbolic Pre-processing:** the value range varies with the considered datasets and could be wide. The range is from 3.38 to 19.19 according to the chosen dataset. With a 0.5 quantization level, the last one have 39 symbols whereas the first one have only 7. However, the 5 fixed step values are not necessary optimal and should be further investigated.
- **More S-split or Fluctuating S-split:** the length of the used time series are also wide, from 24 to 570. Sub-sequencing a time series of 570 points into 5 splits may be not enough. Also, the equal splitting length and/or weight is perhaps not the most suitable solution for some datasets.
- **Finding When to Use N-gram:** as showed in this paper, some time series got better results without n-gram. It could be interesting to find out when to use (or not) a n-gram technique.

- **The KNN:** we only used the 1-NN because it seems to be a relatively good choice, but it's perhaps not the case for all datasets. And another method is possibly more suitable.
- **Better Detecting the Best Couples of Metrics to Use:** the method we propose to detect couple of metrics to be used together is not optimal and it's certainly the most important way to improve all the results. In fact, some of possible metric combinations are able to reach 100% accuracy on CBF, even without weighted vote scheme, and with less metrics used.

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