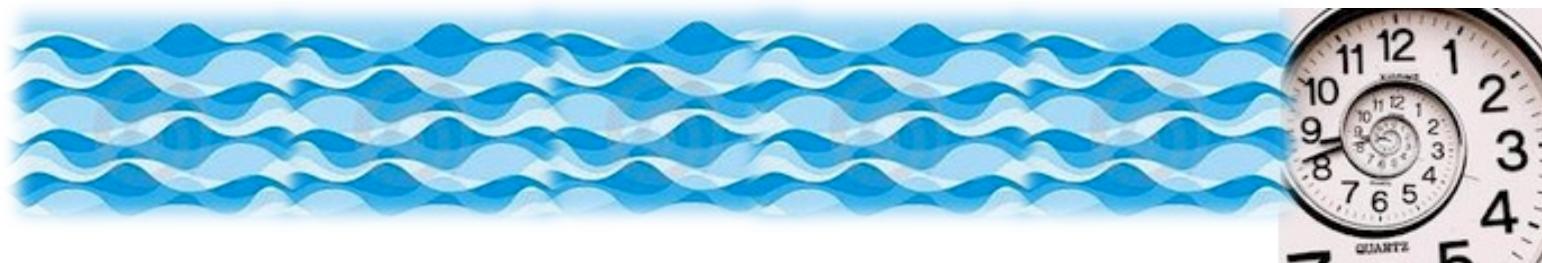


Time-Series Data

JINGXIAN LI





Referred Papers

1 Visual Methods for Analyzing Time-Oriented Data

Wolfgang Aigner. IEEE TVCG 14(1): 47-60 (2008).

- ◆ Evaluation/summary on how to deal with time-oriented data
- ◆ Three aspects to concern from: visualization, analyze, user

2 Interactive Pattern Search in Time Series

Buono, P., C., Khella, A. Proc. VDA 2005.

- ◆ Search similar patterns with a certain pattern indicated

3 Exploratory Analysis of Time-series with ChronoLenses

Jian Zhao. IEEE TVCG 17(12):2422-2431 2011 (Proc. InfoVis 2011).

- ◆ More complicated time-series processing method with lens and pipeline.

Paper: Time-oriented



Subset of

Time-oriented vs. time-series

- ❖ Time-oriented: the data is somehow connected to time
 - examples: interval, time points
- ❖ Time-series: linear sequential record with same sampling step
 - examples: sound, seismographs, history

Why do that?

- ❖ Ubiquitous in many application domains
- ❖ Reveal trend for better understanding and prediction
- ❖ Visualizing derived values, identifying correlations,
Identifying anomalies beyond obvious outliers

Entry points to start with



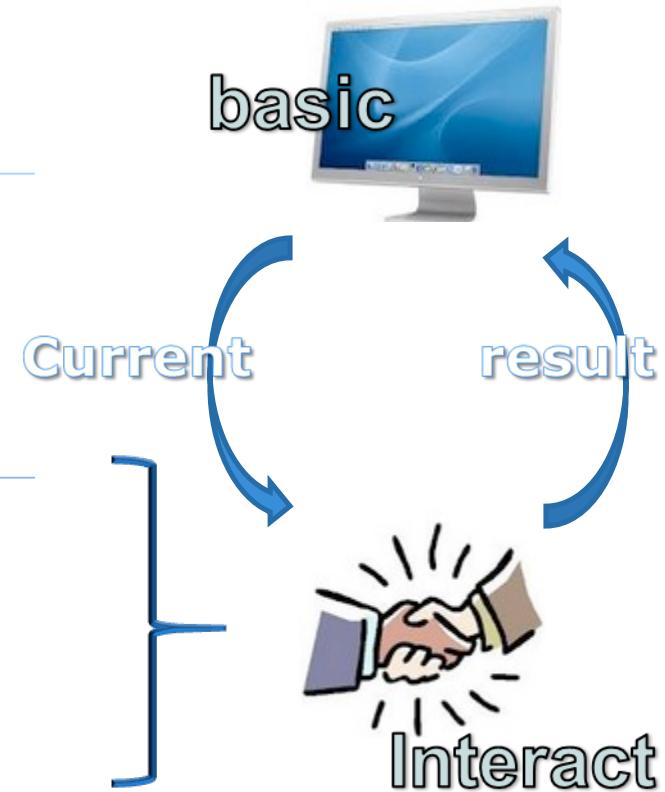
Visualization



Analysis



User side

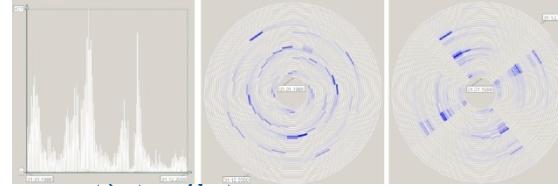


Types to visualize



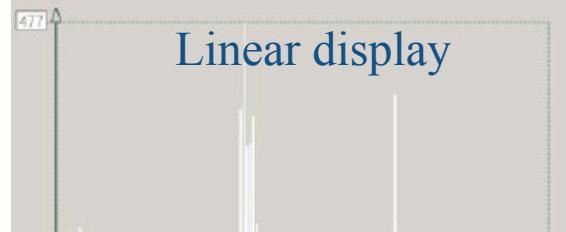
Linear vs. cyclic

- Linear: go from past (with a start point) to future
- Cyclic: points are ordered in cyclic time domain
example: seasons

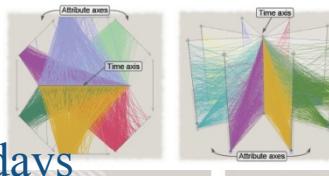


Points vs. intervals

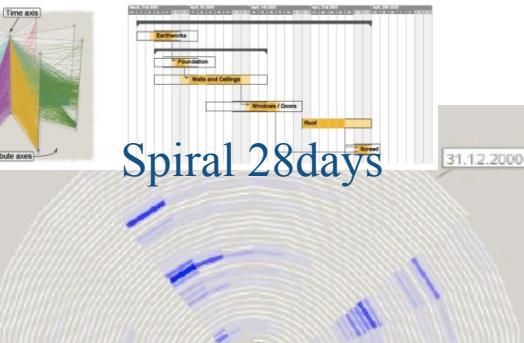
Linear display



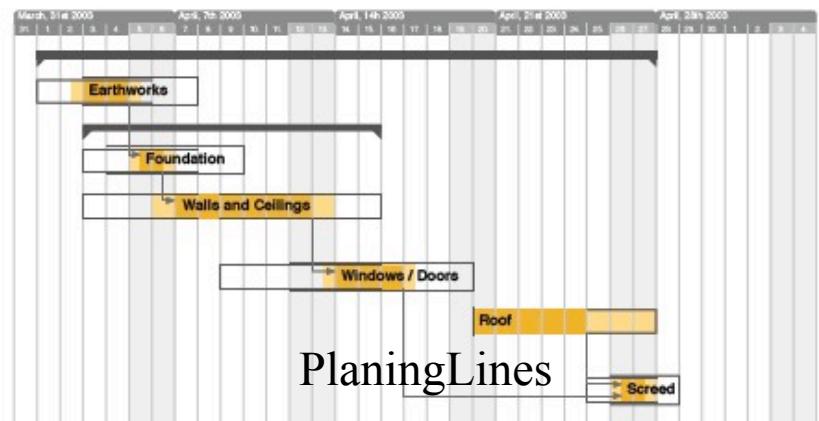
Spiral 27days



Spiral 28days



Timewheel in 2D & 3D



Analyzing methods



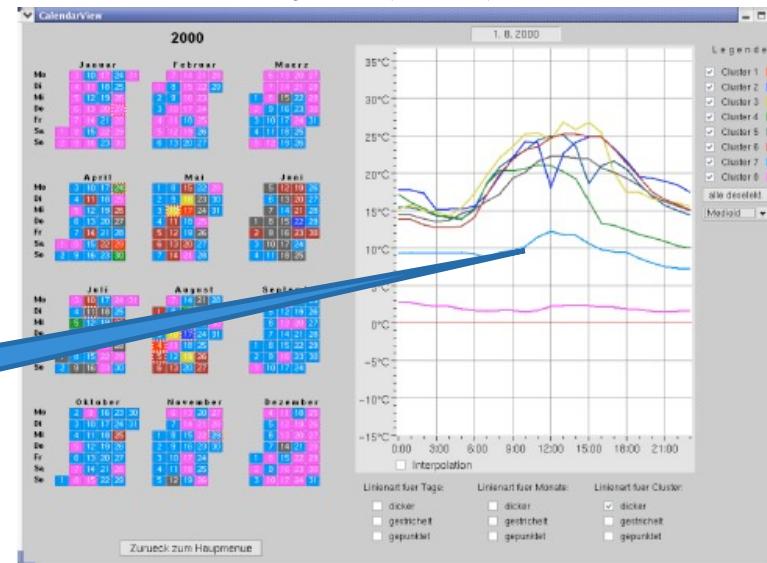
Challenges

- ◆ Large amount of data
- ◆ High frequency time-series
- ◆ Too many attributes to concern

Methods

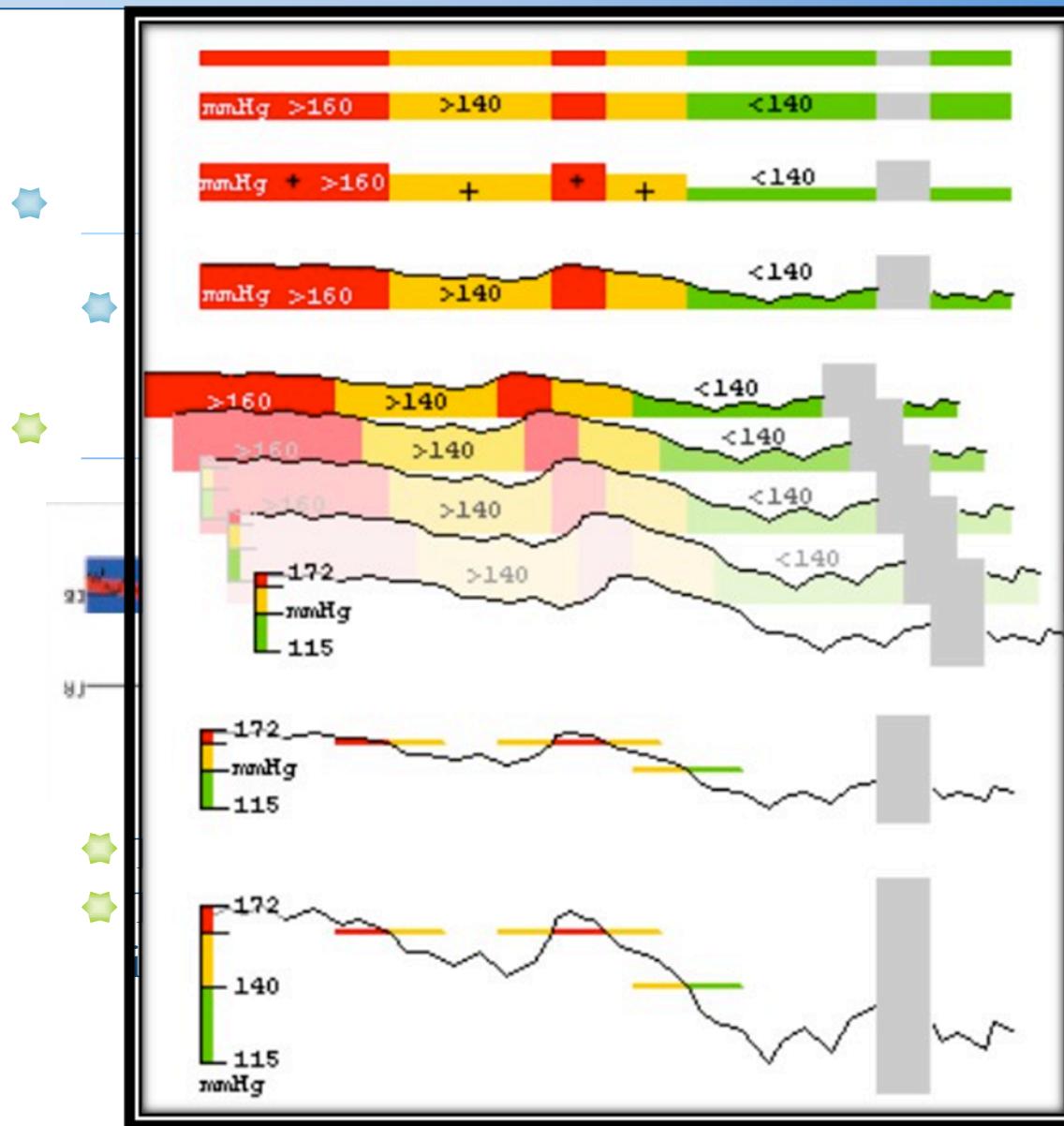
- ➡ Temporal data abstraction
- ➡ Principal Component-based Analysis (PCA)
- ➡ Clustering

Temperature trends





Temporal data abstraction



PCA-- Principal Component-based Analysis

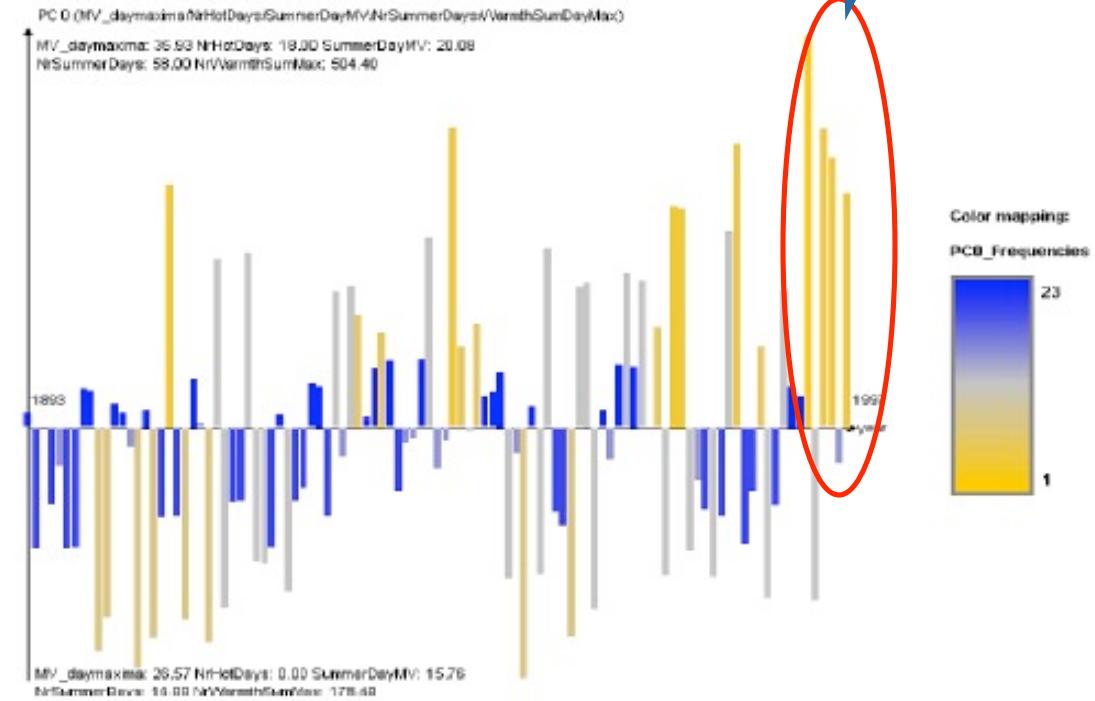


❖ Advantage

- ❖ Compressed description of correlations for better understanding of underlying features and trends

❖ An example

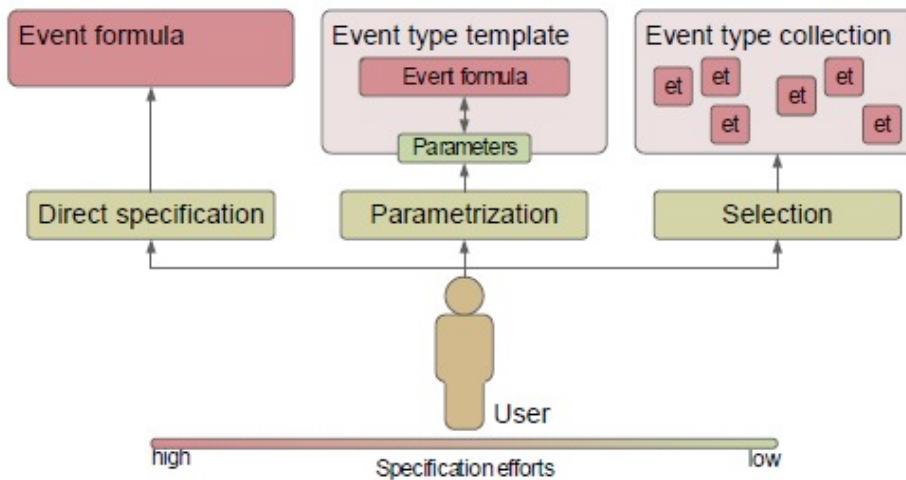
- ❖ NUMwarm
- ❖ NUMsumdays
- ❖ NUMhotdays
- ❖ MEANTavg
- ❖ MEANTmax
- ❖ 1893~1997



User-centered analysis via events



Event specify



Event detect

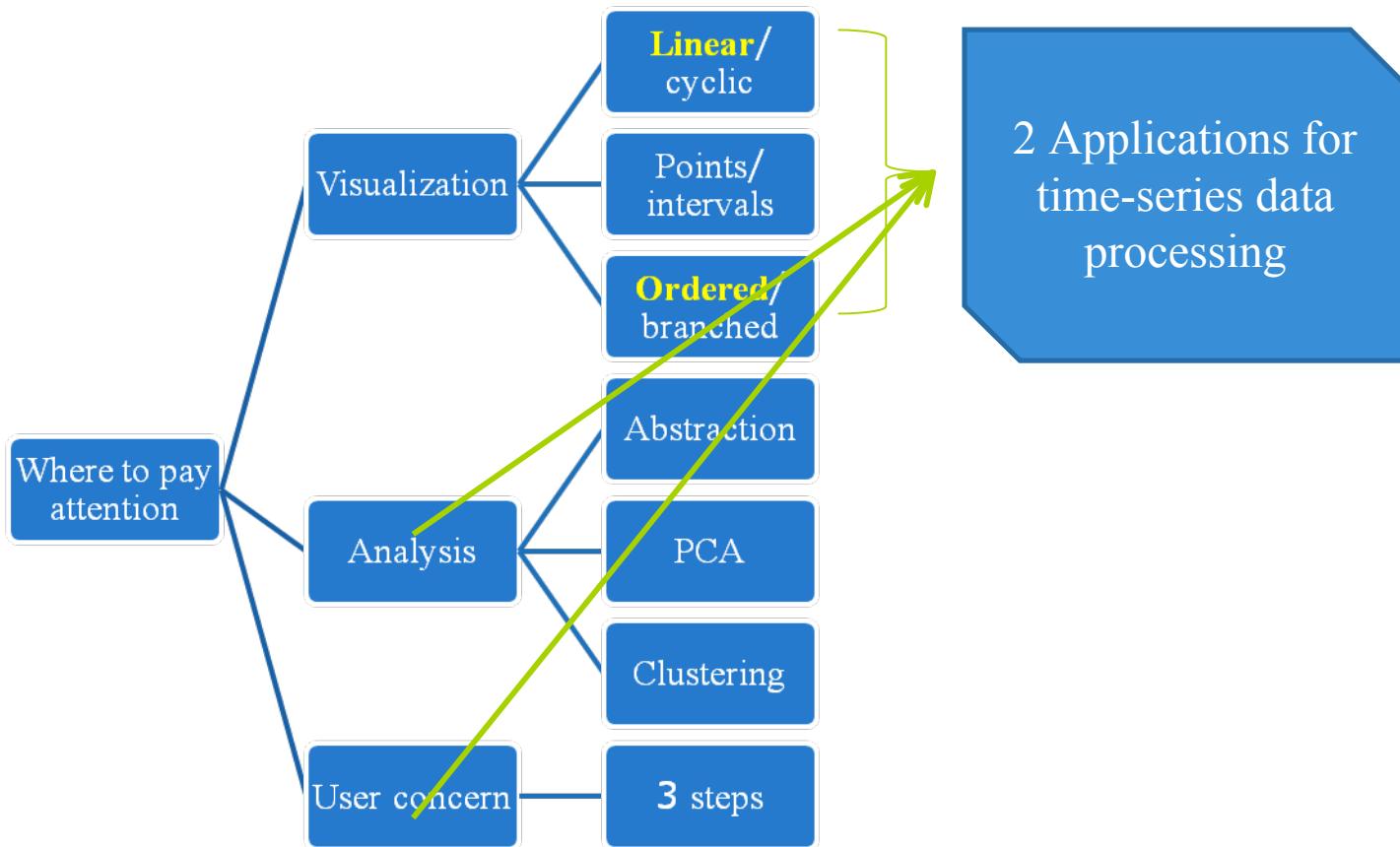
Event representation



Summary for “Method” paper

Critiques

- Strength: clear structure for designer to start
- Unmentioned: how to process the raw data? Which method to choose?



Application1: pattern search



★ Paper reference

Interactive Pattern Search in Time Series

Buono, P., C., Khella, A. Proc. VDA 2005.

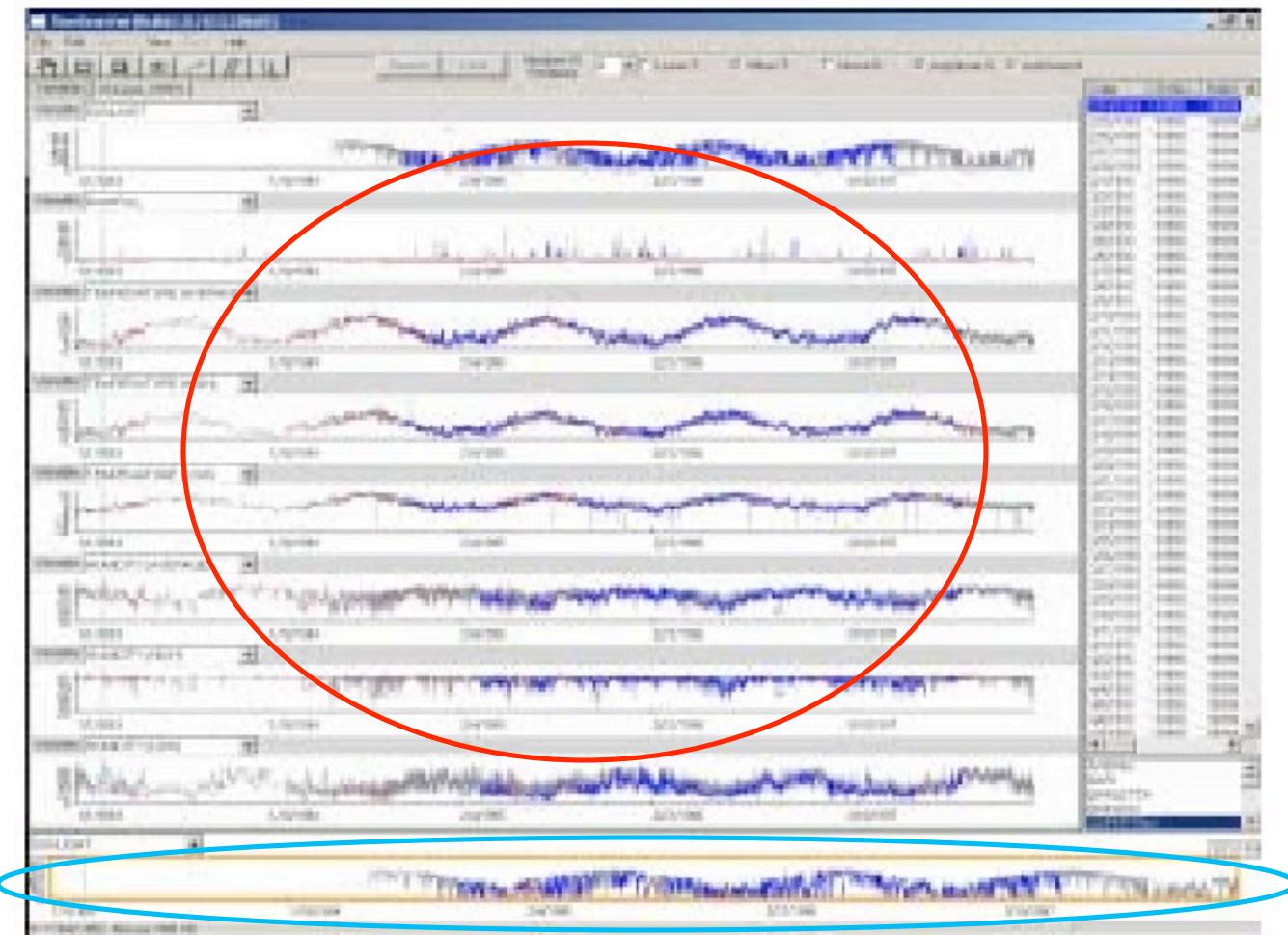
★ Functions

- ★ Deal with long time series of multiple heterogeneous variables
- ★ Filter the data and reduce the scope of the search
- ★ Perform a specific pattern search



Application1: pattern search

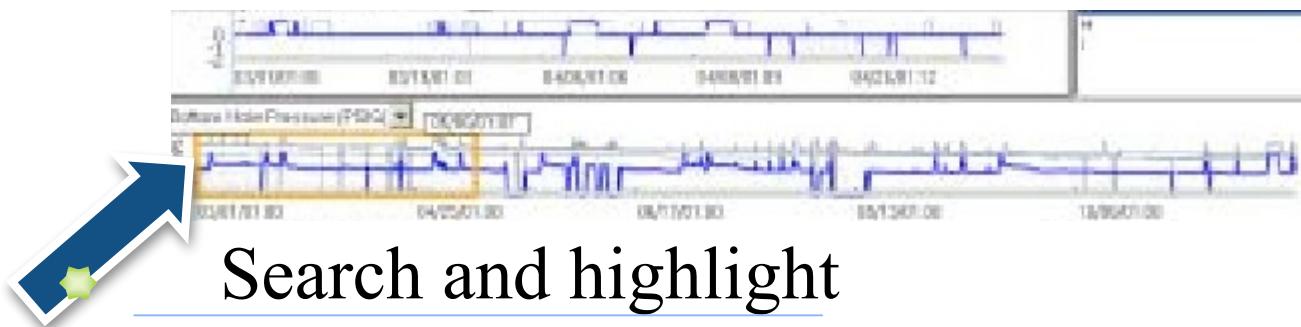
- Interface for multi-variable view



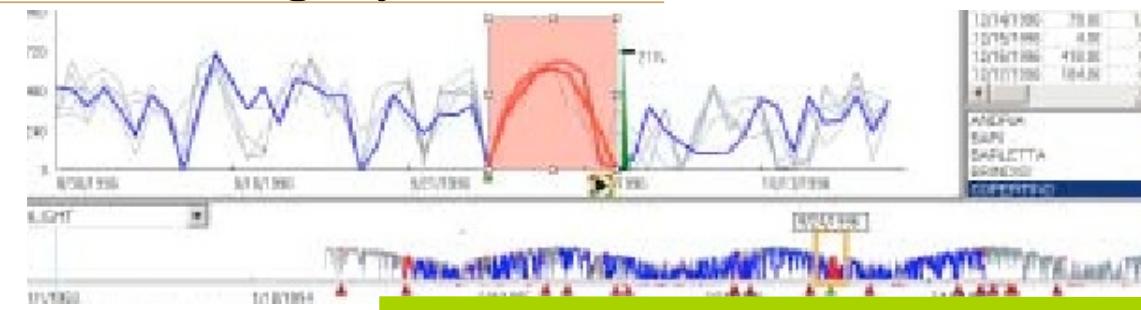
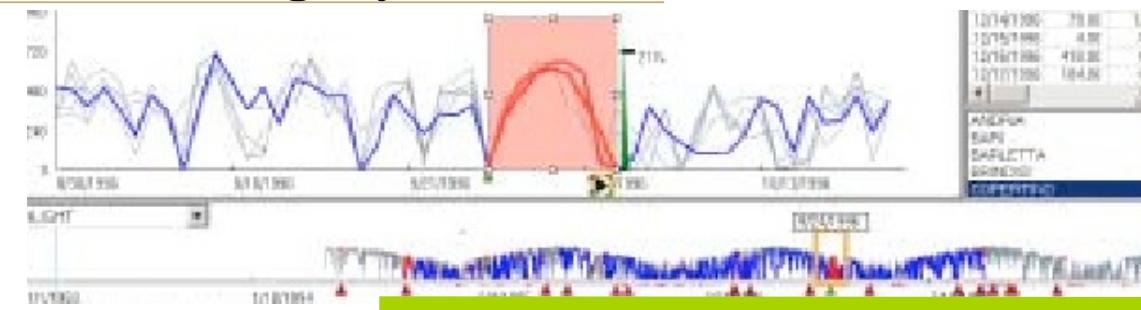
Application1: 3 steps for pattern search



- ◆ Reduce the scope of query



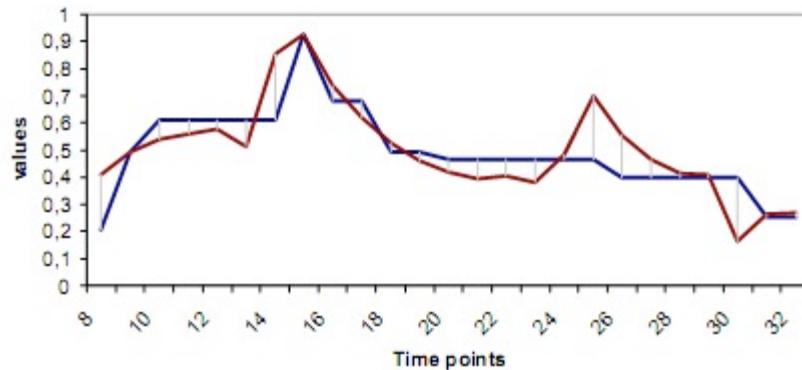
- ◆ Filtering by τ



Application1: pattern search algorithm



Algorithm



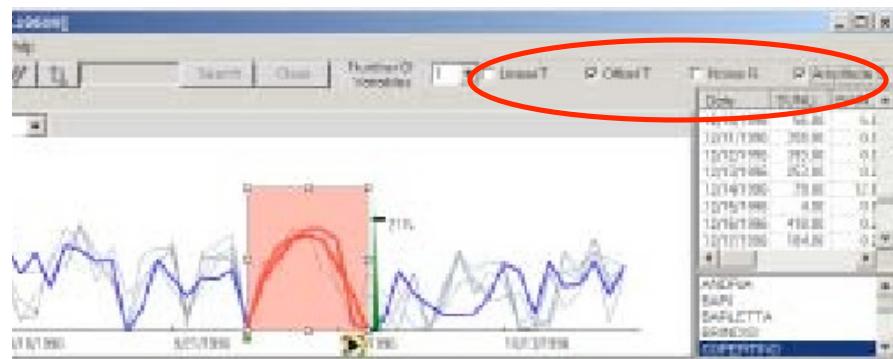
$$D(Q, C) = \sum_{i=1}^n (Q_i - C_i)^2$$

Too naive?

◆ Offset? Similar?

Options for constraints

- ◆ Offset translation
- ◆ Magnitude scaling
- ◆ Linear trend removal
- ◆ Noise reduction



Application1: pattern search–Critiques



Strength

- ◆ Successful to improve the flexibility of pattern search
- Scale and offset options
- ◆ Easy and clear interface to handle

Weakness

- ◆ Not in interactive level when dealing with larger dataset
- ◆ Not able to deal with complex operation among data streams

Application2: ChronoLenses



★ Paper reference

Exploratory Analysis of Time-series with ChronoLenses

Jian Zhao, Fanny Chevalier. IEEE TVCG 17(12):2422-2431 2011 (Proc. InfoVis 2011).

★ Background

- ★ Support more elaborate task
- ★ Deriving new time-series from the original data
- ★ An iterative manner to process data in pipeline



Application2: ChronoLenses

>User interface





Application2: ChronoLenses

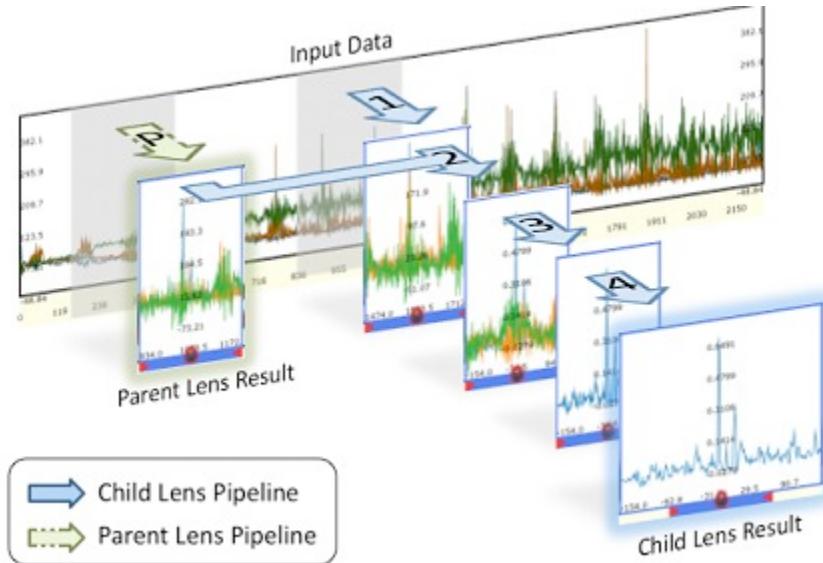
★ 2 main tasks

- ◆ (T1) Single-data stream transformation (e.g. Fourier Trans, remove means)
- ◆ (T2) Cross-data stream analysis (e.g. Subtraction, inner product)

★ Lens & parameters

- ◆ $\ell_{filter}(\cdot, \theta)$: Hide some streams according to the parameter
- ◆ $\ell_{scale}(\cdot, s)$: Scale some streams according to the parameter
- ◆ $\ell_{unary}(\cdot)$: Similar to (T1)
- ◆ $\ell_{binary}(\cdot, \cdot)$: Similar to (T2)

★ Pipeline



Application2: ChronoLenses-Critiques



Strength

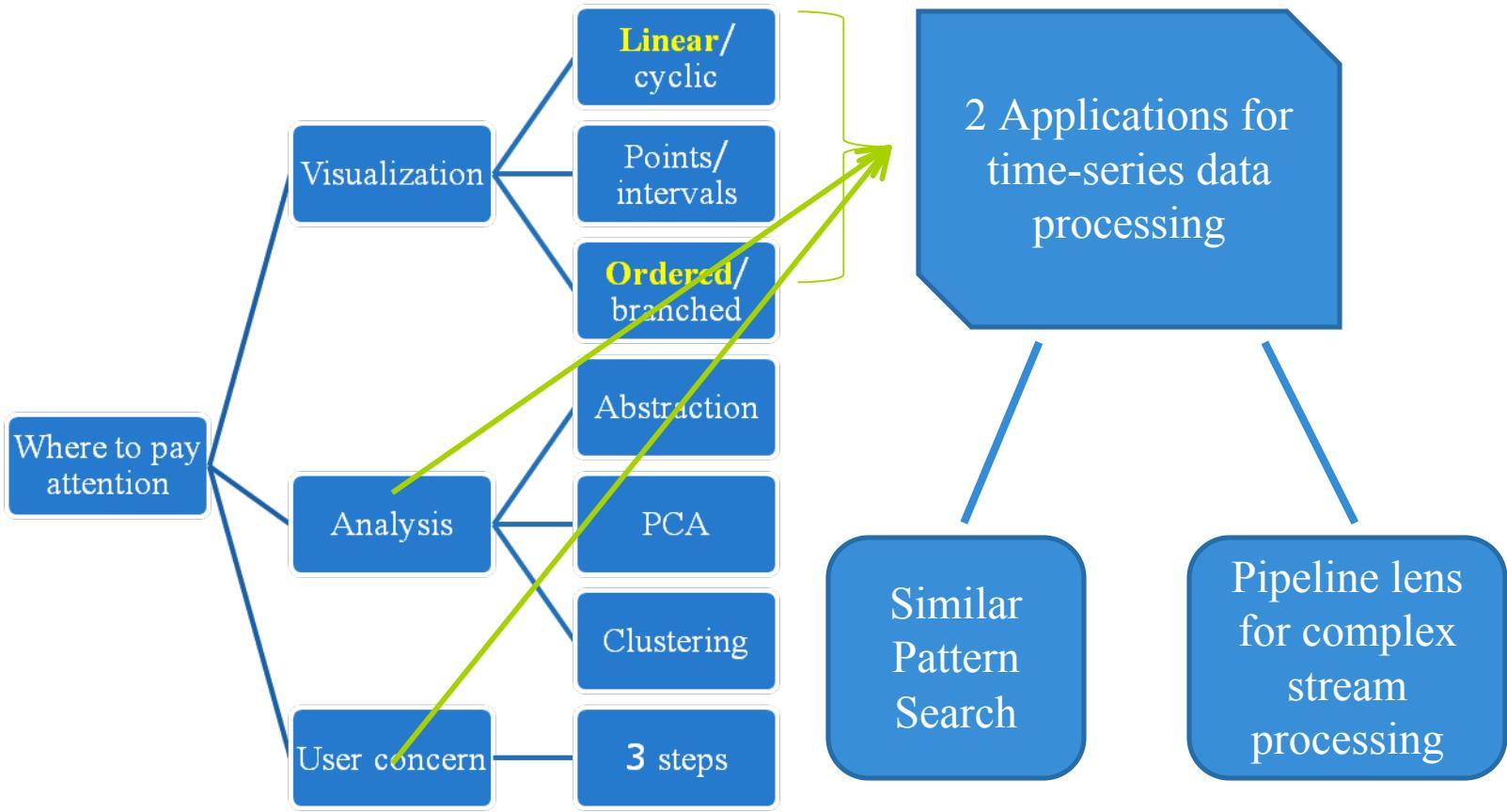
Flexible interface
Strong process ability for complex tasks
Immediate response when moving the lens
Domain independent

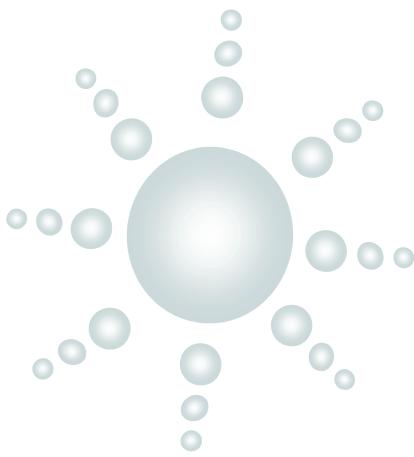


Weakness

Layering and Tree-view limitation
Large jump might occur when lens highly integrated
Similar to microscope

Q & A





Thank You !