## Distributed Spatio-Temporal Similarity Search

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\* Thanks to Michalis Vlachos & Spiros Papadimitriou (IBM TJ Watson) and Eamonn Keogh (University of California – Riverside) for many of the illustrations presented in this talk.

### Acknowledgements

This presentation is mainly based on the following paper:

"Distributed Spatio-Temporal Similarity Search" D. Zeinalipour-Yazti, S. Lin, D. Gunopulos, ACM 15th Conference on Information and Knowledge Management, (ACM CIKM 2006), November 6-11, Arlington, VA, USA, pp.14-23, August 2006.

Additional references can be found at the end!

### **Presentation Objectives**

- Objective 1: Spatio-Temporal Similarity Search problem. I will provide the algorithmics and "visual" intuition behind techniques in centralized and distributed environments.
- Objective 2: Distributed Top-K Query Processing problem. I will provide an overview of algorithms which allow a query processor to derive the K highest-ranked answers quickly and efficiently.
- Objective 3: To provide the context that glues together the aforementioned problems.

### Spatio-Temporal Data (STD)

- **Spatio-Temporal Data** is characterized by:
  - A temporal (time) dimension.
  - At least one spatial (space) dimension.
- Example: A car with a GPS navigator
  - Sun Jul 1<sup>st</sup> 2007 11:00:00 (time-dimension)
  - Longitude: 33° 23' East (X-dimension)
  - Latitude: 35° 11' North (Y-dimension)





### Spatio-Temporal Data

### • 1D (Dimensional) Data

- A car turning left/right at a static position with a moving floor
- Tuples are of the form: (time, x)

### • 2D (Dimensional) Data

- A car moving in the plane.
- Tuples are of the form: (time, x, y)

### • 3D (Dimensional) Data

- An Unmanned Air Vehicle
- Tuples are of the form: (time, x, y, z)





# For simplicity, most examples we utilize in this presentation refer to 1D spatiotemporal data. 6

### Centralized Spatio-Temporal Data

#### Centralized ST Data

When the trajectories are stored in a centralized database.

• Example: Video-tracking / Surveillance



#### **Distributed Spatio-Temporal Data**

- When the trajectories are vertically fragmented across a number of remote cells.
- In order to have access to the complete trajectory we must collect the distributed subsequences at a centralized site.



- Example I (Environment Monitoring)
  - A sensor network that records the motion of bypassing objects using sonar sensors.



- Example II (Enhanced 911):
  - e911 automatically associates a physical address with every mobile user in the US.
  - Utilizes either GPS technologies or signal strength of the mobile user to derive this info.



## Similarity

• A proper definition usually depends on the application.



• Similarity is always **subjective!** 

## Similarity

• Similarity depends on the **features** we consider (i.e. how we will describe the sequences)



### Similarity and Distance Functions

- Similarity between two objects A, B is usually associated with a **distance function**
- The distance function measures the distance between A and B.

Low Distance between two objects

High similarity

- *Metric Distance Functions (e.g. Euclidean):* 
  - Identity: d(x,x)=0
  - Non-Negativity:  $d(x,y) \ge 0$
  - Symmetry: d(x,y) = d(y,x)
  - Triangle Inequality:  $d(x,z) \le d(x,y) + d(y,z)$
- Non-Metric (e.g., LCSS, DTW): Any of the above properties is not obeyed.

### Similarity Search

#### Example 1: Query-By-Example in Content Retrieval

- Let Q and m objects be expressed as vectors of features e.g. Q=("color=#CCCCCC", "texture=110", shape="Λ", .)
- Objective: Find the K most similar pictures to Q



 Answers are fuzzy, i.e., each answer is associated with a score (O3,0.95), (O1,0.80), (O2,0.60),....

### Spatio-Temporal Similarity Search

### Examples

- Habitant Monitoring: "Find which animals moved similarly to Zebras in the National Park for the last year". Allows scientists to understand animal migrations and interactions"





- **Big Brother Query:** "Find which people moved similar to person A"

### Spatio-Temporal Similarity Search

#### • Implementation

Compare the query with all the sequences in the DB and return the k most similar sequences to the query.



Query





### Spatio-Temporal Similarity Search

Having a notion of similarity allows us to perform:

- Clustering: "Place trajectories in 'similar' groups"



- Classification: "Assign a trajectory to the most <u>'similar' group</u>"

### **Presentation Outline**

- Definitions and Context
- Overview of Trajectory Similarity Measures
  - Euclidean Matching
  - DTW Matching
  - LCSS Matching
  - Upper Bounding LCSS Matching
- Distributed Spatio-Temporal Similarity Search
  - The UB-K Algorithm
  - The UBLB-K Algorithm
  - Experimentation
- Distributed Top-K Algorithms
  - Definitions
  - The TJA Algorithm
- Conclusions

## **Trajectory Similarity Measures**



## **Euclidean Distance**

- Most widely used distance measure
- Defines (dis-)similarity between sequences A and B as (1D case):

$$L_{p} = \left(\sum_{i=1}^{n} |a[i] - b[i]|^{p}\right)^{1/p}$$

P=1 Manhattan Distance

P=2 Euclidean Distance

P=INF Chebyshev Distance



### **Euclidean Distance**

- Euclidean vs. Manhattan distance:
  - Euclidean Distance (using Pythagoras theorem) is  $6 \times \sqrt{2} = 8.48$  points): Diagonal Green line
  - Manhattan (city-block) Distance (**12 points**): **Red**, **Blue**, and **Yellow** lines



## **Disadvantages of Lp-norms**

- **Disadvantage 1:** Not flexible to **out-of-phase** matching (i.e., temporal distortions)
  - e.g., Compare the following 1-dim sequences:

A={1112234567} B={1112223456}

Distance = 9

 Green Lines indicate successful matching, while red dots indicate an increase in distance.

### • Disadvantage 2: Not flexible to outliers (spatial

distortions).

A={1111191111} B={1111101111} Distance = 9 Many studies show that the Euclidean Distance Error rate might be as high as ~30%!

Flexible matching in time: Used in speech recognition for matching words spoken at different speeds (in voice recognition systems)





#### How does it work?

The intuition is that we span the matching of an element X by several positions after X.







DTW: One-to-many alignment

- Implemented with dynamic programming (i.e., we exploit overlapping sub-problems) in O(/A/\*/B/).
  - Create an array that stores all solutions for all possible subsequences.



The  $O(|A|^*|B|)$  time complexity can be reduced to  $O(\delta^*min(|A|,|B|))$  by restricting the warping path to a temporal window  $\delta$  (see LCSS for more details).



We will now only fill the highlighted portion of the Dynamic Programming matrix



- Studies have shown that warping window
   δ=10% is adequate to achieve high degrees of matching accuracy.
- The **Disadvantages** of DTW:
  - All points are matched (including outliers)
  - Outliers can distort distance



### Longest Common Subsequence

 The Longest Common SubSequence (LCSS) is an algorithm that is extensively utilized in text similarity search, but is equivalently applicable in Spatio-Temporal Similarity Search!

#### • Example:

- String: CGATAATTGAGA
- Substring (contiguous): CGA
- SubSequence (not necessarily contiguous): AAGAA
- Longest Common Subsequence: Given two strings A and B, find the longest string S that is a subsequence of both A and B;

### Longest Common Subsequence

• Find the LCSS of the following 1D-trajectory

- The value of LCSS is unbounded: it depends on the length of the compared sequences.
- To normalize it in order to support sequences of variable length we can define the **LCSS distance**:
- LCSS Distance between two trajectories dist(A, B) = 1 – LCSS(A,B)/min(|A|,|B|)

e.g. in our example dist (A,B) = 1 - 4/8 = 0.5 29

### **LCSS** Implementation

 Implemented with a similar Dynamic Programming Algorithm (i.e., we exploit overlapping subproblems) as DTW but with a different recursive definition:

$$LCSS(A,B) = \begin{cases} 0 , \text{ If A or B is empty} \\ 1 + LCSS(Tail(A), Tail(B)) , \text{ If Head}[A] = \text{Head}[B] \\ \max(LCSS(Tail(A), B), LCSS(A, Tail(B)) , \text{ otherwise} \end{cases}$$

TAILHead
$$A = [3, 2, 5, 7, 4, 8, 10, 6]$$
 $B = [2, 5, 4, 7, 3, 10, 8, 6]$ 

### **LCSS** Implementation

#### Phase 1: Construct DP Table

int A[] = {3,2,5,7,4,8,10,7}; int B[] = {2,5,4,7,3,10,8,6}; int L[n+1][m+1]; // DP Table

// Initialize first column and row to assist the DP Table for (i=0;i<n+1;i++) L[i][0] = 0; for (j=0;j<m+1;j++) L[0][j] = 0;

```
for (i=1;i<n+1;i++) {
    for (j=1;j<m+1;j++) {
        if (A[i-1] == B[j-1]) {
            L[i][j] = L[i-1][j-1] + 1;
        } else {
            L[i][j] = max(L[i-1][j], L[i][j-1]);
        }
    }
    Running Time O(||A|*||B|)</pre>
```

LCSS(A,B) = 4

### **LCSS** Implementation

#### Phase 2: Construct LCSS Path

Beginning at L[n-1][m-1] move backwards until you reach the left or top boundary

```
i = n;
           i = m;
while (1) {
    // Boundary was reached - break
    if ((i == 0) || (i == 0)) break:
    // Match
    if (A[i-1] == B[j-1]) {
           printf("%d,", A[i-1]);
           // Move to L[i-1][j-1] in next round
           i--; j--;
    } else {
           // Move to max { L[i][j-1],L[i-1][j] } in next round
           if (L[i][j-1] >= L[i-1][j]) j--;
           else
                      i--;
        Running Time O(|A|+|B|)
}
```

#### DP Table L[][]



LCSS: 7,4,5,2 <sub>32</sub>

### Speeding up LCSS Computation

- The DP algorithm requires O(/A/\*/B/) time.
- However we can compute it in O(δ(/A/+/B/)) time, similarly to DTW, if we limit the matching within a time window of δ.
- Example where  $\delta=2$  positions



### LCSS 2D Computation

- The LCSS concept can easily be extended to support 2D (or higher dimensional) spatiotemporal data.
- The following is an adaptation to the 2D case, where the computation is limited in time (by window δ) and space (by window ε)

	0, if A or B is empty	
	1 + LCSS(Tail(A), Tail(B)),	
$LCSS(A,B) = \langle$	if $ a_{i1} - b_{i2}  < \varepsilon$ and $ $	$ i_1-i_2 <\delta$
	max(LCSS(Tail(A), B), LCSS(A))	A, Tail(B)),
	otherwise	

## Longest Common Subsequence

### Advantages of LCSS:

- Flexible matching in time
- Flexible matching in space (ignores outliers)
- Thus, the Distance/Similarity is more accurate!



35

### Summary of Distance Measures

Method	Complexity*	Elastic Matching (out-of-phase)	1:1 Matching	Noise Robustness (outliers)
Euclidean	O(n)	×	$\checkmark$	×
DTW	O(n*δ)	$\checkmark$	×	×
LCSS	O(n*δ)	$\checkmark$	$\checkmark$	$\checkmark$

\* Assuming that trajectories have the same length



Any disadvantage with LCSS?

## Speeding Up LCSS

- $O(\delta^*n)$  is not always very efficient!
- Consider a **space observation system** that records the trajectories for **millions** of stars.
- To compare 1 trajectory against the trajectories of all stars it takes O(δ\*n\*trajectories) time.
- **Solution:** Upper bound the LCSS matching using a Minimum Bounding Envelope
  - Allows the computation of similarity between trajectories in O(n\*trajectories) time!





### **Upper Bounding LCSS\***



\* Indexing multi-dimensional time-series with support for multiple distance measures, 38 M. Vlachos, M. Hadjieleftheriou, D. Gunopulos, E. Keogh, In KDD 2003.

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• Recall that trajectories are segmented across n distributed cells.



### System Model

- Assume a geographic region **G** segmented into **n** cells {C1,C2,C3,C4}
- Also assume m objects moving in G.
- Each cell has a device that records the spatial coordinated of each passing object.
- The coordinates remain locally at each cell





b) Cell View

## **Problem Definition**

Given a distributed repository of **trajectories** coined **DATA**, retrieve the K most similar trajectories to a query trajectory **Q**.



• Challenge: The collection of all trajectories to a centralized point for storage and analysis is expensive!

### Distributed LCSS

- Since trajectories are segmented over n cells the computation of LCSS now becomes difficult!
  - The matching might happen at the **boundary** of neighboring cells.
  - In LCSS matching occurs sequentially.



### Distributed LCSS

- Instead of computing the LCSS directly, we measure partial lower bounds (DLB\_LCSS) and partial upper bound (DUB\_LCSS)
  - i.e., instead of LCSS(A0,Q)=20 we compute LCSS(A0,Q)=[15..25]
- We then process these scores using some novel algorithms we will present next and derive the K most similar trajectories to Q.
- Lets first see how to construct these scores...

### **Distributed** Upper Bound on LCSS



DUB\_LCSS:

 $\sum_{j=1}^{n} LCSS_{\delta, \varepsilon}(MBE(Q), A_{ij}) \geq LCSS_{\delta, \varepsilon}(Q, A_i)$ 

45

### **Distributed** Lower Bound on LCSS

- We execute LCSS(Q, Ai) locally at each cell without extending the matching beyond:
  - The Spatial boundary of the cell
  - The Temporal boundary of the local A<sub>ix</sub>.
- At the end we add the partial lower bounds and construct
   DLB\_LCSS:



 $\sum_{j=1}^{n} LCSS_{\delta,\varepsilon}(Q,Aij) \leq LCSS_{\delta,\varepsilon}(Q,Ai)$ 

### The METADATA table

- **METADATA** Table: A vector that contains bounds on the similarity between Q and trajectories Ai
- **Problem:** Bounds have to be transferred over an expensive network

**c1** 

id,lb,ub

A2.4.6

A0.6.8

A4,8,10

A7,7,9.

A3.9.11

A9.7.9

....



### The METADATA table

• Option A: Transfer all bounds towards QP and then join the columns.

- Too expensive (e.g., Millions of trajectories)

- Option B: Construct the METADATA table incrementally using a distributed top-k algorithm
  - Much Cheaper! TJA and TPUT algorithms will be described at the end!



### The UB-K Algorithm

- An iterative algorithm we developed to find the K most similar trajectories to Q.
- Main Idea: It utilizes the upper bounds in the METADATA table to minimize the transfer of DATA.





### **UB-K Execution**

#### Query: Find the K=2 most similar trajectories to Q



## The UBLB-K Algorithm

- Also an iterative algorithm with the same objectives as UB-K
- Differences:
  - Utilizes the distributed LCSS upper-bound (DUB\_LCSS) and lower-bound (DLB\_LCSS)
  - Transfers the DATA in a final bulk step rather than incrementally (by utilizing the LBs)

### **UBLB-K** Execution

#### Query: Find the K=2 most similar trajectories to Q





52

*Note:* Since the Kth LB 21 >= 20, anything below this UB is not retrieved in the final phase!

## **Experimental Evaluation**

### Comparison System

- Centralized
- UB-K
- UBLB-K

### • Evaluation Metrics

- Bytes
- Response Time

### Data

 25,000 trajectories generated over the road network of the **Oldenburg** city using the *Network Based Generator of Moving Objects\*.*

\* Brinkhoff T., "A Framework for Generating Network-Based Moving Objects". In GeoInformatica,6(2), 2002.





- Bytes: UBK/UBLBK transfers 2-3 orders of magnitudes fewer bytes than Centralized.
  - Also, UBK completes in 1-3 iterations while UBLBK requires 2-6 iterations (this is due to the LBs, UBs).
- **Time:** UBK/UBLBK 2 orders of magnitude less time.

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### Definitions

#### Top-K Query (Q)

Given a database D of n objects, a scoring function (according to which we rank the objects in D) and the number of expected answers K, a Top-K query Q returns the K objects with the highest score (rank) in D.

### **Objective:**

Trade # of answers with the query execution cost, i.e.,

- Return less results (K<<n objects)
- ...but minimize the cost that is associated with the retrieval of the answer set (i.e., disk I/Os, network I/Os, CPU etc)

### Definitions

### The Scoring Table

An m-by-n matrix of scores expressing the similarity of Q to all objects in D (for all attributes).

In order to find the K highest-ranked answers we have to compute **Score(o<sub>i</sub>)** for all objects

(requires O(m\*n) time).  $Score(o_i) = \sum^n sim(q_j, o_{ij})$ 



## <u>Threshold</u> Join <u>Algorithm</u> (TJA)

 TJA is our 3-phase algorithm that optimizes top-k query execution in distributed (hierarchical) environments.

### • Advantage:

- It usually completes in 2 phases.
- It never completes in more than 3 phases
   (LB Phase, HJ Phase and CL Phase)
- It is therefore highly appropriate for distributed environments

"The Threshold Join Algorithm for Top-k Queries in Distributed Sensor Networks", D. Zeinalipour-Yazti et. al, Proceedings of the 2nd international workshop on Data management for sensor networks DMSN (VLDB'2005), Trondheim, Norway, ACM Press; Vol. 96, 2005.

### Step 1 - LB (Lower Bound) Phase

- Each node sends its K highest objectIDs
- Each intermediate node performs a union of the received results (defined



59

<u>as t</u> )	•				
c1	c2	c3	c4	c5	LB
03,99 01,66 00,63 02,48 04,44	<u>01, 91</u> 03, 90 00, 61 04, 07 02, 01	_0 <u>1, 92</u> 03, 75 04, 70 02, 16 00, 01	<u>03, 74</u> 01, 56 02, 56 00, 28 04, 19	_0 <u>3,67</u> 04,67 01,58 02,54 00,35	T={03, 01} Query: TOP-1

### Step 2 – HJ (Hierarchical Join) Phase

**C4** 

<u>o3, 74</u>

01, 56

02, 56

00, 28

04.19

- Disseminate **T** to all nodes
- Each node sends back everything with score above all objectIDs in T.
- Before sending the objects, each node tags as incomplete, scores that could not be computed exactly (upper bound)

c3

<u>01, 92</u>

03,75

o4, 70

02, 16

00.01

c2

<u>01, 91</u>

03,90

00, 61

04,07

o2, 01

**C1** 

<u>o3, 99</u>

01,66

00, 63

02,48

04, 44



### Step 3 – CL (Cleanup) Phase

#### Have we found K objects with a complete score?

**Yes:** The answer has been found!

**No:** Find the *complete score* for each incomplete object (all in a single batch phase)

- CL ensures correctness!
- This phase is rarely required in practice.



61

### Conclusions

- I have presented the **Spatio-Temporal Similarity Search problem**: find the most similar trajectories to a query Q when the target trajectories are vertically fragmented.
- I have also presented Distributed Top-K Query Processing algorithms: find the K highest-ranked answers quickly and efficiently.
- These algorithms are generic and could be utilized in a variety of contexts!

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## Distributed Spatio-Temporal Similarity Search

# Thanks!

### Questions?



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