

# From Self-supervised learning to LLMs for Timeseries: Adopting "GPT" paradigm for modelling behaviours at scale

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Professor, School of Computer Science and Engineering

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Co-Lead; Machines Program; Mobilities Focus Area,  
ARC Centre of Excellence for Automated Decision  
Making and Society (ADM+S)



# Collective and Robust Ubiquitous Intelligence (CRUISE) lab



**Prof Flora Salim**

Cisco Chair of Digital Transport  
Deputy Director, *UNSW AI Institute*  
Co-Lead, Mobility and Transport,  
Machines Program, *ADM+S Centre*

## Members:

- 3 Faculty members
- 3+ postdocs
- 9+ PhD students
- 7+ Masters and Honours students
- 1 U.S. Fulbright Professor
- 4+ Visiting Researchers

## Research Capabilities

- Machine Learning; Unsupervised Learning; Deep Learning; Adversarial Learning
- Time-series, Spatio-temporal Data
- Analytics and Forecasting
- Prediction + Optimization
- Natural Language Processing
- Mobility data science
- On-device AI; Edge and federated learning
- Behaviour modelling
- Mobile and wearable sensing and AI
- Personalization and profiling
- Activity recognition, emotion recognition
- Recommender systems
- Responsible, Ethical, Equitable AI (Fairness, Debiasing, Transparency, Explainability)

## Application Domains

- Transport and Mobility
- Energy, Climate, and Sustainability
- Health and wellbeing AI
- Pandemic, Emergency Preparedness

## Current Projects

- *Understanding Bias in AI Models for the Prediction of Infectious Disease Spread*, CSIRO and NSF.
- *Mobility Question Answering (Q&A) for Natural-Language-based Spatio-Temporal Forecasting*, Cisco Research USA.
- *NSW Clean Technology Research Development & Commercialisation Infrastructure Grant*, CSIRO, NSW Gov
- *Rail Passenger Ride Comfort Modelling using In-vehicle IoT Sensor Data: A Feasibility Assessment*, TfNSW, Sydney Trains, Cisco
- *IoT Data Security and Assurance Framework for Intelligent Transport*, CyberSecurity CRC & Cisco
- *Towards AI on the edge: Developing data-efficient machine learning models for multimodal sensing devices and IoT*, Data61 NextGen Program
- *ARC Centre of Excellence for Automated Decision Making and Society (ADM+S)*, 2020-2027, Co-Lead of Transport & Mobility Focus Area, Co-Lead of Machines Program.



# NIIN

National Industry  
Innovation Network



Partnerships



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Research  
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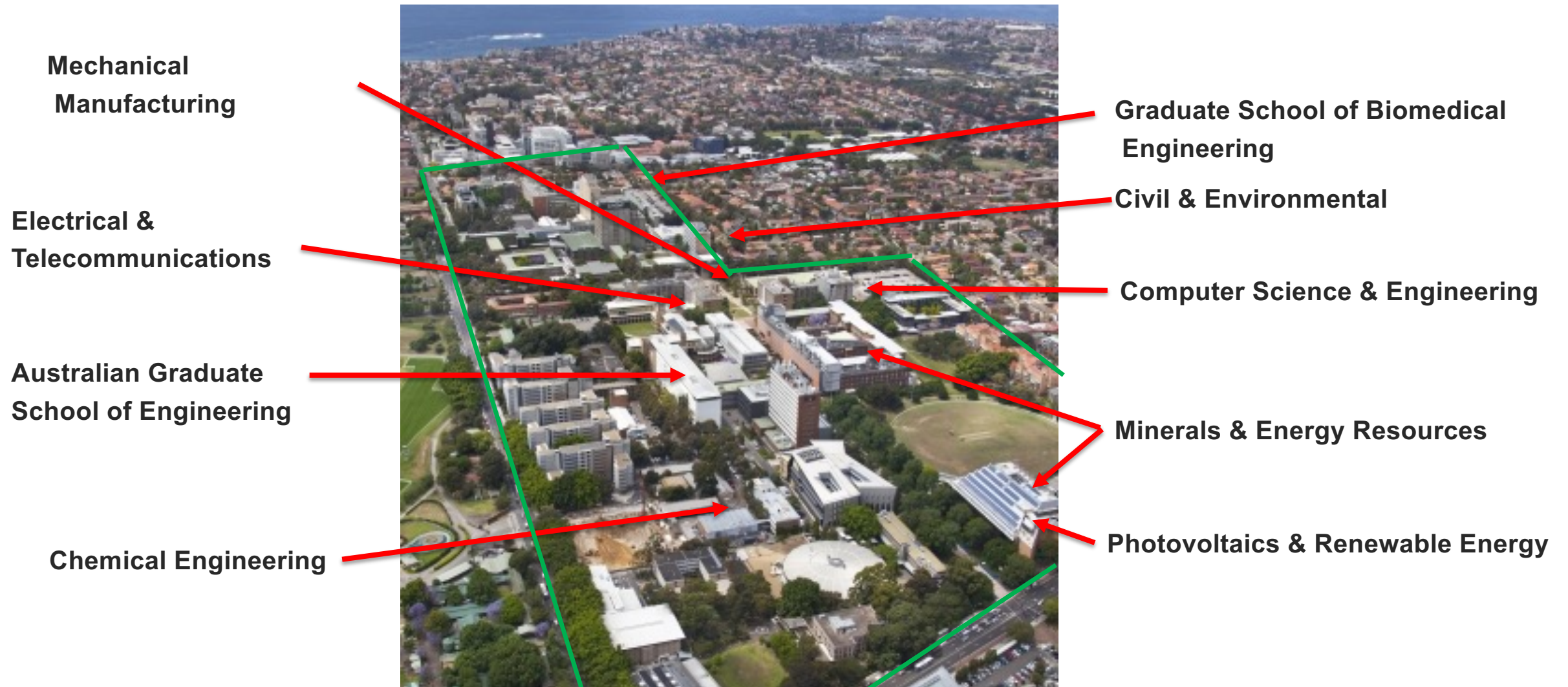


Skill & Talent  
Development



Future  
Investments

# UNSW Engineering Faculty Profile

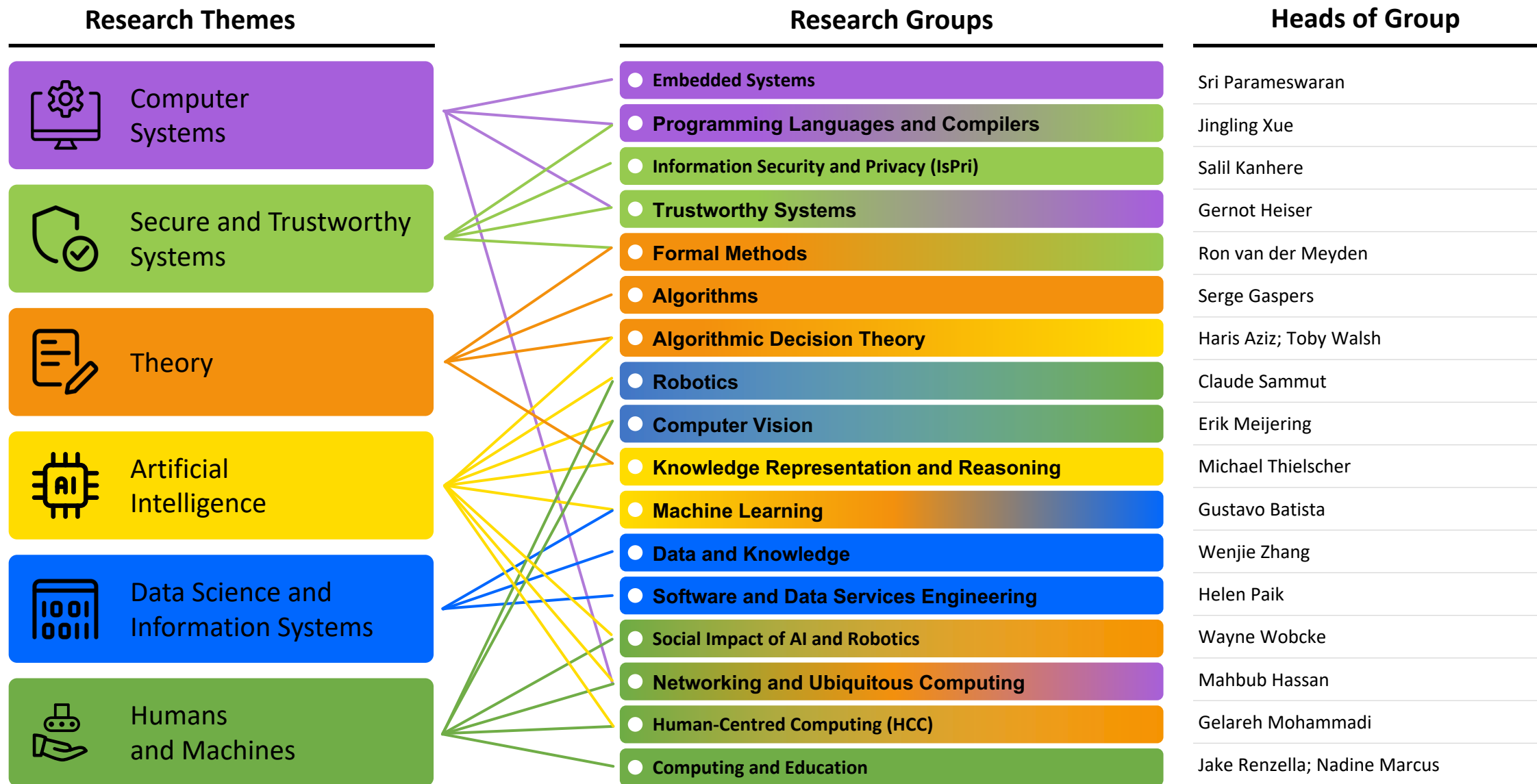


Innovation Central Sydney (ICS) is a part of UNSW Faculty of Engineering





# Research in the School of Computer Science and Engineering





# ARC Centre of Excellence in Automated Decision Making and Society (ADM+S)

## AUTOMATED DECISION-MAKING THAT BENEFITS ALL AUSTRALIANS

### Goal

The ARC Centre of Excellence for Automated Decision-Making and Society brings together universities, industry, government and the community to support the development of responsible, ethical and inclusive automated decision-making.

### At a Glance

- 9 Australian Universities
- 21 Partner Organisations
- 79 Collaborating Organisations
- 247 Centre Members:
  - Social Scientists
  - Historians
  - Humanities
  - Data Scientists
  - Mathematicians
  - Computer Scientists
  - Law and Regulation
  - Economists





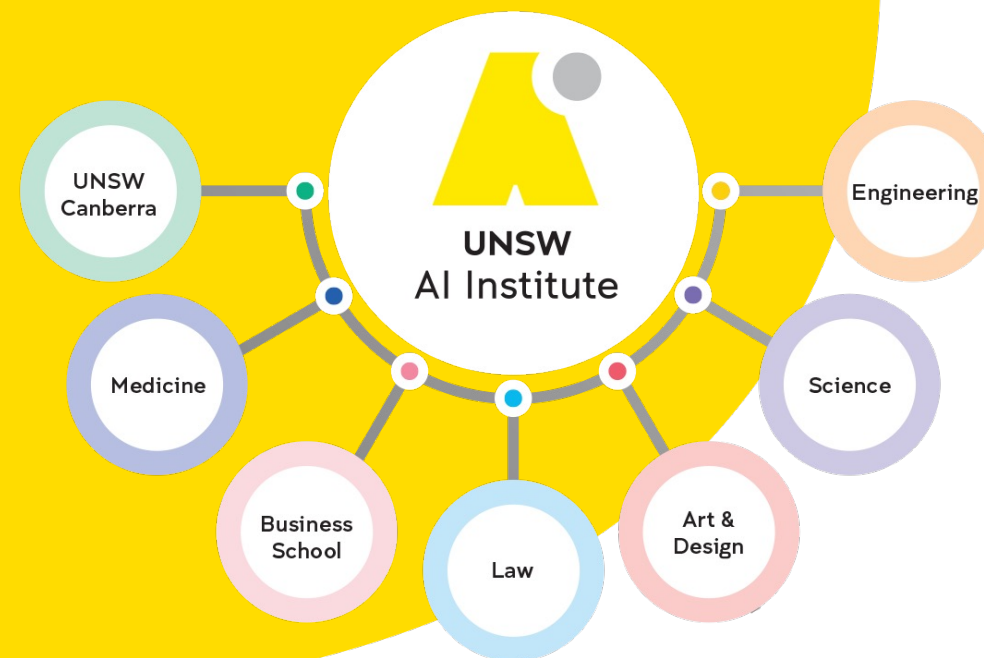
**UNSW AI Institute** is the flagship research institute of UNSW (which is one of the World's Top 100 Universities and 23rd globally for Engineering and Technology\*). Its researchers' extensive track record in AI research and development capabilities across several faculties is well recognised globally.

\* QS World University Rankings by Subject 2022

**SUPPORTING OVER**

**300** UNSW  
ACADEMICS

**45** RESEARCH  
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AND CENTRES



**Website:**  
[UNSW.ai](https://unsw.ai)

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**Youtube:**  
[unsw.to/youtube\\_ai](https://unsw.to/youtube_ai)



# My research



Learning **Complex Behaviours** using Heterogenous  
Sensor Data *in the Wild*

# Proliferation of IoT in many domains



Manufacturing



Transport



Aerospace



Autonomous  
Car



Health Care



Consumer  
Electronics



Smart Energy



Agriculture



Smart City



Building  
Management

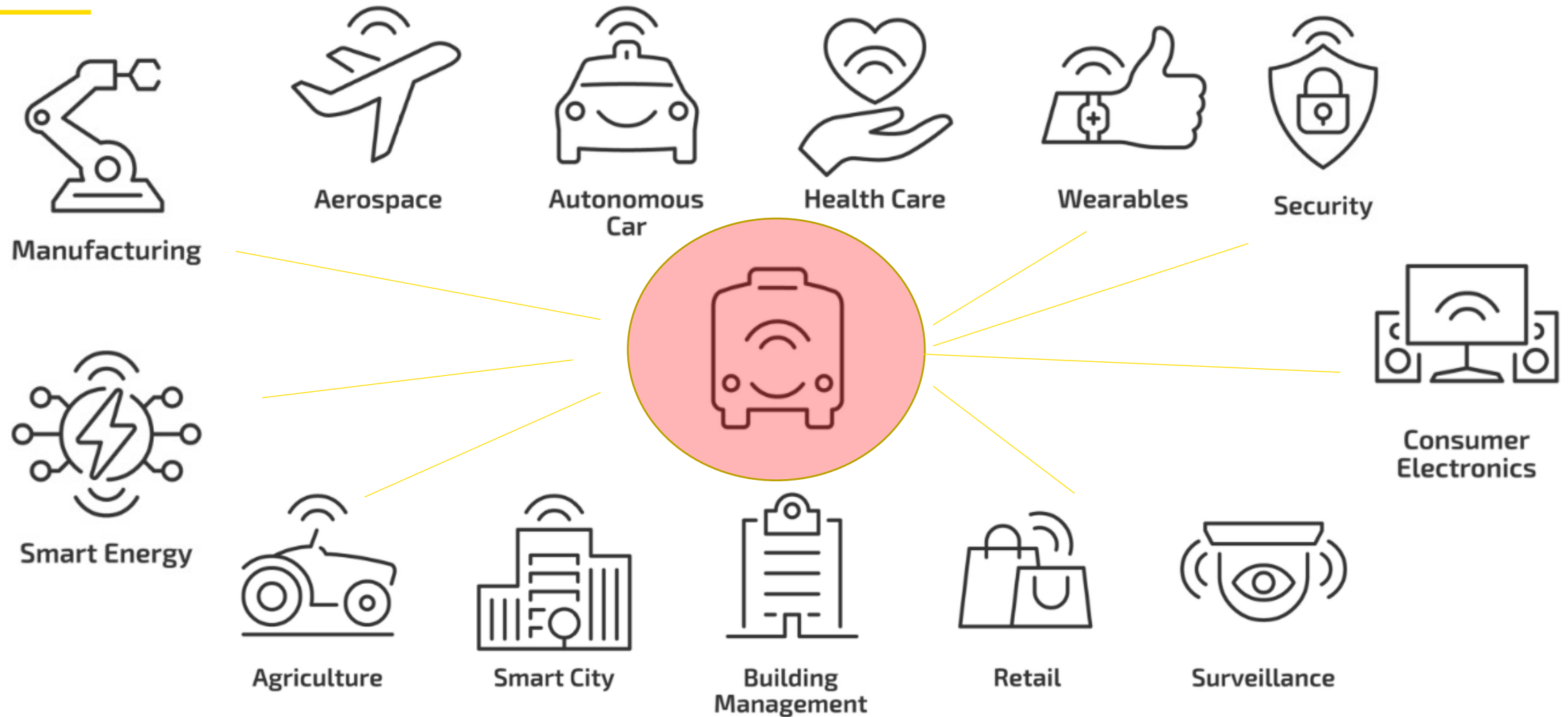


Retail



Security

# Mobility Data & AI at the Core





# **Multi-Scale Behaviour intelligence**





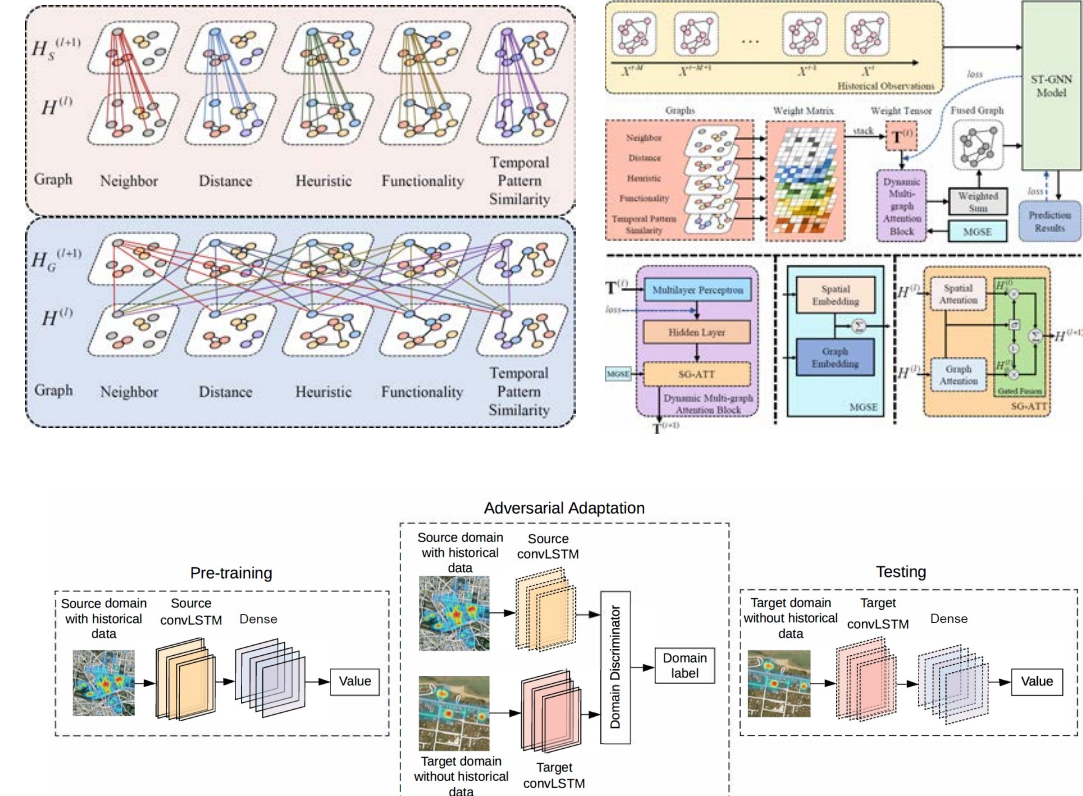
# Situational Awareness in Dynamic and Challenging Contexts

## Representation learning for situational awareness

- Handling multi-source time-series, irregularity, unequal-length sequences, inconsistency
- Adaptive to unprecedented volatility, capability to handle zero shot, unseen, adversarial events
- Aware of the dynamic interactions among heterogeneous spatio-temporal data
- Multi-resolution: individual-, group- or urban-level

## Applications:

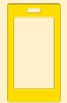
- Traffic and mobility forecasting
- Smart City and Sustainability: air pollution, energy, urban health
- Defence and Intelligence



# Patterns of Dynamic Behaviours



Physiology, health, and mental health



Mobile Information Needs

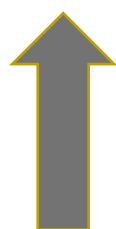


Mobility Behaviour (individual, group, and city-scale)



Urban-Scale Consumption Behaviour (buildings, retail, energy)

# Typical pipeline for behaviour recognition



Typically  
fully  
supervised



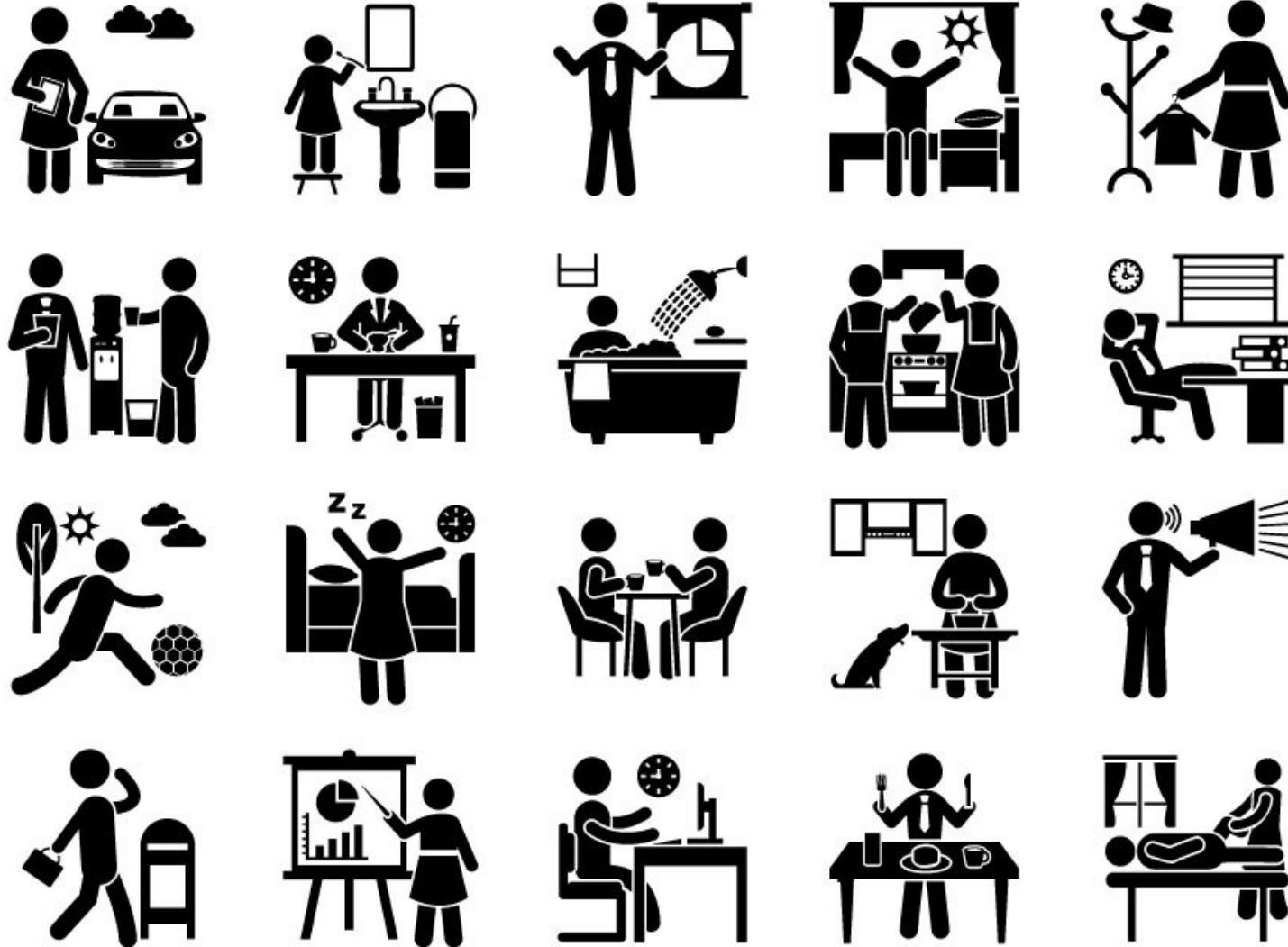
**Major bottlenecks**

**Expensive**  
**Require domain input**  
**Too narrow / specific**

Daily Environment

# A wide variety of inference tasks

- Physical activity recognition
- Step counting
- Mobility / transport usage prediction
- Emotion / stress recognition
- Sleep analytics
- Concentration inference
- Productivity and task inference
- Anomaly detection
- Criminal, safe/unsafe behaviour
- Brain activity inference
- Sport/ muscle activity inference
- Information needs inference
- App usage prediction
- Health condition inference
- Psychometric inference
- Social distancing, contact tracing

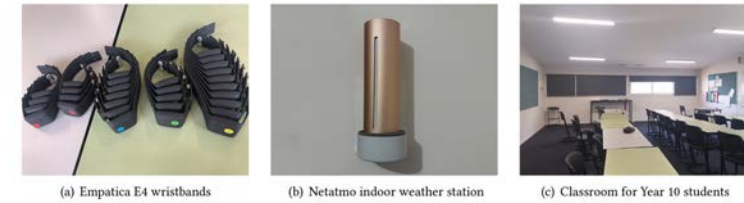




# Digital phenotyping

Multi-dimensional data collection and user/ group profiling:

- Behaviour engagement
- Emotion and mental health
- Concentration and stress
- Indoor and thermal comfort
- Cyber / online and physical activities
- Mobility behaviour (individual, groups, and at precinct and city scale)



Devices	Collected data	Sampling rate	Time frame
Empatica E4 wristband	3-axis acceleration	32 Hz	4 weeks
	Skin temperature	4 Hz	
	Electrodermal activity	4 Hz	
	Blood volume pulse	64 Hz	
Netatmo indoor weather station	Humidity, temperature, noise level, CO2	5 minutes	5.5 months
DigiTech XC0422 outdoor weather station	Temperature, humidity, barometric pressure, wind speed, wind direction, solar radiation, UV, rainfall	5 minutes	5.5 months
PHILIO Z-wave (attached to air-conditioning vents)	Humidity, temperature	5 minutes	5.5 months

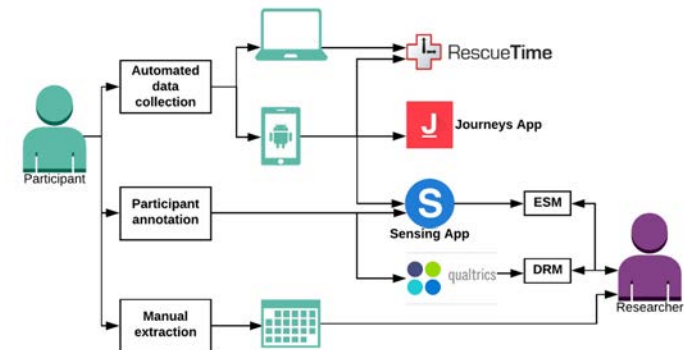


Figure 1: Overview of logging apps and their instruments.

[1] Gao, N., Marschall, M., Burry, J., Watkins, S. and Salim, F.D., 2022. Understanding occupants' behaviour, engagement, emotion, and comfort indoors with heterogeneous sensors and wearables. *Scientific Data*, 9(1).

[2] Liono, J., Trippas, J.R., Spina, D., Rahaman, M.S., Ren, Y., Salim, F.D., Sanderson, M., Scholer, F. and White, R.W., 2019. Building a benchmark for task progress in digital assistants. *Proceedings of WSDM*, 19.

[3] Rahaman, M.S., Liono, J., Ren, Y., Chan, J., Kudo, S., Rawling, T. and Salim, F.D., 2020. An ambient-physical system to infer concentration in open-plan workplace. *IEEE Internet of Things Journal*, 7(12), pp.11576-11586.

# A multimodal sensor dataset: occupants' behaviour, engagement, emotion, and comfort indoors

Gao N, Marshall M, Burry J, Watkins S, Salim FD. Understanding occupants' behaviour, engagement, emotion, and comfort indoors with heterogeneous sensors and wearables.

(*Nature Scientific Data*)



**aurecon**



**Australian Government**  
**Australian Research Council**



**RMIT**  
UNIVERSITY

The research is funded by ARC linkage program (No. LP150100246) 'Swarming: micro-flight data capture and analysis in architectural design' by Prof J Burry, Prof, S Watkins, A/Prof F Salim, RMIT University. Industry Partner of this research is Aurecon.

# Dataset Introduction

## In-Gauge Dataset

a 5-month longitudinal field study across 17 classrooms

## En-Gage Dataset

4-week cross-sectional study with 29 participants

Devices	Collected data	Sampling rate	Time frame
Empatica E4 wristband	3-axis acceleration Skin temperature Electrodermal activity Blood volume pulse	32 Hz 4 Hz 4 Hz 64 Hz	4 weeks
Netamo indoor weather station	Humidity, temperature, noise level, CO <sub>2</sub>	5 minutes	5.5 months
DigiTech XC0422 outdoor weather station	Temperature, humidity, barometric pressure, wind speed, wind direction, solar radiation, UV, rainfall	5 minutes	5.5 months
PHILIO Z-wave (attached to air-conditioning vents)	Humidity, temperature	5 minutes	5.5 months



Indoor station



Weather station



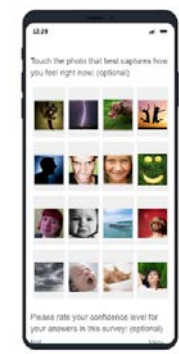
Window/door sensor



AC sensor



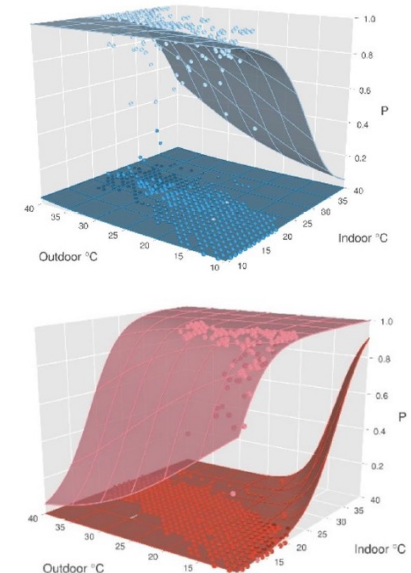
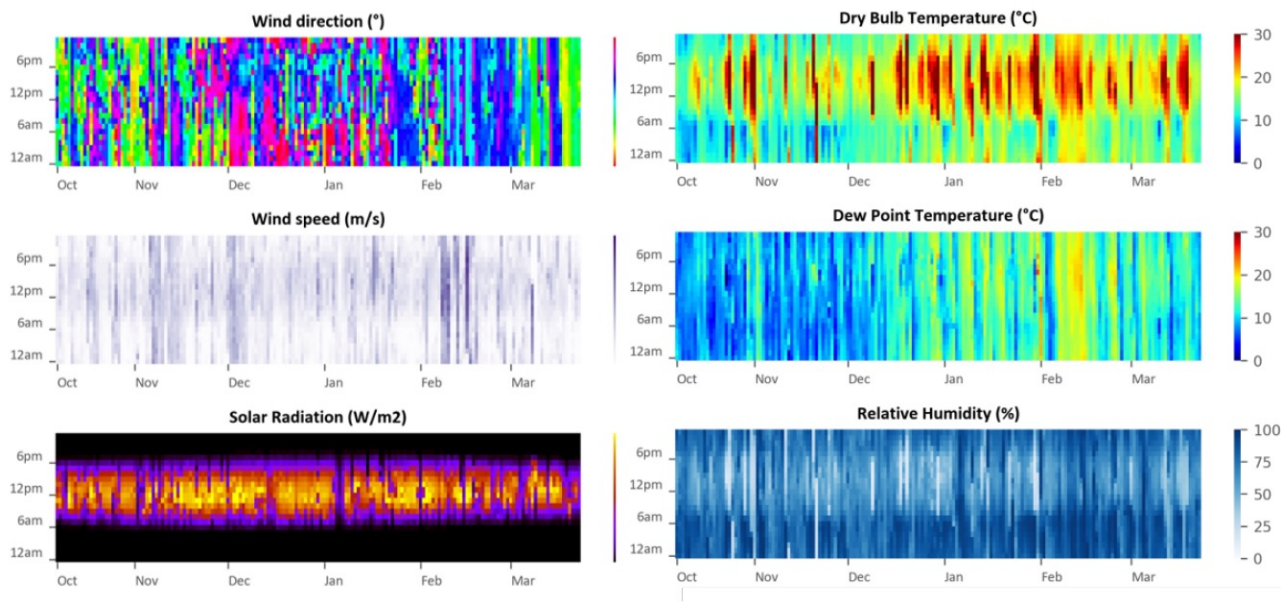
Wearables



Daily Survey



# In-Gauge Dataset



	Units	Range	Accuracy	Resolution
Dry Bulb Temperature	°C	-40 °C – 60 °C	±1 %	0.1 °C
Dew Point Temperature	°C	-40 °C – 60 °C	±1 %	0.1 °C
Relative Humidity	%	1 % - 99 %	±5 %	1%
Wind Speed	m/s	0 m/s - 50 m/s	±1 m/s (<5 m/s) ±10 % (>= 5 m/s)	0.1 m/s
Gust Speed	m/s	0 m/s - 50 m/s	±1 m/s (<5 m/s) ±10 % (>= 5 m/s)	0.1 m/s
Wind Direction	°	0 ° - 360 °	±22.5 °	22.5 °
Rainfall	mm	0 mm - 9999 mm	±10 %	0.3 mm (<1000 mm) 1 mm (>= 1000 mm)
Light	Lux	0k Lux - 400k Lux	±15 %	0.1 Lux
Solar Radiation	W/m <sup>2</sup>	-	-	-

	Units	Range	Accuracy	Resolution
Dry Bulb Temperature	°C	0 °C to 50 °C	± 0,3 °C	0.1 °C
Relative Humidity	%	0 to 100 %	± 3 %	1 %
CO <sub>2</sub>	ppm	0 to 5,000 ppm	±50 ppm (<1,000 ppm) ±5 % (>= 1,000 ppm)	1 ppm
Noise	dB	35 dB to 120 dB	-	1 dB

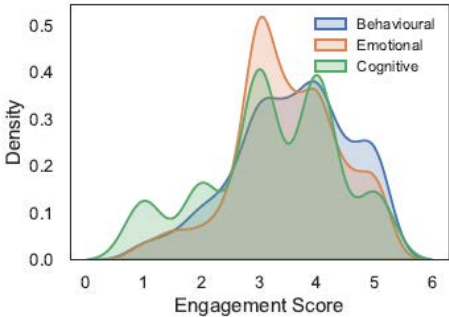
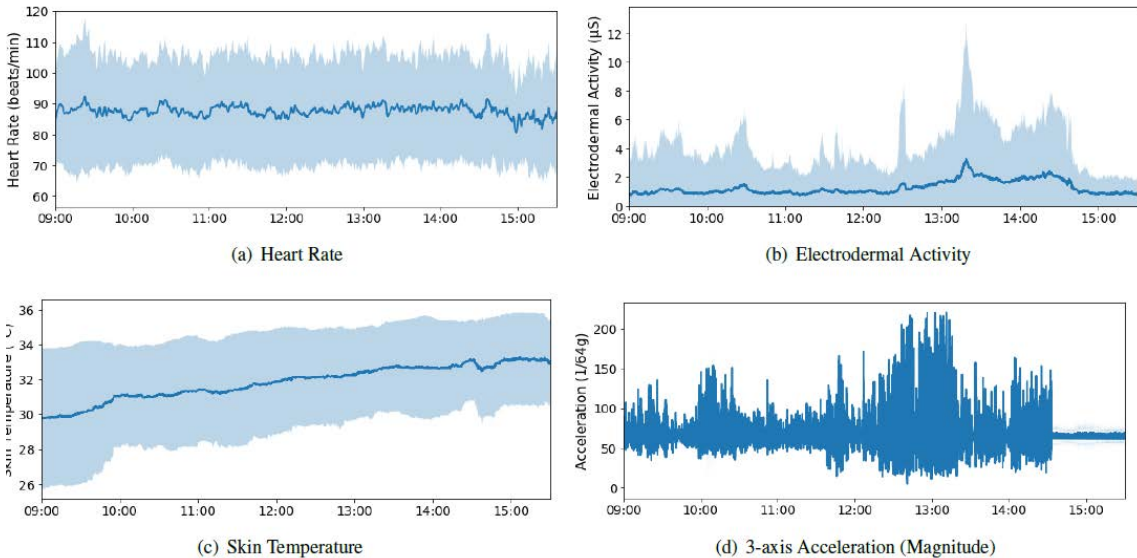
Netamo Home Coach Logging Specifications

DigiTech XC0422 logging specifications

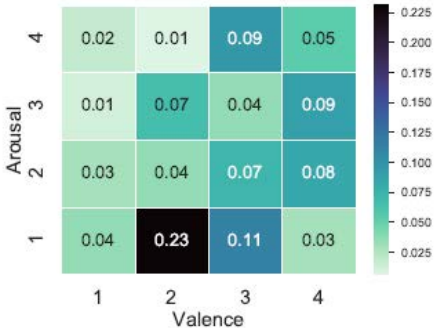


# En-Gage Dataset

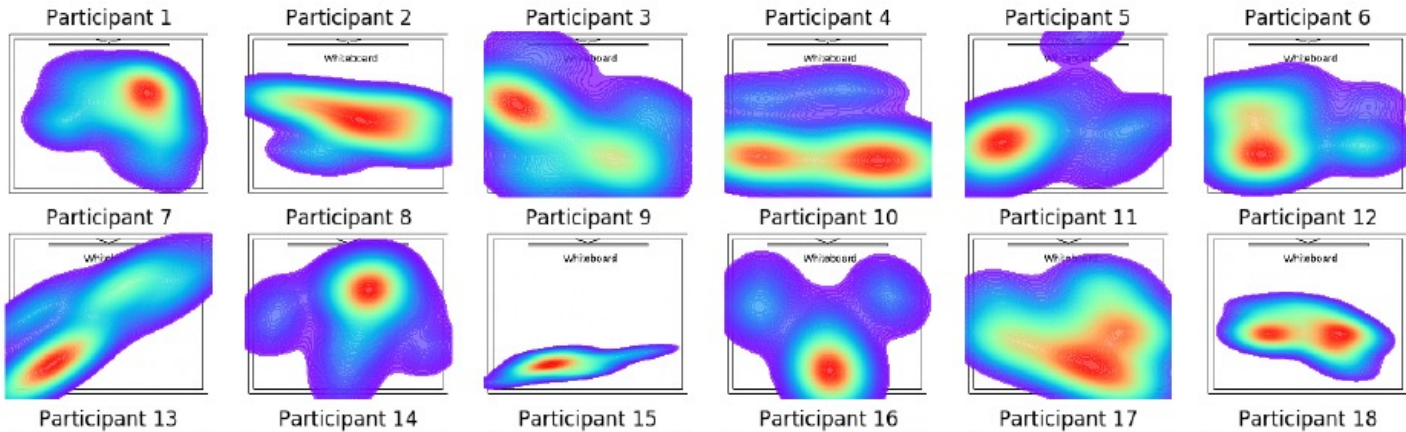
Group	Room	Participant
Form	R1	P13, P14, P15, P16, P17, P18, P19, P20, P21, P22
	R2	P8, P9, P10, P11, P12, P23
	R3	P1, P2, P3, P4, P5, P6, P7
Math	R1	P2, P4, P5, P10, P11, P14, P18
	R2	P3, P6, P7, P8, P9, P15, P16, P17, P20
	R3	P1, P12, P13, P19, P21, P22, P23
Language	R1	P1, P2, P4, P7, P10, P13, P15, P17, P19, P20, P21, P22, P23
	R2	P9, P14
	R3	P5, P6, P11, P12, P16
	R4	P3, P8 P18



(a) Multi-dimensional Engagement



(b) Valence and Arousal



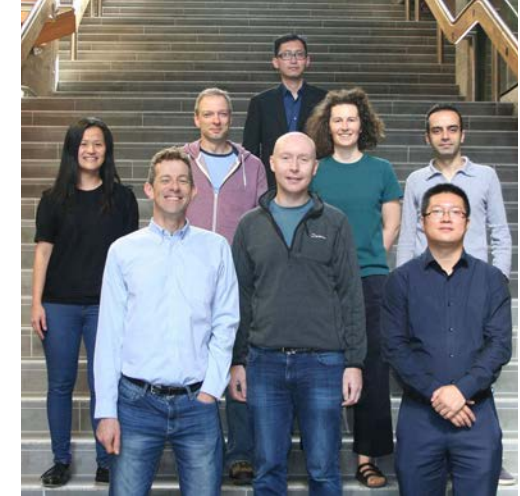
# Microsoft Cortana Intelligence Institute

## Overview:

Cortana Intelligence Institute is driving the next-generation of capabilities for Microsoft's digital assistant, Cortana. Focused on researching work-related tasks and using sensors in mobile phones, the CII team builds a complex multidimensional data set, used to model and predict user's work-related tasks.

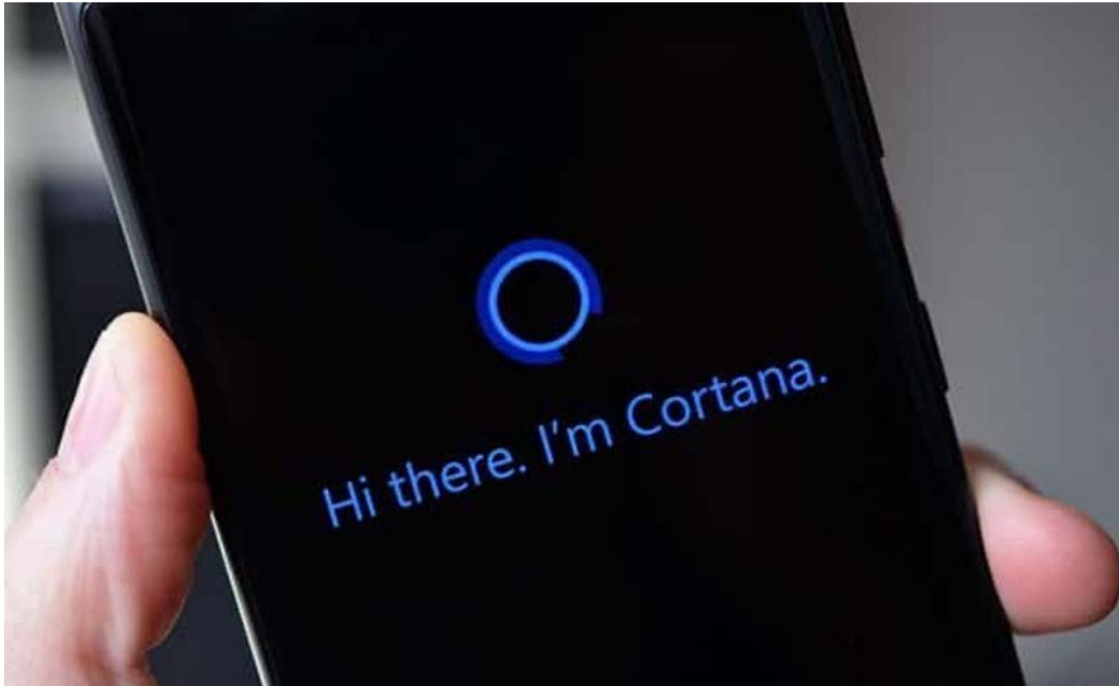
## Impact:

- Task intelligence, to support complex tasks such as tracking a person's progress on a task, reminders, or assisting with completion of a task.
- Create a virtual assistant that can manage a calendar, understand the user, be aware of context, and support multi-turn dialogues.



# Understanding Mobile Information Needs

Microsoft Cortana Intelligence Institute, RMIT University



Khaokaew, Y., Holcombe-James, I., Rahaman, M.S., Liono, J., Trippas, J.R., Spina, D., Bailey, P., Belkin, N.J., Bennett, P.N., Ren, Y. and Sanderson, M., 2022. Imagining future digital assistants at work: A study of task management needs. *International Journal of Human-Computer Studies*, 168, p.102905.

# Research Gaps (User's need on Digital assistants)



Use Survey-based approach

?



Contextual information from sensors

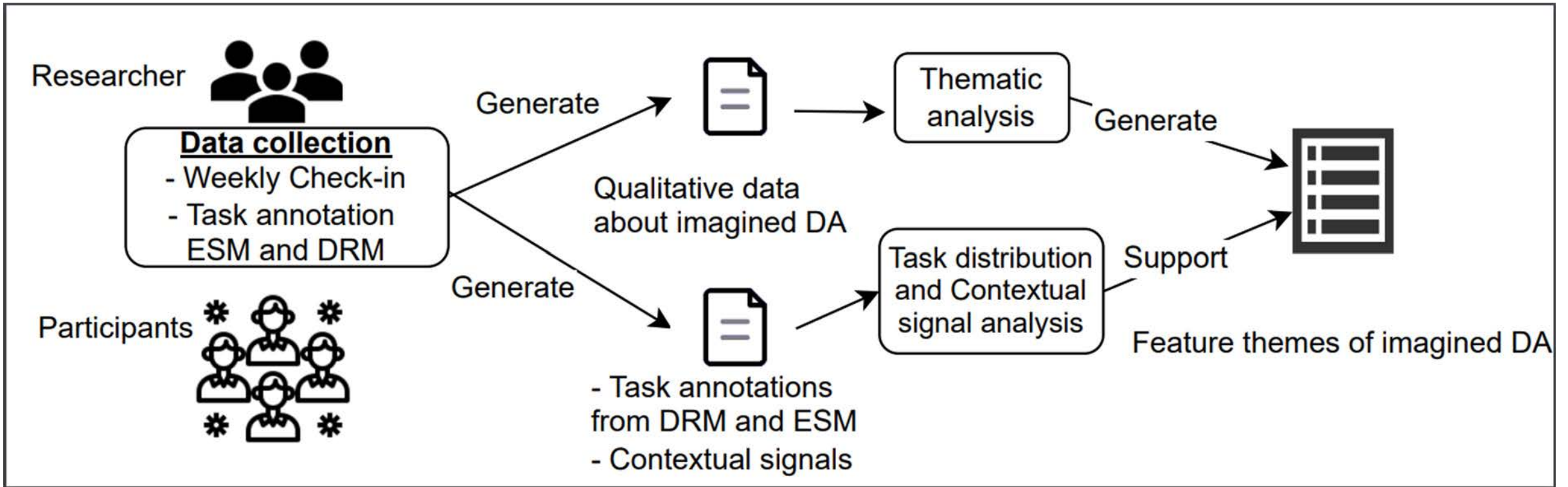
?



The performed tasks based on occupations



# Methodology (Mixed method)



# Task annotation

Task [XYZ]

Categorized into

## Task taxonomy [\*]

1. Travel
2. Physical
3. Education
4. Meals breaks
5. Communication
6. Planning
7. Project
8. Documentation
9. Low level
10. Admin + management
11. Finance
12. IT
13. Customer care
14. Problem solving

\* Trippas, J.R., Spina, D., Scholer, F., Awadallah, A.H., Bailey, P., Bennett, P.N., White, R.W., Liono, J., Ren, Y., Salim, F.D. and Sanderson, M., 2019, March. **Learning about work tasks to inform intelligent assistant design.** In *Proceedings of the 2019 Conference on Human Information Interaction and Retrieval* (pp. 5-14).

# Methodology (Contextual signals)

Category	Signals	Description
Device usage (Cyber)	Social	associated with user distraction
	Messaging	indication of personal and direct communication
	Travel	indication of journey planning
	Email	indicator of professional communication
	Calendar	indication of daily scheduling
Journey (Movement)	Number of regular places	average number of regular places
	Number irregular places	average number irregular places
	Number of long-range journeys	average number of long-range journeys
	Number of short-range journeys	average number of short-range journeys
Social (Social interact)	Meeting per day	average number of meeting per day
	Meeting attendees	average number of Meeting attendees




# Result (relationship between Tasks and Sub-themes)

Table 5. Top 10 relationships based on the lift value from association rules between tasks and themes (all with p-value < 0.1 using Fisher's exact test).

Antecedent (Task) → Consequent (Sub-Themes)	Lift	p-value
Project → Project management	2.2932	< 0.0001
Communication → User improvement	1.4653	< 0.0001
Planning → Recommendations	1.4018	< 0.0001
Documentation → User improvement	1.3240	0.0002
Admin management → Recommendations	1.2867	< 0.0001
Admin management → Project management	1.2425	0.0019
Documentation → Workflow	1.2395	0.0060
IT → Workflow	1.2127	0.0641
Project → Scheduling	1.1878	0.0003
Planning → Traffic and transportation	1.1612	0.0685

# A non-typical output: a US patent with Microsoft Research

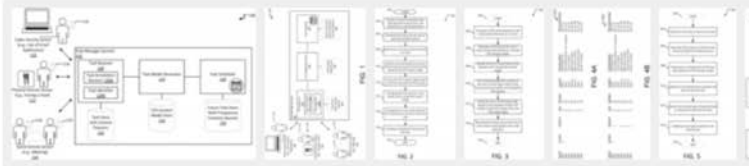


## Scheduling tasks based on cyber-physical-social contexts

### Abstract

Methods and systems are disclosed for scheduling a task of a user based on a cyber-physical-social (CPS) context of activities. The present disclosure is directed to increasing the efficiency of performing tasks by grouping tasks with the same or similar task CPS contexts so that they are performed in conjunction with one another. A stream of user activities is received that encompasses the CPS context, tasks are identified and classified based on a CPS context model. The CPS model is trained using CPS context and annotations for identified tasks as input to create classes of tasks. The classes of tasks from the model are used to group similar tasks. The present disclosure enables users to receive recommendations on clustering tasks with the same or similar contexts based on an online tool, a location, and collaborators to be performed together to improve productivity.

### Images (10)






### Classifications

■ **G06Q10/10** Office automation; Time management

[View 3 more classifications](#)

## US11741437B2

United States

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**Inventor:** [Ryen William White](#), [Omar SHAYA](#), [Kevin Michael CARTER](#), [Yongli Ren](#), [Jonathan LIONO](#), [Flora Dilys SALIM](#)

**Current Assignee :** Microsoft Technology Licensing LLC

### Worldwide applications

2020 · [US](#) 2021 · [WO EP CN](#)

### Application US16/817,828 events

2020-03-13 · [Priority to US16/817,828](#)

2020-03-13 · [Application filed by Microsoft Technology Licensing LLC](#)

2021-09-16 · [Publication of US20210287182A1](#)

2023-08-29 · [Publication of US11741437B2](#)

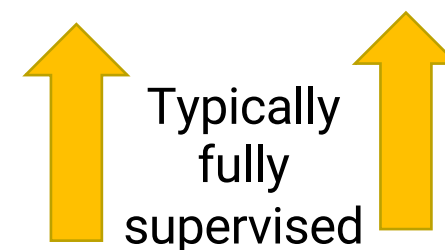
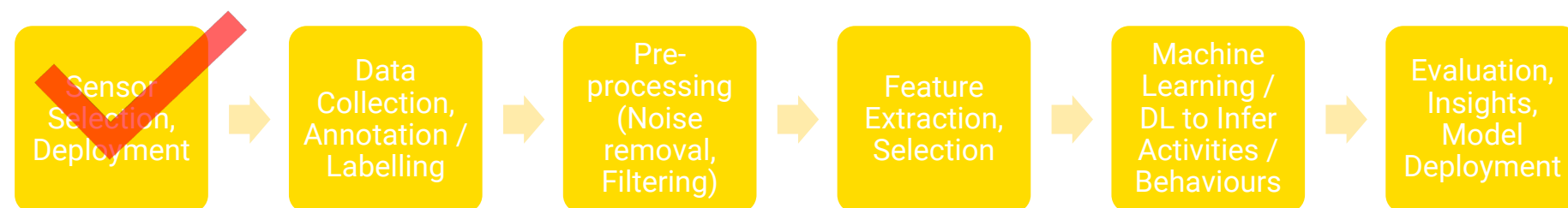
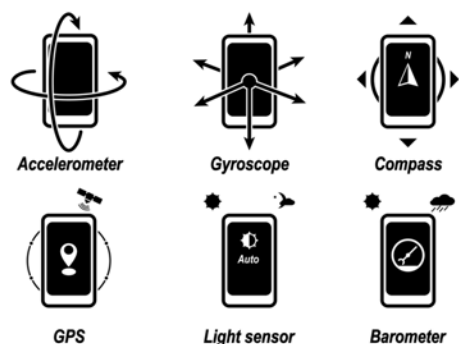
2023-08-29 · [Application granted](#)

**Status** · [Active](#)

2040-04-01 · [Adjusted expiration](#)

[Show all events](#)

# Typical pipeline for human activity recognition



**Major bottlenecks**

**Expensive**  
**Require domain input**  
**Too narrow / specific**

Daily Environment



# Learning from the Open World with Data in the Wild: Different types of spatio-temporal data from urban sensors

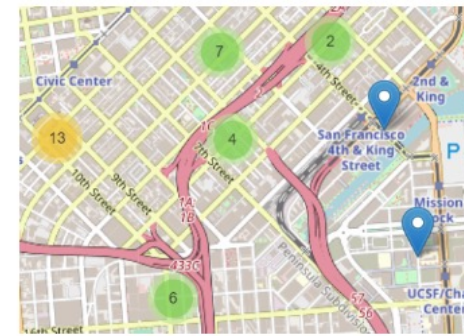
ST Event Data

ST Trajectory Data

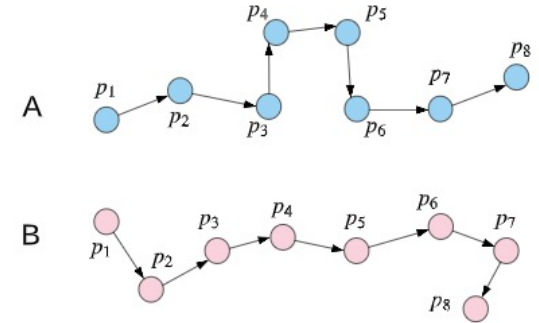
ST Raster Data

ST Graph Data

Time-Series with (sporadic)  
spatial reference



(a) Spatio-temporal events



(b) Two trajectories

Fig. 1. Examples of spatio-temporal events and trajectories

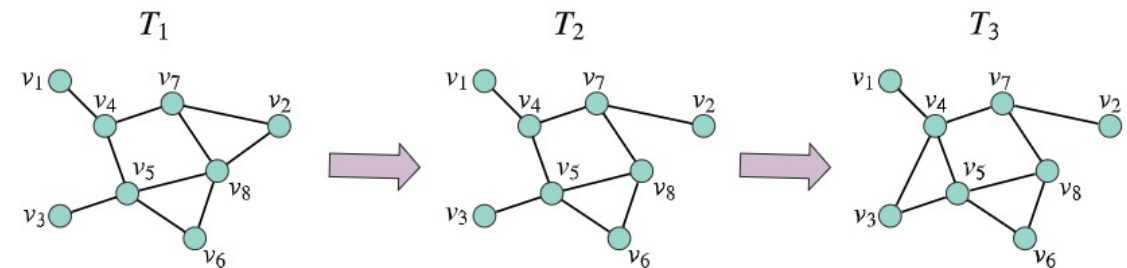


Fig. 2. Example of Spatio-temporal Graph Data



Commercial Applications



Biological Applications

- Noise
- Data distribution shift
- Behaviour shift



Medical Application



Geological & Climate Application



# **ChatGPT: Chat Generative Pre-trained Transformer**





# The evolution of Generative AIs on vision, text, and multimodal data

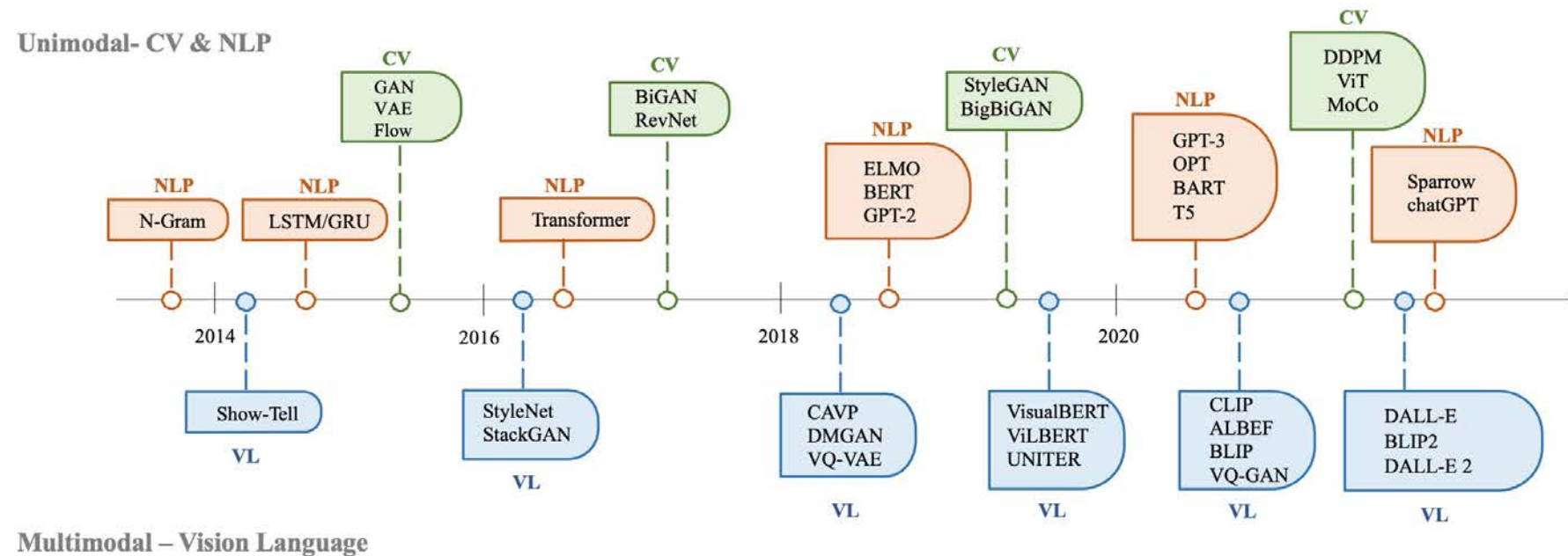
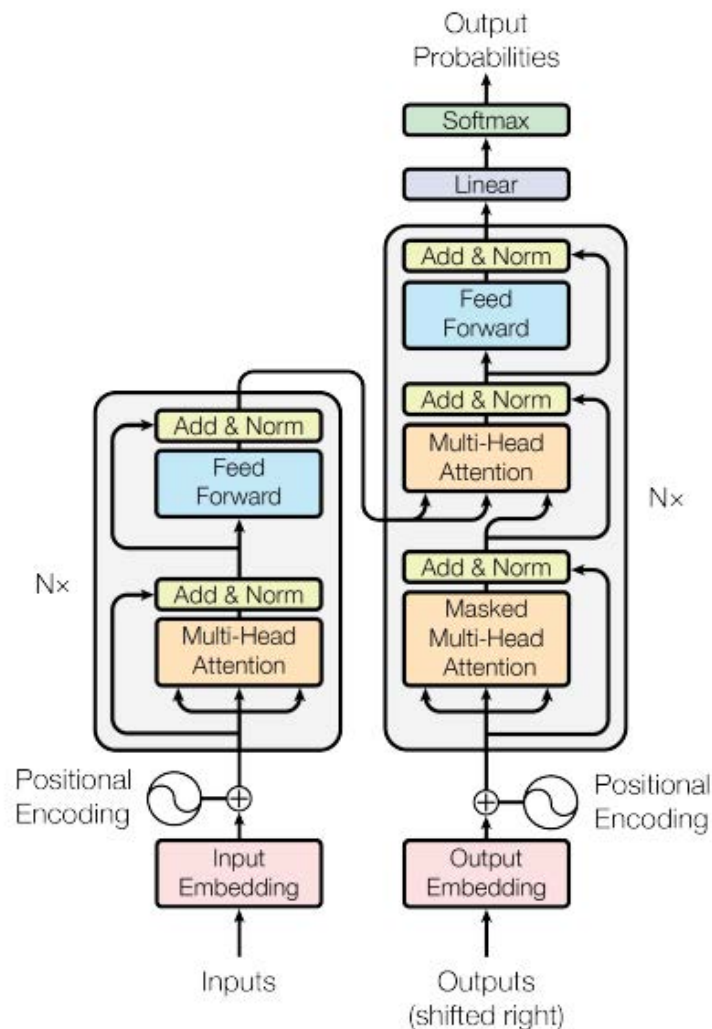


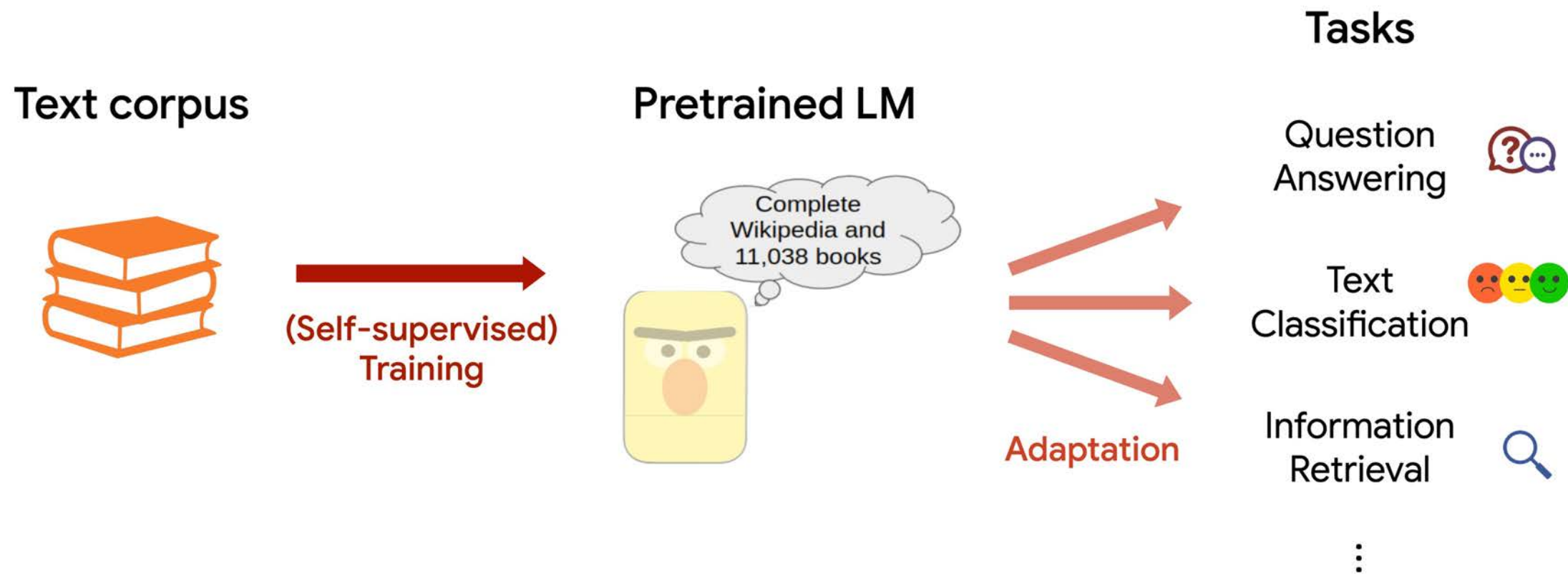
Image credit: Cao et al., 2023, A Comprehensive Survey of AI-Generated Content (AIGC): A History of Generative AI from GAN to ChatGPT

# Transformer marked the birth of Large Language Models (LLMs)



From “Attention is all you need” paper by Vaswani, et al., 2017

# Pre-trained Language Model



# How can I harness GPT paradigm for multimodal and mobility sensor data?





# Self-supervised Pretraining for Multimodal and Mobility Sensor Data



Typical machine learning algorithms require a high volume of training data

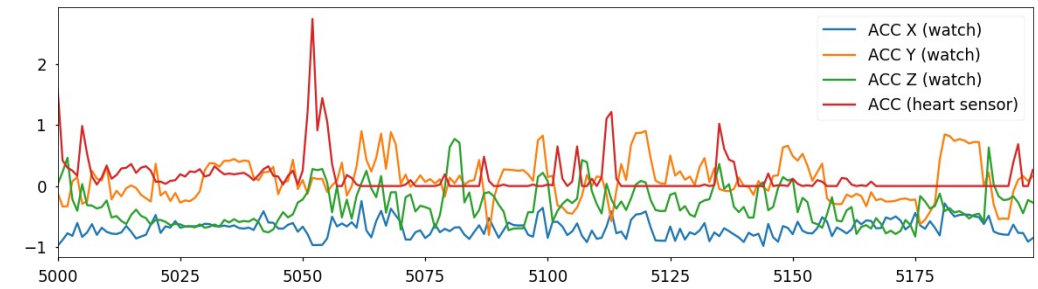


# Limited resources of labeled *sensor* data

Annotating

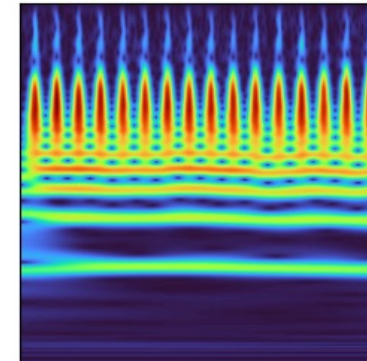
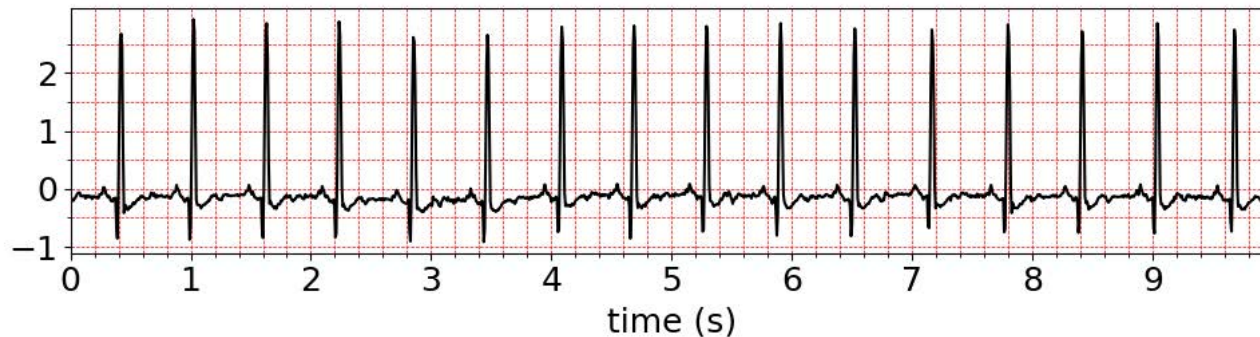
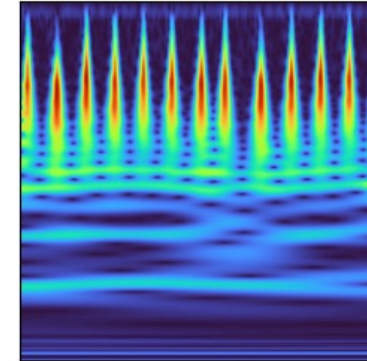
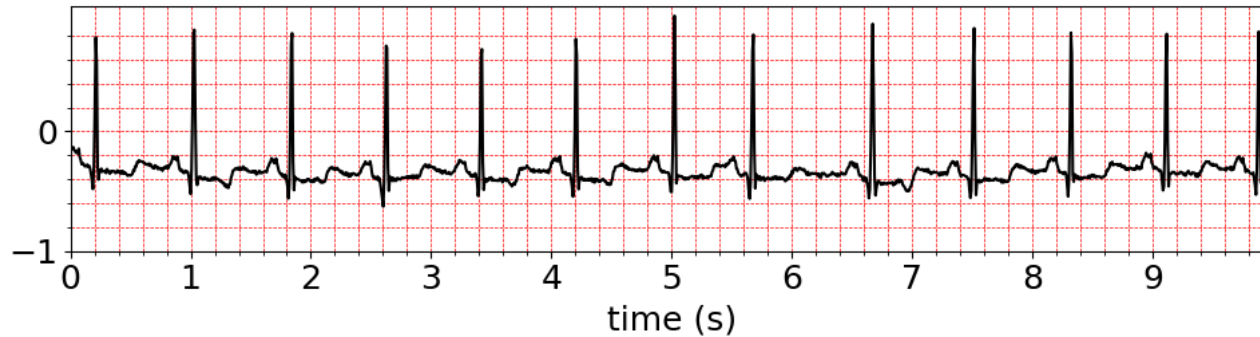


VS.





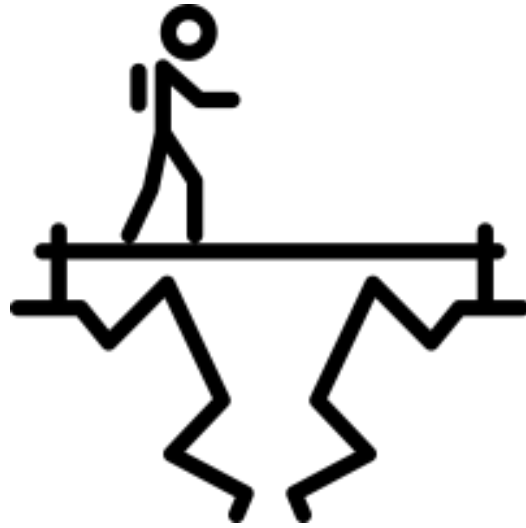
# Machine learning traditionally requires handcrafted feature engineering



Which of the two ECG sensor sample representation shows someone with cardiac arrhythmia?



# Challenges with real-world timeseries and spatiotemporal data



Irregularity

Multi-resolution

Missing Values

Multi-sources

Unlabelled

# Annotation of big sensor data is often infeasible



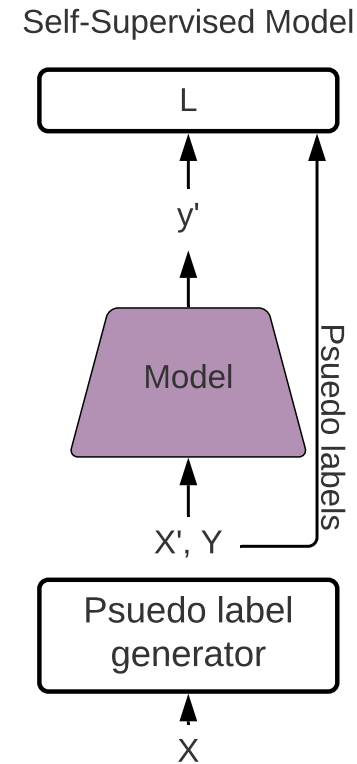
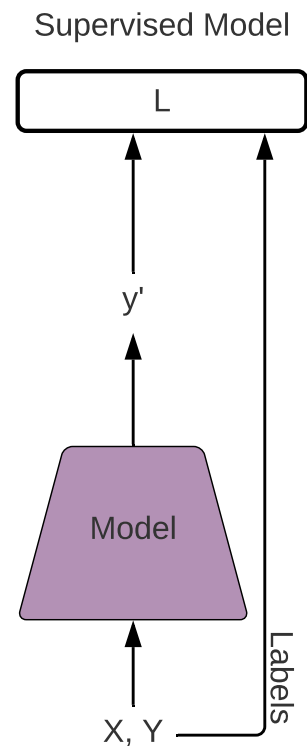
Annotation of big sensor data is ***infeasible***:

- Challenging
- Time-consuming
- Expensive
- Inaccurate in some cases

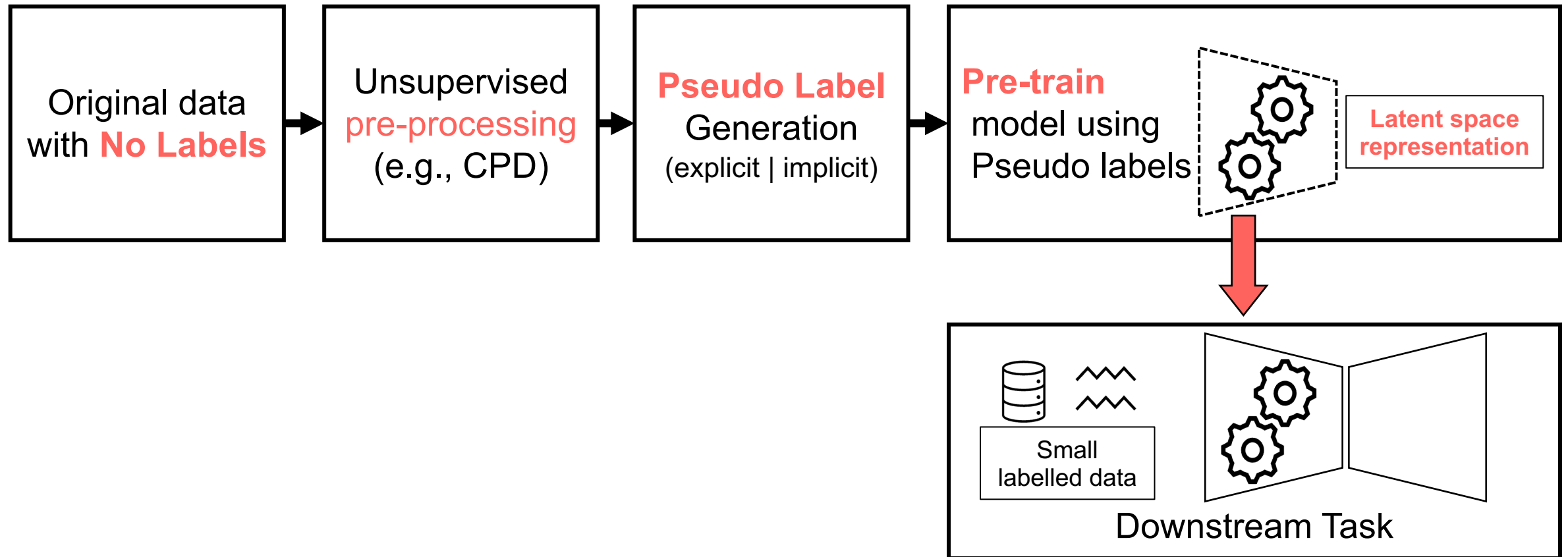
# Supervised vs self-supervised

Self-supervised learning doesn't require labels.

It obtains supervisory signals from the data itself by learning a pretext task



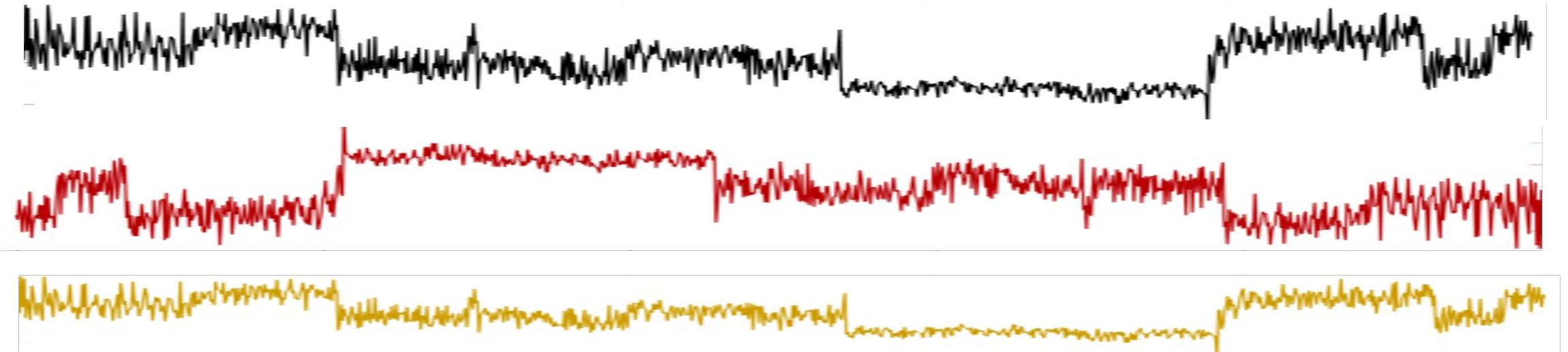
# Self-supervised Learning Framework





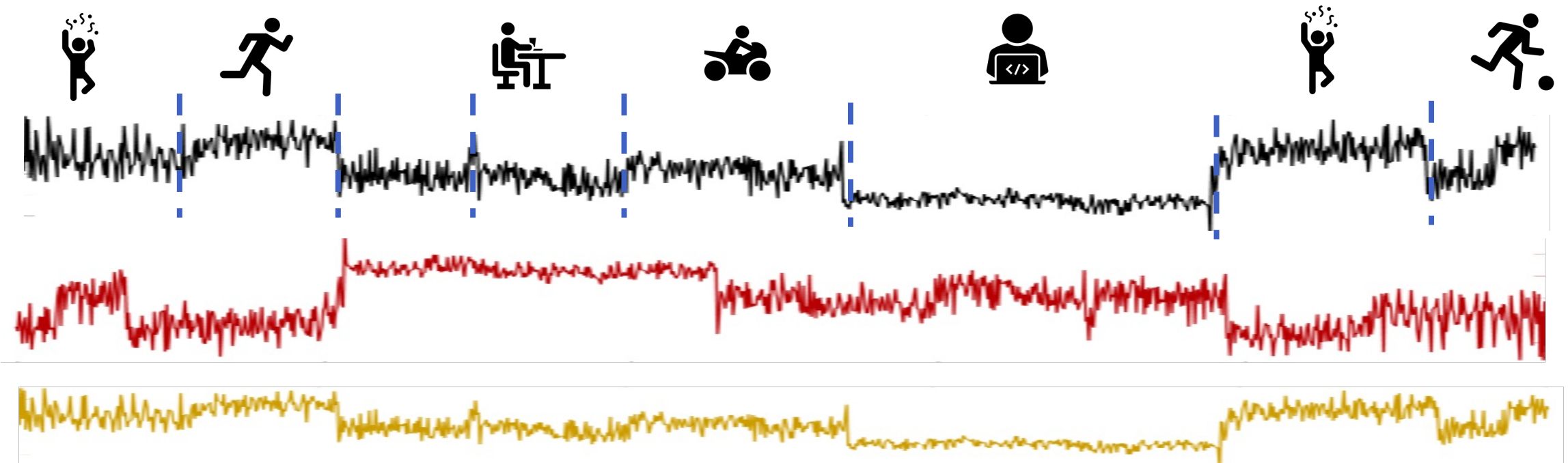
# No label, No boundary

Detects constituent segments and change points within time series.



# No label, No boundary

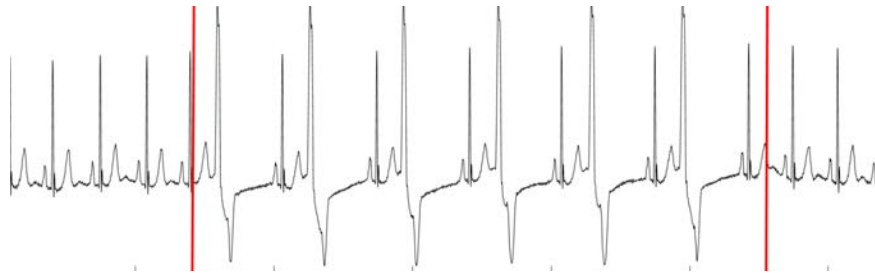
Detects constituent segments and change points within time series.



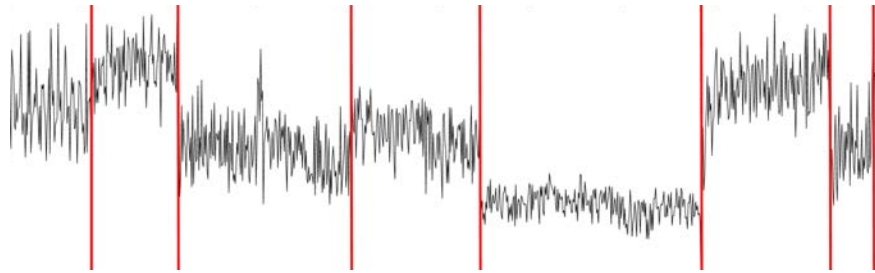
# Various types of changes in sensor data

We categorize the input data based on whether they show:

Repetitive / non-repetitive temporal shape



Gradual / sudden changes



- Combination of those

Categories	Gradual changes	Sudden changes
Repetitive patterns	1. Hand Gesture	2. PAMAP, 3. RFID, 4. USC-HAD
Non-Repetitive patterns	5. EYE, 6. Emotion	7. WESAD

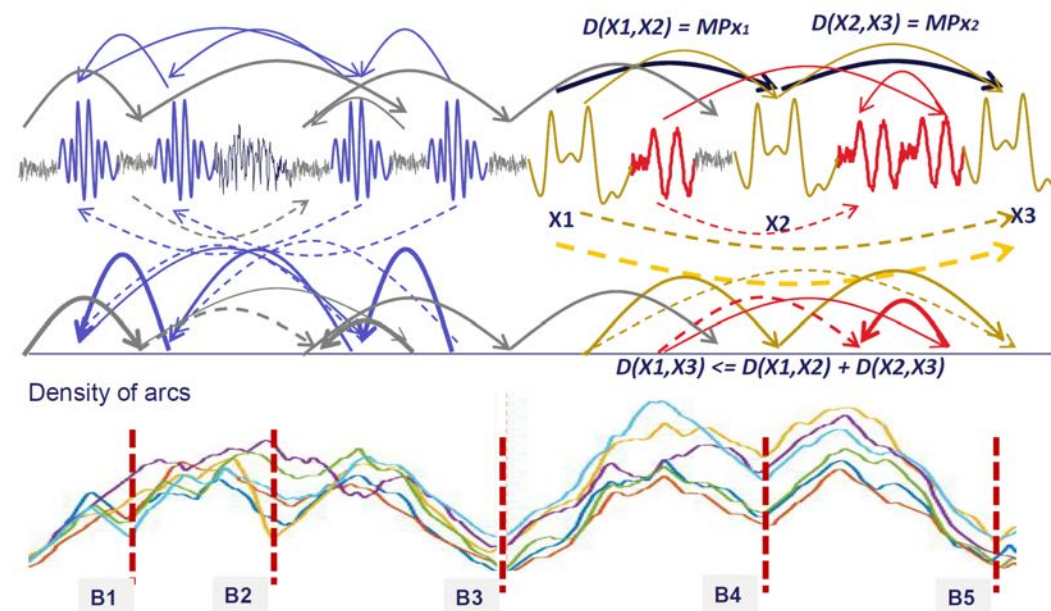
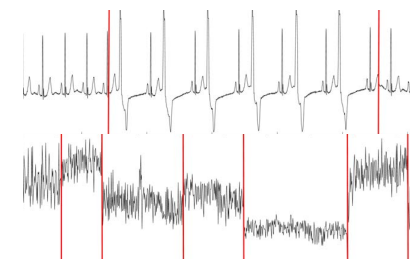
# ESPRESSO: Entropy and Shape aware time Series Segmentation

ESPRESSO can handle:

1. Repetitive/non-repetitive temporal changes
2. Gradual/sudden changes
3. Combination of both

## How can we brew the ESPRESSO?

1. Extract the most similar patterns
2. Extract chain of similar patterns
3. Assign weight of arcs based on similarity and temporal distance
4. Extract Segment Boundary Candidates
5. Greedy search over candidates to find combination of segments with the least Entropy





# ESPRESSO: Evaluation

SOTA comparison



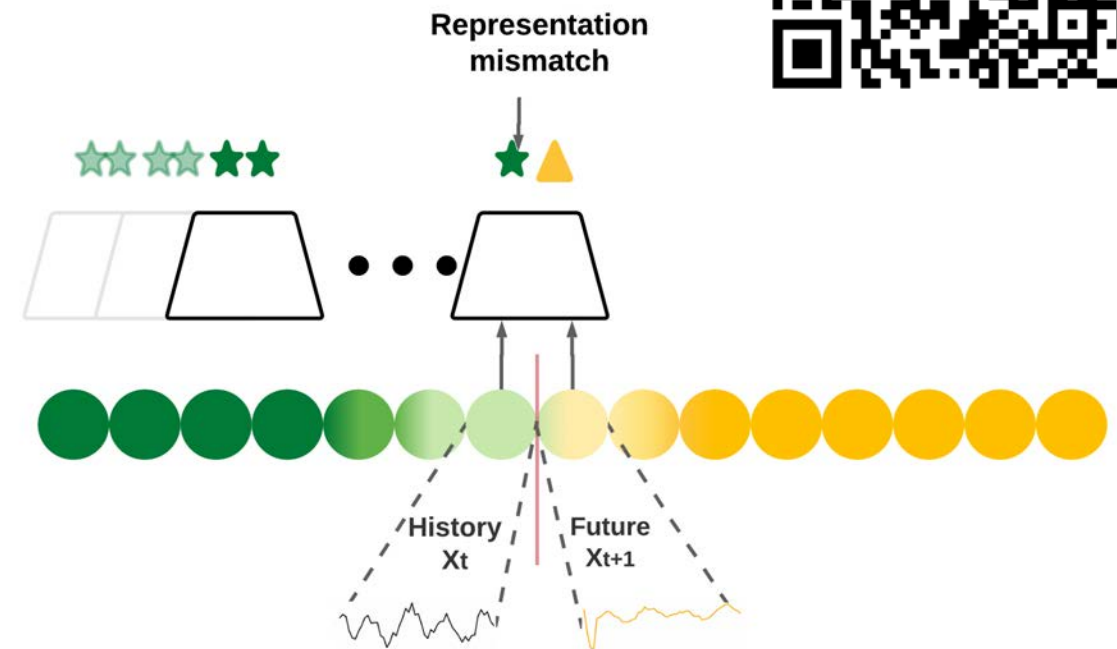
Dataset			PAMAP	RFID	Hand Gesture	USC-HAD	WESAD	EYE	Emotion
Feature									
F-score	IGTS	Stat.	1	<b>0.9554</b>	0.3825	0.7333	0.6154	0.5116	0.5556
	FLOSS	Shape	0.3778	0.4106	0.5379	0.3733	0.1795	0.4252	0.4722
	aHSIC	Stat.	0.5556	0.7787	0.2188	0.4	-	0.5312	0.00
	RuLSIF	Stat.	0.1556	0.8560	0.2529	0.4133	0.3667	0.5336	0.2222
	ESPRESSO	Hybrid	<b>1</b>	0.9378	<b>0.6209</b>	<b>0.7467</b>	<b>0.6410</b>	<b>0.5821</b>	<b>0.5833</b>
RMSE)	IGTS	Stat.	<b>0.0024</b>	<b>0.0401</b>	0.4270	0.1939	0.2195	0.0997	<b>0.0607</b>
	FLOSS	Shape	0.2779	0.3969	0.3166	0.3267	0.5140	0.1114	0.1219
	aHSIC	Stat.	0.1659	0.1411	0.4069	0.3147	-	0.1070	0.2359
	RuLSIF	Stat.	0.8375	0.1013	0.3792	0.3338	0.2873	0.2727	0.5746
	ESPRESSO	Hybrid	0.0030	0.0692	<b>0.2764</b>	<b>0.1933</b>	<b>0.1936</b>	<b>0.05</b>	0.0719

# TS-CP<sup>2</sup> : Time series Change Point Detection using Contrastive Learning

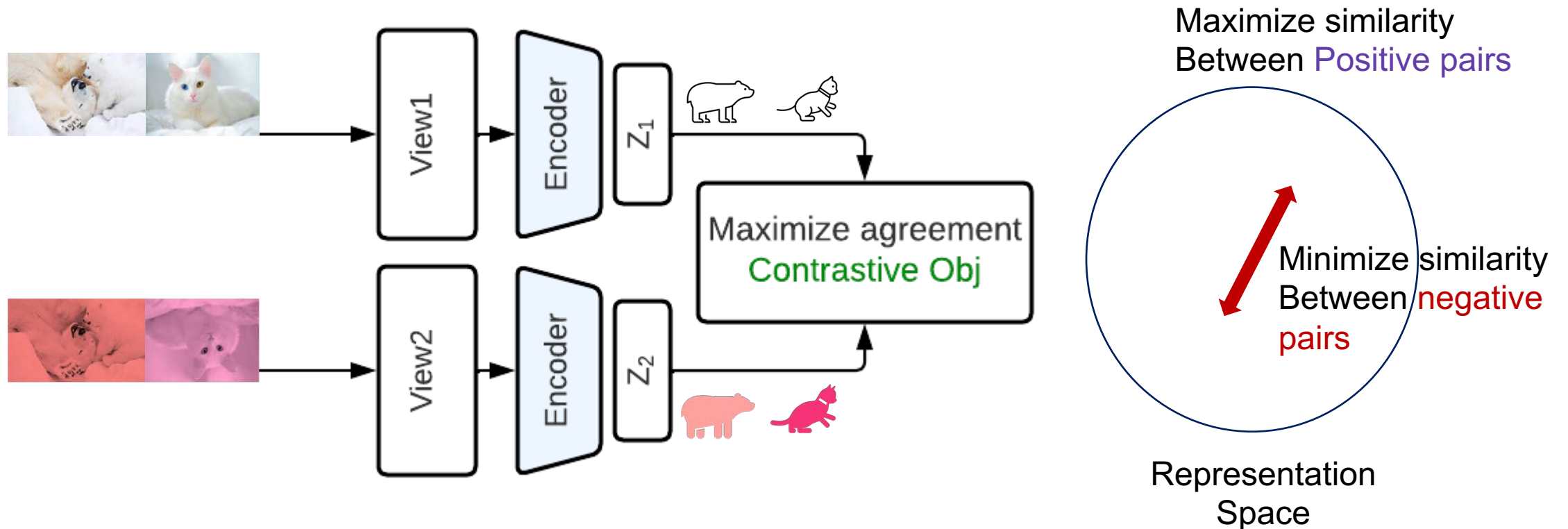
Source code on GitHub:



- We propose a multi-task model to
  1. **Learn representation** using Contrastive learning
  2. Predict future based on Contrastive Predictive Coding
- We use the representation learning task as an auxiliary task to do **Change Point Detection**.
- Also applicable for **Anomaly detection with no labelled data**

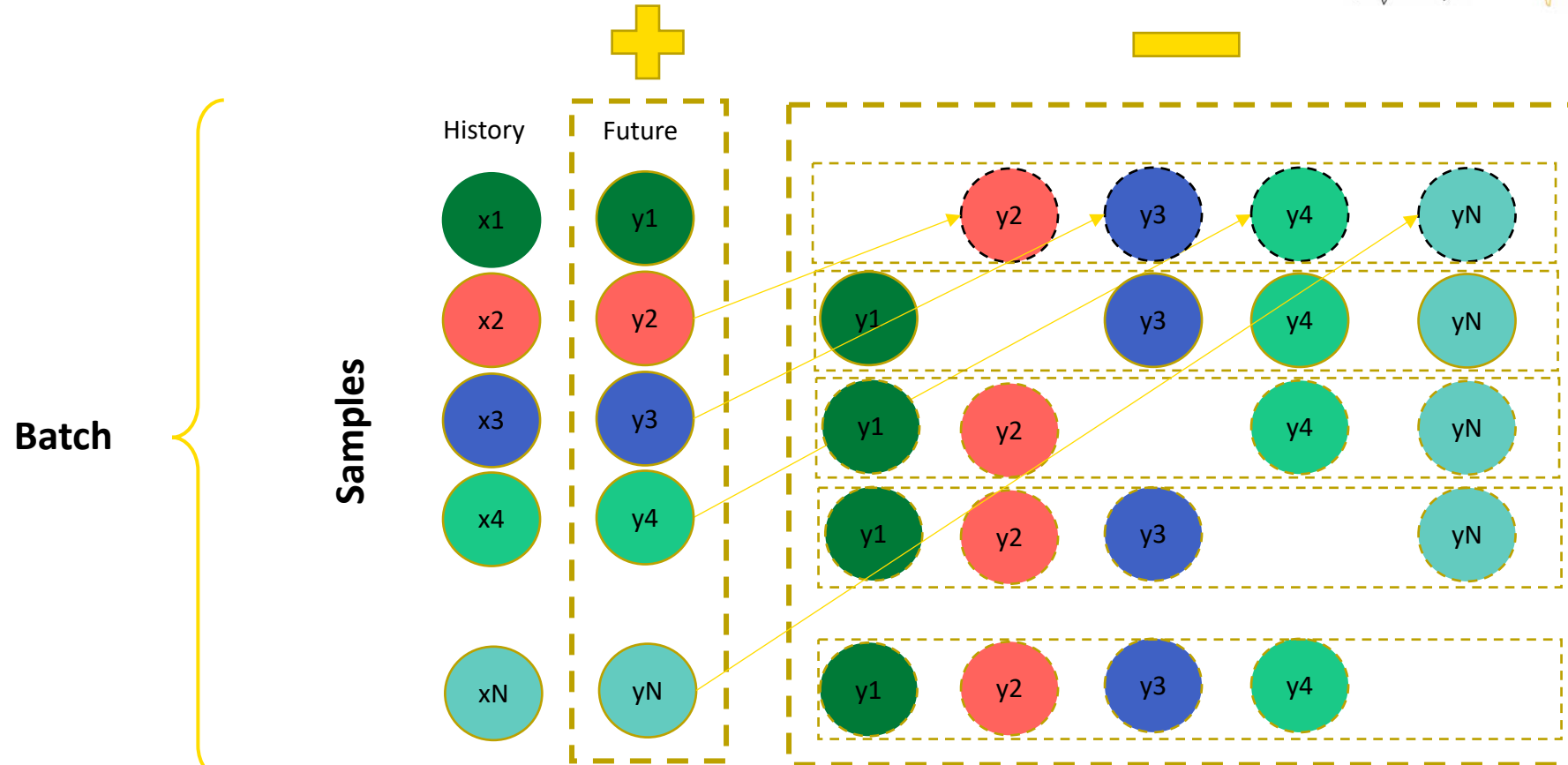
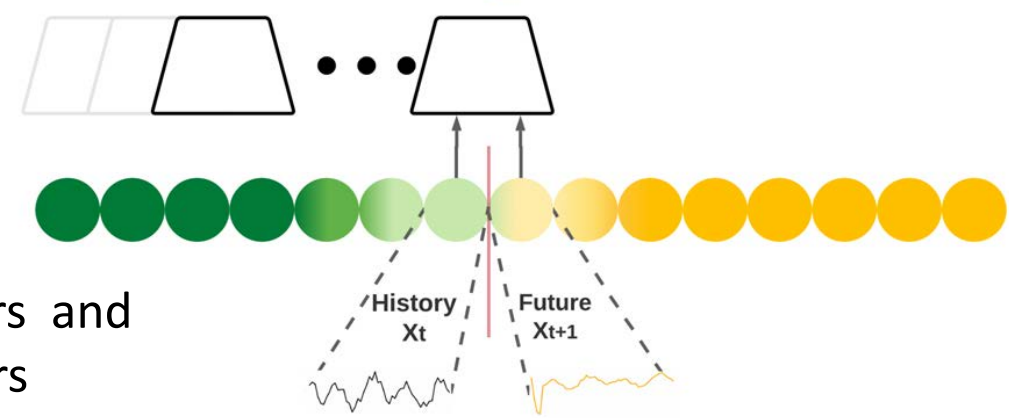


# Self-Supervised Contrastive Learning

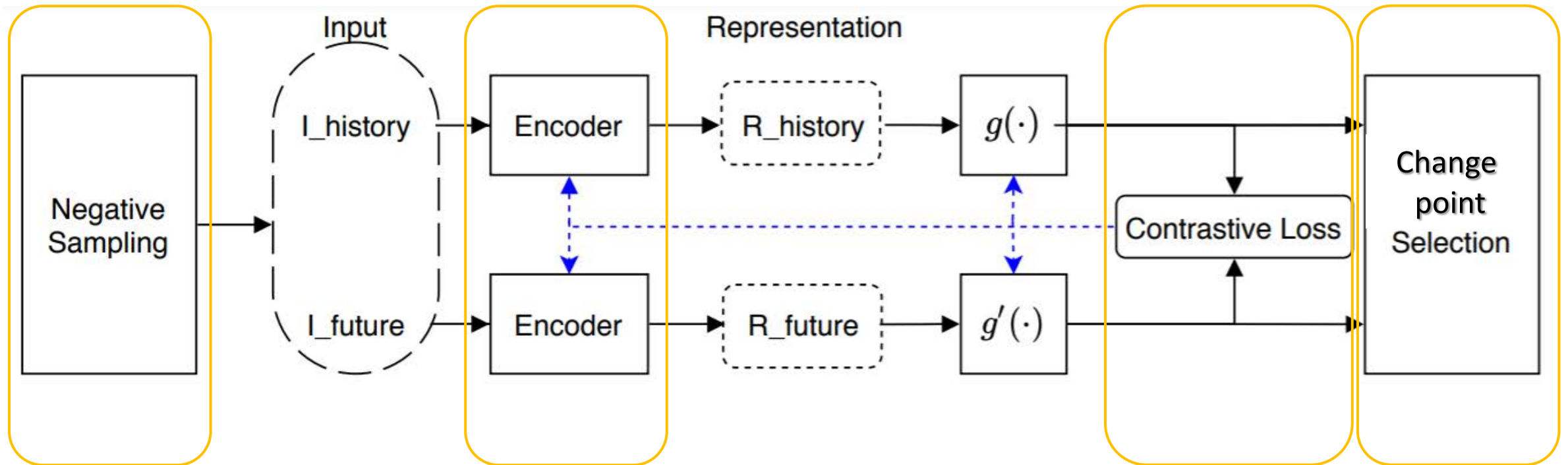


# Negative Sampling

Contrastive learning: Maximize agreement between positive pairs and  
Minimize agreement between negative pairs



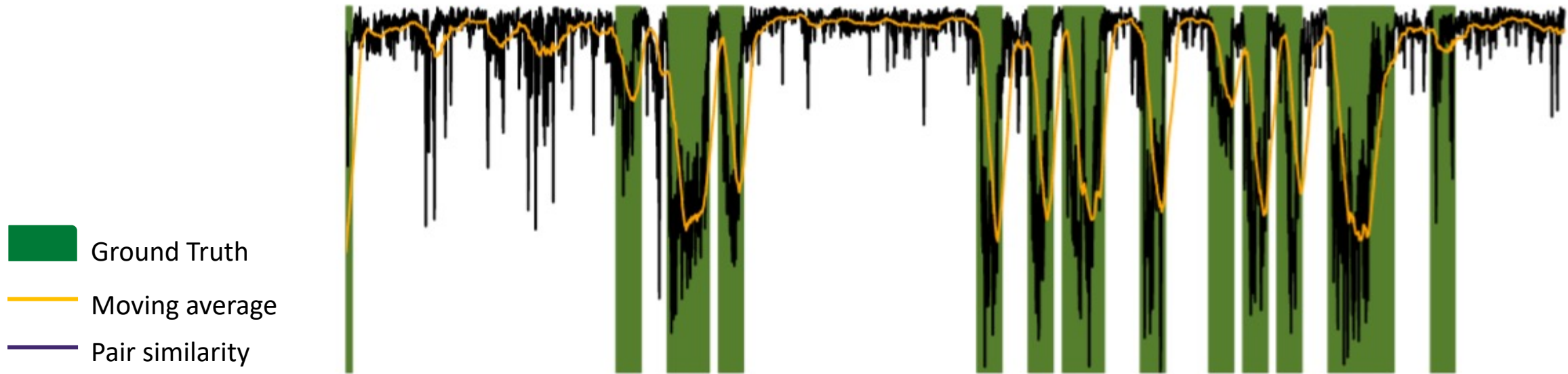
# TS-CP<sup>2</sup> : Framework





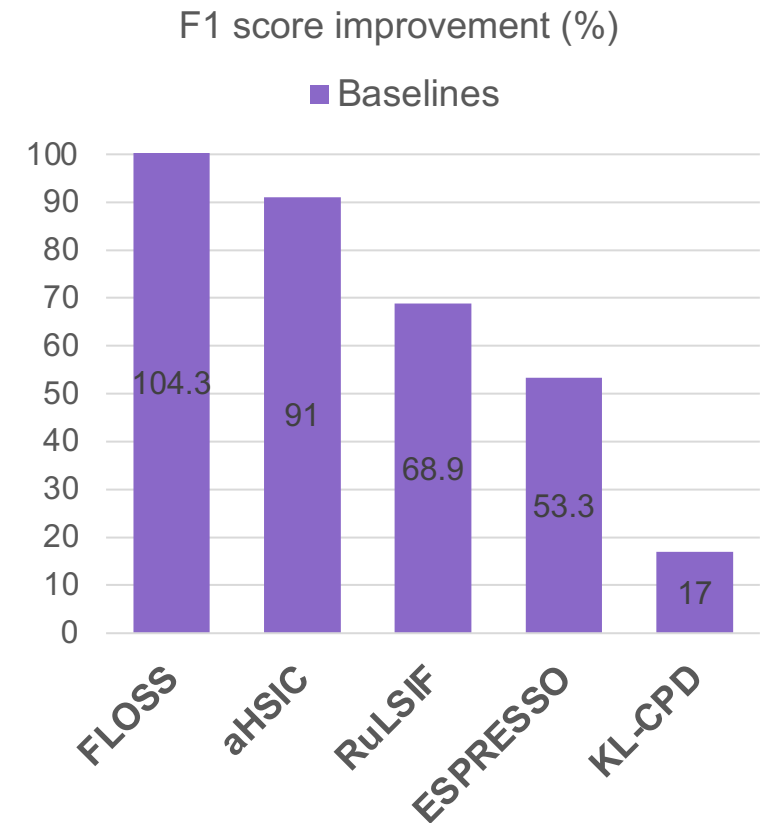
# Evaluate the representations: Change Point Detection

- We hypothesize that when a change point intersects the embeddings of the history and future intervals, they will be distributed differently.
- To detect change points we utilise the cosine similarity between the latent embeddings of the history and future intervals



# Evaluation

Dataset	Maximum Delay	24		50		75	
	Methods	Best Wnd	F1-score	Best Wnd	F1-score	Best Wnd	F1-score
Yahoo	FLOSS	45	0.2083	50	0.3375	55	0.4233
	aHSIC	40	0.4092	40	0.4175	40	0.4392
	RuLSIF	20	0.3175	20	0.3317	20	0.37
	ESPRESSO	50	0.2242	50	0.34	70	0.4442
	KLCPD	24	<u>0.5787</u>	50	<u>0.5760</u>	75	<u>0.5441</u>
	<i>TS - CP<sup>2</sup></i>	24	<b>0.64</b>	50	<b>0.8104</b>	75	<b>0.8428</b>
USC	Maximum Delay	100		200		400	
	Methods	Best Wnd	F1-score	Best Wnd	F1-score	Best Wnd	F1-score
	FLOSS	100	0.2666	100	0.3666	400	0.4333
	aHSIC	50	0.3333	50	0.3333	50	0.4
	RuLSIF	400	0.4666	400	0.4666	400	0.5333
	ESPRESSO	100	0.6333	100	<u>0.8333</u>	100	<b>0.8333</b>
	KLCPD	win:100, bs:4	<u>0.7426</u>	win:200, bs:32	0.7180	win:400, bs:16	0.6321
	<i>TS - CP<sup>2</sup></i>	win:100, bs:8	<b>0.8235</b>	win:200, bs:8	<b>0.8571</b>	win:400, bs:32	<b>0.8333</b>
HASC	Maximum Delay	60		100		200	
	Methods	Best Wnd	F1-score	Best Wnd	F1-score	Best Wnd	F1-score
	FLOSS	60	0.3088	60	0.3913	100	0.5430
	aHSIC	40	0.2308	40	0.3134	40	0.4167
	RuLSIF	200	0.3433	200	0.5	200	0.5
	ESPRESSO	100	0.2879	60	0.4233	100	<b>0.6933</b>
	KLCPD	win:60, bs:4	<b>0.4785</b>	win:100, bs:4	<b>0.4726</b>	win:200, bs:64	0.4669
	<i>TS - CP<sup>2</sup></i>	win:60, bs:64	<u>0.40</u>	win:100, bs:64	<u>0.4375</u>	win:200, bs:64	<u>0.6316</u>



Source code on GitHub:



# Exploring Self-Supervised Representation Ensembles for COVID-19 Cough Classification

Fully-supervised based classification methods inevitably need to rely on well-annotated cough sounds data

Not easy to get annotated labels (especially for COVID-19 sounds)

- **Manually annotation:** require experts with medical expertise, hard to label large-scale datasets
- **Survey:** asking participants to report their health status -> privacy concern about sensitive medical data -> limited access of datasets

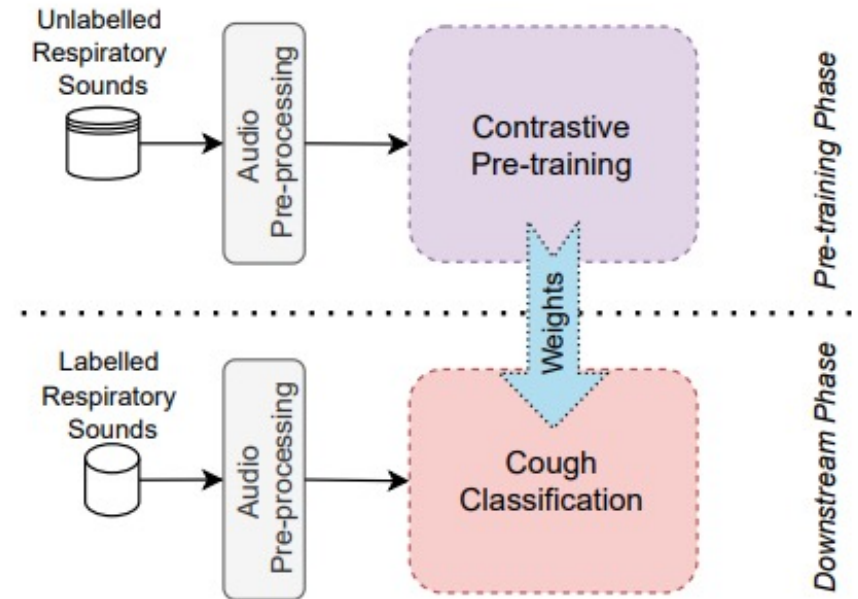
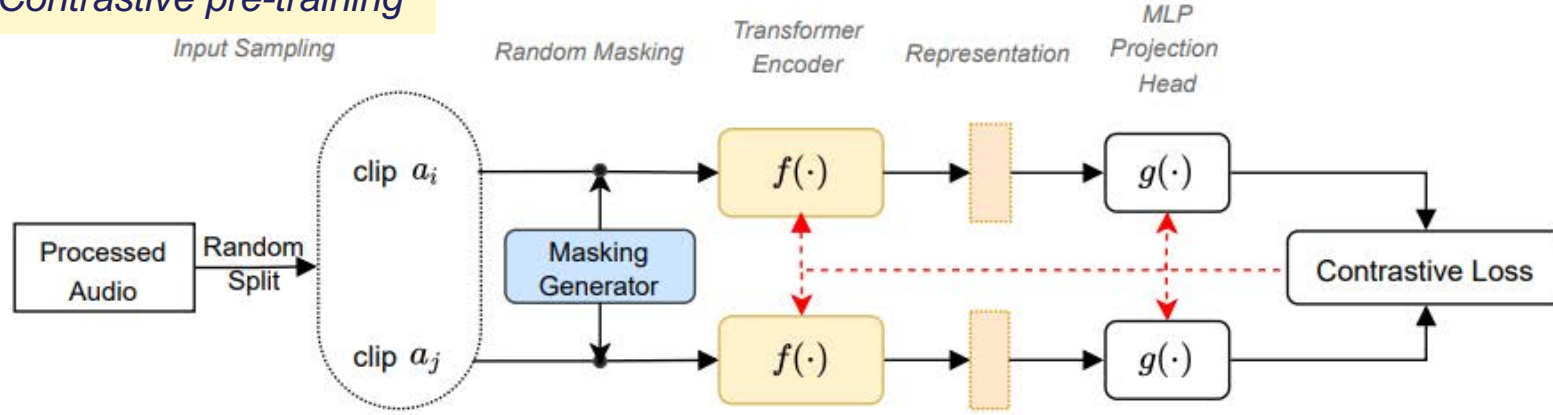


Figure 1: Concept illustration of the proposed framework.

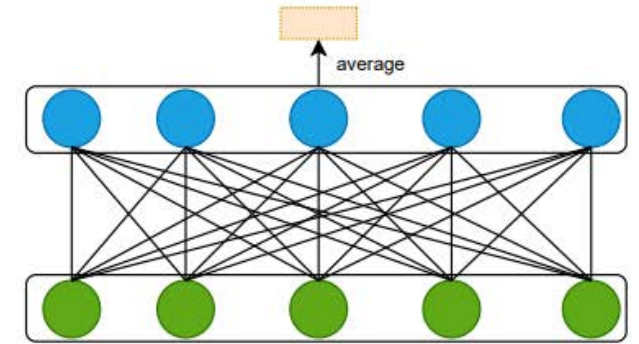
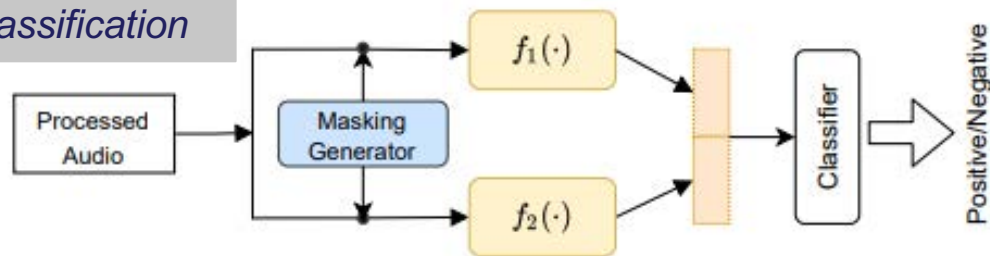
**Patent:** Hao Xue, Flora D. Salim. Method and systems for respiratory sound classification. (Australian Patent 2022224848, Worldwide Patent WO2023015361A1)

**Publication:** Xue, H. and Salim, F.D., 2021, August. Exploring self-supervised representation ensembles for COVID-19 cough classification. In Proceedings of the 27th ACM SIGKDD Conference on Knowledge Discovery & Data Mining.

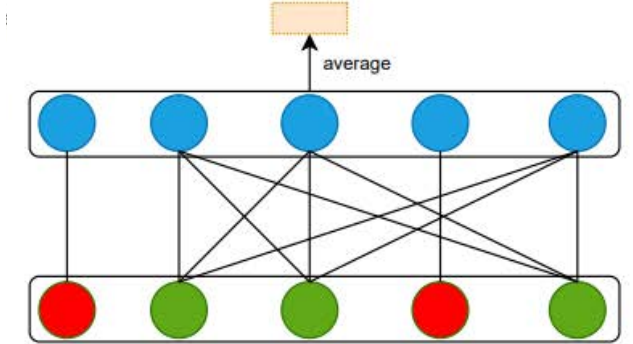
## Contrastive pre-training



## Downstream classification



(a) Without Random Masking



(b) With Random Masking

Contrastive learning-based pre-training phase with unlabeled data

Ensembled architecture for downstream classification fine-tuning with labelled data

Introduce random masking generator in both phases to further improve the performance



# Pretrained on IIS-Coswara dataset, Tested on Cambridge COVID-sounds dataset

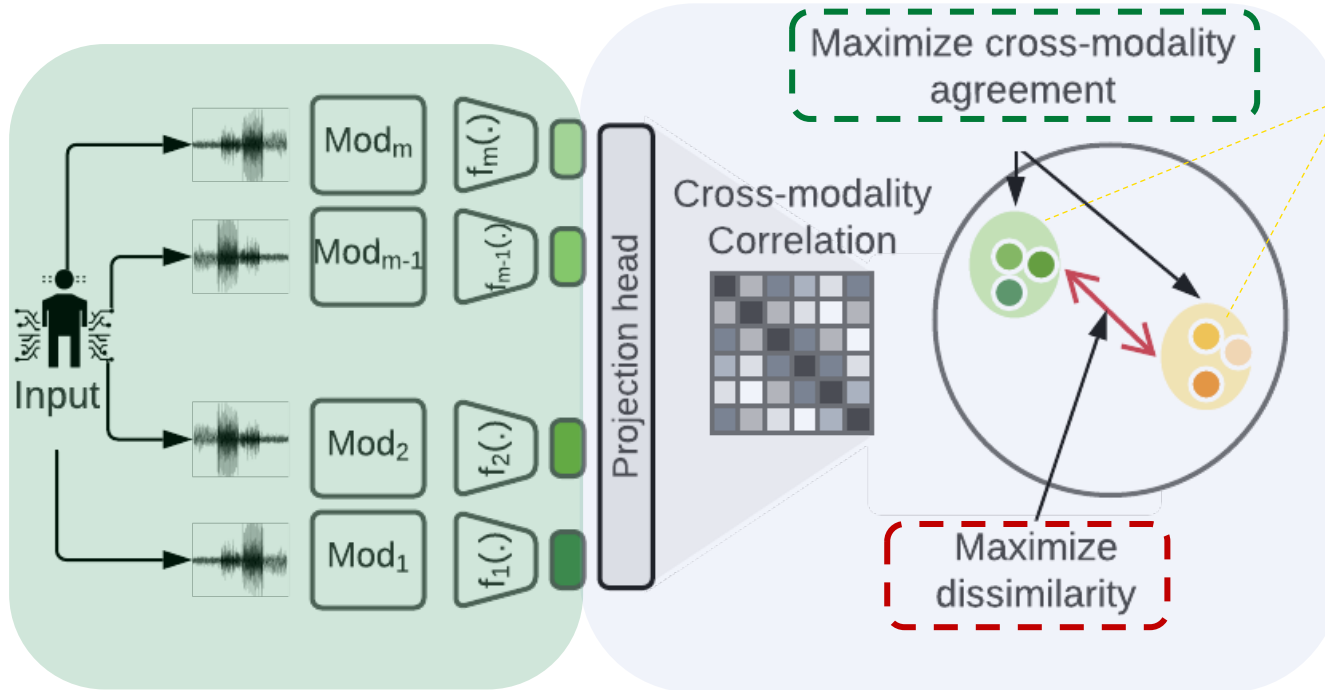
**Table 1: Results (on the testing set) of different models and configurations. For each result, the standard deviation is reported in a bracket.**

Model	Self-supervise	Pre-train	Fine-tune	ROC-AUC	Recall	Precision	Accuracy	Average F1
VGGish	×	×	N/A	76.14 (0.21)	53.19 (2.29)	73.17 (1.87)	74.88 (0.22)	61.60
	×	✓	×	85.02 (1.73)	67.42 (2.06)	78.55 (2.21)	80.71 (1.32)	72.56
	×	✓	✓	87.34 (1.14)	69.49 (1.44)	<b>83.15 (1.46)</b>	83.12 (0.31)	75.71
GRU Transformer	×	×	N/A	84.43 (0.88)	65.60 (1.43)	82.67 (1.89)	81.76 (0.39)	73.15
	×	×	N/A	87.60 (0.71)	71.53 (1.12)	80.64 (1.19)	82.73 (0.41)	75.81
GRU-CP	✓	✓	×	83.20 (0.43)	63.43 (1.82)	78.63 (1.22)	79.63 (0.31)	70.22
	✓	✓	✓	87.08 (0.35)	71.72 (2.53)	81.61 (2.26)	83.15 (0.32)	76.35
Transformer-CP	✓	✓	×	84.34 (0.71)	64.94 (1.80)	78.56 (1.40)	80.02 (0.42)	71.10
	✓	✓	✓	<b>88.83 (0.53)</b>	<b>73.07 (0.65)</b>	81.99 (0.92)	<b>83.74 (0.39)</b>	<b>77.27</b>



# COCOA

Cross mOdality COntラストive leArning for Sensor Data



Representations of Multiple modalities from a single sample

$$\mathcal{L}_{positive} = \sum_{v \neq w} 1 - Sim(z_v, z_w)$$

$$\mathcal{L}_{negative} = \sum_{t \neq t'} Sim(z_t, z_{t'})$$

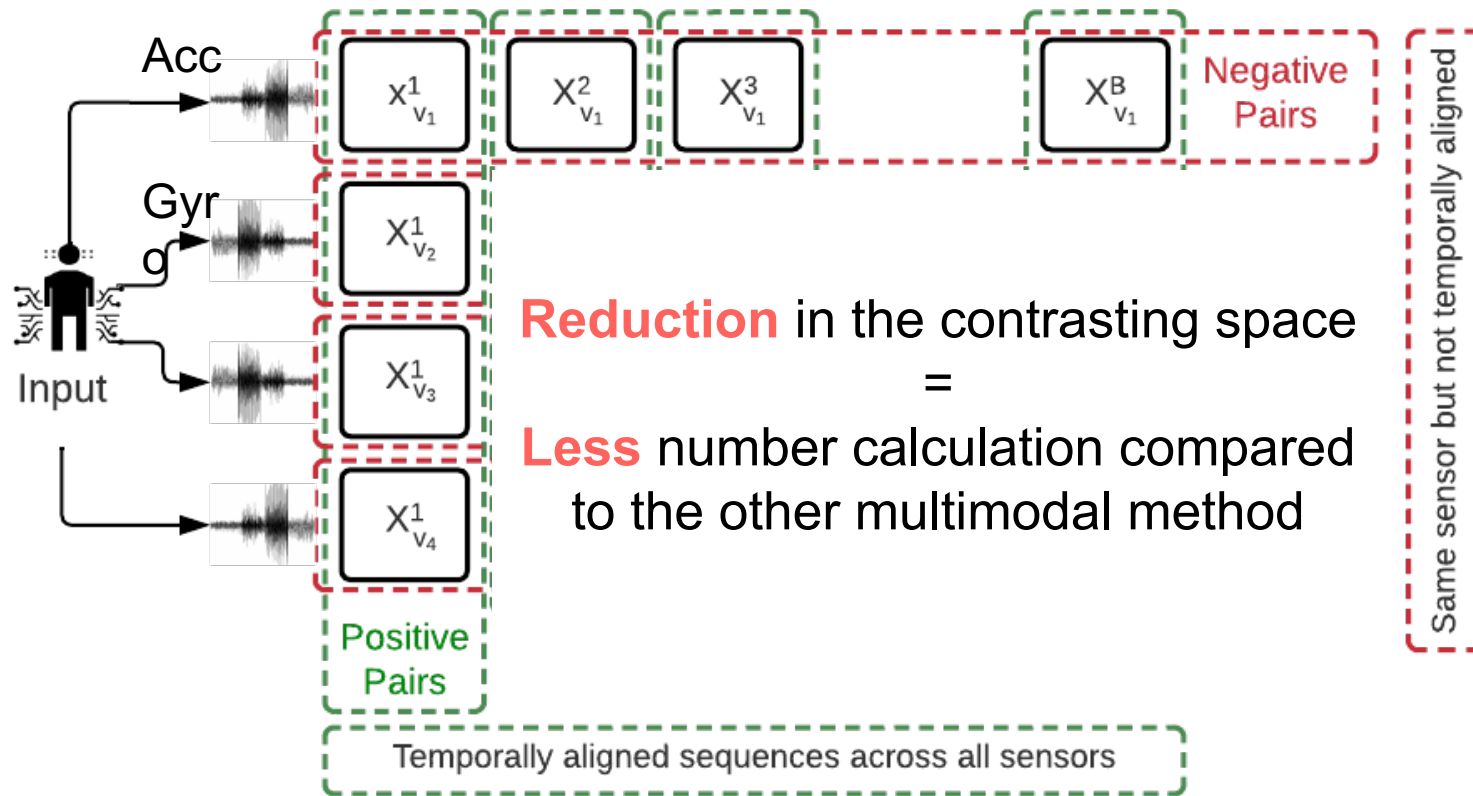
$$\mathcal{L}_{COCOA} = \sum_t \mathcal{L}_{pos}^t + \sum_v \mathcal{L}_{neg}^v$$

# COCOA

## Cross Modality COntrastive LeArning for Sensor Data

- ✓ COCOA is the **first** to apply contrastive learning for **multiple sensors** of different modalities.
- ✓ COCOA has linear complexity in terms of the **number of sensors**.
- ✓ COCOA is highly **label efficient**.
- ✓ COCOA performs well with **smaller batch sizes**.

# Positive and Negative Pair Sampling



Negative Pairs are selected from **the same** source. Higher similar characteristics results in **harder negatives**.

Positive Pairs are selected from **different** sources which results in **harder positives**.

# COCOA

## Evaluation

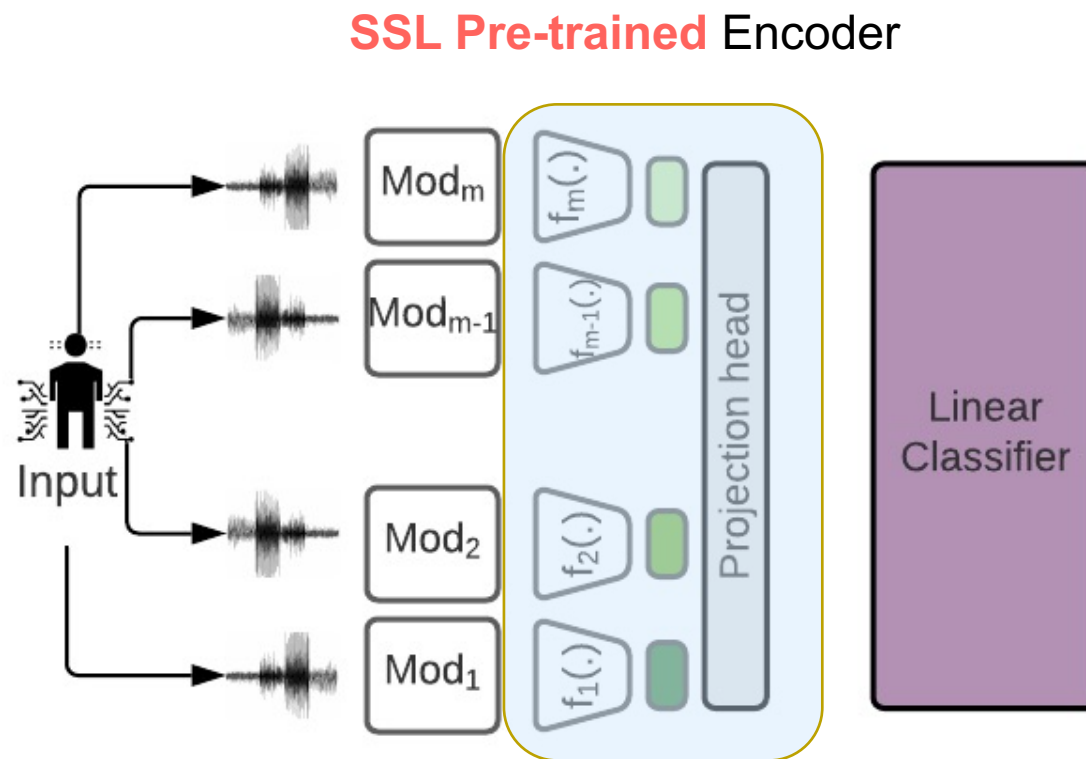
Application	Dataset	Modality	Subjects	Size	Classes
Human Activity Recognition	UCIHAR	Acc, Gyro	30	2.5K	<i>walking, walking up/downstairs, sitting, laying, standing {6}</i>
	PAMAP2	3xAcc (arm, chest, ankle)	9	11K	<i>sitting, standing, walking, running, cycling, nordic-walking, ascending/descending stairs, rope-jumping {9}</i>
	Opportunity	5xAcc (back, left L-arm, right U-arm, left/right shoe)	4	23K	<i>standing, walking, sitting, lying</i>
Sleep Stage Detection	SLEEPEDF	2xEEG, EOG, EMG	20	55K	<i>Awake, Rapid Eye Movement, N1, N2-N3, and N4 {5}</i>
Emotion Recognition	WESAD	Acc, ECG, EMG, EDA	15	21K	<i>baseline, stress, amusement, and meditation {4}</i>



# COCOA

## Evaluation setup

We used **the same encoder** for all **10 SOTA baselines**.



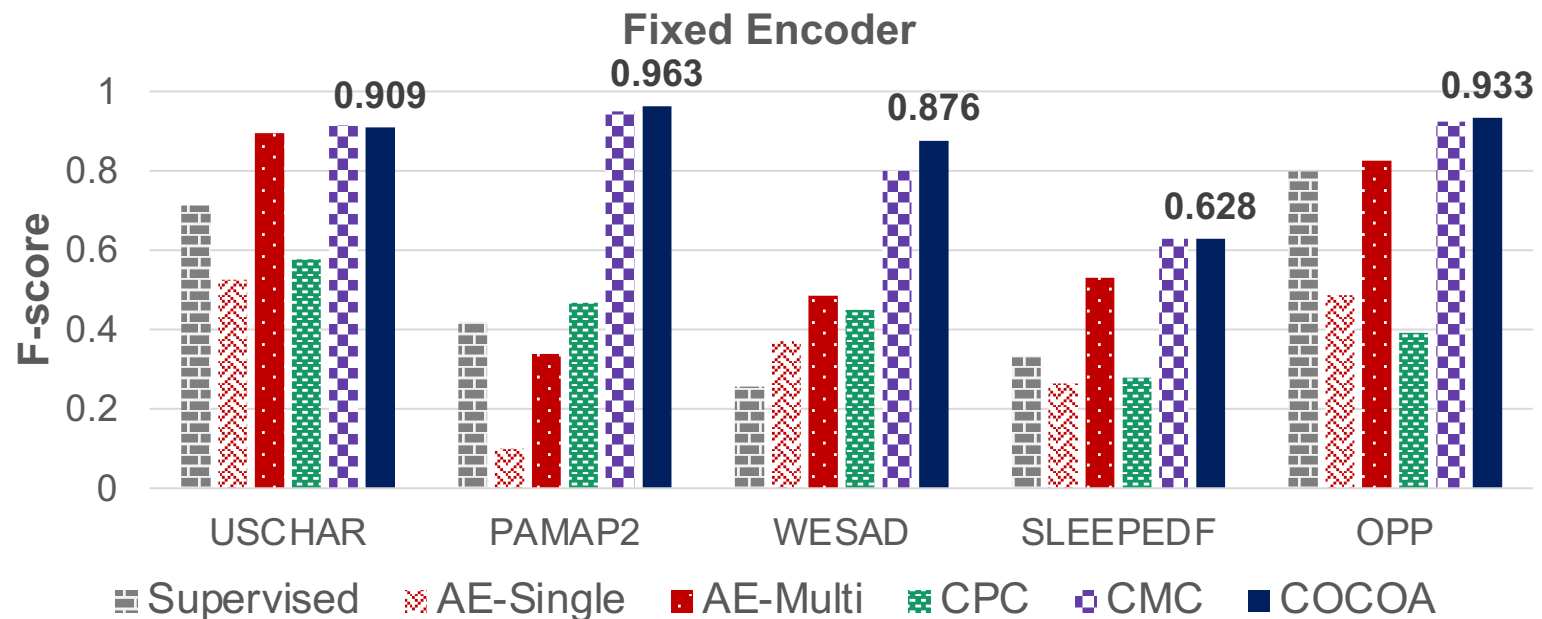
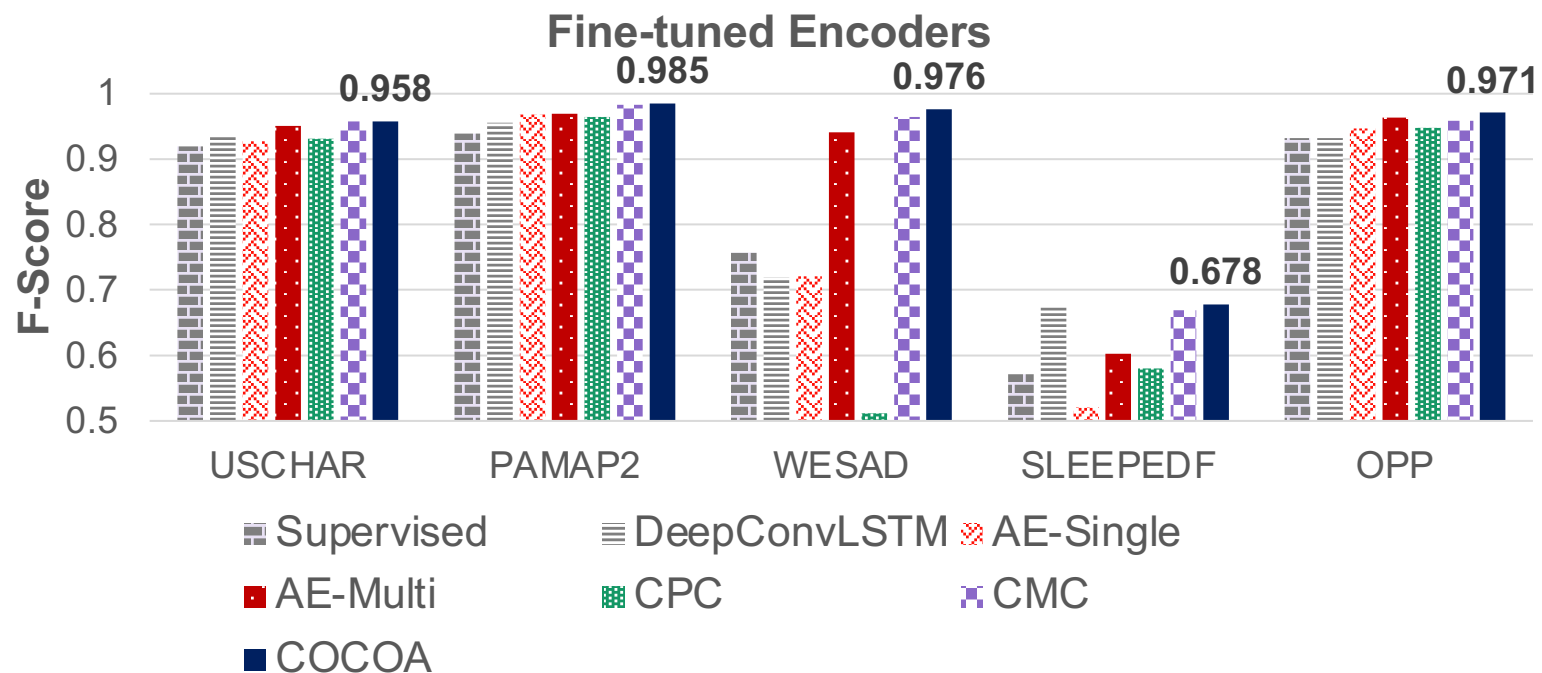
- **Fixed:** Frozen SSL pre-trained encoder + Linear classifier
- **Fine-tuned:** SSL pre-trained encoder + Linear classifier
- **Fully supervised:** encoder + Linear classifier

# COCOA

## Baseline Evaluation & Ablation

Outperform the fully supervised baseline

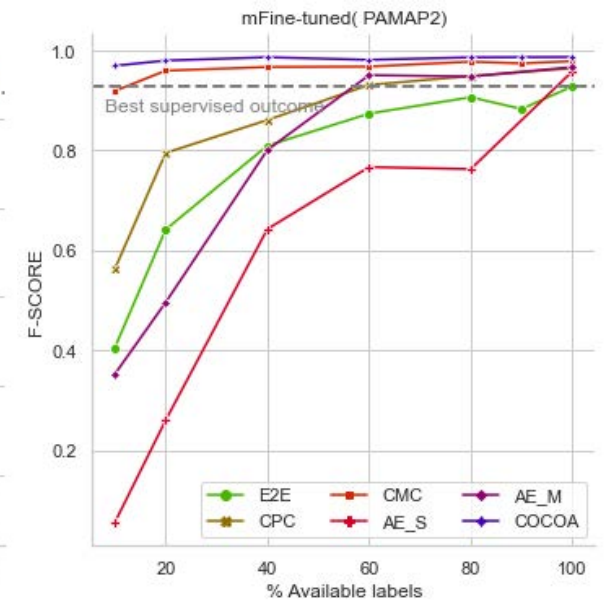
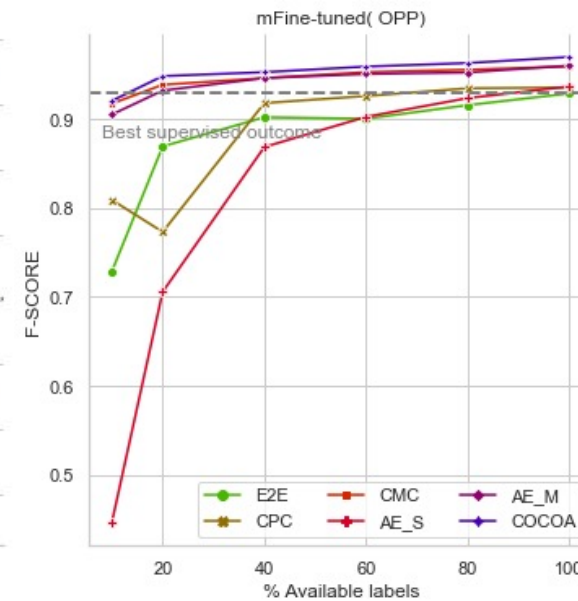
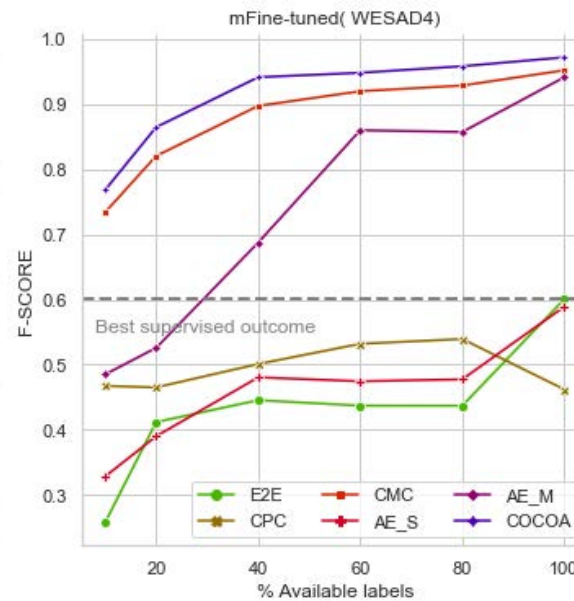
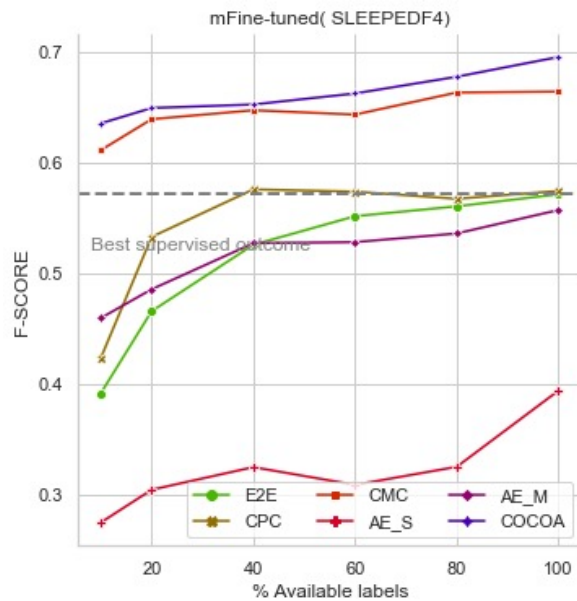
Less computation in COCOA compared to CMC

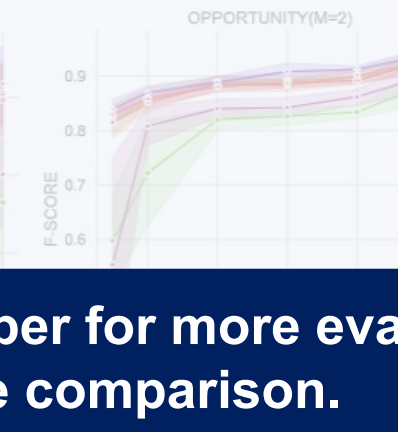
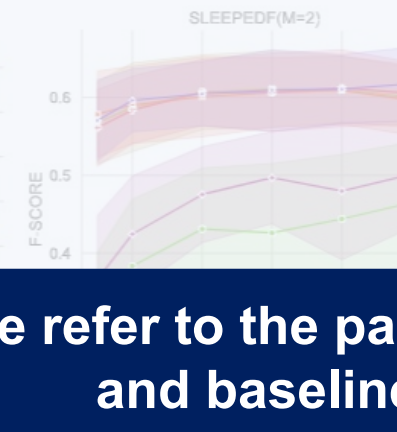
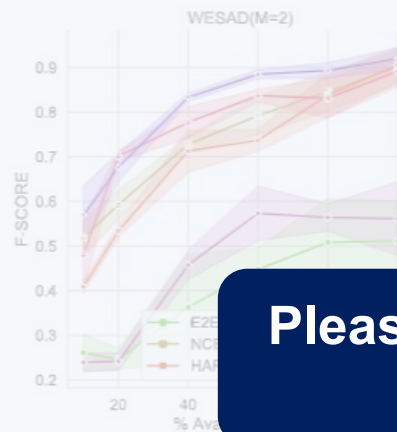
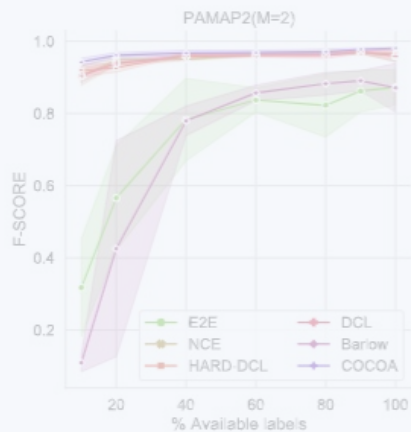


# COCOA

## Data Efficiency

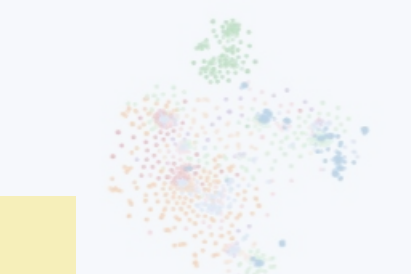
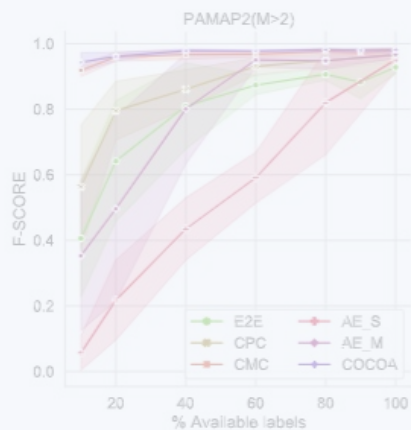
Even with **10%** of labels we can **outperform** the fully supervised baseline with **100% labels**.



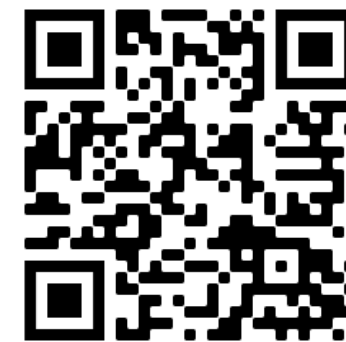


Please refer to the paper for more evaluation and baseline comparison.

(a)



Datasets	UCIHAR		PAMAP2		WESAD		SLEEPEDF		OPPORTUNITY	
Baseline	E2E	Fixed	E2E	Fixed	E2E	Fixed	E2E	Fixed	E2E	Fixed
<b>M=2</b>										
Sup.	91.9(1.4)	71.3(7.2)	89.3(2.9)	26.7(8.3)	55.6(8.8)	22.8(2.4)	50.4(8.9)	25(2.4)	88.5(3.1)	66.8(3.5)
Barlow.	93.6(1.5)	57.5(3.4)	91.1(3.4)	18.9(3.6)	62.1(15.9)	30.1(8.7)	51(8.7)	24.9(3.6)	90.3(3.4)	23.8(8)
DCL	94.7(1)	89.8(1.7)	97.2(0.7)	90.5(2.7)	90.7(4.7)	61.6(7.4)	60.7(4.2)	53.7(2.0)	93.4(0.9)	85.6(2.3)
HardDCL	94.8(0.9)	91(3.5)	97.2(0.6)	90.4(4.1)	90.2(4.6)	61.9(8.4)	60.7(4.4)	55.2(5.2)	93.3(2.3)	85(1)
NCE	<b>95.9(1.3)</b>	<b>91.4(4.4)</b>	<b>97.6(1.2)</b>	90.9(2.9)	90.5(4)	62.8(7.6)	60.5(4.2)	55.5(0.9)	93.5(0.6)	<b>85.7(0.8)</b>
<b>COCOA</b>	95.8(1.3)	90.9(2)	97.4(0.4)	<b>91(2.9)</b>	<b>91.5(2.9)</b>	<b>63.1(8.6)</b>	<b>62.2(1.9)</b>	<b>57.4(1.3)</b>	<b>93.9(1.3)</b>	<b>85.7(1.2)</b>
<b>M&gt;2</b>										
Sup.	-(-)	-(-)	93.9(1.2)	41.9(5.7)	75.7(6.1)	25.7(2.8)	57.1(1)	33.3(2.5)	93.2(1.4)	79.8(2.5)
DeepCL	93.6(2.2)	-(-)	95.6(0.6)	-(-)	71.9(3.8)	-(-)	67.4(1.7)	-(-)	93.2 (1.7)	-(-)
AE - S	92.7(1.3)	52.6(4.8)	96.8(0.7)	9.9(8.9)	72.1(15.4)	37(4.1)	52(4.3)	26.5(1.3)	94.7(0.3)	48.7(9.2)
AE - M	95.1(1.4)	89.5(2.7)	96.9(0.8)	33.8(15.9)	94.1(2.5)	48.6(2.9)	60.3(2.1)	53(0.9)	96.3(0.5)	82.5(6.6)
CPC	93.1(2)	57.7(16.9)	96.4(1.1)	46.7(5.6)	51.2(4.4)	44.9(1.8)	58(1.8)	27.9(1.3)	94.8(0.7)	39.2(11.2)
CMC	-(-)	-(-)	98.3(0.1)	94.9(0.3)	96.4(0.2)	80(8.2)	66.9(1.2)	<b>62.8(1)</b>	95.9(0.6)	92.4(0.4)
<b>COCOA</b>	95.8(1.3)	90.9(2)	<b>98.5(0.4)</b>	<b>96.3(1.4)</b>	<b>97.6(0.5)</b>	<b>87.6(1.7)</b>	<b>67.8(1.5)</b>	<b>62.8(2.3)</b>	<b>97.1(0.6)</b>	<b>93.3(0.5)</b>





# Federated Self-Supervised Learning of Multi-Sensor Representations for Embedded Intelligence

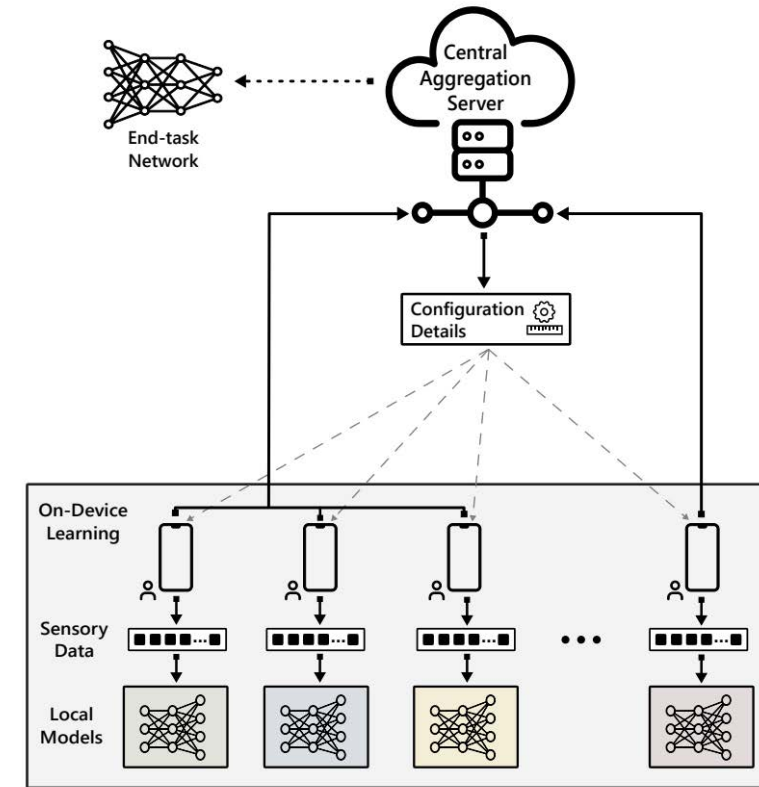
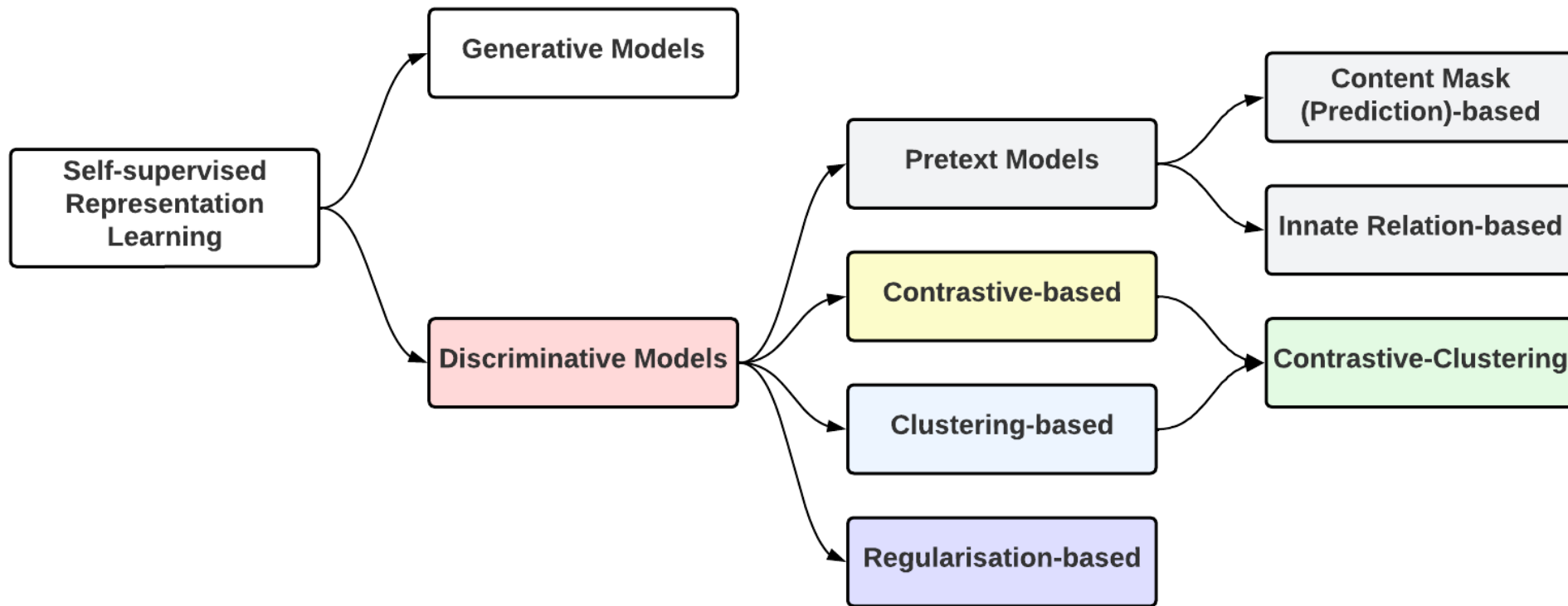


Fig. 3: Overview of federated learning framework. A central server dispatches a randomly initialized model and other training configuration details to the selected clients' devices, as depicted by dashed gray lines. The clients train local models on their private data and send the models back to the server illustrated with solid black lines. The models are aggregated to produce a unified model that is used for the end-task.

# Beyond Just Vision:

## A Review on Self-Supervised Representation Learning on Multimodal and Temporal Data



# Self-supervised Activity Representation Learning with Incremental Data: An Empirical Study

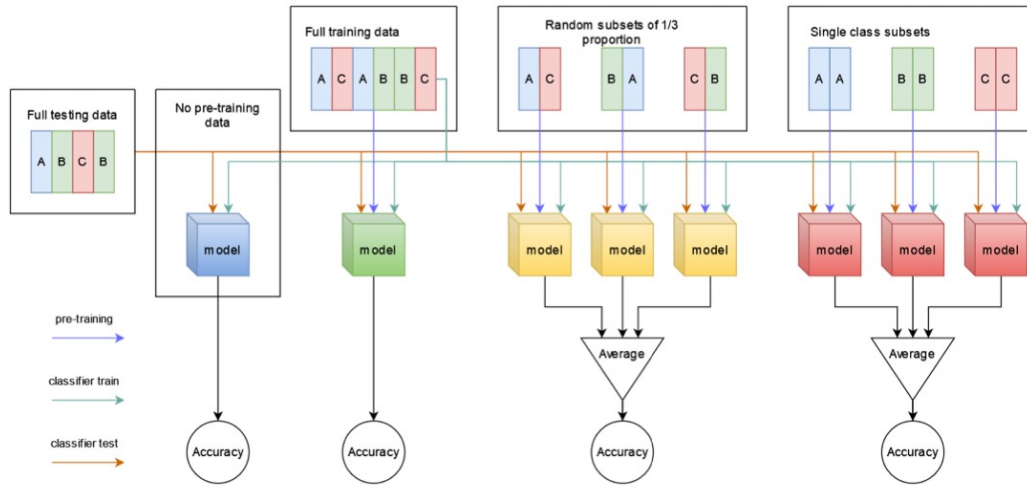


Fig. 3. Workflow of the UEA dataset investigation. Full training data were split into random subsets with size according to the number of classes in a dataset, and also single class subsets. These were used to pre-train encoder models, and compared with model trained based on no and full pre-training data.

TABLE II  
ACCURACY ON 30 UEA DATASETS IN DIFFERENT SCENARIOS.

Dataset	Reported [24]	at	Reproduced	No data pre-training	Full Data pre-training	Random Subset pre-training	Single Class Subset pretrain
ArticulatoryWordRecognition	<b>0.99</b>		<b>0.99</b>	0.98	<b>0.99</b>	0.98	0.95
AtrialFibrillation	0.20		0.20	<b>0.07</b>	0.20	0.20	<b>0.22</b>
BasicMotions	<b>0.98</b>		<b>0.98</b>	0.97	0.97	<b>0.98</b>	0.97
CharacterTrajectories	<b>1.00</b>		0.99	0.98	0.99	0.99	0.99
Cricket	0.97		<b>0.99</b>	<b>0.99</b>	<b>0.99</b>	0.97	0.96
DuckDuckGeese	<b>0.68</b>		0.50	0.54	0.46	0.48	0.50
EigenWorms	0.85		0.83	0.82	0.82	<b>0.87</b>	0.85
Epilepsy	0.96		0.96	0.95	0.96	<b>0.97</b>	0.96
ERing	0.87		0.85	<b>0.89</b>	0.85	0.85	0.83
EthanolConcentration	<b>0.31</b>		<b>0.31</b>	0.27	0.26	0.27	0.28
FaceDetection	0.50		<b>0.51</b>	<b>0.51</b>	<b>0.51</b>	<b>0.51</b>	<b>0.51</b>
FingerMovements	0.48		0.50	<b>0.45</b>	<b>0.56</b>	0.52	<b>0.55</b>
HandMovementDirection	0.34		0.31	0.27	<b>0.36</b>	0.31	0.29
Handwriting	0.52		<b>0.55</b>	<b>0.25</b>	<b>0.55</b>	<b>0.46</b>	<b>0.43</b>
Heartbeat	0.68		0.69	<b>0.72</b>	0.69	0.71	0.70
InsectWingbeat	<b>0.47</b>		0.46	<b>0.47</b>	<b>0.47</b>	0.46	<b>0.47</b>
JapaneseVowels	<b>0.98</b>		<b>0.98</b>	0.97	<b>0.98</b>	<b>0.98</b>	<b>0.98</b>
Libras	<b>0.87</b>		0.84	0.83	0.84	0.86	0.81
LSST	0.54		0.55	<b>0.59</b>	0.57	0.56	0.57
MotorImagery	<b>0.51</b>		0.50	0.50	0.50	0.50	0.46
NATOPS	0.93		0.91	0.93	0.92	<b>0.94</b>	0.91
PEMS-SF	<b>0.68</b>		0.65	0.65	0.66	0.66	<b>0.68</b>
PenDigits	<b>0.99</b>		<b>0.99</b>	0.98	<b>0.99</b>	<b>0.99</b>	<b>0.99</b>
PhonemeSpectra	0.23		0.23	0.21	0.23	<b>0.24</b>	<b>0.24</b>
RacketSports	<b>0.86</b>		<b>0.86</b>	0.77	<b>0.86</b>	<b>0.86</b>	0.83
SelfRegulationSCP1	<b>0.81</b>		0.77	0.78	0.79	0.77	0.80
SelfRegulationSCP2	<b>0.58</b>		0.55	0.57	<b>0.58</b>	<b>0.58</b>	0.56
SpokenArabicDigits	<b>0.99</b>		<b>0.99</b>	<b>0.92</b>	0.97	0.97	0.97
StandWalkJump	0.47		0.47	<b>0.27</b>	<b>0.53</b>	<b>0.42</b>	<b>0.33</b>
UWaveGestureLibrary	<b>0.91</b>		0.90	<b>0.69</b>	0.90	0.90	<b>0.85</b>
Average	<b>0.70</b>		0.69	0.66	<b>0.70</b>	0.69	0.68



# Contrastive Learning-based Imputation-Prediction Networks for In-hospital Mortality Risk Modeling using EHRs

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# EHR-based risk prediction tasks

- predict the mortality risks based on historical EHR data
- used to provide early warnings when a patient's health condition deteriorates





# Open Challenge

- The data is highly irregular with many missing values
- The interval between medical records vary across patients

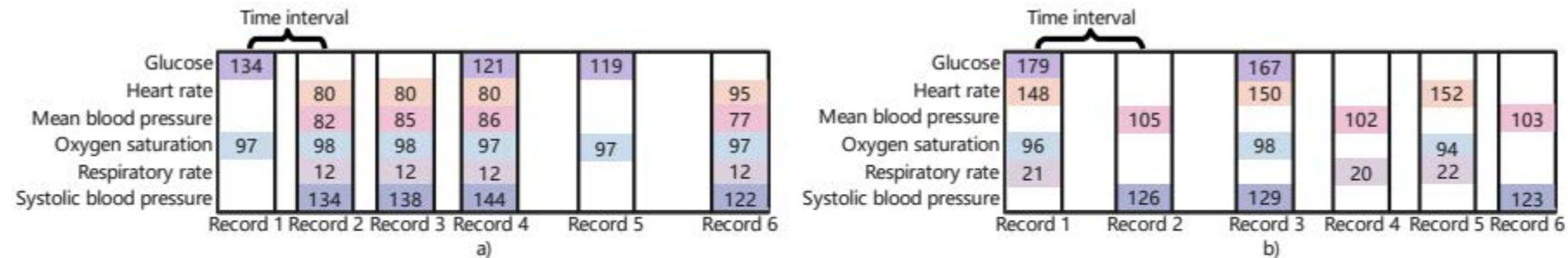


Fig. 1. Illustration of medical records of patients A and B.

## The MIMIC-III Database

# Existing Approaches

## **Imputation first then prediction**

Imputation as a separate preprocessing task

### **Imputation Step**

Exploit correlations of variables in patient medical records to impute missing values

Establish time-decay mechanisms to consider the effect of varying time intervals between records

### **Prediction Step**

The complete data matrices are then used as input for downstream prediction tasks.

# Our intuition: Combine Imputation with Prediction with Patient Stratification & Contrastive Learning

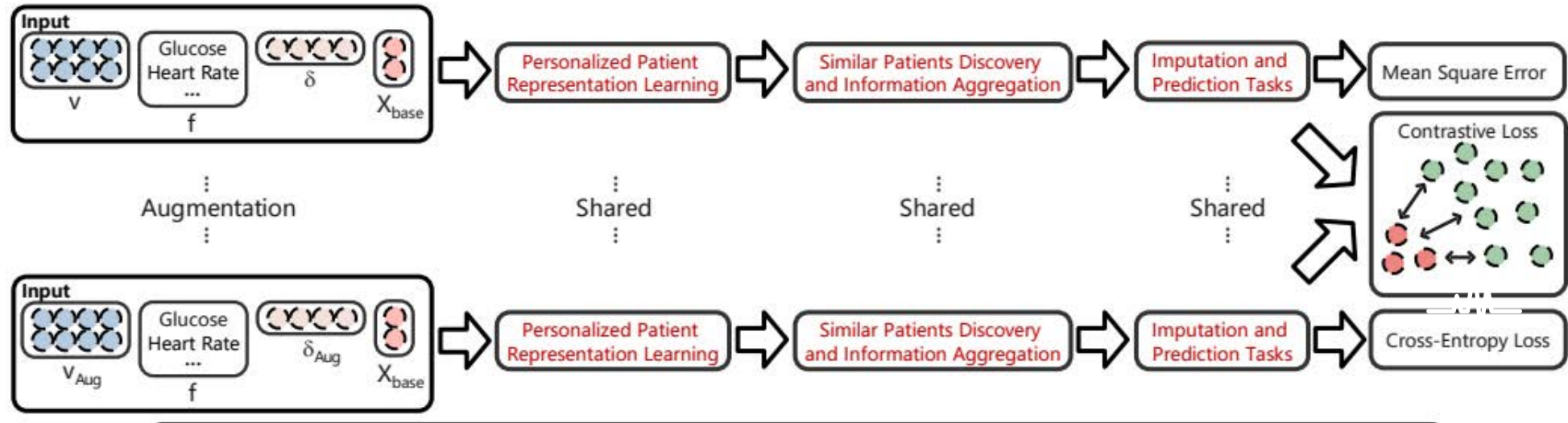


Patient stratification refers to the method of dividing a patient population into subgroups based on specific disease characteristics and symptom severity.



Patients in the same subgroup generally had more similar health trajectories.

# Proposed Method: Contrastive Learning-based Imputation-Prediction Networks for In-hospital Mortality Risk Modeling



# Experiments: Datasets

MIMIC-III [1] and eICU [2] Databases

Inputs: clinical times series (e.g., heart rate) and demographics (i.e., age, sex, and ethnicity)

MIMIC-III Feature	Data Type	Missingness (%)	eICU Feature	Data Type	Missingness (%)
Capillary refill rate	categorical	99.78	Diastolic blood pressure	continuous	33.80
Diastolic blood pressure	continuous	30.90	Fraction inspired oxygen	continuous	98.14
Fraction inspired oxygen	continuous	94.33	Glasgow coma scale eye	categorical	83.42
Glasgow coma scale eye	categorical	82.84	Glasgow coma scale motor	categorical	83.43
Glasgow coma scale motor	categorical	81.74	Glasgow coma scale total	categorical	81.70
Glasgow coma scale total	categorical	89.16	Glasgow coma scale verbal	categorical	83.54
Glasgow coma scale verbal	categorical	81.72	Glucose	continuous	83.89
Glucose	continuous	83.04	Heart Rate	continuous	27.45
Heart Rate	continuous	27.43	Height	continuous	99.19
Height	continuous	99.77	Mean arterial pressure	continuous	96.53
Mean blood pressure	continuous	31.38	Oxygen saturation	continuous	38.12
Oxygen saturation	continuous	26.86	Respiratory rate	continuous	33.11
Respiratory rate	continuous	26.80	Systolic blood pressure	continuous	33.80
Systolic blood pressure	continuous	30.87	Temperature	continuous	76.35
Temperature	continuous	78.06	Weight	continuous	98.65
Weight	continuous	97.89	pH	continuous	97.91
pH	continuous	91.56	Age	continuous	0.00
Age	continuous	0.00	Admission diagnosis	categorical	0.00
Admission diagnosis	categorical	0.00	Ethnicity	categorical	0.00
Ethnicity	categorical	0.00	Gender	categorical	0.00
Gender	categorical	0.00			



# Experiment Results

MIMIC-III/24 hours after ICU admission	Clinical time series imputation		In-hospital mortality prediction	
Metrics	MAE	MRE	AUROC	AUPRC
GRU-D	1.3134(0.0509)	87.33%(0.0341)	0.8461(0.0051)	0.4513(0.0124)
BRITS	1.3211(0.0923)	87.92%(0.0611)	0.8432(0.0040)	0.4193(0.0144)
GRUI-GAN	1.6083(0.0043)	107.20%(0.0029)	0.8324(0.0077)	0.4209(0.0280)
E <sup>2</sup> GAN	1.5885(0.0045)	105.86%(0.0032)	0.8377(0.0083)	0.4295(0.0137)
E <sup>2</sup> GAN-RF	1.4362(0.0031)	101.09%(0.0027)	0.8430(0.0065)	0.4328(0.0101)
STING	1.5018(0.0082)	102.53%(0.0047)	0.8344(0.0126)	0.4431(0.0158)
MTSIT	0.3988(0.0671)	38.44%(0.0647)	0.8029(0.0117)	0.4150(0.0165)
MIAM	1.1391(0.0001)	75.65%(0.0001)	0.8140(0.0044)	0.4162(0.0079)
Ours	<b>0.3563(0.0375)</b>	<b>8.16%(0.0086)</b>	<b>0.8533(0.0119)</b>	<b>0.4752(0.0223)</b>
Ours <sub><math>\alpha</math></sub>	0.3833(0.0389)	8.78%(0.0089)	0.8398(0.0064)	0.4555(0.0139)
Ours <sub><math>\beta</math></sub>	0.4125(0.0319)	8.95%(0.0077)	0.8417(0.0059)	0.4489(0.0182)

eICU/24 hours after eICU admission	Clinical time series imputation		In-hospital mortality prediction	
Metrics	MAE	MRE	AUROC	AUPRC
GRU-D	3.9791(0.2008)	52.11%(0.0262)	0.7455(0.0107)	0.3178(0.0190)
BRITS	3.6879(0.3782)	48.30%(0.0726)	0.7139(0.0101)	0.2511(0.0111)
GRUI-GAN	9.1031(0.0130)	119.29%(0.0016)	0.7298(0.0094)	0.3013(0.0141)
E <sup>2</sup> GAN	7.5746(0.0141)	99.20%(0.0018)	0.7317(0.0155)	0.2973(0.0253)
E <sup>2</sup> GAN-RF	6.7108(0.0127)	90.38%(0.0015)	0.7402(0.0131)	0.3045(0.0227)
STING	7.1447(0.0651)	93.56%(0.0083)	0.7197(0.0154)	0.2873(0.0182)
MTSIT	1.6192(0.1064)	21.20%(0.0139)	0.7215(0.0071)	0.2992(0.0115)
MIAM	1.1726(0.3103)	15.35%(0.0406)	0.7262(0.0179)	0.2659(0.0148)
Ours	<b>0.5365(0.0612)</b>	<b>7.02%(0.0079)</b>	<b>0.7626(0.0117)</b>	<b>0.3388(0.0211)</b>
Ours <sub><math>\alpha</math></sub>	0.6792(0.0716)	8.89%(0.0093)	0.7501(0.0143)	0.3325(0.0151)
Ours <sub><math>\beta</math></sub>	0.5923(0.0514)	7.75%(0.0067)	0.7533(0.0104)	0.3303(0.0175)

Imputation and prediction results: 24 hours after ICU admission

CODE:



# Experiment Results

MIMIC-III/48 hours after ICU admission	Clinical time series imputation		In-hospital mortality prediction	
Metrics	MAE	MRE	AUROC	AUPRC
GRU-D	1.4535(0.0806)	86.47%(0.0482)	0.8746(0.0026)	0.5143(0.0077)
BRITS	1.3802(0.1295)	82.21%(0.0768)	0.8564(0.0040)	0.4445(0.0189)
GRUI-GAN	1.7523(0.0030)	104.50%(0.0018)	0.8681(0.0077)	0.5123(0.0166)
E <sup>2</sup> GAN	1.7436(0.0036)	103.98%(0.0022)	0.8705(0.0043)	0.5091(0.0120)
E <sup>2</sup> GAN-RF	1.6122(0.0027)	102.34%(0.0017)	0.8736(0.0031)	0.5186(0.0095)
STING	1.6831(0.0068)	100.46%(0.0035)	0.8668(0.0123)	0.5232(0.0236)
MTSIT	0.4503(0.0465)	30.42%(0.0314)	0.8171(0.0114)	0.4308(0.0189)
MIAM	1.3158(0.0003)	78.20%(0.0002)	0.8327(0.0024)	0.4460(0.0061)
Ours	<b>0.4396(0.0588)</b>	<b>6.23%(0.0073)</b>	<b>0.8831(0.0149)</b>	<b>0.5328(0.0347)</b>
Ours <sub><math>\alpha</math></sub>	0.7096(0.0532)	8.85%(0.0066)	0.8671(0.0093)	0.5161(0.0151)
Ours <sub><math>\beta</math></sub>	0.5786(0.0429)	7.47%(0.0056)	0.8709(0.0073)	0.5114(0.0176)

eICU/48 hours after eICU admission	Clinical time series imputation		In-hospital mortality prediction	
Metrics	MAE	MRE	AUROC	AUPRC
GRU-D	5.8071(0.2132)	44.53%(0.0164)	0.7767(0.0141)	0.3210(0.0182)
BRITS	5.5546(0.5497)	42.59%(0.0421)	0.7285(0.0114)	0.2510(0.0097)
GRUI-GAN	14.0750(0.0301)	107.96%(0.0021)	0.7531(0.0167)	0.2897(0.0201)
E <sup>2</sup> GAN	12.9694(0.0195)	99.47%(0.0015)	0.7605(0.0063)	0.3014(0.0137)
E <sup>2</sup> GAN-RF	11.8138(0.0161)	91.52%(0.0011)	0.7763(0.0057)	0.3101(0.0125)
STING	12.0962(0.0806)	92.79%(0.0062)	0.7453(0.0182)	0.2805(0.0190)
MTSIT	2.8150(0.2105)	21.58%(0.0161)	0.7418(0.0091)	0.3078(0.0120)
MIAM	2.1146(0.4012)	16.23%(0.0414)	0.7574(0.0127)	0.2776(0.0105)
Ours	<b>0.9412(0.0930)</b>	<b>7.21%(0.0071)</b>	<b>0.7907(0.0123)</b>	<b>0.3417(0.0217)</b>
Ours <sub><math>\alpha</math></sub>	1.1099(0.1064)	8.51%(0.0081)	0.7732(0.0100)	0.3311(0.0265)
Ours <sub><math>\beta</math></sub>	0.9930(0.0817)	7.61%(0.0062)	0.7790(0.0117)	0.3335(0.0178)

Imputation and prediction results: 48 hours after ICU admission

CODE:



# **Embedding Contextual Dynamics using Transformers**



# Positional Encoding in Transformers - Suitable for ST data

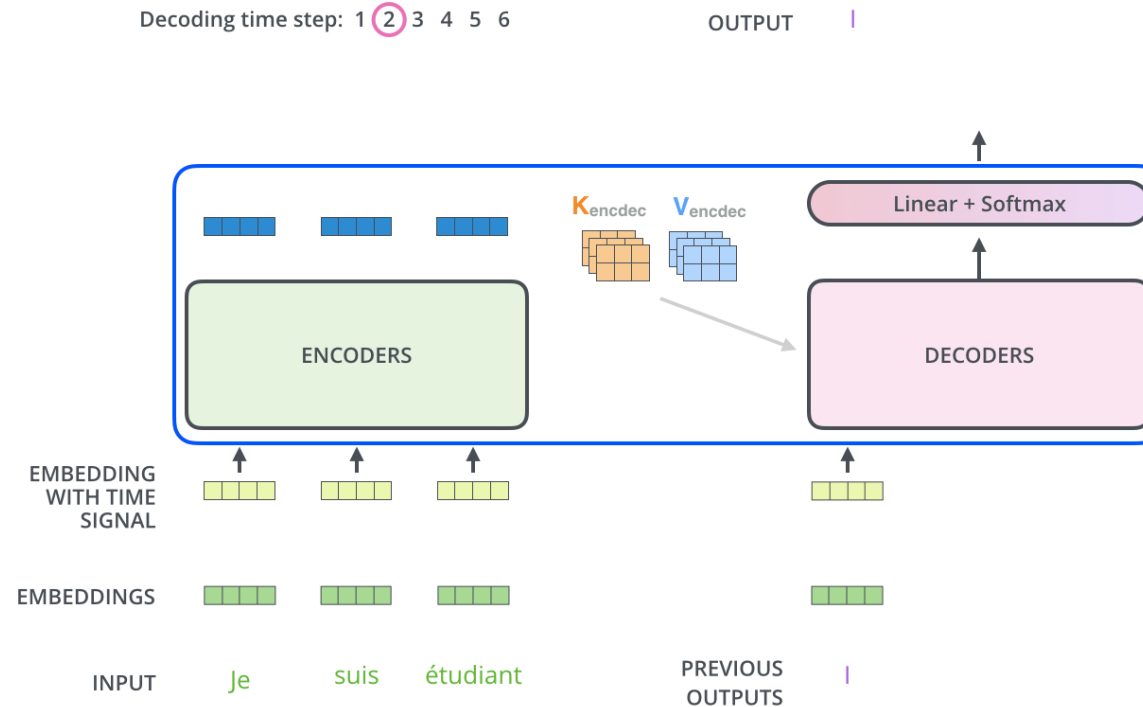
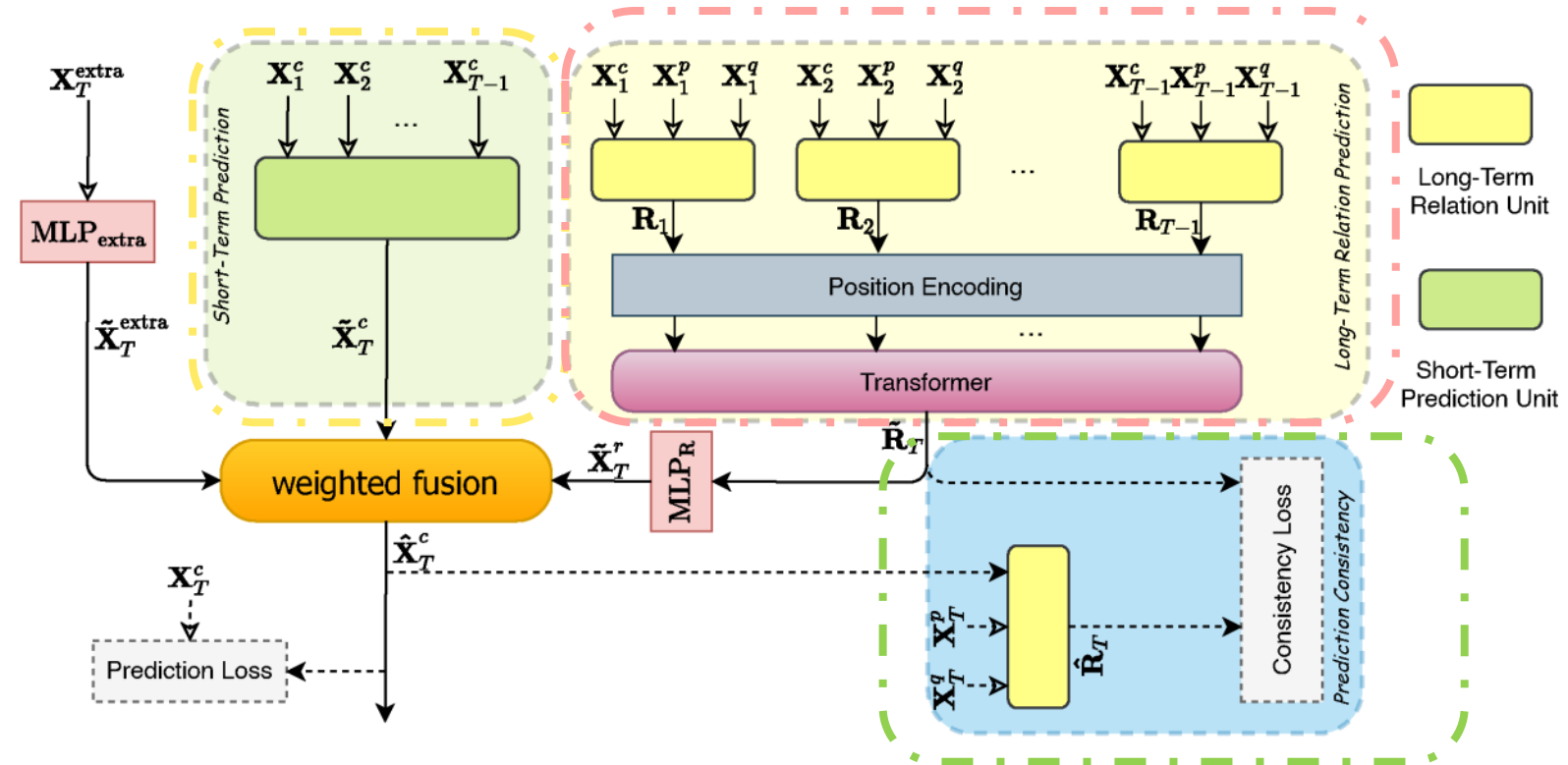


Image Credit: <https://jalammar.github.io/illustrated-transformer/>

# Effective Urban Flow Forecasting (Traffic Flow, People Movement Flow, Check-ins)

- Short-Term Prediction module
- Long-Term Relation Prediction module
- Prediction Consistency module

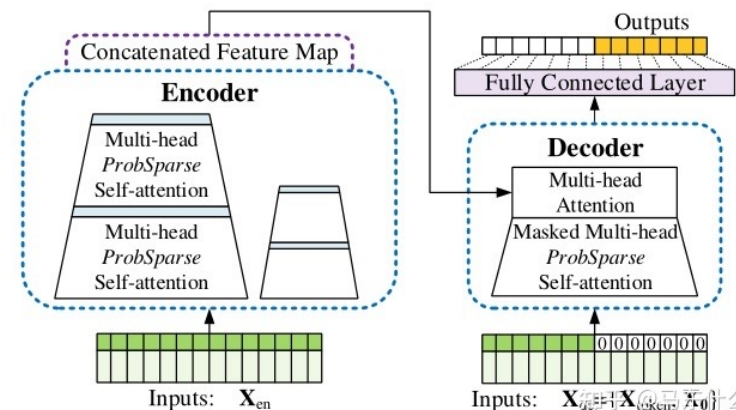




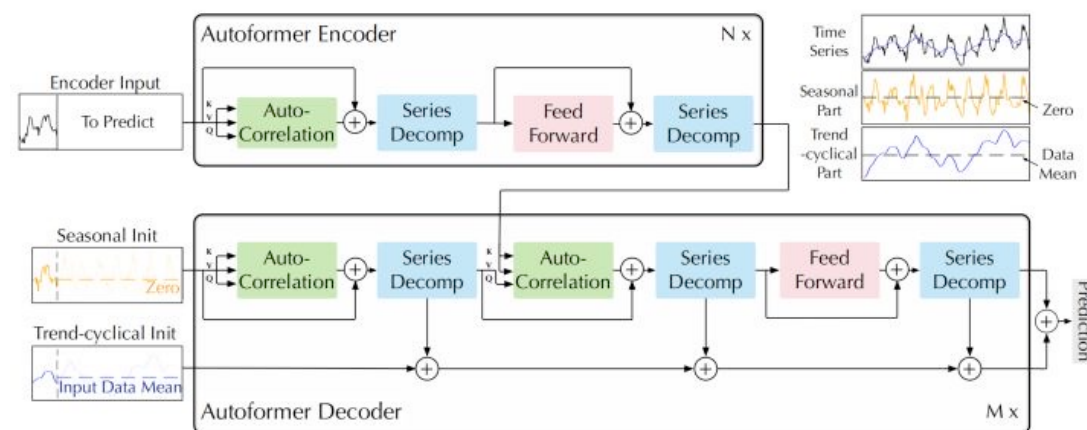
# Other Transformer-based Models

- Transformer starts to replace RNNs in sequential forecasting
- Informer:
  - enhance the prediction capacity especially for long sequence forecasting
  - ProbSparse self-attention mechanism to efficiently replace the canonical self-attention
- Autoformer:
  - Also powerful in long sequence prediction
  - Auto-Correlation mechanism with dependencies discovery and information aggregation at the series level

## Informer



## Autoformer

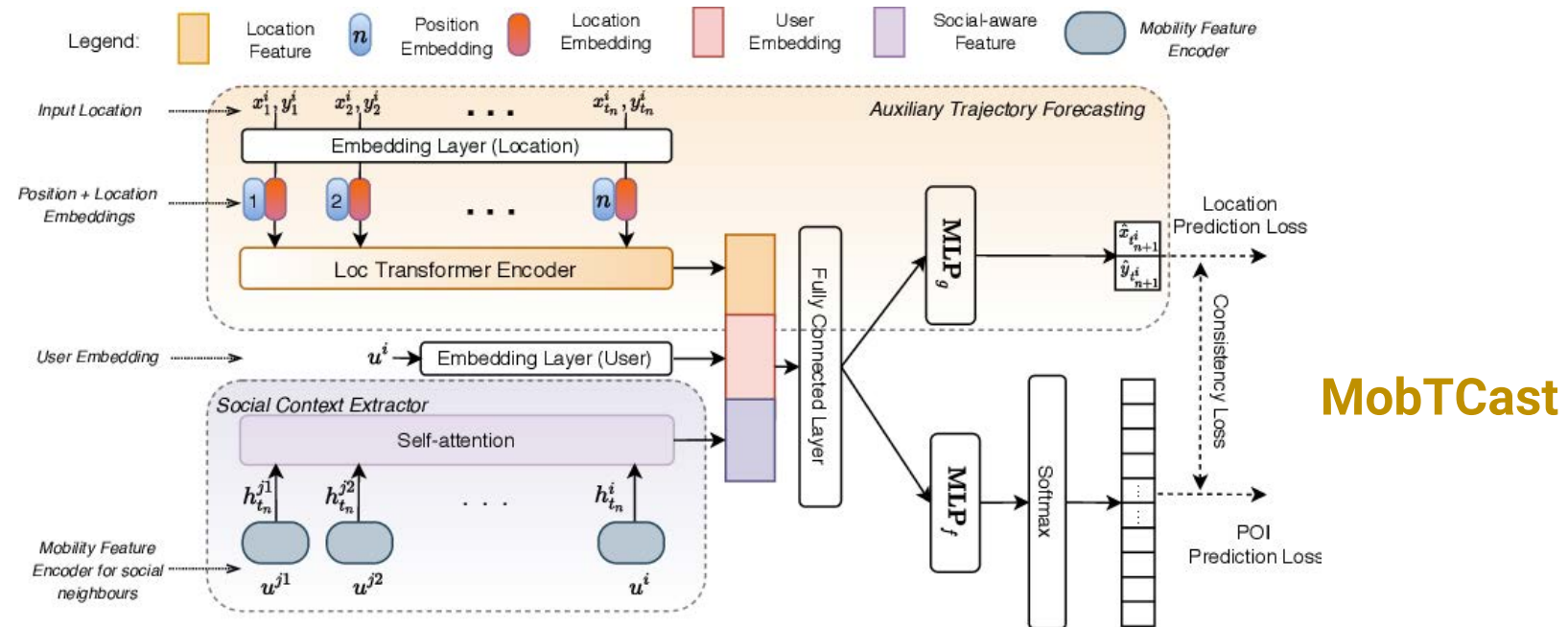


Haoyi Zhou, Shanghang Zhang, Jieqi Peng, Shuai Zhang, Jianxin Li, Hui Xiong, and Wancai Zhang. 2021. Informer: Beyond efficient transformer for long sequence time-series forecasting. In Proceedings of AAAI

Jiehui Xu, Jianmin Wang, Mingsheng Long, et al. 2021. Autoformer: Decomposition transformers with auto-correlation for long-term series forecasting.

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# Transformers-based architecture for Mobility Prediction



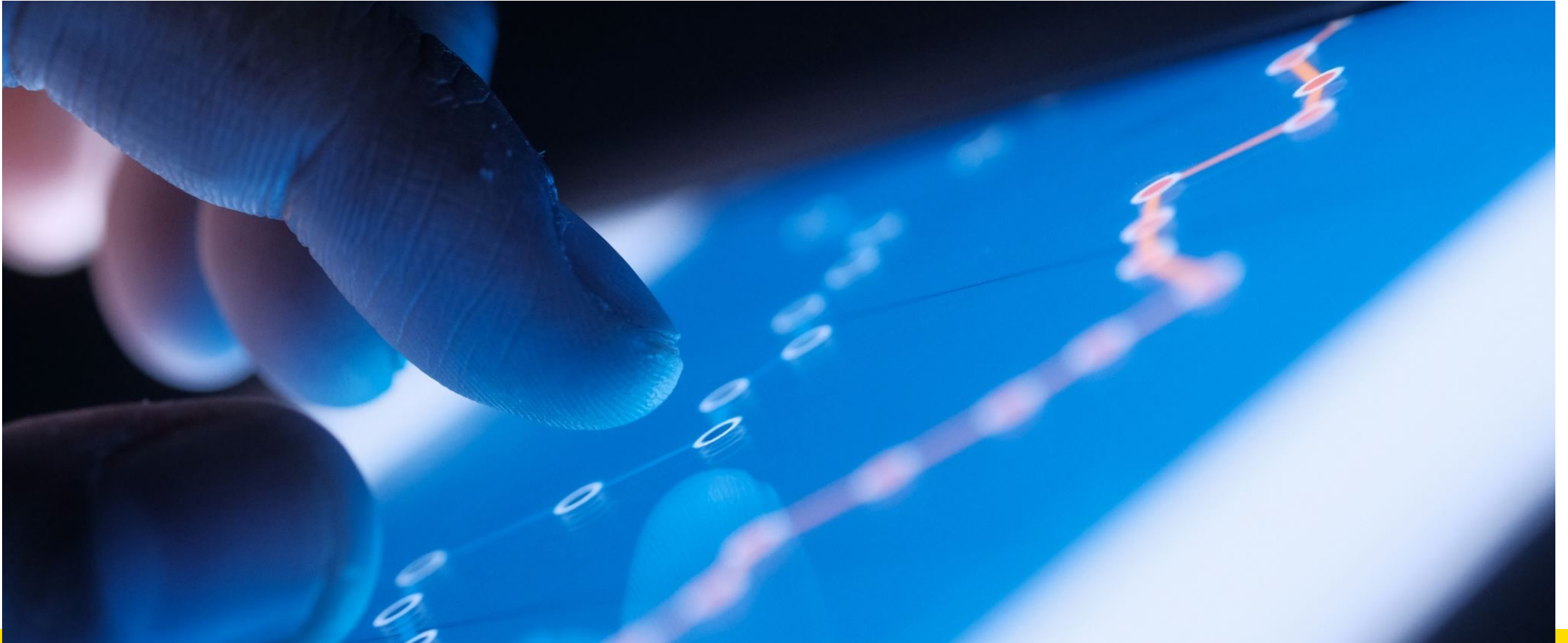
- Embed semantics and contexts e.g., groups, category etc on Transformers, the architecture would be complicated
- Need to design extra layers/modules for auxiliary information

# Experiments: Results

- Dataset: Gowalla, FourSquare-NYC, FourSquare-TKY
- Metric: Top-k (k=1, 5, 10, 20)

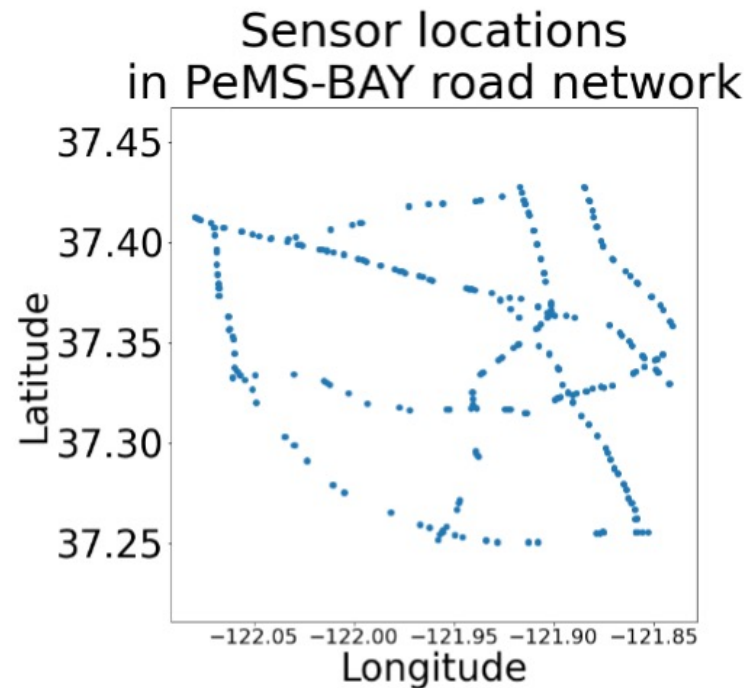
	Acc	FMFMGM	LGLMF	RNN	DeepMove	Flashback	STAN	MobTCast
Gowalla	Top-1	0.0394(0.0035)	0.0605(0.0019)	0.1334(0.0021)	0.1636(0.0019)	0.1809(0.0023)	0.1729(0.0015)	<b>0.2051(0.0022)</b>
	Top-5	0.1218(0.0050)	0.1842(0.0049)	0.3040(0.0017)	0.3704(0.0021)	0.3918(0.0018)	0.3875(0.0033)	<b>0.4364(0.0015)</b>
	Top-10	0.1930(0.0058)	0.2793(0.0062)	0.3717(0.0025)	0.4536(0.0022)	0.4710(0.0021)	0.4816(0.0038)	<b>0.5236(0.0022)</b>
	Top-20	0.2976(0.0029)	0.3912(0.0050)	0.4315(0.0026)	0.5196(0.0031)	0.5372(0.0014)	0.5534(0.0028)	<b>0.5956(0.0020)</b>
FS-NYC	Top-1	0.1201(0.0011)	0.0591(0.0038)	0.1960(0.0025)	0.2517(0.0021)	0.2602(0.0028)	0.2755(0.0036)	<b>0.2804(0.0024)</b>
	Top-5	0.3103(0.0014)	0.2122(0.0069)	0.5258(0.0063)	0.5929(0.0032)	0.5992(0.0028)	0.6089(0.0033)	<b>0.6591(0.0031)</b>
	Top-10	0.4054(0.0023)	0.3248(0.0089)	0.6535(0.0102)	0.7013(0.0041)	0.7192(0.0054)	0.7427(0.0037)	<b>0.7816(0.0047)</b>
	Top-20	0.4967(0.0009)	0.4520(0.0113)	0.7464(0.0058)	0.7763(0.0045)	0.8079(0.0038)	0.8398(0.0033)	<b>0.8561(0.0041)</b>
FS-TKY	Top-1	0.0234(0.0061)	0.0334(0.0064)	0.1775(0.0017)	0.1927(0.0027)	0.2303(0.0020)	0.2238(0.0035)	<b>0.2550(0.0048)</b>
	Top-5	0.0690(0.0128)	0.1271(0.0209)	0.4389(0.0026)	0.5023(0.0022)	0.5331(0.0027)	0.5293(0.0039)	<b>0.5683(0.0055)</b>
	Top-10	0.1408(0.0227)	0.2007(0.0110)	0.5397(0.0047)	0.5909(0.0049)	0.6346(0.0054)	0.6245(0.0058)	<b>0.6726(0.0042)</b>
	Top-20	0.2174(0.0178)	0.3495(0.0147)	0.6211(0.0062)	0.6720(0.0065)	0.7082(0.0051)	0.7134(0.0047)	<b>0.7489(0.0054)</b>

# Mobility data captures dynamics of human behaviour at scale

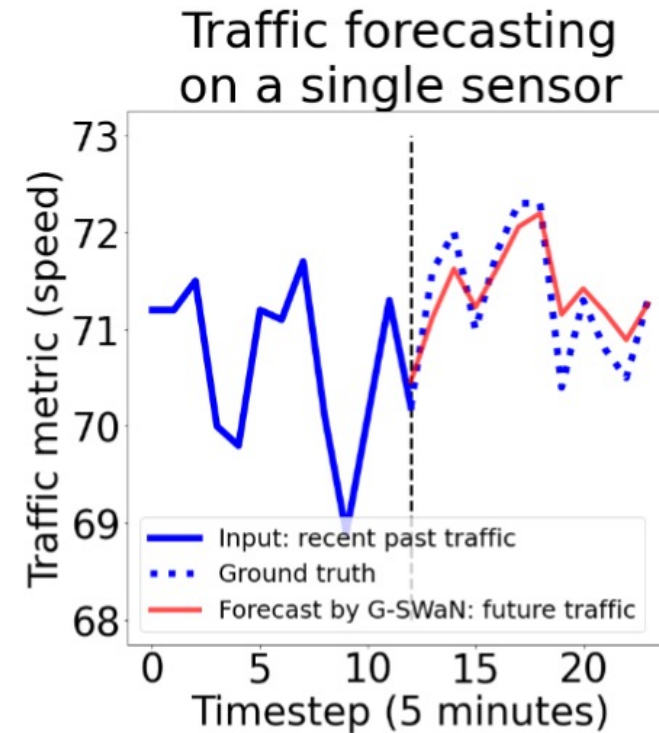




# Because Every Sensor Is Unique, so Is Every Pair: Handling Dynamicity in Traffic Forecasting



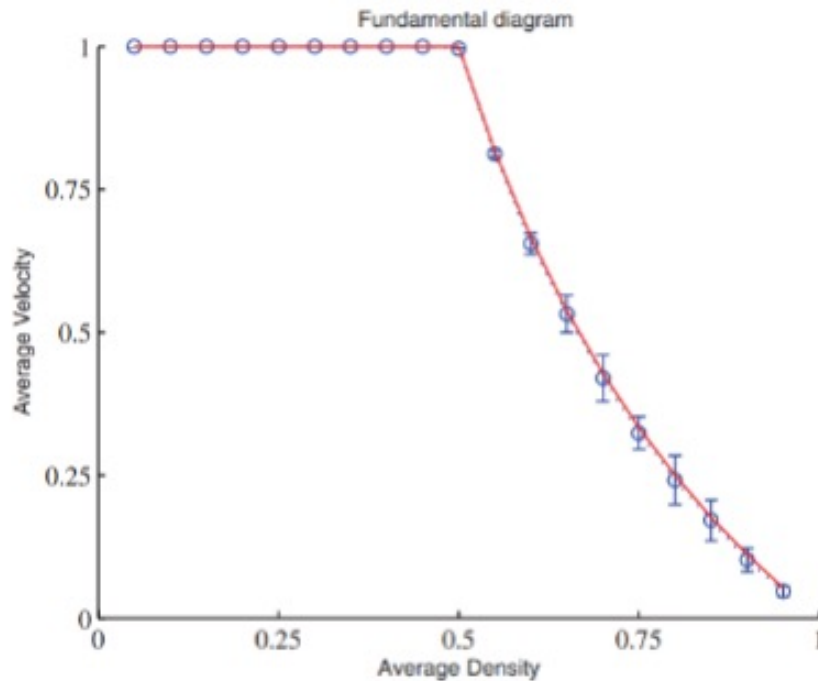
(a) Locations of the sensors on the Californian highway network surrounding the bay area. Installing a network of sensors on a road infrastructure enables traffic forecasting and smarter cities.



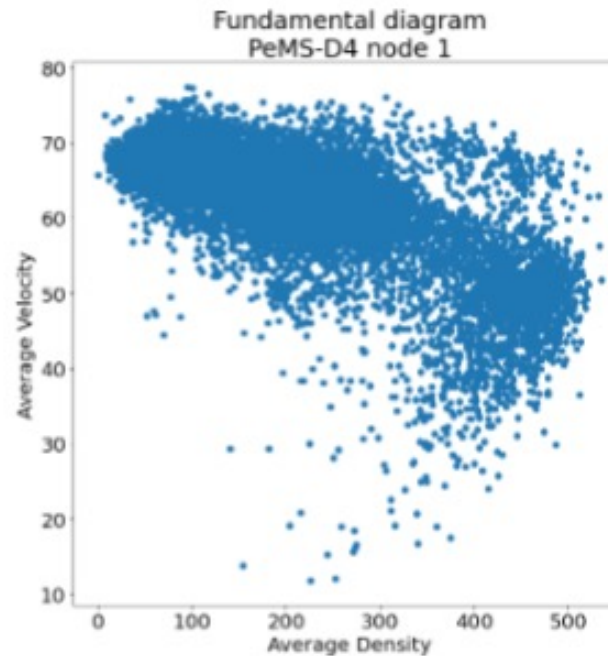
(b) At each sensor, traffic forecasting uses the recent sensor readings (solid blue line) to predict the future traffic (red line). This forecast is made by our proposed architecture Graph Self-attention WaveNet (G-SWaN). Our forecasts accurately predict the future traffic (dotted blue line).



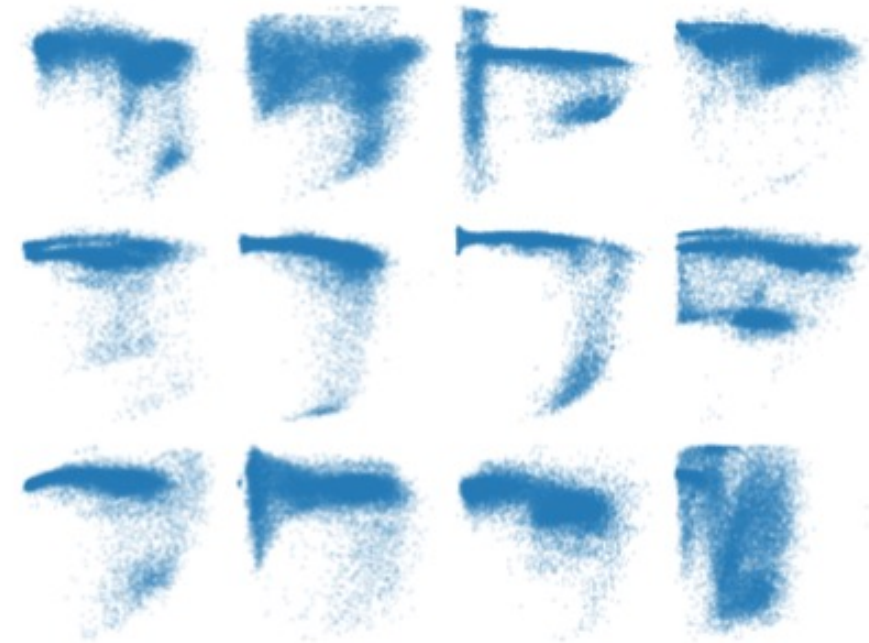
# Every sensor is unique



(a) Idealized fundamental diagram. Figure is copied from [5].



(b) Fundamental diagram of a sensor in PeMS-D4 dataset.



(c) Fundamental diagrams of 12 selected sensors in PeMS-D4 dataset showing great diversity.

Fig. 2. Fundamental diagrams showing the dynamics between flow (density) and speed (velocity).

so is every pair



(a) Association plots of 8 random sensor pairs.

(b) Association plots of a sensor pair over three weeks. Blue lines are weekdays, red lines are weekends.

Fig. 3. Association plots of different pairs of sensor readings in PeMS-D4. The x-value of a point is the flow at one sensor, while the y-value is the flow at the other sensor. Consecutive data points are connected by a line.

# G-SWaN architecture

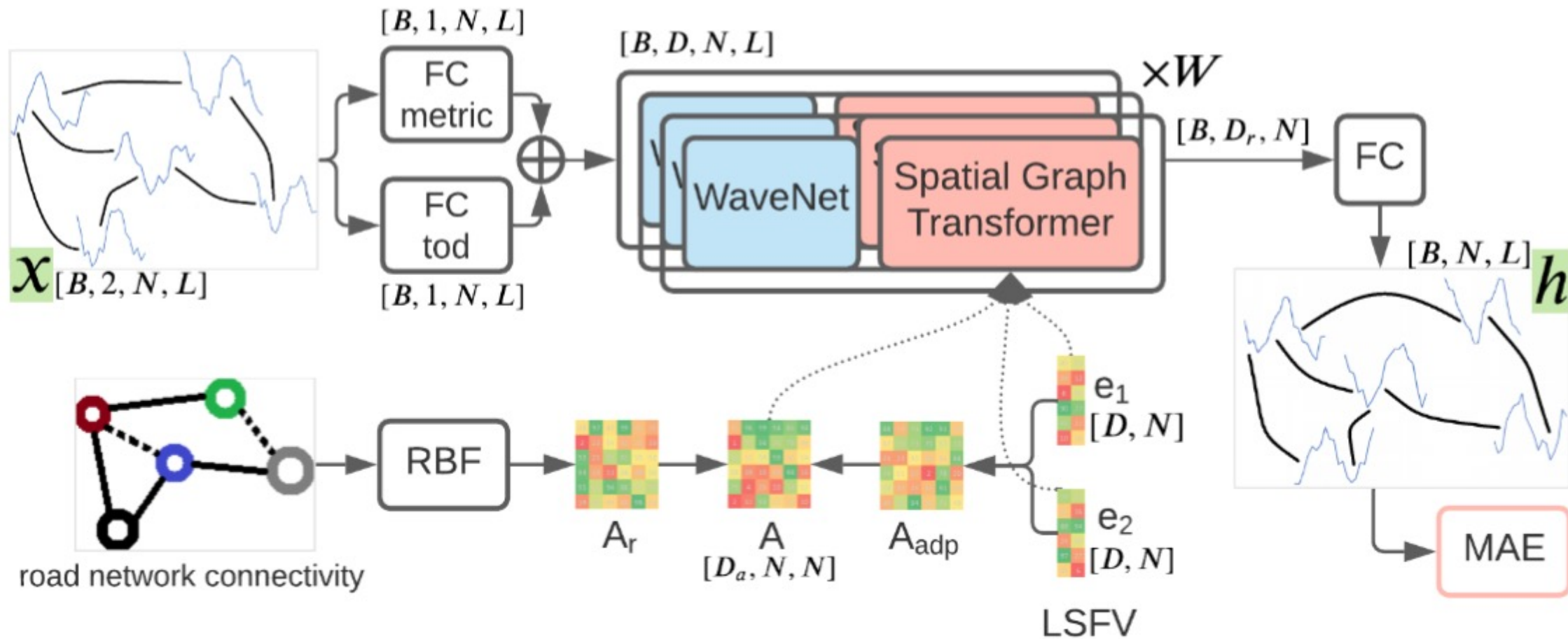


Fig. 4. System architecture of Graph Self-attention WaveNet (G-SWaN). Spatial Graph Transformers (SGT) is the novel module proposed that uses the node embeddings  $e_1$  and  $e_2$  to capture the unique sensor dynamics in the self-attention mechanisms. The notations are described in Table 1.



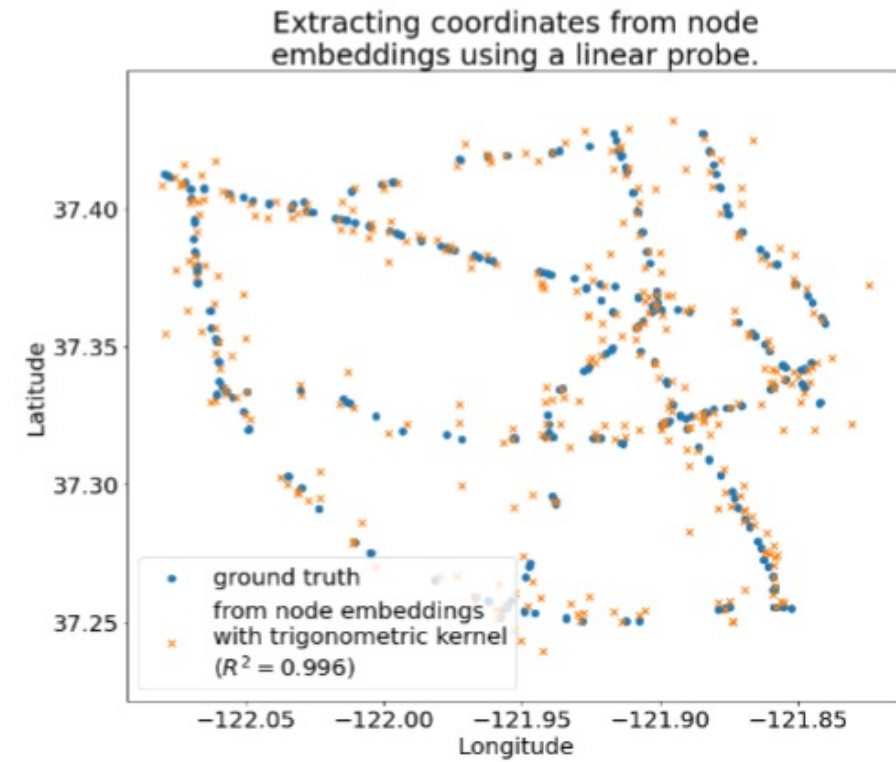
# Results

Table 4. Performance comparison on flow metric using PeMS-D4 and PeMS-D8 datasets. Since all the metrics are error metrics, lower means better. **Bold** means the best performance within the metric. Underline means the second best performance.

(Metric: flow)	PeMS-D4			PeMS-D8		
Model	MAE	RMSE	MAPE	MAE	RMSE	MAPE
HA	38.03	59.24	27.88	34.86	52.04	24.07
VAR	24.54	38.61	17.24	19.19	29.81	13.10
GRU-ED	23.68	39.27	16.44	22.00	36.23	13.33
DSANet	22.79	35.77	16.03	17.14	26.96	11.32
DCRNN	21.22	33.44	14.17	16.82	26.36	10.92
STGCN	21.16	34.89	13.83	17.50	27.09	11.29
Graph WaveNet	28.98	42.08	30.80	20.52	30.04	16.20
ASTGCN	22.93	35.22	16.56	18.25	28.06	11.64
STSGCN	21.19	33.65	13.90	17.13	26.86	10.96
AGCRN	<u>19.83</u>	<u>32.26</u>	<u>12.97</u>	<u>15.95</u>	<u>25.22</u>	<u>10.09</u>
<b>G-SWaN (ours)</b>	<b>18.48</b>	<b>30.51</b>	<b>12.59</b>	<b>14.05</b>	<b>23.00</b>	<b>9.08</b>

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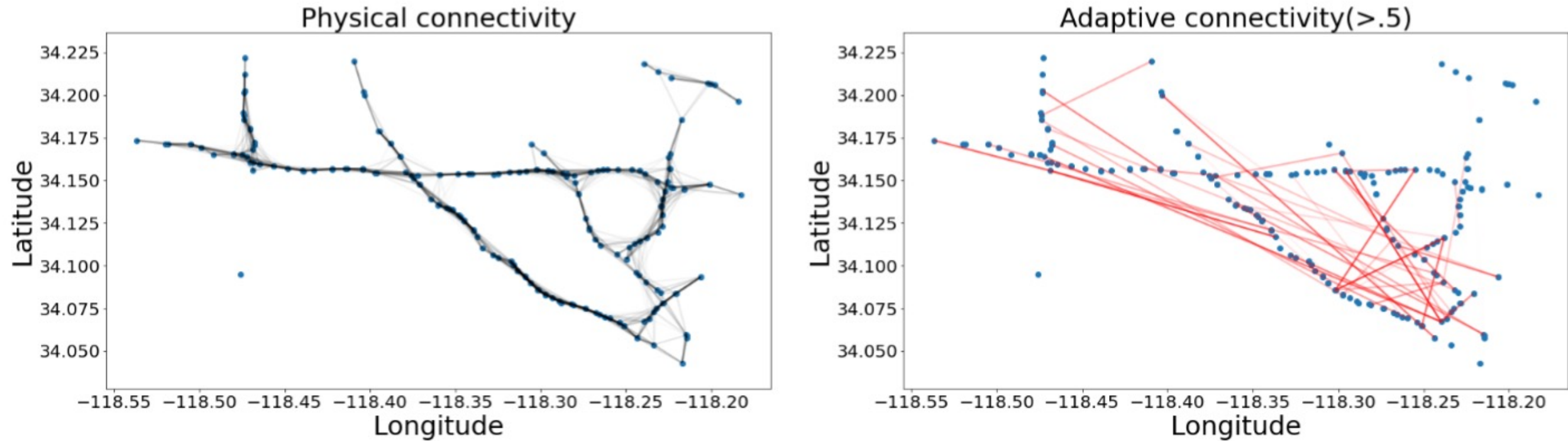
# Node embeddings encode the coordinate from the traffic dynamics alone.



(a) Recovering sensor coordinates from node embeddings using a linear probe with trigonometric kernels.



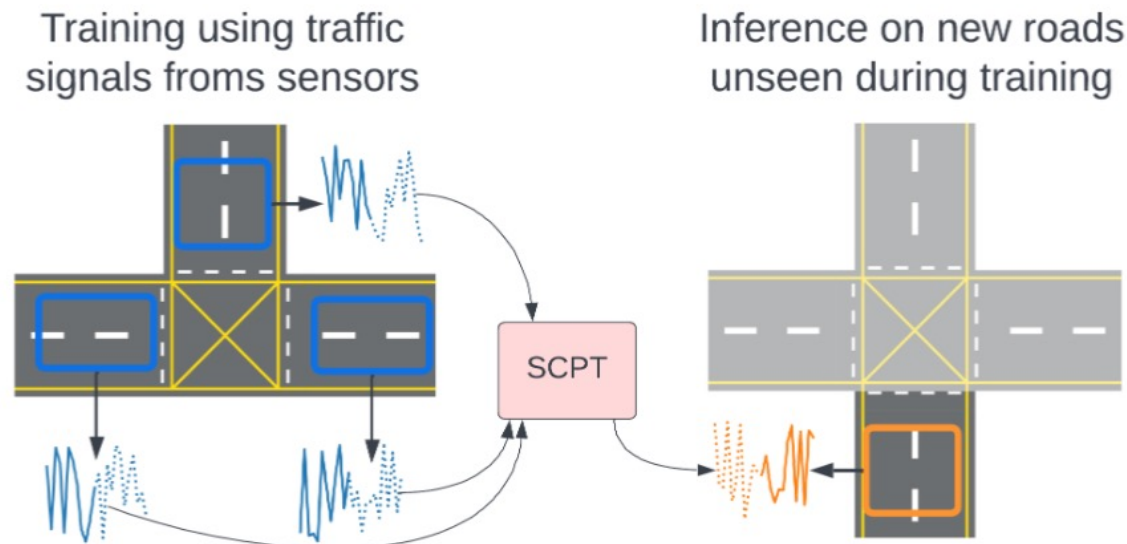
# Adaptive connectivity connect distant nodes.



(b) Qualitative comparison between physical and adaptive adjacency matrix in METR-LA dataset. The line transparency is proportional to the edge weight.

# What if we have limited traffic data?

E.g.: New Roads, Unseen roads in training

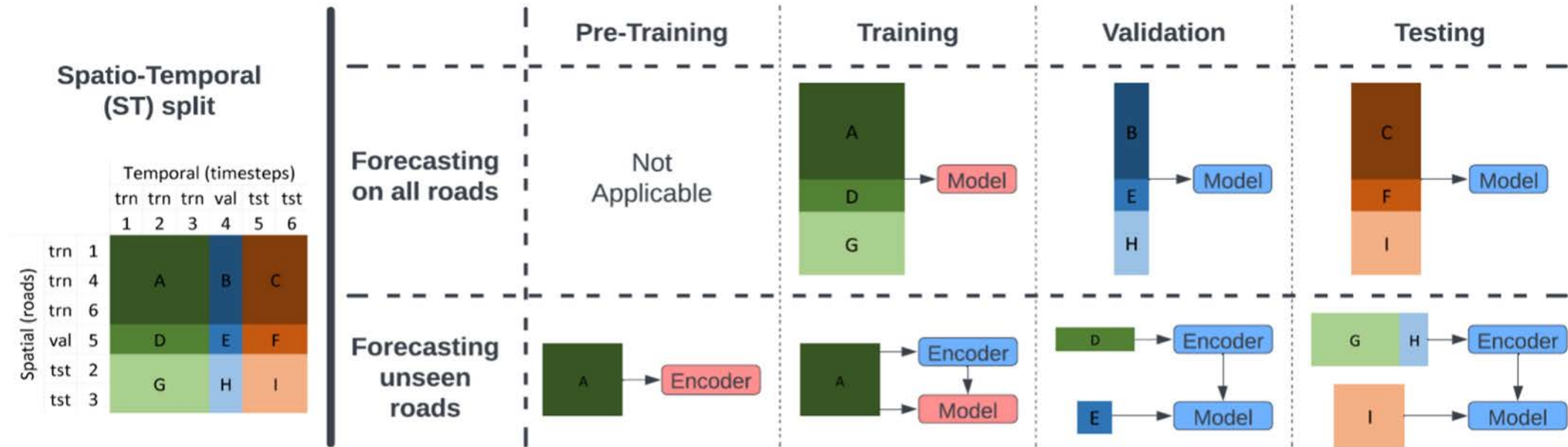


**Fig. 1:** A novel setup for traffic forecasting. Traffic signals (blue timeseries) are generated from sensors (blue boxes) at many different locations. Models are trained using these historical traffic data. During inference, forecasting is performed on traffic signals (orange timeseries) from new sensors (orange box) on roads which are not previously seen during training. We also introduce a novel framework called Spatial Contrastive Pre-Training (SCPT) that is effective for this new setup.

We pre-trained a spatial encoder using SCPT.

During inference time, it infers the spatial embedding of new roads from minimal data.

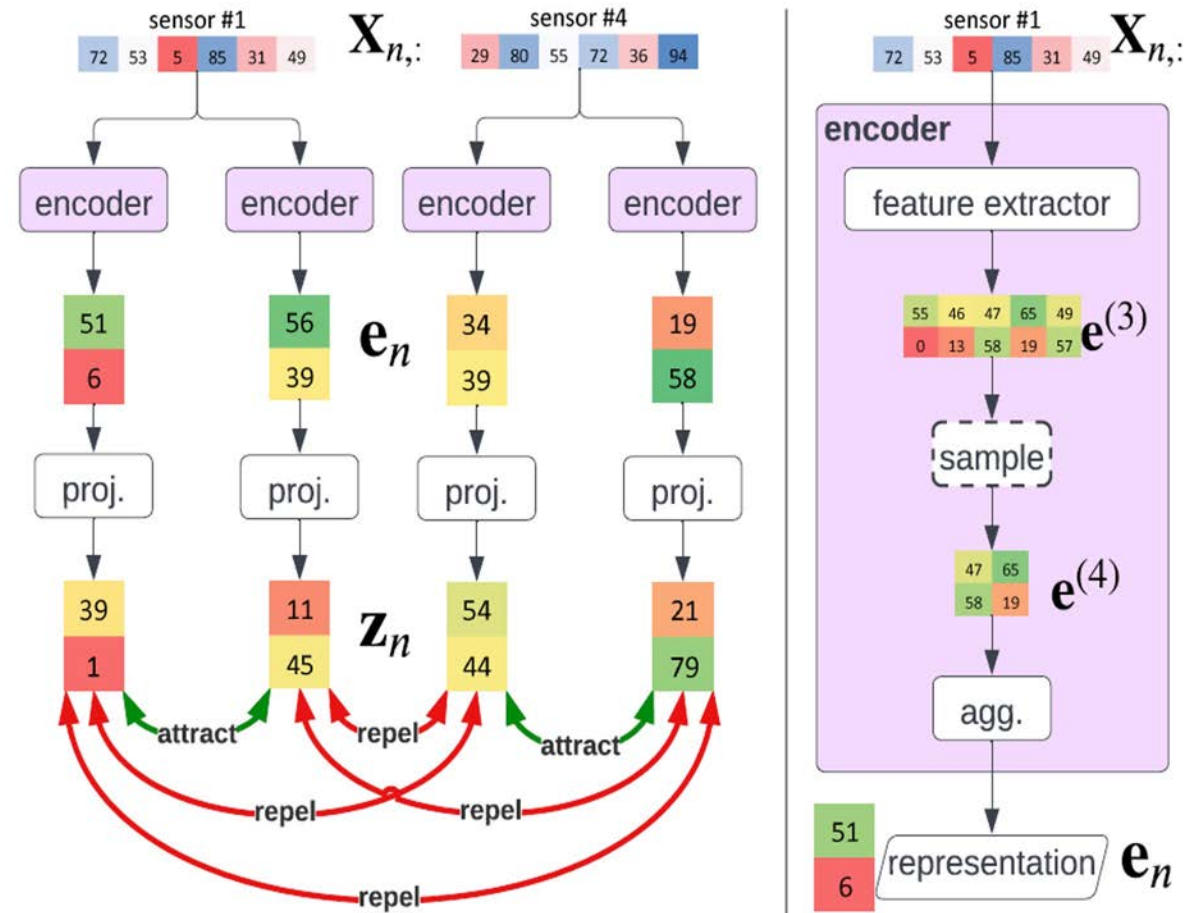
# Spatio-temporal split



**Fig. 2:** The ST splitting strategy divides the dataset into nine subsets (left side), while the right side illustrates the usage of different subset combinations at different stages.

This is SimCLR  
like, very  
popular in CV.

However, the  
encoder is  
stochastic



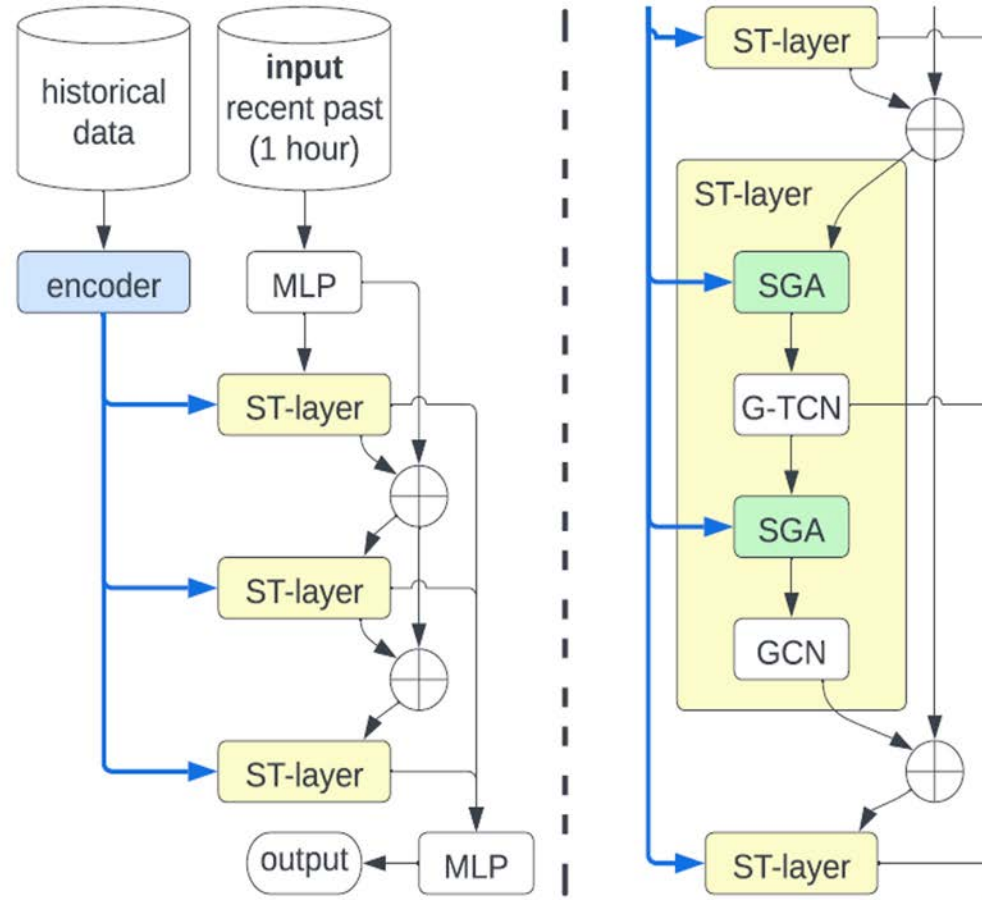
**Fig. 3:** On the left, the use of contrastive loss to pre-train the spatial encoder is depicted, while on the right, the framework of the (spatial) encoder is illustrated.



We used  
Graph  
WaveNet as  
the backbone

But this is  
architecture  
agnostic

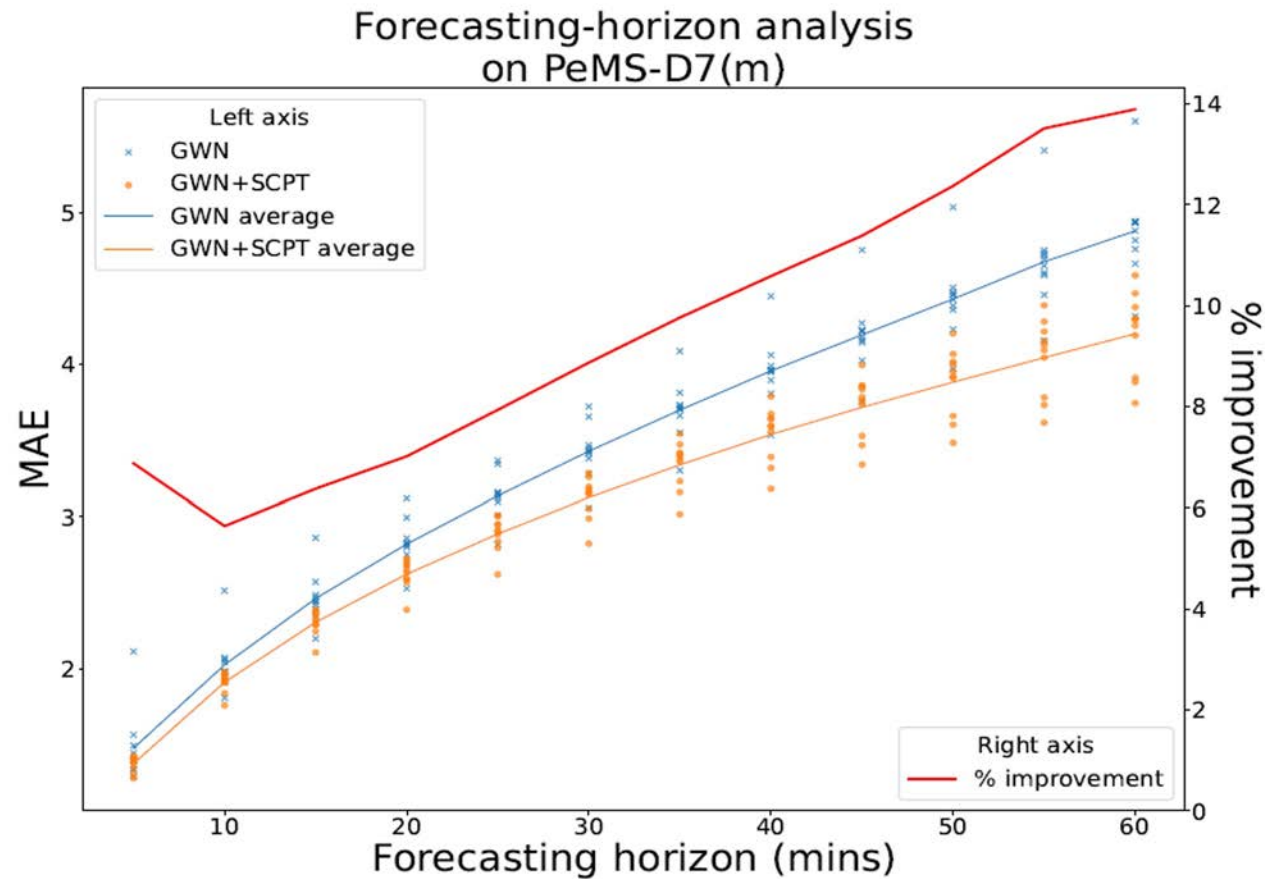
Only that such  
architecture  
uses node  
embeddings



**Fig. 4:** The left side of the figure illustrates the flow of outputs from the spatial encoder (blue) into the spatio-temporal (ST) layers (yellow). On the right side, the usage of Spatially Gated Addition (SGA) to integrate spatial information from the spatial encoder into the input of the G-TCN and GCN layers within the ST-layer is depicted.



# Results



**Fig. 5:** Performance across forecasting horizons.

**Table 4:** Detailed statistics on the real world datasets.

Dataset:		METR- LA	PeMS- BAY	PeMS- D7(m)	PeMS- 11k(s)
Spatial	Nodes	207	325	228	11,160
	Edges	1,515	2,694	7,304	234,966
Temporal	Duration (timesteps)	34,272	52,116	12,672	25,632
	Duration (days)	121	150	61	89
	Time start	01-Mar-12	01-Jan-17	01-May-12	01-Feb-18
	Time end	30-Jun-12	31-May-17	30-Jun-12	30-Apr-18
	Granularity (mins)	5	5	5	5
Speed (mph)	Min	0.00	0.00	3.00	3.00
	Q1	57.13	62.10	57.50	62.60
	Median	63.22	65.30	64.10	65.10
	Mean	58.46	62.62	58.89	63.14
	Q3	66.50	67.50	66.70	67.80
	Max	70.00	85.10	82.60	99.30
	Standard Deviation	20.26	9.59	13.48	9.01
	Missing values	8.82%	0.00%	0.00%	0.00%
Size	Entry	7,094,304	16,937,700	2,889,216	286,053,120
	Compressed (MB)	54	130	6	2,235

Most traffic dataset is artificially small.

A sub network is selected for research only.

# Favorable trade-off between error and speed.

**Table 3:** Performance comparison on using the SCPT framework to train on a small sample (1%) of roads to scale to a large dataset PeMS-11k(s).  $\Delta(\%)$  denotes the percentage of error reduction.

Method:	GWN	GWN+SCPT	$\Delta(\%)$	GP-DCRNN
RMSE	5.6345 $\pm$ 0.7469	<b>4.6741</b> $\pm$ 0.2089	17%	<b>2.0200</b> 7 days, 22:34:53
MAE	2.8241 $\pm$ 0.2840	<b>2.4273</b> $\pm$ 0.2171	14%	
MAPE	5.6345 $\pm$ 0.7469	<b>4.6741</b> $\pm$ 0.2089	17%	
medianMAE12	3.4554 $\pm$ 0.2343	3.2442 $\pm$ 0.3071	6%	
Training time	<b>00:16:39</b>	00:22:28		
Roads seen in training (count)		111		11160
Roads seen in training (%)		1%		100%

Prabowo, A., Xue, H., Shao, W., Koniusz, P., Salim, F. Traffic forecasting on new roads using spatial contrastive pre-training (SCPT). Data Mining and Knowledge Discovery (2023). <https://doi.org/10.1007/s10618-023-00982-0>

Traffic Forecasting on  
New Roads Unseen in  
the Training Data  
Using Spatial  
Contrastive Pre-Training  
(SCPT).



Link to GitHub

<https://github.com/cruiseresearchgroup/forecasting-on-new-roads>

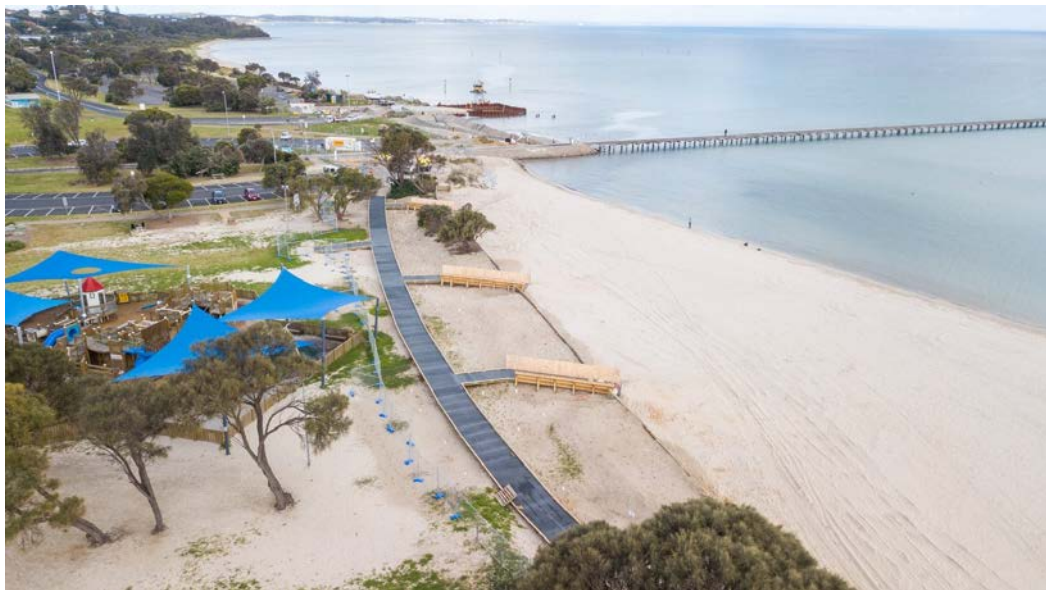


Arian Prabowo,  
Hao Xue,  
Wei Shao,  
Piotr Koniusz, and  
Flora D. Salim.



# Parking Availability Prediction

\$1M Smarter Cities & Suburbs Project funded by Fed Govt & Mornington Peninsula Shire



Rye Township: a few days (<30 days) data in early 2020, then COVID hit

Rye Data:

- Collected by the Mornington Peninsula Shire;
- Includes **179,288** records across **527** devices in Rye.



Melbourne CBD: >5 years of data

Melbourne On-street Parking Data:

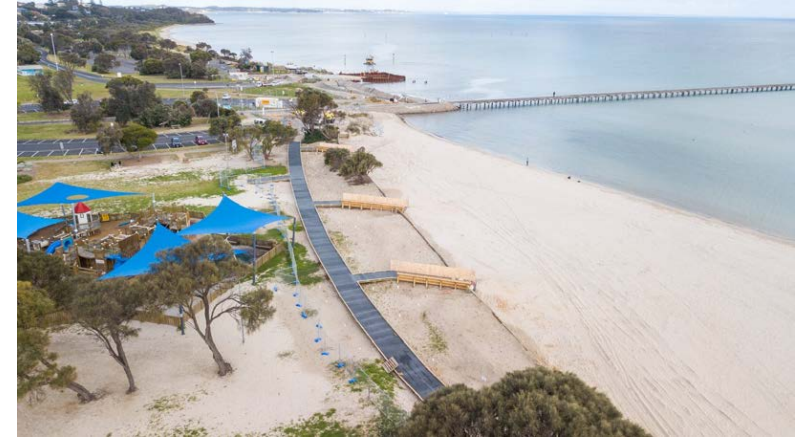
- From the City of Melbourne Open Data;
- Has **35.9** million records of on-street car parking in Melbourne, containing **5044** sensor devices and **4695** parking slots.



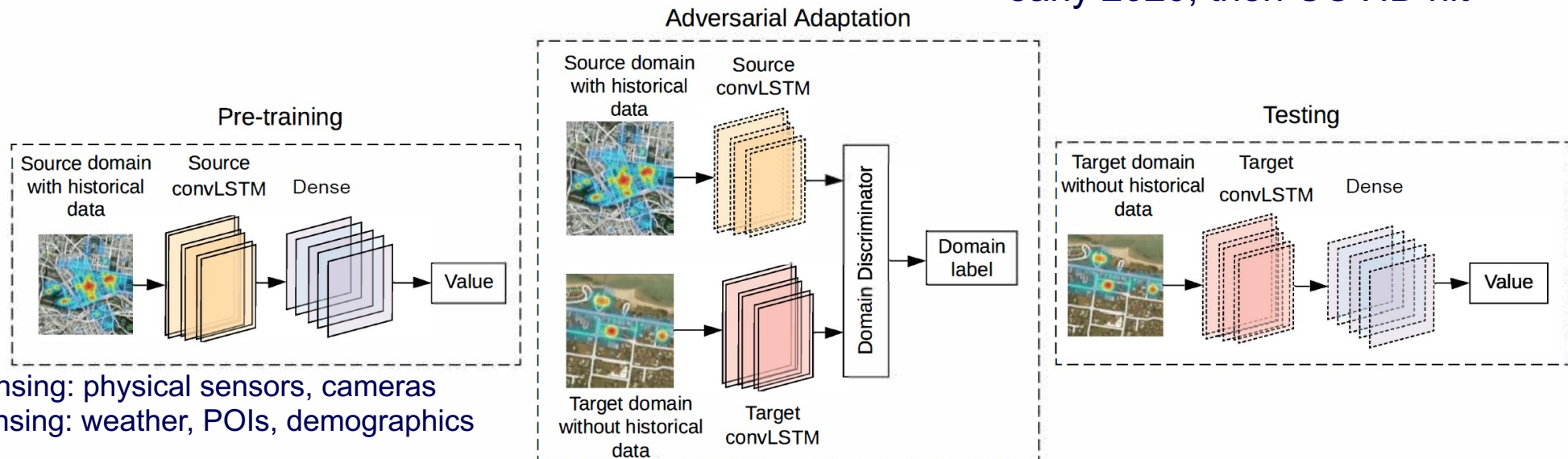
# Few-Shot Parking Availability Prediction



Melbourne CBD: >5 years of data

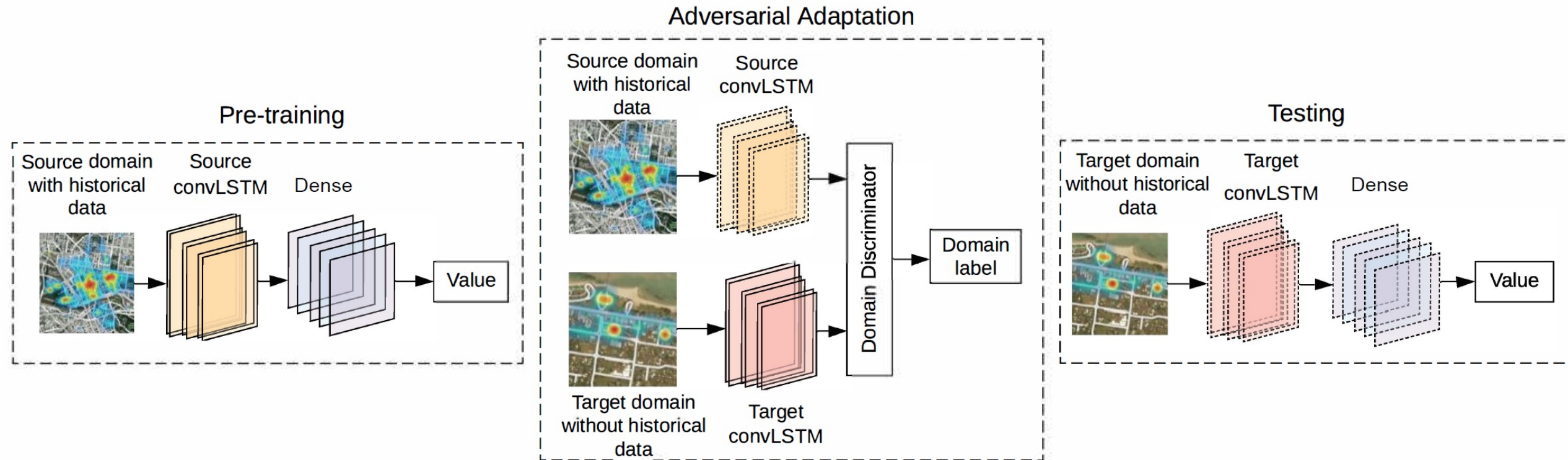


Rye Township: a few days data in early 2020, then COVID hit



# Architecture

## Refined ADDA (Adversarial Discriminative Domain Adaption)



Shao, W., Zhao, S., .... and Salim, F.D., 2021, March. FADACS: A Few-Shot Adversarial Domain Adaptation Architecture for Context-Aware Parking Availability Sensing. In *2021 IEEE International Conference on Pervasive Computing and Communications (PerCom)*.

<https://arxiv.org/pdf/2007.08551.pdf> ; Codes: [https://github.com/cruiseresearchgroup/FADACS\\_Parking\\_Prediction](https://github.com/cruiseresearchgroup/FADACS_Parking_Prediction)

# Our results

## Full parking data before domain adaptation

Model	MAE (5/15/30 mins)	RMSE (5/15/30 mins)
HA	0.0600	0.1219
MLP	0.0536 / 0.0895 / 0.1188	0.0988 / 0.1456 / 0.1771
LSTM	0.0419 / 0.0767 / 0.1011	0.0942 / 0.1443 / 0.1765
ConvLSTM	<b>0.0374 / 0.0677 / 0.1005</b>	<b>0.0894 / 0.1402 / 0.1714</b>

## 6 days parking data with domain adaptation (MelbCity to Rye)

Model	MAE (5/15/30 mins)	RMSE (5/15/30 mins)
ConvLSTM	0.0607 / 0.1091 / 0.1385	0.1222 / 0.1680 / 0.2003
LSTM	0.0829 / 0.1035 / <b>0.1273</b>	0.1261 / 0.1695 / 0.1998
MLP+ADDA	0.0845 / <b>0.1151</b> / 0.1774	0.1187 / <b>0.1616</b> / 0.2434
FADACS (ConvLSTM+ADDA)	<b>0.0470</b> / 0.1216 / 0.1694	<b>0.0813</b> / 0.1739 / <b>0.2229</b>

- Our approach performed the best in general.
- ConvLSTM with parameter transfer perform better than MLP with parameter transfer.
- Adversarial learning is good at learning shared feature spaces.

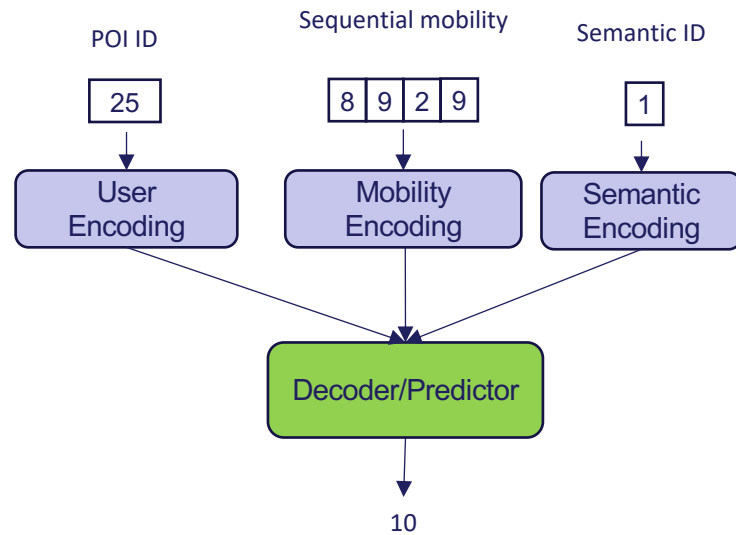
temporal dependency > spatial dependency > domain adaptation

# Generative AI and LLMs for mobility and multimodal sensor data



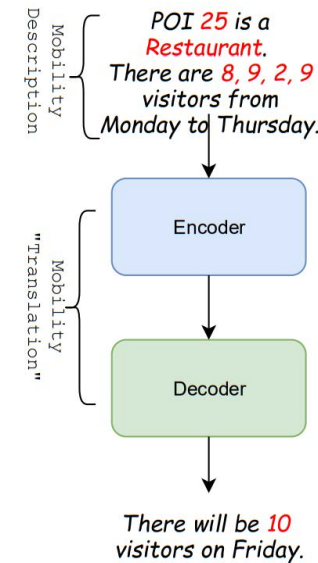


# Forecasting with Natural Language Prompts



## Typical Time-series Forecasting Framework:

- Numbers in, number(s) out
- Difficult to design different encoders for encoding different information
- How to merge these contextual encoded features? Is concatenation optimal?



## Proposed Forecasting via Language Generation:

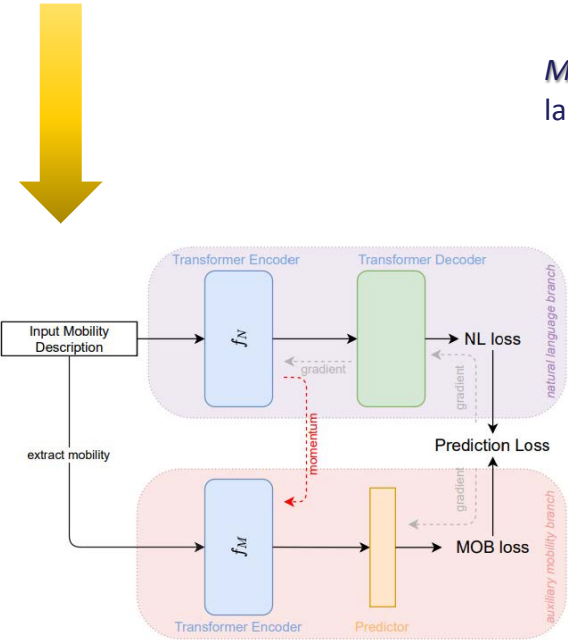
- ✓ Sentences in, sentence(s) out
- ✓ Easy to leverage existing "Translation" model architectures from NLP
- ✓ No need to worry merging various contextual information – just pass them as sentences!

# Our Solution: SHIFT (mobility to text)

Template-based mobility description

	Description	Template	Example
Input	POI Semantic	Place-of-Interest (POI) $\{u\}$ is a/an $\{c_u\}$ .	Place-of-Interest (POI) 81 is a Optical Goods Store.
	Observation Time	From $\{t_1\}$ to $\{t_{obs}\}$ ,	From August 26, 2020, Wednesday to August 28, 2020, Friday,
	Mobility Data	there were $\{[x_{t_1}, x_{t_2}, \dots, x_{t_{obs}}]\}$ people visiting POI $\{u\}$ on each day.	there were 42, 32, 29 people visiting POI 81 on each day.
	Prediction Target Time	On $\{t_{obs+1}\}$ ,	On August 29, 2020, Saturday,
Output	Prediction Results	there will be $\{x_{t_{obs+1}}\}$ people visiting POI $\{u\}$ .	there will be 21 people visiting POI 81.

**Mobility-to-text Description:** transform numerical mobility data and other information (e.g., semantic) into natural language sentences, to address the gap between mobility forecasting and language generation.



### SHIFT Model Design:

- Natural Language Branch (NL): a branch with the sequence-to-sequence structure, which is the main branch of SHIFT to translate the input prompt to generate output sentences
- Auxiliary Mobility Branch (Mob): an auxiliary branch to strengthen the ability of SHIFT in learning mobility patterns for forecasting.

# Dataset and Evaluation

	NYC	Dallas	Miami
Collection Start Date	2020-06-15		
Collection End Date	2020-11-08		
Average Visits per Day	17.082	21.520	22.977
Max Number of Visits	246	2746	1550
Total Number of POIs	479	1374	1007
Number of Categories	39	65	51

## *Real-world Human Mobility Data*

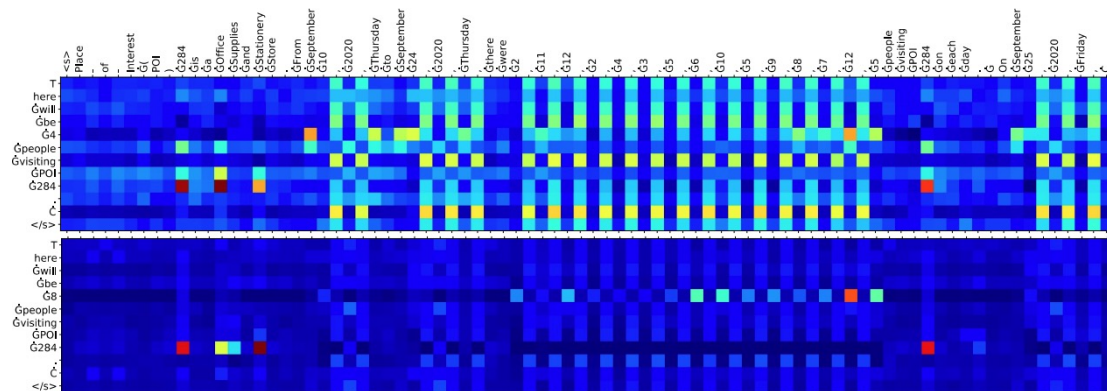
- *Collected from SafeGraph Weekly Patterns*
- *Visitor and demographic aggregations for POIs in the US*
- *Three major cities selected*

# Dataset and Evaluation

		NYC		Dallas		Miami		Average	
		RMSE	MAE	RMSE	MAE	RMSE	MAE	RMSE	MAE
Numerical Time-series Forecasting	LR	9.131	5.639	24.544	6.601	13.081	6.082	15.585	6.107
	Gru	7.547 (0.098)	4.550 (0.038)	23.987 (0.262)	5.400 (0.016)	12.125 (0.160)	5.413 (0.026)	14.553	5.121
	GruA	7.704 (0.107)	4.464 (0.037)	22.562 (0.433)	5.276 (0.048)	11.465 (0.417)	5.045 (0.107)	13.910	4.928
	Transformer	6.714 (0.072)	4.279 (0.058)	18.820 (0.278)	5.166 (0.125)	10.995 (0.181)	5.130 (0.117)	12.176	4.858
	Reformer	6.626 (0.061)	4.395 (0.074)	17.392 (0.178)	5.120 (0.037)	10.578 (0.242)	5.117 (0.065)	11.532	4.877
	Informer	6.509 (0.073)	4.248 (0.065)	19.386 (0.383)	6.717 (0.453)	9.858 (0.171)	5.159 (0.103)	11.918	5.375
Language Seq2Seq	S2S(GruA)	6.901 (0.212)	4.290 (0.042)	19.914 (1.259)	5.165 (0.067)	9.964 (0.632)	5.009 (0.055)	12.260	4.821
	S2S(Transformer)	6.657 (0.070)	4.286 (0.075)	18.212 (1.422)	5.036 (0.096)	9.672 (0.605)	5.034 (0.105)	11.514	4.785
	S2S(BART)	6.645 (0.166)	4.313 (0.232)	18.978 (2.102)	4.968 (0.045)	9.724 (0.307)	4.834 (0.016)	11.782	4.705
Ours	SHIFT	6.426 (0.067)	4.274 (0.049)	15.248 (0.367)	4.928 (0.043)	8.580 (0.159)	4.951 (0.028)	10.085	4.718

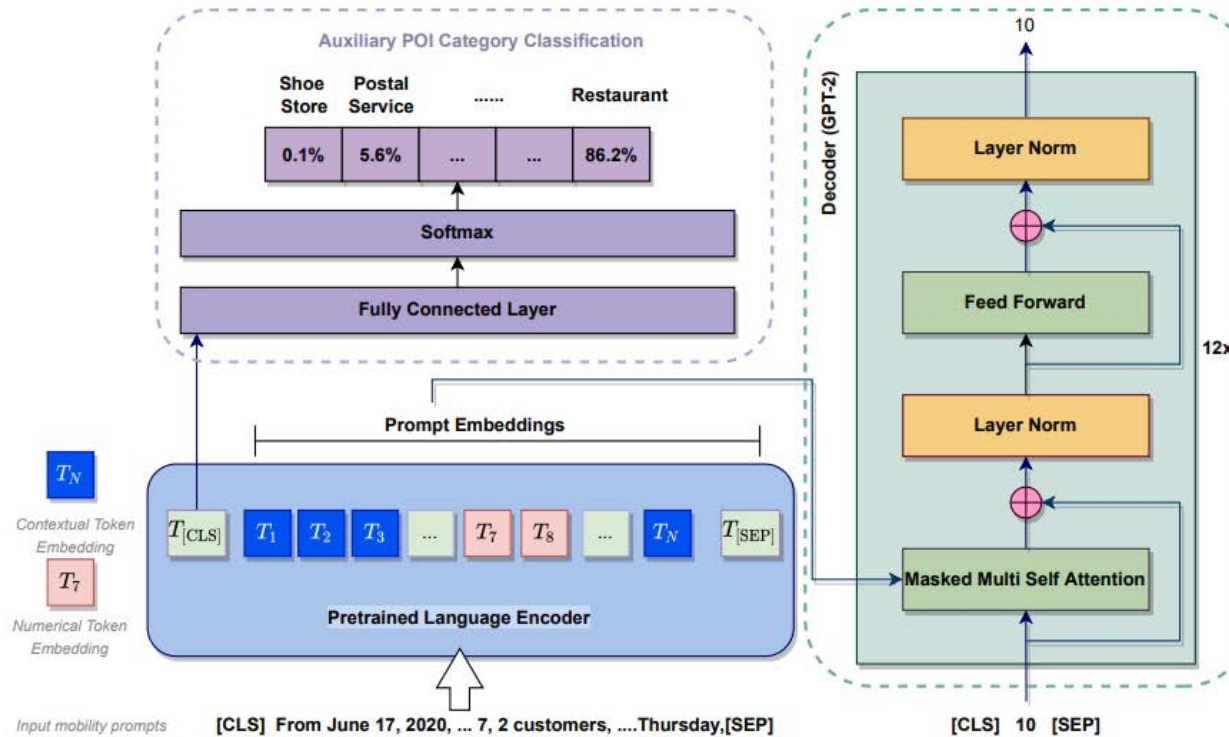
On average

- RMSE: improve 12.4% compared to the send best
- MAE: only about 0.2% worse than the best performer BART





# Leveraging Large Language Models (LLM) with Mobility Prompting for Forecasting



**Input:** "From June 17, 2020, Wednesday to July 01, 2020, Wednesday, there were 11, 11, 10, 12, 9, 12, 6, 13, 10, 15, 16, 8, 8, 13, 19 people visiting POI on each day. On July 02, 2020, Thursday,"  
**POI Category Target:** "Limited-Service Restaurant"  
**Mobility Target:** "11"

# Evaluation

Prompt	Model	NYC		Dallas		Miami		Average	
		RMSE	MAE	RMSE	MAE	RMSE	MAE	RMSE	MAE
N/A Numerical based	LR	9.131	5.639	24.544	6.601	13.081	6.082	15.585	6.107
	GRU	7.547±0.098	4.550±0.038	23.987±0.262	5.400±0.016	12.125±0.160	5.413±0.026	14.553	5.121
	GRUAtt	7.704±0.107	4.464±0.037	22.562±0.433	5.276±0.048	11.465±0.417	5.045±0.107	13.910	4.928
	Transformer	6.714±0.072	4.279±0.058	18.820±0.278	5.166±0.125	10.995±0.181	5.130±0.117	12.176	4.858
N/A Numerical based With Temporal Embedding	Transformer	6.452±0.055	4.250±0.057	18.796±0.338	5.337±0.183	10.004±0.022	5.053±0.066	11.751	4.880
	Reformer	6.645±0.040	4.377±0.018	17.423±0.200	5.518±0.066	10.411±0.151	5.116±0.046	11.493	5.004
	Informer	6.279±0.140	4.134±0.074	18.061±0.205	5.441±0.052	9.526±0.098	4.823±0.043	11.289	4.799
	Autoformer	6.433±0.103	4.323±0.108	18.033±0.896	7.021± 0.977	9.852± 0.731	6.321±0.701	11.439	5.888
A	GRUAtt-A	6.901±0.212	4.290±0.042	19.914±1.259	5.165±0.067	9.964±0.632	5.009±0.055	12.260	4.821
	Transformer-A	6.657±0.070	4.286±0.075	18.212±1.422	5.036±0.096	9.672±0.605	5.034±0.105	11.514	4.785
B	GRUAtt-B	6.887±0.105	4.355±0.059	19.743±0.884	5.212± 0.227	10.066±0.520	5.124±0.036	12.232	4.897
	Transformer-B	6.648±0.190	4.273±0.054	18.189±1.382	5.087±0.023	9.563±0.406	4.991±0.164	11.467	4.784

Encoder	Aux	NYC		Dallas		Miami		Average	
		RMSE	MAE	RMSE	MAE	RMSE	MAE	RMSE	MAE
BERT	✓	6.312±0.253	4.114±0.038	15.304±0.835	5.168±0.210	10.307±1.698	4.804±0.084	10.641	4.695
	×	6.291±0.010	4.144±0.024	18.125±1.509	5.111±0.096	12.197±1.057	4.871±0.060	12.204	4.708
RoBERTa	✓	6.277±0.218	4.106±0.048	16.902±1.621	4.964±0.062	10.744±0.793	4.926±0.127	11.307	4.665
	×	6.336±0.259	4.117±0.049	15.821±1.114	5.294±0.193	11.804±0.652	5.228±0.172	11.320	4.879
XLNet	✓	6.586±0.177	4.289±0.085	16.566±0.998	5.305±0.094	12.683±1.127	5.075±0.161	11.945	4.889
	×	6.605±0.253	4.223±0.033	15.602±0.285	5.202±0.123	13.071±2.561	5.254±0.059	11.759	4.893

# Results: Zero-shot Setting

Training	Test	Method	RMSE	MAE											
NYC	Miami	Transformer	15.867±0.202	5.220±0.084	Miami	NYC	Transformer	6.656±0.044	4.341±0.023	Dallas	NYC	Transformer	6.733±0.753	4.447±0.066	
		Reformer	15.488±0.169	5.401±0.016			Reformer	7.514±0.056	4.770±0.035			Reformer	7.556±0.036	4.823±0.023	
		Informer	16.333±0.297	5.181±0.067			Informer	6.429±0.074	4.236±0.036			Informer	6.766±0.078	4.497±0.075	
		Autoformer	9.445±0.095	5.020±0.049			Autoformer	6.525±0.065	4.432±0.048			Autoformer	6.939±0.204	4.855±0.167	
		XLNet	18.801±2.840	7.228±3.960			XLNet	7.158±0.178	4.304±0.015			XLNet	7.202±0.371	4.702±0.225	
		BERT	20.272±1.432	5.949±0.223			BERT	6.295±0.066	4.204±0.019			BERT	6.231±0.066	4.162±0.017	
	Dallas	RoBERTa	17.834±0.284	5.598±0.030		RoBERTa	6.289±0.061	4.209±0.032	RoBERTa		6.291±0.144	4.249±0.090			
		Dallas	Transformer	31.207±0.304		5.721±0.098	Dallas	Transformer	21.405±0.373		5.316±0.033	Miami	Transformer	10.904±0.129	5.995±0.037
			Reformer	30.502±0.313		5.897±0.022		Reformer	25.205±0.832		5.723±0.056		Reformer	11.259±0.715	5.287±0.059
			Informer	31.314±0.827		5.615±0.077		Informer	21.688±0.510		5.198±0.045		Informer	9.657±0.422	5.076±0.043
			Autoformer	19.239±0.564		5.327±0.065		Autoformer	21.267±0.990		5.350±0.037		Autoformer	10.321±0.665	5.457±0.128
			XLNet	21.341±1.733		8.291±1.008		XLNet	16.747±0.150		5.149±0.019		XLNet	15.801±2.490	5.771±0.291
			BERT	17.396±0.995		5.472±0.027		BERT	15.546±0.241		5.723±0.224		BERT	14.014±0.741	5.342±0.055
			RoBERTa	17.415±0.224		5.309±0.021		RoBERTa	20.920±1.245		5.202±0.048		RoBERTa	16.031±0.626	5.330±0.123

- train each method on one dataset and test the trained model on the test set of the rest two datasets
- Cold-start scenario
- A good way to evaluate the generalization performance
- A promising direction for future work

# PromptCast: Overview

- **Dataset**

- 3 forecasting scenarios
- 311,932 data instances in total

- **Benchmark**

- numerical-based forecasting methods: 10
- popular language generation models: 10





# Dataset: PISA

*PISA: Prompt-based time Series forecasting*

- City Temperature (CT): provides the daily average temperature (in Fahrenheit degrees) of multiple cities globally. 110 international cities are randomly selected to form the dataset.
- Electricity Consumption Load (ECL): includes the electricity consumption values (in Kwh) of 321 users. Filtered users with missing values and randomly selected 50 users with full records of the entire data collection period.
- SafeGraph Human Mobility Data (SG): contains the daily raw counts of visitors to POIs. Expand the data collection from 5 months in previous papers to almost 15 months and then randomly selected 324 POIs with full records.



# Dataset: PISA

Table 1: PISA dataset overview and key statistics.

	CT	ECL	SG
Objects-of-interest	110 cities	50 Users	324 POIs
Collection Period	2017/01/01 - 2020/04/30	2012/01/01 - 2014/12/31	2020/06/15 - 2021/09/05
Training Set	2017/01/01 - 2019/04/30 850 days 91850 instances	2012/01/01 - 2017/01/31 762 days 37350 instances	2020/06/15 - 2021/04/23 313 days 96552 instances
Validation Set	2019/05/01 - 2019/08/31 123 days 11880 instances	2014/02/01 - 2014/05/31 120 days 5250 instances	2021/04/24 - 2021/06/07 45 days 9720 instances
Test Set	2019/09/01 - 2020/04/30 243 days 25080 instances	2014/06/01 - 2014/12/31 214 days 9950 instances	2021/06/08 - 2021/09/05 90 days 24300 instances
Value Range	[-44, 104]	[2799, 24906]	[3, 383]
Average Value	58.070	11479.120	29.355

# PISA Template

- Describe Data

Table 2: Templates for transforming PISA-numerical to PISA-prompt.

			Template	Example
CT	Input Prompt (Source)	Context	From $\{t_1\}$ to $\{t_{\text{obs}}\}$ , the average temperature of region $\{U_m\}$ was $\{x_{t_1:t_{\text{obs}}}^m\}$ degree on each day.	From August 16, 2019, Friday to August 30, 2019, Friday, the average temperature of region 110 was 78, 81, 83, 84, 84, 82, 83, 78, 77, 77, 74, 77, 78, 73, 76 degree on each day.
		Question	What is the temperature going to be on $\{t_{\text{obs}+1}\}$ ?	What is the temperature going to be on August 31, 2019, Saturday?
	Output Prompt (Target)	Answer	The temperature will be $\{x_{t_{\text{obs}+1}}^m\}$ degree.	The temperature will be 78 degree.
ECL	Input Prompt (Source)	Context	From $\{t_1\}$ to $\{t_{\text{obs}}\}$ , client $\{U_m\}$ consumed $\{x_{t_1:t_{\text{obs}}}^m\}$ kWh of electricity on each day.	From May 16, 2014, Friday to May 30, 2014, Friday, client 50 consumed 8975, 9158, 8786, 8205, 7693, 7419, 7595, 7596, 7936, 7646, 7808, 7736, 7913, 8074, 8329 kWh of electricity on each day.
		Question	What is the consumption going to be on $\{t_{\text{obs}+1}\}$ ?	What is the consumption going to be on May 31, 2014, Saturday?
	Output Prompt (Target)	Answer	This client will consume $\{x_{t_{\text{obs}+1}}^m\}$ kWh of electricity.	This client will consume 8337 kWh of electricity.
SG	Input Prompt (Source)	Context	From $\{t_1\}$ to $\{t_{\text{obs}}\}$ , there were $\{x_{t_1:t_{\text{obs}}}^m\}$ people visiting POI $\{U_m\}$ on each day.	From May 23, 2021, Sunday to June 06, 2021, Sunday, there were 13, 17, 13, 20, 16, 16, 17, 17, 19, 20, 12, 12, 14, 12, 13 people visiting POI 324 on each day.
		Question	How many people will visit POI $\{U_m\}$ on $\{t_{\text{obs}+1}\}$ ?	How many people will visit POI 324 on June 07, 2021, Monday?
	Output Prompt (Target)	Answer	There will be $\{x_{t_{\text{obs}+1}}^m\}$ visitors.	There will be 15 visitors.



# Results

Table 3: Results of numerical-based forecasting methods on PISA-numerical.

Method	Temporal Embedding	CT		ECL		SG	
		RMSE	MAE	RMSE	MAE	RMSE	MAE
CY	N/A	6.710	4.991	680.142	381.247	10.945	7.691
HA	N/A	8.089	6.321	694.658	455.288	9.198	6.221
CLW	N/A	10.352	7.950	835.590	553.485	10.387	7.381
AutoARIMA	N/A	6.904	5.234	644.253	387.608	9.290	6.383
LSTM	N/A	6.511±0.053	4.956±0.056	598.962±2.027	367.798±2.088	8.994±0.032	6.107±0.011
TCN	N/A	6.397±0.089	4.876±0.072	589.785±6.280	368.682±6.077	8.389±0.029	5.927±0.039
Transformer	timeF	6.790±0.072	5.238±0.058	612.102±25.081	400.182±24.956	8.230±0.029	5.851±0.023
	fixed	6.603±0.177	4.989±0.137	557.813±22.754	357.253±6.875	8.274±0.035	5.856±0.036
	learned	6.873±0.143	5.294±0.108	567.307±10.261	394.226±8.900	8.408±0.274	5.940±0.103
Informer	timeF	6.778±0.085	5.195±0.075	597.011±15.373	383.704±21.694	8.167±0.049	5.832±0.032
	fixed	6.457±0.268	4.922±0.209	<b>536.921±33.375</b>	<b>349.331±11.916</b>	<b>8.151±0.068</b>	5.868±0.049
	learned	6.844±0.106	5.307±0.083	561.661±19.709	394.813±13.871	8.403±0.281	5.914±0.133
Autoformer	timeF	6.681±0.094	5.040±0.081	608.499±9.051	384.782±9.361	8.180±0.020	<b>5.831±0.017</b>
	fixed	6.438±0.064	4.909±0.064	588.466±9.446	375.703±8.107	8.239±0.053	5.898±0.025
	learned	6.812±0.091	5.200±0.072	593.071±3.476	393.695±2.385	8.392±0.220	6.044±0.158
FEDformer	timeF	6.567±0.158	5.015±0.130	633.060±7.646	401.925±7.186	8.314±0.081	5.941±0.055
	fixed	<b>6.358±0.050</b>	<b>4.841±0.029</b>	596.240±13.169	403.764±12.324	8.214±0.013	5.913±0.024
	learned	6.650±0.049	5.108±0.036	539.039±2.878	387.422±1.611	8.374±0.051	6.049±0.049



# Results

Table 4: Results (RMSE and MAE) of using language models for PromptCast on PISA-prompt.

	CT				ECL				SG			
	RMSE		MAE		RMSE		MAE		RMSE		MAE	
	mean	std	mean	std	mean	std	mean	std	mean	std	mean	std
T5	6.499	0.065	4.830	0.038	527.425	10.280	353.450	2.696	8.450	0.037	5.879	0.020
Bart	6.432	0.040	4.759	0.027	527.350	10.608	355.390	2.751	8.279	0.053	<b>5.785</b>	0.023
Blenderbot	6.667	0.048	4.828	0.025	541.713	10.838	355.846	4.154	8.429	0.080	5.798	0.022
LED	6.376	0.036	4.730	0.025	540.924	16.542	367.276	6.742	8.277	0.072	5.787	0.036
Pegasus	6.379	0.023	4.727	0.014	537.186	11.296	361.135	4.728	8.289	0.016	5.817	0.013
ProphetNet	6.375	0.063	4.740	0.052	584.814	4.124	356.632	2.712	8.466	0.135	5.847	0.071
Bigbird	<b>6.351</b>	0.016	<b>4.707</b>	0.019	<b>519.665</b>	3.440	<b>350.699</b>	1.953	8.326	0.048	5.841	0.031
Electra	6.397	0.011	4.740	0.013	576.506	3.789	352.187	3.413	8.311	0.084	5.820	0.046
BERT	6.388	0.081	4.758	0.052	577.076	3.608	354.653	2.169	8.395	0.040	5.823	0.030
RoBERTa	6.450	0.081	4.786	0.070	659.874	23.218	448.902	19.320	<b>8.260</b>	0.031	<b>5.785</b>	0.009

Table 5: The Missing Rate performance of language models on PISA-prompt.

	ProphetNet	Electra	BERT
Missing Rate (%) on CT	$0.412 \pm 0.045$	$0.319 \pm 0.068$	$0.244 \pm 0.151$

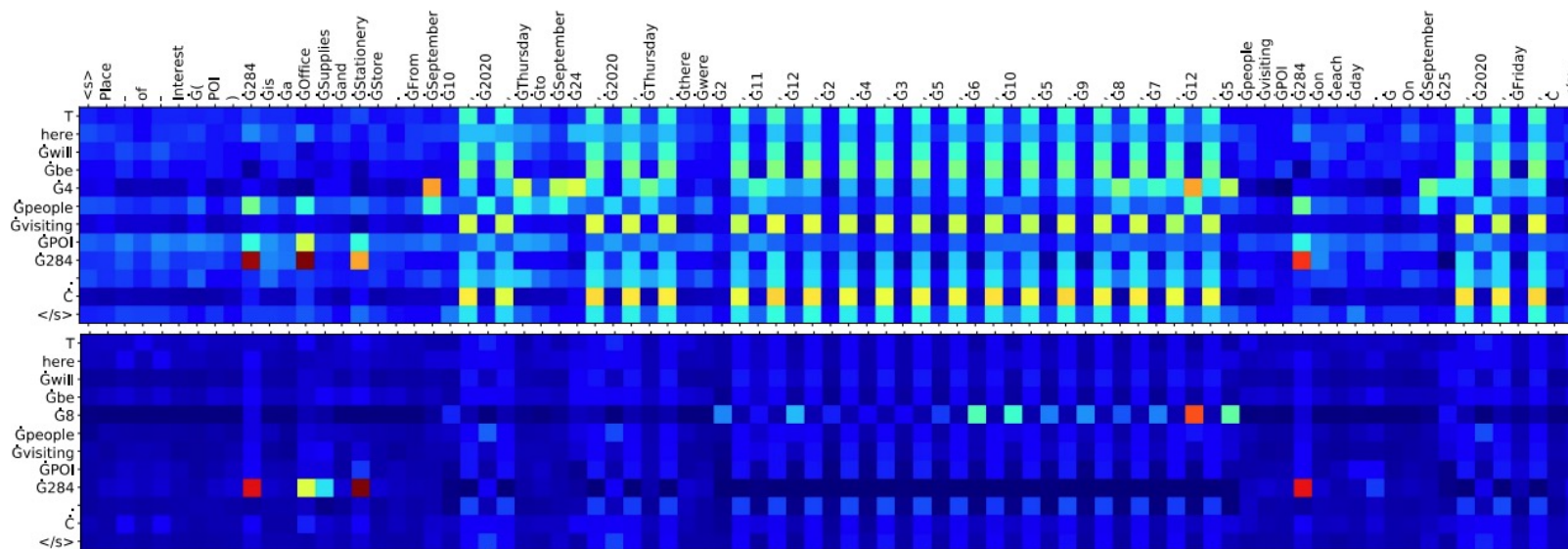
# Results: Zero-shot Setting

Table 6: Results of numerical forecasting methods and language models under the zero-shot setting.

Method	Temporal Embedding	CT				ECL				SG			
		RMSE		MAE		RMSE		MAE		RMSE		MAE	
		mean	std	mean	std	mean	std	mean	std	mean	std	mean	std
Transformer	timeF	75.465	1.330	73.238	1.473	11866.762	40.561	11288.860	41.504	29.010	2.554	18.903	1.087
	fixed	67.964	12.021	65.991	12.311	5780.931	1432.223	5055.838	1836.453	52.461	17.611	47.150	21.680
	learned	48.691	14.586	40.968	17.008	7938.621	550.239	6982.758	647.932	28.238	1.348	18.719	1.743
Informer	timeF	67.783	15.014	64.901	16.422	11887.368	30.596	11306.690	32.765	34.927	3.421	25.205	3.983
	fixed	69.109	8.656	67.065	9.090	11180.022	296.532	10649.465	259.677	26.761	2.290	15.930	1.857
	learned	45.517	17.482	38.000	17.228	11509.084	113.513	10923.215	114.072	27.417	2.241	17.310	1.471
Autoformer	timeF	52.814	5.002	39.577	5.842	694.693	2.715	455.658	2.188	38.710	11.207	30.857	9.751
	fixed	47.691	5.329	34.531	2.996	674.641	1.845	440.564	1.678	36.801	3.523	28.637	1.927
	learned	83.349	9.332	59.951	7.855	693.810	0.719	454.691	0.644	56.787	3.050	40.890	2.004
FEDformer	timeF	63.851	4.729	46.117	4.608	693.017	2.127	454.284	1.983	50.252	8.780	40.091	8.115
	fixed	77.699	3.711	54.176	4.005	655.196	3.142	424.823	2.603	64.622	5.056	45.391	2.996
	learned	239.426	24.961	146.535	21.858	694.019	0.832	454.866	0.842	108.169	8.851	85.243	6.055
Zero-Shot PromptCast													
Bart	N/A	7.379	0.086	5.501	0.067	660.082	16.205	493.035	18.166	<b>8.592</b>	0.075	<b>5.961</b>	0.038
Pegasus		<b>6.918</b>	0.022	<b>5.178</b>	0.031	<b>643.483</b>	16.536	446.876	5.822	9.293	0.160	6.116	0.041
Bigbird		7.070	0.074	5.248	0.044	665.191	55.176	<b>417.634</b>	4.815	9.439	0.020	6.289	0.027

# Why it works

- Intra-relation (between numerical values) and inter-relation (numerical values and auxiliary information) modeled simultaneously
- Limitation: Still need further investigations



Example: attentions in SHIFT model



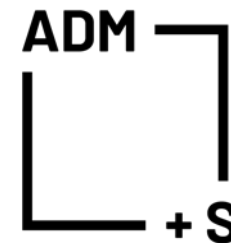
# i-Align: An Interpretable Knowledge Graph Alignment Model

Bayu Distiawan Trisedya<sup>1</sup>, **Flora D. Salim**<sup>2</sup>, Jeffrey Chan<sup>1</sup>, Damiano Spina<sup>1</sup>, Falk Scholer<sup>1</sup>, Mark Sanderson<sup>1</sup>

<sup>1</sup>RMIT University, Melbourne, Australia

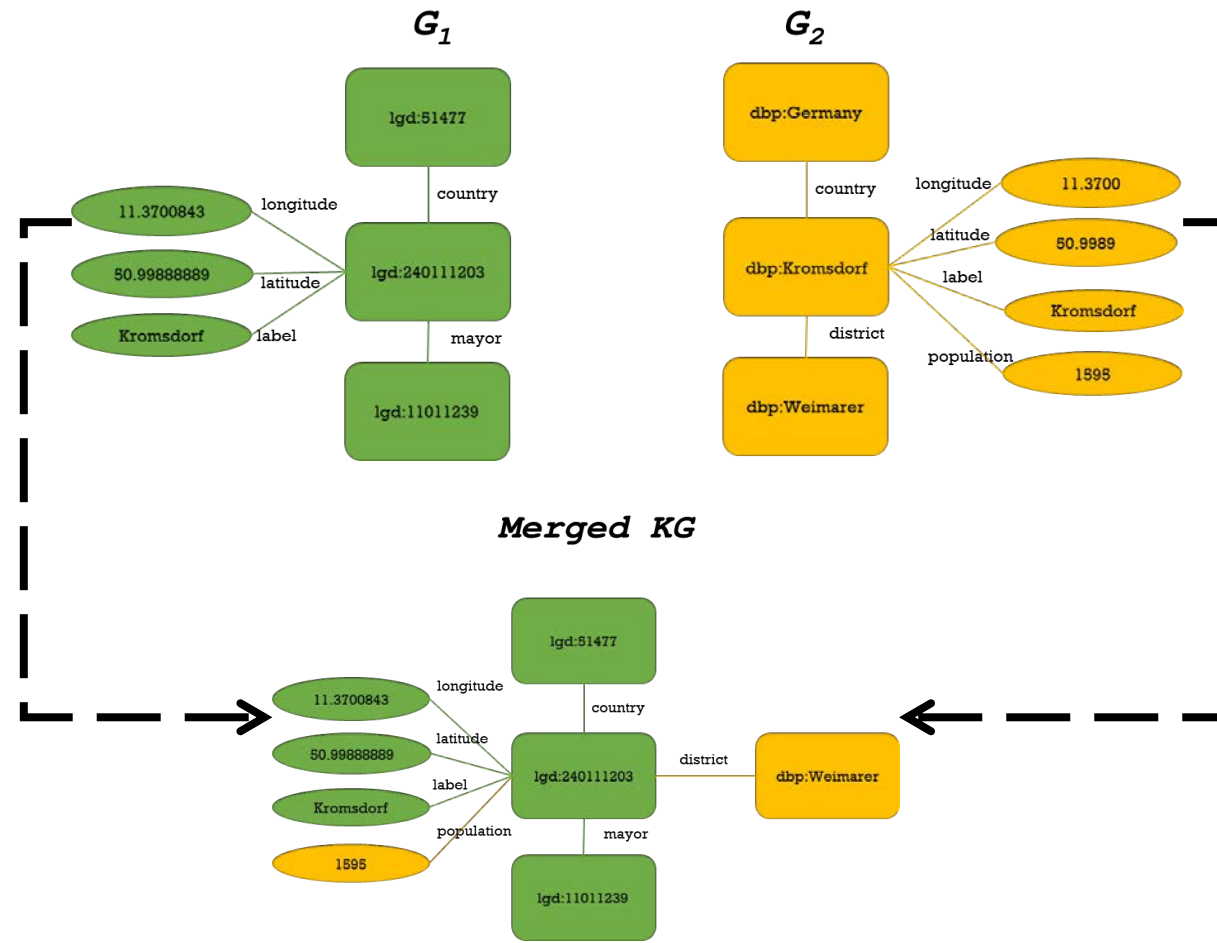
<sup>2</sup>University of New South Wales (**UNSW**), Sydney, Australia

ARC Centre of Excellence for Automated Decision Making and Society  
(**ADM+S**)





# KG Alignment: Example



# Motivations

KGs are incomplete → the need for enrichment methods

- Manual curation
- Extract new information from text

→ **KG alignment:** merge two or more KGs to have a more comprehensive KG

Many open KGs are constructed for different purposes

- They have different level of details per entity
- Combines them to have a more complete KG

# Goals and Challenges

## Goals:

- Maintain high alignment performance
- Enable interpretability of alignment results

**Challenge-1:** The interpretability of the embedding-based KG alignment models is non-trivial



# Goals and Challenges

**Challenge-2:** applying a post-hoc (model-agnostic) explainer is sub-optimal

- Existing GNN post-hoc explainers, such as GNNExplainer and PGExplainer, can only extract the most influential neighbors but not the most influential attributes

## **Challenge-3:** Scalability

- The best-performing embedding-based model is built on top GNN → struggling on processing large KG





# Goals and Challenges

## Goal:

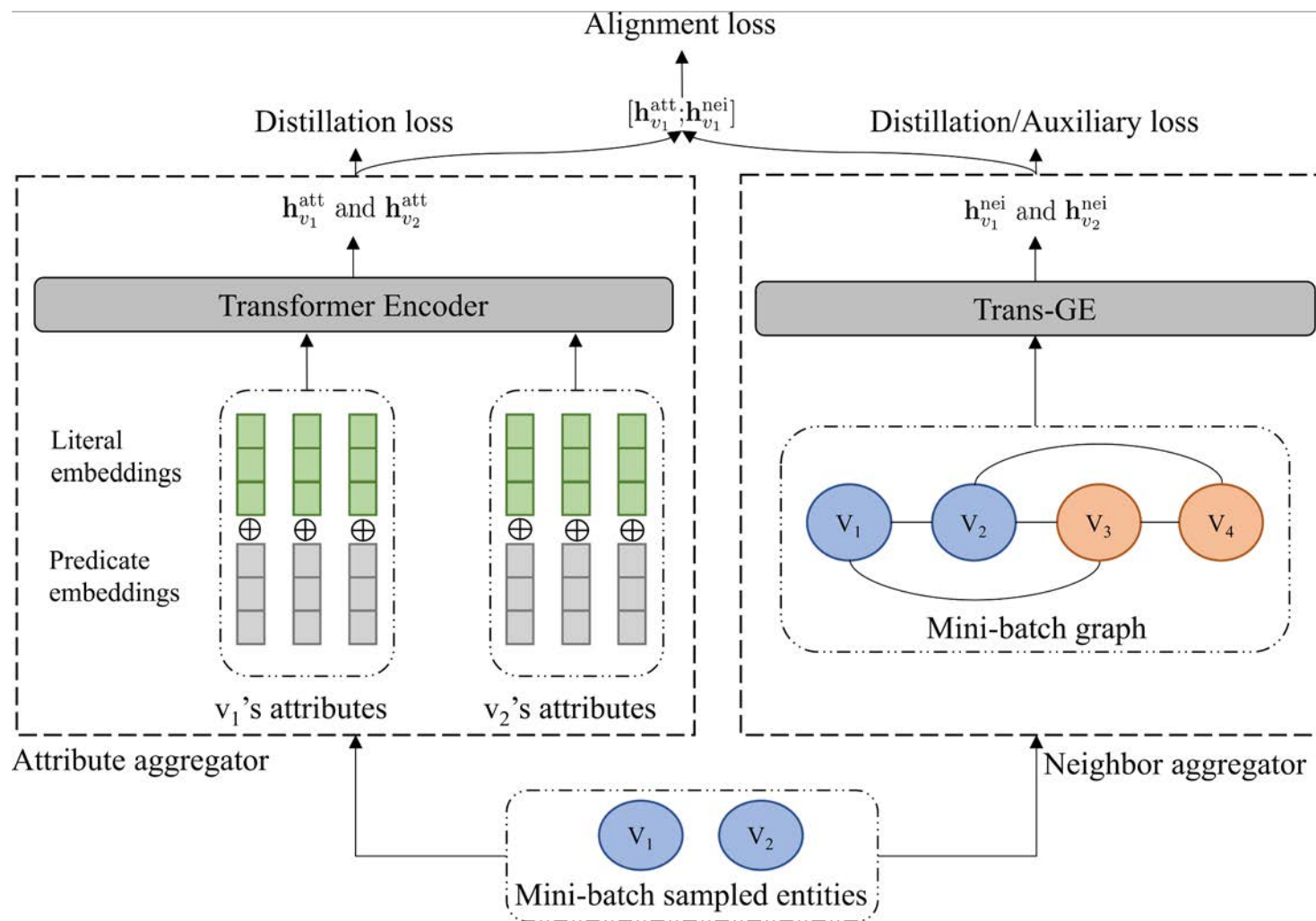
propose an accurate KG alignment model for aligning large KGs that can highlight top-n influential neighbours and attributes

→ *i-Align*

# Contributions

1. An interpretable KG alignment model is proposed, where an explanation of the alignment prediction can be automatically derived..
2. Along with the proposed model, a novel Transformer-based graph encoder is proposed for controllable information aggregation.
3. Extensive experiments and analyses are conducted to show the model's effectiveness in predicting the alignments and providing explanations.

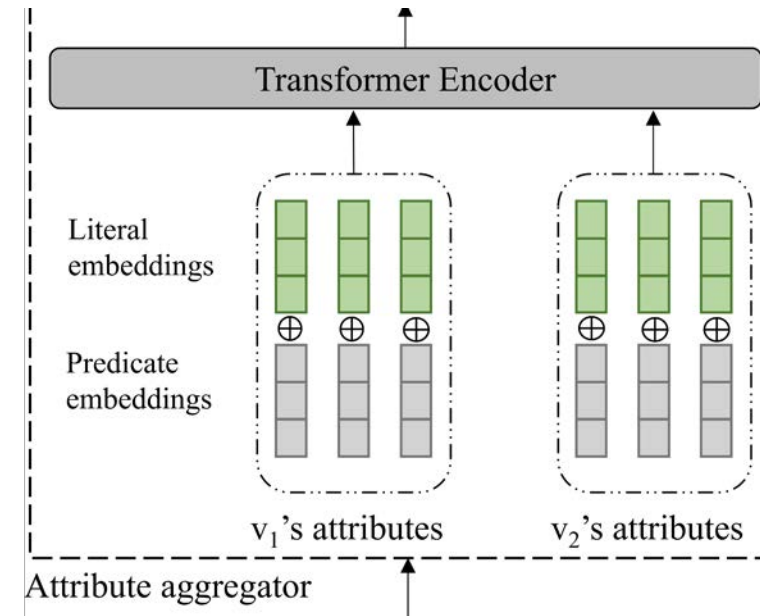
# Proposed *i-Align* Model



# Proposed Model

## Attribute Aggregator

- Compute the attribute embeddings given the attribute triples in a mini-batch.
- Combines attribute key & value using GRU
- Compute attribute importance using Transformer Encoder → used for interpretability

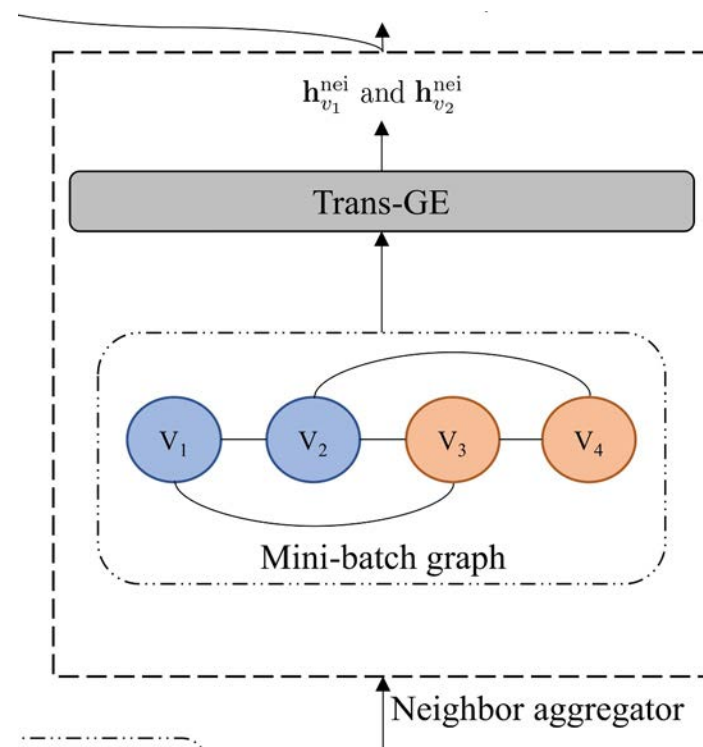




# Proposed Model

## Neighbor Aggregator

- Compute the neighbourhood embeddings given the attribute triples in a mini-batch.
- Components:
  - **Trans-GE** → return neighbour importance for interpretability
  - **Historical Embeddings**

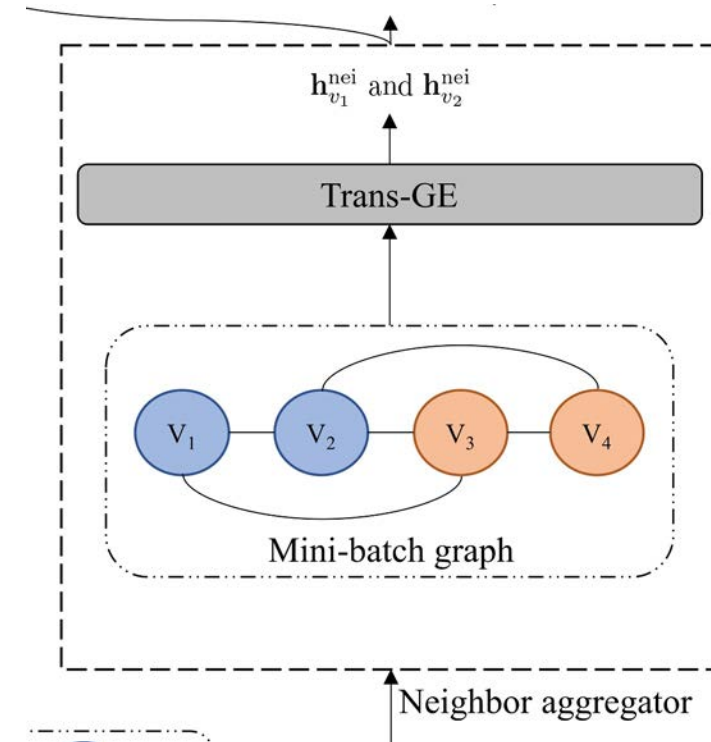




# Proposed Model

## Trans-GE

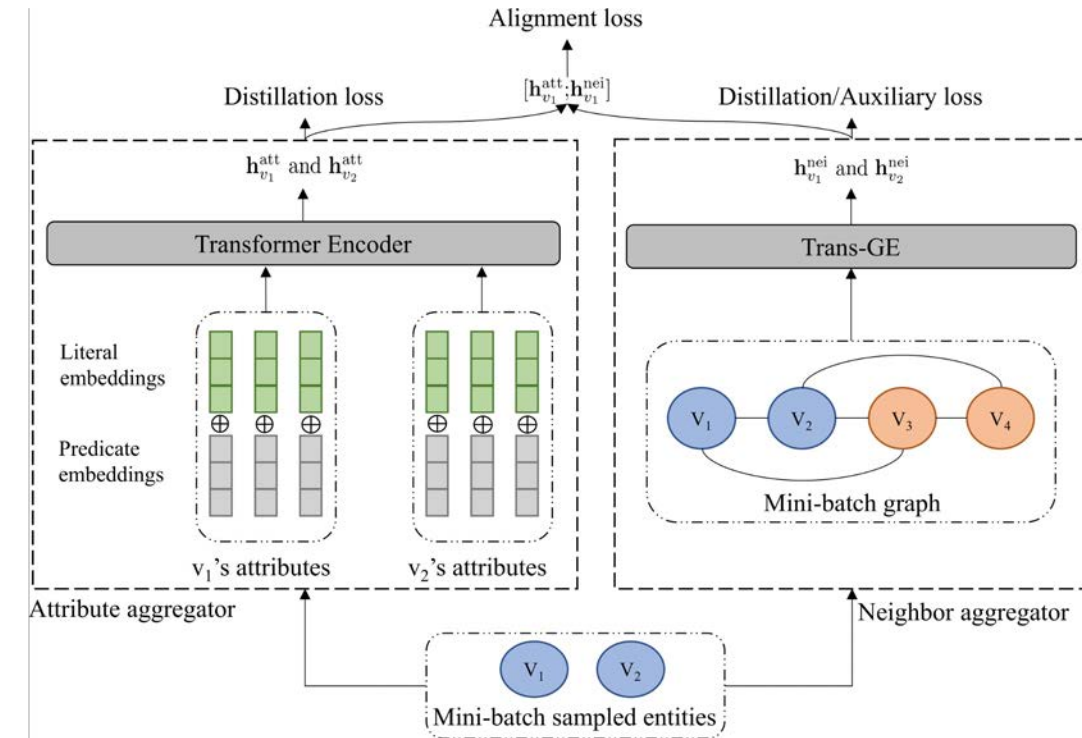
- Edge-gated attention for capturing the structural information of a sub-graph.
- A Transformer encoder applied on entities' neighbours.



# Proposed Model

## Historical Embeddings

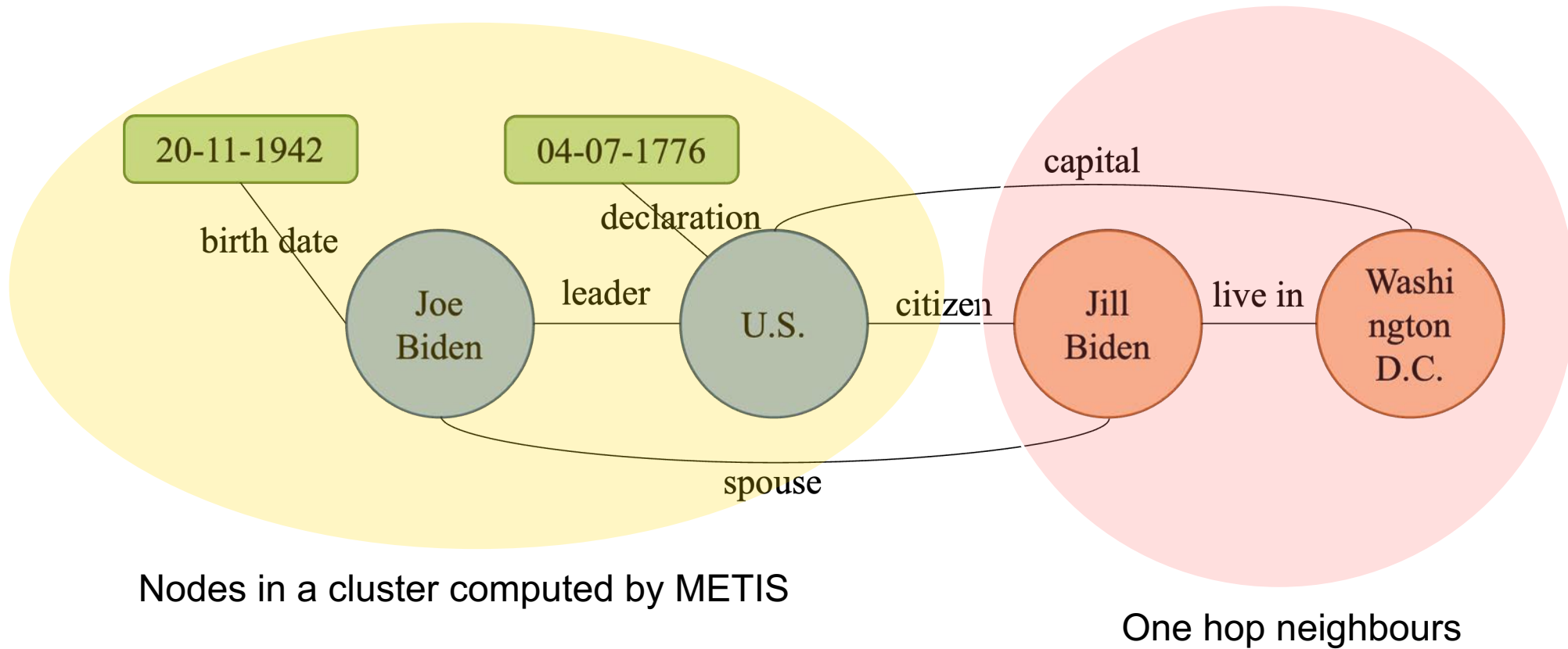
- To approximate the full computational graph of a KG in a mini-batch
- Borrows the idea from GNNAutoScale
  - Split graph using a graph clustering algorithm, e.g., METIS.
  - The mini-batch takes the nodes in the cluster and their first hop neighbours.
  - Uses a linear transformation learned to approximate the current node embeddings based on the embeddings in the previous state → Learned by distillation loss





# Proposed Method

## Mini-batch illustration:





# Experiments

## Dataset:

- DWY-NB → a KG alignment benchmark dataset containing two pairs of KGs
  - DBpedia - Wikidata (DW-NB) → 50, 000 aligned entities
  - DBpedia - YAGO (DY-NB) → 15, 000 aligned entities
  - 30% of the aligned entities are used as seed alignment
- DBP-LGD, contain 10,000 aligned entities between DBpedia and LinkGeoData.
- DBP-GEO, contain 10,000 aligned entities between DBpedia and Geonames.





# Experiments

Comparisons of KG alignment models performance

Model	DW-NB		DY-NB		LGD-DBP		GEO-DBP	
	<a href="#">Hits@1</a>	<a href="#">Hits@10</a>	<a href="#">Hits@1</a>	<a href="#">Hits@10</a>	<a href="#">Hits@1</a>	<a href="#">Hits@10</a>	<a href="#">Hits@1</a>	<a href="#">Hits@10</a>
MTransE	7.88	25.75	0.08	0.68	33.59	35.76	33.14	34.75
JAPE	12.57	19.96	1.4	3.27	33.47	34.42	33.35	34.27
GCN-Align	24.76	48.52	24.36	53.43	48.57	52.74	46.12	51.32
MRAEA	81.54	85.97	73.71	78.52	78.98	83.13	72.11	75.32
NMN	84.03	88.21	75.87	80.54	78.88	82.35	75.87	80.18
MultiKE	84.06	90.05	84.97	90.84	83.12	90.55	79.33	85.22
AtrrE	87.98	<b>95.8</b>	90.44	<b>94.23</b>	84.17	92.05	86.91	92.32
Proposed	<b>88.35</b>	94.22	<b>91.21</b>	93.44	<b>87.21</b>	<b>94.22</b>	<b>88.87</b>	<b>93.87</b>



# Experiments

## Manual Evaluation of Alignment Explanation

- Randomly take 50 correct alignments and 50 incorrect alignments
- Given an alignment result, annotators are asked to predict whether it is correct and their confidence level.

Model	Correct Prediction		Incorrect Prediction	
	Prec	Conf	Prec	Conf
GCN-Align + GNNExplainer	0.39	0.47	0.80	0.75
i-Align (Neighbors only)	0.68	0.71	0.87	0.81
i-Align	<b>0.95</b>	<b>0.90</b>	<b>0.93</b>	<b>0.93</b>



# Experiments

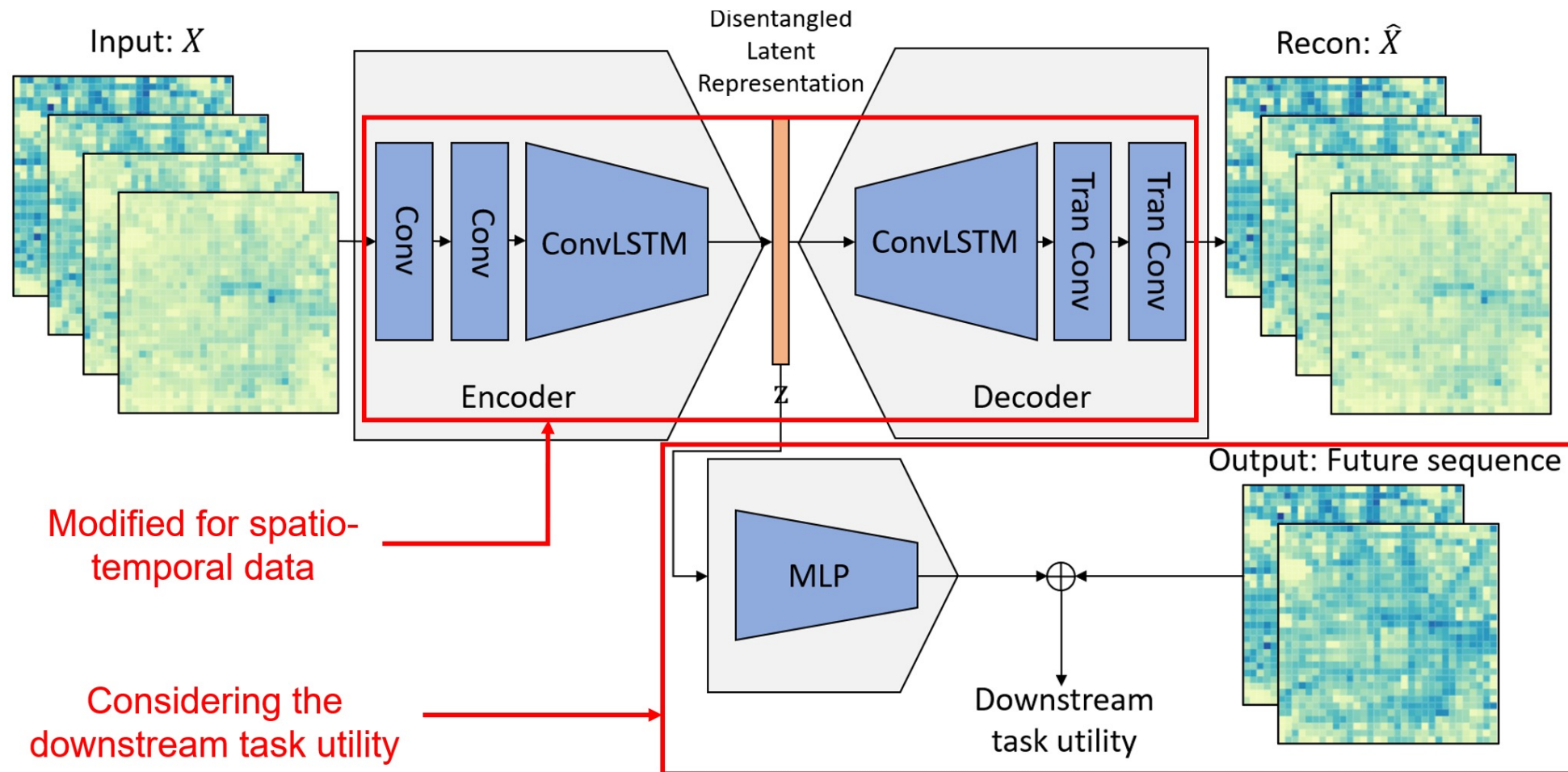
## Example of Attributes/Neighbors Explanation of A **Wrong** Alignment Prediction

- i-Align provides better explanations in terms of the top 5 aligned attributes and neighbours
- Expert can easily detect the wrong alignments

	i-Align prediction		GCN-Align + GNNExplainer prediction	
Entities	Carl Ferdinand Cori (Q78501)	Ferdinand I of Bulgaria (Q151667)	Carl Ferdinand Cori (Q78501)	Tomáš Cihlář (Q88483170)
Top-5 Attributes	(given_name, Ferdinand) (date_of_death, 1984-10-20) (married, 1920) (last_name, Cori) (date_of_birth, 1896-12-05)	(given_name, Ferdinand) (date_of_death, 1948-09-10) (position_end_time, 1918) (last_name, Bulgaria) (date_of_birth, 1861-02-26)	N/A	N/A
Top-5 Neighbors	(occupation, biochemist) (citizenship, Czechoslovakia) (place_of_death, Cambridge) (member_of, Royal Society) (place_of_birth, Prague)	(occupation, entomologist) (native_language, German) (place_of_birth, Vienna) (place_of_burial, St. Augustine's Church) (member_of, Academy of Sciences)	(occupation, biochemist) (language, English) (gender, male) (citizenship, Czechoslovakia) (employer, Harvard University)	(occupation, biochemist) (employer, Gilead Sciences) (country_of_citizenship, Czech Republic) (language, English) (gender, male)



# Explainability of Generative AI



Zhao, S., Shao, W., Chan, J., & Salim, F. D. (2022). Measuring disentangled generative spatio-temporal representation. In *Proceedings of the 2022 SIAM International Conference on Data Mining (SDM)* (pp. 522-530).

# Thank you

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