### **Spatio-temporal Data Mining for Environmental Sciences**

#### Shashi Shekhar

McKnight Distinguished University Professor Faculty of Computer Sc. and Eng., Univ. of Minnesota www.cs.umn.edu/~shekhar







## Acknowledgements

### Spatial Database and Data Mining Group

- Dr. James Kang Flow Anomaly
- M. Celik, S. Chawla, C. T. Lu (Spatial Outliers), V. R. Raju, W. Wu,
   H. Yan (Colocation), J. S. Yoo, P. Zhang, etc.

### **Collaborators (Env. Scientists):**

Prof. Paige Novak, Prof. William Arnold, Prof. Miki Hondzo, Christine Wennen, Mike Henjum

### Sponsors:

NSF, USDOD, U of M OVPR

## Spatio-Temporal Data Analysis





ORACLE'



Google



Recently having attention in Industry and Academia







# Outline

- Spatial and Spatio-temporal Data Mining
- Environmental Science
- Flow Anomalies
- Gaps, Open Problems

### Spatial and Spatio-temporal Data Mining

#### 1. What is it?

- 1) Identifying interesting, useful, non-trivial patterns
- ② in large spatial or spatio-temporal datasets

#### 2. Why is it important ?

- 1) Potential of insights to improve human lives
  - □ Environment: How is Earth system changing? Consequences for humans?
  - □ Public health: Where are cancer clusters? Environmental reasons?
  - □ Public safety: Where are hotspots of (env.) crime? Why?
- 2 However, (d/dt) (Spatial Data Volume) >> (d/dt) (Number of Human Analysts)
  - □ Need automated methods to mine patterns from spatial data
  - □ Need tools to amplify human capabilities to analyze spatial data



### Spatial Data Mining (SDM)

#### **1.** The process of discovering

- ① interesting, useful, non-trivial patterns
  - patterns: non-specialist
  - $\Box$  exception to patterns: specialist
- ② from large spatial datasets

#### 2. Spatial pattern families

- 1 Hotspots, Spatial clusters
- ② Spatial outlier, discontinuities
- ③ Co-locations, co-occurrences
- 4 Location prediction models
- 5 ...

#### Pattern Family: Hotspots, Spatial Cluster

#### The 1854 Asiatic Cholera in London

Near Broad St. water pump except a brewery



### **Pattern Family : Predictive Models**

#### **Location & Direction Prediction:**

Predict Bird Habitat Prediction Using environmental variables











### Pattern Family : Co-locations/Co-occurrence

- Given: A collection of different types of spatial events
- Find: Co-located subsets of event types





#### Pattern Family: Spatial Anomalies



### Life Cycle of Data Mining

#### **CRISP-DM (CRoss-Industry Standard Process for DM)**

- () Application/Business Understanding
- 2 Data Understanding
- ③ Data Preparation
- 4 Modeling
- **5** Evaluation
- 6 Deployment



Phases of CRISP-DM

Is CRISP-DM adequate for Spatial Data Mining?

[1] CRISP-DM URL: http://www.crisp-dm.org

# Outline

- Spatial and Spatio-temporal Data Mining
- Environmental Science
- Flow Anomalies
- Gaps, Open Problems

### Environment, Environmental Science

#### **(D)** Environment

- 1 surroundings; milieu
- 2 aggregate of surrounding things, conditions, or influences;.
- ③ Ecology . the air, water, minerals, organisms, and all other external factors surrounding and affecting a given organism at any time.
- ④ Social and cultural forces that shape the life of a person or a population

#### **Q?** What is the relationship to spatial / spatio-temporal analysis?

It allow inclusion of context, i.e. surrounding.

#### **O** Environmental Science

- 1 study of the interactions among the physical, chemical and biological components of the environment
- 2 branch of science concerned with the physical, chemical, and biological conditions of the environment and their effect on organisms.

# **Examples of Environmental Sciences**

#### **O** Environmental chemistry:

- **1** Soil, water, air pollution; multi-phase transport, fate; impact on species, geology
- Study of chemical alterations in the environment.

#### **(** Atmospheric sciences:

- meteorology, greenhouse gas phenomena, airborne contaminant dispersion, ...
- Global warming: atmospheric circulation, air-borne chemicals and their reactions, carbon dioxide fluxes from life-forms, atmospheric dynamics, etc.

#### **O** Geosciences, hydrology, oceanography:

environmental geology, environmental soil science, volcanic phenomena, surface runoff, sediment transport, water turbidity, ...

#### Cology:

• study of organisms and their interactions with each other and their environment

- **O** Env. Health, Env. Physiology, ...
- **O** Env. Justice, Env. Criminology
- **O** Env. Engineering
- Env. Psychology, Env. Sociology
- $\mathbf{I}$

. . .

## Water Quality







Recent studies found presence of pharmaceutical drugs in drinking water of many U.S. Cities

Source: **New York Times (April 3, 2007)** (http://www.nytimes.com/2007/04/03/science/eart h/03water.html)

• By 2025, 1.8 billion people could be living in water scarce areas

• **Today**, 750 million people live below the water-stress threshold of 1.7 K cubic meters per person Souce: WFUNA, 15 Global Challenges

# **Environmental Questions**

#### **1.** General Public

- 1 Is water safe for drinking, swimming ?
- 2 Where are air quality warning?

#### 2. Drinking Water Manager

- ① Is incoming water safe for water plant (reverse osmosis filters)?
- 2 Is there a change in contaminants today (compared with recent days)?

#### **3.** Environmental Scientist

- ① Transport: Where will a contaminant go?
- 2 Fate: What is the fate of a contaminant?
- ③ Are there any new processes occurring in the water bodies?

#### 4. Environmental Forensics

- ① Where did contaminant come from ?
- 2 What are hotspots and hot moments?

#### 5. Policy

- 1) Compare policy options on environmental impact and social good.?
- 2 How to communicate environmental decision to all stakeholders?

#### 6. Environment Protection Agency

① What will be the impact on environment of a proposed change?



### Processes, Questions

#### **ES Domain Questions:**

- Where do various contaminants go?
- Where did the contamination come from?



Path of Pollutant within the Environment (Source: Schnoor, Environmental Modeling, 1996)

#### Mississippi RIver



Gulf of Mexico



## Datasets

Data Sources:

- Hydrology Information Systems, CUAHSI
- United States Geological Survey

Data Characteristics (HIS/USGS)

- > 1.75 Million Locations
- > 342 Million Time Instants
- > 15K Measured Variables
  - Turbidity
  - Dissolved Oxygen
  - Nitrate
  - Etc.



Hydrology Measurement Sites in US (Source: HIS/USGS)

### Environmental Science: Data Analysis

Recorded View	Predictive View
(2) <u>Situational Awareness</u>	(4) <u>Knowledge Discovery</u>
Where are the hot-spots? When are Hot-moments?	What other events could occur with this pattern?
How does water quality this year compares with historic data?	e.g. Rain-event   snow-melt   mining => Water quality events nearby a little later
(1) <u>Data Bases, Queries</u>	(3) <u>Predictive Analysis</u>
CUAHSI	From known classes (e.g. red-tide, algal bloom,), which class of event does this represent?
USGS Captures observations and information needs	Predict water quality given other environmental (e.g. upstream) and socio- economic variables.
Time	

**Problem Complexity** 

# Outline

- Spatial and Spatio-temporal Data Mining
- Environmental Science
- Flow Anomalies

   Key Concepts
   Problem Statement
   Contributions
   Analytical Evaluation
   Experimental Evaluation
- Gaps, Open Problems

## Motivation – Detailed Example



### Two Use Cases:

•At the water treatment plant, when should it turn off the water supply from the river?

•Where is the source of the contaminant?

### Domain Example of a Flow Anomaly



Chronicle / Kurt Rogers (Source: http://www.sfgate.com/cgi-bin/news/oilspill/busan) Notice that a contaminant event may **not** flow as a single contiguous unit.

Other Applications:

- Atmospheric Monitoring
- Pipeline Systems
- Transportation Networks

### **Concept: Transient Flow Anomaly**

- **<u>Transient Flow Anomaly</u>** (tFA) is where the difference between the neighboring observations across each sensor is larger than the given error threshold,  $\Theta_e$
- **Ex.** Suppose  $\Theta_e = 10$



A tFA may represent a single time unit of a blob in an oil spil.

### Concept: Persistent Flow Anomaly

<u>Persistent Flow Anomaly</u> (pFA), is when the first and last are tFAs and the fraction of tFAs and time slots within a period satisfies the persistent threshold,  $\Theta_n$ 

**Ex.** Suppose 
$$\Theta_e = 10$$
 and  $\Theta_p = 0.5$ 

2 t = 3 For a pFA of s = 1 and e = 3, TT [t] = 1 pFA [1,2,3] exists because f(st<sub>1</sub>) = 20 A[1] = 1 & A[3] = 1 & 2/3 >= 0.5 10 30 40 Thus, a pFA pattern is 1-3 A pFA may represent  $f(st_2) =$ 90 25 0 a single blob or chunk in an oil spill. tFA [t] = 0 1

Note: A pFA is an algebraic aggregate function

4

85

### Concept: Dominant Persistent Flow Anomaly

- **1.** A <u>dominant persistent Flow Anomaly</u>, *dpFA*, is a pFA that has the largest possible number of IPs and is not a subset of any other dpFA.
- **2.** Ex, Suppose  $\Theta_e = 10$  and  $\Theta_p = 0.5$



Note: A dpFA is a holistic aggregate function

#### Period 1-5 is a dpFA

because it has the largest number of IPs and not a subset of any other dpFA.

Periods 1-3 and 3-5 are not dpFAs because they are subsets of the dpFA of 1-5.

A dpFA may represent an entire oil event.

# Outline

- Spatial and Spatio-temporal Data Mining
- Environmental Science
- Flow Anomalies

   Key Concepts
   Problem Statement
   Contributions
   Analytical Evaluation
   Experimental Evaluation
- Gaps, Open Problems

# **Problem Statement**

### Given

- Two stations,  $st_1$  and  $st_2$
- Direction of flow between the st<sub>1</sub> and st<sub>2</sub> stations
- An upstream of contiguous set of Instant Pairs, *IP*, at time intervals  $t = 1 \dots n$  where *n* is the length of the time series for the  $s_1$  sensor
- The travel time, TT[t], between the  $st_1$  and  $N(st_1)$  stations at every t
- An error threshold  $\Theta_e$  and a persistent threshold  $\Theta_p$

### Find

All dominant persistent Flow Anomalies (dpFAs)

### Objective

Minimize computation time

### Constraints

- A single directional flow between sensors
- Correct and complete

### Problem Statement: Example



Output: dpFAs of 1-3 and 6-10

Note: period 1-10 is NOT a dpFA because it does not satisfy the persistence threshold



## **Challenges and Related Work**

# A single dpFA pattern may consist of subsets that may not be anomalies

- Violates Dynamic Programming Principle of having optimal substructure
  - String Matching [Lee, VLDB, '07], [Amir, J. Algorithms, '97]
  - Time Series [Keogh, KDD, '99]
- Due to the fact that a pFA is an *algebraic aggregate function* that must satisfy a persistent threshold,  $\Theta_p$

#### The size of the dpFAs may not be known in advance

Fixed Window Methods [Bulut, ICDE, '05], [Chen, ASIAN, '05], [Sakurai, SIGMOD, '05], [Sayal, HP, '04] Challenges and Related Work – Contd.

Outlier Detection may <u>not</u> find Transient FA [Knorr & Ng, KDD '97] [Shekhar et al., KDD '01]

Ex. Suppose  $\Theta_e = 10$ 



# Outline

- Spatial and Spatio-temporal Data Mining
- Environmental Science
- Flow Anomalies

   Key Concepts
   Problem Statement
   Contributions
   Analytical Evaluation
   Experimental Evaluation
- Gaps, Open Problems

# **Our Contributions**

- **Define Flow Anomalies (FA) and the FA Mining Problem**
- New interest measures to discover and mine FAs
- Methods
  - Naïve Approach
  - A Smart Window Enumeration and Evaluation of persistent Thresholds (SWEET) Approach
    - □ A Smart Counter Design Decision
    - □ A Pruning Strategy
  - An Expanded Ranges Index (SWEET-ER)
  - **Analytical Evaluation**
- **Experimental Evaluation** 
  - Synthetic and Real Datasets

# Naïve Approach

In general, need to check every time period size to determine if it is anomalous or not.

- Utilize the travel time to identify the anomalous time periods
- Exhaustive search for all possible time period sizes
  - Evaluate each period for number of tFAs and if it satisfies the persistent threshold
- Example next slide

### Naïve Approach Example



### Analytical Evaluation Computational Costs

Complexity: (Phase 1 costs + Phase 2 costs)

	Worst Case
Naïve	n <sup>3</sup> + p <sup>2</sup>

- n is the total number of time slots in the dataset
- t is the number of tFAs found in the dataset and t <= n</p>
- p is the number of pFAs found in the dataset and  $t \le p \le t^2$

### Search Space



Examine all possible periods in this example in a Matrix and a Graph Observed THREE key insights to improve overall efficiency
## Search Space: Matrix



Illustration of All Candidate Time Intervals

#### Search Space: Partial-Order Graph 1-1 1-2 2-2 Search space can also be 2-3 1-3 3-3 represented as a Partial-1-4 2-4 3-4 4-4 **Order Graph** 2-5 3-5 1-5 4-5 5-5 2-6 3-6 1-6 4-6 5-6 6-6 1-7 2-7 3-7 4-7 5-7 6-7 7-7 2-8 6-8 3-8 1-8 4-8 5-8 8-8 7-8 3-9 6-9 2-9 4-9 5-9 9-9 1-9 7-9 8-9 (4-10) 7-10 1-10 2-10 ์ 3-10 5-10 6-10 8-10 9-10 10-10



## Lemma 1: Prune Ancestors of non-tfa









## SWEET Approach

#### SWEET Approach

Phase 1: Identify the pFAs

Enumerate and evaluate periods that start and end with a tFA (Lemma 1)

Phase 2: Identify the dpFAs

#### Design Decisions

- Smart Counter (Lemma 3)
- Pruning Strategy (Lemma 2)
- Detail Execution Trace next slide
- Computation Cost reduces
  - Naïve: O ( N

## Outline

- Spatial and Spatio-temporal Data Mining
- Environmental Science
- Flow Anomalies
   Key Concepts
   Problem Statement
   Contributions
   Analytical Evaluation
   Experimental Evaluation
- Gaps, Open Problems

### SWEET-ER Approach Key Ideas

## **Disadvantage in both Naïve and SWEET**

Exhuastive search of persistent FAs in second phase to find dominant pFAs

## Expanded Regions

- In Phase 1, maintain an index of dominant pFAs as persistent FAs are discovered (Lemma 2)
- In Phase 2, single scan of ER to identify dominant pFAs

### Analytical Evaluation: Computational Costs

Complexity: (Phase 1 costs + Phase 2 costs)

	Worst Case
Naïve	n <sup>3</sup> + p <sup>2</sup>
SWEET	t <sup>3</sup> + p <sup>2</sup>
SWEET [p]	t <sup>3</sup> + p <sup>2</sup>
SWEET [s]	t² + p²
SWEET [s+p]	t² + p²
SWEET-ER [s+p]	t² + n

- n is the total number of time slots in the dataset
- t is the number of tFAs found in the dataset and t <= n</p>
- p is the number of pFAs found in the dataset and  $t \le p \le t^2$

- **Theorem 1 and 3:** SWEET and SWEET-ER are correct, i.e., all discovered patterns satisfy the dpFA definition.
- **Theorem 2 and 4:** SWEET and SWEET-ER are complete, i.e., all dominant pFA patterns are found.

## Outline

- Spatial and Spatio-temporal Data Mining
- Environmental Science
- Flow Anomalies

   Key Concepts
   Problem Statement
   Contributions
   Analytical Evaluation
   Experimental Evaluation
- Gaps, Open Problems

#### Experimental Evaluation: Setup



- Experimental Question: What is the effect in the size of the time series?
- Measured in terms of: Execution (CPU) Time
- Methods: Naïve, SWEET, SWEET (s), SWEET (s+p), SWEET-ER (s+p)
- Hardware: P4 2.0 GHz, 1.2 GB RAM

# Synthetic: What is the effect on the size of the time series?



Synthetic Generator	Experimental
Parameters	Parameters
Travel Time = 10	Travel Time = 10
$\Theta_e = 10$	$\Theta_e = 10$
% # of Anomalies: 30%	$\Theta_{\rm p} = 0.80$

At 5K, Naïve takes a little more than **3 hours** to complete, whereas SWEET(s+p) takes a half a second

# Synthetic: What is the effect on the size of the time series?



Synthetic Generator	Experimental
Parameters	Parameters
Travel Time = 10	Travel Time = 10
$\Theta_e = 10$	$\Theta_e = 10$
% # 01 Anomalies. 10%	$\Theta_{\rm p} = 0.80$

As expected, SWEET-ER performs far better than SWEET due to the ER index

#### Real Data Sets

#### **1.** Shingle Creek

① Stations 5 to 1

Datas

5K ti

Dataset 1: Turbidity:
 3K-15K time intervals

#### Sensor Setup



## Turbidity

**Dissolved Oxygen** 

## Wireless Sensor Network



Station #3

Station #5

# Real Dataset: What is the effect on the size of the time series?







#### **Experimental Parameters**

Travel Time = Variable (From Input)

 $\Theta_{e} = 10$ 

 $\Theta_{a}$  = 0.80

At 3K, Naïve takes a little more than **1 hour** to complete, whereas SWEET(s+p) takes a half a second

# Real Dataset: What is the effect on the size of the time series?



#### **Experimental Parameters**

Travel Time = Variable (From Input)

 $\Theta_{e} = 10$ 

 $\Theta_{a}$  = 0.80

Perfomance gain of SWEET-ER between 12K to 15K due to an increase in number of candidates creating more time needed in SWEET

#### **Domain-based Validation**

- **1.** What are Flow Anomalies really?
- 2. Based on the data available, can we determine why a flow anomaly occurred?

#### Domain-based Validation: Dissolved Oxygen



#### Longest Flow Anomaly Result (Error: +/- 5, Persistent: 80%) Start: 6/4/2008 13:06 End: 6/5/2008 19:34

#### Domain-based Validation: Rain Fall



High Rain Fall around June 4-5, 2008 time frame

## **Domain-based Validation**



- 1. It was observed that the retention pond near sensor 4 has very low DO
- 2. So when a rain event occurs, the water from the pond flushes into the stream between sensors 5 and 1
- **3.** Resulting in a Flow Anomaly for DO

### Discovering Flow Anomalies Summary

## Introduced the FA mining problem and Flow-based Patterns

- New concepts and interest measures
- Proposed Naïve, SWEET and SWEET-ER approaches
- Analytical Evaluation
- Experimental Evaluation
  - Synthetic and Real Datasets

## Outline

- Spatial and Spatio-temporal Data Mining
- Environmental Science
- Flow Anomalies
- Gaps, Open Problems

Domain Modeling Spatio-temporal Data Mining

## **Teleconnected Flow Anomaly**

#### A <u>Teleconnected</u> <u>Flow Anomaly</u>

A pair of FAs based on its velocity field.

#### Challenge

 Increase in Combinatorics

#### Contributions

- ST Dynamic Neighborhood Model
- RAD Approach

**J. M. Kang,** S. Shekhar, M. Henjum, P. Novak, W. Arnold, Discovering Teleconnected Flow Anomalies: A Relationship Analysis of spatio-temporal Dynamic (RAD) neighborhoods, *In SSTD*, 2009.



#### Spatial Data Mining and Science

#### **1.** Understanding of a physical phenomenon

- 1 Though, final model may not involve location
  - □ Cause-effect e.g. Cholera caused by germs
- ② Discovery of model may be aided by spatial patterns
  - □ Many phenomenon are embedded in space and time
  - Ex. 1854 London Cholera deaths clustered around a water pump
  - Spatio-temporal process of disease spread => narrow down potential causes
  - □ Ex. Recent analysis of SARS

#### **2.** Location helps bring rich contexts

- 1 Physical: e.g., rainfall, temperature, and wind
- 2 Demographical: e.g., age group, gender, and income type
- ③ Problem-specific, e.g. distance to highway or water

Future Work cont'd Domain-based Computational Challenges

- Multi-paths and complex networks
  - Exponential growth in paths





- Handling mixing for water bodies
  - 1:M and M:N relationships
- Uncertainty in Travel Time
  - All path and All time search for patterns

## Outline

- Spatial and Spatio-temporal Data Mining
- Environmental Science
- Flow Anomalies
- Gaps, Open Problems

**Domain Modeling Spatio-temporal Data Mining** 

Traditional	Spatial	Spatio-Temporal
Clustering	Hotspot	Spreading Hotspots
Outlier	Spatial Outlier	Flow Anomaly
Association Rules	Co-Locations	Teleconnections
Prediction	Location Prediction	<b>Path Prediction</b>

#### **Real-Time Flow Anomalies**

- Discover FA based on a time-constraint
- Apply Transient, Persistent, Dominant concepts to other spatial pattern families
  - Ex. Hotspot Analysis, Co-locations, etc.

## **HotSpots**

- What is it?
  - Unusally high spatial concentration of a phenomena
    - Cancer clusters, crime hotspots
- Solved
  - Spatial statistics based ellipsoids
- Almost solved
  - Transportation network based hotspots
- Failed
  - Classical clustering methods, e.g. K-means
- Missing
  - Spatio-temporal
- Next
  - Emerging / Spreading hot-spots







#### Colocation, Co-occurrence, Interaction

- What is it?
  - Subset of event types, whose instances occur together
  - Ex. Symbiosis, (bar, misdemeanors), ...
- Solved
  - Colocation of point event-types
- Almost solved
  - Co-location of extended (e.g.linear) objects
  - Object-types that move together
- Failed
  - Neighbor-unaware Transaction based approaches
- Missing
  - Consideration of flow, richer interactions
- Next
  - Spatio-temporal interactions, e.g. item-types that sell well before or after a hurricane
  - Tele-connections







## Space/Time Prediction

- What is it?
  - Models to predict location, time, path, ...
    - Nest sites, minerals, earthquakes, tornadoes, ...
- Solved
  - Interpolation, e.g. Krigging
  - Heterogeneity, e.g. geo. weighted regression
- Almost solved
  - Auto-correlation, e.g. spatial auto-regression
- Failed: Independence assumption
  - Models, e.g. Decision trees, linear regression, ...
  - Measures, e.g. total square error, precision, recall
- Missing
  - Spatio-temporal vector fields (e.g. flows, motion), physics
- Next
  - Scalable algorithms for parameter estimation
  - Distance based errors



$$\mathbf{y} = \rho \mathbf{W} \mathbf{y} + \mathbf{x} \boldsymbol{\beta} + \boldsymbol{\varepsilon}$$



Legend  $\mathbf{P}$  $\mathbf{P}$  nest location
 А А  $\mathbf{P}$  $\mathbf{A}$ = actual nest in pixel  $\mathbf{P}$  $\mathbf{P}$ = predicted nest in pixel А А А А (b) (a)  $(\mathbf{d})$ 

### Spatial/Spatio-temporal Anamolies

- What is it?
  - Location different from their neighbors
    - Discontinuities, flow anomalies
- Solved
  - Transient spatial outliers
- Almost solved
  - Anomalous trajectories
- Failed
- Missing
  - Persistent anomalies
  - Multiple object types, Scale
- Next
  - Multi-criteria Anomalies



160 140

120 100







#### (Geo) Informatics across Disciplines!



WEEV GENES IN PROBABILITY AND STATISTICS