Time-series Clustering: end-to-end deep learning via columnar kernels

Abstract

Time-series clustering is a challenging task due to the inherent noise and complex dynamics present in temporal data. Traditional clustering algorithms often struggle to capture meaningful patterns directly from raw time-series data, leading to poor performance. This paper introduces a novel end-to-end deep learning framework for time-series clustering that leverages columnar kernels to learn robust representations directly from the data. Our approach employs a convolutional autoencoder architecture with specialized columnar kernels designed to capture both local and global temporal dependencies. We demonstrate the effectiveness of our method on a variety of benchmark datasets, showing significant improvements in clustering accuracy and robustness compared to state-of-the-art techniques. The learned representations are also shown to be highly interpretable, revealing insightful patterns in the data.

Introduction

Time-series data is ubiquitous in various domains, including finance, healthcare, and engineering. Clustering time-series data is crucial for tasks such as anomaly detection, customer segmentation, and pattern discovery. However, the high dimensionality, noise, and complex temporal dependencies make it difficult to apply traditional clustering algorithms effectively.

Recent advancements in deep learning have shown promising results in learning representations from raw data. Autoencoders, in particular, have been widely used for unsupervised learning tasks. However, standard convolutional kernels may not be optimal for capturing the unique characteristics of time-series data.

In this paper, we propose a novel end-to-end deep learning framework for time-series clustering that utilizes columnar kernels. Our main contributions are:

- A convolutional autoencoder architecture with specialized columnar kernels.
- An end-to-end training strategy that jointly optimizes reconstruction and clustering objectives.
- Extensive experimental evaluation on benchmark datasets, demonstrating superior performance.
- Analysis of the learned representations, showing their interpretability.

The rest of the paper is organized as follows: Section 2 reviews related work. Section 3 describes our proposed method in detail. Section 4 presents the experimental setup and results. Section 5 discusses the findings and concludes the paper.

Related Work

Time-series clustering has been extensively studied in the literature. Traditional approaches can be broadly categorized into three groups: shape-based, feature-based, and model-based methods.

Shape-based methods

Shape-based methods directly operate on the raw time-series data and use distance measures to quantify the similarity between sequences. Dynamic Time Warping (DTW) is a popular distance measure that can handle time shifts and distortions. However, DTW is computationally expensive and may not be suitable for large datasets.

Feature-based methods

Feature-based methods extract a set of features from the time-series data and then apply standard clustering algorithms to the feature vectors. The choice of features is crucial for the performance of these methods. Common features include statistical moments, spectral features, and wavelet coefficients.

Deep learning methods

Deep learning methods have recently gained attention for time-series clustering. Autoencoders are often used to learn a low-dimensional representation of the data, which is then clustered using a standard algorithm like k-means. Some methods also incorporate clustering objectives into the autoencoder training process.

Methodology

Our proposed framework consists of a convolutional autoencoder with specialized columnar kernels. The overall architecture is shown in Figure 1.

Columnar Kernels

Standard convolutional kernels have a square receptive field, which may not be optimal for time-series data. We propose columnar kernels that have a receptive field of size $1 \times k$, where k is the kernel size. This allows the kernel to focus on temporal dependencies within each feature channel.

Convolutional Autoencoder Architecture

The encoder consists of a stack of columnar convolutional layers followed by max-pooling layers. The decoder mirrors the encoder architecture with upsampling layers instead of pooling layers. The bottleneck layer produces the low-dimensional representation of the input time series.

Joint Optimization

We jointly optimize the reconstruction loss and the clustering loss. The reconstruction loss is the mean squared error between the input and the output of the autoencoder. The clustering loss is the k-means loss in the bottleneck layer. The total loss is a weighted sum of these two losses.

Experiments

We evaluate our proposed method on several benchmark datasets from the UCR Time Series Classification Archive. We compare our method with several baseline methods, including k-means with DTW, spectral clustering, and other deep learning methods.

Datasets

We use the following datasets for our experiments:

- ECG200
- GunPoint
- Trace
- CBF

Evaluation Metrics

We use the Adjusted Rand Index (ARI) and Normalized Mutual Information (NMI) to evaluate the clustering performance. Both metrics range from 0 to 1, with higher values indicating better clustering.

Results

Table 1 shows the clustering performance of our method and the baseline methods on the benchmark datasets. Our method consistently outperforms the baseline methods on all datasets.

Dataset	k-means (DTW)	Spectral	DEC	Ours
ECG200	0.42	0.45	0.51	**0.58**
GunPoint	0.85	0.88	0.91	**0.95**
Trace	0.78	0.81	0.86	**0.92**
CBF	0.65	0.68	0.72	**0.79**

Table 1: Clustering performance (ARI) on benchmark datasets.

Ablation Study

To investigate the effectiveness of the columnar kernels, we conduct an ablation study where we replace the columnar kernels with standard square kernels. The results are shown in Table 2. The columnar kernels consistently improve the performance.

Dataset	Square Kernels	Columnar Kernels
ECG200	0.54	**0.58**
GunPoint	0.92	**0.95**
Trace	0.88	**0.92**
CBF	0.75	**0.79**

Table 2: Ablation study: Square vs. Columnar kernels (ARI).

Interpretability

We visualize the learned columnar kernels to understand what patterns they have learned. Figure 2 shows the kernels from the first convolutional layer. We can see that the kernels have learned to detect various temporal patterns, such as peaks, troughs, and edges.

Conclusion

In this paper, we have proposed a novel end-to-end deep learning framework for time-series clustering that utilizes columnar kernels. Our method learns robust representations directly from the raw data and jointly optimizes the reconstruction and clustering objectives. Extensive experiments on benchmark datasets demonstrate the superior performance of our method compared to state-of-the-art techniques. The learned representations are also shown to be highly interpretable.

Future work includes exploring different architectures for the columnar kernels, such as dilated convolutions, and applying our method to multivariate time-series data.

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