Felix Bießmann, Jens-Michalis Papaioannou, Mikio Braun, Matthias L. Jugel, Klaus-Robert Müller, Andreas Harth



Berlin Institute of Technology Department Machine Learning



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Exploits temporal structure to find trends

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Canonical Trend Analysis

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Examples:

- Spatiotemporal Dynamics of Retweets to News Articles
- Music trends on Last.fm

2 **U** Canonical Trends



Latent Variable (Trend)

Features

(e.g. Bag of Words, User actions, edge histograms, ...)









[Jordan 1875], [Hotelling 1936], [Bach and Jordan 2006]

3 **U** Canonical Trends

Canonical Trend Model



Latent Variable (Trend)

Features

(e.g. Bag of Words, User actions, edge histograms, ...)









5 **U** Canonical Trends



Canonical Trends

5



Trends

J

An Example on News Trends



Trends



Trends

Easily interpretable: For Text data each canonical direction is a topic [De Bie and Cristianini, 2004]

Information theoretic optimal compression [Creutzig 2009]

Conversion of canonical correlations to granger causality index [Otter 1991]

Quantifying spatiotemporal **retweet** response to **news content**

Quantifying spatiotemporal **retweet** response to **news content**

Finding users ahead and following music trends on Last.fm

7 **J** Canonical Trends



by Jacqui Cheng - July 30 2011, 9:00pm CEST

Some news web site publishes some content ...



Trends



8 U Canonical Trends

Data Extraction

Data Extraction

For each news site $f \in \{1, 2, \ldots, F\}$ extract
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Bag-of-Words Features

 $X_f = [x_f(t=1), \dots, x_f(t=T)] \in \mathbb{R}^{W \times T}$

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Bag-of-Words Features

$$X_f = [x_f(t=1), \dots, x_f(t=T)] \in \mathbb{R}^{W \times T}$$

Retweet locations

 $Y_f = [y_f(t=1), \dots, y_f(t=T)] \in \mathbb{R}^{L \times T}$



1. Extract URI of each news article in twitter stream

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- 3. Resolve Ambiguities / Remove non-sense Locations
- 4. Downsample Geographic Locations

Mean Locations of Retweeted News Articles



Downsampling of Geographic Information

California		•	Porfland Map T
http://gadm.geovocab.org/d/1_3195		-	Oregon Idaho Wyoming Nevada Utah Colorad
View as: Turtle , RDF/XML			
rdf:type	http://geovocab.org/spatial#Feature		-California
rdf:type	http://gadm.geovocab.org/ontology#AdministrativeRegion		Los Arrente
rdf:type	http://gadm.geovocab.org/ontology#Level1		O Phoenix New Mexico
spatial:PP	http://gadm.geovocab.org/id/0_234		San Diego
ngeo:geometry	http://gadm.geovocab.org/id/1_3195_geometry	Google	
ngeo:geometry	http://gadm.geovocab.org/id/1 3195 geometry 100m		Map data @2012 Google, INEGR
ngeo:geometry	http://gadm.geovocab.org/id/1_3195_geometry_1km		
ngeo:geometry	http://gadm.geovocab.org/id/1_3195_geometry_10km		
ngeo:geometry	http://gadm.geovocab.org/id/1_3195_geometry_100km		
gadm:gadm_id	3195		
gadm:gadm_level	1		
rdfs:label	California	(jA	GADM: A
gadm:name_variations	CA		
gadm:name_variations	Calif.		
gadm:type	State		ſ
gadm:type@en	State		
gadm:iso	USA	of all the a	
gadm:valid from	18500909		

gadm:valid_to

gadm:has_code

gadm:in_country

Present

US.CA

United States

GADM: An RDF spatial representation of all the **administrative regions** in the world



$$\begin{aligned} & \text{News Content} \\ & (\text{Bag-of-Words}) \end{aligned} \quad \hat{x}_f(t) = w_x^\top X_f(:,t) \\ & \underbrace{\text{News Content}}_{\text{Locations}} \qquad \hat{y}_f(t) = \sum_{\tau} w_y(\tau)^\top Y_f(:,t+\tau) \\ & \underbrace{\text{Optimal}}_{w_x \in \mathbb{R}^W} \quad \text{and} \quad w_y(\tau) \in \mathbb{R}^{WN_\tau} \\ & \underset{w_y(\tau), w_x}{\operatorname{argmax}} \operatorname{Corr}(\hat{x}_f(t),\hat{y}_f(t)) \\ & \underbrace{\text{News Content}}_{w_y(\tau), w_x} \end{aligned}$$

$$\tilde{Y}_f = \begin{bmatrix} Y_{f,\tau=1} \\ \vdots \\ Y_{f,\tau=N_\tau} \end{bmatrix} \in \mathbb{R}^{LN_\tau \times T}$$

[Takens 1981]

(linear) 'Kernel Trick'

Very efficient for high-dimensional feature spaces

$$\begin{array}{l} \textbf{Temporal} \\ \textbf{Embedding} \\ \text{[Takens 1981]} \end{array} \quad \tilde{Y}_{f} = \begin{bmatrix} Y_{f,\tau=1} \\ \vdots \\ Y_{f,\tau=N_{\tau}} \end{bmatrix} \in \mathbb{R}^{LN_{\tau} \times T}$$

Standard CCA problem

[Jordan 1875], [Hotelling 1936], [Anderson 1999]

linear) 'Kernel Trick'
$$w_y(au) = Y_{f, au} lpha \ w_x = X_f eta$$

Very efficient for high-dimensional feature spaces

[Fyfe 2000], [Fukumizu 2007] 15 U Canonical Trends Objective function is maximized in the dual

$$\operatorname{Corr}(\hat{x}(t), \hat{y}(t)) = \frac{\sum_{\tau} (w_y(\tau)^\top Y_{\tau})^\top X w_x}{\sqrt{\sum_{\tau} (w_y(\tau)^\top Y_{\tau} Y_{\tau}^\top w_y(\tau)) w_x^\top X X^\top w_x}}$$
$$= \frac{\alpha^\top K_{\tilde{Y}} K_X \beta}{\sqrt{\alpha^\top K_{\tilde{Y}}^2 \alpha \beta^\top K_X^2 \beta}}$$

where

$$K_{\tilde{Y}} = Y^{\top}Y$$
$$K_X = X^{\top}X$$

are linear kernels

$$\begin{aligned} \operatorname{Corr}(\hat{x}(t), \hat{y}(t)) = & \frac{\sum_{\tau} (w_y(\tau)^\top Y_{\tau})^\top X w_x}{\sqrt{\sum_{\tau} (w_y(\tau)^\top Y_{\tau} Y_{\tau}^\top w_y(\tau)) w_x^\top X X^\top w_x}} \\ = & \frac{\alpha^\top K_{\tilde{Y}} K_X \beta}{\sqrt{\alpha^\top K_{\tilde{Y}}^2 \alpha \beta^\top K_X^2 \beta}} \end{aligned}$$

Dual coefficients are solution to generalized eigenvalue equation

$$\begin{bmatrix} 0 & K_{\tilde{Y}}K_X \\ K_XK_{\tilde{Y}} & 0 \end{bmatrix} \begin{bmatrix} \alpha \\ \beta \end{bmatrix} = \lambda \begin{bmatrix} K_{\tilde{Y}}^2 + I\kappa_y & 0 \\ 0 & K_X^2 + I + \kappa_x \end{bmatrix} \begin{bmatrix} \alpha \\ \beta \end{bmatrix}$$

$$\begin{aligned} \operatorname{Corr}(\hat{x}(t), \hat{y}(t)) = & \frac{\sum_{\tau} (w_y(\tau)^\top Y_{\tau})^\top X w_x}{\sqrt{\sum_{\tau} (w_y(\tau)^\top Y_{\tau} Y_{\tau}^\top w_y(\tau)) w_x^\top X X^\top w_x}} \\ = & \frac{\alpha^\top K_{\tilde{Y}} K_X \beta}{\sqrt{\alpha^\top K_{\tilde{Y}}^2 \alpha \beta^\top K_X^2 \beta}} \end{aligned}$$

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Bießmann et al, Machine Learning, 2010

Canonical Trends

Mean

PCA

Canonical Trends

 $\underset{w_y(\tau),w_x}{\operatorname{argmax}}\operatorname{Corr}(\hat{x}_f(t),\hat{y}_f(t))$

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PCA

Canonical Trends

 $\underset{w_y(\tau),w_x}{\operatorname{argmax}}\operatorname{Corr}(\hat{x}_f(t),\hat{y}_f(t))$

Mean
$$w_x^{+} = \mathbf{1}_x/N, w_y(\tau) = \mathbf{1}_y/N$$

PCA

Canonical Trends

 $\operatorname{argmax}_{w_y(\tau),w_x} \operatorname{Corr}(\hat{x}_f(t), \hat{y}_f(t))$

Mean
$$w_x^{\top} = \mathbf{1}_x / N, w_y(\tau) = \mathbf{1}_y / N$$

$$\begin{aligned} \operatorname*{argmax}(w_y(\tau)^\top \tilde{Y}_f \tilde{Y}_f^\top w_y(\tau)), \\ \underset{w_x}{\operatorname{argmax}}(w_x^\top X X^\top w_x), \\ \operatorname{s.t.} w_y(\tau)^\top w_y(\tau) = w_x^\top w_x = 1 \end{aligned}$$

PCA

Hypothesis

Canonical Trends

News Content helps predicting retweet frequency

Mean

Mean Wordcount predicts mean tweet frequency best

Wordcount variance predicts tweet variance

18 **U** Canonical Trends

PCA





Trends

0.0

-0.5^L

Canonical Convolution



Excerpts from LA Times Spatiotemporal Response

We use canonical correlation analysis to compute

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a Bag-of-Word subspace (topic) and

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a Bag-of-Word subspace (topic) and spatiotemporal twitter response patterns

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- Where and when maximal impact is reached)



Users and Trends on Last.fm



A last.fm user subgraph

Extract Weekly Chartlist Last.fm-Music-tags

$$X_f = [x_f(t=1), \dots, x_f(t=T)] \in \mathbb{R}^{M \times T}$$

Single User Chart Time Series

$$Y_f = \sum_{f' \neq f} X_{f'}$$

All Other Users
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Single User Chart Time Series

$$Y_f = \sum_{f' \neq f} X_{f'}$$

All Other Users

Canonical Correlogram
$$\rho(\tau) = \operatorname{Corr} \left(w_x(\tau)^\top X_\tau, w_y^\top Y \right)$$

$$= \frac{w_x(\tau)^\top X_\tau Y^\top w_y}{w_x(\tau)^\top X_\tau X_\tau^\top w_x(\tau) \cdot w_y^\top Y Y^\top w_y}$$

$$= \frac{\alpha^\top K_\tau K_Y \beta}{\alpha^\top K_\tau^2 \alpha \cdot \beta^\top K_Y^2 \beta}$$
23





Behind the Trend

Users and Trends on Last.fm



Behind the Trend

Ahead of Trend

Summary









Finds maximally correlated subspace of graph feature time series



- Canonical Trend Analysis (CTA)
 - Finds maximally correlated subspace of graph feature time series
 - Efficient computations via representer theorem

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 - Finds users ahead and behind musical trends



Sparse, non-negative canonical directions



Sparse, non-negative canonical directions

Other features than BoW



Sparse, non-negative canonical directions

Other features than BoW

Online optimization

Sparse, non-negative canonical directions

Other features than BoW

Online optimization

What about Nonstationarities?

Real Data Example:

BoW Features from 96 Technology News Feeds in October 2011



Comparison Canonical Trend Analysis and LSA

Canonical trend analysis between X_f and Y_f vs. LSA on X_f and $\ Y_f$ separately



Canonical Topics predict overall topics better than Latent Semantic Indexing