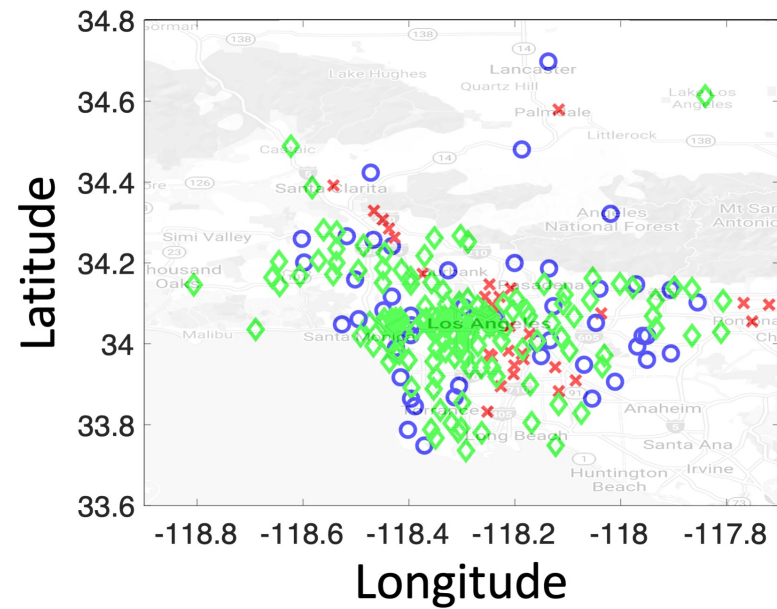
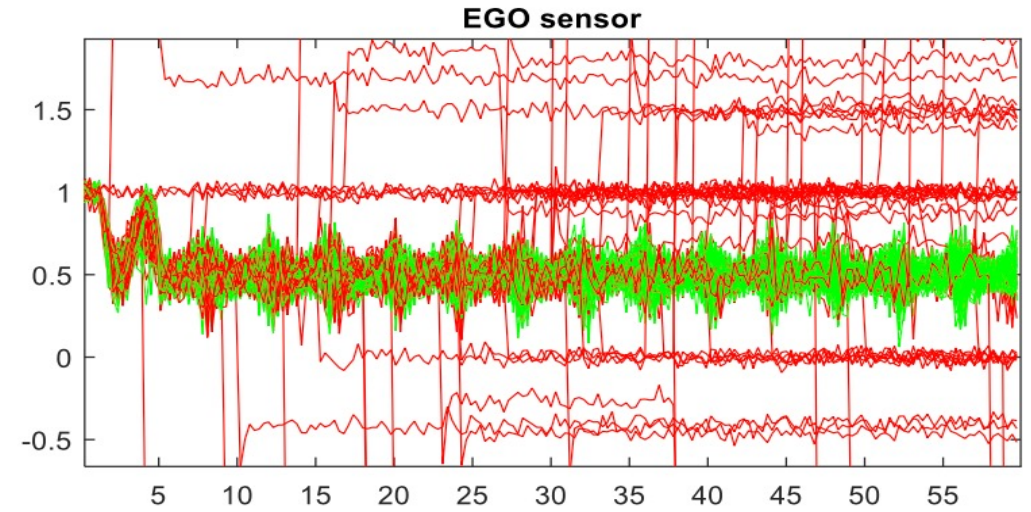
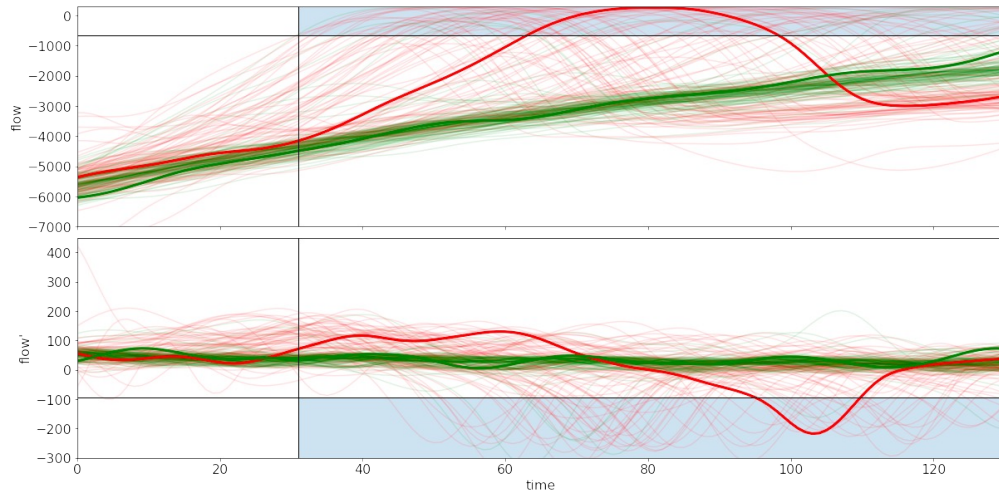


Learning Temporal Logic Formulas from Time-series Data

Laura Nenzi

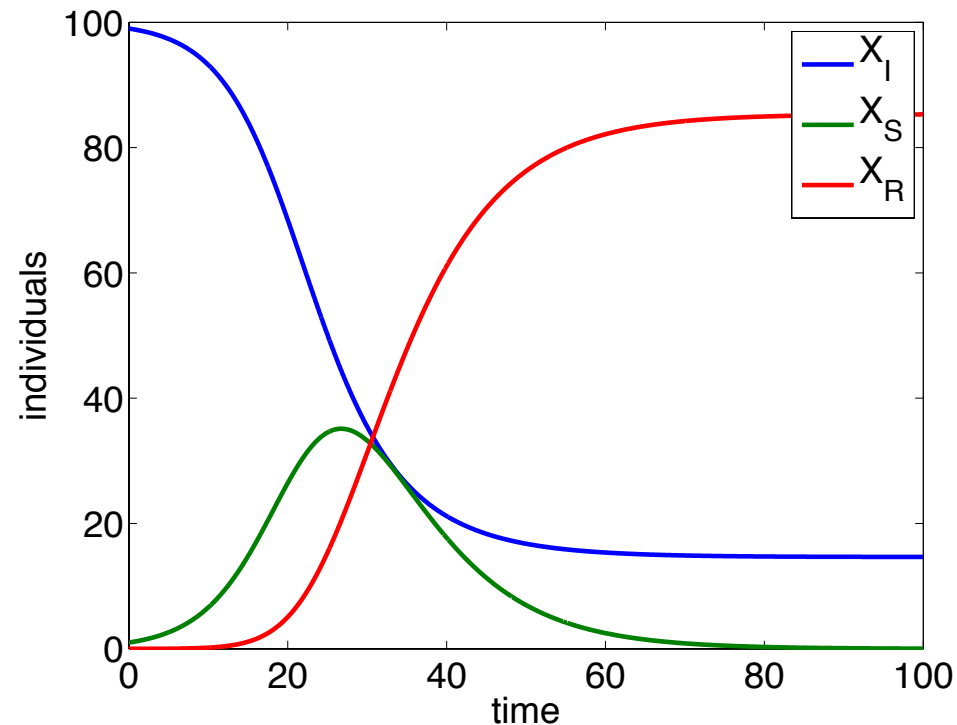
March 30, Trieste 2022

Time-series Data



Formal Specification

SIMULATION



BEHAVIOUR

“Between 30 and 50 time units, the number of recovered individuals becomes more than 60”

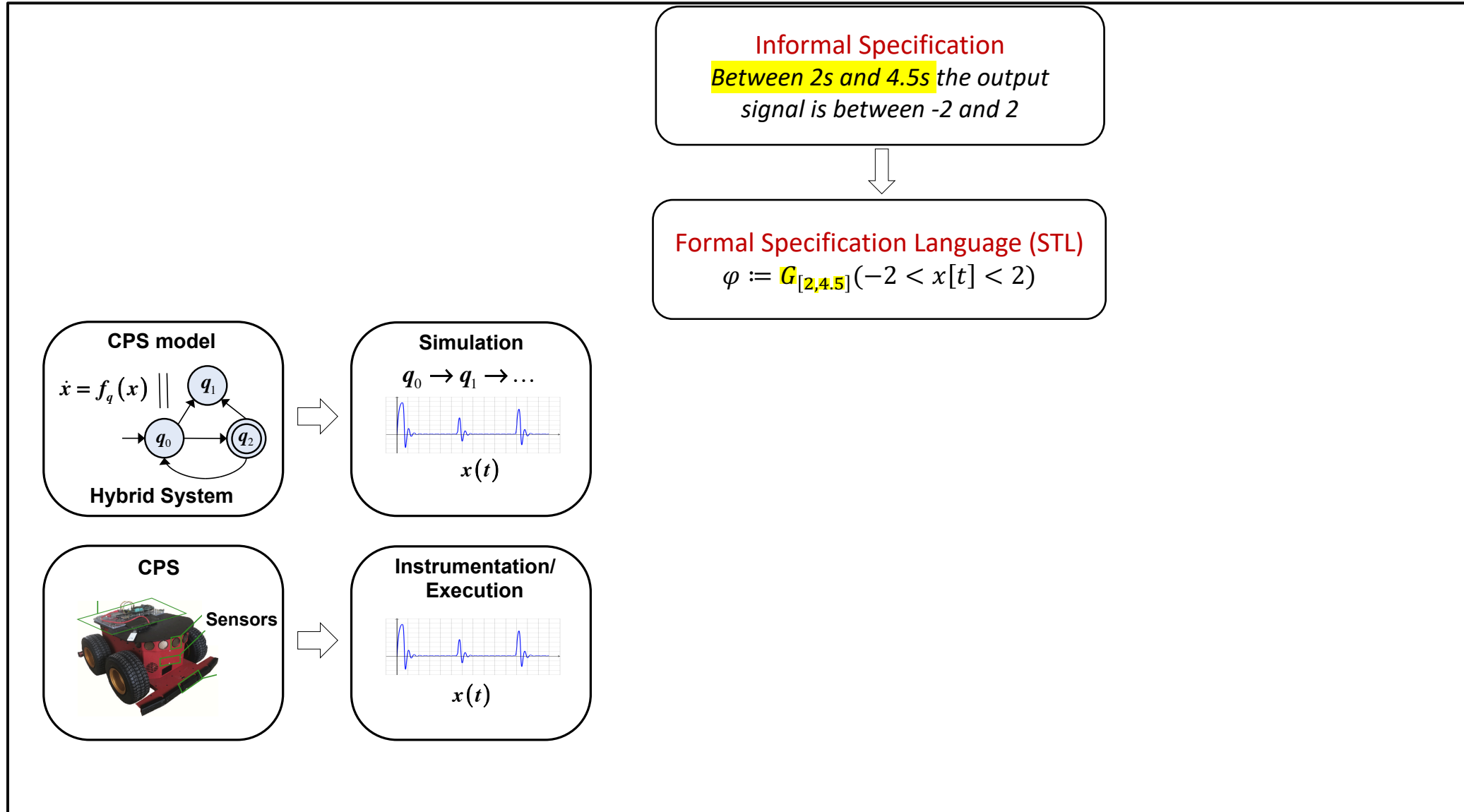


PROPERTY

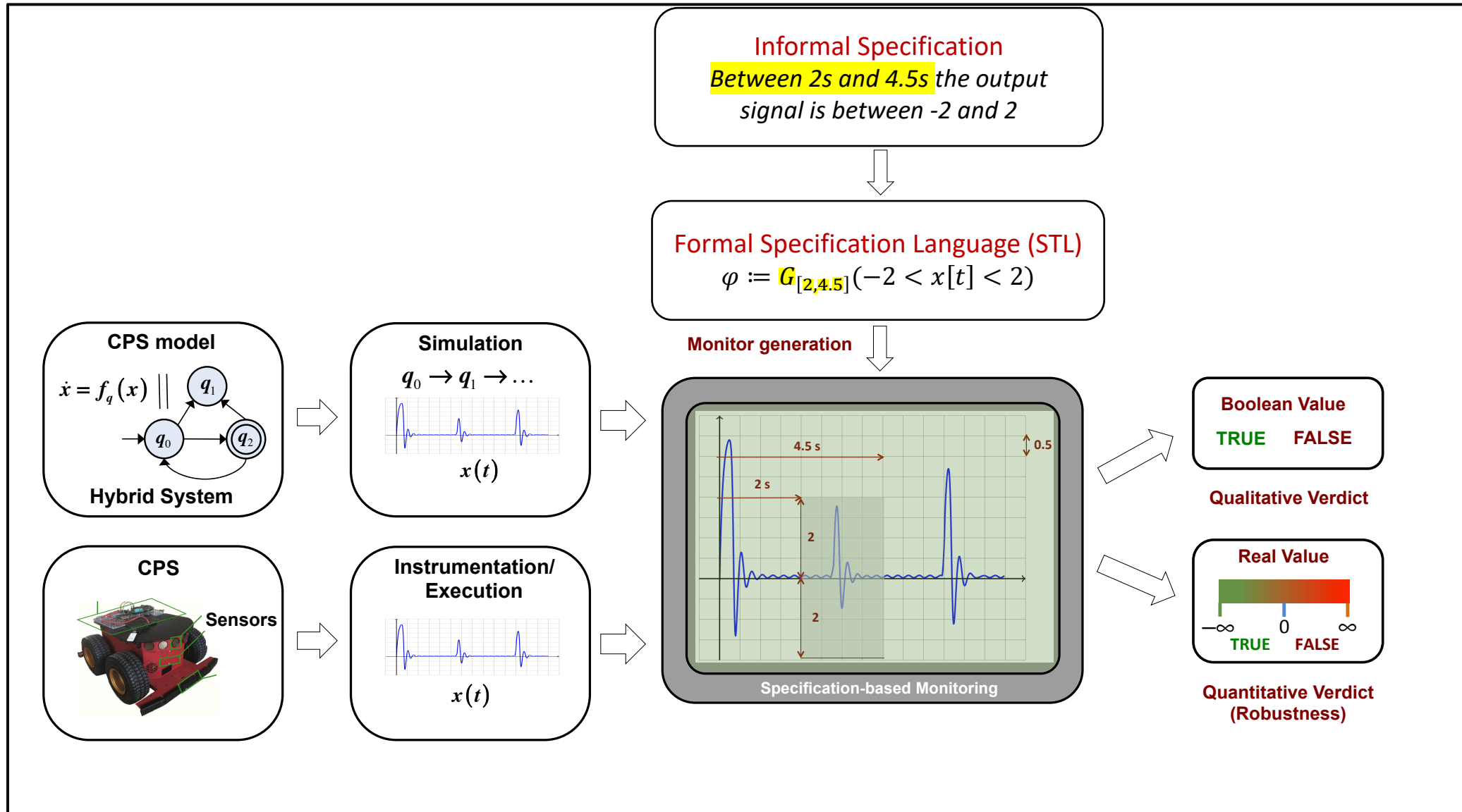
(Temporal Logic Formula)

$$F_{[30,50]}(X_R > 60)$$

Specification-based Monitoring



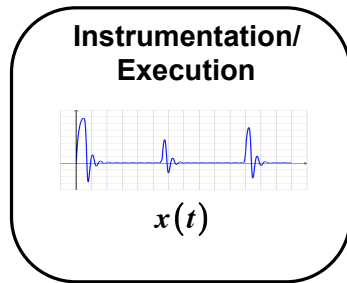
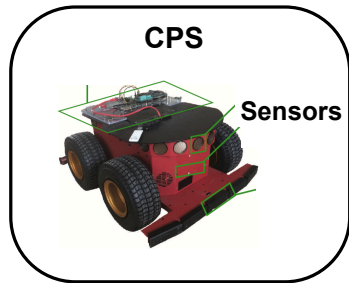
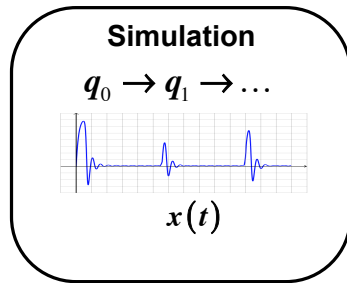
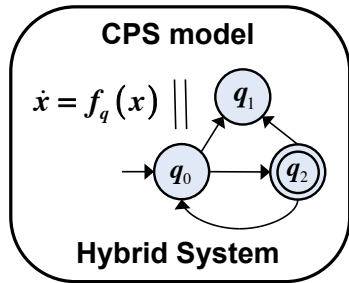
Specification-based Monitoring



Specification-based Monitoring

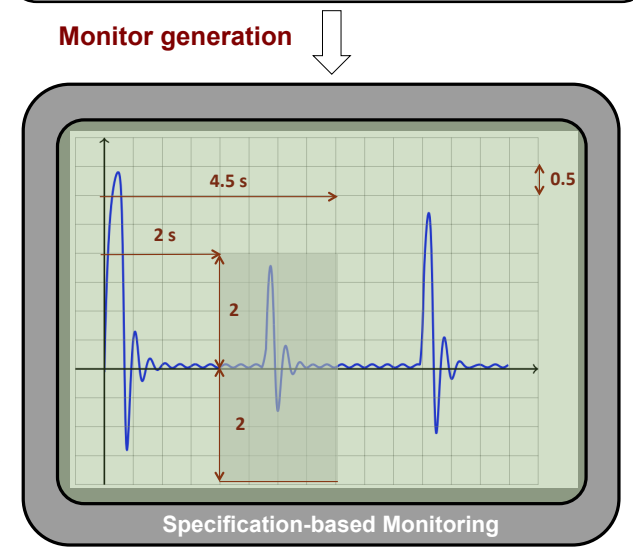
Logic language is:

- formal
- not ambiguous
- human-understandable language



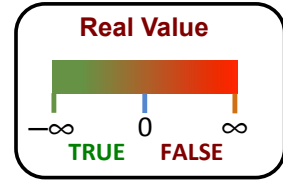
Informal Specification
Between 2s and 4.5s the output signal is between -2 and 2

Formal Specification Language (STL)
 $\varphi := G_{[2,4.5]}(-2 < x[t] < 2)$



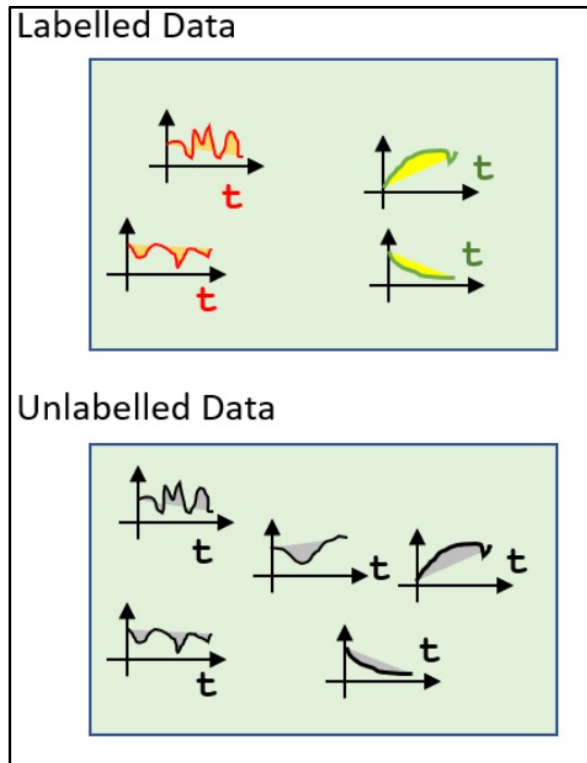
Boolean Value
TRUE FALSE

Qualitative Verdict

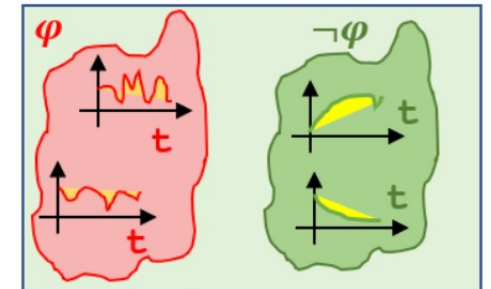


Quantitative Verdict (Robustness)

Learning from Time-series Data

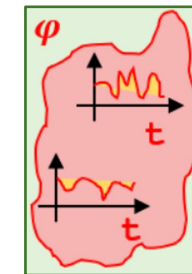


STL classifiers

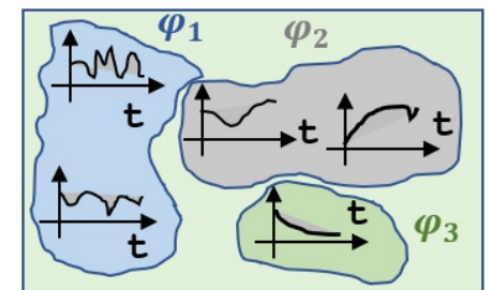


$$\varphi = F_{[0,3]}(x > 1 \wedge F_{[0,1]}(x < 1))$$

STL classifiers from positive examples

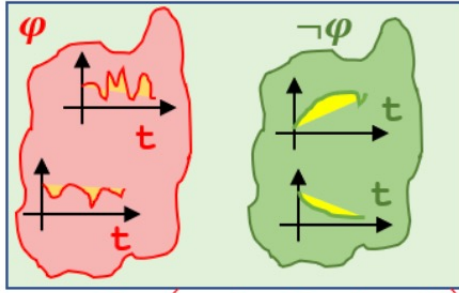


Logical Clusters (STL-based)

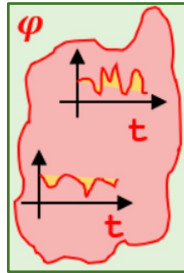


Learning from Time-series Data

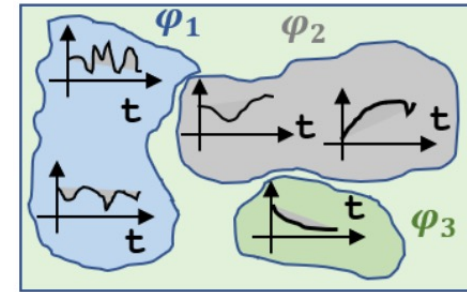
STL classifiers



STL classifiers from positive examples



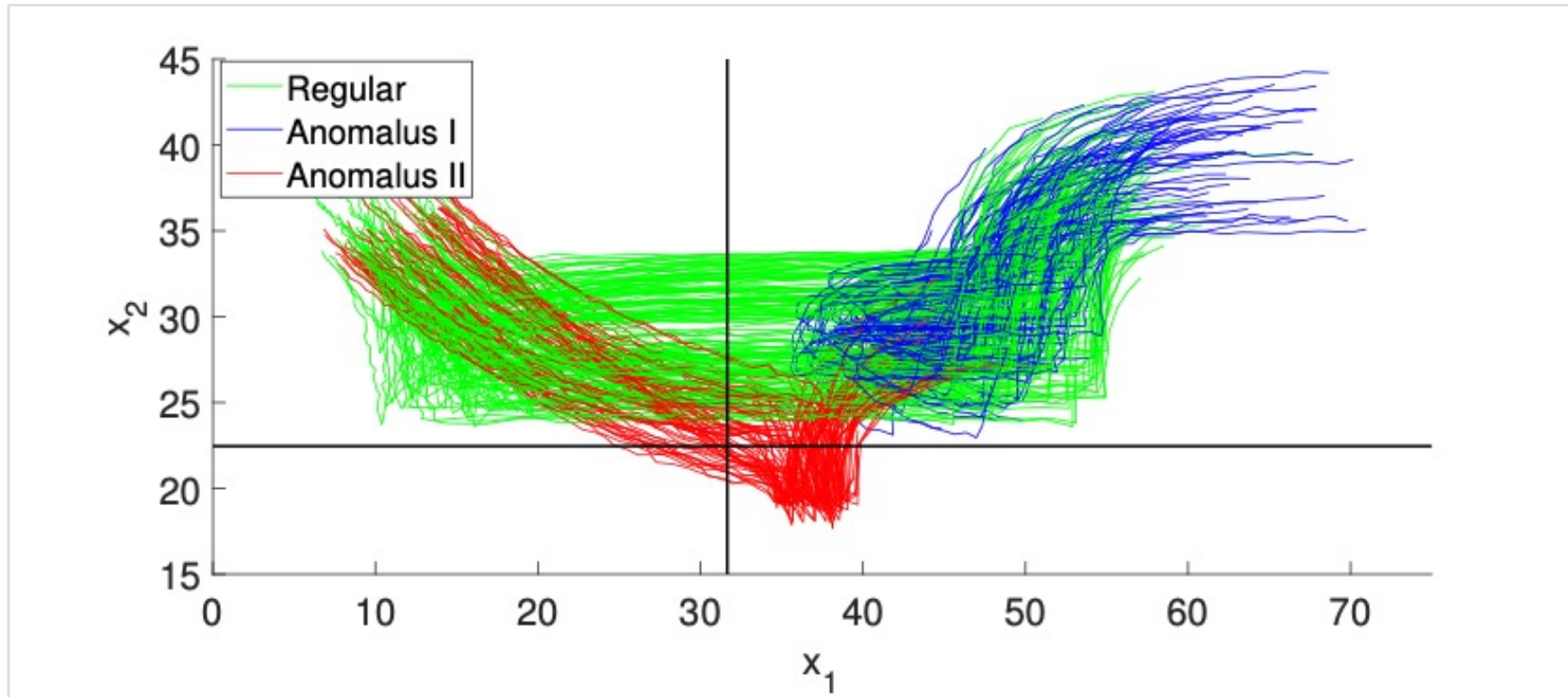
Logical Clusters (STL-based)



Advantages: explicability, easy to build monitors

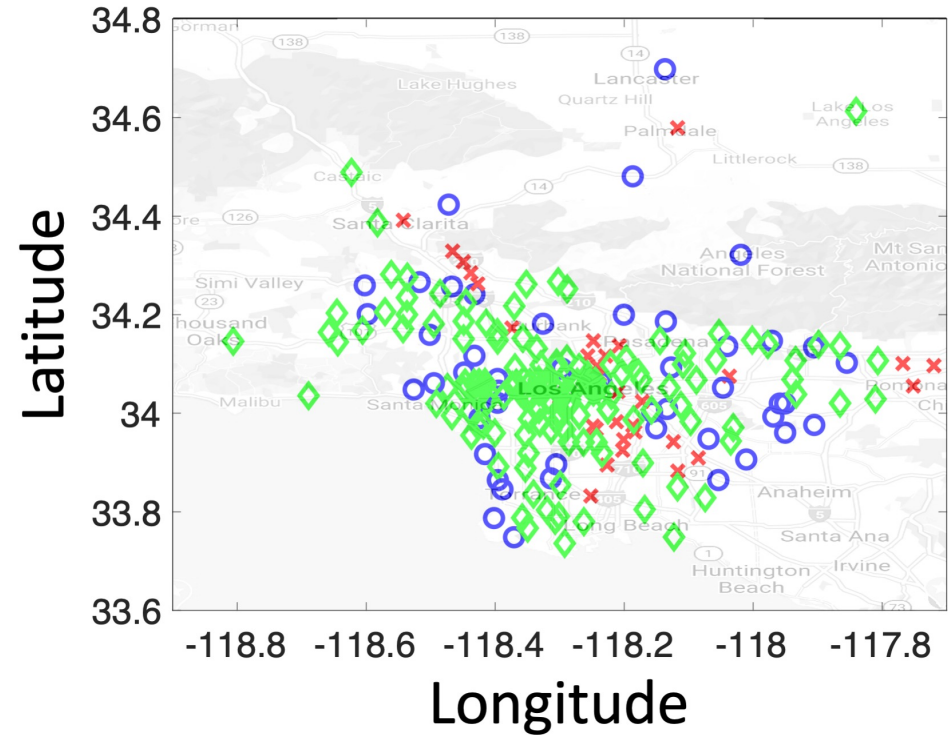
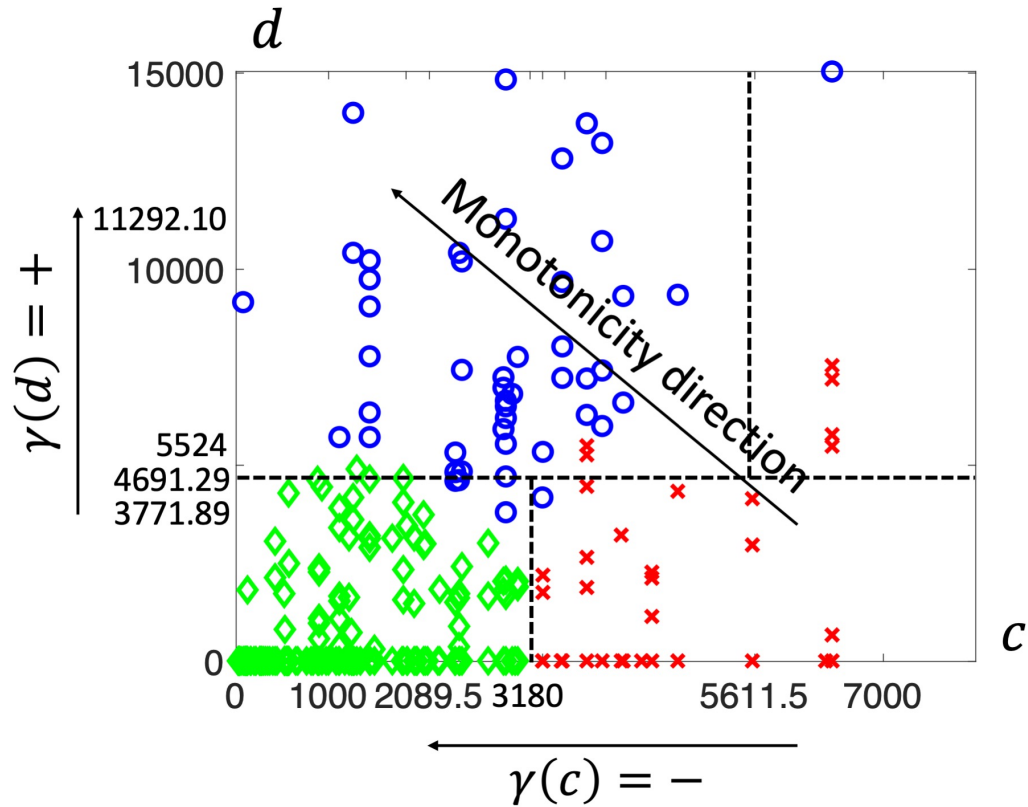
Applications: anomaly detection, specification synthesis

Learning STL Classifiers ((Semi-)Supervised Learning)



Goal: learning a specification/ classifier as a temporal logic formula to discriminate as much as possible between bad and good behaviours

Learning STL-based clustering (Unsupervised Learning)



Goal: clusterizing spatio-temporal data using formal logic

Agenda

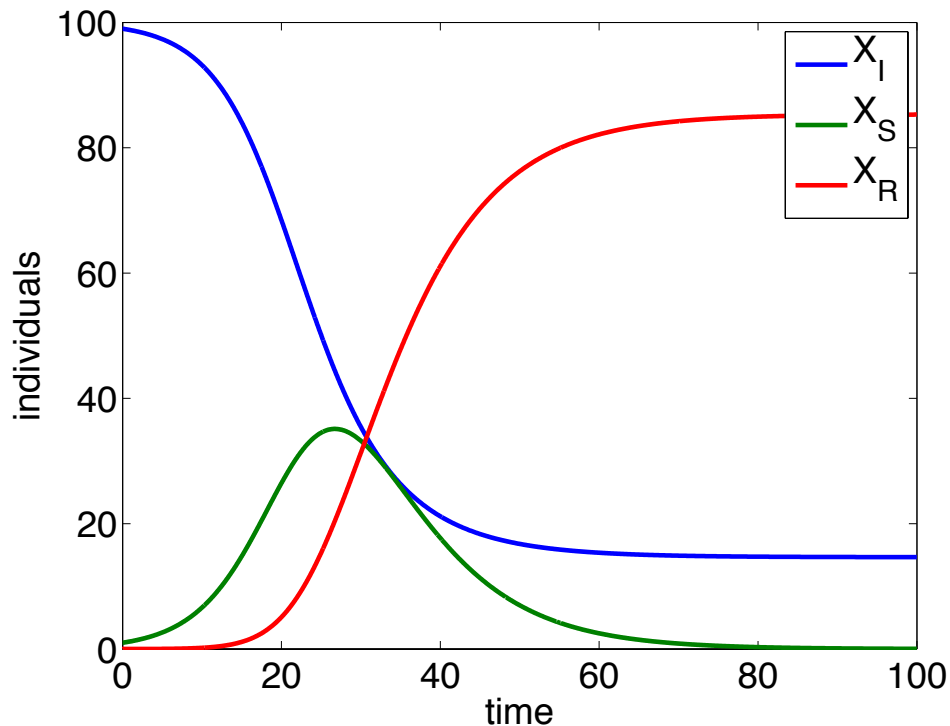
- Signal Temporal Logic (STL)
- STL-based classification (supervised and semi-supervised)
- Spatio-Temporal Reach and Escape Logic (STREL)
- STL-based clustering of time-series data

Signal Temporal Logic (STL)

STL Syntax

$$\varphi := true \mid \mu \mid \neg\varphi \mid \varphi_1 \wedge \varphi_2 \mid \varphi_1 \mathbf{U}_I \varphi_2$$

In addition $F_I\varphi := \top \mathbf{U}_I\varphi$ $G_I\varphi := \neg F_I\neg\varphi$



“Between 30 and 50 time units, the number of recovered individuals becomes more than 60”

$$F_{[30,50]}(X_R > 60)$$

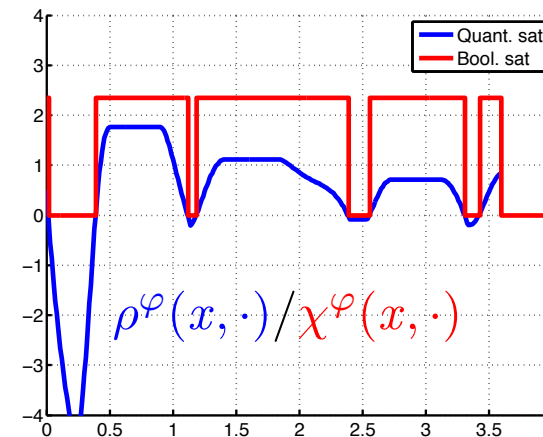
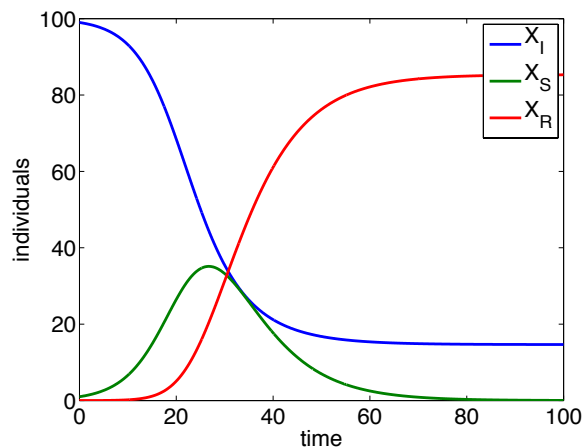
Signal Temporal Logic (STL)

Boolean Signal

$$s_\varphi : [0, T] \rightarrow \{0, 1\} \text{ s.t. } s_\varphi(t) = 1 \Leftrightarrow (\vec{x}, t) \models \varphi$$

Quantitative Signal

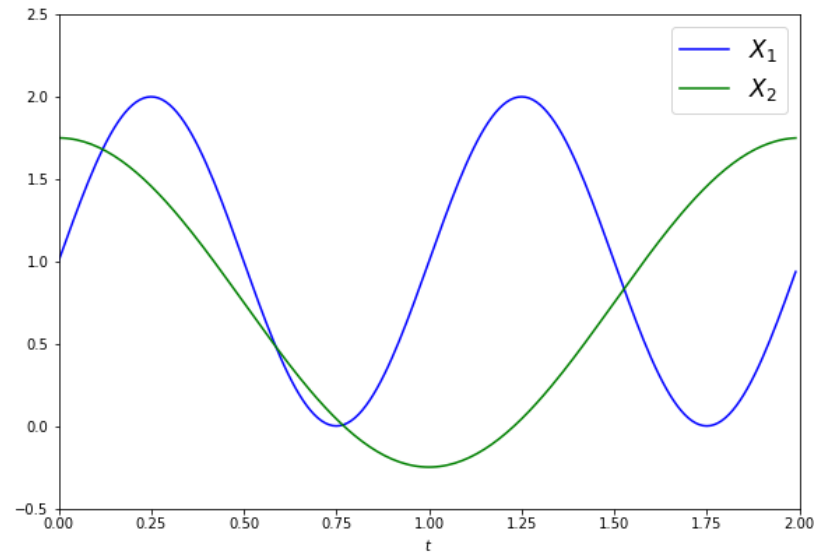
$$\rho_\varphi : [0, T] \rightarrow \mathbb{R} \cup \{\pm\infty\} \text{ s.t. } \rho_\varphi(t) = \rho(\varphi, \vec{x}, t)$$



Signal Temporal Logic (STL)

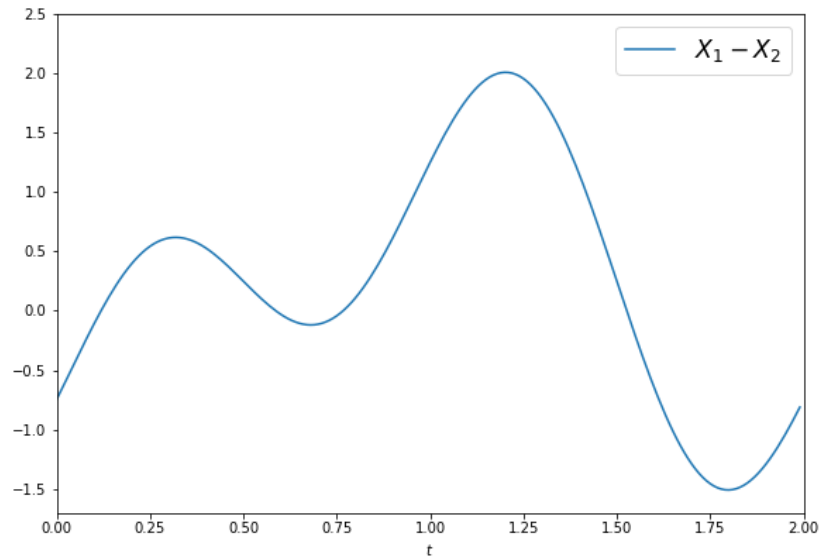
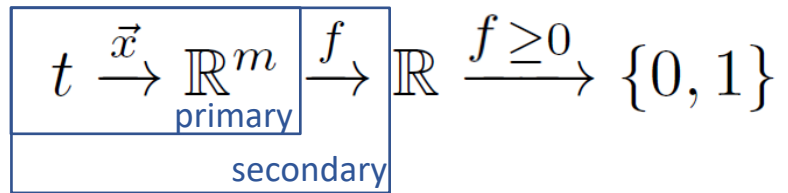
Boolean Semantics $\chi(\vec{x}, t, \varphi) \in \{0, 1\}$

$$\boxed{t \xrightarrow{\vec{x}} \mathbb{R}^m}_{\text{primary}} \xrightarrow{f} \mathbb{R} \xrightarrow{f \geq 0} \{0, 1\}$$

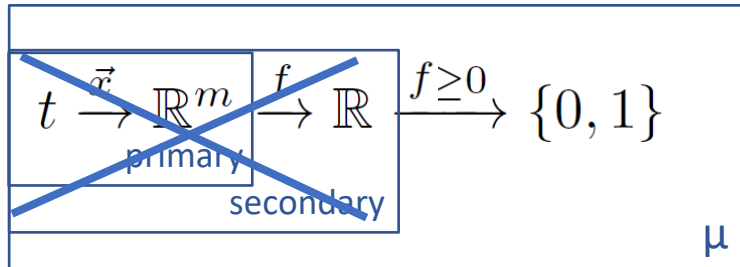


Signal Temporal Logic (STL)

Boolean Semantics $\chi(\vec{x}, t, \varphi) \in \{0, 1\}$

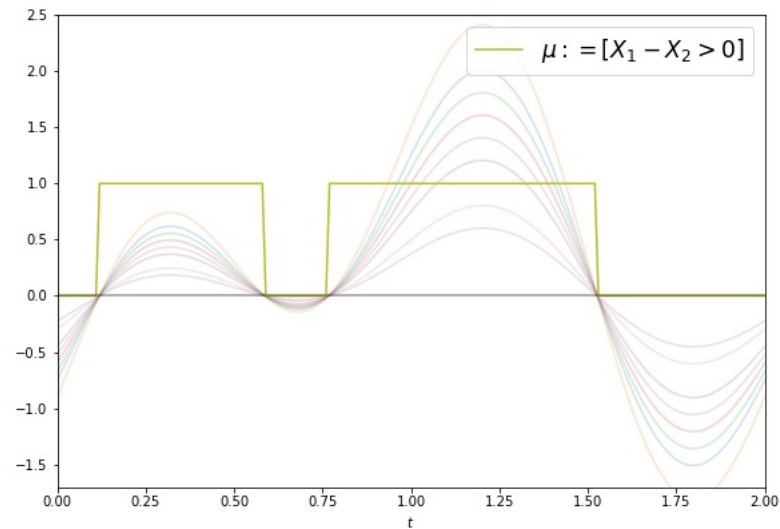


Signal Temporal Logic (STL)

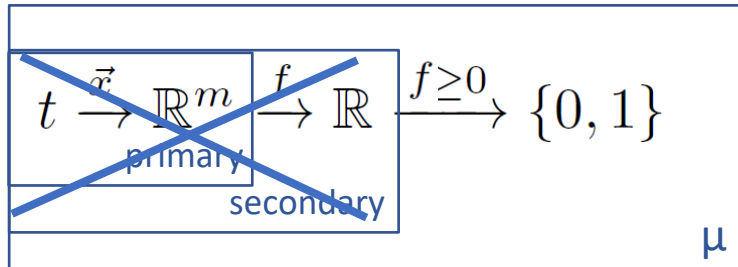


Boolean Semantics

$$\chi(\vec{x}, t, \varphi) \in \{0, 1\}$$

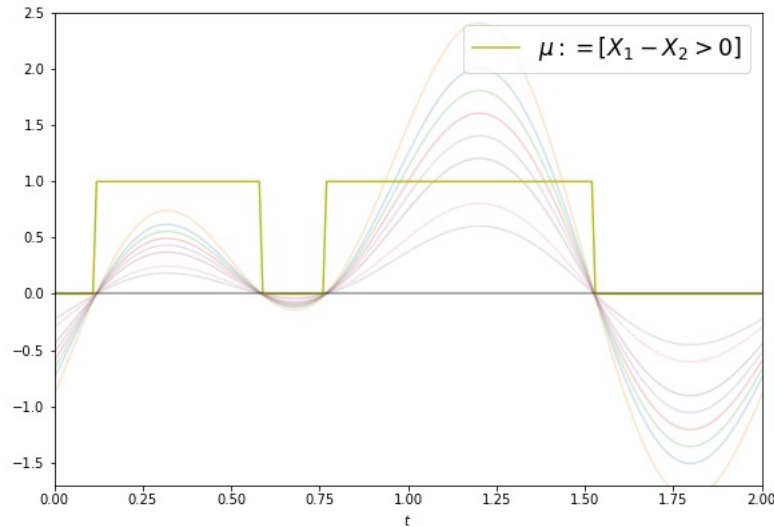


Signal Temporal Logic (STL)



Boolean Semantics

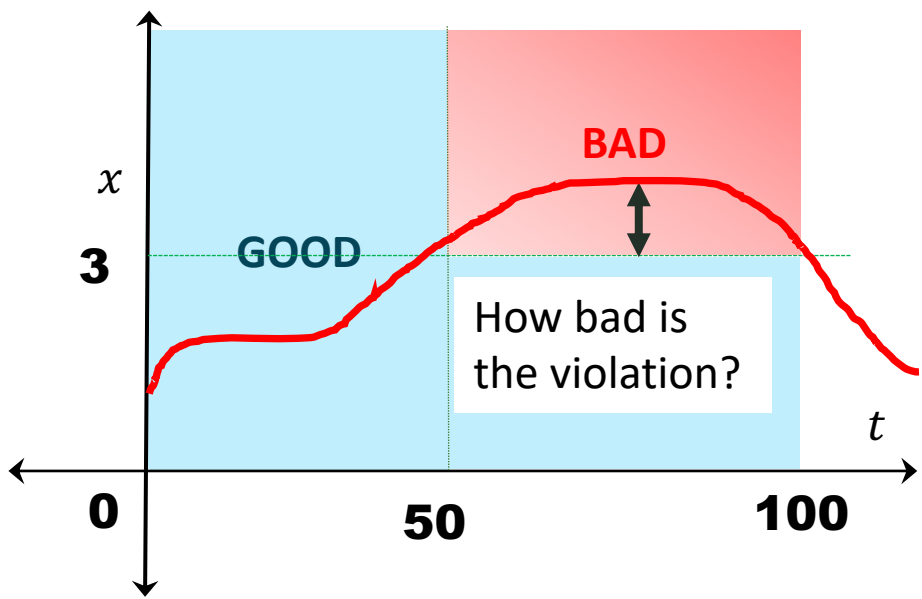
$$\chi(\vec{x}, t, \varphi) \in \{0, 1\}$$



Quantitative Semantics

$$\rho(\vec{x}, t, \varphi) \in \mathbb{R} \cup \{+\infty, -\infty\}$$

Distance to violation/satisfaction



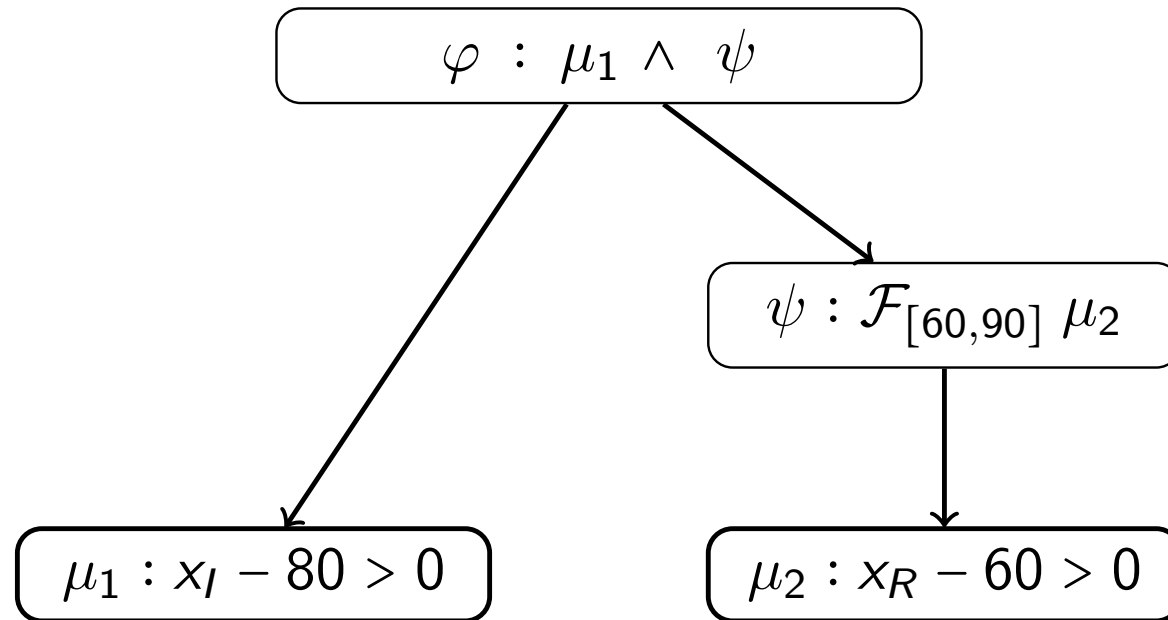
$$\mathbf{G}_{[50,100]}(x(t) < 3)$$

Recursive Quantitative Semantics

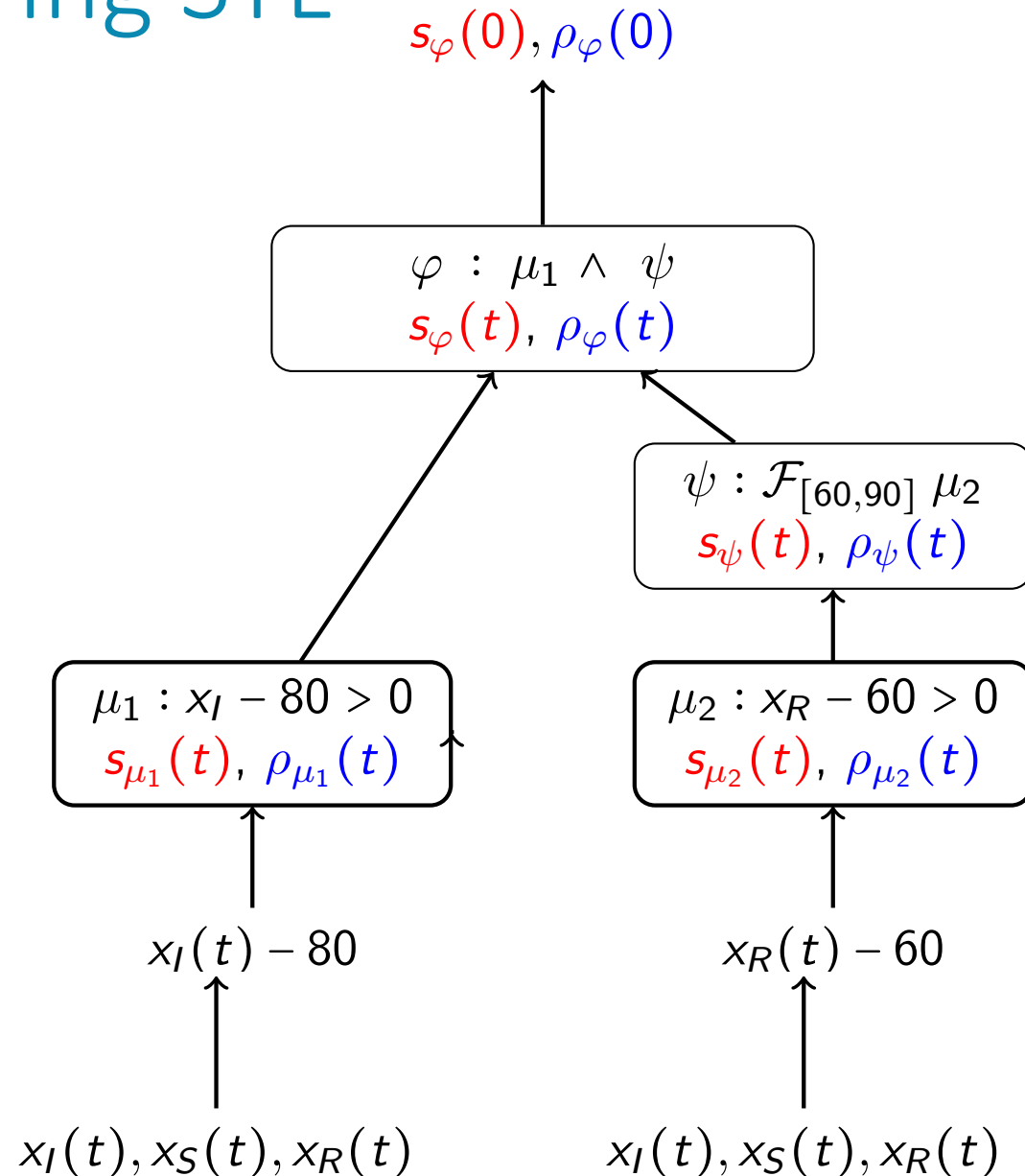
 φ $\rho(\varphi, \mathbf{x}, t)$ $f(\mathbf{x}) > 0, f(\mathbf{x}) \geq 0 \quad f(\mathbf{x}(t))$ $\neg\varphi$ $-\rho(\varphi, \mathbf{x}, t)$ $\varphi_1 \wedge \varphi_2$ $\min(\rho(\varphi_1, \mathbf{x}, t) \wedge \rho(\varphi_2, \mathbf{x}, t))$ $\mathbf{F}_{[a,b]}\varphi$ $\sup_{\tau \in [t+a, t+b]} \rho(\varphi, \mathbf{x}, \tau)$ $\mathbf{G}_{[a,b]}\varphi$ $\inf_{\tau \in [t+a, t+b]} \rho(\varphi, \mathbf{x}, \tau)$ $\varphi \mathbf{U}_{[a,b]} \psi$ $\sup_{\tau \in [t+a, t+b]} \left(\min \left(\rho(\psi, \mathbf{x}, \tau), \inf_{\tau' \in [t, \tau)} \rho(\varphi, \mathbf{x}, \tau') \right) \right)$

Monitoring STL

$$\varphi : (x_I > 80) \wedge \mathcal{F}_{[60,90]} (x_R > 60)$$



Monitoring STL



Boolean satisfaction

Quantitative satisfaction

Boolean signals

Quantitative signals

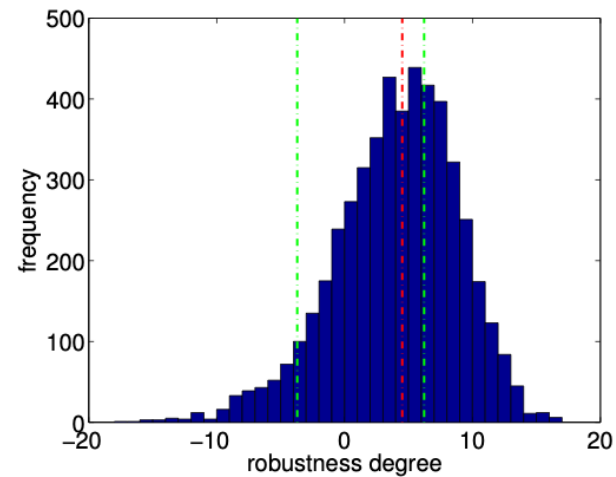
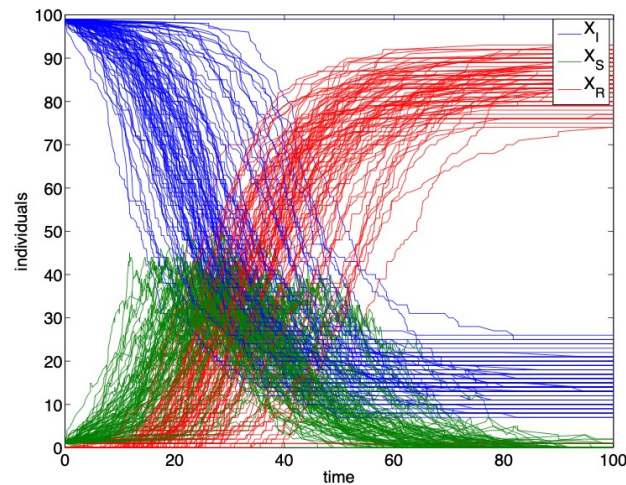
Secondary signals

Primary signals

Average Robustness

Robustness Distribution

$$\mathbb{P}(R_\varphi(\mathbf{X}) \in [a, b]) = \mathbb{P}(\mathbf{X} \in \{\mathbf{x} \in \mathcal{D} \mid \rho(\varphi, \mathbf{x}, 0) \in [a, b]\})$$



Indicators

- $\mathbb{E}(R_\varphi)$ (the average robustness degree)
- $\mathbb{E}(R_\varphi \mid R_\varphi > 0)$ and $\mathbb{E}(R_\varphi \mid R_\varphi < 0)$ (the conditional averages)

Parametric Signal Temporal Logic

Definition (PSTL syntax)

$$\phi := (x_i \bowtie \pi) \mid \neg\varphi \mid \varphi_1 \wedge \varphi_2 \mid \varphi_1 \mathcal{U}_{[\tau_1, \tau_2]} \varphi_2$$

with $\bowtie \in \{>, \leq\}$

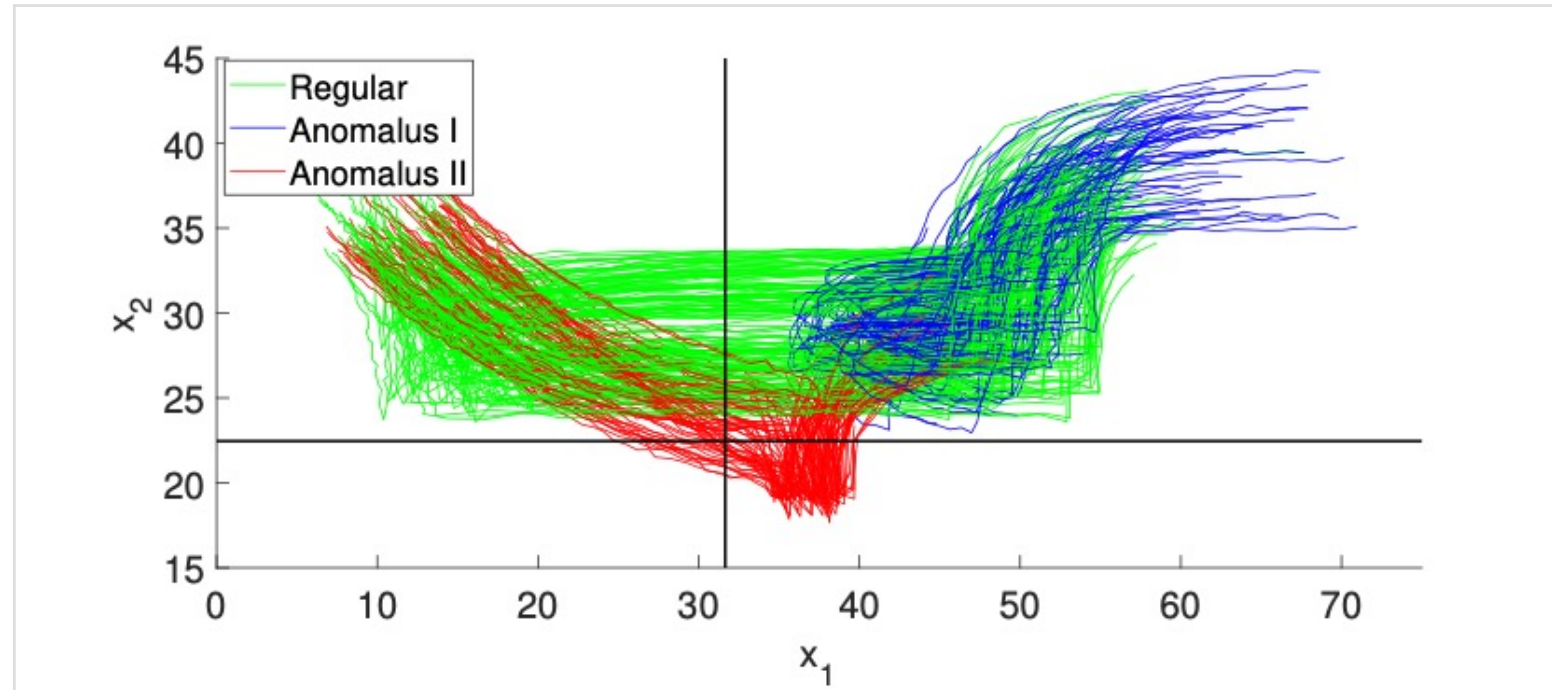
- ▶ π is **threshold** parameter
- ▶ τ_1, τ_2 are **temporal** parameters

▶ $\mathbb{K} = (\mathcal{T} \times \mathcal{C})$ be the **parameter space**

▶ $\theta \in \mathbb{K}$ is a **parameter configuration**

e.g., $\phi = \mathcal{F}_{[a,b]}(x_i > k), \theta = (0, 2, 3.5)$ then $\phi_\theta = \mathcal{F}_{[0,2]}(x_i > 3.5)$.

Learning STL classifiers



Goal: learning a specification/ classifier as a temporal logic formula to discriminate as much as possible between bad and good behaviours

Advantages: explicability, easy to build monitors

Application: anomaly detection, specification synthesis

Methodology

- *Single-level* variant: learning formula structure and parameter using Context Free Grammar Genetic Programming (CFGGP)
- *Bi-level* variant:
 - learning formula structure CFGGP
 - learn parameters of the formula using by **Bayesian Optimisation**

A fitness function f measures the quality of candidate solutions and depends on the kind of problem at hand (two-classes, one-class)

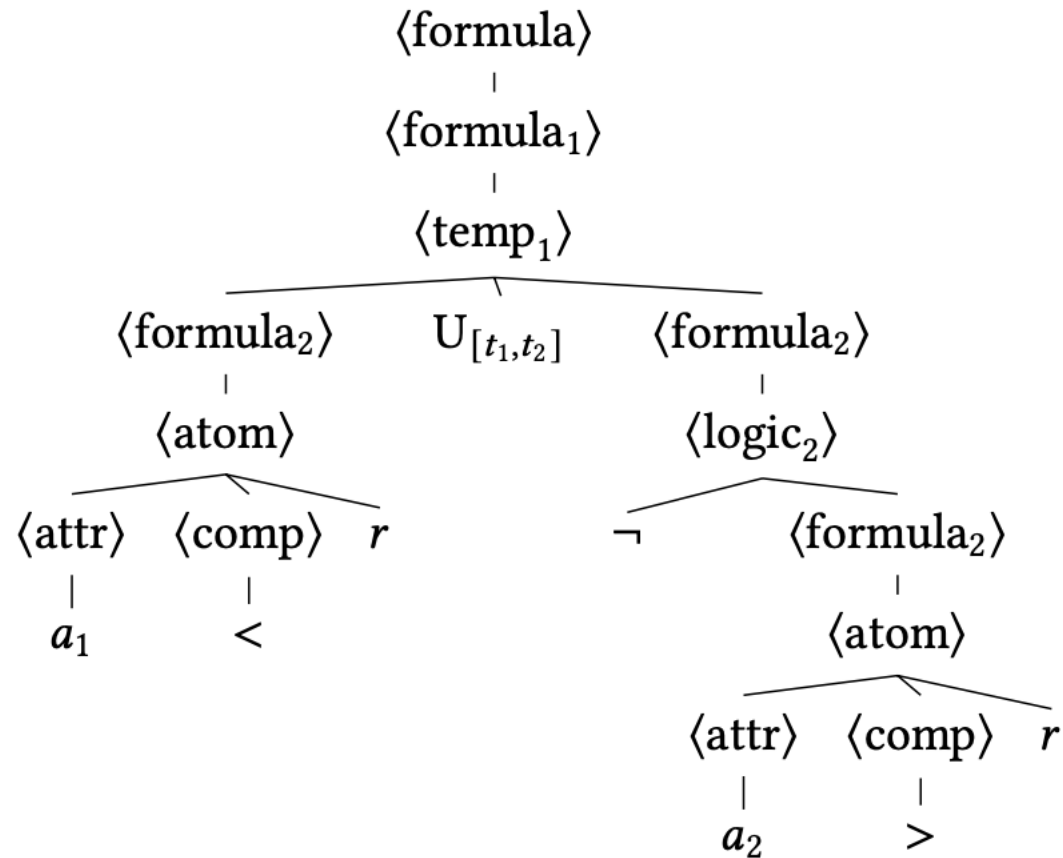
Evolutionary algorithm

- It builds the offspring population P'
- It merges the parent and offspring populations
- It shrinks the resulting new population P

```
1 function evolve():
2    $P \leftarrow \text{initialize}(\mathcal{G}, n_{\text{pop}})$ 
3   foreach  $i \in \{1, \dots, n_{\text{gen}}\}$  do
4      $P' \leftarrow \emptyset$ 
5     while  $|P'| \leq n_{\text{pop}}$  do
6        $i \leftarrow 0$ 
7       repeat
8         if  $\sim U(0, 1) \leq p_{\text{xover}}$  then
9            $(\varphi_{p,1}, f_{p,1}) \leftarrow \text{select}(P)$ 
10           $(\varphi_{p,2}, f_{p,2}) \leftarrow \text{select}(P)$ 
11           $\varphi_c \leftarrow \text{crossover}(\varphi_{p,1}, \varphi_{p,2}; \mathcal{G})$ 
12        else
13           $(\varphi_p, f_p) \leftarrow \text{select}(P)$ 
14           $\varphi_c \leftarrow \text{mutate}(\varphi_p; \mathcal{G})$ 
15        end
16         $i \leftarrow i + 1$ 
17        until  $(\varphi_c \notin P \cup P') \wedge (i \leq n_{\text{atts}})$ 
18         $P' \leftarrow P' \cup \{(\varphi_c, f_{\text{opt}}(\varphi_c; \mathcal{L}))\}$ 
19      end
20       $P \leftarrow P \cup P'$ 
21      while  $|P| \geq n_{\text{pop}}$  do
22         $P \leftarrow P \setminus \{\text{worst}(P)\}$ 
23      end
24    end
25    return  $\text{best}(P)$ 
26 end
```

Building the populations

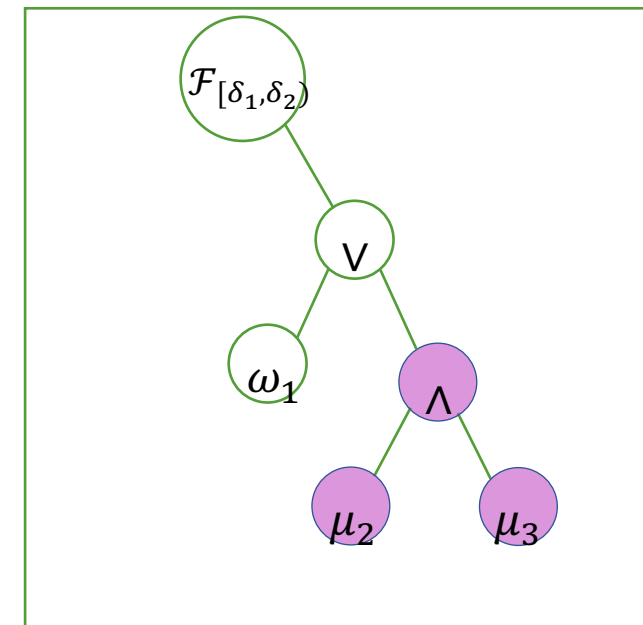
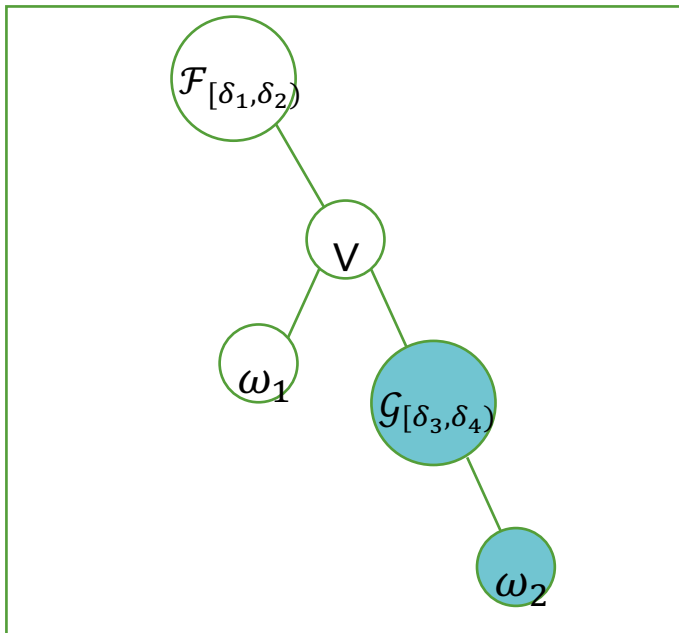
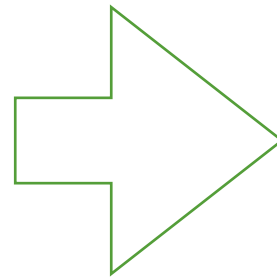
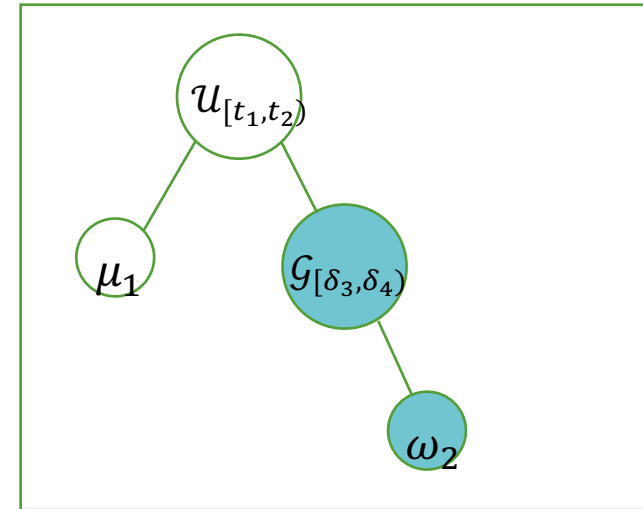
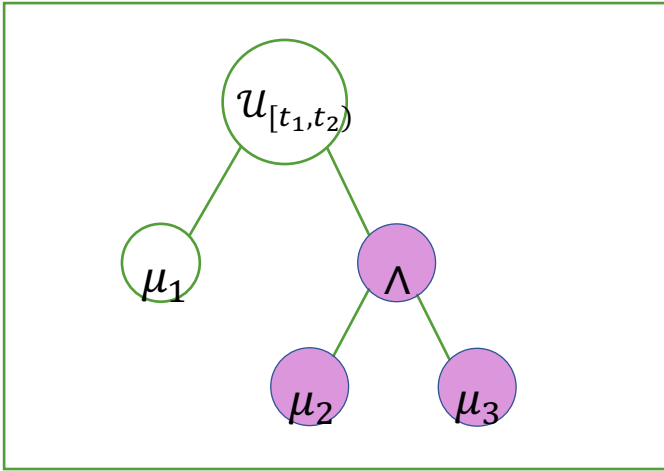
- Candidate formulas are represented as derivation trees of a grammar



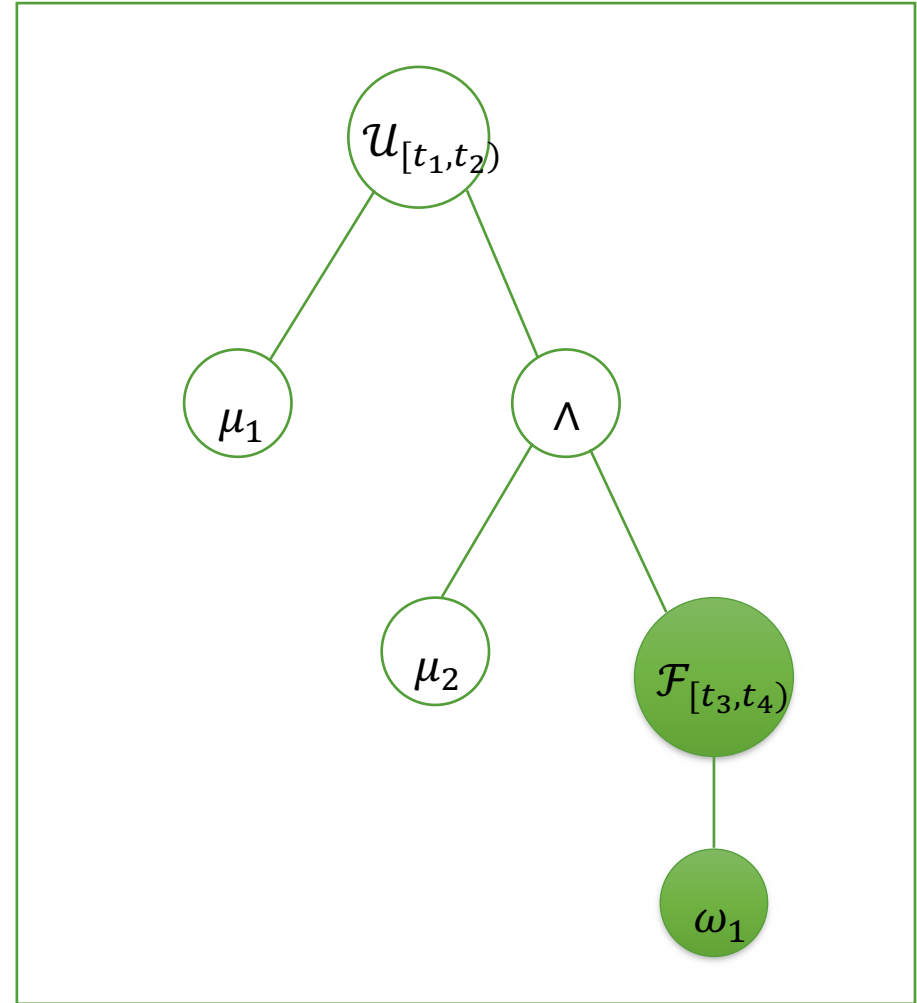
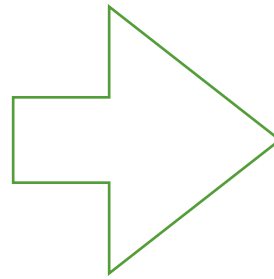
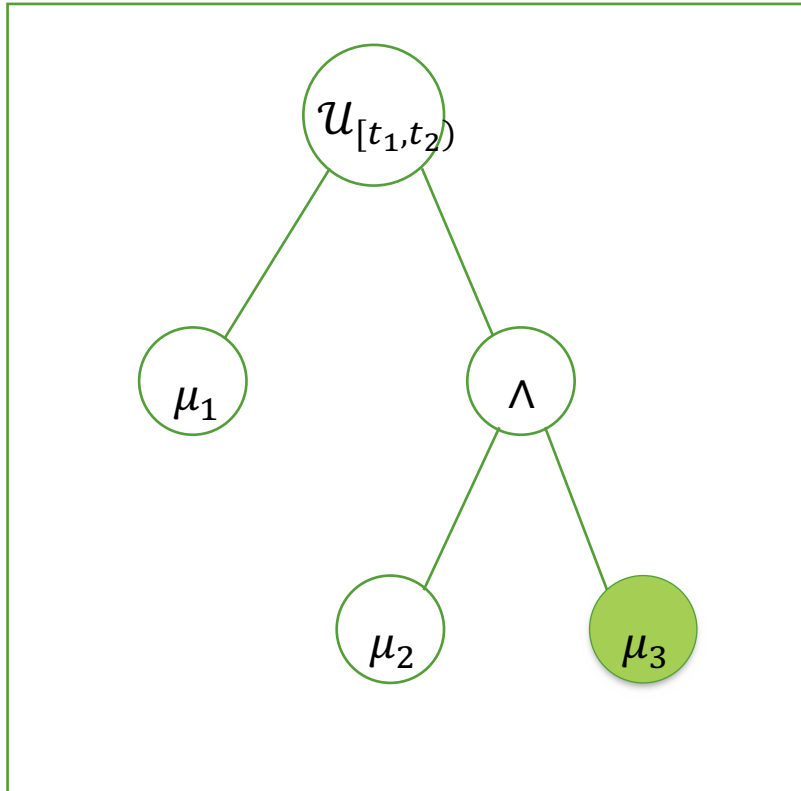
Context Free Grammar

$$\begin{aligned}\langle \text{formula} \rangle &::= \langle \text{formula}_1 \rangle \\ \langle \text{formula}_i \rangle &::= \begin{cases} \langle \text{atom} \rangle \mid \langle \text{logic}_i \rangle \mid \langle \text{temp}_1 \rangle & \text{if } i < i_{\max} \\ \langle \text{atom} \rangle \mid \langle \text{logic}_i \rangle & \text{otherwise} \end{cases} \\ \langle \text{logic}_i \rangle &::= \neg \langle \text{formula}_i \rangle \mid \langle \text{formula}_i \rangle \wedge \langle \text{formula}_i \rangle \\ \langle \text{temp}_i \rangle &::= \langle \text{formula}_{i+1} \rangle \text{U}_{\langle \text{interval} \rangle} \langle \text{formula}_{i+1} \rangle \mid \\ &\quad \text{G}_{\langle \text{interval} \rangle} \langle \text{formula}_{i+1} \rangle \mid \text{F}_{\langle \text{interval} \rangle} \langle \text{formula}_{i+1} \rangle \\ \langle \text{interval} \rangle &::= [\langle \text{num} \rangle, \langle \text{num} \rangle] \\ \langle \text{atom} \rangle &::= \langle \text{attr} \rangle \langle \text{comp} \rangle \langle \text{num} \rangle \\ \langle \text{attr} \rangle &::= a_1 \mid a_2 \mid \dots \mid a_{|A|} \\ \langle \text{comp} \rangle &::= < \mid > \\ \langle \text{num} \rangle &::= \langle \text{digit} \rangle \langle \text{digit} \rangle \\ \langle \text{digit} \rangle &::= 0 \mid 1 \mid 2 \mid 3 \mid 4 \mid 5 \mid 6 \mid 7 \mid 8 \mid 9\end{aligned}$$

Crossover operator



Mutation operator



Learning the Parameters

Problem

Given a PSTL formula ϕ , a parameter space K , find Θ^* that maximises the discrimination function $f_{opt}(\varphi_{\theta})$

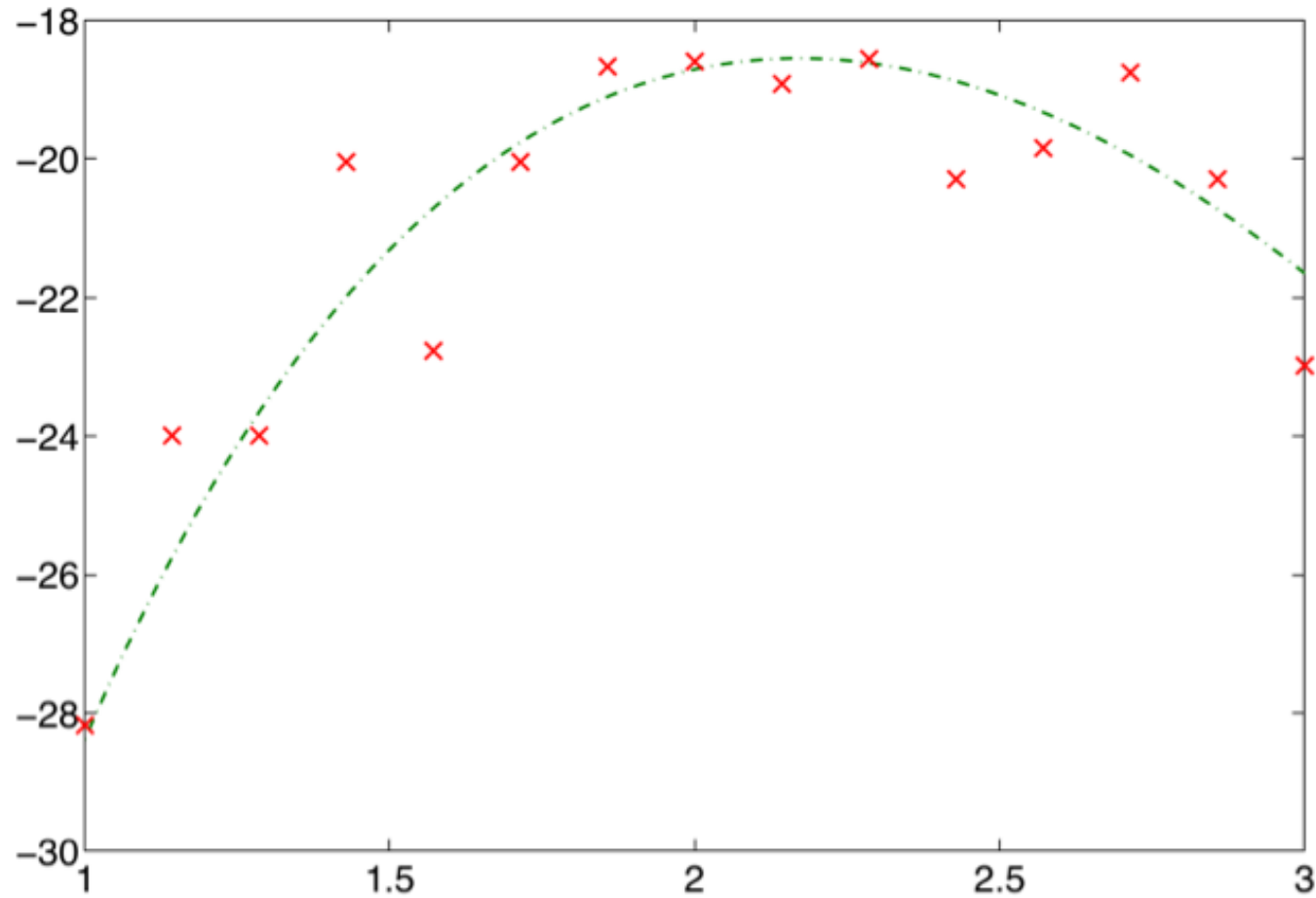


Methodology

1. Sample $\{(\theta_{(i)}, y_{(i)}), i = 1, \dots, n\}$
2. Emulate (**GP Regression**): $G[R_{\phi}] \sim GP(\mu, k)$
3. Optimize the emulation via **GP-UCB algorithm**, new $\theta_{(n+1)}$

(1) The $G(\phi_0)$ Computation

Collection of the **training set** $\{(\theta^{(i)}, y^{(i)}), i = 1, \dots, m\}$ for parameters values θ .

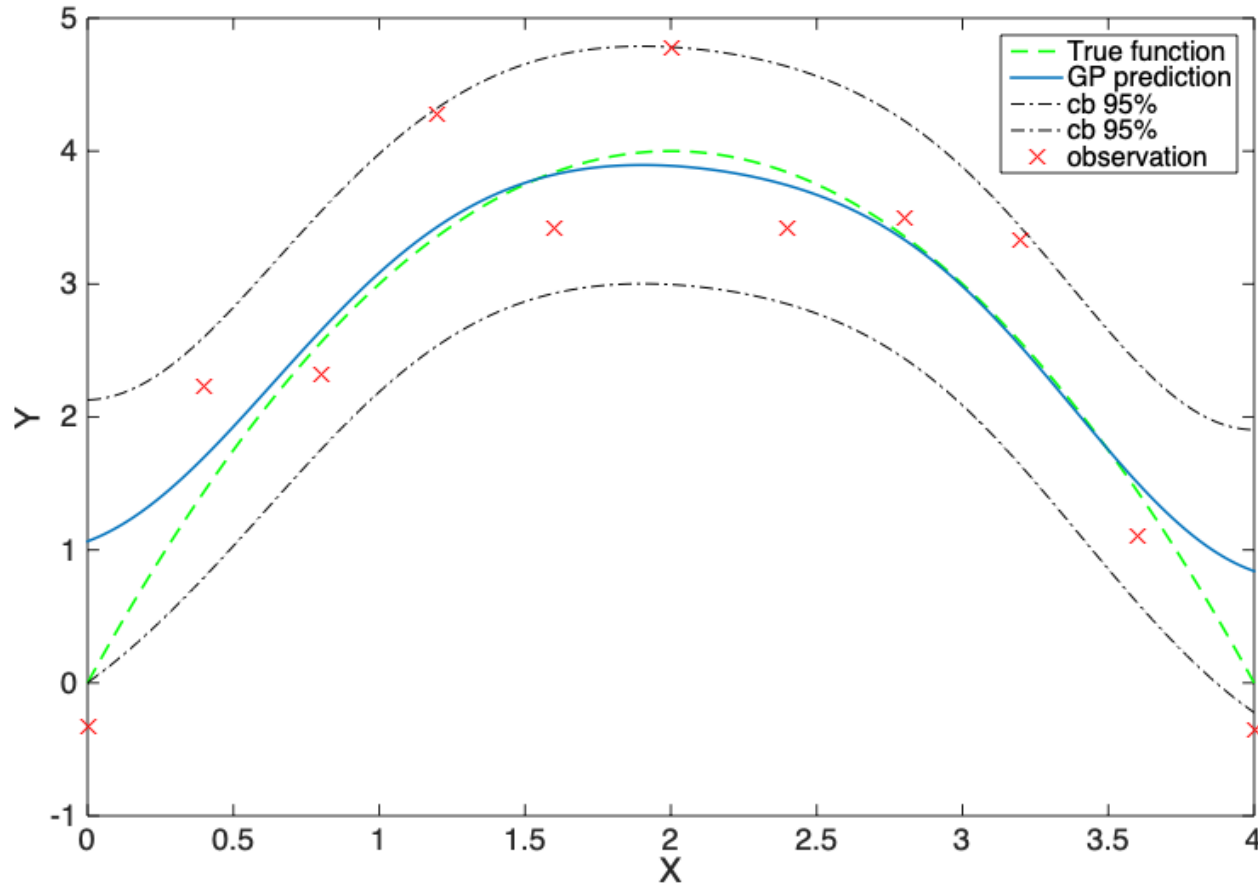


(2) The GP Regression

We have noisy **observations** y of the function value distributed around an unknown **true value** $f(\theta)$ with spherical Gaussian noise

(2) The GP Regression

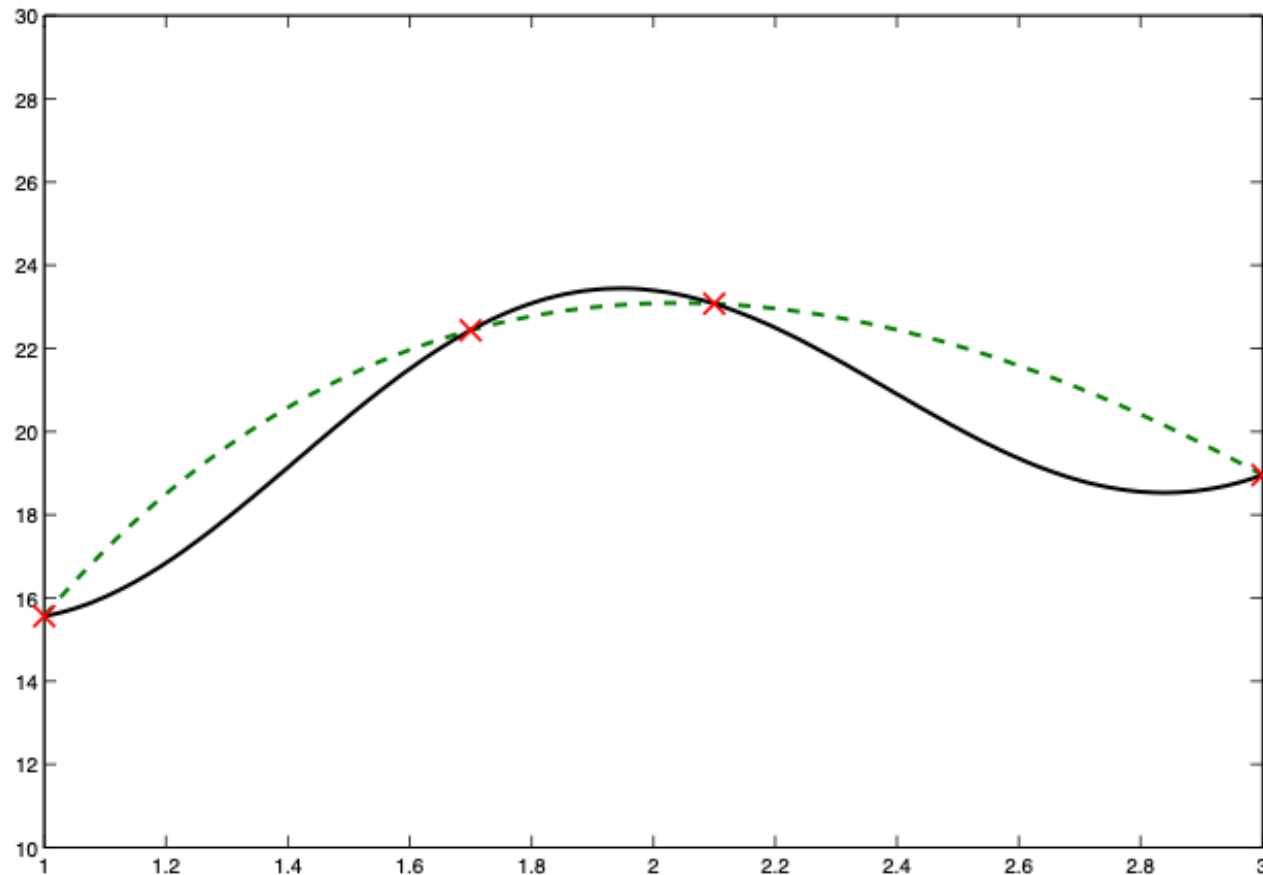
We have noisy **observations** y of the function value distributed around an unknown **true value** $f(\theta)$ with spherical Gaussian noise



(3) The GP-UCB Algorithm

Balance Exploration and Exploitation: we maximise the

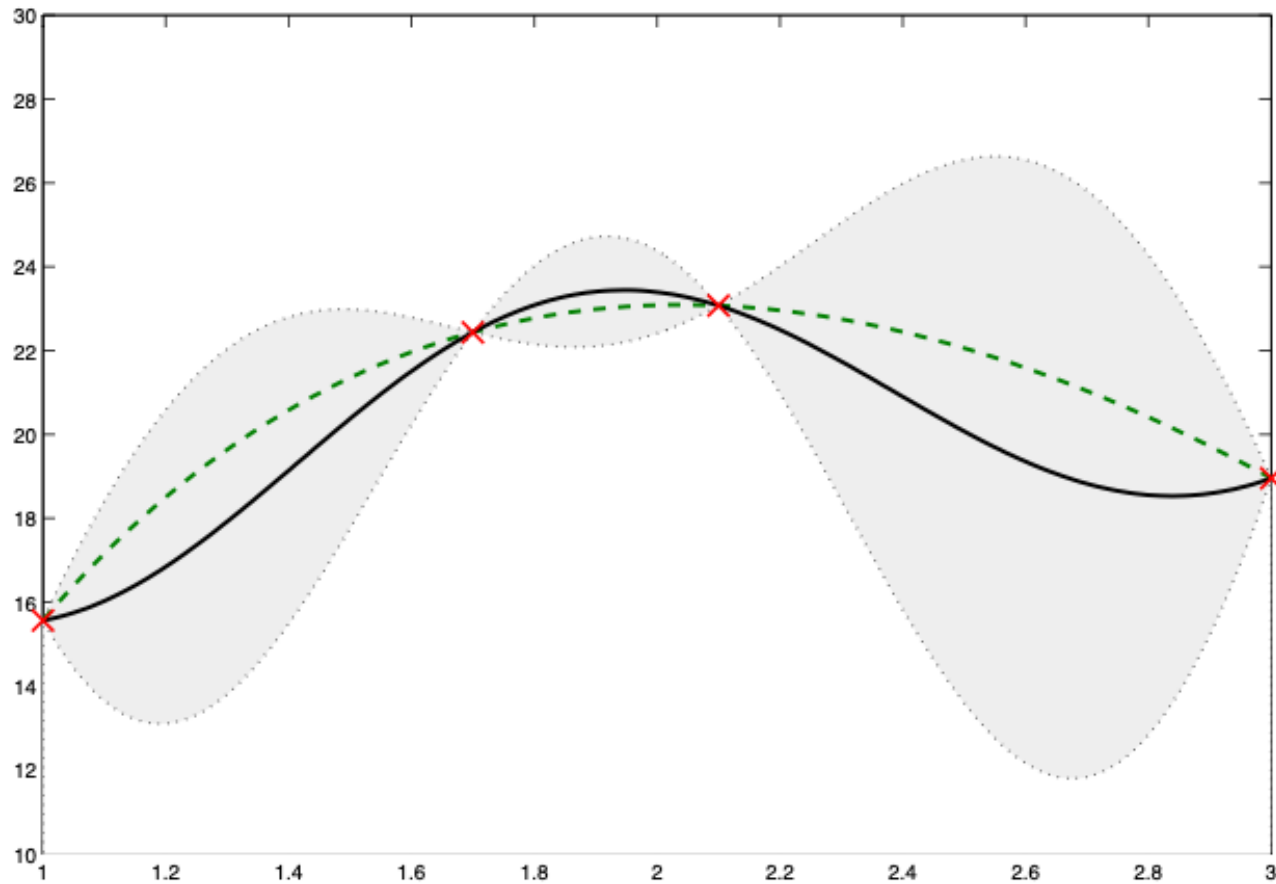
95% upper quantile of the distribution: $\theta_{t+1} = \operatorname{argmax}_{\theta} [\mu^*(\theta) + \beta_t \sqrt{k^*(\theta, \theta)}]$



(3) The GP-UCB Algorithm

Balance Exploration and Exploitation: we maximise the

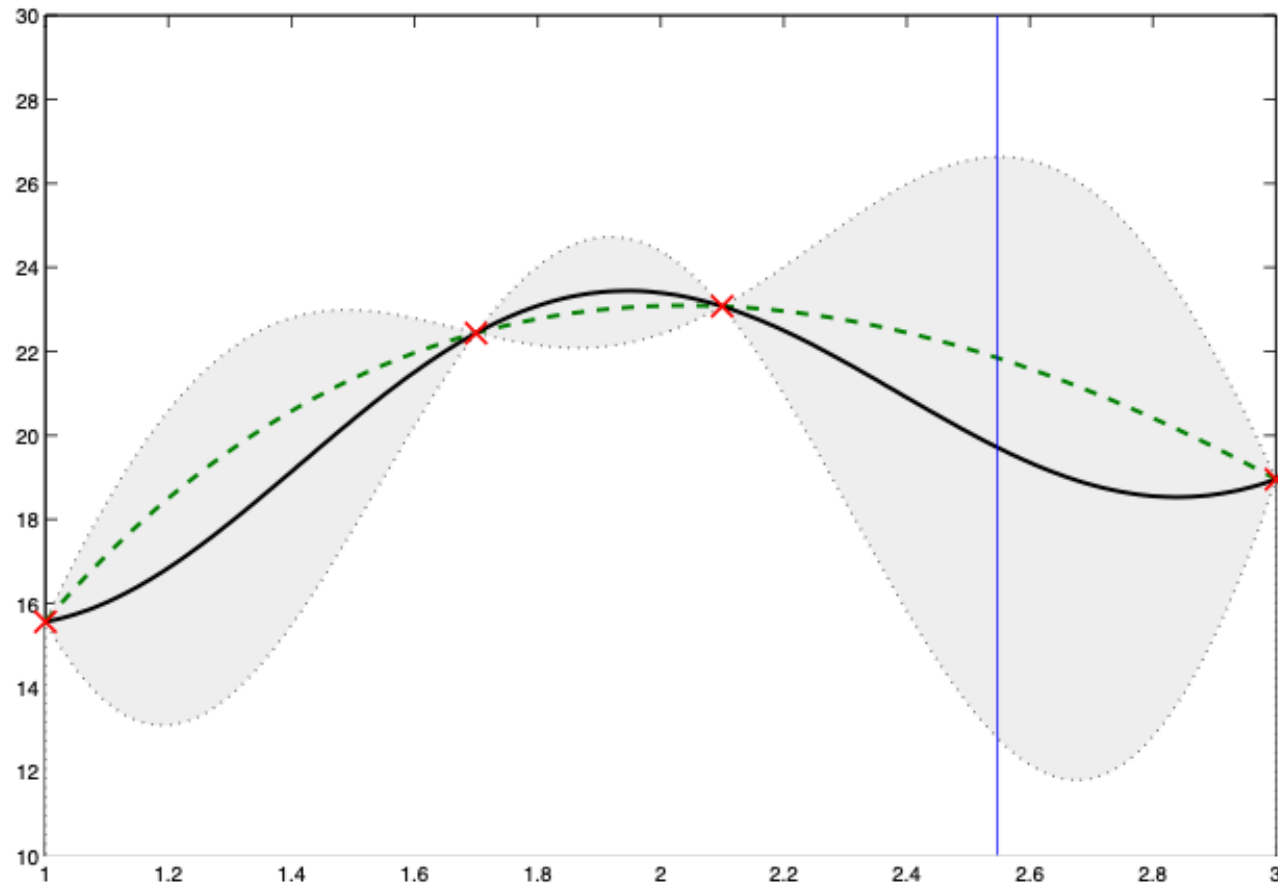
95% upper quantile of the distribution: $\theta_{t+1} = \operatorname{argmax}_{\theta} [\mu^*(\theta) + \beta_t \sqrt{k^*(\theta, \theta)}]$



(3) The GP-UCB Algorithm

Balance Exploration and Exploitation: we maximise the

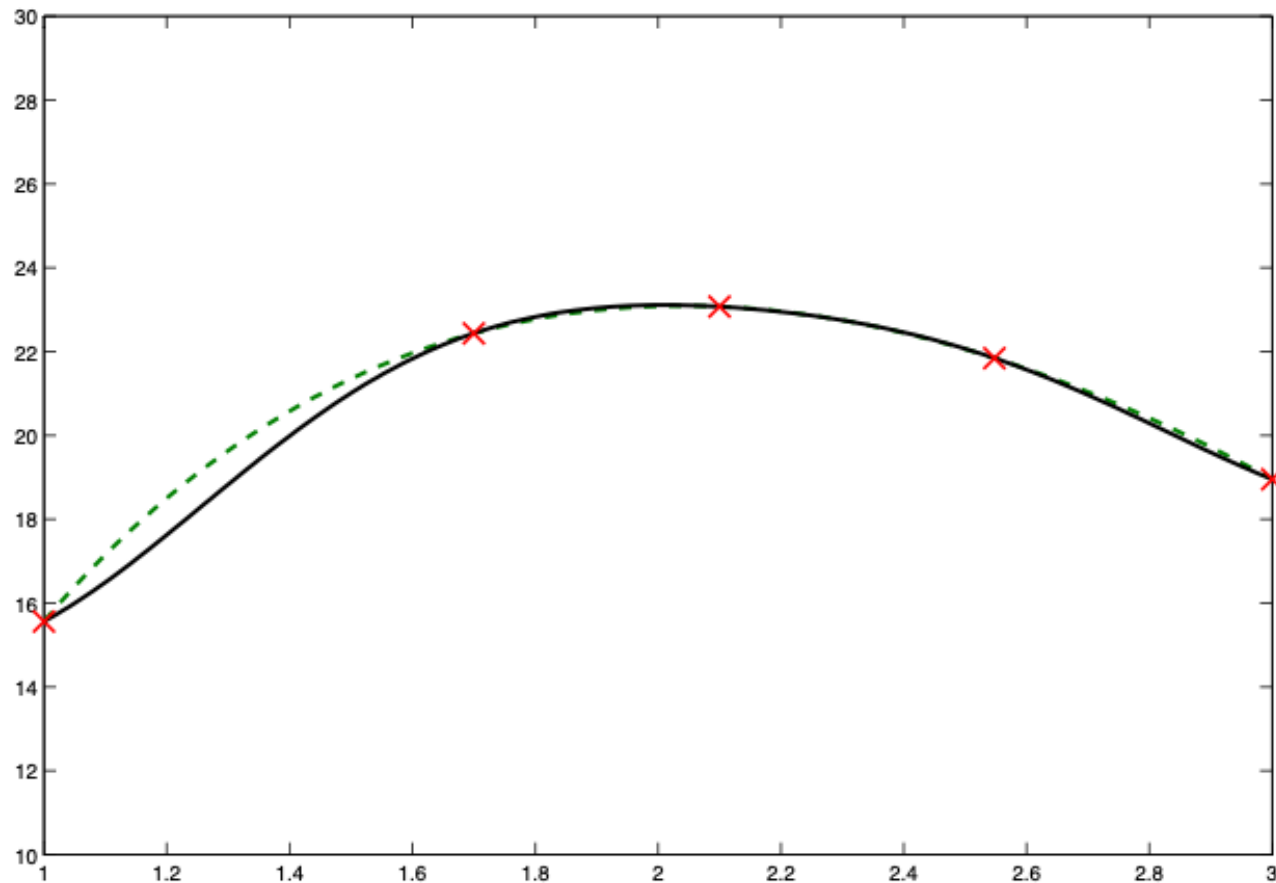
95% upper quantile of the distribution: $\theta_{t+1} = \operatorname{argmax}_{\theta} [\mu^*(\theta) + \beta_t \sqrt{k^*(\theta, \theta)}]$



(3) The GP-UCB Algorithm

Balance Exploration and Exploitation: we maximise the

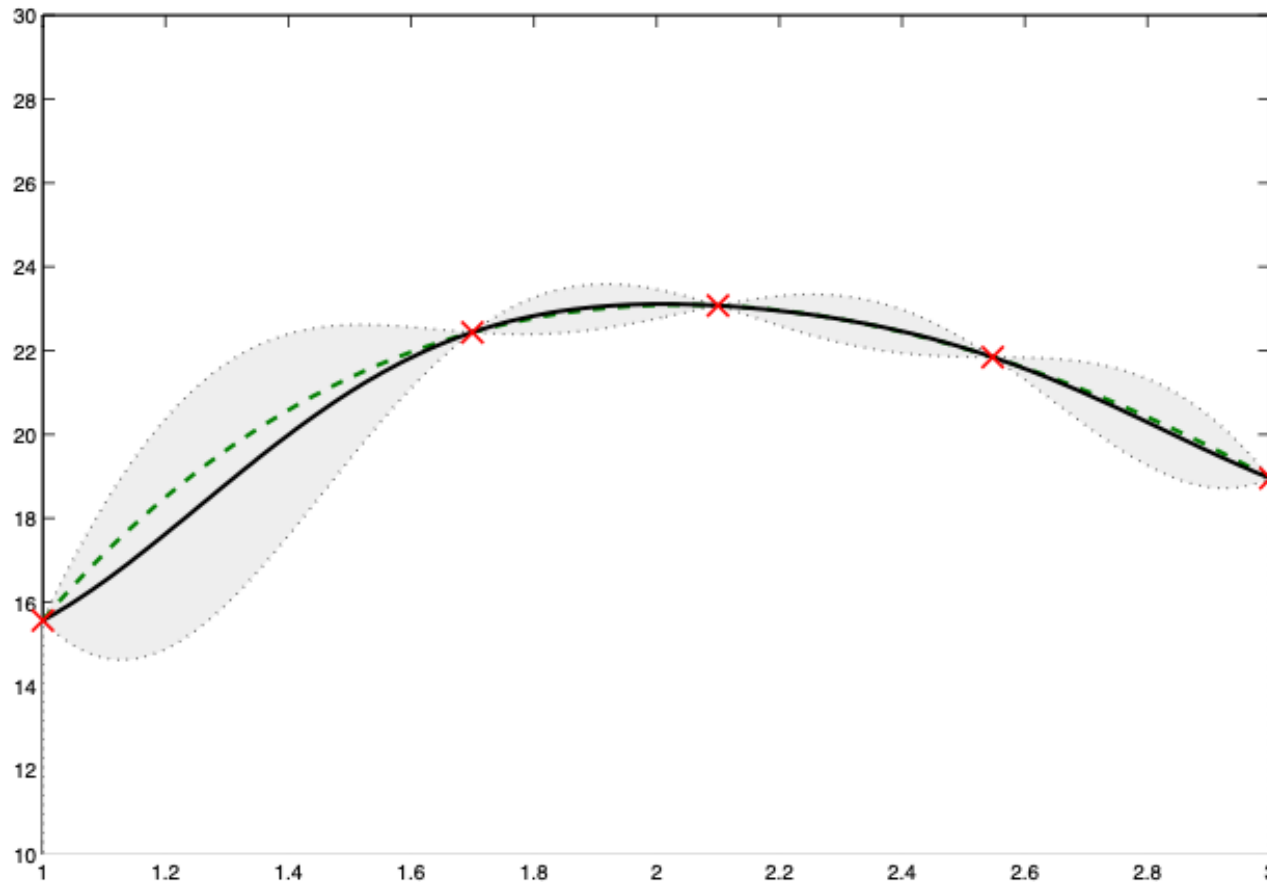
95% upper quantile of the distribution: $\theta_{t+1} = \operatorname{argmax}_{\theta} [\mu^*(\theta) + \beta_t \sqrt{k^*(\theta, \theta)}]$



(3) The GP-UCB Algorithm

Balance Exploration and Exploitation: we maximise the

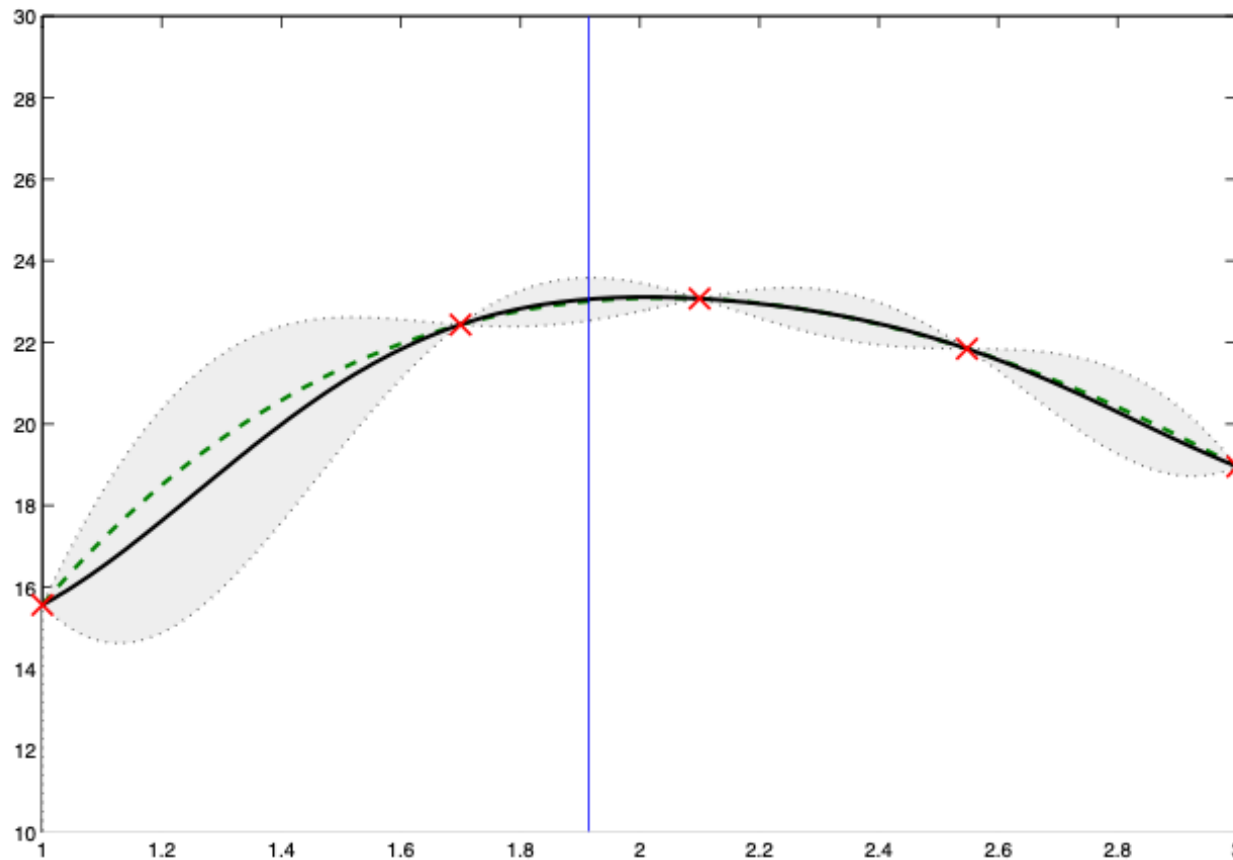
95% upper quantile of the distribution: $\theta_{t+1} = \operatorname{argmax}_{\theta} [\mu^*(\theta) + \beta_t \sqrt{k^*(\theta, \theta)}]$



(3) The GP-UCB Algorithm

Balance Exploration and Exploitation: we maximise the

95% upper quantile of the distribution: $\theta_{t+1} = \operatorname{argmax}_{\theta} [\mu^*(\theta) + \beta_t \sqrt{k^*(\theta, \theta)}]$



Fitness Function for the two-classes problem

$$f(\varphi; X_{\mathcal{L}}^+, X_{\mathcal{L}}^-) = -\frac{\mu_{\varphi, X_{\mathcal{L}}^+} - \mu_{\varphi, X_{\mathcal{L}}^-}}{\sigma_{\varphi, X_{\mathcal{L}}^+} + \sigma_{\varphi, X_{\mathcal{L}}^-}}$$

$$\mu_{\varphi, X} = \frac{1}{|X|} \sum_{\mathbf{x} \in X} \rho(\varphi, \mathbf{x})$$

$$\sigma_{\varphi, X} = \sqrt{\frac{1}{|X|} \sum_{\mathbf{x} \in X} (\rho(\varphi, \mathbf{x}) - \mu_{\varphi, X})^2}$$

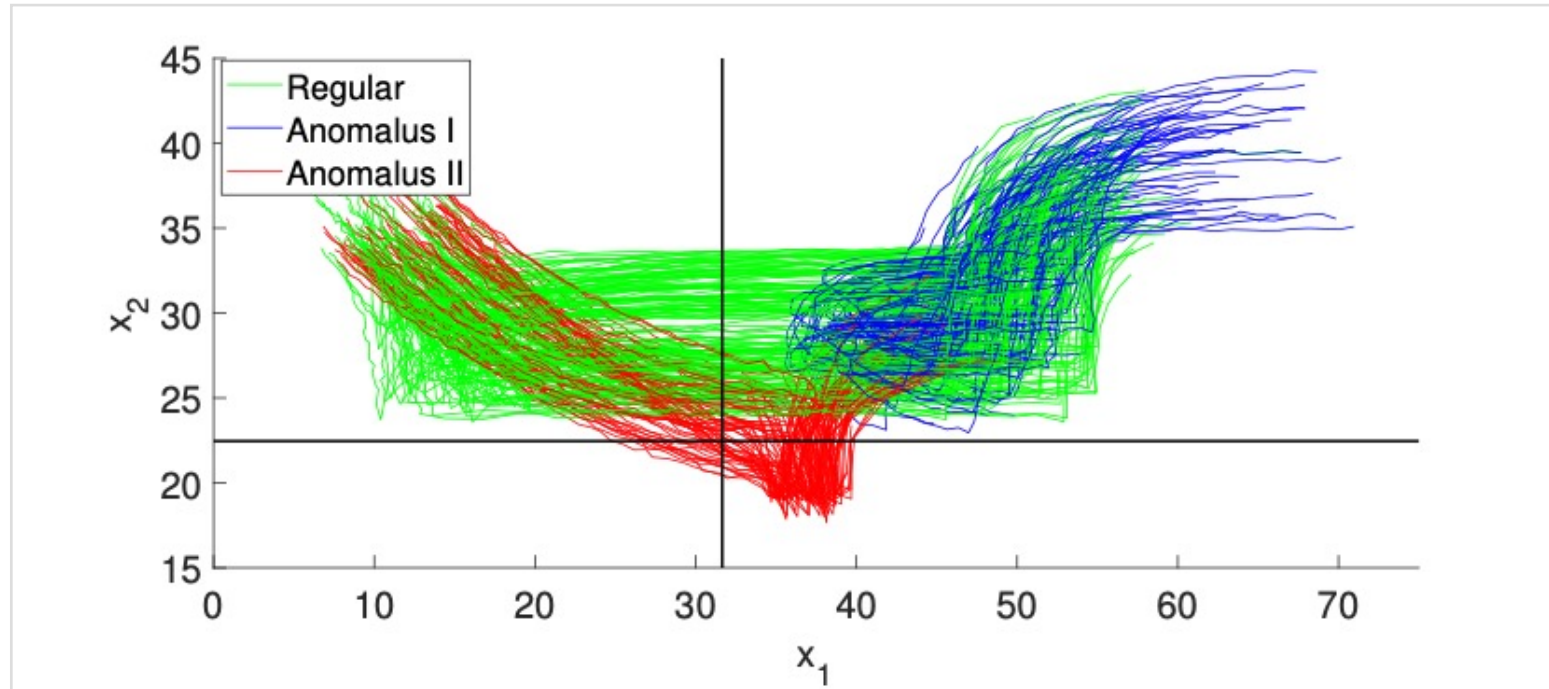
Fitness Function for the one-class problem

$$f(\varphi; X_{\mathcal{L}}^+) = \alpha \frac{1}{|X_{\mathcal{L}}^+|} |\{\mathbf{x} \in X_{\mathcal{L}}^+ : \mathbf{x} \neq \varphi\}| + \frac{1}{\sigma'_{\varphi, X_{\mathcal{L}}^+} |X_{\mathcal{L}}^+|} \sum_{\mathbf{x} \in X_{\mathcal{L}}^+} |\rho(\varphi, \mathbf{x})|$$

$$\sigma'_{\varphi, X} = \sqrt{\frac{1}{|X|} \sum_{\mathbf{x} \in X} \left(|\rho(\varphi, \mathbf{x})| - \frac{1}{|X|} \sum_{\mathbf{x} \in X} |\rho(\varphi, \mathbf{x})| \right)^2}$$

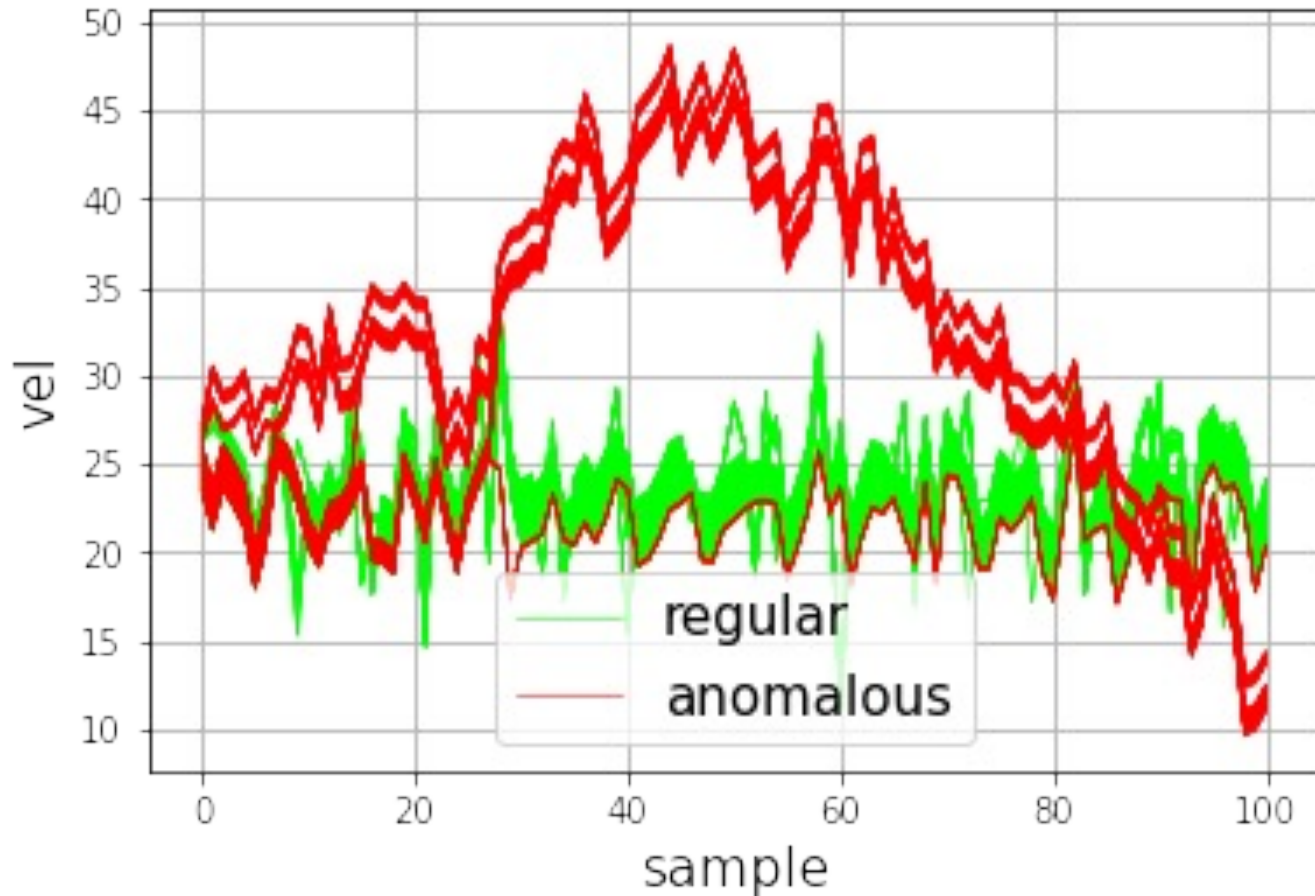
Maritime Surveillance

Synthetic dataset of naval surveillance of 2-dimensional coordinates traces of vessels behaviours.



$$\phi_1 = ((x_2 > 22.46) \mathcal{U}_{[49,287]} (x_1 \leq 31.65))$$

Train Cruise



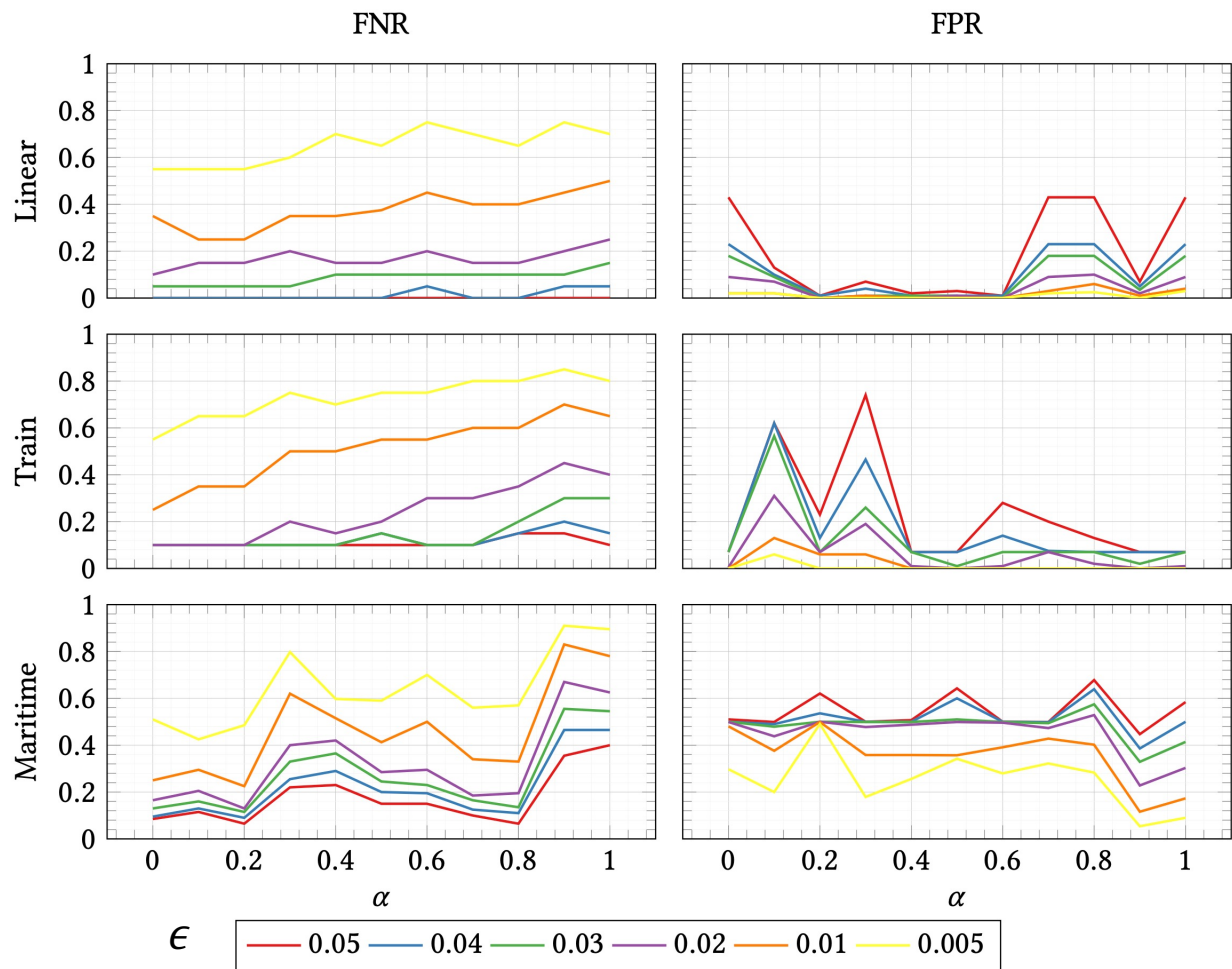
$$(F_{[22,40]}(\text{vel} > 24.48)) \wedge (F_{[46,49]}(19.00 < \text{vel} < 26.44))$$

Results (supervised learning)

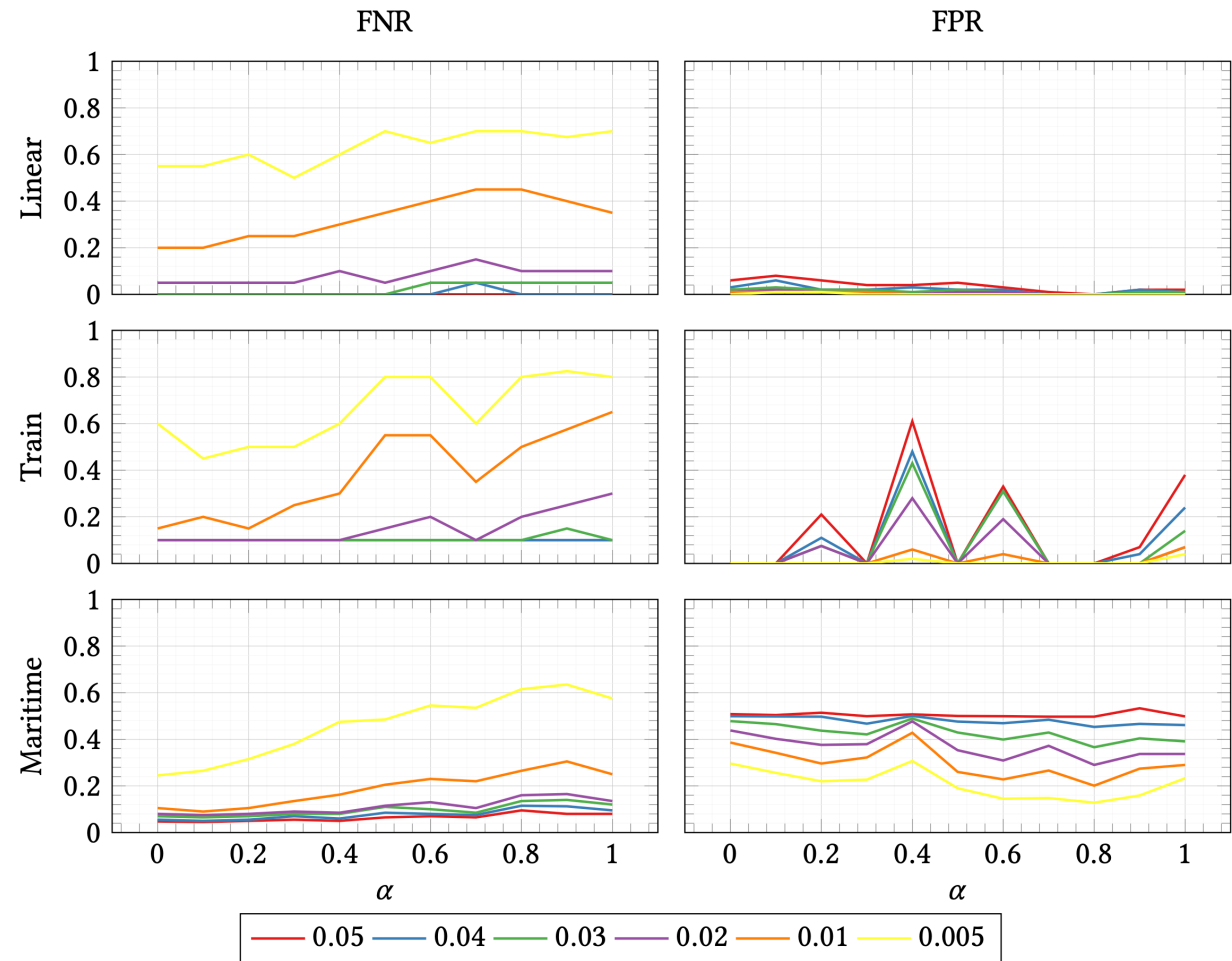
Dataset	Algorithm	FNR	FPR	MCR	Time
Maritime	BUSTLE (single-level)	0.00	0.00	0.00	109
	BUSTLE (bi-level)	0.00	0.00	0.00	1477
	[23]	0.00	0.00	0.00	N/A
	[22]	0.05	0.02	0.04	73
	[6]	N/A	N/A	0.02	140
Linear	BUSTLE (single-level)	0.00	0.00	0.00	15
	BUSTLE (bi-level)	0.00	0.00	0.00	112
	[23]	0.01	0.01	0.01	N/A
	[22]	N/A	N/A	0.02	39
Train	BUSTLE (single-level)	0.03	0.05	0.04	26
	BUSTLE (bi-level)	0.00	0.03	0.02	523
	[23]	0.07	0.32	0.19	N/A
	[22]	N/A	N/A	0.02	32

Results (semi-supervised learning)

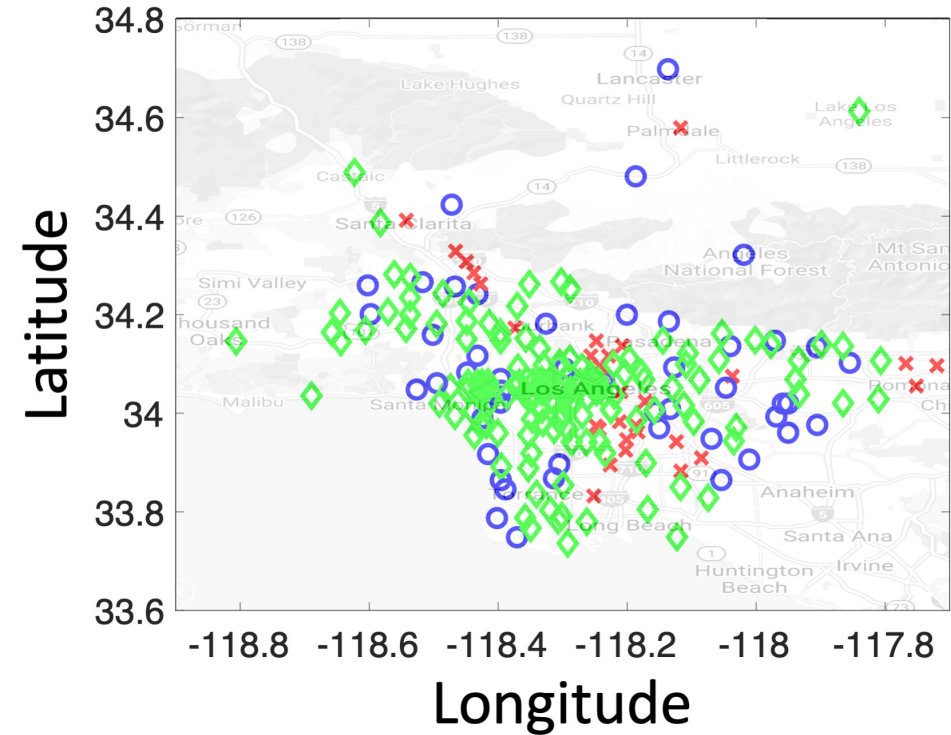
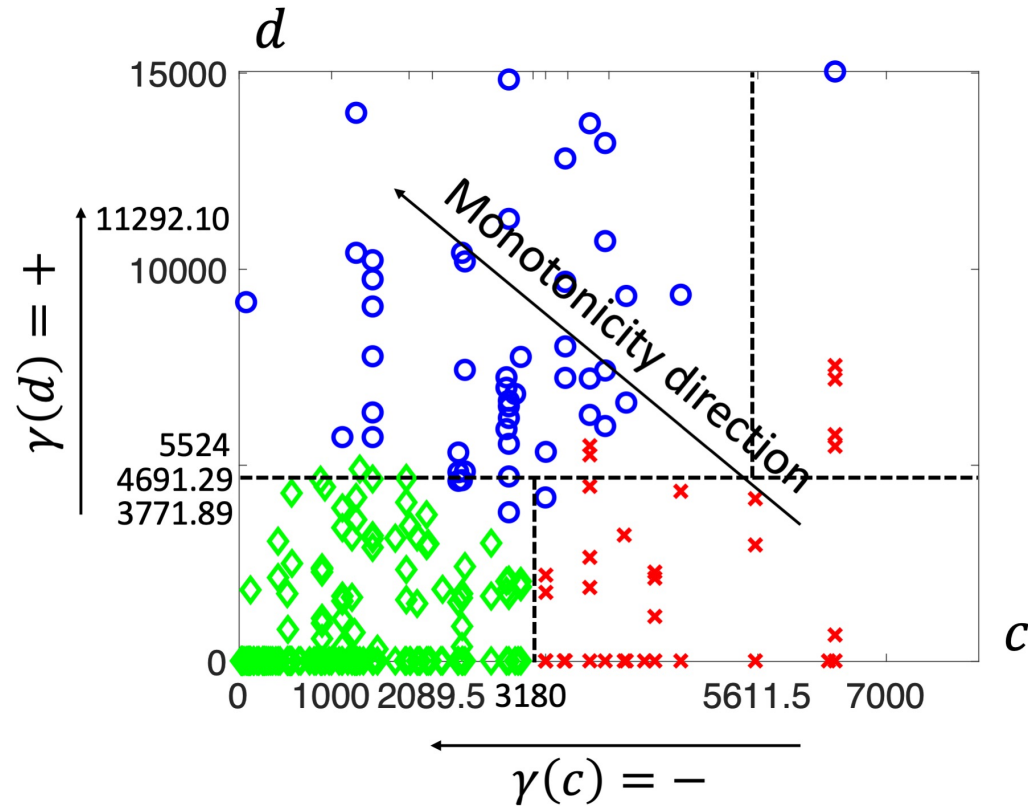
Single-level



Bi-level



Learning STL-based clustering (Unsupervised Learning)



Goal: clusterizing spatio-temporal data using formal logic

STL-based clustering of time-series data:

- Considerable interest in learning logical properties of **temporal data** using **logics** such as Signal Temporal Logic (STL)
- Signal Temporal Logic (STL):
 - A logic over Boolean and temporal combinations of signal predicates
- There is **limited work** on discovering such relations on **spatio-temporal data**

We propose the first set of algorithms for **unsupervised learning** of **spatio-temporal data** using **formal logics**

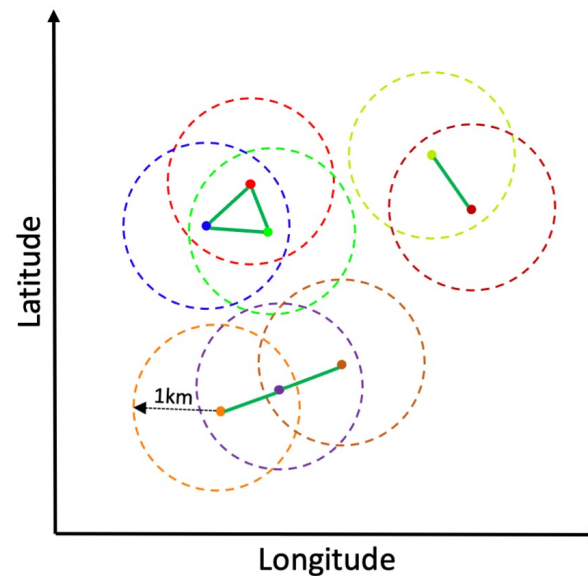


Spatial Model:

We model the spatial configuration as a weighted graph $S = \langle L, W \rangle$

L : set of locations

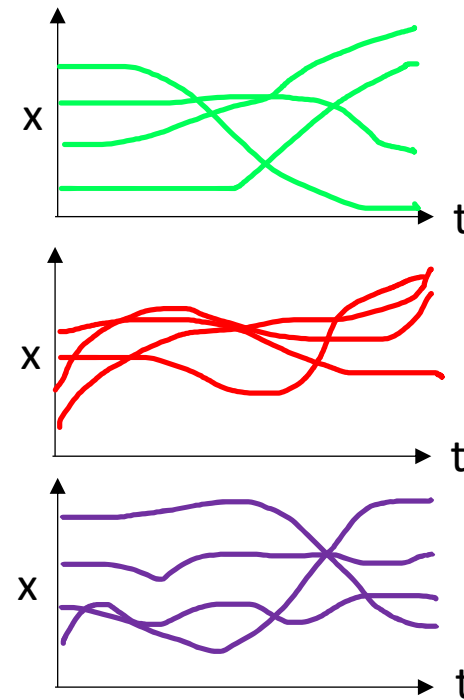
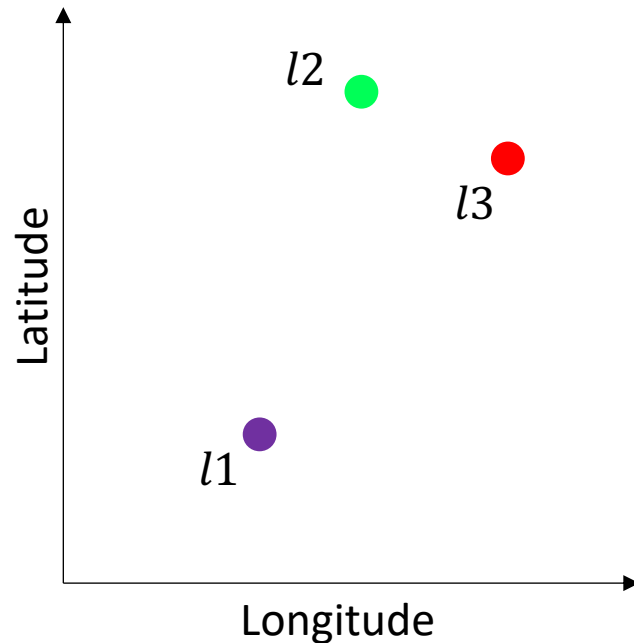
W : proximity relation between locations



Connectivity graph
 W : *spatial proximity*

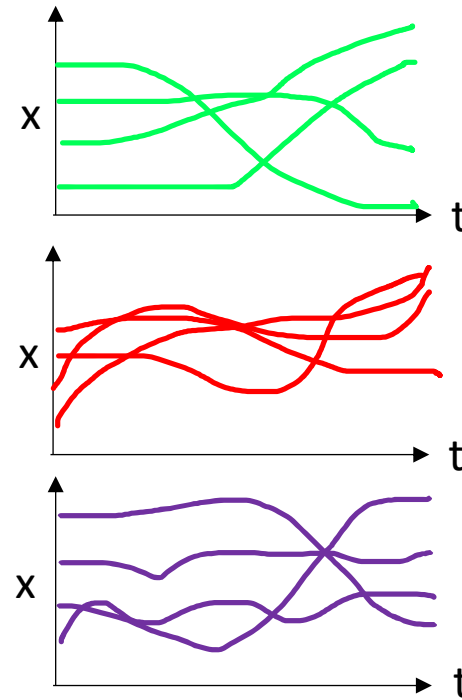
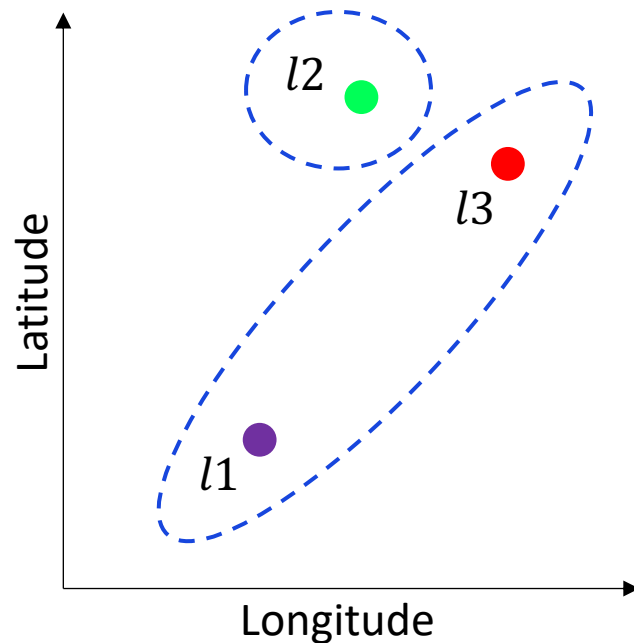
Spatio-temporal trace:

- Time-series data (trace/signal): a sequence of data values indexed by time stamps
- A spatio-temporal trace associates each location in a spatial model with a time-series trace



Spatio-temporal data clustering:

- It is a process of grouping data with similar spatial attributes, temporal attributes, or both [1]



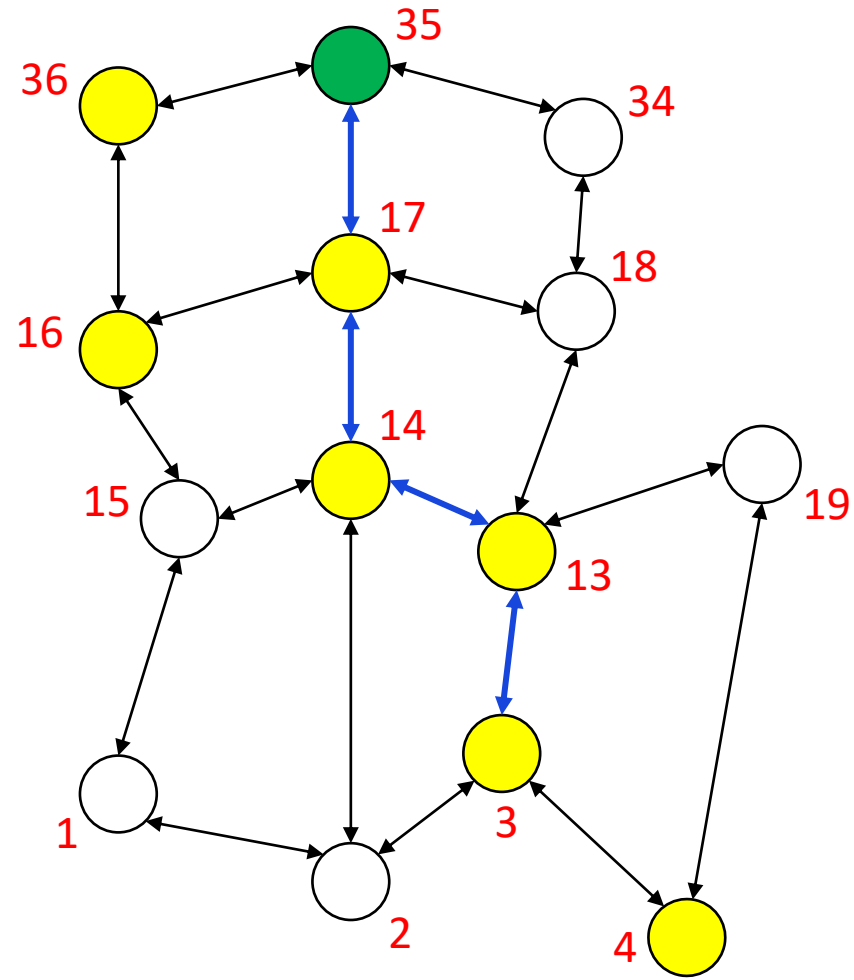
Spatio-Temporal Reach and Escape Logic (STREL):

- An extension of STL with two spatial operators: **Reach** and **Escape**
- **Somewhere**, **Everywhere** and **Surround** operators can be derived from Reach and Escape
- I will explain Reach and Everywhere operators
Refer to [2] and [3] to learn more about other spatial operators

[2] Monitoring spatio-temporal properties (invited tutorial) [Nenzi et al., 2020]

[3] <https://www.youtube.com/watch?v=EfB1r9htG6M&t=179s>

Reach operator (R)

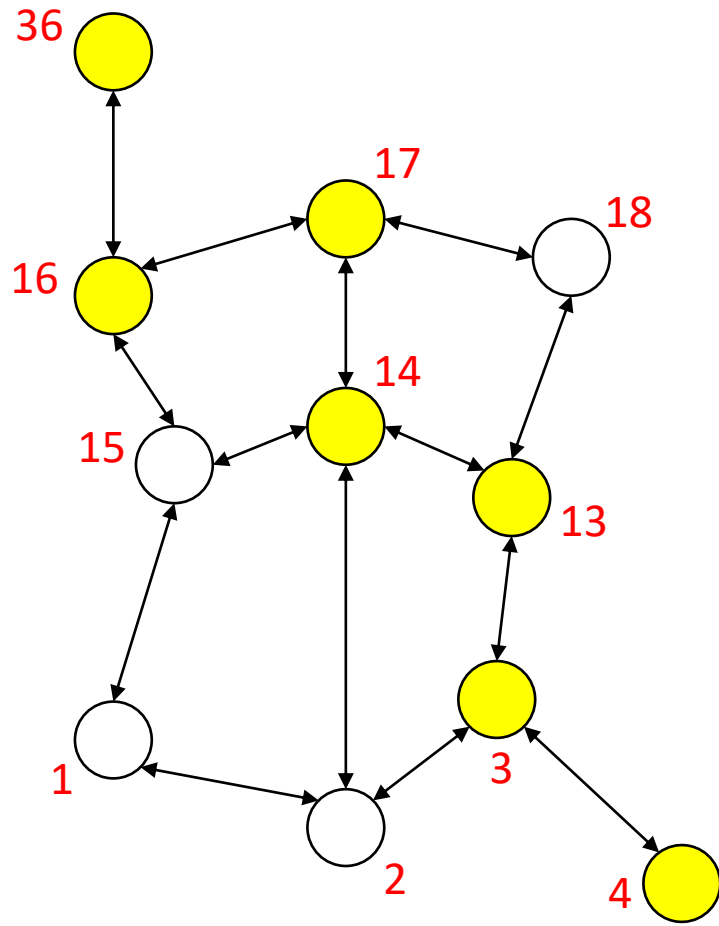


$\varphi = \text{yellow } R_{[1,4]} \text{green}$

l_3 satisfies φ
 $\text{path} = l_3, l_{13}l_{14}l_{17}l_{35}$

l_4 does not satisfy φ

Everywhere operator (\square)



$$\varphi = \square_{[2,3]} \text{yellow}$$

l_1 satisfies φ

l_2 does not satisfy φ

[2] Monitoring spatio-temporal properties (invited tutorial) [Nenzi et al., 2020]

[3] <https://www.youtube.com/watch?v=EfB1r9htG6M&t=179s>

Parametric STREL (PSTREL):

- Replacing values in STREL by parameters

$$\varphi_1 R_{[0,1000]} \varphi_2$$



$$\varphi_1 R_{[d_1, d_2]} \varphi_2$$

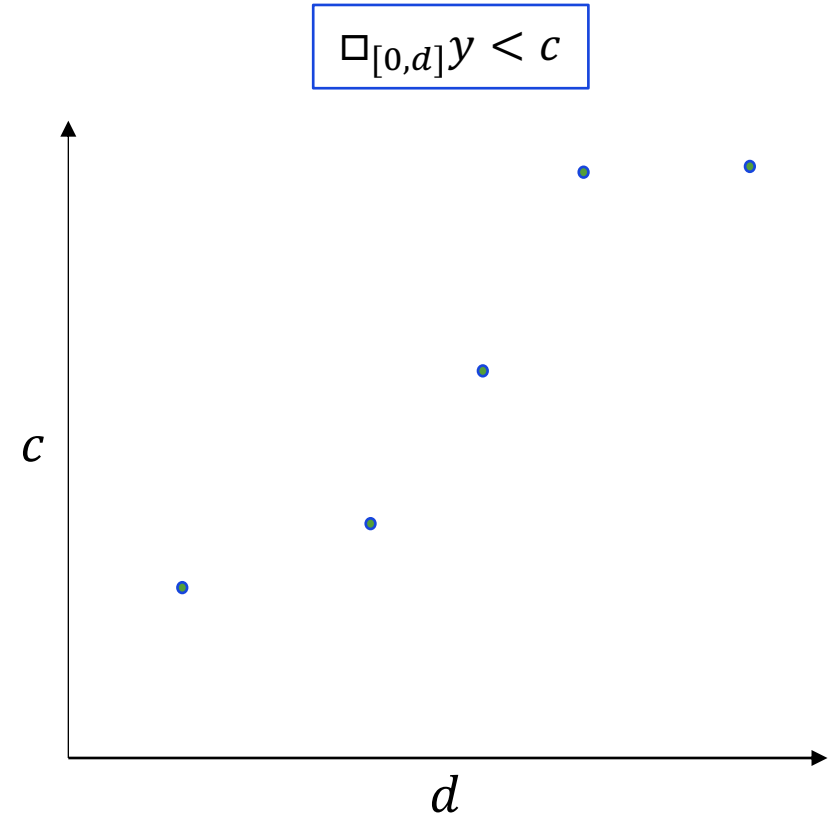
Monotonic PSTREL $\varphi(p)$:

- The **polarity** of a parameter p is:
 - $+$ if it is easier to satisfy φ as we **increase** the value of p
 - $-$ if it is easier to satisfy φ as we **decrease** the value of p
- Monotonic PSTREL:
 - All parameters have either $+$ or $-$ polarity
- Example: $\square_{[0,d]}\varphi$
 - Polarity of d is $-$

Validity Domain of PSTREL

$\varphi(p)$

- Given a location l
- A set of spatio-temporal traces X associated with l
- The set of all valuations to p such that each trace in X **satisfies** the STREL formula
- Boundary of the validity domain:
The robustness value with respect to **at least one trace** in X is ≈ 0
- **Robustness** means distance to **satisfaction** or **violation**



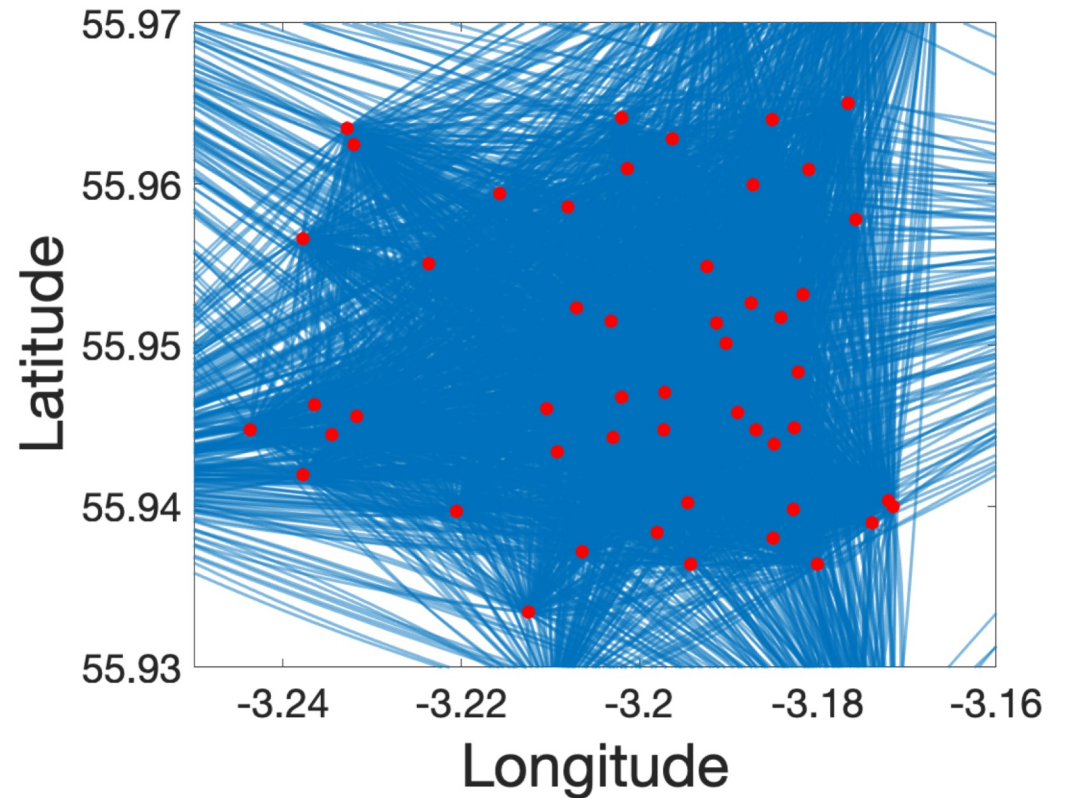
High-level steps:

- Constructing the **spatial model**
- **Projecting** each spatio-temporal trace to a tight valuation in the parameter space of a given PSTREL formula
- **Clustering** the trace projections
- Learning **bounding boxes** for each cluster using a Decision Tree based approach
- Learning a **STREL formula** for each cluster
- Improving the **interpretability** of the learned STREL formulas

Constructing Spatial Model:

Approach 1: fully connected graph

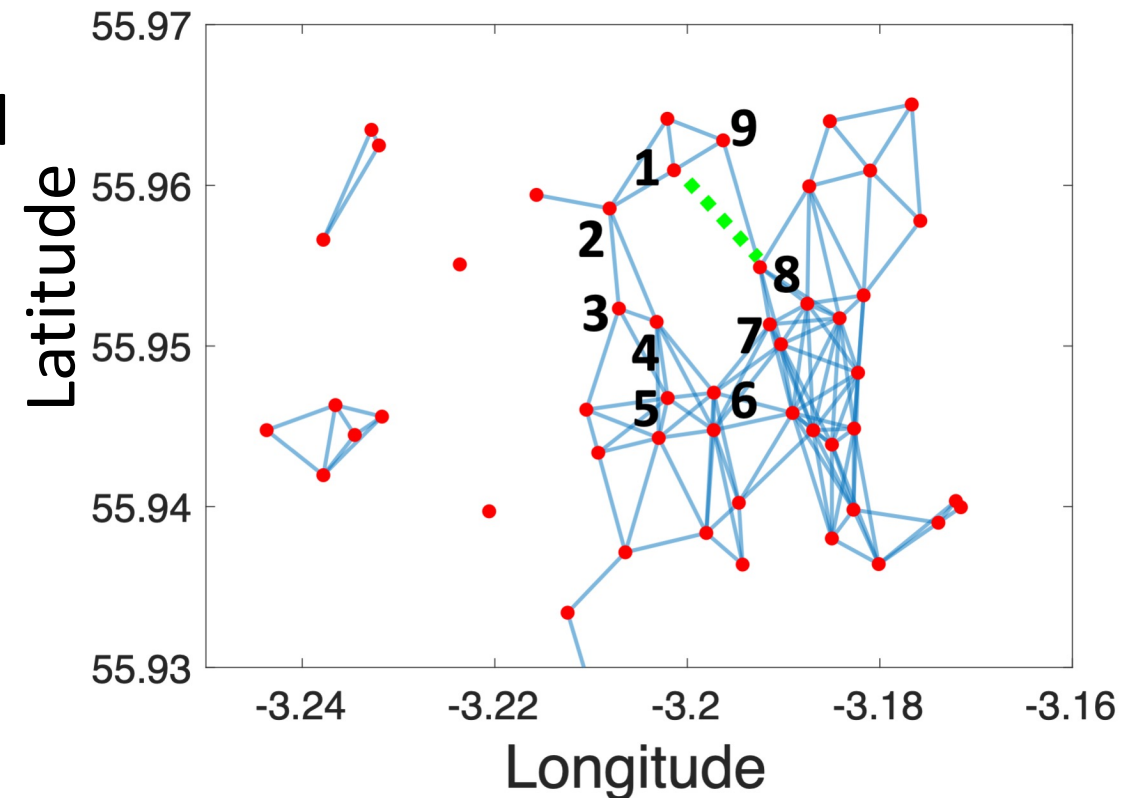
- Pros: gives the most accurate result
- Cons: computationally expensive



Constructing Spatial Model:

Approach 2: Connectivity graph that connects locations with distance less than a threshold

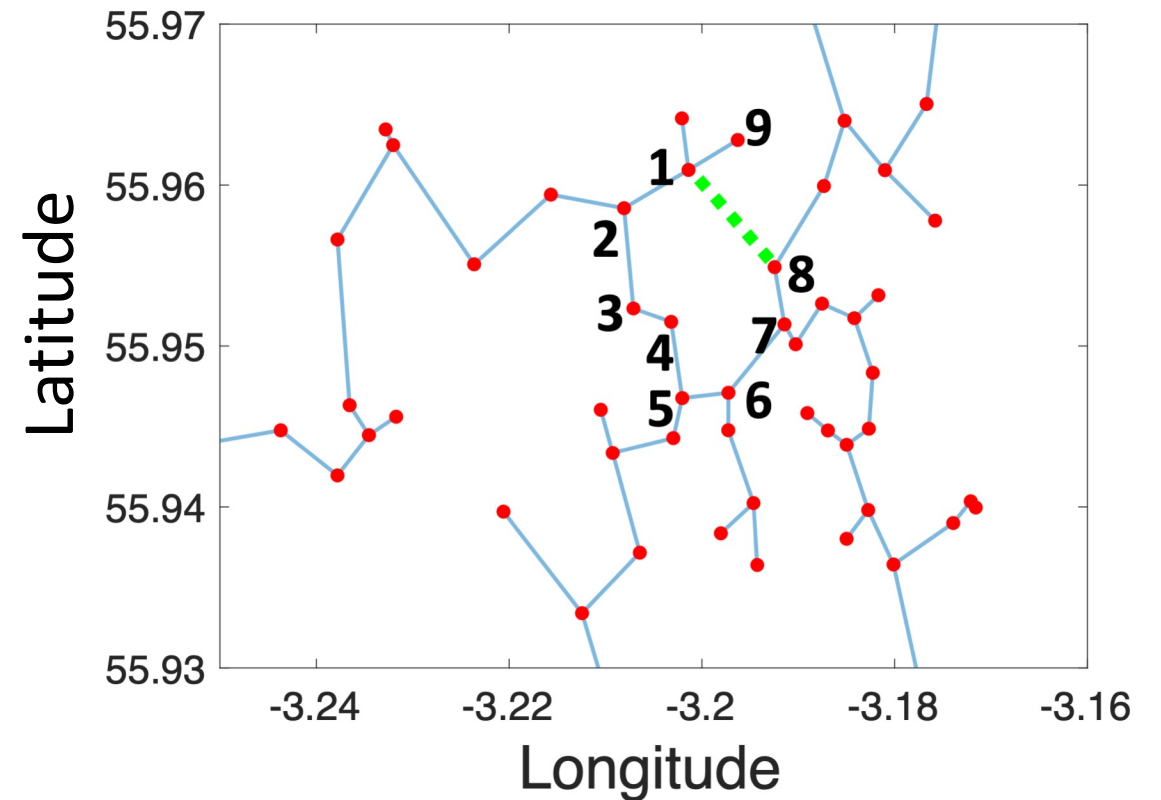
- **Pros:** lower cost
- **Cons:** disconnected spatial model which affects the accuracy



Constructing Spatial Model:

Approach 3: Minimum Spanning Tree (MST)

- **Pros:** low cost and connected graph
- **Cons:** overestimation of distance between some nodes



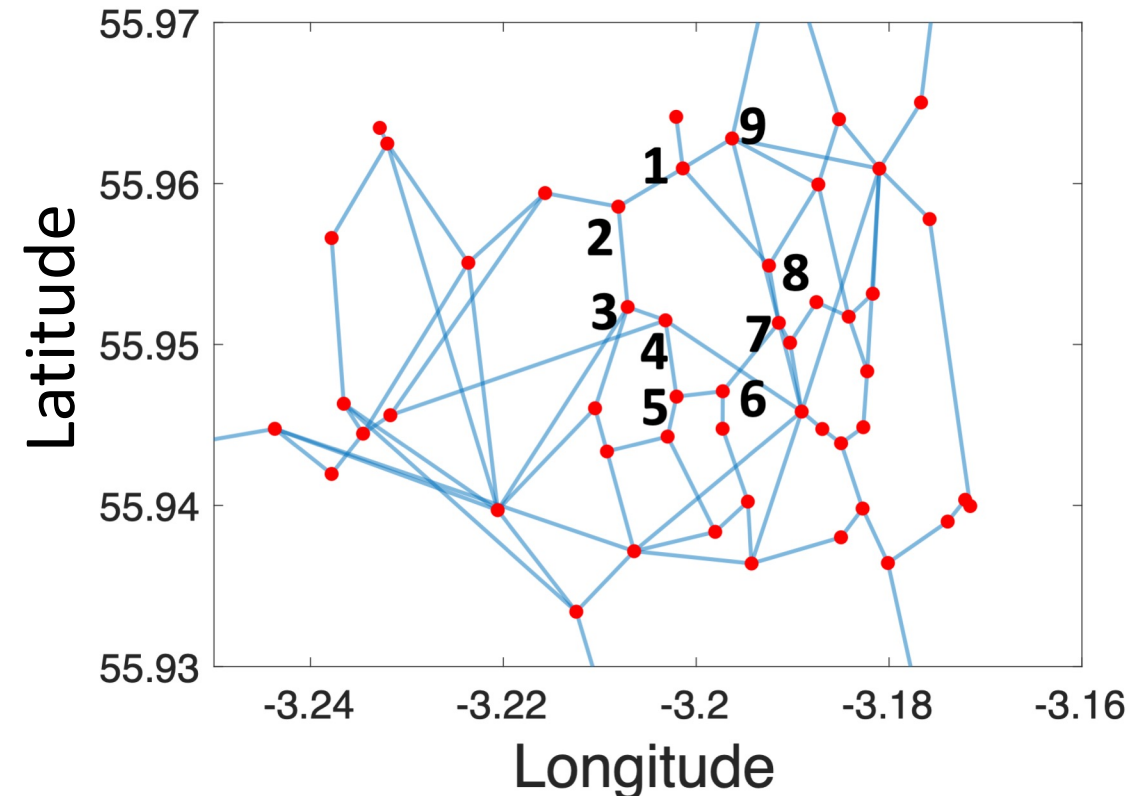
Constructing Spatial Model:

Approach 4: Enhanced Minimum Spanning Graph

Step1: create an MST

Step2: connect nodes that their shortest distance through MST is more than α times their actual distance (default $\alpha = 2$)

- **Pros:** low cost, connected graph and more accurate distance between nodes
- **Cons:** not as accurate as fully connected graph

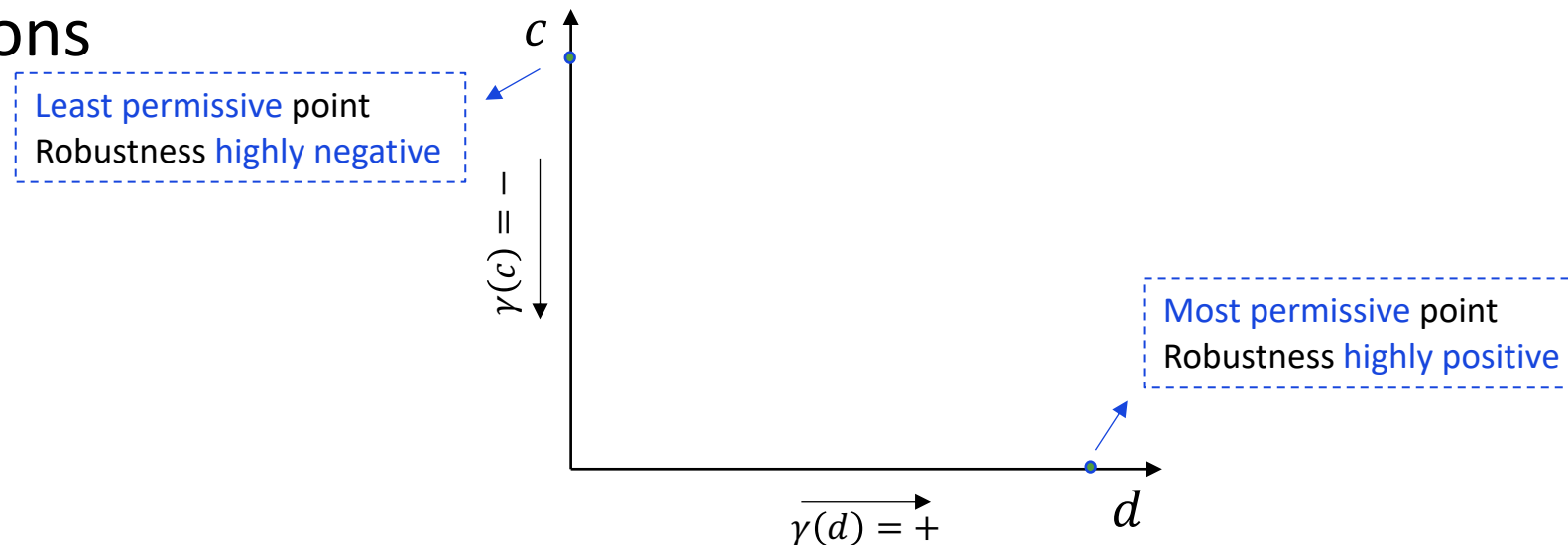


Spatio-temporal trace projection [4] :

- The user provides a PSTREL formula

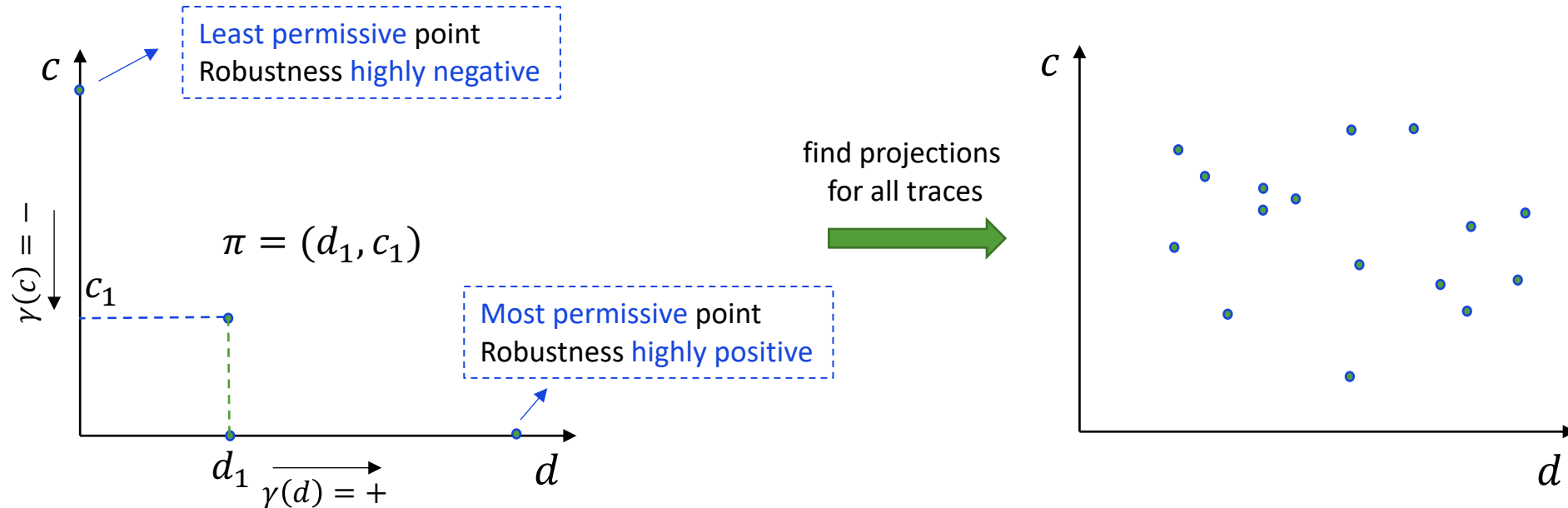
$$G_{[0,3hours]} \diamond_{[0,d]} (Bikes > c)$$

- The goal is to learn the **tight parameter valuations** for each spatio-temporal trace
- Tight parameter valuation is **not unique**, and **each point on the boundary of validity domain** corresponds to a tight parameter valuations



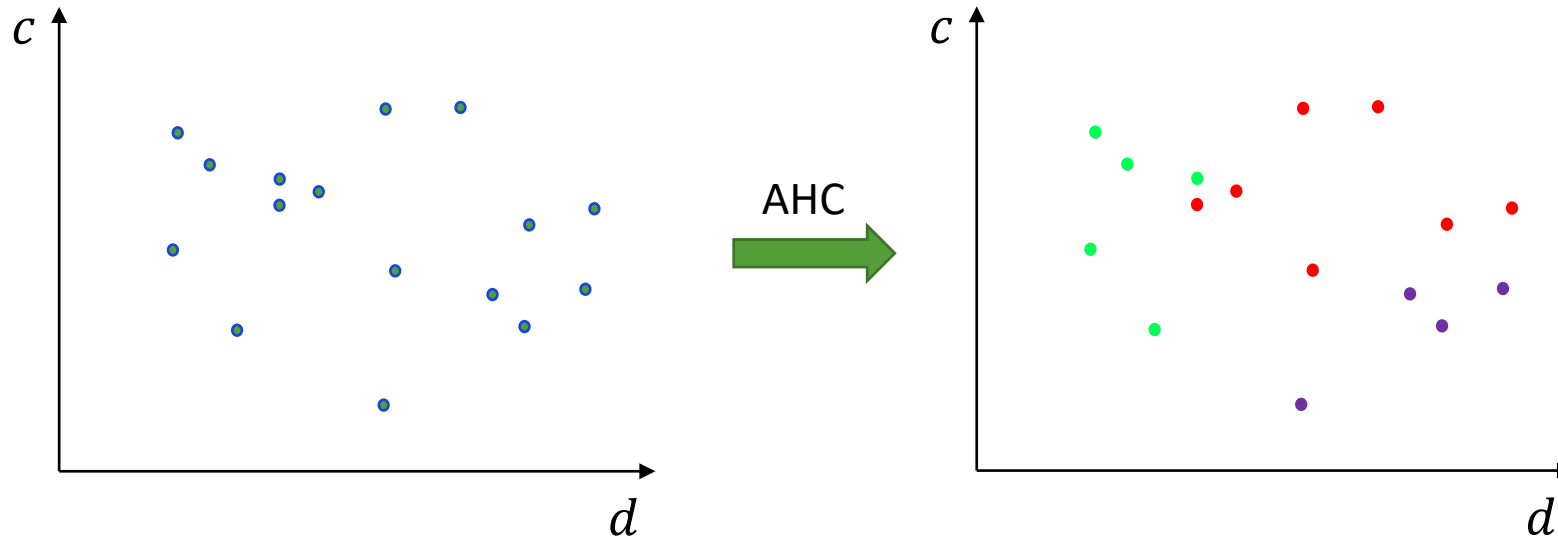
Spatio-temporal trace projection [4] :

- We assume some ordering or priority on parameter space, e.g., $d >_p c$, provided by user
 1. Bisection search on d
 2. Bisection search on c



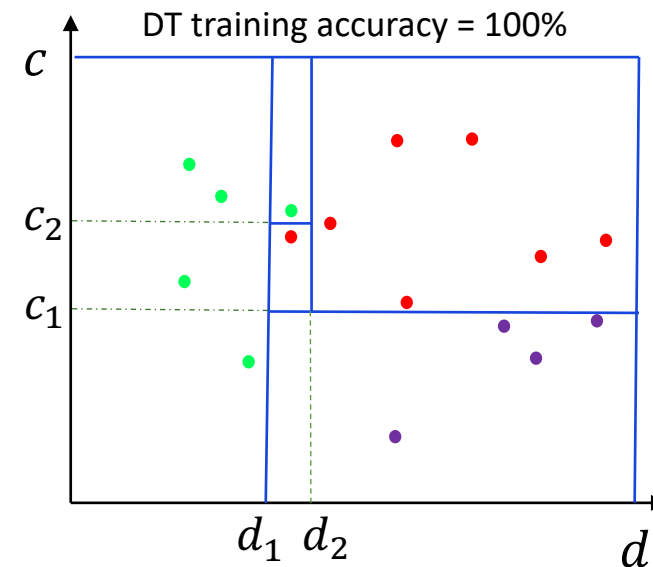
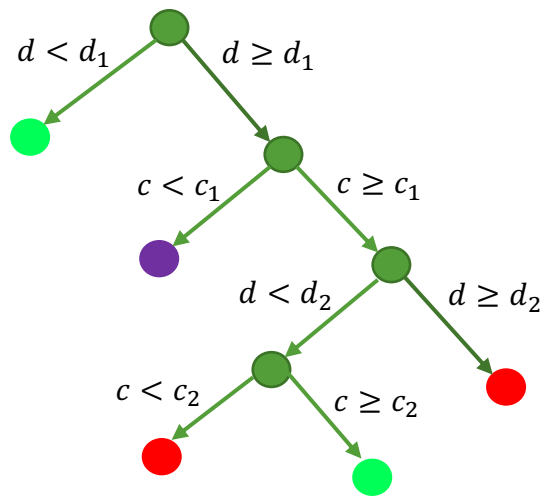
Clustering:

- The parameter valuation points serve as **features** for off-the-shelf clustering algorithms
- We use the **Agglomerative Hierarchical Clustering (AHC)** technique
- **Number of clusters** to choose:
 - Domain knowledge/Silhouette metric



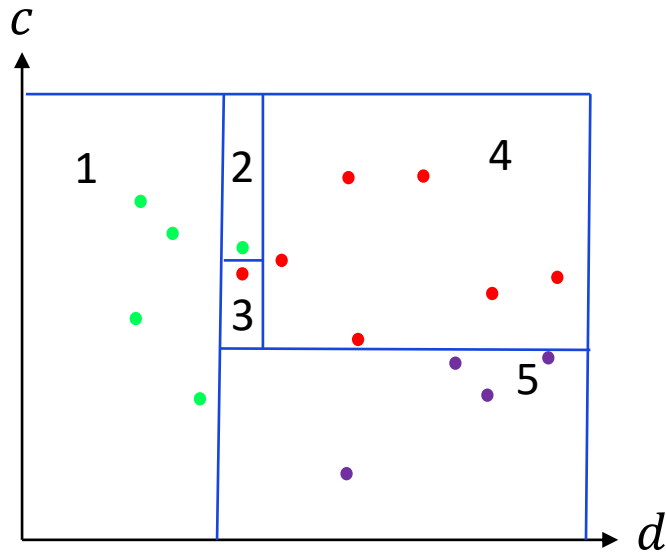
Learning bounding boxes for each cluster:

- We label each parameter valuation with its cluster
 - Labels = (green, red, purple)
- We use off-the-shelf Decision Tree (DT) algorithms to learn bounding boxes

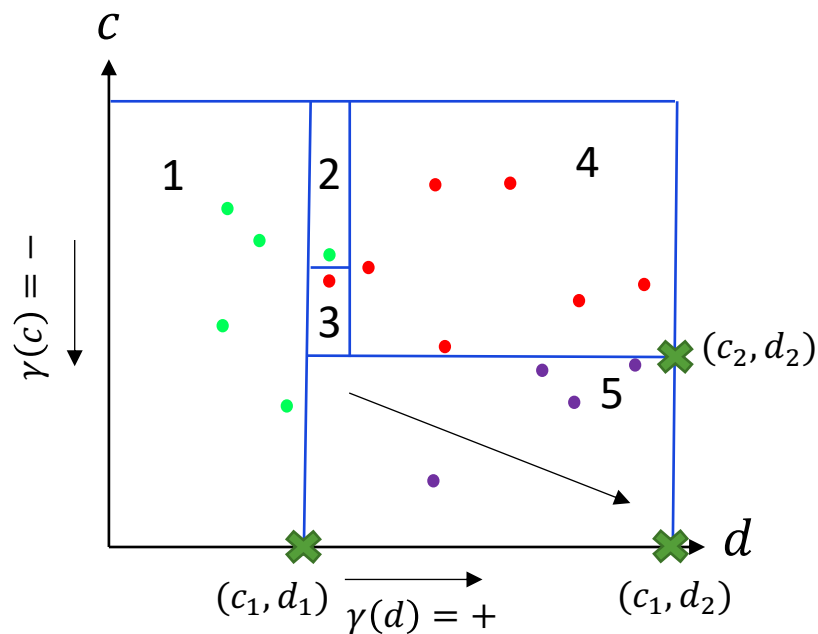


Learning a STREL Formula for each Cluster:

- $\varphi_{green} = \varphi_1 \vee \varphi_2$
- $\varphi_{red} = \varphi_3 \vee \varphi_4$
- $\varphi_{purple} = \varphi_5$



Learning a STREL Formula for each Cluster:



$$\varphi_5 = \varphi(c_1, d_2) \wedge \neg\varphi(c_1, d_1) \wedge \neg\varphi(c_2, d_2)$$

$$\varphi = G_{[0,3hours]} \diamond_{[0,d]} (Bikes > c)$$

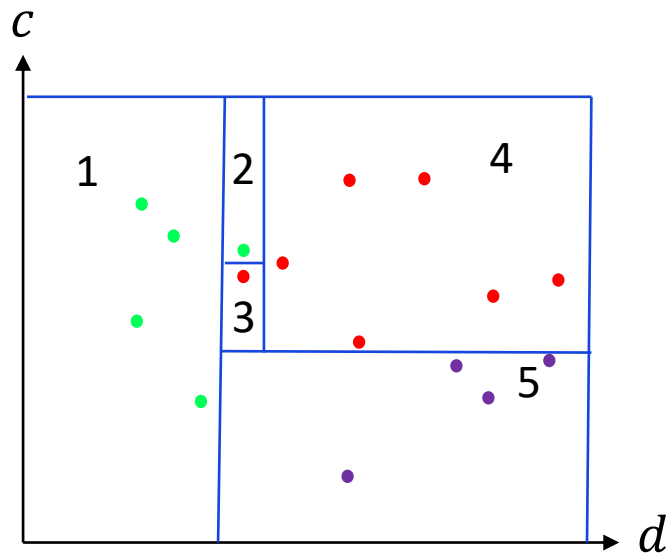
$$\varphi_5 = G_{[0,3hours]} \diamond_{[0,d_2]} (Bikes > c_1)$$

$$\wedge \neg G_{[0,3hours]} \diamond_{[0,d_1]} (Bikes > c_1)$$

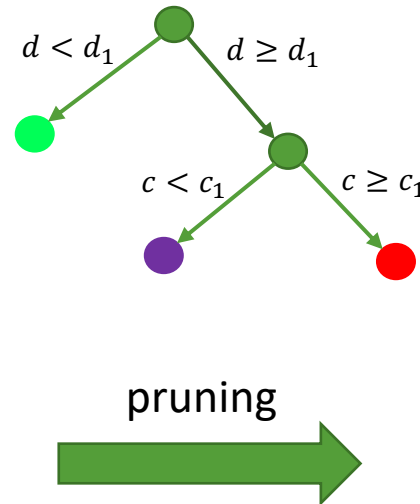
$$\wedge \neg G_{[0,3hours]} \diamond_{[0,d_2]} (Bikes > c_2)$$

Pruning the Decision Tree:

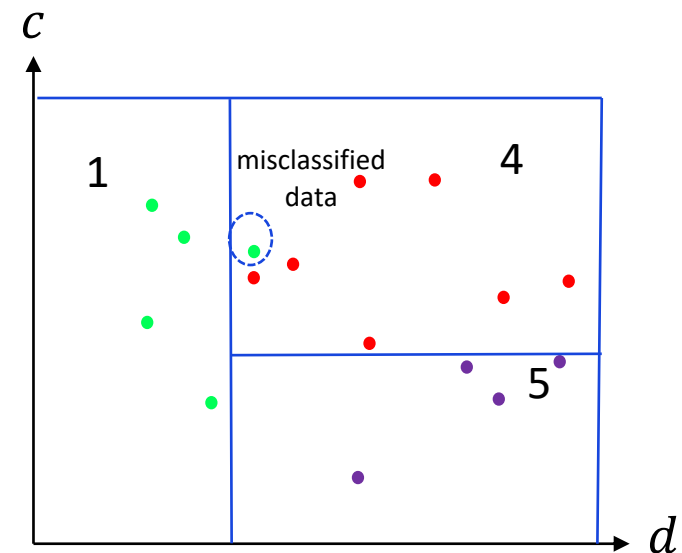
- In some cases, achieving 100% accuracy can result in long and hence less interpretable formulas
- We prune the DT using a K-fold cross validation approach



5 bounding boxes
100% accuracy



pruning



3 bounding boxes
93% accuracy

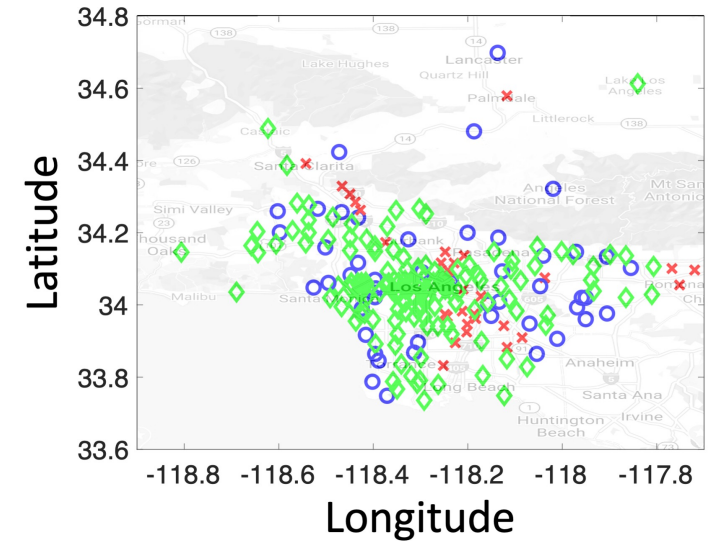
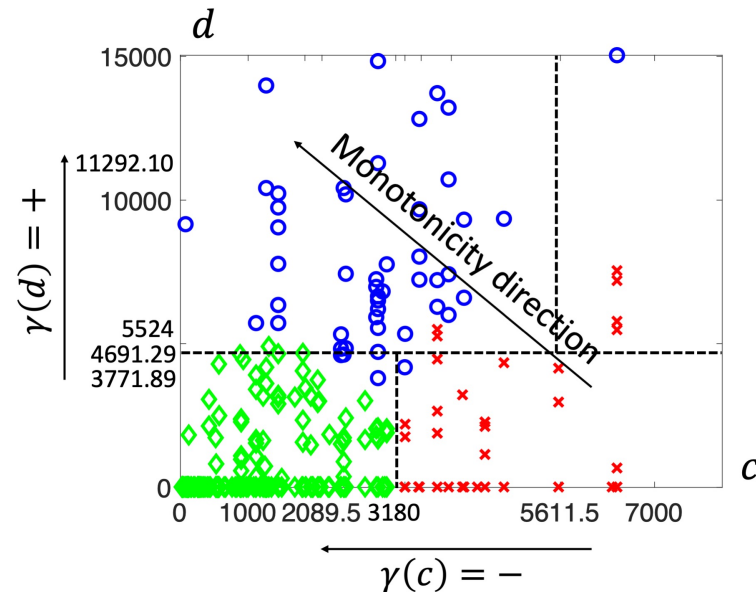
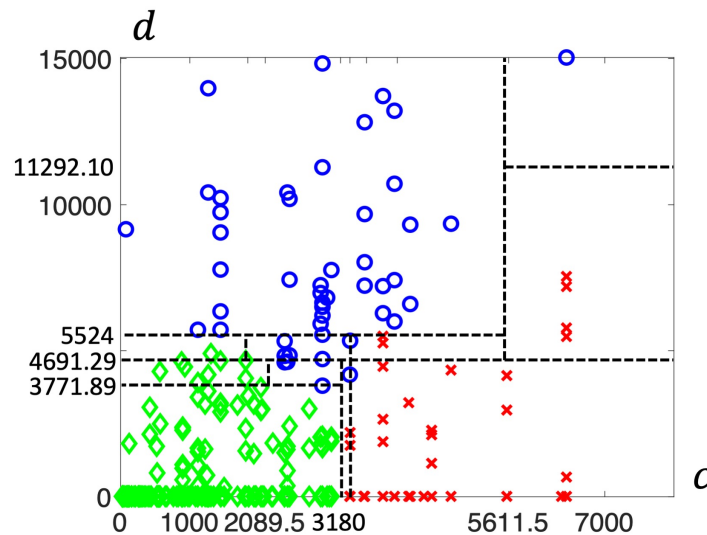
Benchmarks:

- COVID-19 data from LA County
 - COVID-19 pandemic has extremely affected our lives
 - Understanding the [spread pattern of COVID-19](#) in different areas is vital to stop the spread of the disease.
 - We focus on number of [new positive cases in each region](#) of the LA county
- BSS data from the city of Edinburgh
 - The BSS consists of a number of bike stations, distributed over a geographic area
 - We focus on the number of [bikes \(B\)](#) and empty [slots \(S\)](#) in each bike station
 - We are interested in analyzing [the behavior of each station](#)
- Outdoor Air Quality data from California
- Synthetic data for a food court building

COVID-19 data from LA County

PSTREL formula: $\diamond_{[0,d]} \{F_{[0,\tau]}(x > c)\}$

- We fix τ to 10 days
- Small d and large c are **hot spots**



$$\varphi_{red} = \diamond_{[0,4691.29]} \{F_{[0,10]}(x \geq 3181)\} \vee \diamond_{[0,15000]} \{F_{[0,10]}(x \geq 5612)\}$$

BSS data from the city of Edinburgh

PSTREL formula:

$$\varphi(\tau, d) = G_{[0, \tau]}(\varphi_{wait}(\tau) \vee \varphi_{walk}(d))$$

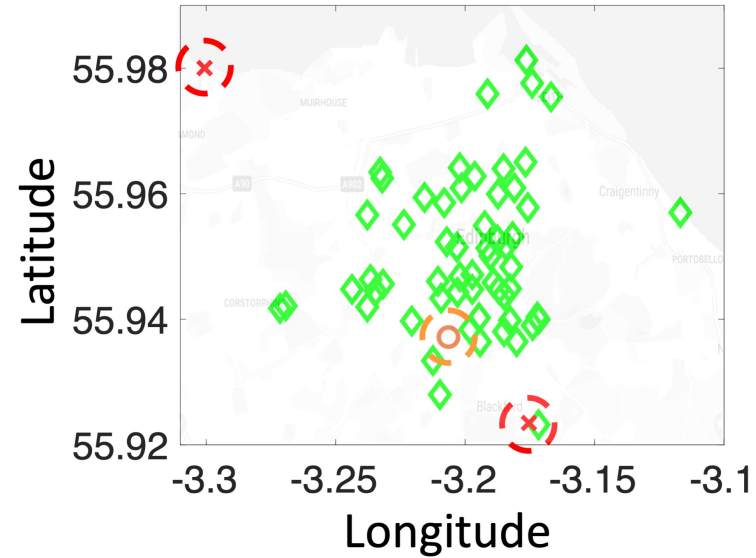
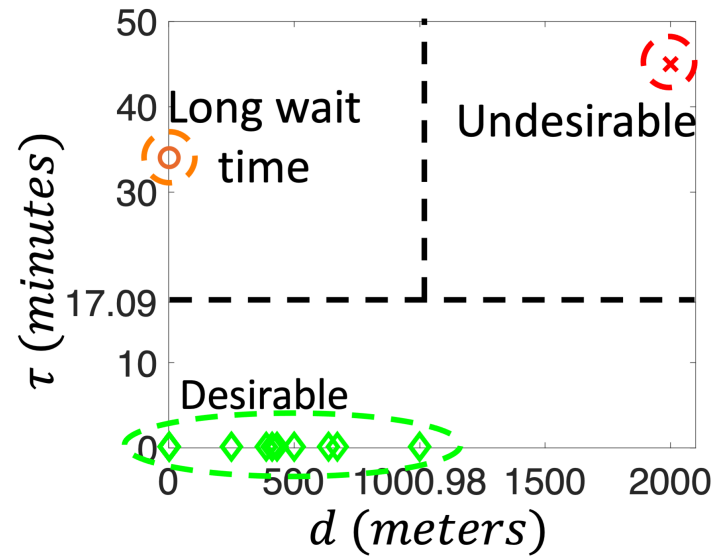
- Within the next 3 hours either $\varphi_{wait}(\tau)$ or $\varphi_{walk}(d)$ is True

$$\varphi_{wait}(\tau) = F_{[0, \tau]}(B \geq 1) \wedge F_{[0, \tau]}(S \geq 1),$$

$$\varphi_{walk}(d) = \diamond_{[0, d]}(B \geq 1) \wedge \diamond_{[0, d]}(S \geq 1)$$

- Locations with **large τ** : long wait times
- Locations with **large d** : far from stations with Bikes/Slots availability

BSS data from the city of Edinburgh



$$\varphi_{red} = \neg G_{[0,3]}(\varphi_{wait}(17.09) \vee \varphi_{walk}(2100)) \wedge \neg G_{[0,3]}(\varphi_{wait}(50) \vee \varphi_{walk}(1000.98))$$

Results summary:

Case	$ L $	$ W $	<i>runtime(secs)</i>	numC	$ \varphi_{cluster} $
COVID-19	235	427	813.65	3	$3. \varphi + 4$
BSS	61	91	681.78	3	$2. \varphi + 4$
Air Quality	107	60	136.02	8	$5. \varphi + 7$
Food Court	20	35	78.24	8	$3. \varphi + 4$

In a nutshell:

- We proposed a technique to learn **interpretable** STREL formulas from spatio-temporal data
- We proposed a new method for creating a spatial model with a **restrict number of edges** that **preserves connectivity** of the spatial model.
- We leveraged **robustness of STREL** combined with **bisection search** to extract features for spatiotemporal time-series clustering.
- We applied **AHC** on the extracted features followed by a **DT** based approach to learn an **interpretable STREL formula for each cluster**
- The results show that our method performs **slower** than ML approaches, but it is **more interpretable**

Thank you
for
listening!



Handwritten signature