



BRAZIL DATA CUBE
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Earth observation data cubes and satellite image time series analysis

Karine R. Ferreira

Earth Observation and Geoinformatics Division (DIOTG)
National Institute for Space Research (INPE)

**FUNDO
AMAZONIA**

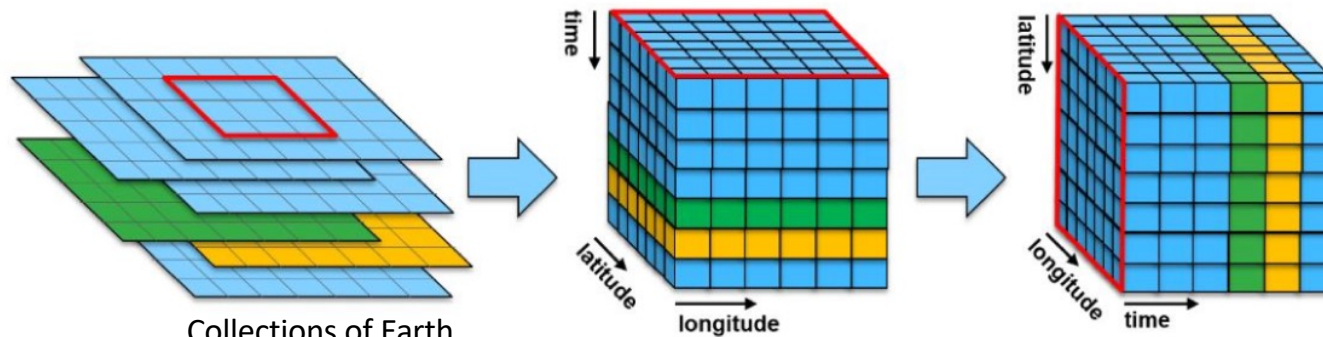


MINISTÉRIO DA
CIÊNCIA, TECNOLOGIA
E INOVAÇÕES



Cubos de Dados de Observação da Terra (Earth observation data cubes)

Cubo de dados de observação da Terra pode ser definido como um **array multidimensional de valores** (espaço, tempo, propriedades) usado para descrever uma sequência temporal de imagens (Killough, 2017).



Collections of Earth
observation satellite
imagens

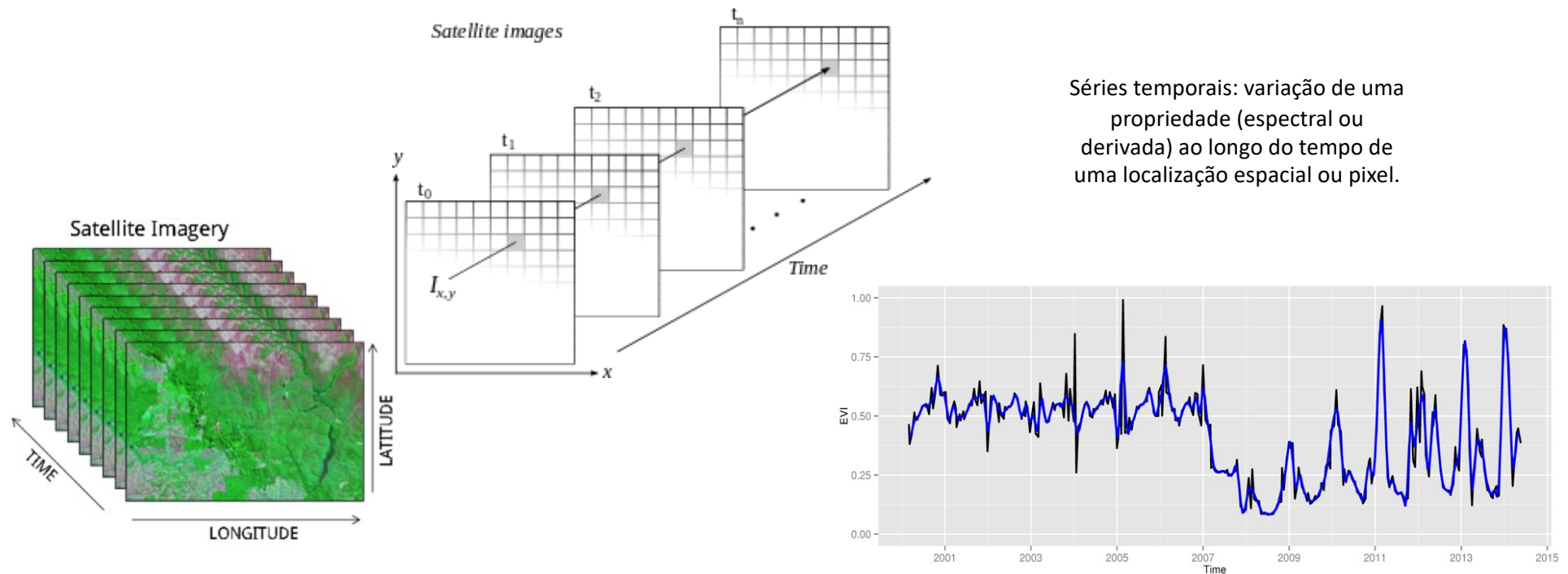
Data cubes –
four-dimensional array.

Source: [Kopp et al, 2019]

Termo para referenciar
uma maneira de organizar.

Cubos de Dados de Observação da Terra

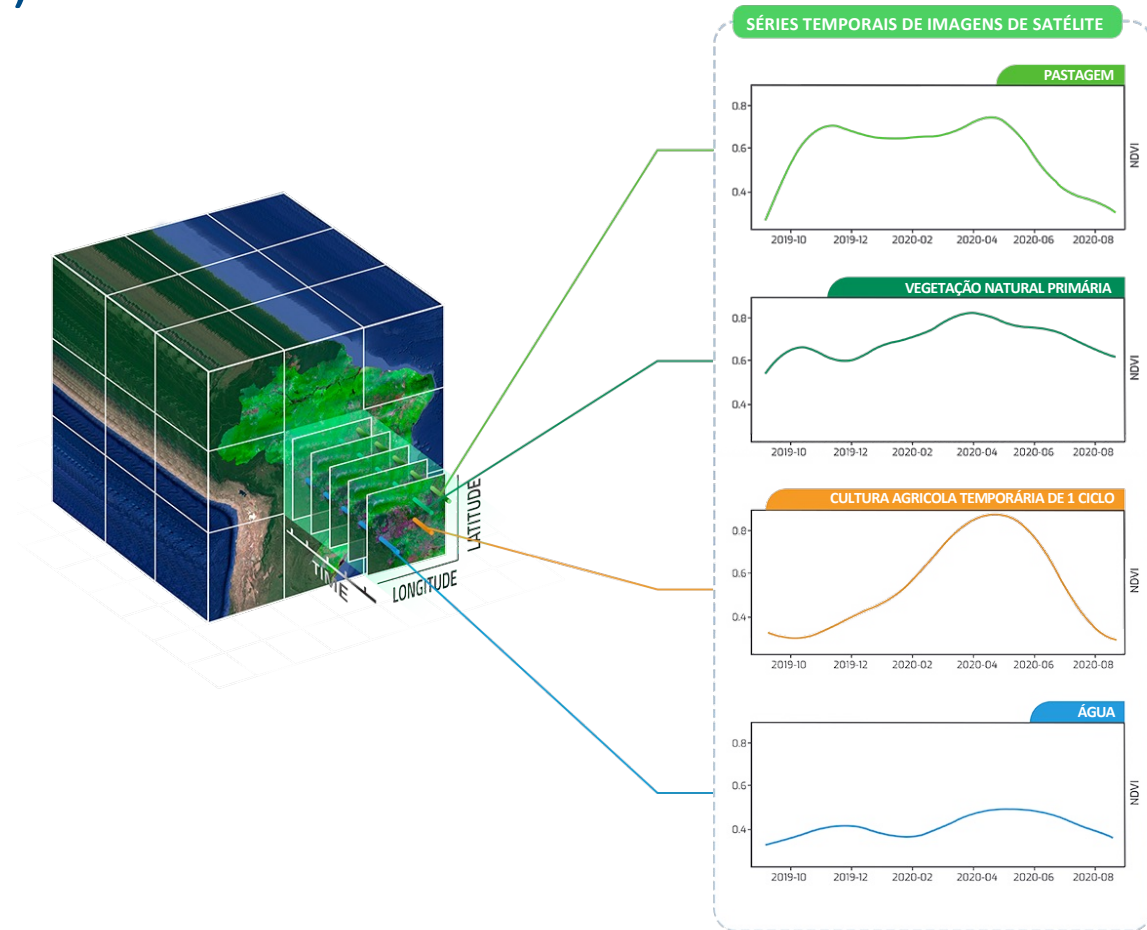
Um cubo de dados de observação da Terra pode ser também definido como um conjunto de séries temporais associadas a pixels alinhados espacialmente, prontos para análise. Cubos de dados são criados principalmente para suportar **análise de séries temporais de imagens** (Appel et al., 2019).



Why Earth Observation (EO) Data Cubes ?

Multidimensional arrays of satellite images with four dimensions (latitude, longitude, time and attributes), mainly to support **image time series analysis**.

(Appel et al., 2019)



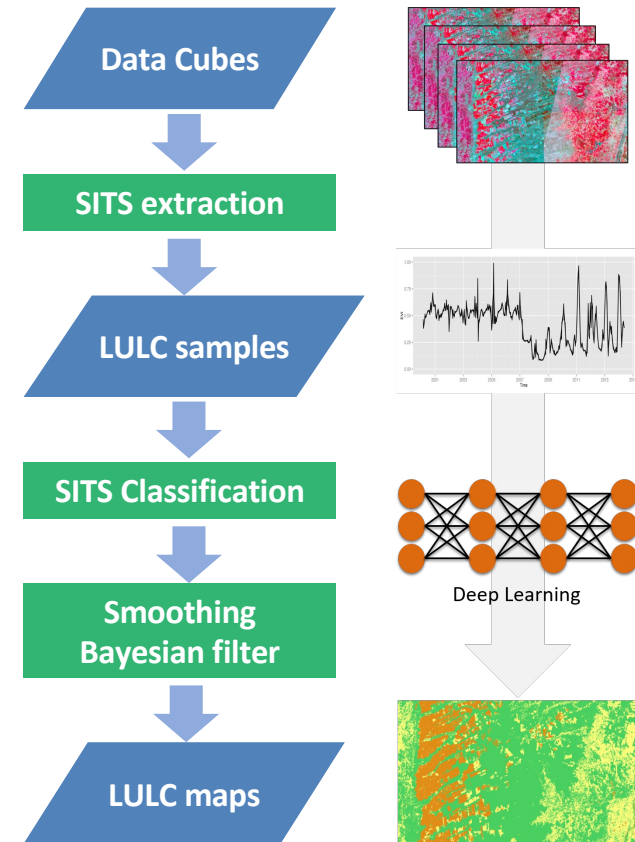


Land use and land cover (LULC) maps

EO data cubes, satellite image time series (SITS) analysis and machine learning to produce LULC maps from big Earth observation data.

SITS reveal complex underlying processes that would be difficult to assess using bi-temporal or even annual change detection approaches.

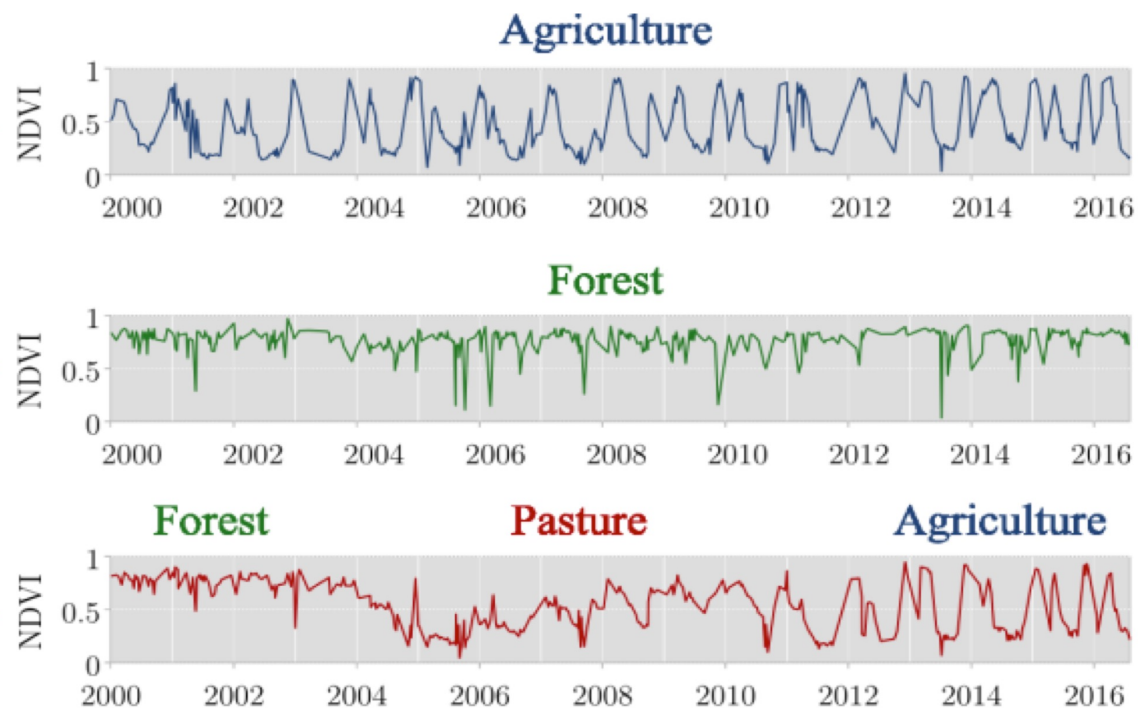
(Pasquarella et al., 2016)



Source: [Ferreira et al, 2020]

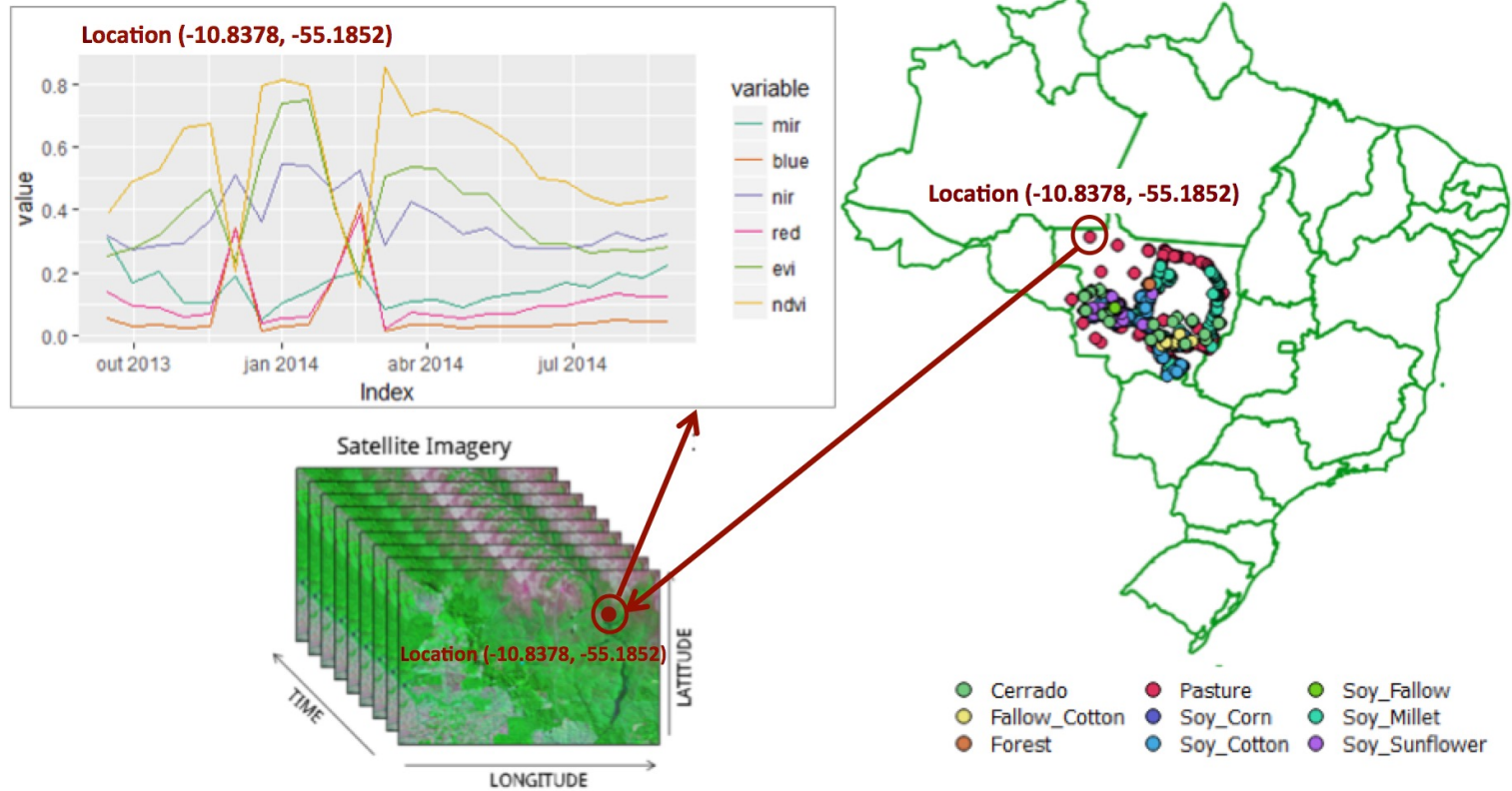
Análise de Séries Temporais de Imagens

Amostras de uso e cobertura do solo



Três localizações espaciais e suas séries temporais NDVI associadas.

Análise de Séries Temporais de Imagens

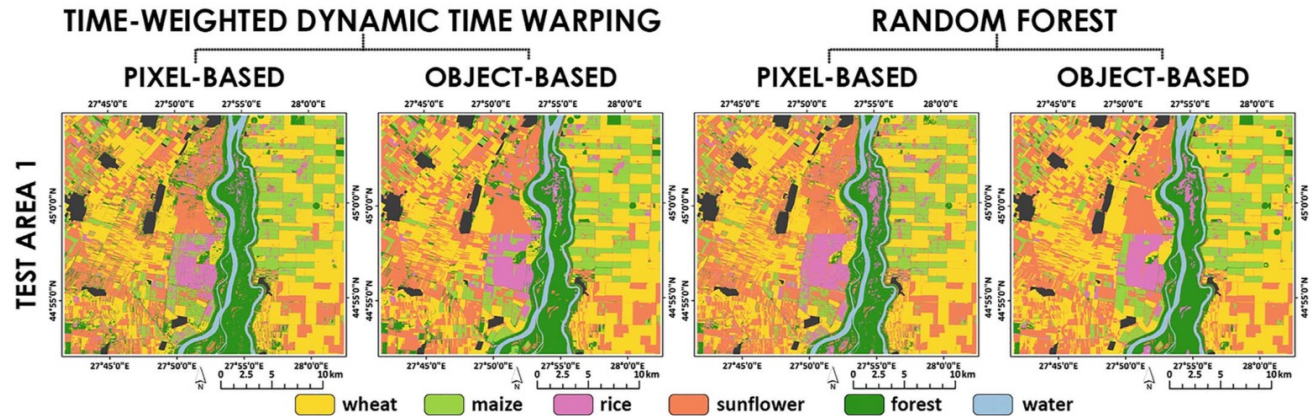
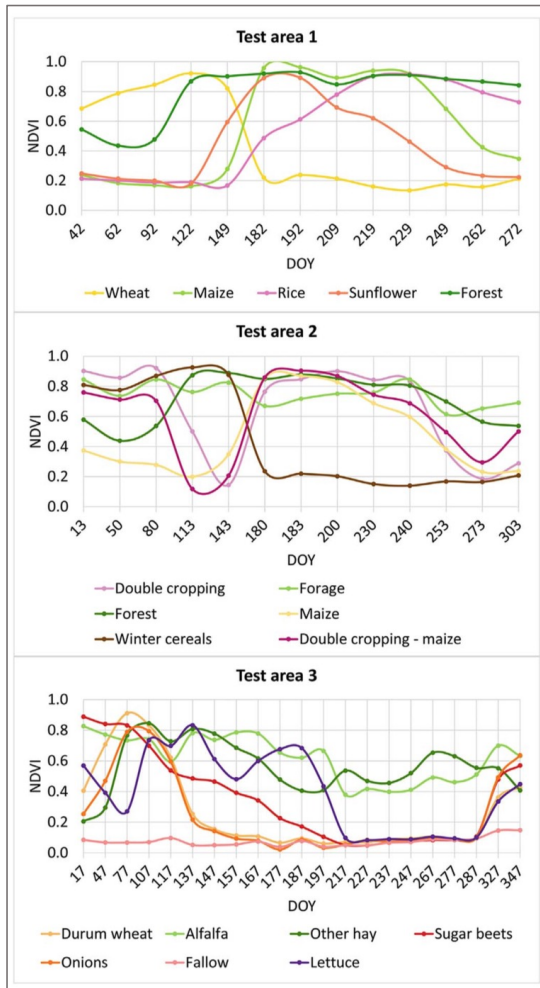


Santos, L.A., Ferreira, K.R., Picoli, M., Camara, G.: Self-organizing maps in earth observation data cubes analysis. **13th International Workshop on Self-Organizing Maps (WSOM)**. pp. 70–79 (2019)

Potencial - Análise de séries temporais de imagens

Agricultura

Séries temporais NDVI de imagens Sentinel 2
 Tipos de agricultura: Trigo, Milho, Arroz, Girassol, Floresta e Água
 Métodos – TWDTW e Ranfon Forest

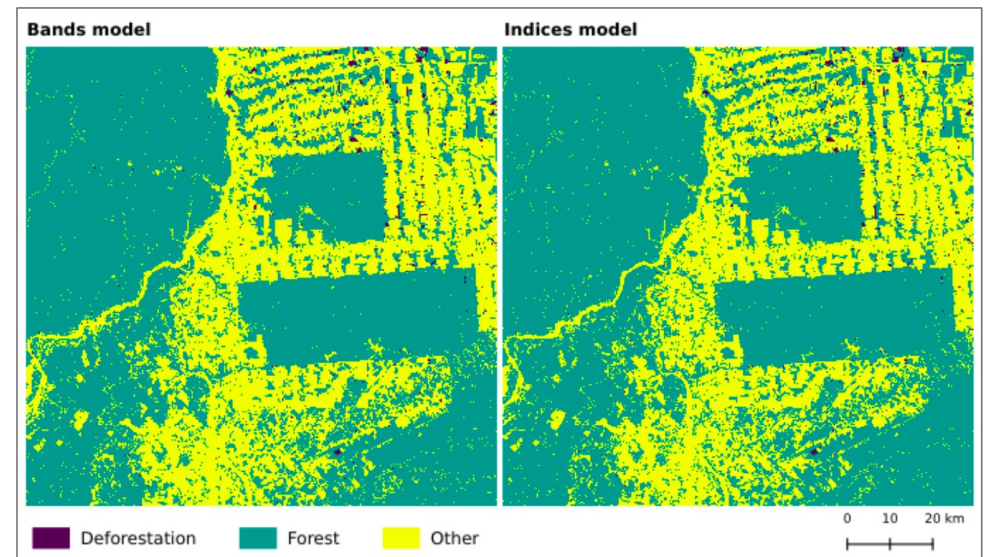
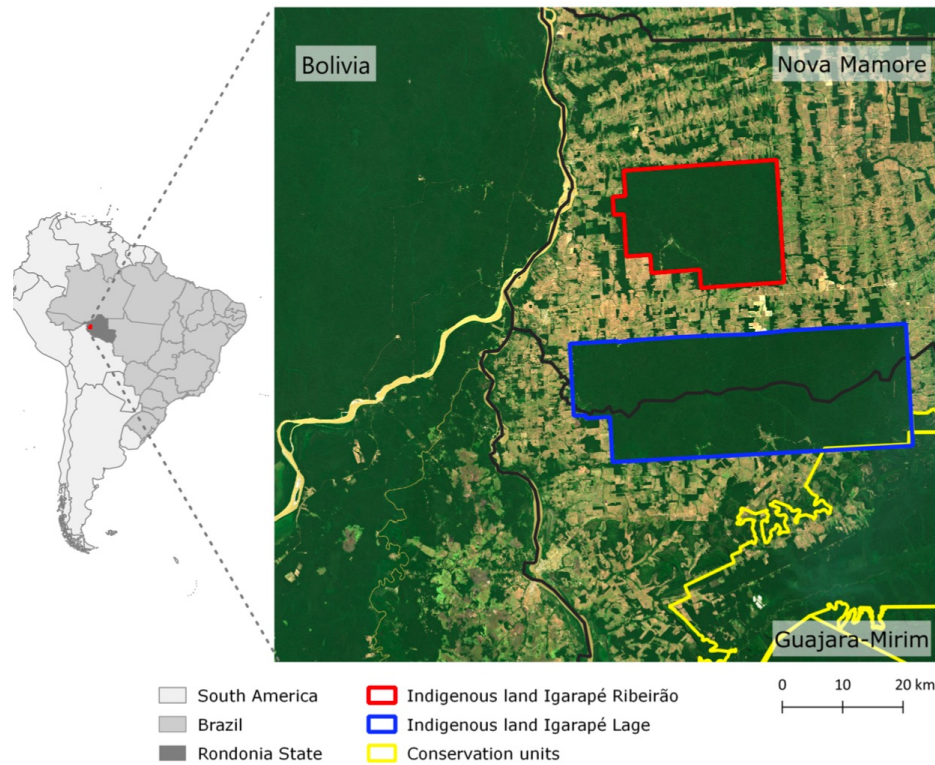


Source: [Belgiu et al., 2018]

Sentinel-2 cropland mapping using pixel-based and object-based time-weighted dynamic time warping analysis
 Remote Sensing of Environment, 2018

Potencial - Análise de séries temporais de imagens

Desmatamento



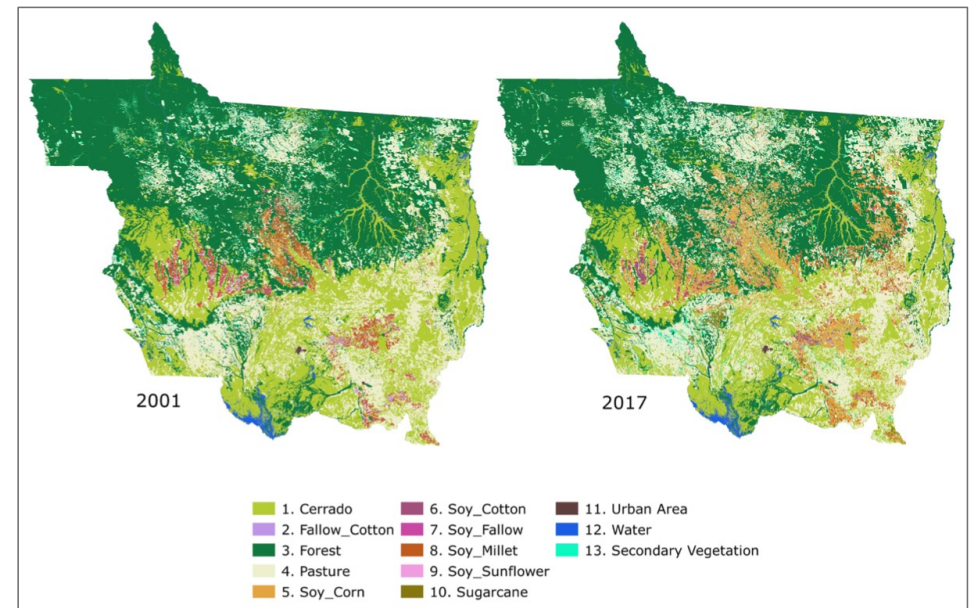
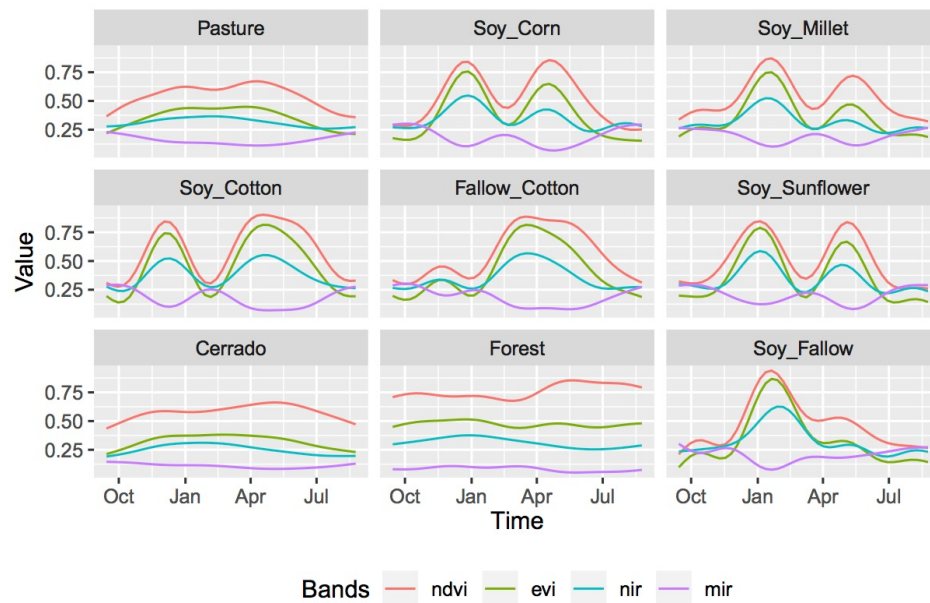
Source: [Sanchez et al., 2020]

Combining Time Series Analysis with Machine Learning for Detection of Tropical Deforestation with High Accuracy (... Submitted ...)

Séries temporais de imagens Sentinel 2 (Bandas MSI e Índices NDVI, EVI e NDMI)
Classes: Desmatamento, Floresta e Outros
Métodos – Ranfon Forest

Potencial - Análise de séries temporais de imagens

Uso e Cobertura do Solo



Source: [Simoes et al., 2020]

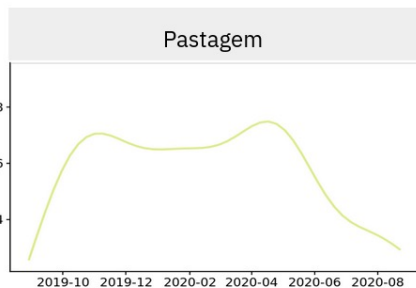
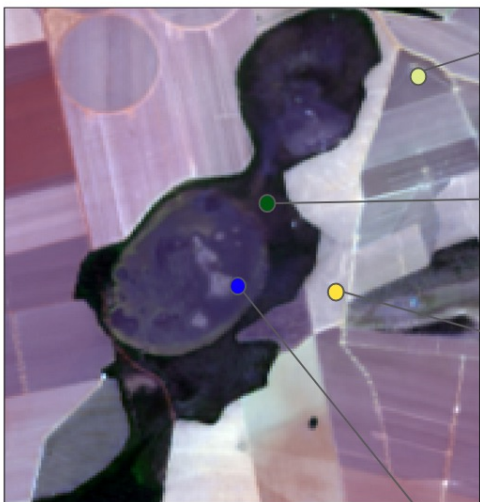
Land use and cover maps for Mato Grosso State in Brazil from 2001 to 2017
 Scientific Data, 2020

Séries temporais NDVI, EVI, NIR, MIR de imagens
 MODIS – Produto MOD13Q1
 Métodos – SVM (Support Vector Machine)

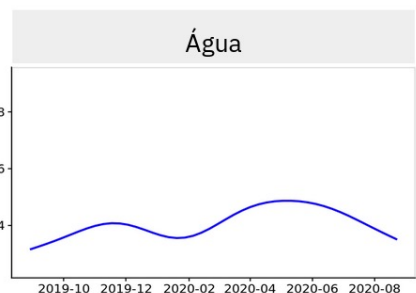
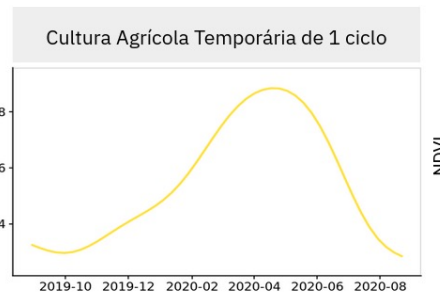
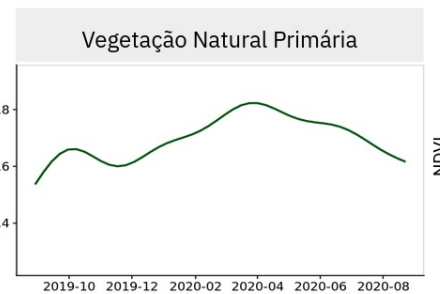


NDVI time series – Landsat Data Cube (16-days)

Landsat 8 image



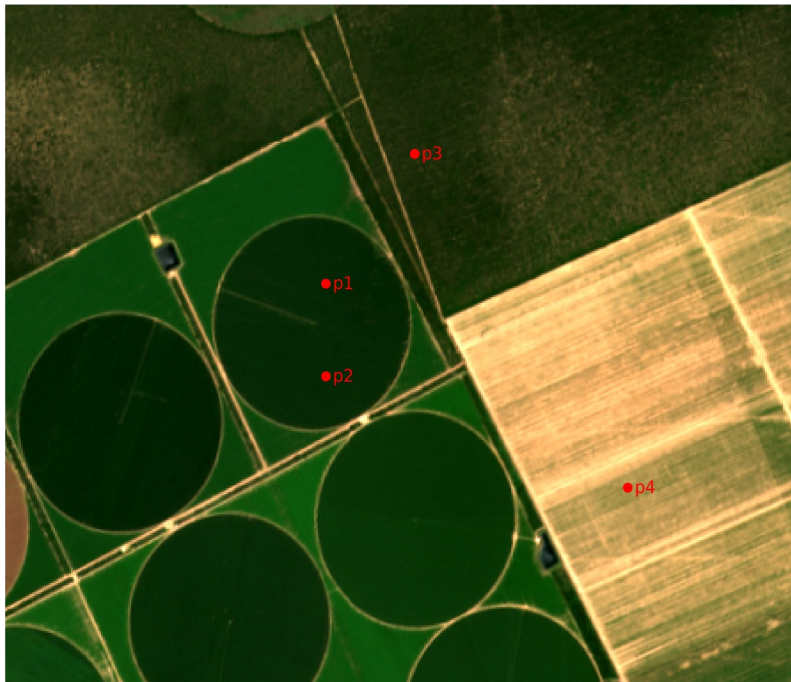
NDVI time series - September of 2019 to September of 2020



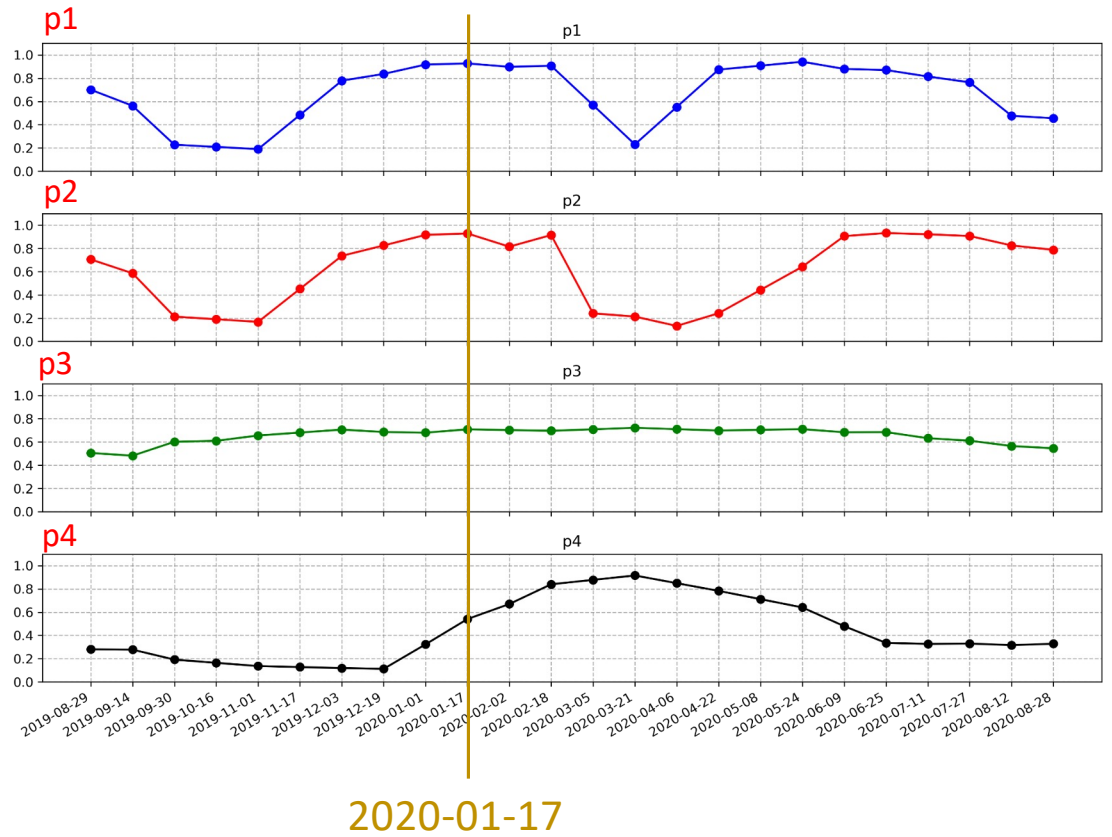


NDVI Time Series – Sentinel-2 Data Cube (16-days)

Sentinel-2 RGB



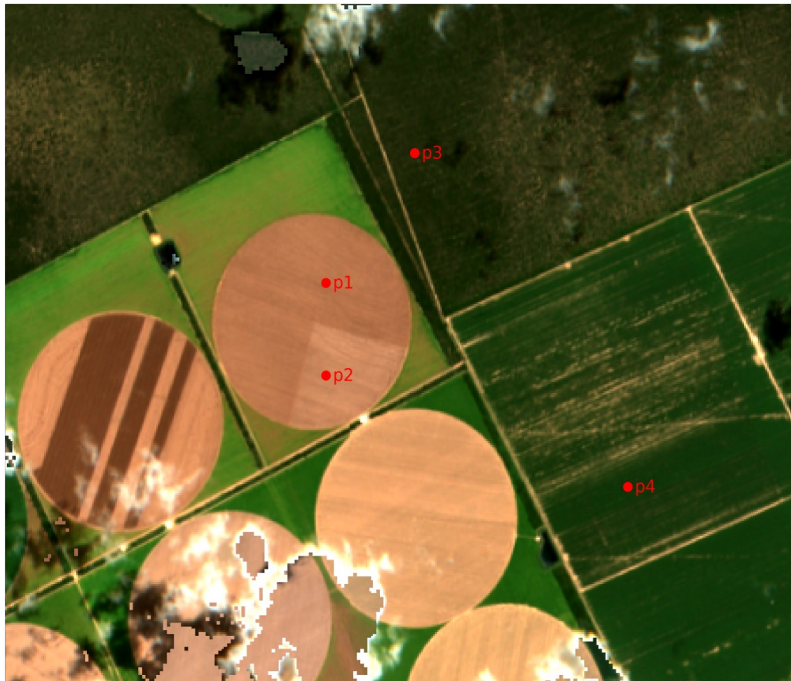
2020-01-17



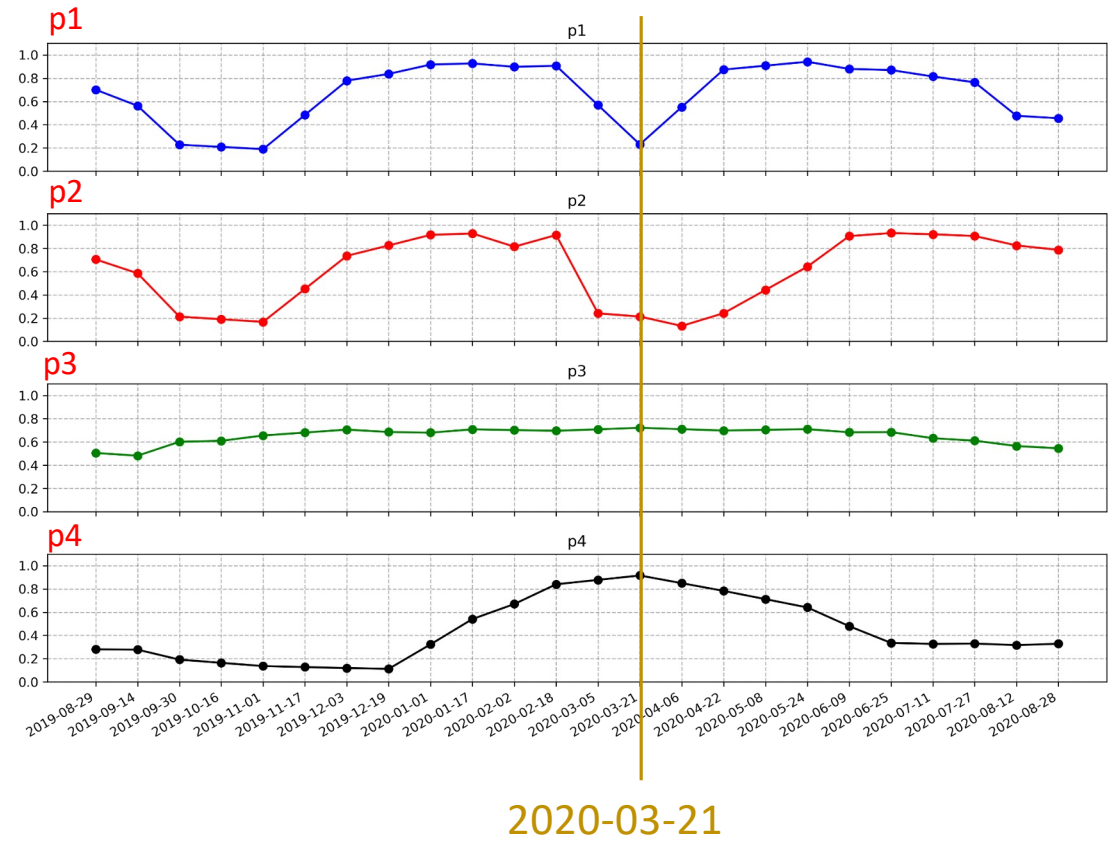


NDVI Time Series – Sentinel-2 Data Cube (16-days)

Sentinel-2 RGB



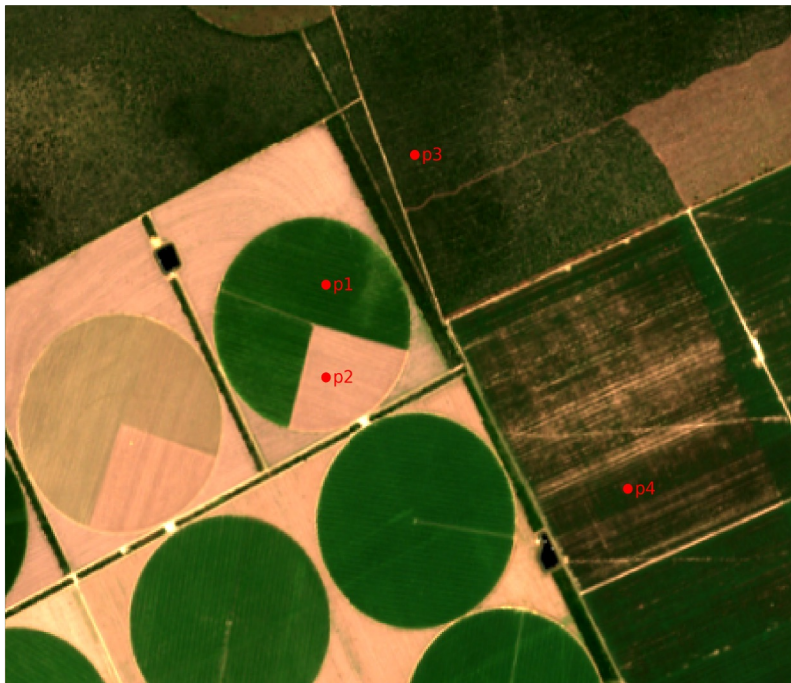
2020-03-21



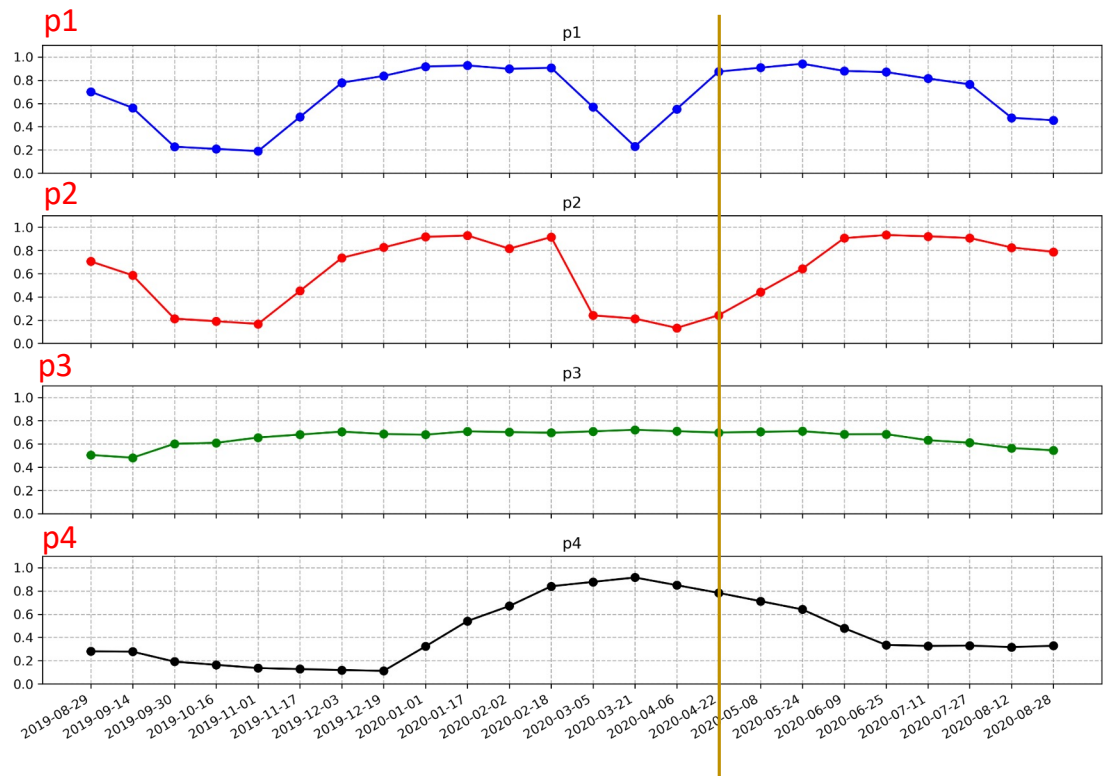


NDVI Time Series – Sentinel-2 Data Cube (16-days)

Sentinel-2 RGB



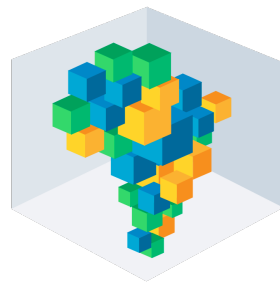
2020-04-22



2020-04-22

**Big data of remote sensing
images modeled as
multidimensional data cubes**

**Land use and cover
mapping**



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**Image time series
analysis**

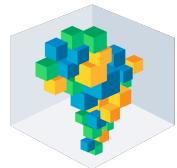
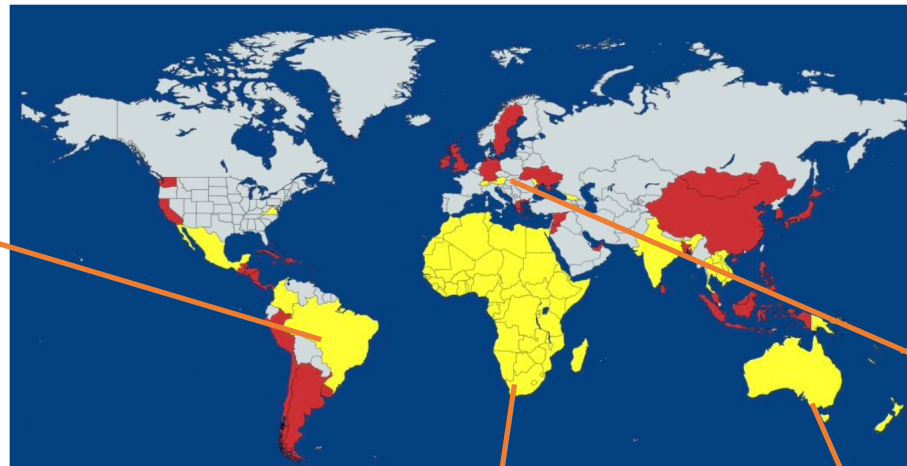
**Big data technologies and
machine learning**

Research and technological innovation

Partnership with international and similar initiatives

Source: [Sudmanns et al, 2022]

Yellow: operational
Red: under development



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<http://brazildatacube.org>

data
Article
Paving the Way towards an Armenian Data Cube

<https://www.swissdatacube.org/>



Big Earth Data
Building an Earth Observations Data Cube: lessons learned from the Swiss Data Cube (SDC) on generating Analysis Ready Data (ARD)
ISSN: 2096-4471 (Print) 2574-5417 (Online) Journal homepage: <http://www.tandfonline.com/loi/tbed20>

Logos for CEPAL, NASA, and INEGI.

Digital Earth Americas

A vision for a solution that provides relevant Earth observation data for the benefit of the Americas



**Digital Earth
AFRICA**

<https://digitalearthafrica.org/>

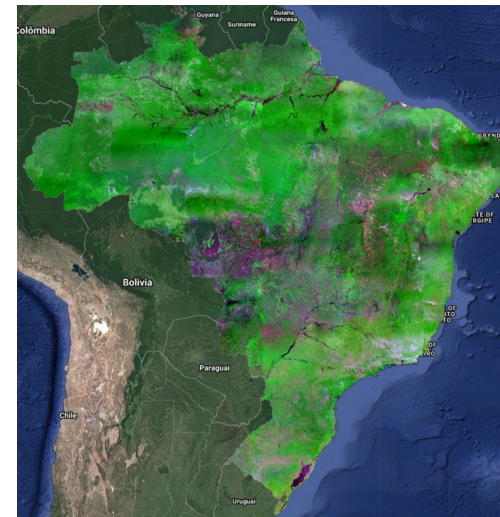


**Digital Earth
AUSTRALIA**

<https://www.dea.ga.gov.au/>

Motivation


Technological innovation for the environmental monitoring projects of INPE



Mosaics – selection of the best pixels (free of clouds or cloud shadow) for periods.

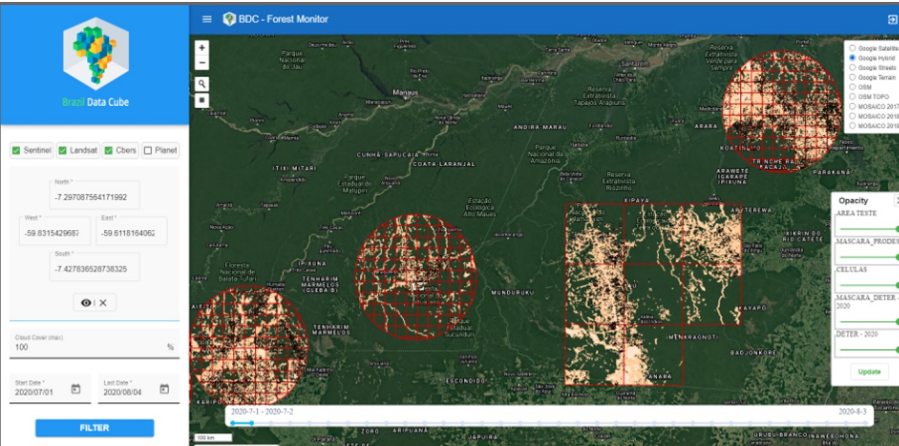
TerraClass Cerrado 2020 (launched in December 2022) using BDC data cubes and software tools

TerraClass Cerrado lança mapeamento produzido com tecnologias e dados do projeto Brazil Data Cube



LEGENDA	
Vegetação Natural Primária	Vegetação Natural Secundária
Silvicultura	Pastagem
Cultura Agrícola Perene	Cultura Agrícola Semiperene
Cultura Agrícola Temporária De 1 Ciclo	Cultura Agrícola Temporária De Mais De 1 Ciclo
Mineração	Urbanizada
Outras Áreas Edificadas	Outros Usos
Não Observado	Desflorestamento No Ano
Corpo D'água	

Forest Monitor - DETER Intenso Service to visualize big Earth observation data on AWS



BDC - Forest Monitor

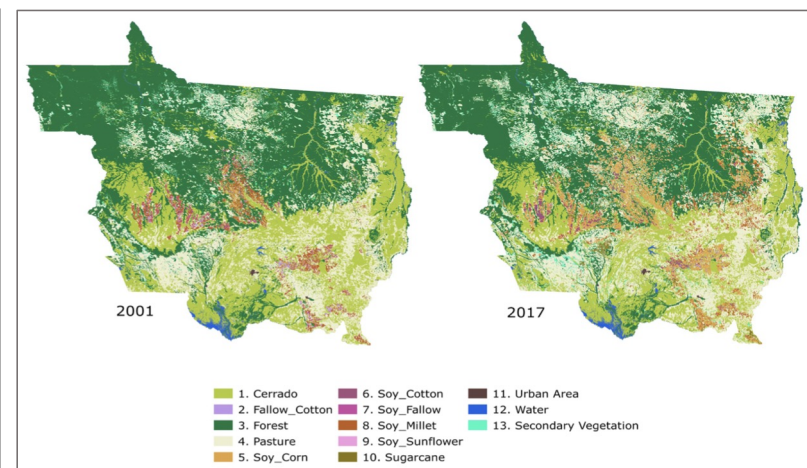
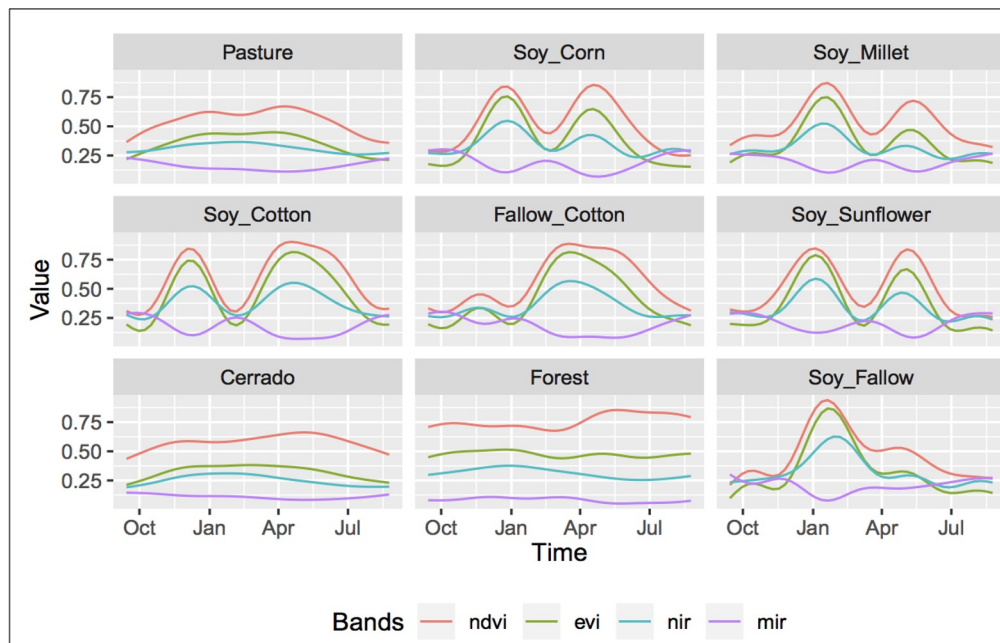
Start Date: 2020/07/01, Last Date: 2020/08/04

Filter: FILTER

Legend: MANGARA, PRODES, CELULAS, MANGARA, DETER - 2020, DETER - 2020

Motivation

Image time series analysis and machine learning to produce land use and cover information from big Earth observation data



Land use and cover maps for Mato Grosso State in Brazil from 2001 to 2017, Scientific Data, 2020 (Simoes et al., 2020)

Image time series NDVI, EVI, NIR, MIR - agriculture year
MODIS – MOD13Q1 Product / Method – SVM (Support Vector Machine)

Motivation

Image time series analysis to extract vegetation phenological metrics.

A review of vegetation phenological metrics extraction using time-series, multispectral satellite data, Remote Sensing of Environment, 2020 (Zeng et al., 2020)

Table 4
Summary of main phenological metrics extraction methods for species-specific vegetation types from satellite imagery.

Methods	Vegetation types	Sensors	Stage classification	Specific Stages	Method Classification	Reference
Line segment fitted parameters and statistics	Quercus petraea, Fagus ylvatica L	AVHRR	Physiological-based phenological stages	Budburst, senescence	Empirical Statistics method	Duchemin et al. (1999)
Inflection points determined by derivative	Rice	MODIS	Physiological-based phenological stages	Planting, heading, and harvesting	Empirical method	Sakamoto et al. (2005)
Based on the parameters derived from the best fitted polynomial curve	Potato	MODIS	General phenological stages	12 metrics for potato	Empirical method	Islam and Bala (2008)
Use TIMESAT software to detect rice phenological stages	Rice	MODIS	General phenological stages	Start, peak and end of season	Empirical method	Boschetti et al. (2009)
Derive phenological dates based on the optimum scaling parameters and shape model.	Corn and soybeans	MODIS	Physiological-based phenological stages	8 stages for corn and soybeans respectively	Phenology matching	Sakamoto et al. (2010)
Regress the ground measure degree days and VI values	Sugarcane	ASTER	Physiological-based phenological stages	6 stages	Simulation	Mobasheri et al. (2010)

Motivation

Image time series analysis to extract vegetation phenological metrics.

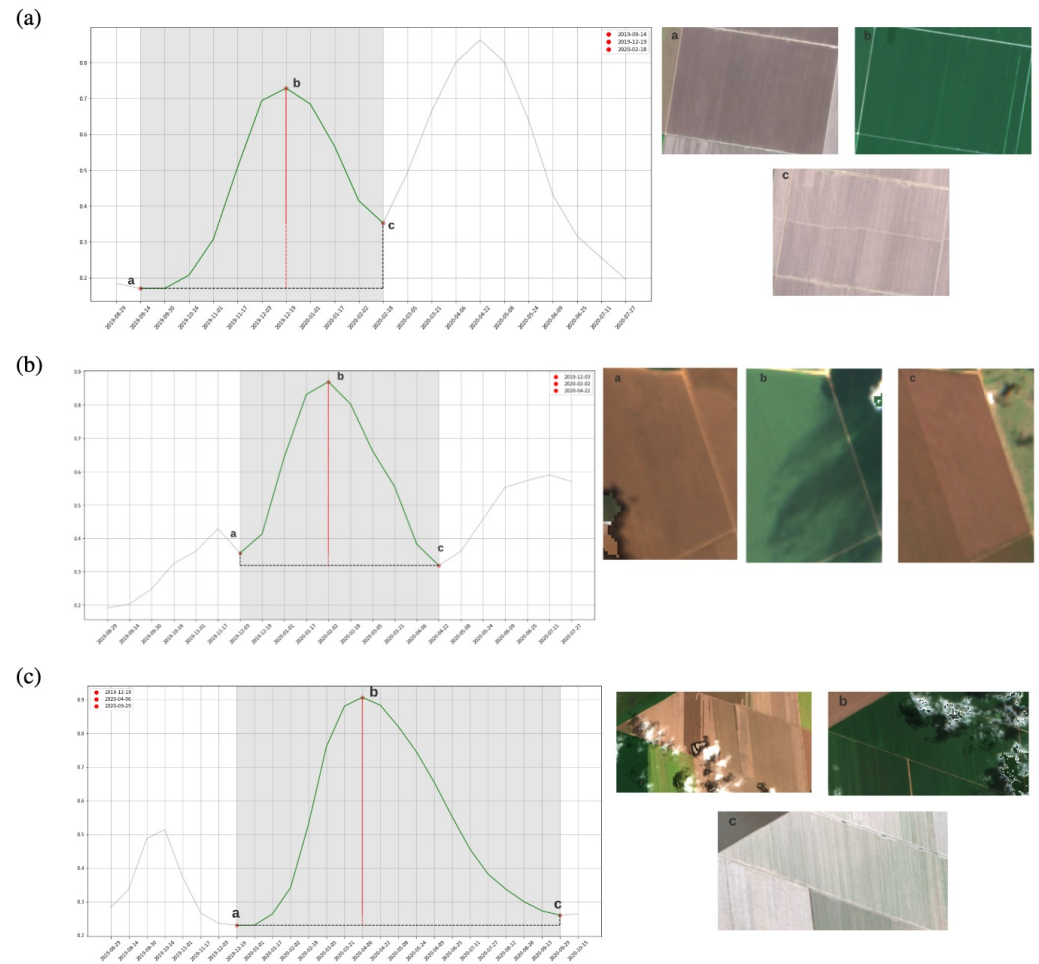
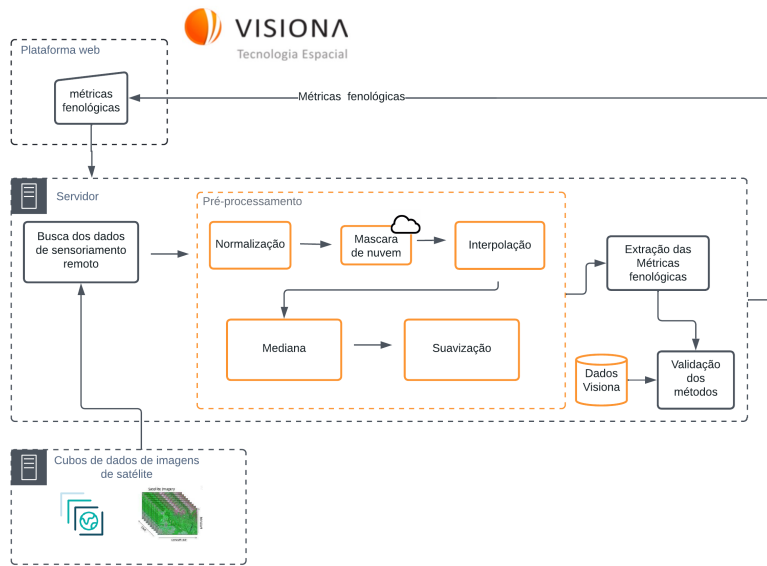
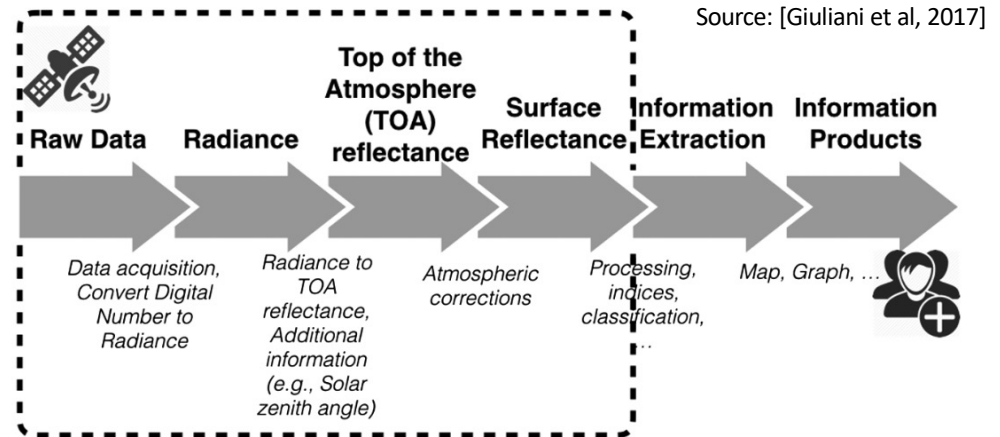


Figura 4. Métricas fenológicas de início, fim e máximo vigor vegetativo de plantio extraídas para soja (a), milho de primeira safra (b) e algodão (c) utilizando séries Sentinel-2A/B de NDVI a cada 16 dias.

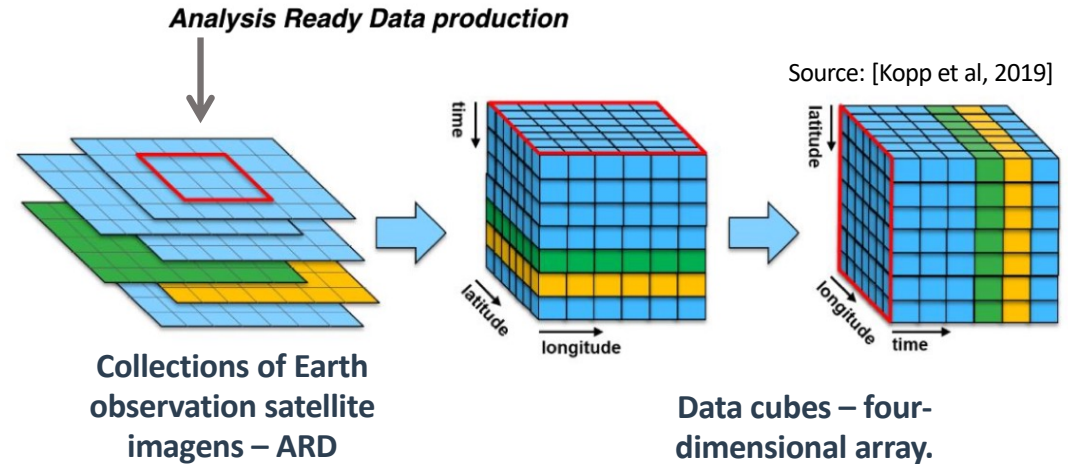
Objectives

(1) Analysis-Ready Data (ARD) of medium-resolution satellite images for Brazil: CBERS-4 Landsat 8 Sentinel 2.

(2) Multidimensional data cubes.



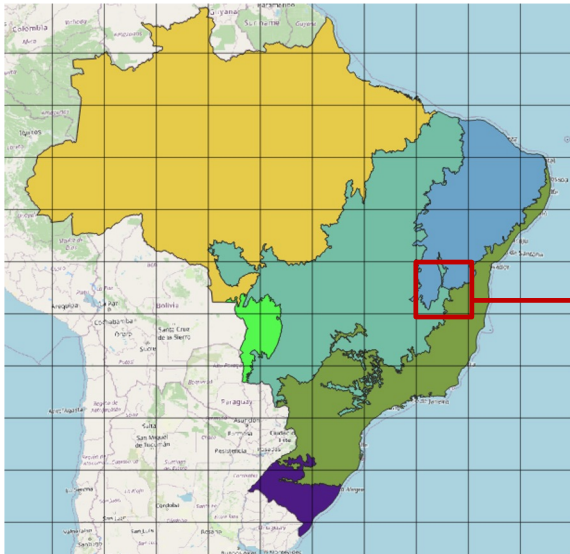
CEOS Analysis Ready Data for Land:
<https://ceos.org/ard/index.html>



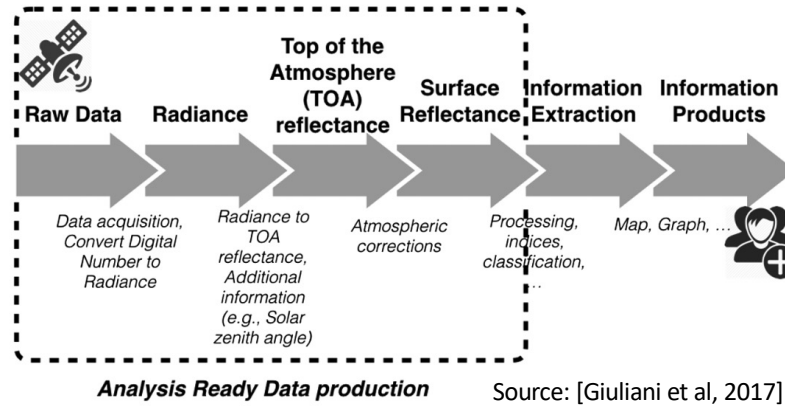


ARD and EO Data Cubes for the entire Brazilian territory

2 Petabytes (PB)
remote sensing images



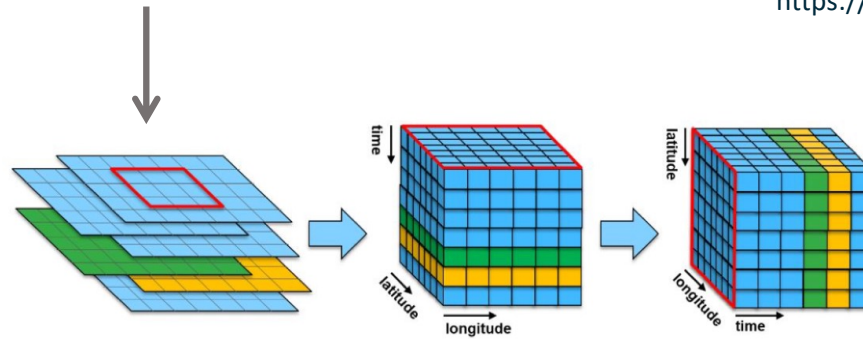
BDC Hierarchical Tiling System



Sentinel-2
Landsat-8 / -9
CBERS-4 / 4A (MUX / WFI)



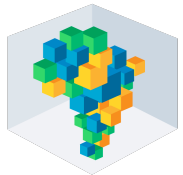
CEOS Analysis Ready Data
(ARD) for Land:
<https://ceos.org/ard/index.html>



Collections of ARD satellite imagens

Multidimensional Data cubes

Source: [Kopp et al, 2019]

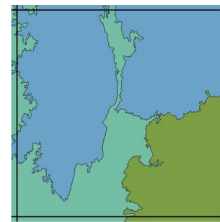


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Hierarchical tiling system – 3 Grids

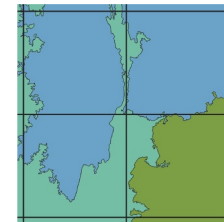


BDC Grid (V2)



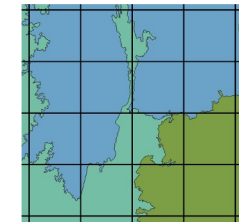
Grid: BDC – Large
Tile size: 4224400m x 4224400m

422.4 km



Grid: BDC – Medium
Tile size: 211200m x 211200m

211.2 km



Grid: BDC – Small
Each tile: 105600m x 105600m

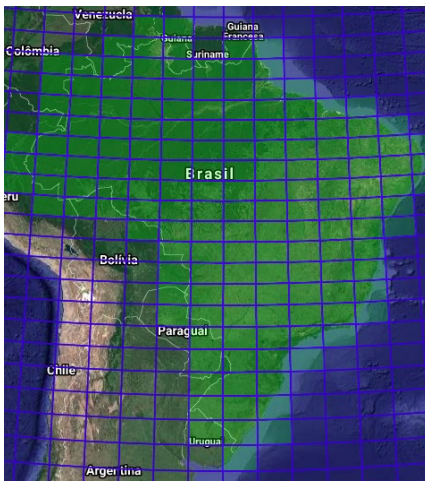
105.6 km

Projection: Albers equal area and Datum: SIRGAS 2000

Temporal-composed Data Cubes

CBERS-4/MUX (20 meters)

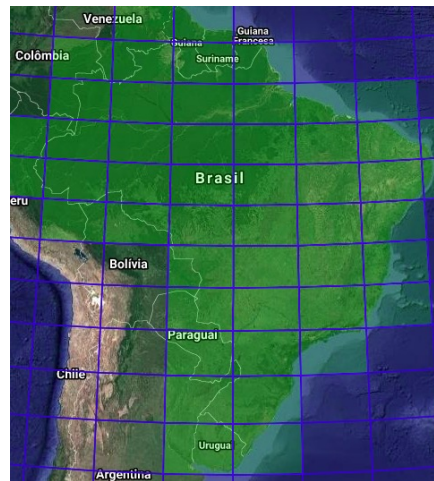
Data cubes stack – 1 Month
[2016, 2022]



Grid: BDC – Medium
Each tile: 3 x 2 degrees

CBERS-4/AWFI (64 meters)

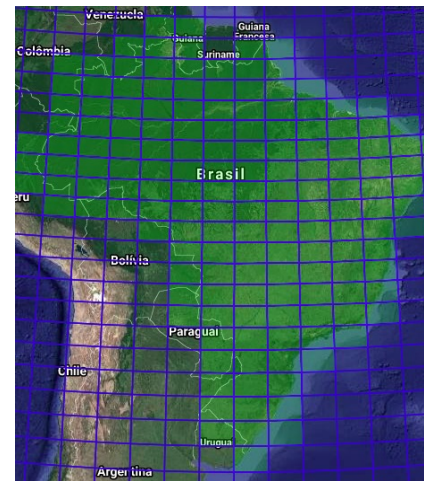
Data cubes stack – 16 days
[2016, 2022]



Grid: BDC – Large
Each tile: 6 x 4 degrees

Landsat-8/OLI (30 meters)

Data cubes stack – 16 days
[08/2016 to 10/2021]



Grid: BDC – Medium
Each tile: 3 x 2 degrees

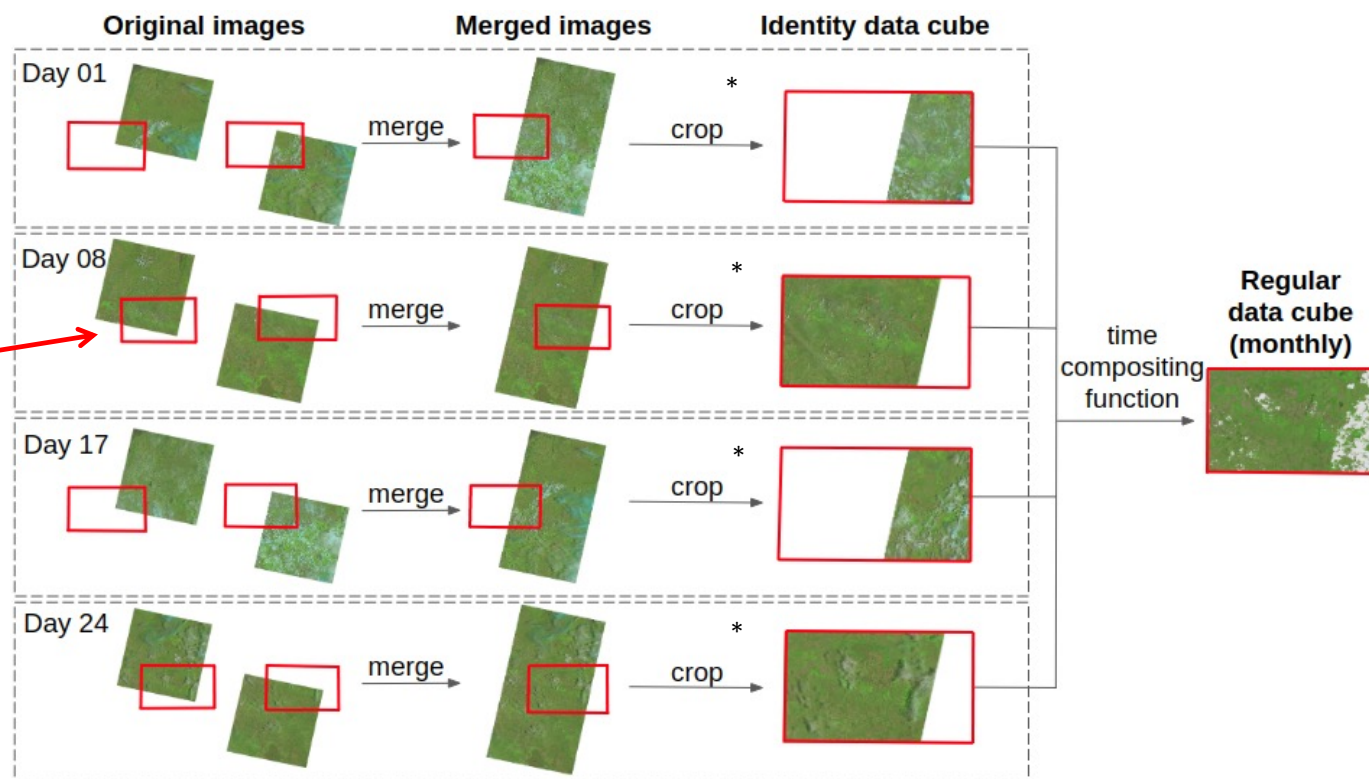
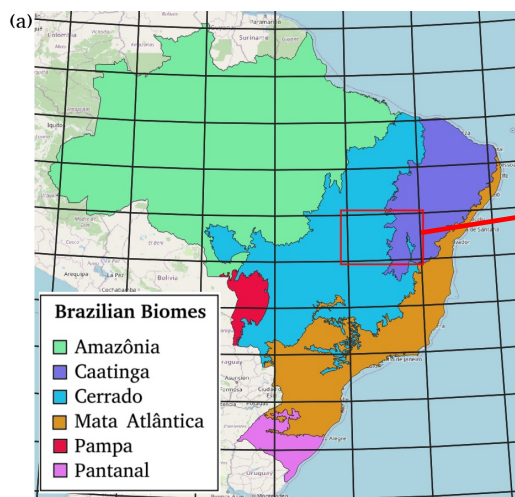
Sentinel-2/MSI (10 meters)

Data cubes stack – 16 days
[2017, 2020]



Grid: BDC – Small
Each tile: 1.5 x 1 degree

Building data cubes

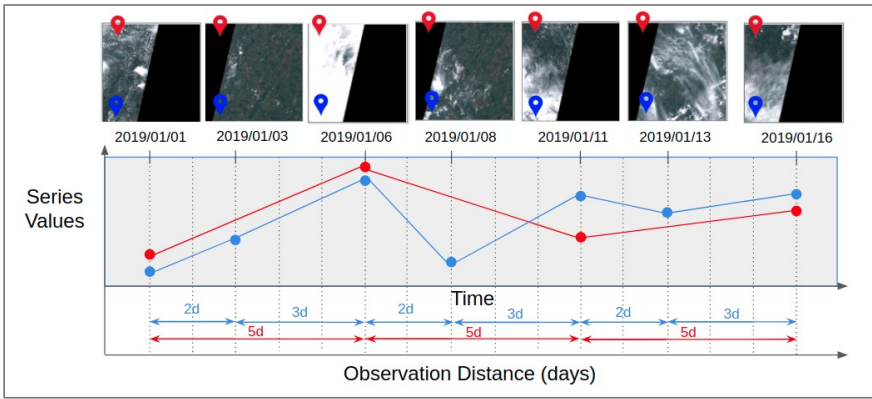


*bilinear resampling for better spatial resolution band

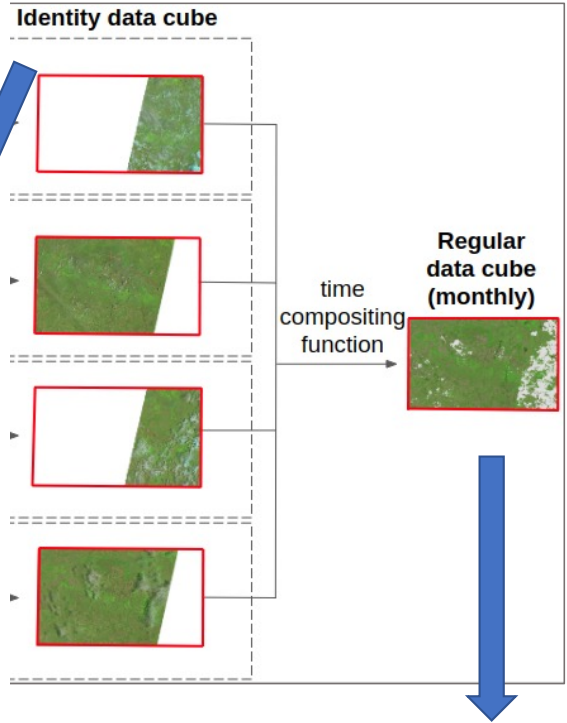


Identity and Temporal-composed data cubes

Identity data cubes: produced using all available images in a time interval (ex. a month or 16 days). Time series extracted from them can be or not regular in time.



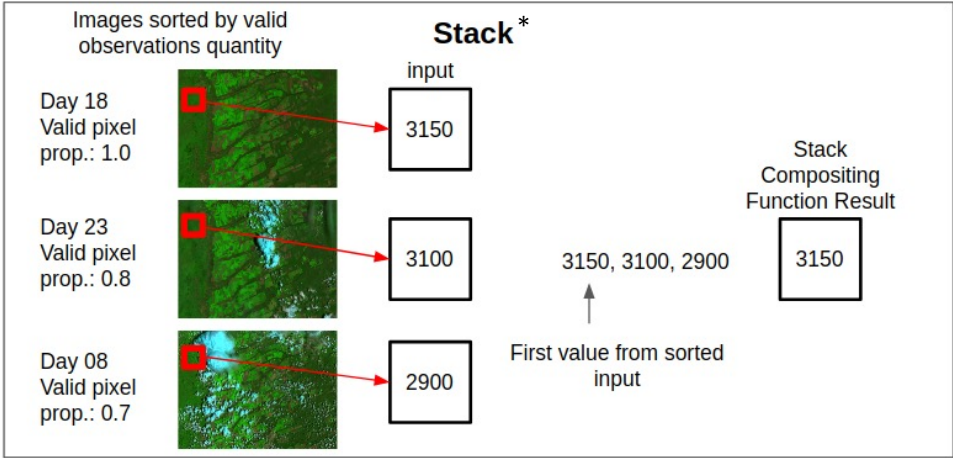
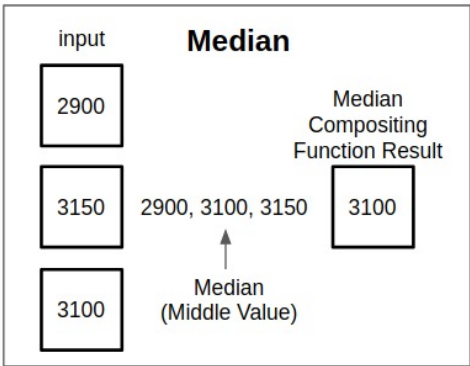
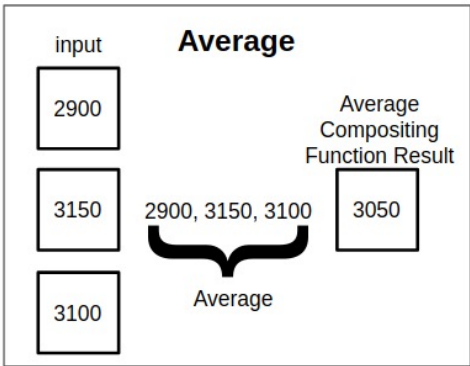
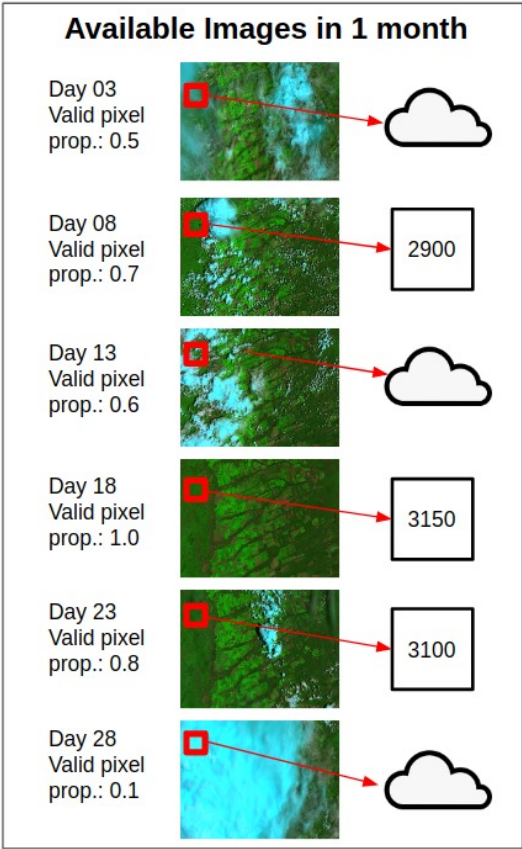
Time series extracted from identity EO data cubes can be regular in time (red time series) or not (blue time series)



Temporal-composed data cubes: produced using a temporal compositing function to select the best pixels (free of cloud and cloud shadow) obtained in each period (ex. a month or 16 days). Time series extracted from them are always regular in time.

Building data cubes

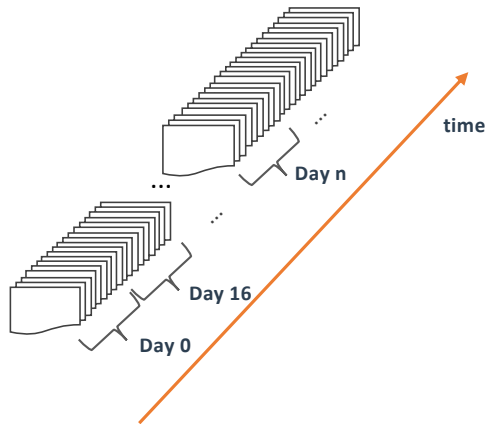
Time Compositing



* Least Cloud Cover First



brazildatacube.dpi.inpe.br/portal/explore



For each *tile* and *time step*, there are a set of COG (Cloud Optimized GeoTIFF) files:

- (1) Spectral bands from original images;
- (2) Vegetation indices (EVI and NDVI);
- (3) Cloud mask; (4) number of valid observations (excluding cloud, cloud shadow..); (5) data provenance; ...

BDC – Small

Each tile: 105600m x 105600m

Sentinel-2/MSI – 10 meters

Each file (band/tile): 400 MB

Each tile: ~ 5.4 GB



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Mosaics

Landsat-8 - OLI - Brazil

6 months
[from July to December - 2017]



RGB: B6 -B5 -B4
Resolution: 30m

CBERS-4 WFI - Brazil

3 months
[from May to June - 2020]



RGB: B15 - B16 - B13
Resolution: 64m

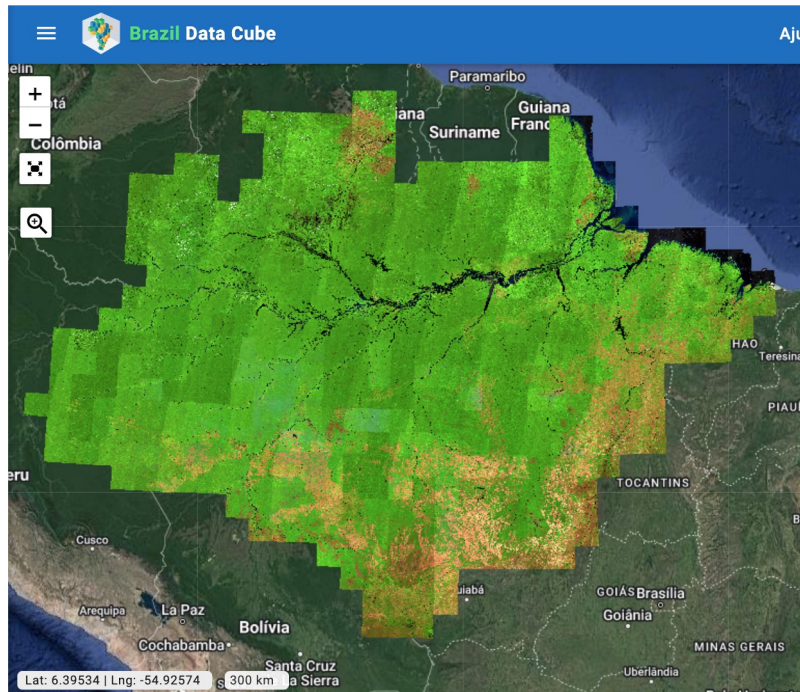


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Mosaics

Sentinel-2 - MSI - Amazonia

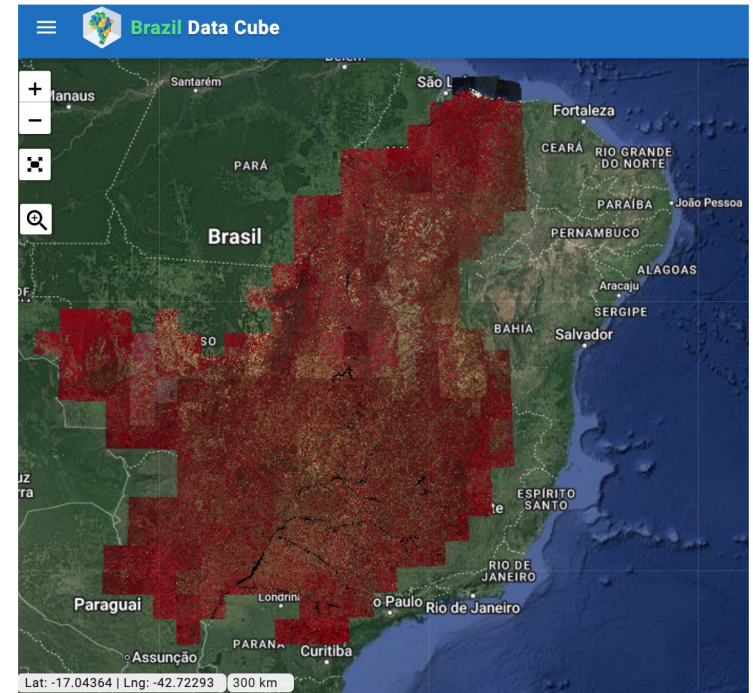
3 months
[from June to August - 2022]



RGB: B11,B8A,B04
Resolution: 10m

Sentinel-2 - MSI - Cerrado

4 months
[from June to September - 2022]

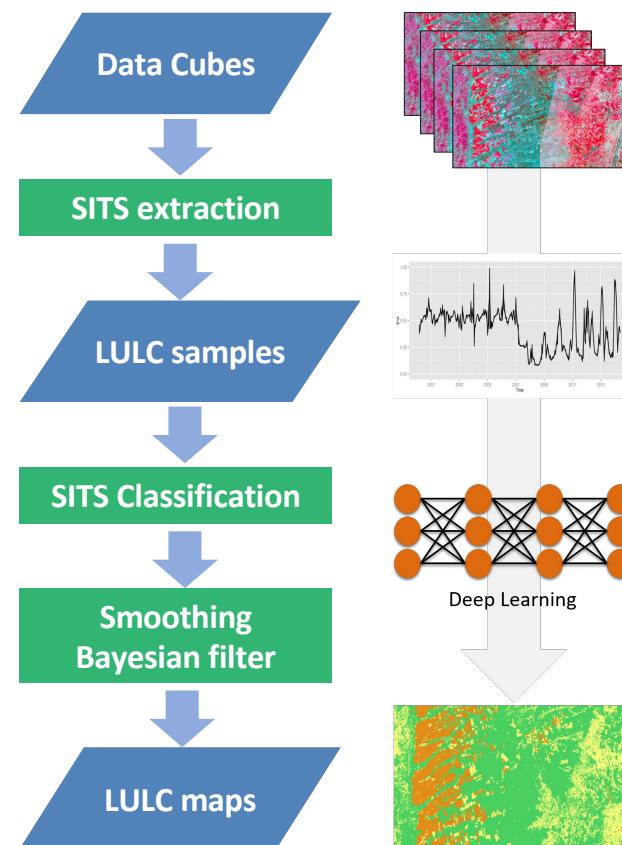
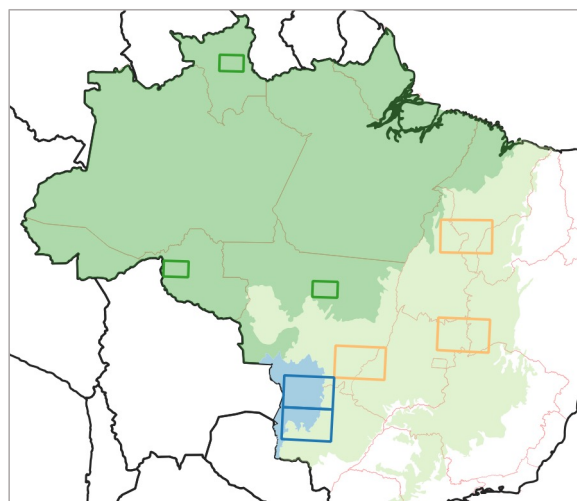


RGB: B08,B04,B03
Resolution: 10m

Objective

(3) Big data technologies, image time series analysis and machine learning methods .

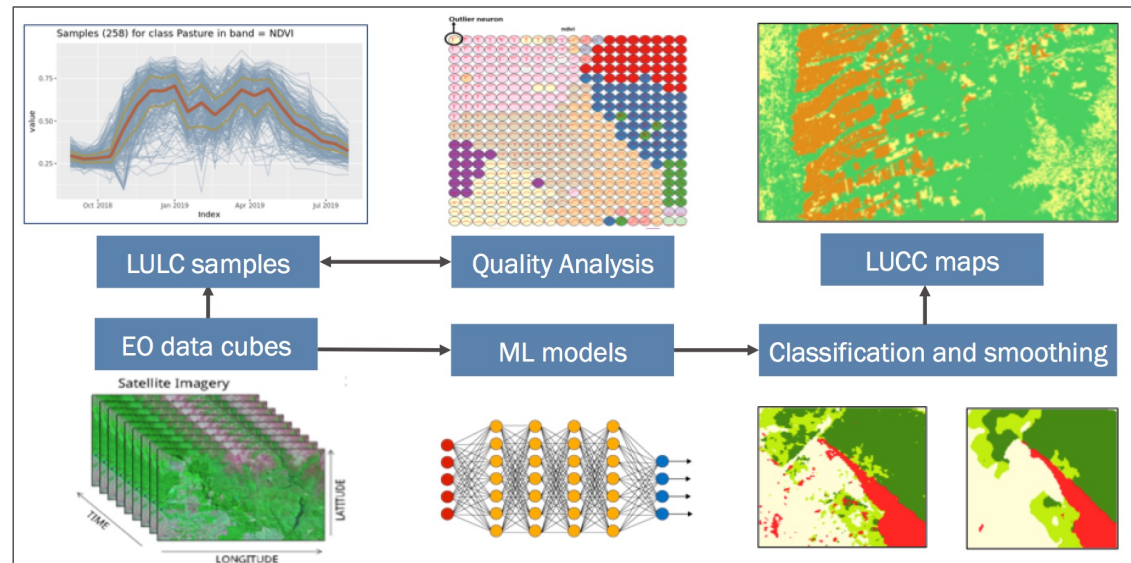
(4) Land use and cover classification.



Source: [Ferreira et al, 2020]

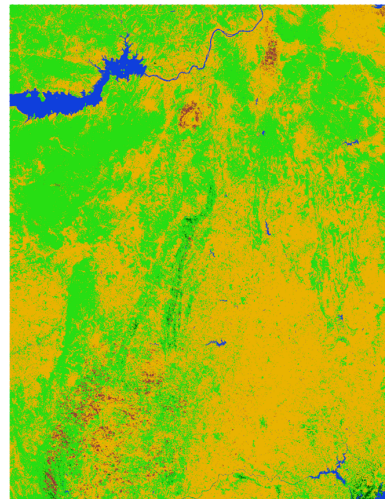
SITS (Satellite Image Time Series) R package

<https://github.com/e-sensing>



```
cube <- sits_cube(source = "BDC",  
                 collection = "S2_10_16D",  
                 name = "s2_cube",  
                 bands = c("NDVI", "EVI"),  
                 tiles = "022024", start_date = "2018-09-01", end_date = "2019-08-28")  
  
samples <- readRDS(url("https://bdc.dpi.inpe.br/rds/S2_10_16D.rds"))  
  
mlp_model <- sits_deeplearning(layers = c(512, 512, 512, 512, 512), activation = "relu")  
dl_model <- sits_train(samples, mlp_model)  
  
result <- sits_classify(data = cube, ml_model = dl_model, output_dir = tempdir())
```

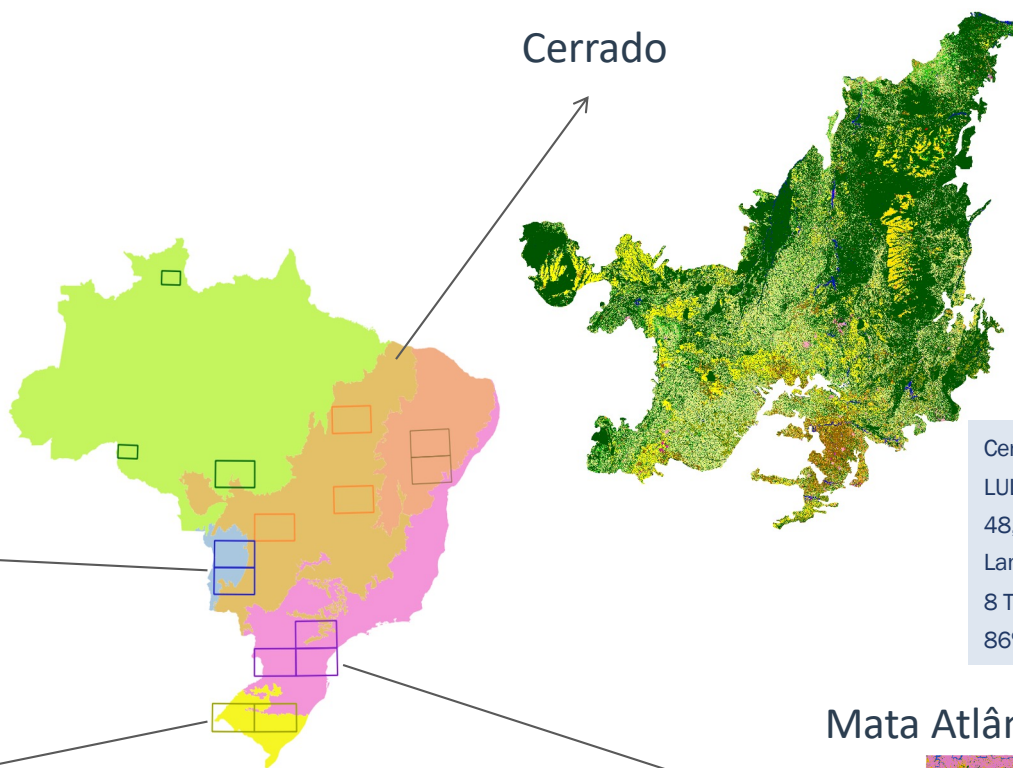




- Caatinga
Classes
- Agricultura
 - Formação campestre
 - Formação florestal
 - Formação savânica
 - Pastagem
 - Água

Caatinga

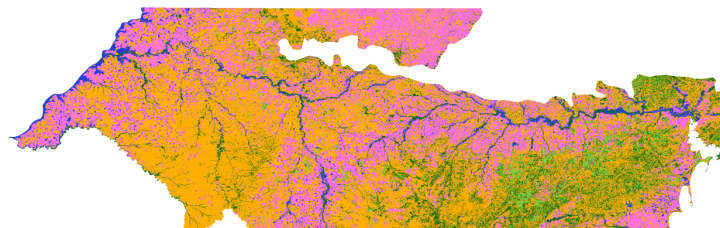
Cerrado



- Legenda
- Água
 - Cultura de 1 ciclo
 - Cultura de + de 1 ciclo
 - Cultura perene
 - Cultura semi-perene
 - Pastagem
 - Silvicultura
 - Vegetação primária
 - Vegetação secundária
 - Natural não vegetada arenosa
 - Natural não vegetada rochosa
 - Mineração
 - Urbanizada
 - Solo descoberto
 - Desflorestamento do ano
 - Outros usos
 - Outras áreas edificadas

Cerrado biome (200 million ha)
LULC map for year 2018
48,850 samples (TempCNN model)
Landsat-8 16-day time series
8 TB processed in 24 hours
86% accuracy

Pampa



- Pampa
Classes
- Agricultura
 - Floresta plantada
 - Formação campestre
 - Formação florestal
 - Água

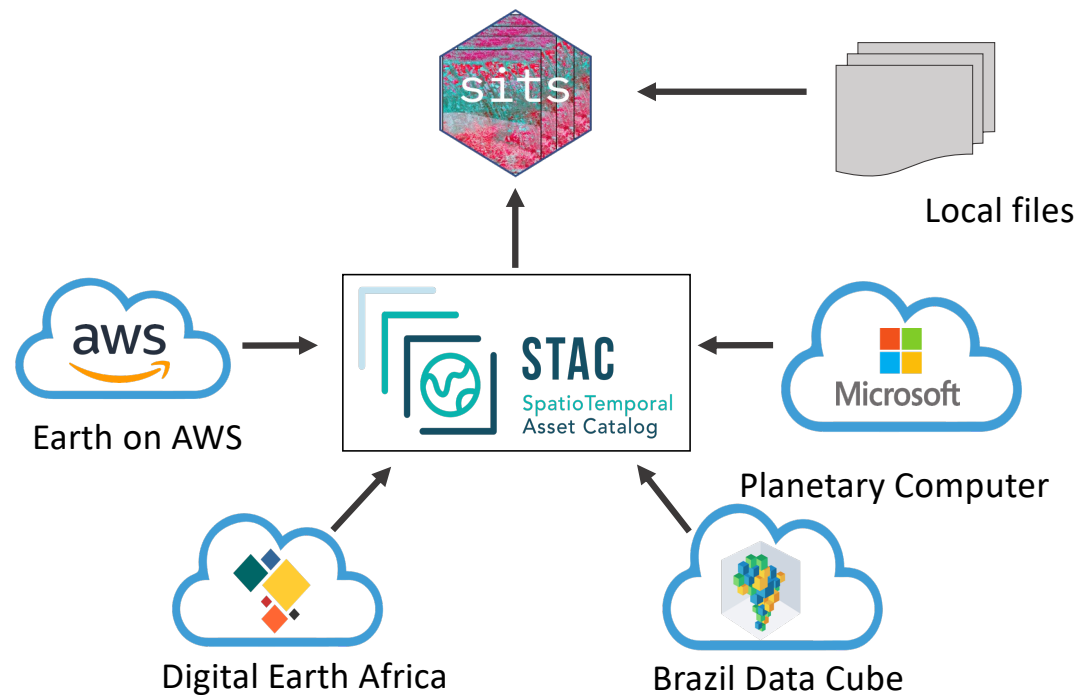
Mata Atlântica



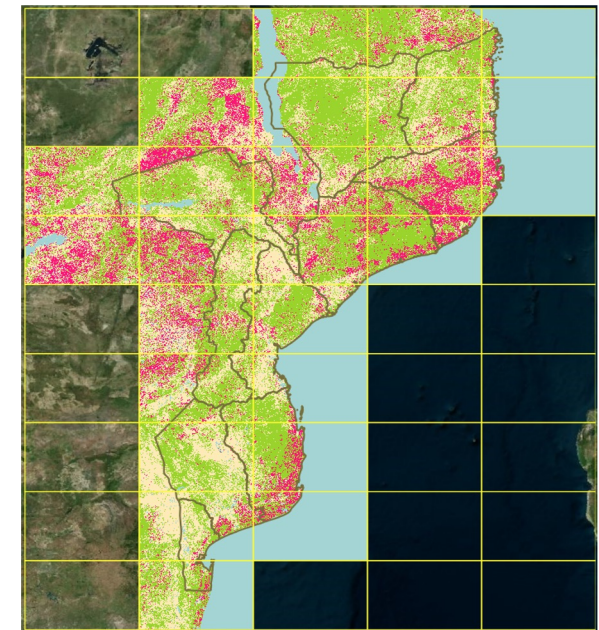
- Classes - Mata Atlântica
- Agricultura
 - Floresta plantada
 - Formação florestal
 - Pastagem
 - Água

SITS (Satellite Image Time Series) R package

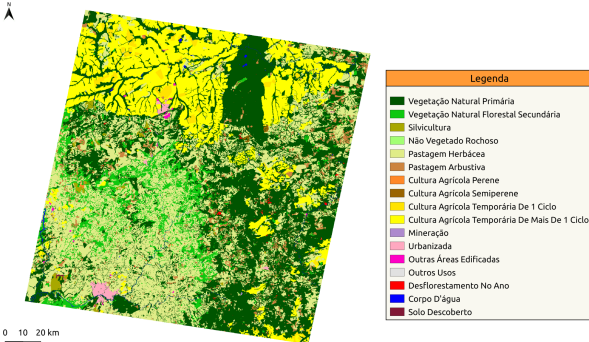
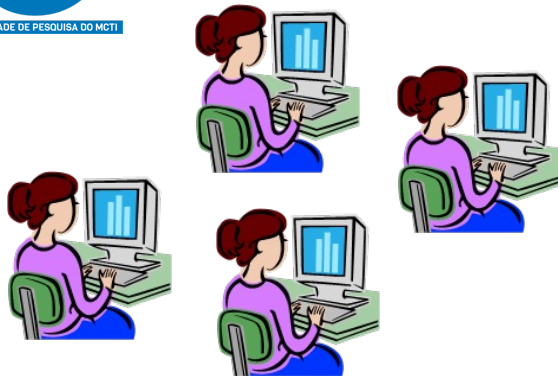
<https://github.com/e-sensing>



Land use and cover map for Mozambique - 2016



- 1 Area Alagada
- 2 Cultivo
- 3 Floresta
- 4 Outras terras
- 5 Pradarias



Brazil Data Cube technologies - INPE

```

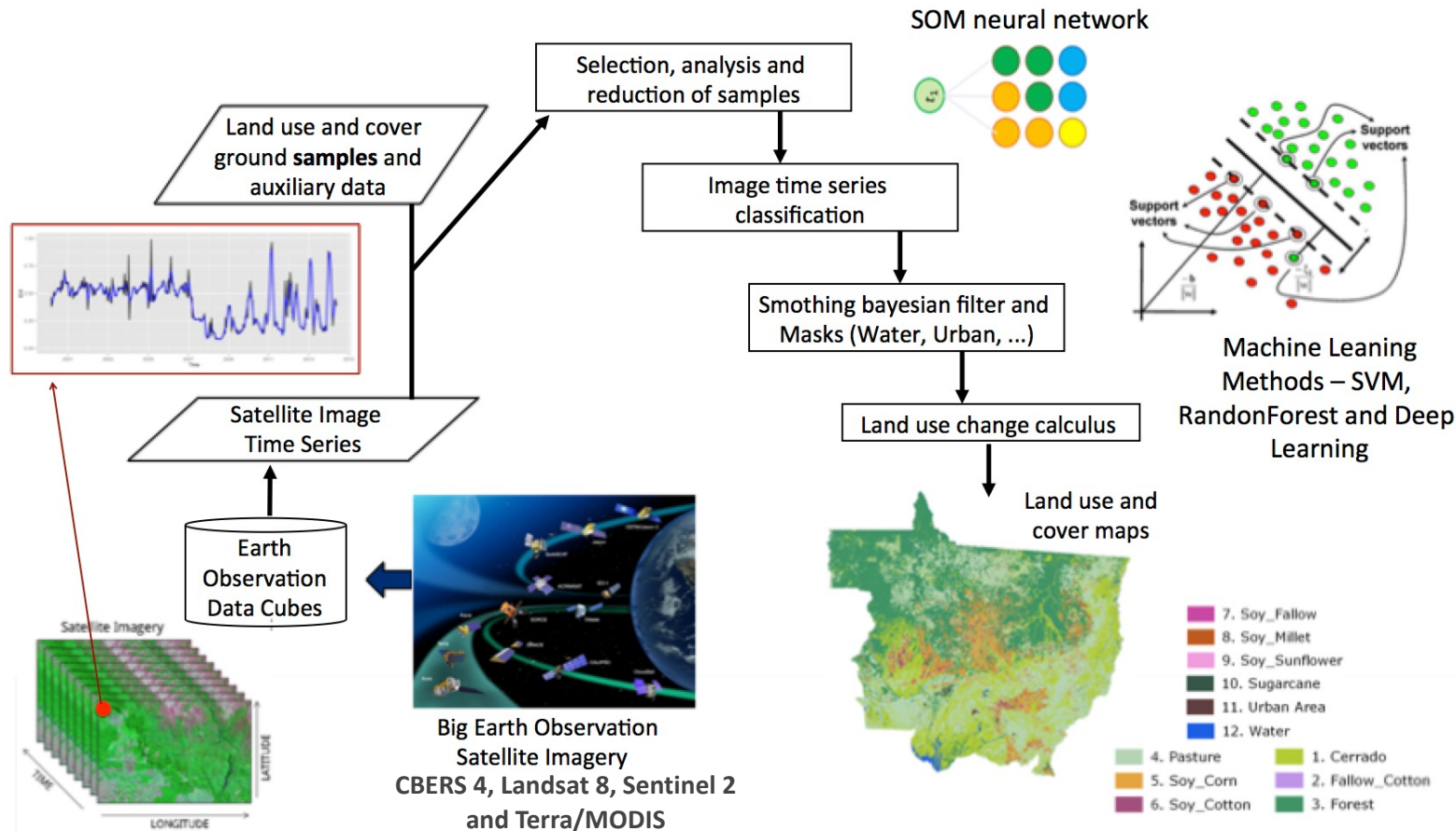
JupyterLab
brazildatacube.dpi.inpe.br/jupyter-e003/user/efelipecarlos_at_gmail.com/lab?
02_CB4_64_16D_STK-1_Ci x
SITS
Classify the datacube
This is a time-consuming process
[9]: probs <- sits_classify(data = cube,
                           ml_model = dl_model,
                           memsize = classification_memsize,
                           multicores = classification_multicores,
                           roi = roi&classification_roi,
                           output_dir = output_dir)
Using 2 blocks of size 888 x 2725
Starting classification at 2021-03-26 14:54:15
Elapsed time 19.5 minute(s).
Estimated total process time 39 minute(s)...
Classification finished at 2021-03-26 15:33:30. Total elapsed time: 39.2minute(s).
Generate classification label map
[10]: probs_smoothed <- sits_smooth(probs, type = "bayes", output_dir = output_dir)
      labels <- sits_label_classification(probs_smoothed, output_dir = output_dir)
Visualizing classification map
0 2 No Kernel | Idle Saving completed Mode: Command Ln 1, Col 1 02_CB4_64_16D_STK-1_Classification.ipynb

```



SITS (Satellite Image Time Series) R package:

<https://github.com/e-sensing>



ARD and Data cubes available at:

<http://brazildatacube.dpi.inpe.br/portal/explore>

Land use and cover change maps:

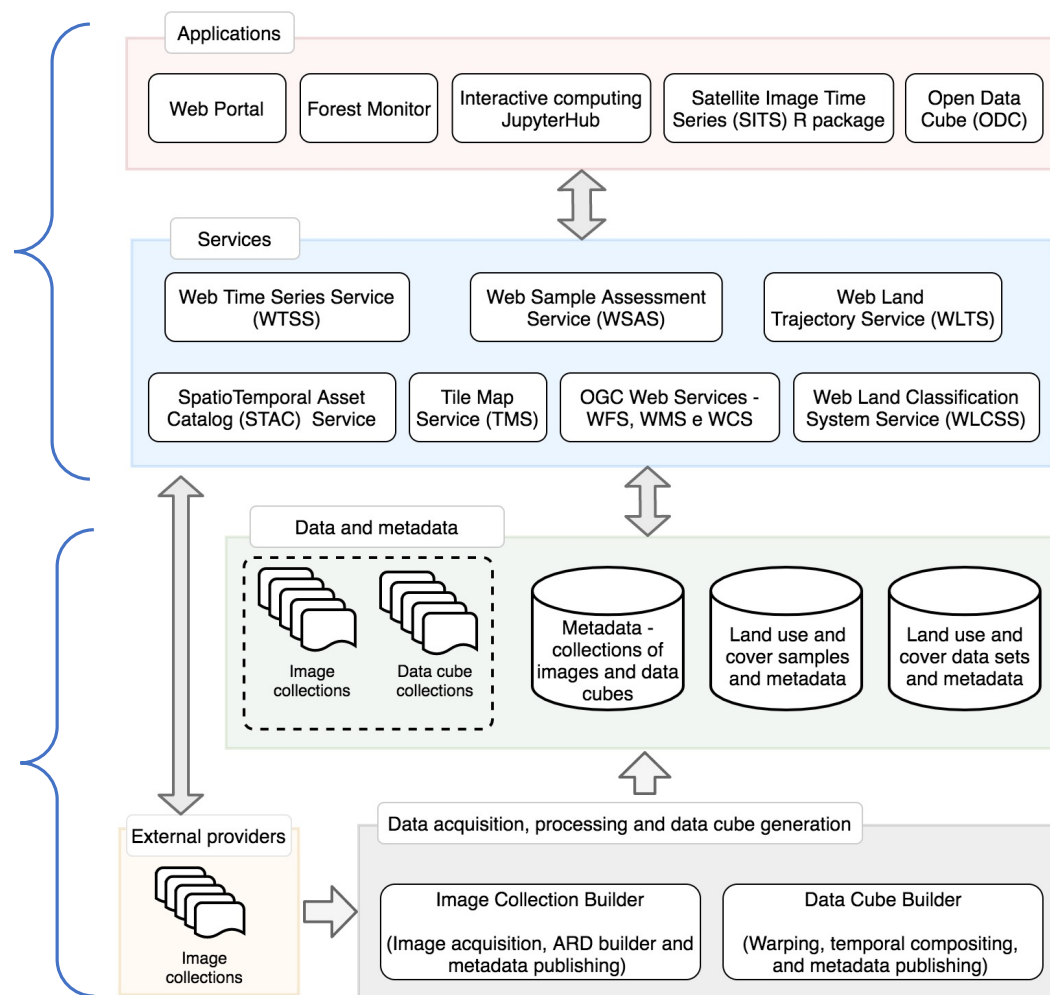
<http://brazildatacube.dpi.inpe.br/portal/explore>



Open
Data and
Software
Products

Software

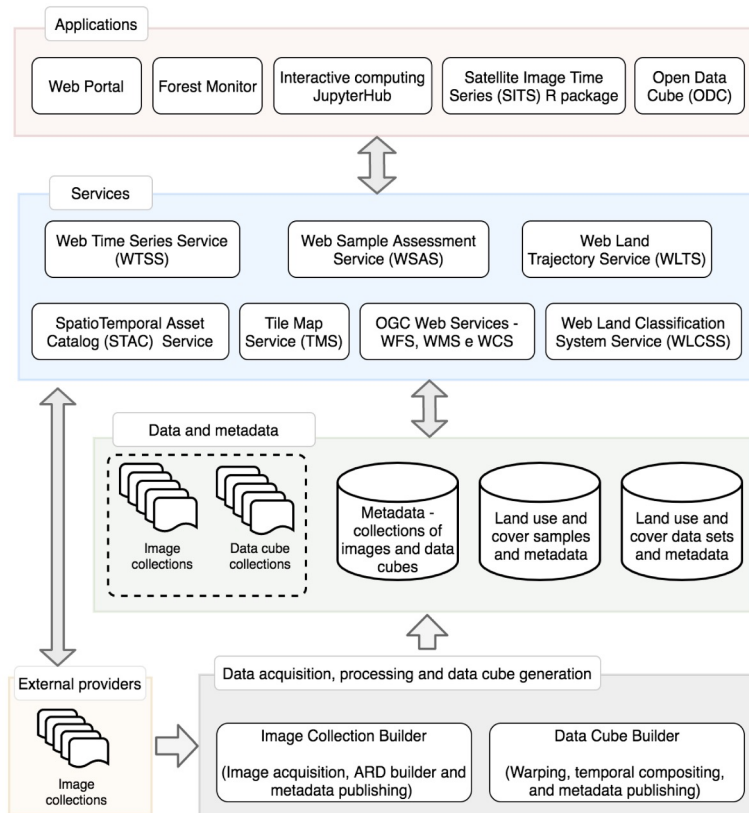
Data and
metadata



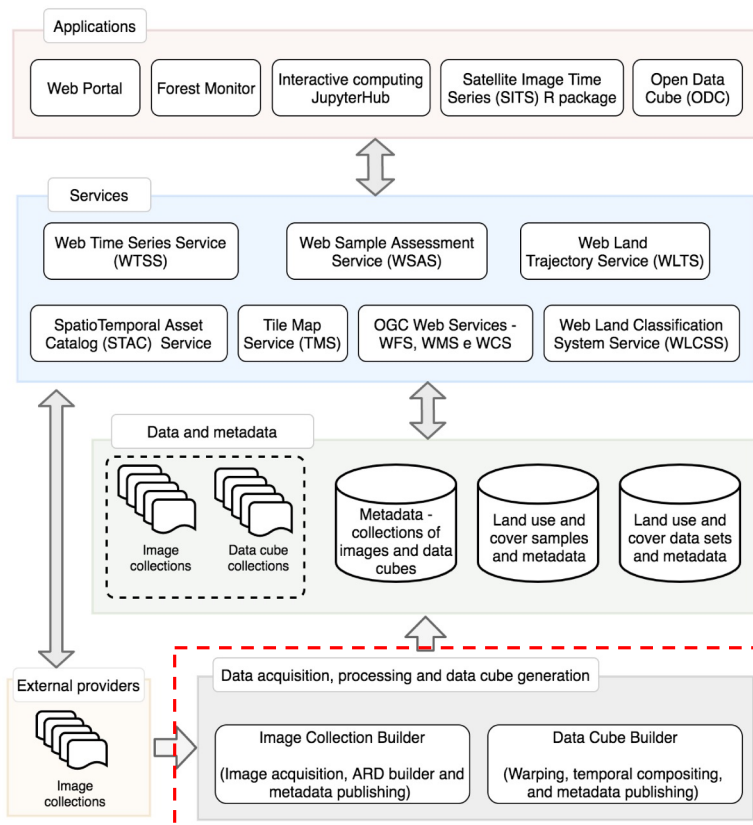
Source: [Ferreira et al., 2020]



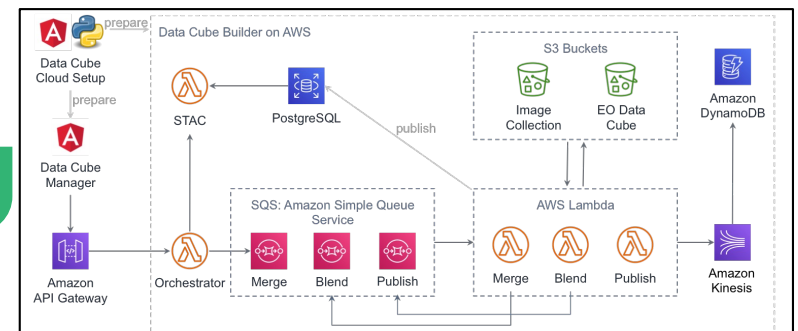
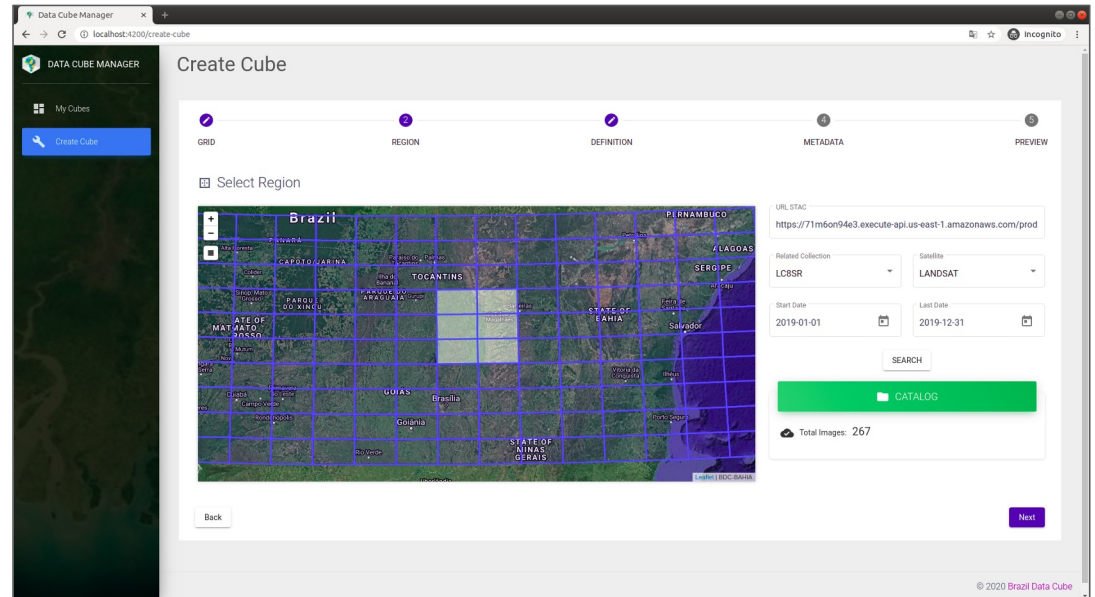
Computational Platform



Source: [Ferreira et al, 2020]



Data Cube Builder



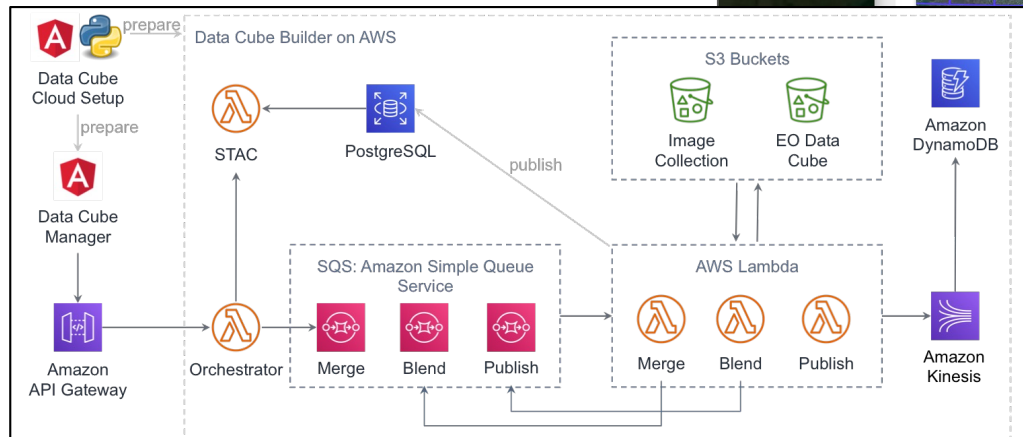
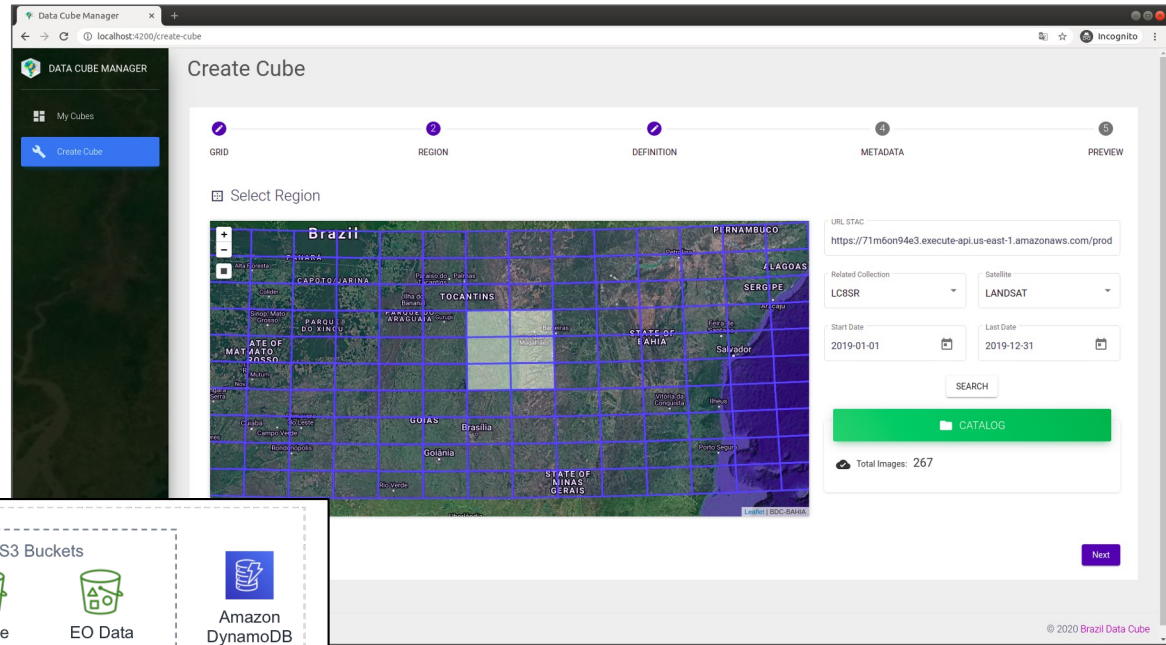
Source: [Ferreira et al, 2022]

Amazon Web Services (AWS)

Data Cube Builder On AWS

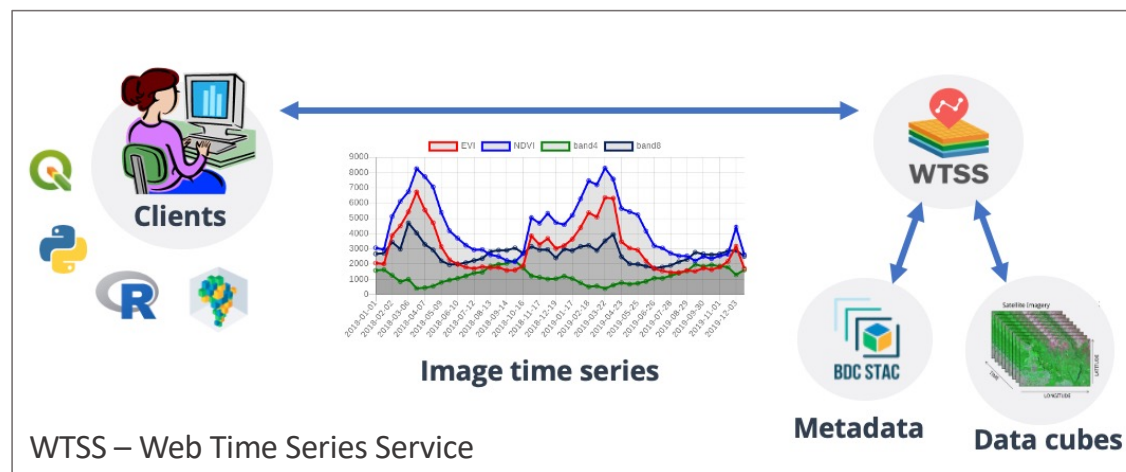
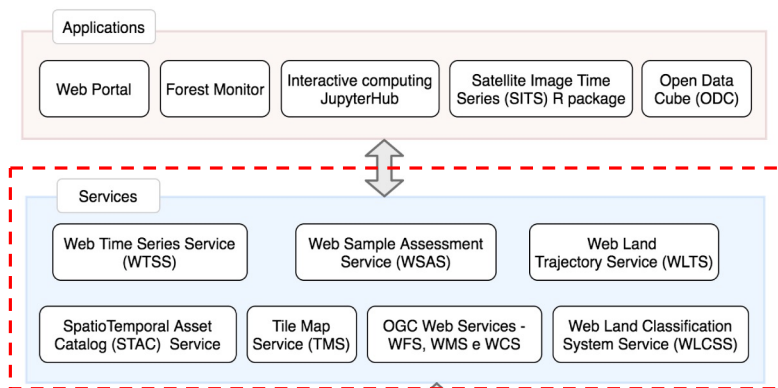
Build Sentinel-2 data cubes on AWS for 2021

AWS Open Data

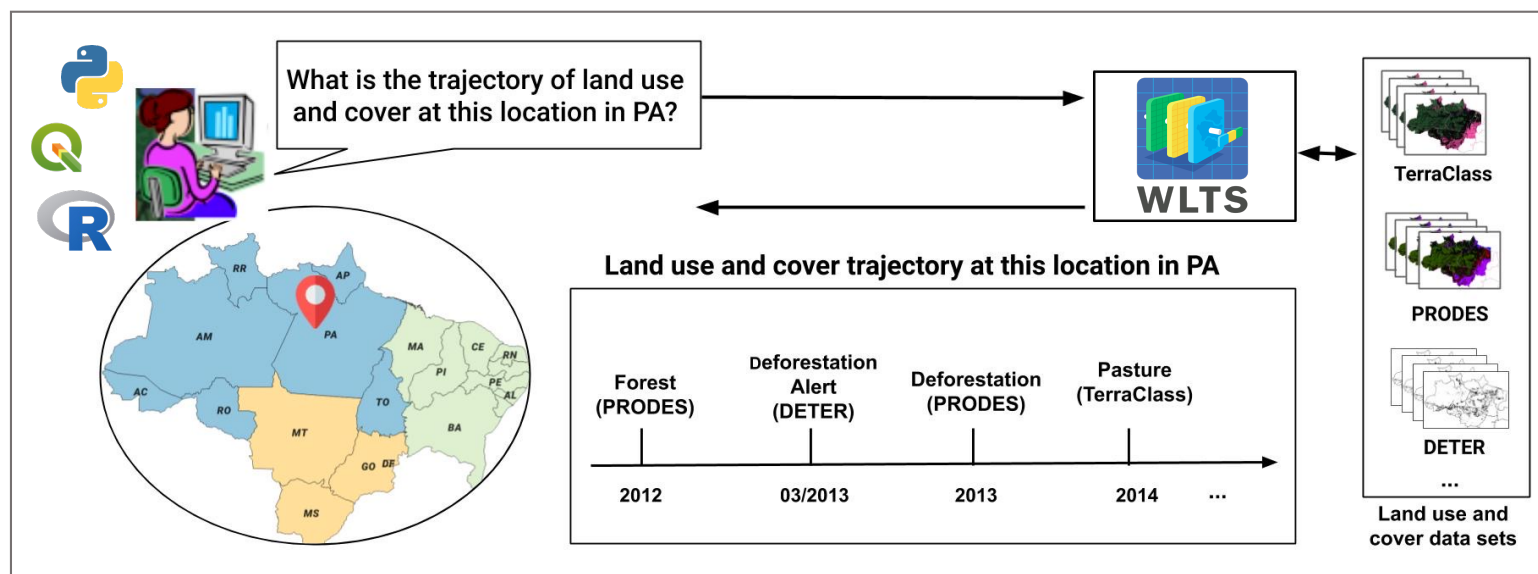


GEO AWS Cloud Credit Program
 US\$ 60,000

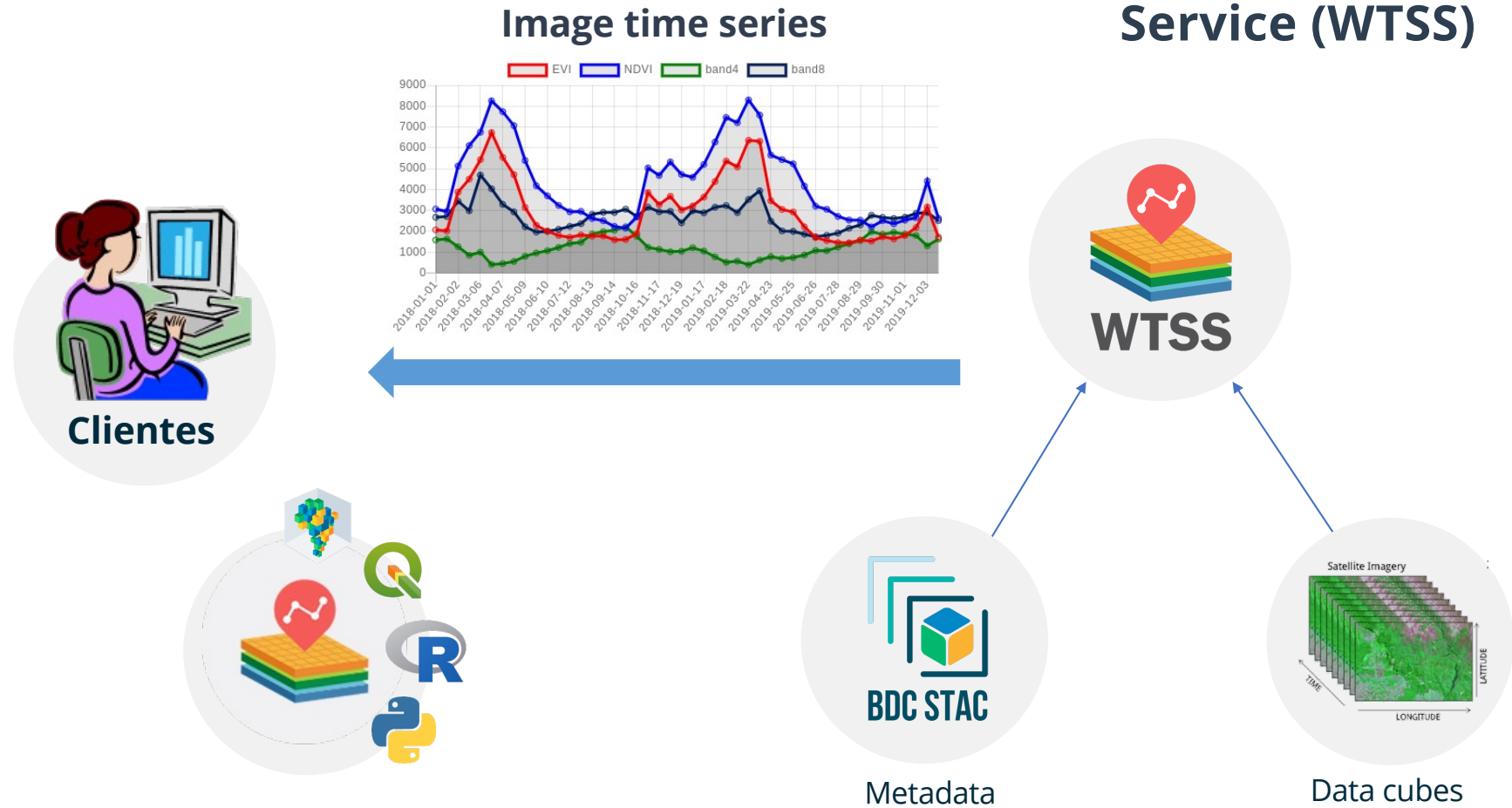




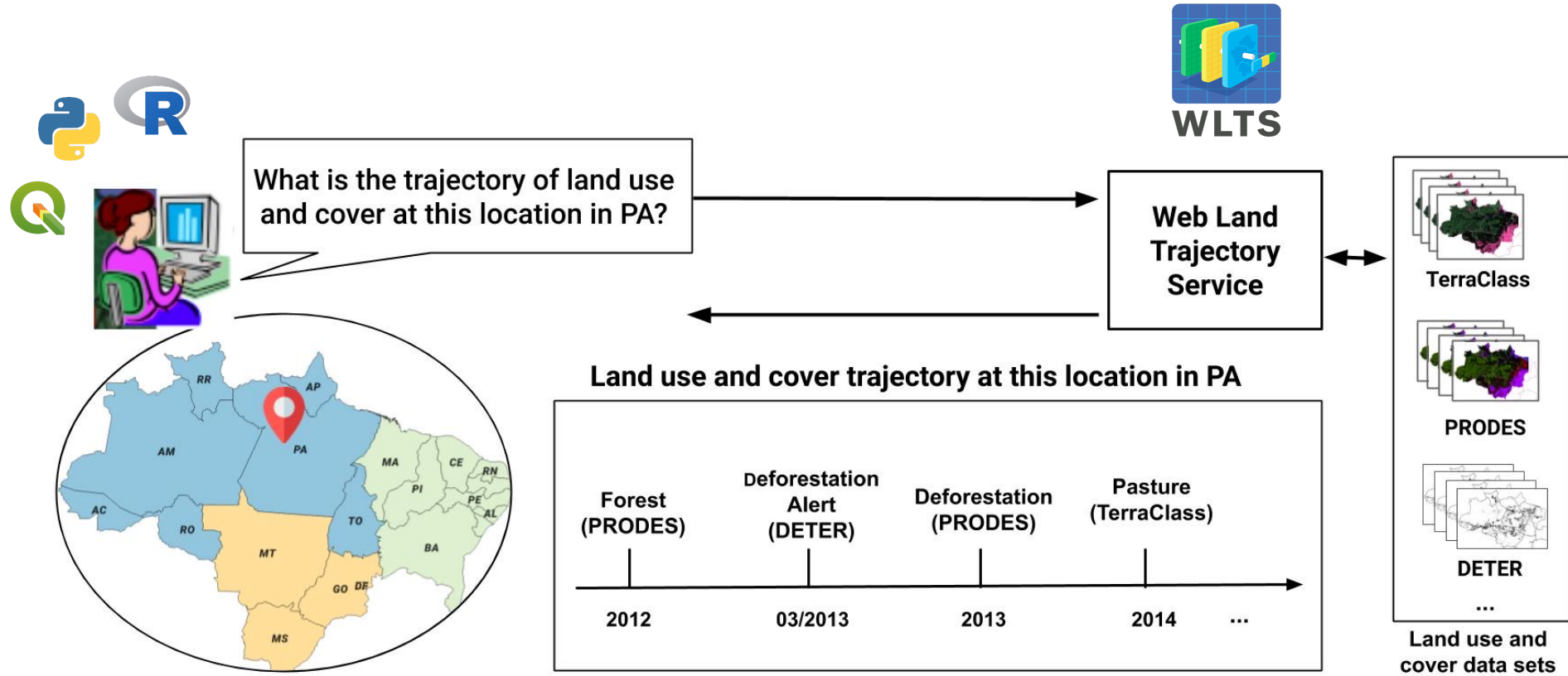
WLTS – Web Land Trajectory Service



Web Time Series Service (WTSS)



Web Land Trajectory Service (WLTS)



BDC Explorer 3.0

Applications

Web Portal

Forest Monitor

Interactive computing
JupyterHub

Satellite Image Time
Series (SITS) R package

Open Data
Cube (ODC)

<http://brazildatacube.dpi.inpe.br/portal/explore>

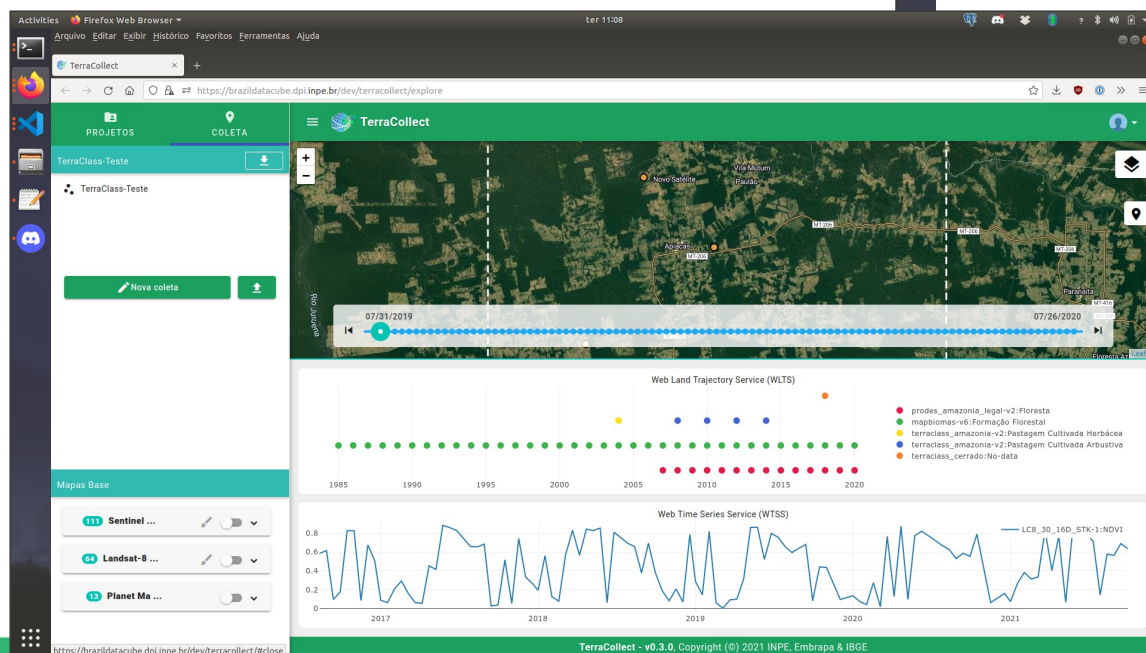
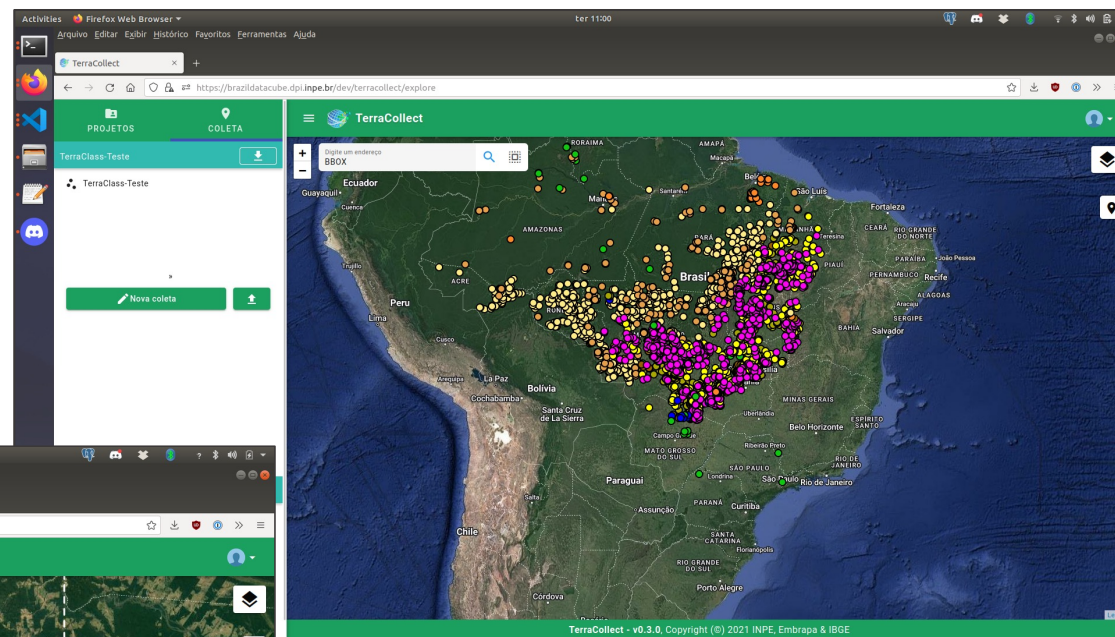
SITS (Satellite Image
Time Series) R package:
<https://github.com/e-sensing>



BDC JupyterHub : Interactive computing

TerraCollect

web platform to collect and analyze land use and cover samples.

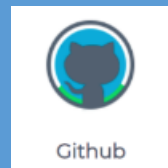




Computational Platform

<https://github.com/brazil-data-cube>

Software systems
and services: 57



BRAZIL DATA CUBE

INPI INSTITUTO
NACIONAL DA
PROPRIEDADE
INDUSTRIAL

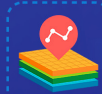
Quatro sistemas de software desenvolvidos no projeto Brazil Data Cube foram registrados no INPI - Instituto Nacional da Propriedade Industrial



BDC EXPLORER



DATA CUBE BUILDER



WTSS



WLTS



WWW.BRAZILDATACUBE.ORG

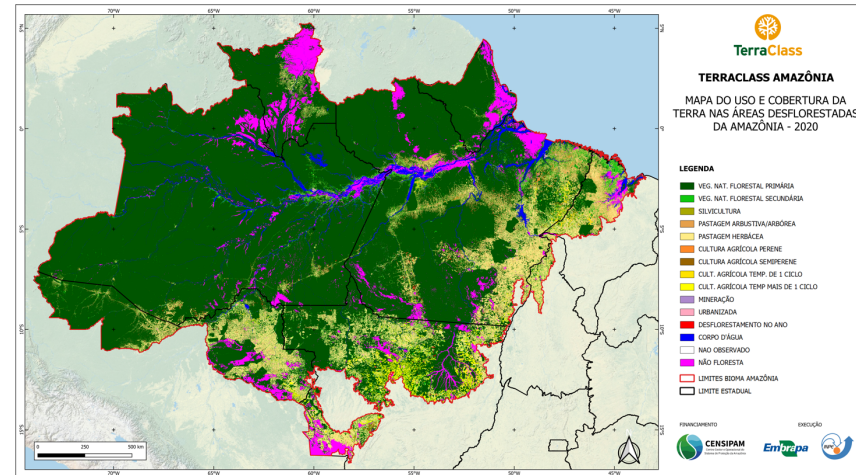


Land use and land cover maps: TerraClass project

TerraClass Cerrado 2020 (Launched in December 2022)



TerraClass Amazônia 2020

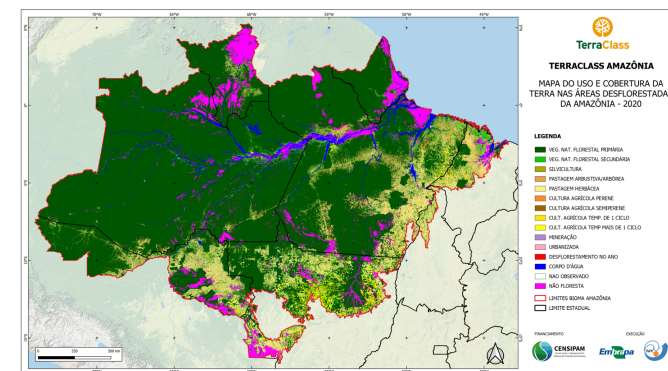




Land use and land cover maps: TerraClass project

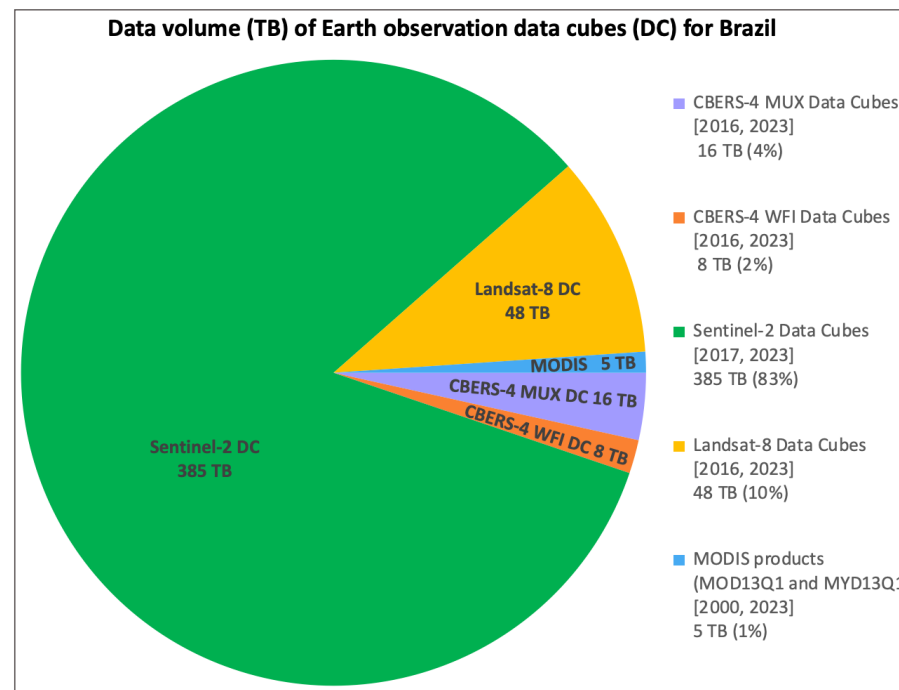
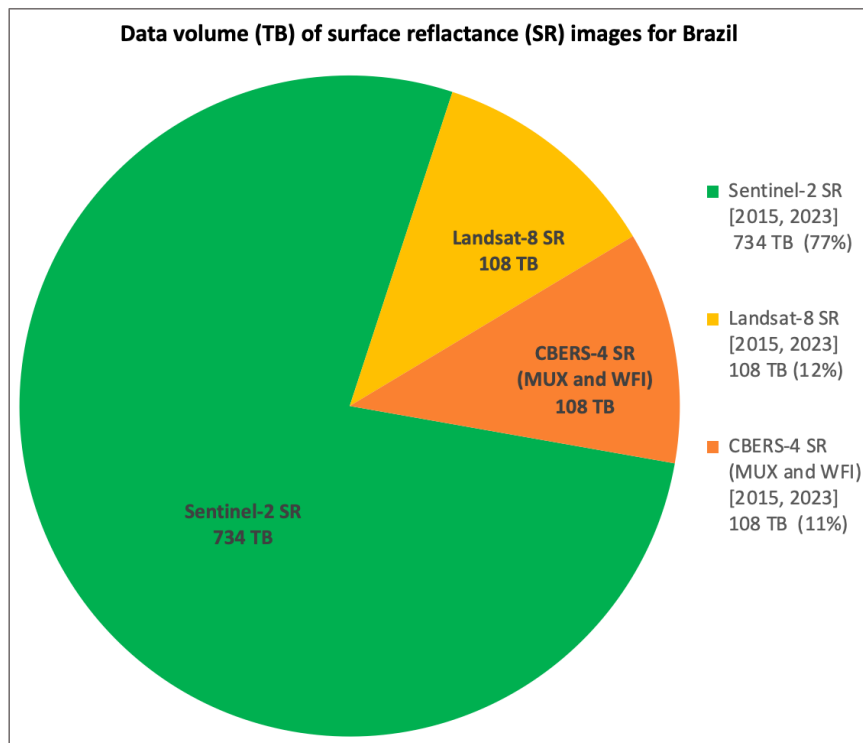
33 Terabytes (292 BDC tiles)
Sentinel-2 data cubes (16-days)
25,000 samples
Random Forest classifier

TerraClass Amazônia 2020



Challenge - Big data

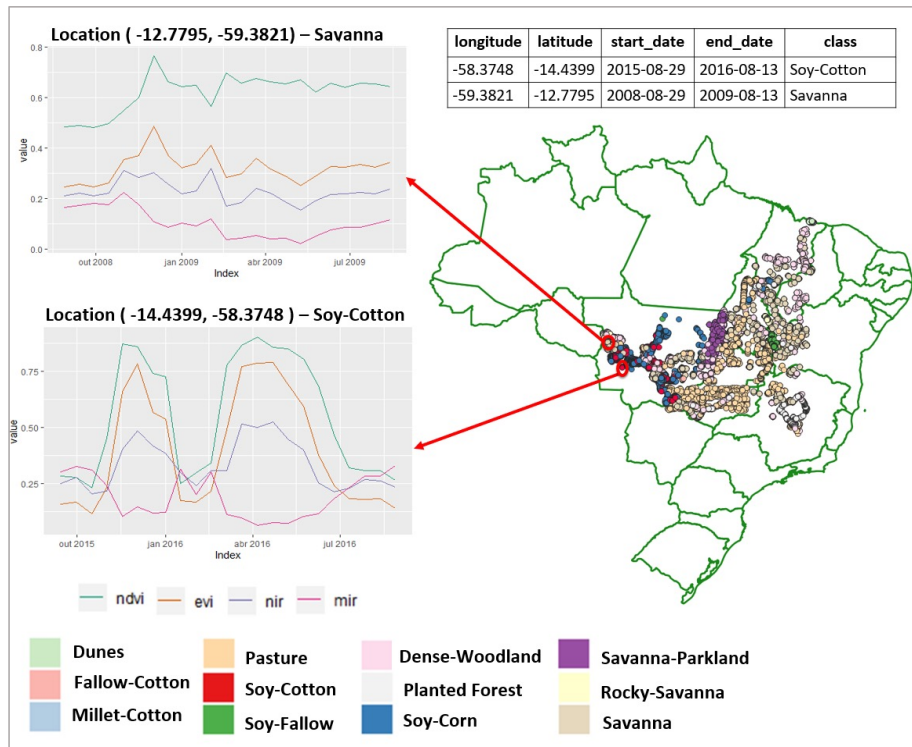
~ 2 Petabytes (PB)



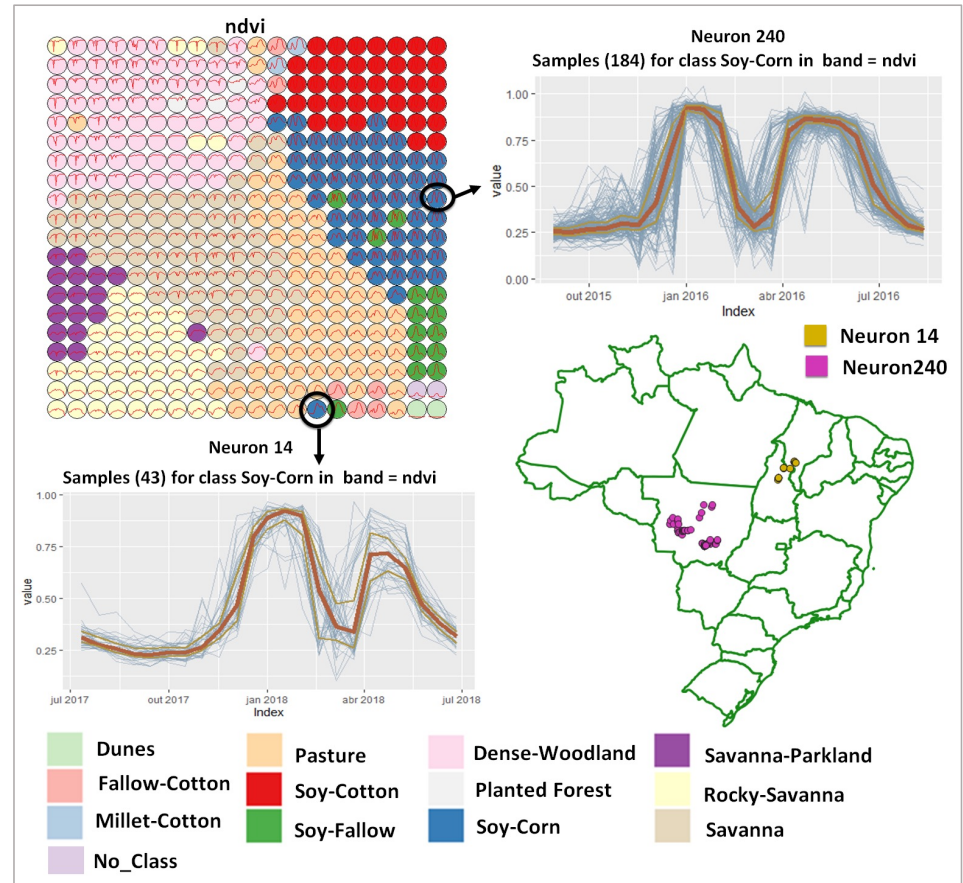
Source: [Ferreira et al., 2022]

Challenge – Samples

Methods to assess and improve the quality of land use and cover samples



Source: [Lorena Santos et al., 2021]





20 CAPACITAÇÕES REALIZADAS

<http://brazildatacube.org>

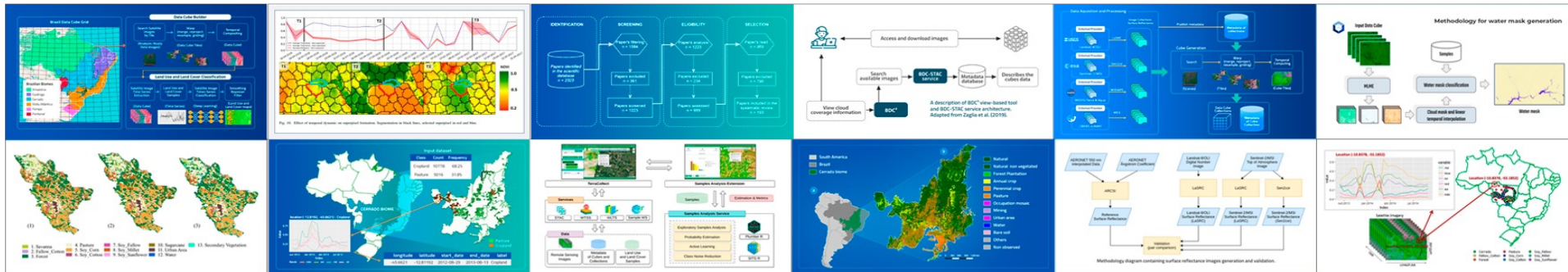


≈ 1230 PARTICIPANTES



49 PUBLICAÇÕES

28 – Revistas e eventos internacionais
21 – Revistas e eventos nacionais



<http://brazildatacube.org>



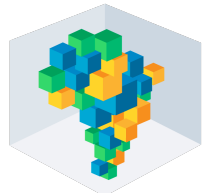
PARTICIPAÇÃO EM 66 EVENTOS



Congressos, Palestras, Reunião temática, Simpósio, Workshop, Plenária, Hackathon, Cursos, Mesa redonda, Apresentações, Webinars

36 - Nacionais
30 - Internacionais

<http://brazildatacube.org>

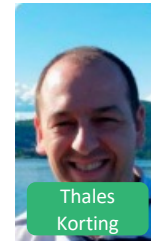
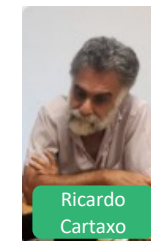
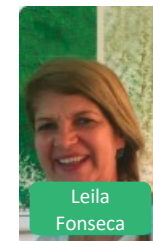
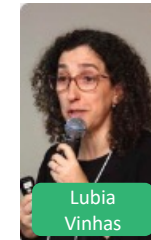
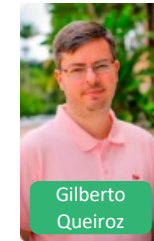


BRAZIL
DATA CUBE

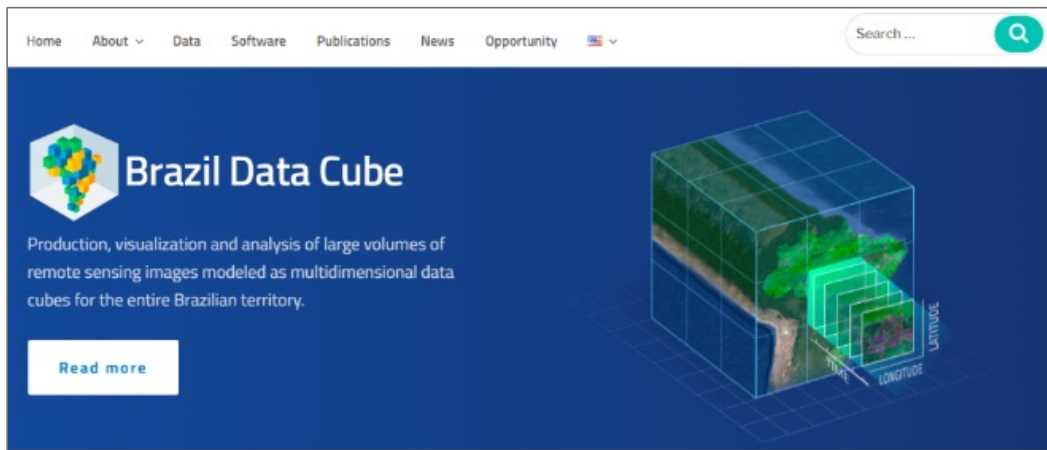
Software developers,
Associate researchers,
Master and PhD
students.



INPE Researchers



<http://brazildatacube.org>



TerraClass Brasil



Projetos / Laboratórios

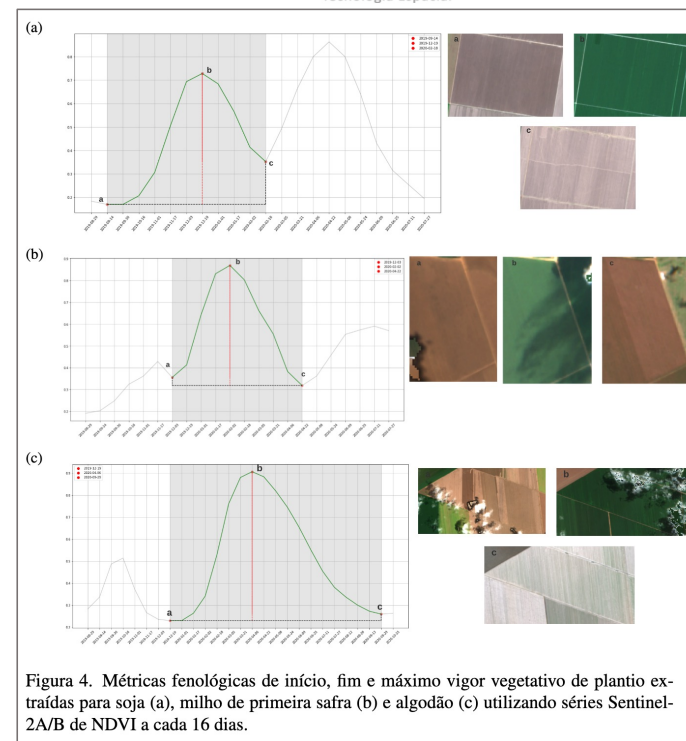
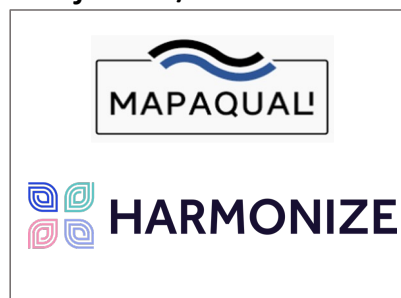
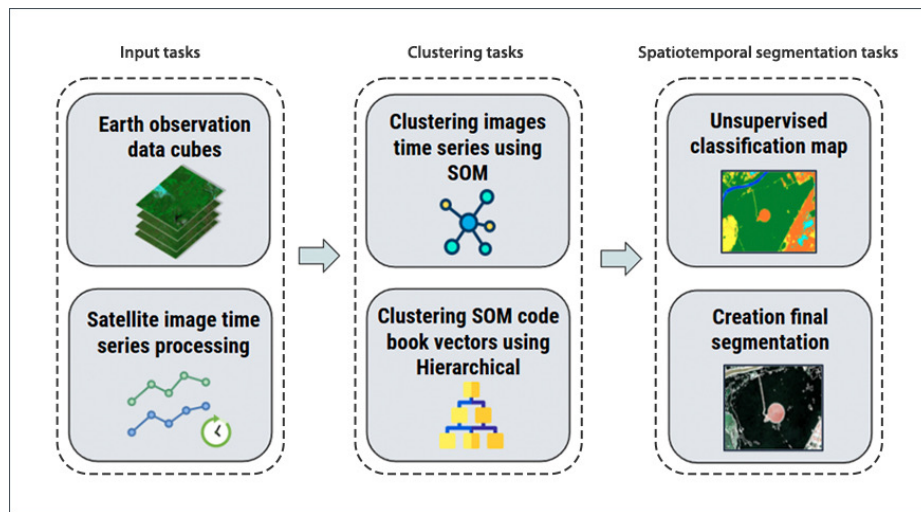


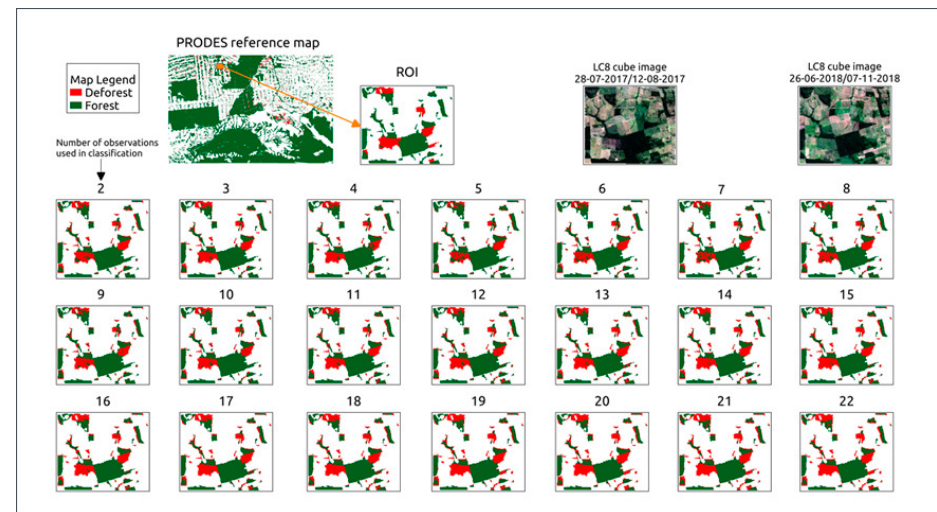
Figura 4. Métricas fenológicas de início, fim e máximo vigor vegetativo de plantio extraídas para soja (a), milho de primeira safra (b) e algodão (c) utilizando séries Sentinel-2A/B de NDVI a cada 16 dias.

BDC + CAP: Research and technological innovation



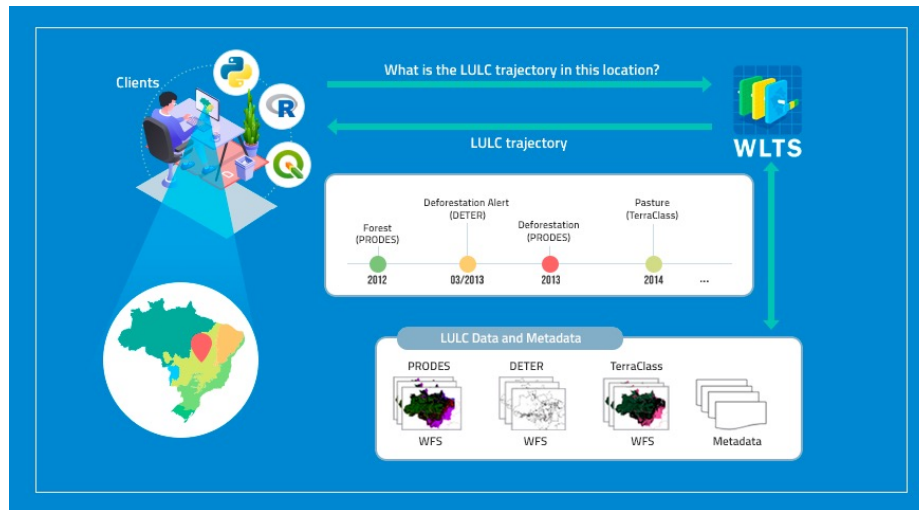
Silva, B. L. C., Souza, F. C., Ferreira, K. R., Queiroz, G. R., and Santos, L. A.: **SPATIOTEMPORAL SEGMENTATION OF SATELLITE IMAGE TIME SERIES USING SELF-ORGANIZING MAP**, ISPRS Ann. Photogramm. Remote Sens. Spatial Inf. Sci., V-3-2022, 255–261, <https://doi.org/10.5194/isprs-annals-V-3-2022-255-2022>, 2022.

Vieira, L. S., Queiroz, G. R., and Shiguemori, E. H.: **AN ANALYSIS OF THE INFLUENCE OF THE NUMBER OF OBSERVATIONS IN A RANDOM FOREST TIME SERIES CLASSIFICATION TO MAP THE FOREST AND DEFORESTATION IN THE BRAZILIAN AMAZON**, Int. Arch. Photogramm. Remote Sens. Spatial Inf. Sci., XLIII-B3-2022, 721–728, <https://doi.org/10.5194/isprs-archives-XLIII-B3-2022-721-2022>, 2022.



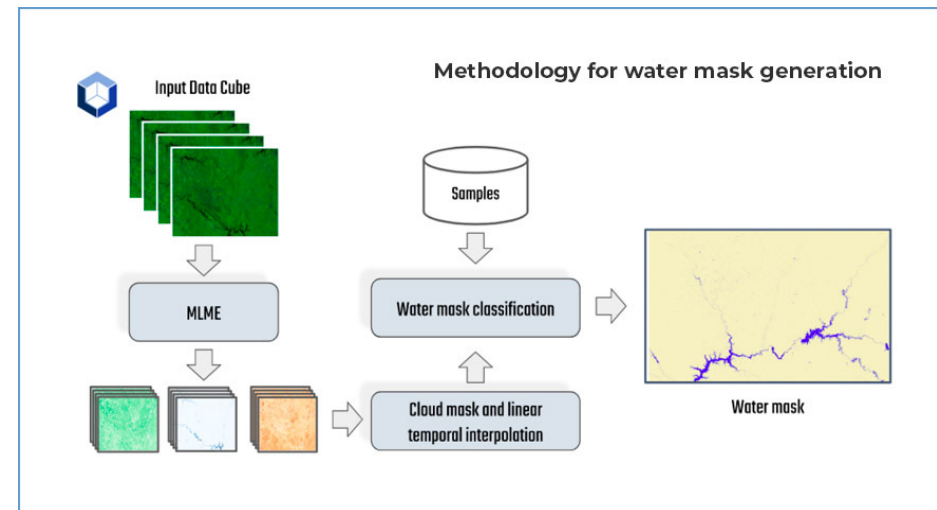
<http://brazildatacube.org/en/publications/>

BDC + CAP: Research and technological innovation



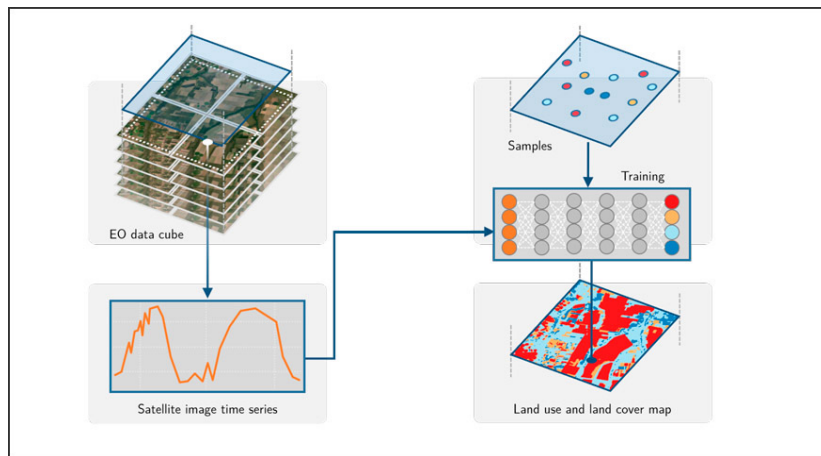
Ziotti, F.; Ferreira, K. R.; Queiroz, G. R.; Neves, A. K.; Carlos, F. M.; Souza, F. C.; Santos, L. A.; Simoes, R. E. O. **A platform for land use and land cover data integration and trajectory analysis.** International Journal of Applied Earth Observation and Geoinformation. V 106, P 102655, Feb 2022.

Carlos, F.M., Gomes, V.C.F., Queiroz, G.R., Souza, F.C., Ferreira, K.R., Santos, R.. **Integrating Open Data Cube and Brazil Data Cube platforms for land use and cover classifications.** Revista Brasileira de Cartografia, v73, 1036–1047, 2021



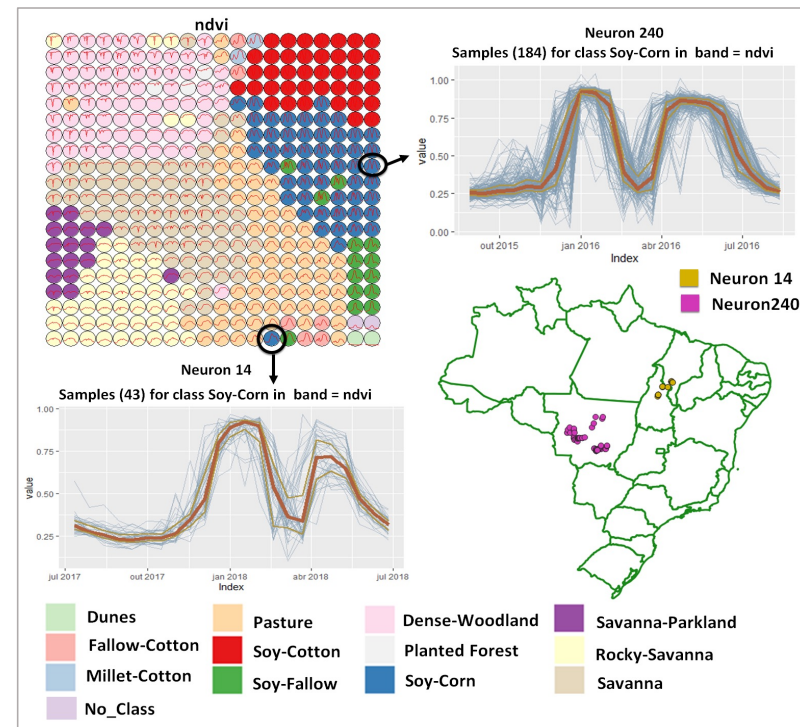
<http://brazildatacube.org/en/publications/>

BDC + CAP: Research and technological innovation



Simoes, R.; Camara, G.; Queiroz, G.; Souza, F.; Andrade, P.R.; Santos, L.; Carvalho, A.; Ferreira, K. **Satellite Image Time Series Analysis for Big Earth Observation Data**. Remote Sens. 2021, 13, 2428.

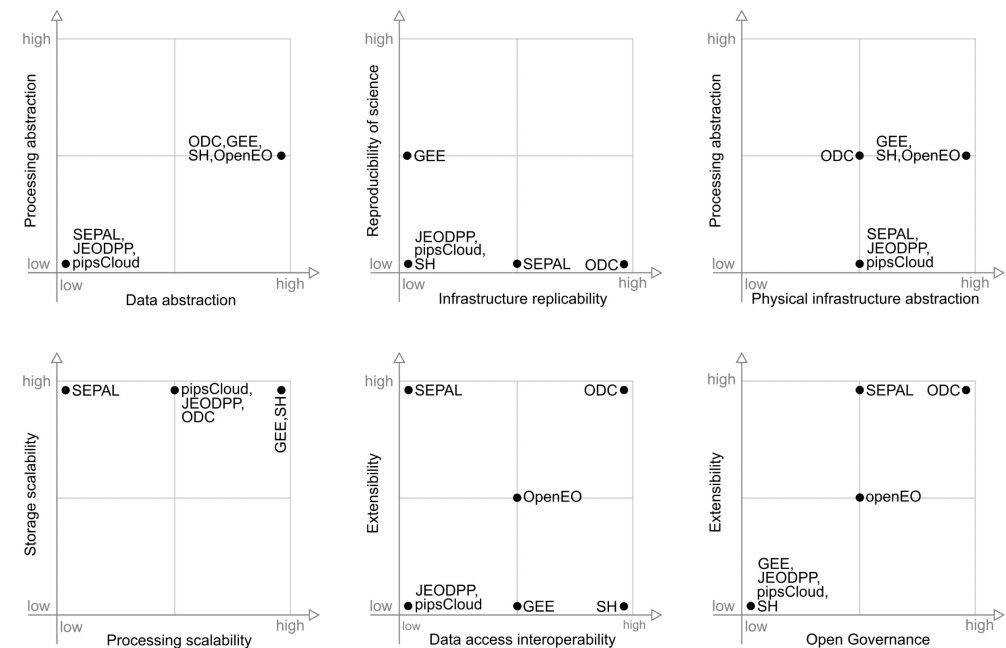
Santos, L.A.; Ferreira, K.; Camara, G.; Picoli, M.; Simões, Rolf. E. **Quality control and class noise reduction of satellite image time series**. ISPRS Journal of Photogrammetry and Remote Sensing. Volume 177, July 2021, Pages 75-88



<http://brazildatacube.org/en/publications/>

BDC + CAP: Research and technological innovation

An Overview of Platforms for Big Earth Observation Data Management and Analysis



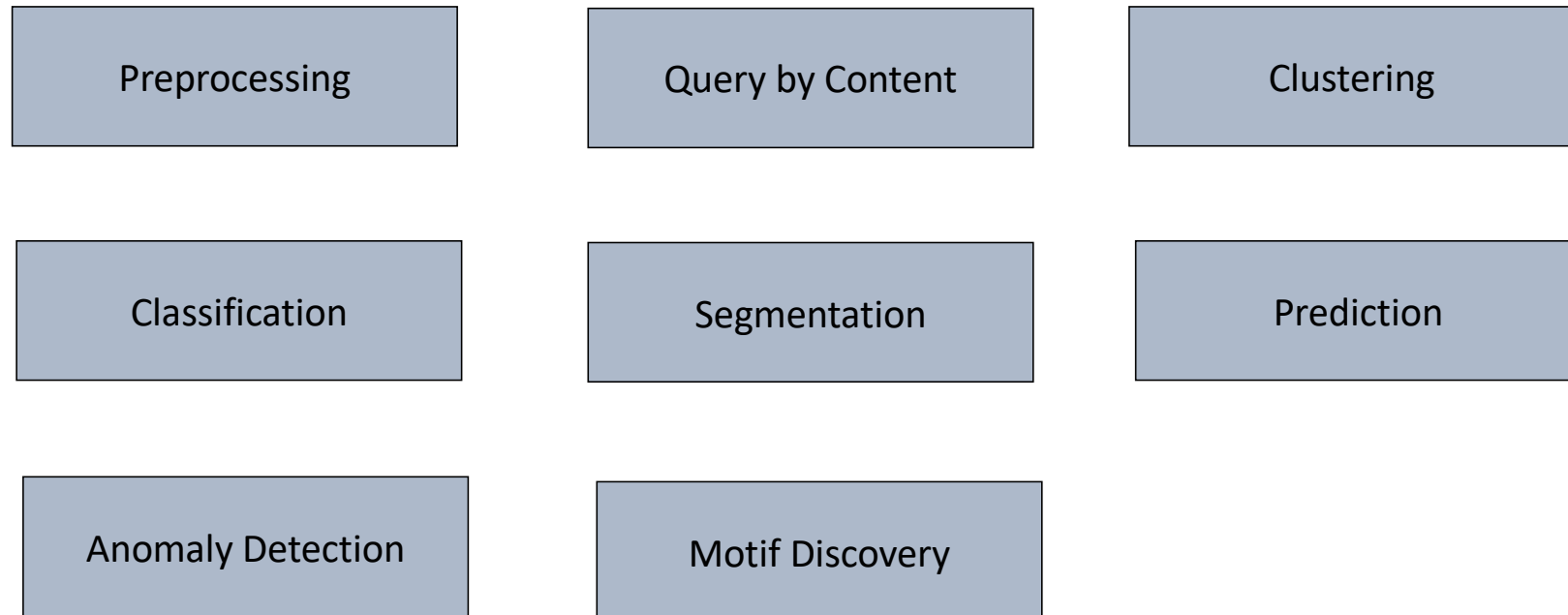
Gomes, V.C.F.; Queiroz, G.R.; Ferreira, K.R. **An Overview of Platforms for Big Earth Observation Data Management and Analysis**. *Remote Sens.* 2020, 12, 1253.

96 citations!!!! (September 13, 2022)

<http://brazildatacube.org/en/publications/>

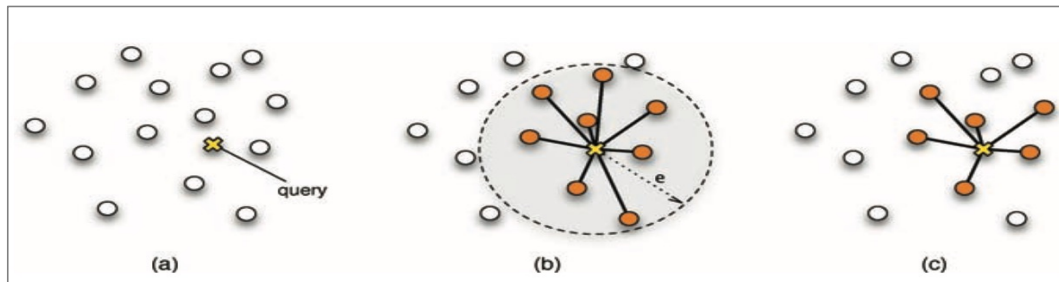
Time Series Analysis

Time Series Data Mining – Main Tasks



Source: (Esling and Agon, 2012)

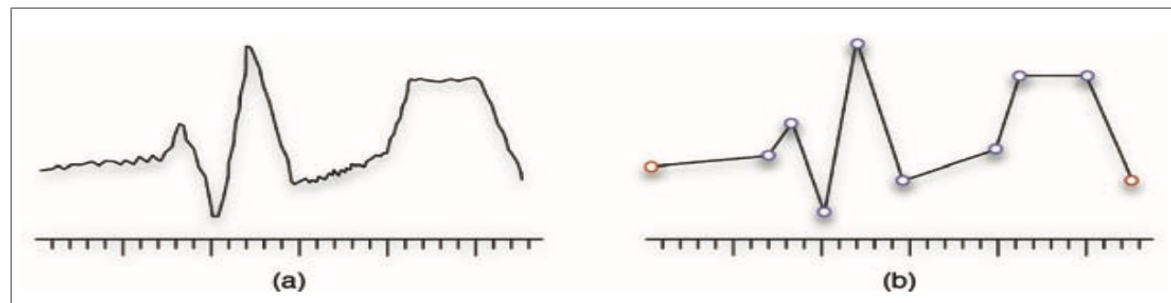
Time Series Data Mining – Main Tasks



Query by content:

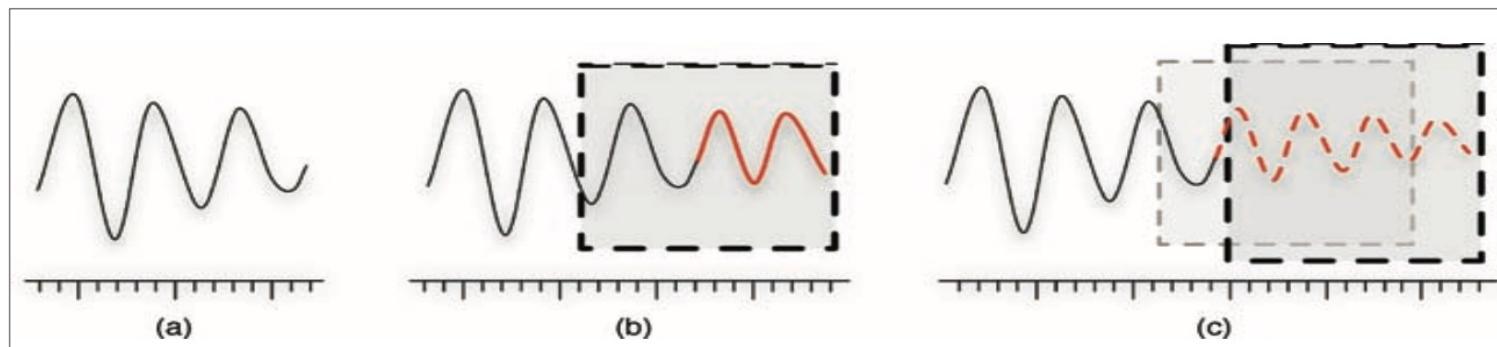
- (a) query representation;
- (b) ϵ -range query – distance ϵ
- (c) K-Nearest Neighbors query.

Segmentation: the goal is to find the closest approximation of the input time series with the maximal **dimensionality reduction** factor without losing any of its essential features.



Source: (Esling and Agon, 2012)

Time Series Data Mining – Main Tasks

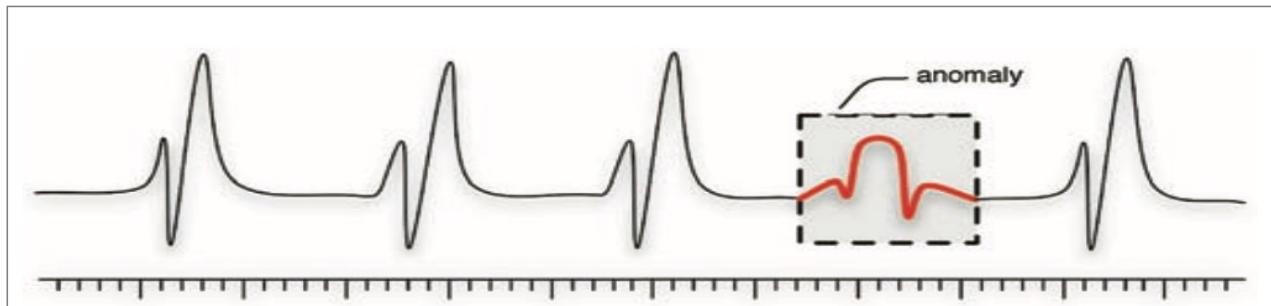


Prediction:

(a) The input time series may exhibit a periodical and thus predictable structure. (b) The goal is to forecast a maximum number of upcoming data points within a prediction window. (c) The task becomes really hard when it comes to having recursive prediction, that is, the long-term prediction of a time series implies reusing the earlier forecast values as inputs in order to go on predicting.

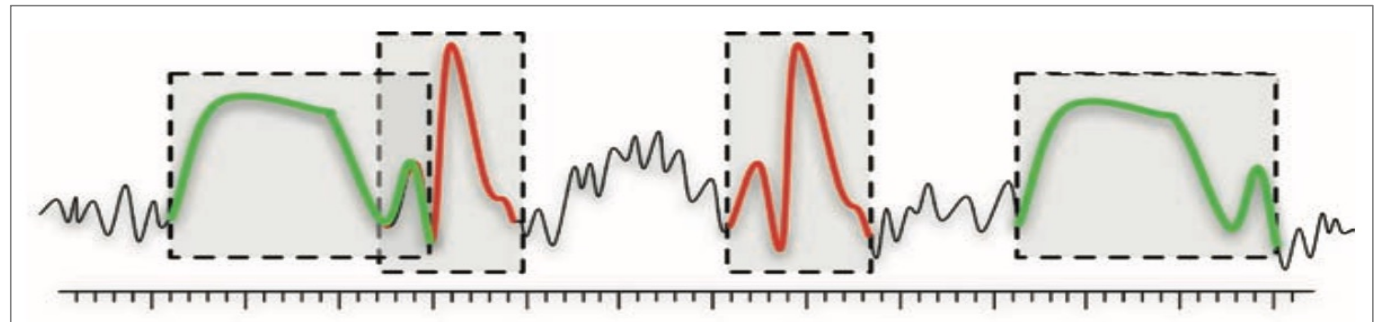
Source: (Esling and Agon, 2012)

Time Series Data Mining – Main Tasks



Anomaly Detection: a long time series which exhibits some kind of periodical structure can be modeled thanks to a reduced pattern of “standard” behavior. The goal is thus to find subsequences that do not follow the model and may therefore be considered as anomalies

Motif Discovery: consists in finding every subsequence that appears recurrently in a longer time series. These subsequences are named *motifs*. This task exhibits a high combinatorial complexity as several motifs can exist within a single series, motifs can be of various lengths, and even overlap.



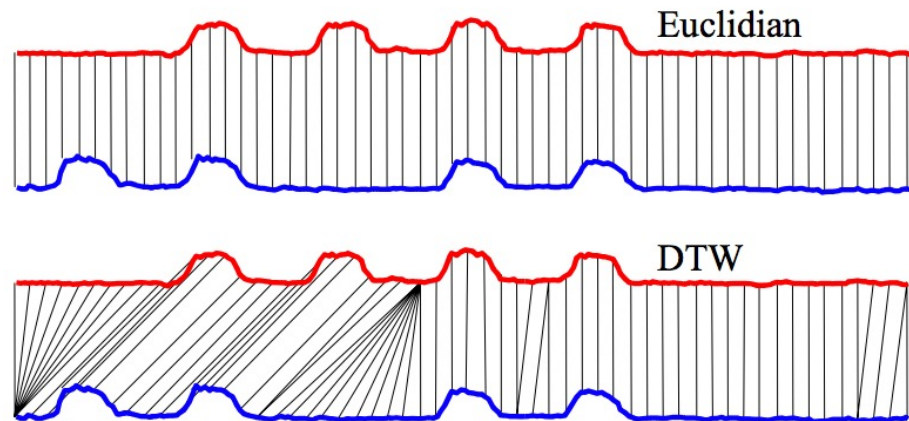
Source: (Esling and Agon, 2012)

Distance Measure	Characteristics
Euclidean Distace (ED)	Lock-step Measure (one-to-one) using in indexing, clustering and classification, Sensitive to scaling.
Dynamic Time Warping (DTW)	Elastic Measure (one-to-many/one-to-none) Very well in deal with temporal drift. Better accuracy than Euclidean distance. Low efficiency than Euclidean distance and triangle similarity.
Longest Common Sub-Sequence (LCSS)	Noise robustness
Minimal Variance Matching (MVM)	Automatically skips outliers
Edit Distance on Real sequence (EDR)	Elastic measure (one-to-many/one-to-none), uses a threshold pattern
Cross-correlation based distances	Noise reduction, able to summarize the temporal structure
Edit Distance with Real Penalty (ERP)	Robust to noise, shifts and scaling of data, a constant reference point is used
Histogram-based	Using multi-scale time-series histograms
DISSIM	Proper for different sampling rates
Sequence Weighted Alignment model (Swale)	Similarity score based on both match rewards and mismatch penalties.
Triangle similarity measure	Can deal with noise, amplitude scaling very well and deal with offset translation, linear drift well in some situations.

Satellite Image Time Series Analysis – Similarity Measures

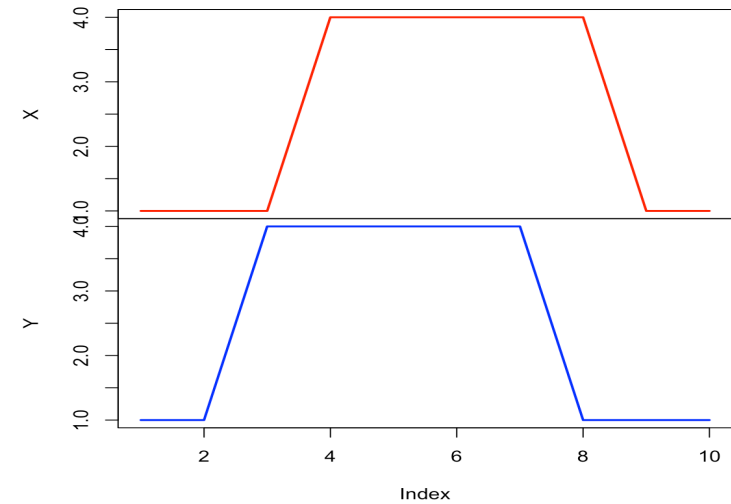
Source: (Aghabozorgi et al. 2015)

Satellite Image Time Series Analysis – DTW x Euclidean



Source: (Aghabozorgi et al. 2015)

The choice of a proper distance approach depends on the **objective!**



```
# Two time series
X <- c(1,1,1,4,4,4,4,4,1,1)
Y <- c(1,1,4,4,4,4,4,4,1,1)

# Euclidean distance
TSdist::EuclideanDistance(X, Y)

[1] 4.242641
```

```
# Two time series
X <- c(1,1,1,4,4,4,4,4,1,1)
Y <- c(1,1,4,4,4,4,4,4,1,1)

# Euclidean distance
TSdist::DTWDistance(X, Y)

[1] 0
```




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Karine R. Ferreira

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