

Multitemporal Data Mining: From Biomass Monitoring to Nuclear Proliferation Detection

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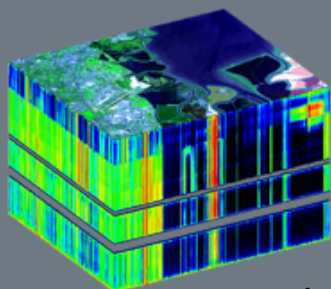
Joint Faculty, Oak Ridge National Laboratory (ORNL)

MultiTemp-15, Annecy, France
July 23, 2015.

Outline

- Applications
 - Biomass Monitoring
 - Damage Assessments
 - Crop Mapping, Nuclear Proliferation, Settlements
- Algorithms
 - Gaussian Process (GP) Learning
 - Bi-temporal Hierarchical and Probabilistic
 - Multi-view, Semantic, and Multiple Instance Classification
- Outlook

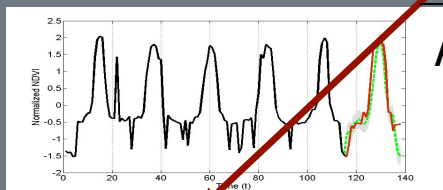
Big Spatiotemporal (Remote Sensing) Data



AVIRIS Cube



High-resolution Image



Temporal

Spectral AVIRIS (20m, 224B): Ondemand, airborne, 700km/hr.

ARIES (30m, 32B, 7 day)

Landsat-1 (MSS):
80m, 4B, 18 day revisit

1M (SPOT, IKONOS, WorldView)

Spatial
Sub-meter (Aerial, WV2...)

AVHRR (1KM, 5B, 1 day)

MODIS (250m-1KM, 36B, 1-2 days)

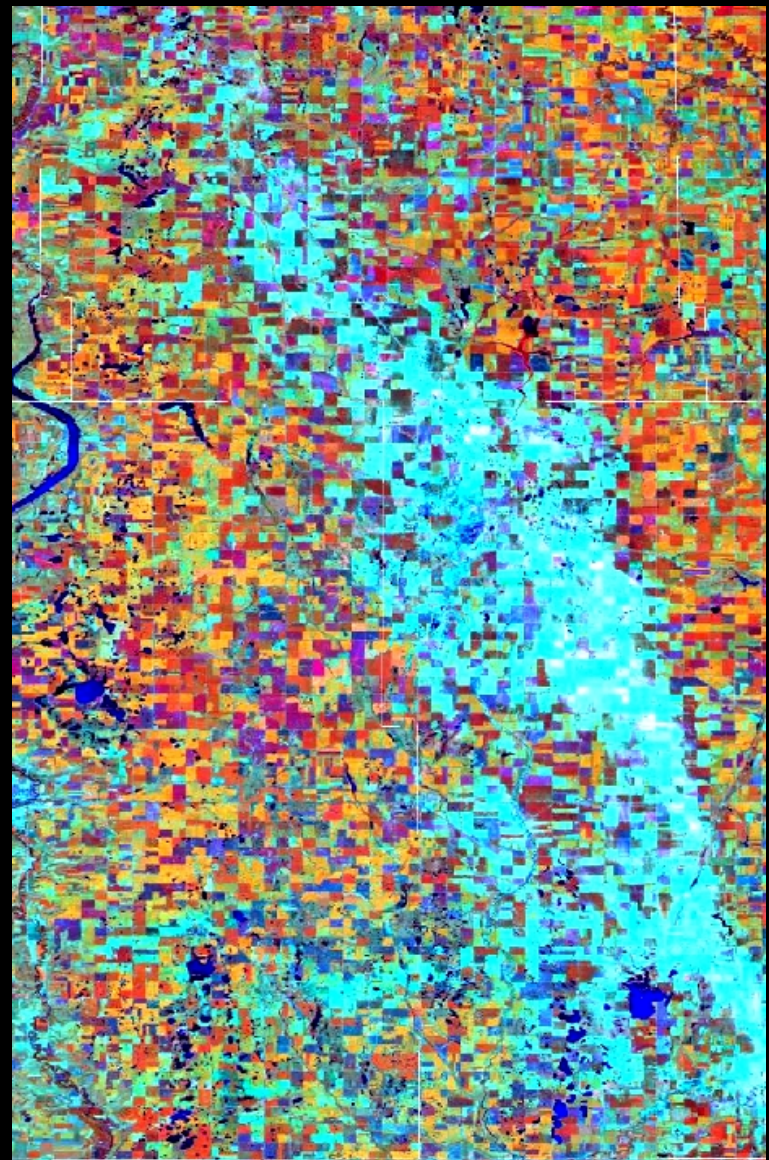
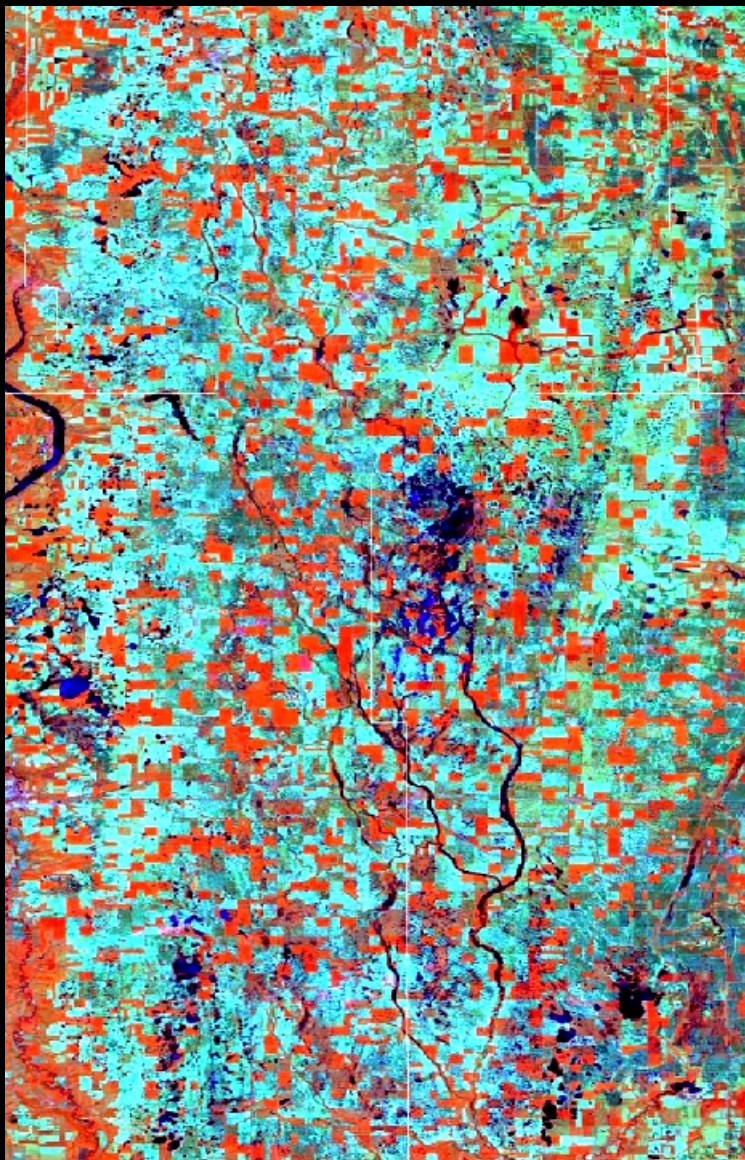
B – Bands
m - meters

5TB/day – Heterogeneous data

Applications

- Biomass Monitoring
- Damage Assessments
- Crop Mapping, Nuclear Proliferation, Settlements

Vegetation Damages



Seasonal Changes



AVHRR NDVI 1KM (1981-2000)

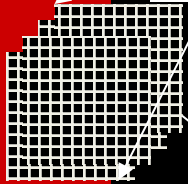
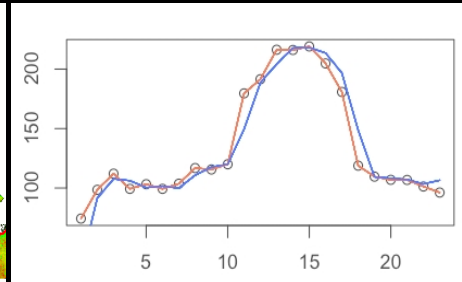
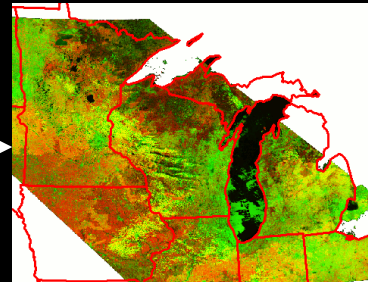
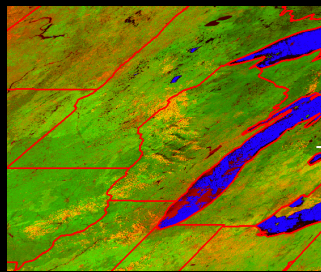
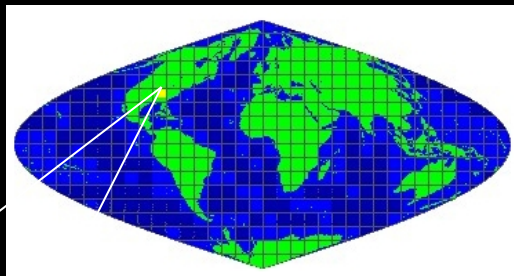
Biomass Monitoring

- Changes are dynamic and multifaceted
 - Population pressure (Present: ~7B; 2050: ~9B)
 - Bioenergy demands/policies
 - Strategic goals: Reduce gasoline use by 20% by 2017 and 30% by 2030.
 - 2007: 6.8 billion gallons
 - 2030: 60 billion gallons
 - Increasing emphasis on Feedstocks (DOE/OBP, “Biomass: Multi-Year Program Plan,” March 2008).
 - Emphasis on growing energy crops (Cellulosic ethanol)
 - Diseases
 - Natural disasters
- This will lead to significant land use changes in US and other countries

Biomass Monitoring

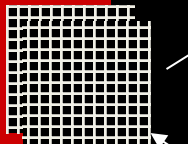
- Supporting the national bioenergy infrastructure will demand moving to operational mode
 - Existing federal mapping efforts are slow, for example NLCD (Started: 1992, Released: 2000; 2nd Ver. Started: 2001, Released: 2007) and Cropland Data Layer (CDL): Annual (not wall-to-wall)
 - Dynamic assessment of “State of Biomass”
- Timely and accurate biomass monitoring is extremely important for both economic and energy security
 - Crops are susceptible to diseases, natural disasters, droughts, early frost, etc.
 - 1970: Naturally occurring leaf blight disease destroyed crops ~ \$ 1B
 - 2008: Iowa flood damages to croplands ~ \$3B

Biomass Monitoring Framework



FTP-Pull

MODIS (4800x4800)
3 Bands, 250m, 8-days
2000-2009
H11V04, MOD09Q1
(LP DACC)
27GB; 432 products



DVDs

AWiFS
(12,300x12,000)
4 Bands, 56m
May-Sept. 2008
Iowa, (USDA)
130 Products



Image &
Ancillary Data

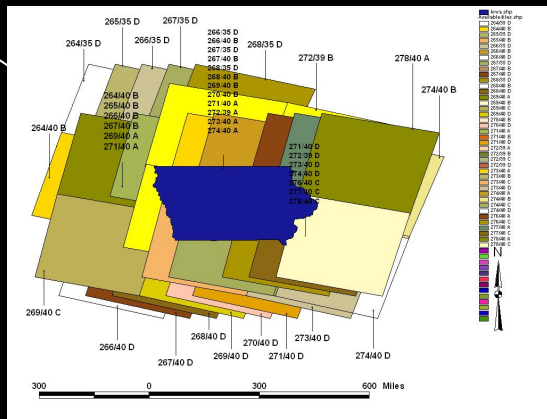
ISIN Projection

UTM Projection

Filter Each Pixel

Pre-processing
• Reprojection
• Atmospheric
• Filtering

Change Detection
• Time Series Based
• Time Series Prediction
• Multidimensional Image Based
• Unsupervised Clustering



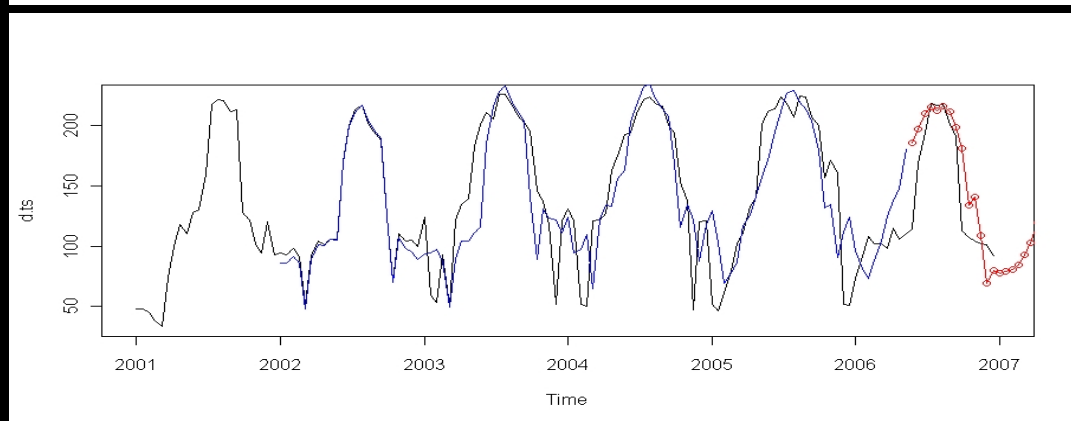
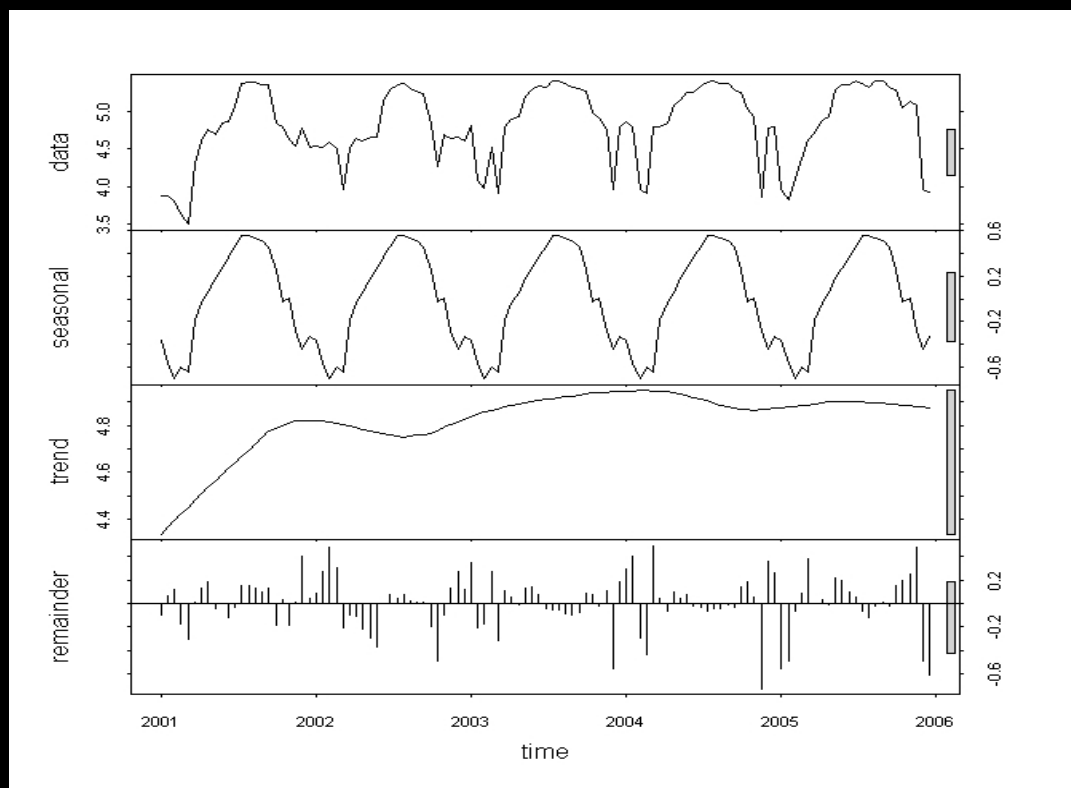
GE Visualization

Characterize
Changes
• Phenology-based
• Type-based

Time Series Based Change Detection

Basic algorithm

- Learn from past observations, that is, build a model that fits to all previous observations (NDVI time series)
- Using the model
 - Predict NDVI at next time step
- Determine if there is a change
 - Compare predicted value with observed (current NDVI image) value
 - If the difference is within a threshold, no change, else “possible change”
- Challenges
 - Which model
 - What is the appropriate threshold



Gaussian Process (GP) Regression

$$y_i = f(x_i) + \varepsilon$$

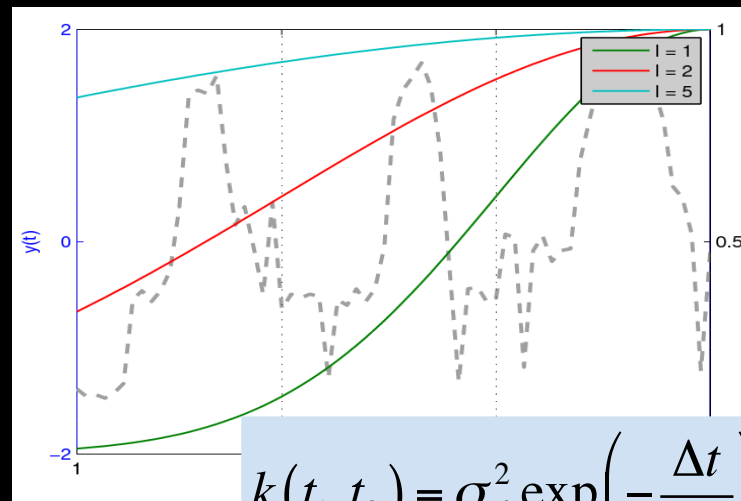
- GP Prior

$$f(x_1), f(x_2), \dots, f(x_n) \sim N(m(x), K)$$

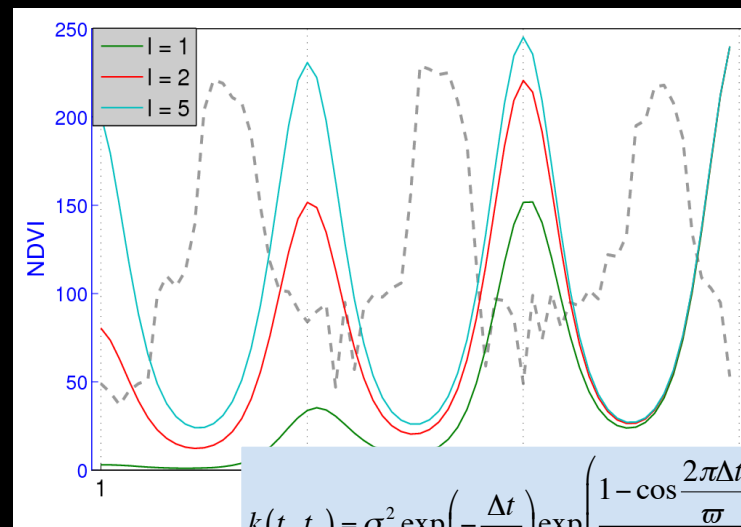
$$K[k][j] = k(x_i, x_j)$$

- Covariance

- Closer time instances should have similar values
- Can capture seasonality via sinusoid covariance function

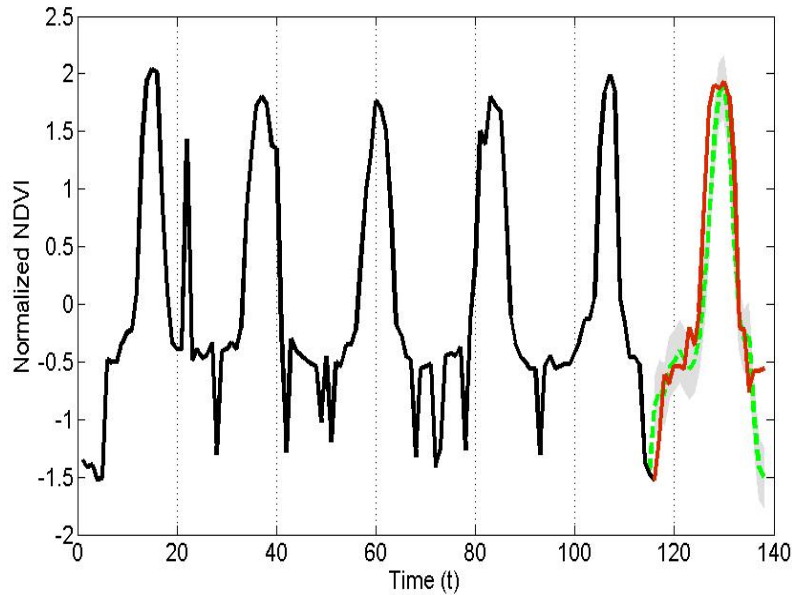


$$k(t_1, t_2) = \sigma_f^2 \exp\left(-\frac{\Delta t}{2l^2}\right)$$



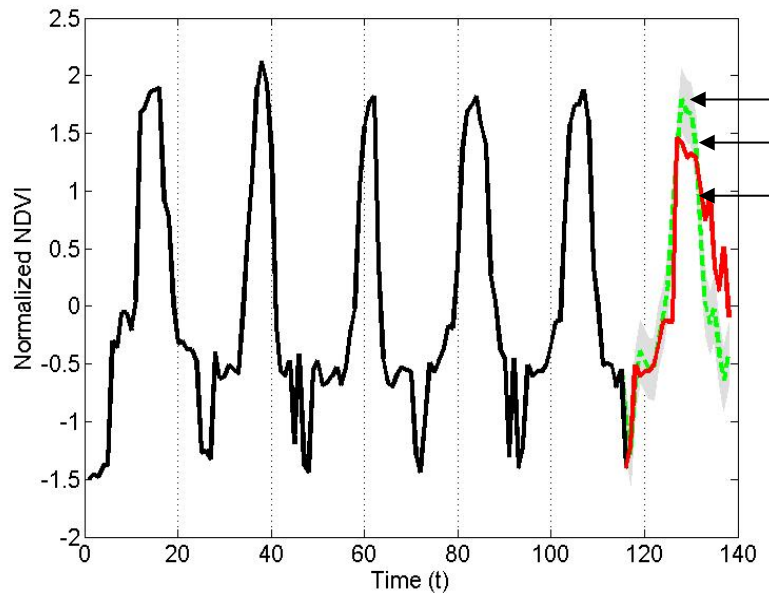
$$k(t_1, t_2) = \sigma_f^2 \exp\left(-\frac{\Delta t}{2l^2}\right) \exp\left(\frac{1 - \cos\frac{2\pi\Delta t}{\omega}}{a}\right)$$

GP Based Change Detection



Change

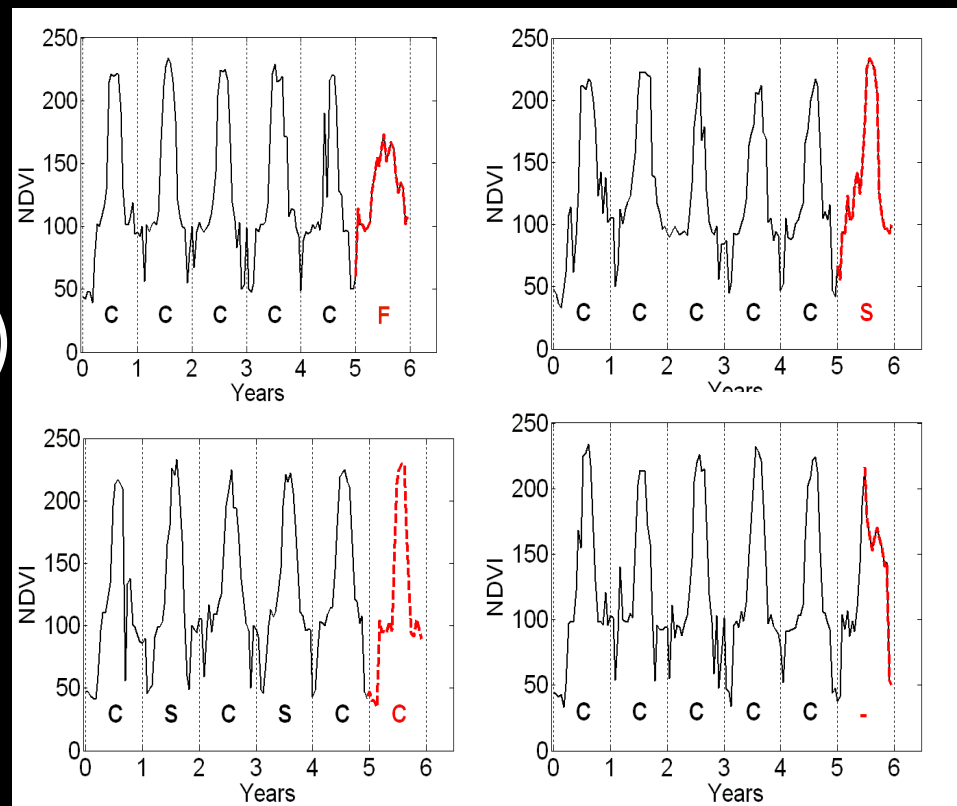
No Change



Variance
Predicted
Observed

Results

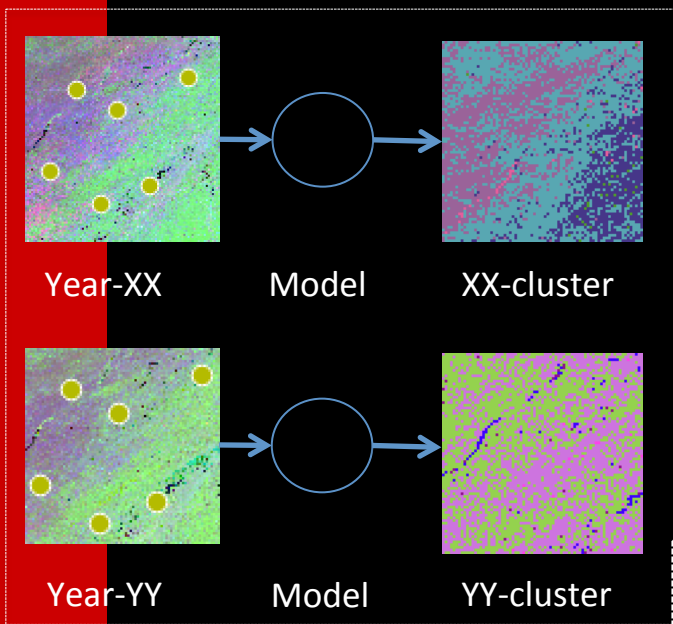
- MODIS Time Series From Iowa
 - 6 years (2001-2006)
 - 23 Observations/year
- Labeled data: 97
- Accuracy: 88%



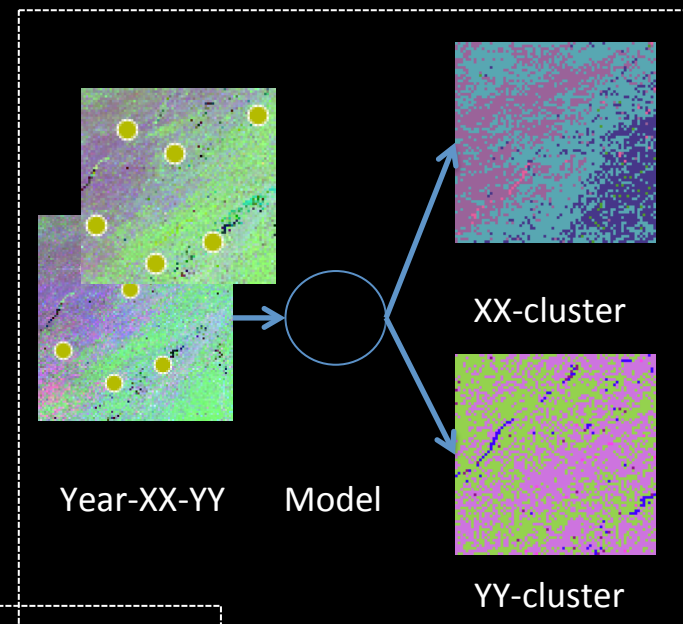
C-Corn; S-Soy; F-Fallow

Varun Chandola, Ranga Raju Vatsavai: A scalable gaussian process analysis algorithm for biomass monitoring. *Statistical Analysis and Data Mining* 4(4): 430-445 (2011)

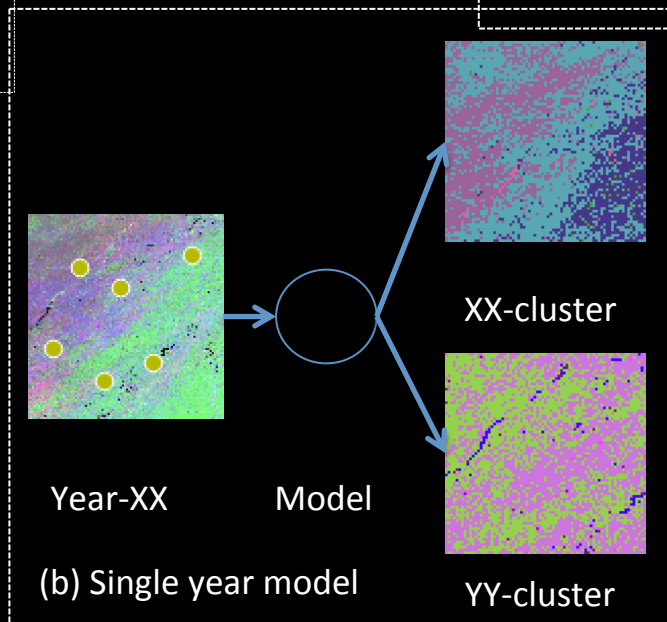
Biannual Changes



(a) Year-wise independent cluster model



(c) Combined year model



(b) Single year model

Unsupervised Methods

Hierarchical Change Detection

- Hierarchical clustering
 - Grouping NDVI time-series by similarity
- Extract change relationships
- Generate change image

Hierarchical Model

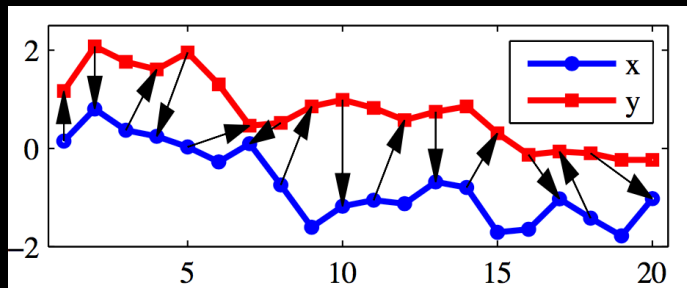
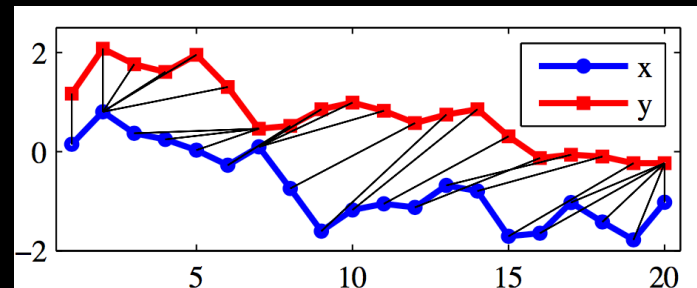
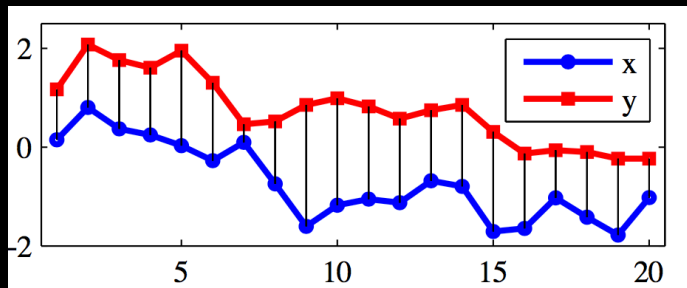
Original Tree (2006-2011)



1	2	3	4	5	6	7	8
759	221	759	322	682	355	280	70

Similarity Measures

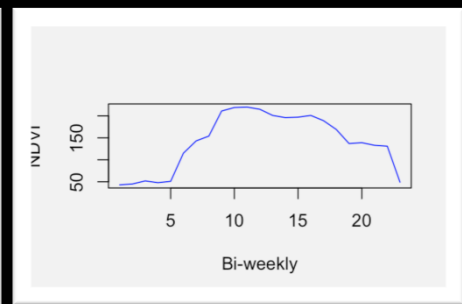
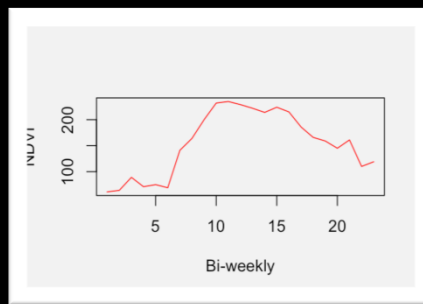
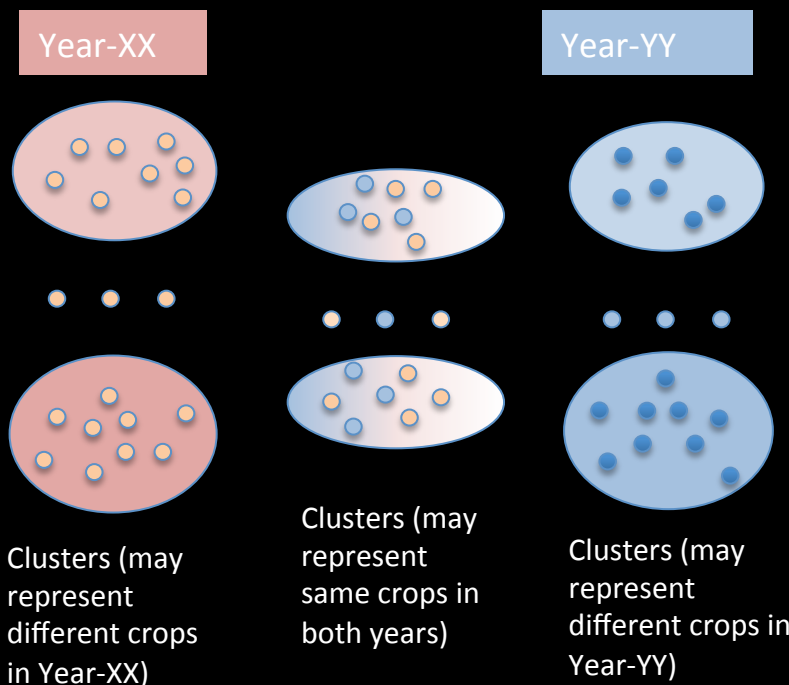
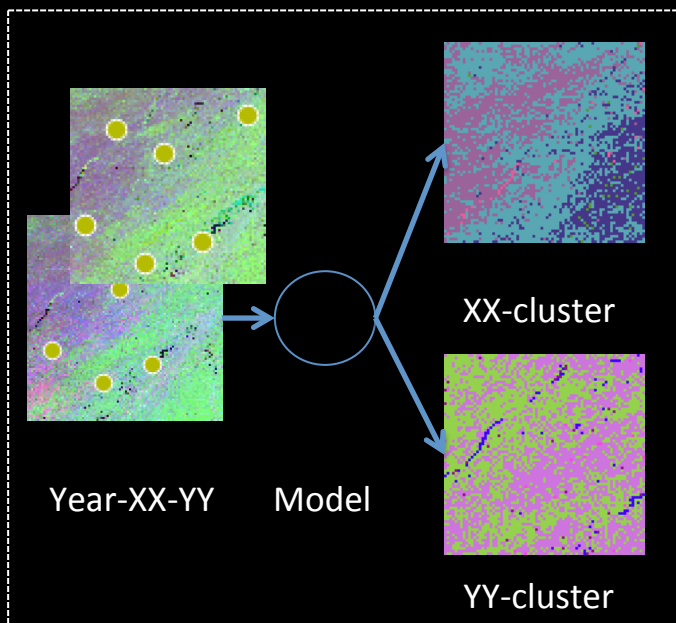
- Dynamic Time Warping (DTW; Berndt and Clifford, 1994)
- Edit Distance on Real Sequences (EDR; Chen et al., 2005)
- Minimum jump costs (MJC; Serra and Arcos, 2012)



Source: Joan Serra, Josep Ll. Arcos.
An Empirical Evaluation of Similarity
Measures for Time Series
Classification

Combined Model

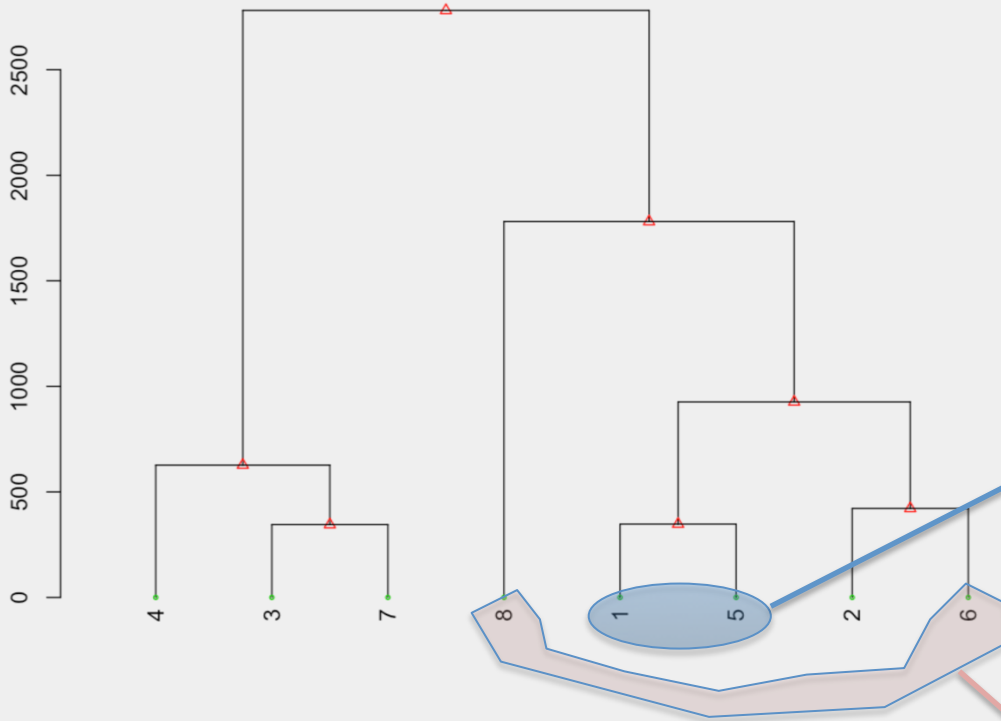
- Build model on samples from Y1 and Y2 (Y12.HM)
- Use Y12.HM to predict labels for Y1 and Y2



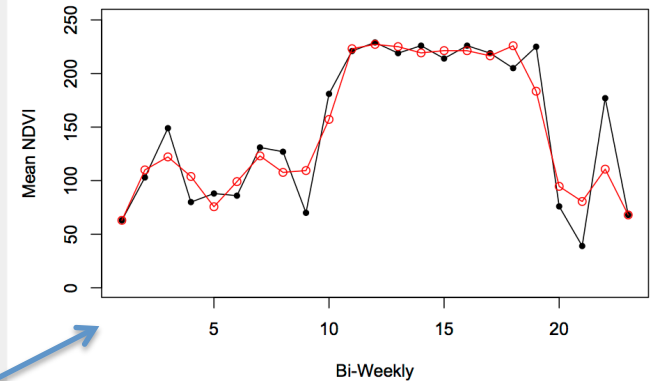
Extract Hierarchical Changes

- If (Y1=1 && Y2 = 6) CH=2
- If (Y1=8 && Y2 = 2) CH=3
- ...

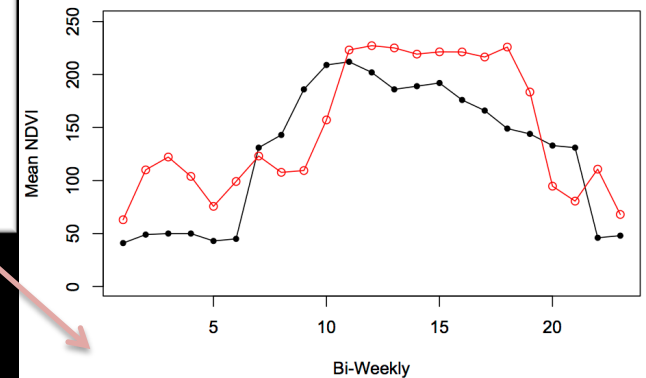
Tree Hierarchy Over 8 Clusters (2006-11)



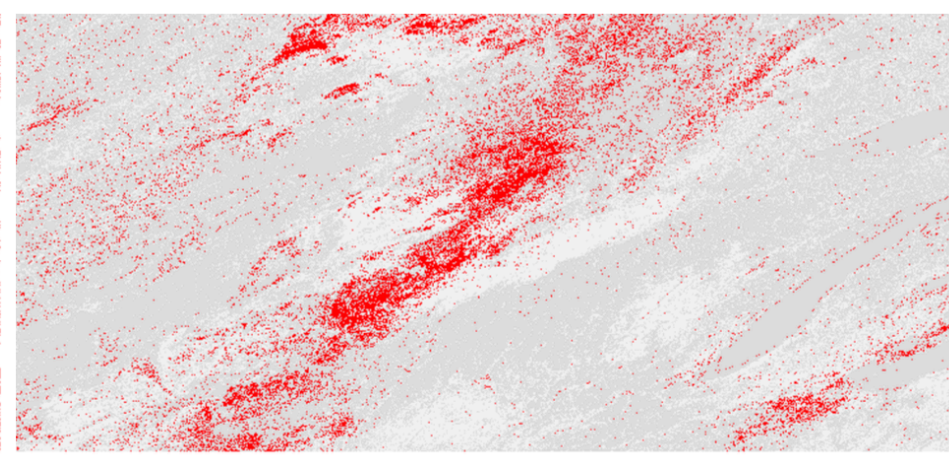
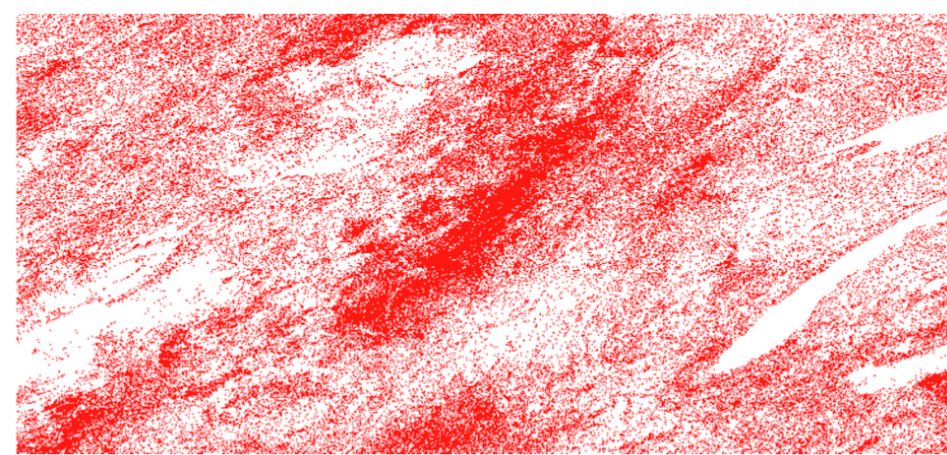
NDVI Phenological Curves (2006-2011): No Change



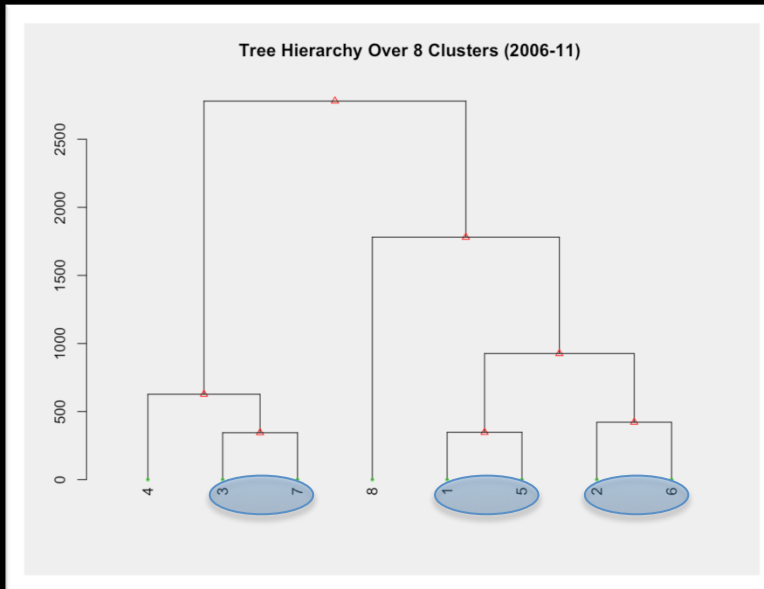
NDVI Phenological Curves (2006-2011): Change



Results



K-Means

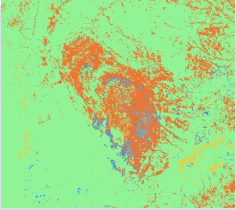
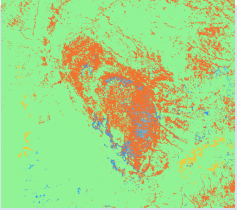
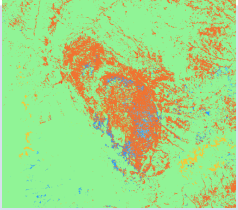
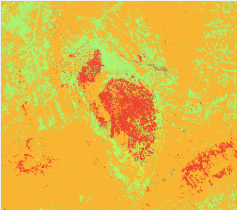
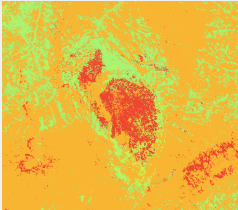
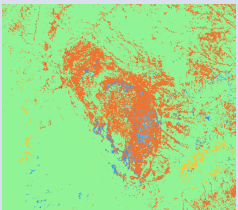


Hierarchical

K-Means over predicts changes (3-7;1-5;2-6)

Year	K-Means	HC
2001-02	33	08
2001-03	29	08
2001-04	30	06
2001-05	31	06
2001-06	34	08
2001-07	31	06
2001-08	33	06
2001-09	30	06
2001-10	36	08
2001-11	35	09

Other Applications

	Y1	Y2	Y3	Y4
Y1				
Y2				
Y3				

Online Change Browser

Applications

- Biomass Monitoring
- Damage Assessments
- Global Crop Mapping

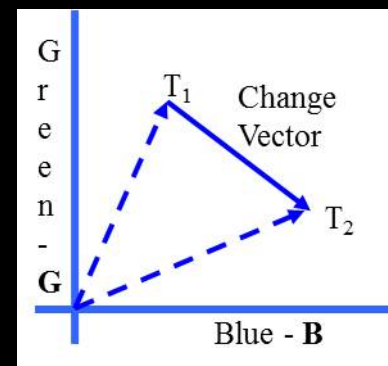
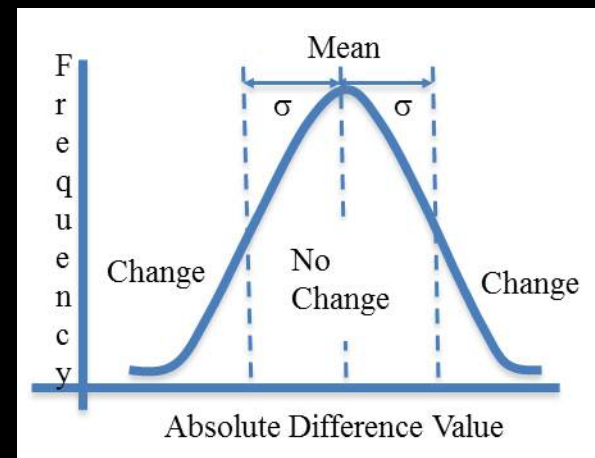
Damage Assessments

- Settlement Dynamics
 - Damages to existing structures
 - New construction
- Biomass
 - Forest fires
 - Floods and Hail Storms
 - Disease



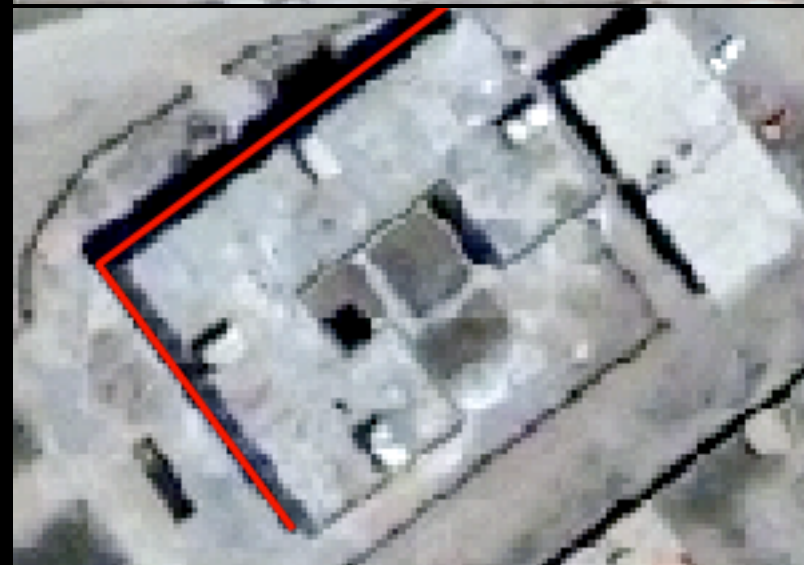
Bi-temporal Change Detection

- Image Differencing
 - $I_{\text{Diff}}(i,j) = I_2(i,j) - I_1(i,j)$
 - Thresholding, Sensitive to noise
- Ratio of Means
 - $I_{\text{Ratio}}(i,j) = I_2(i,j) / I_1(i,j)$
 - Robust to multiplicative noise
- Inner Product and Spectral Correlation
- Multivariate Alteration Detection (MAD)
- L. Bruzzone, F. Bovolo, 2013



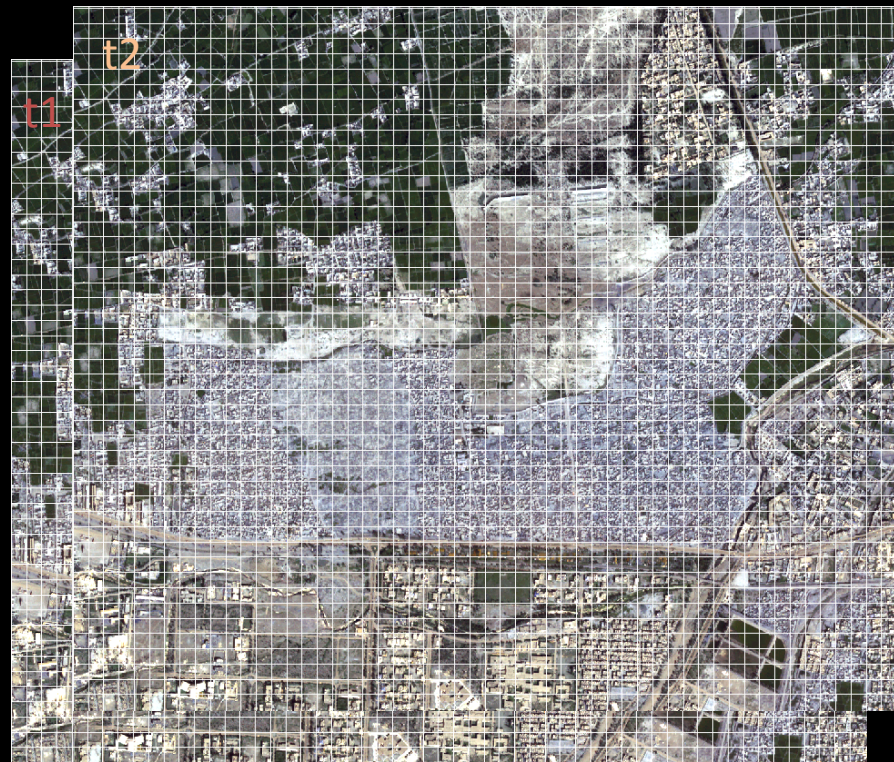
Limitations

- Point based – at individual pixel (or small neighborhood)
- Mostly Univariate
- Multivariate (e.g., MAD) techniques produce multi-band change maps
- Mostly the output is continuous (requires thresholding)



Probabilistic Approach

- Divide image into fixed grids
- Model that data in a grid is generated by probability distribution
- Estimate the overlap between two grids (distributions)
 - No change: distributions should be highly overlapping
 - Change: less overlap between distributions



Highly overlapping to No overlap

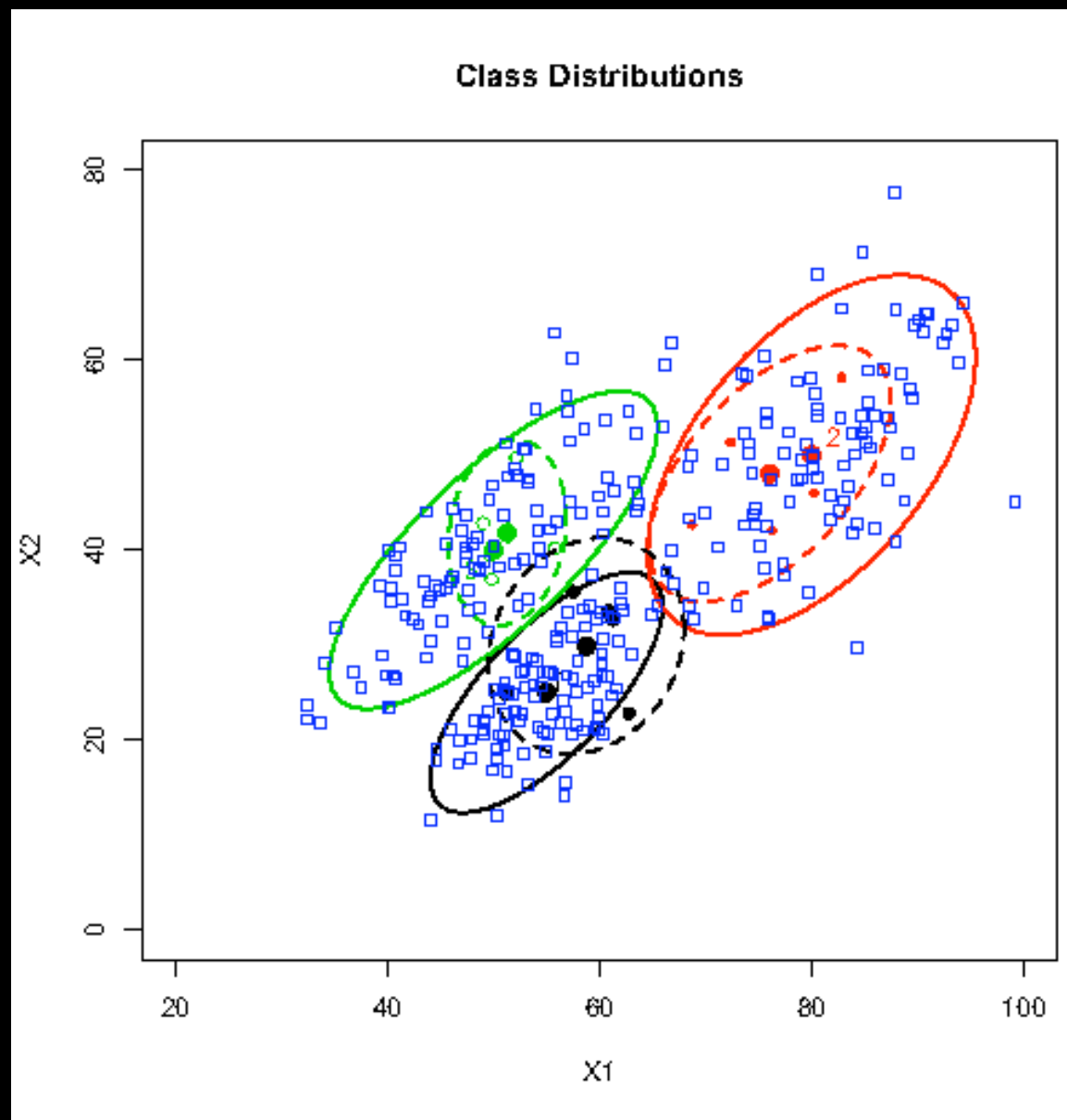
Probabilistic Approach

- Distribution over grid-pair distances
- Gaussian Mixture Model (GMM)

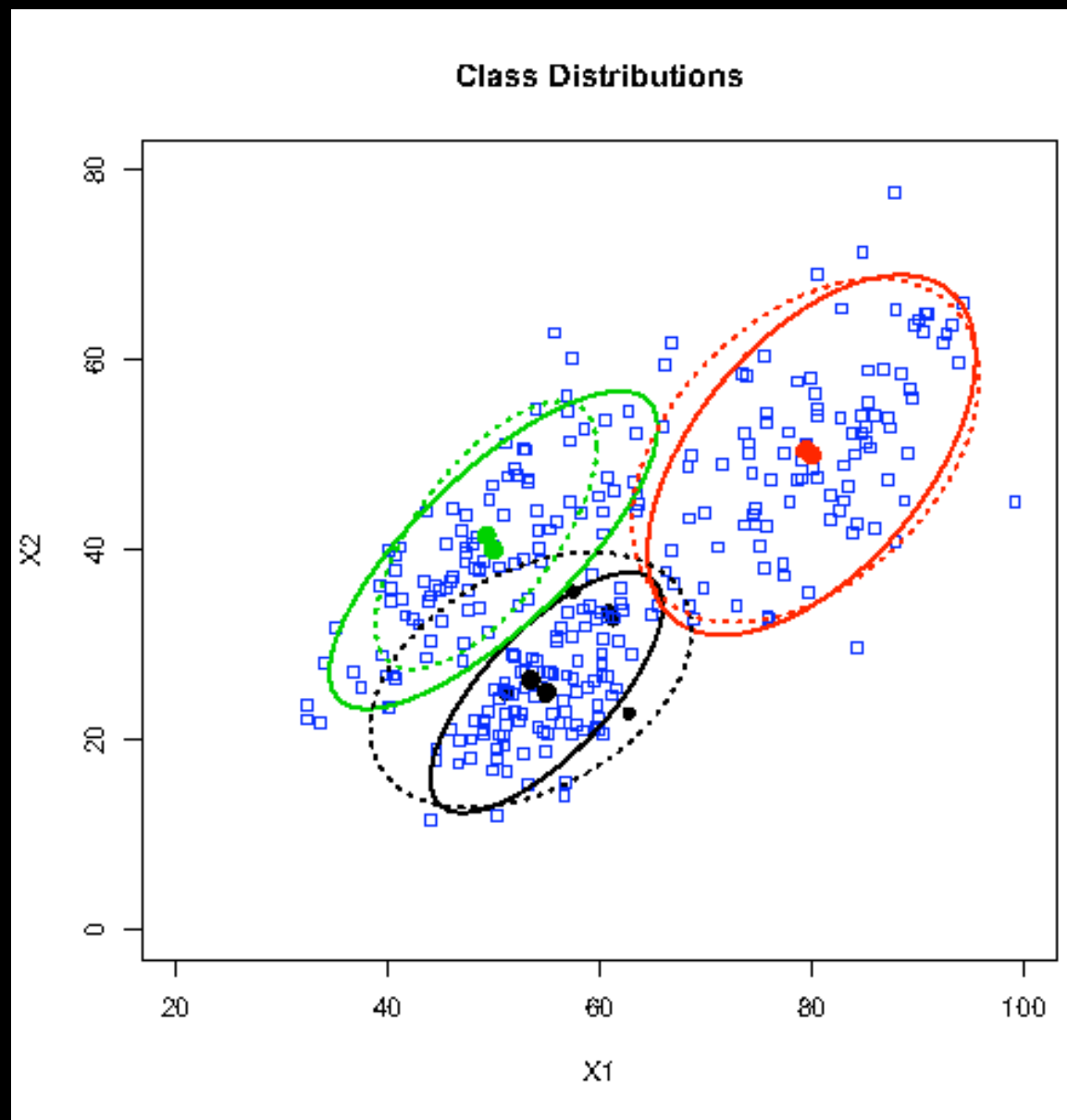
$$P(x_i | \Theta) = \sum_{j=1}^K \alpha_j P_j(x_i | \theta_j)$$

- Compute Model Parameters Using Expectation Maximization (EM)

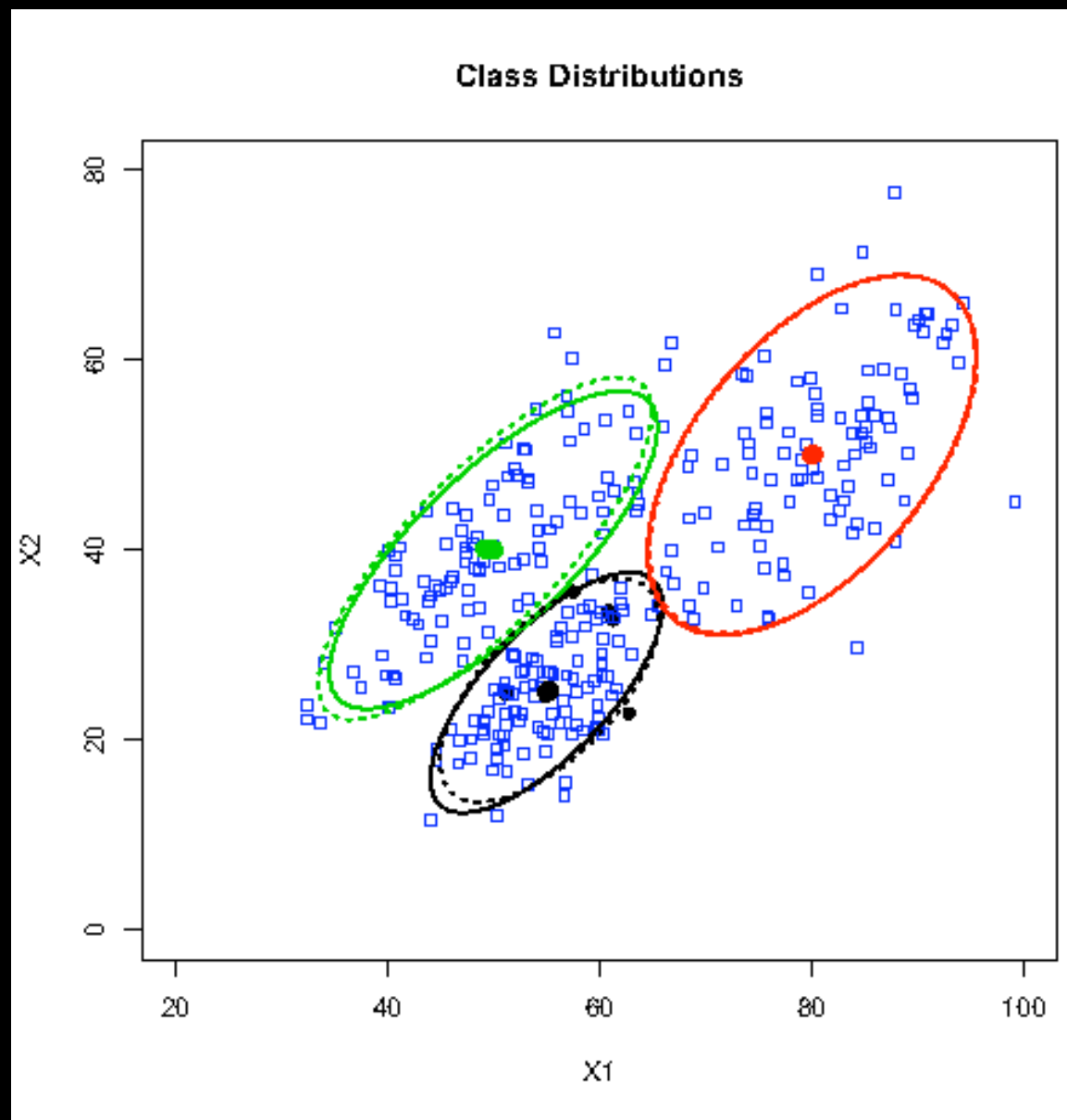
GMM Execution Trace



GMM Execution Trace



GMM Execution Trace



GMM Execution Trace

- Expectation Maximization (EM)
- E-Step

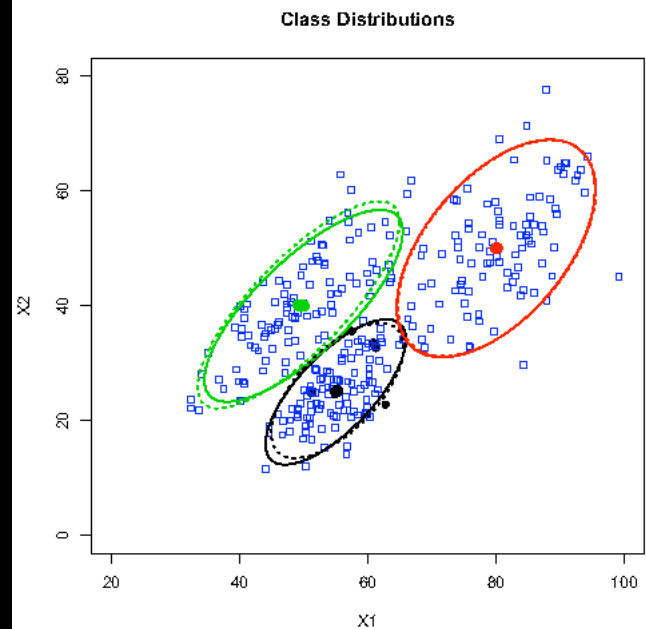
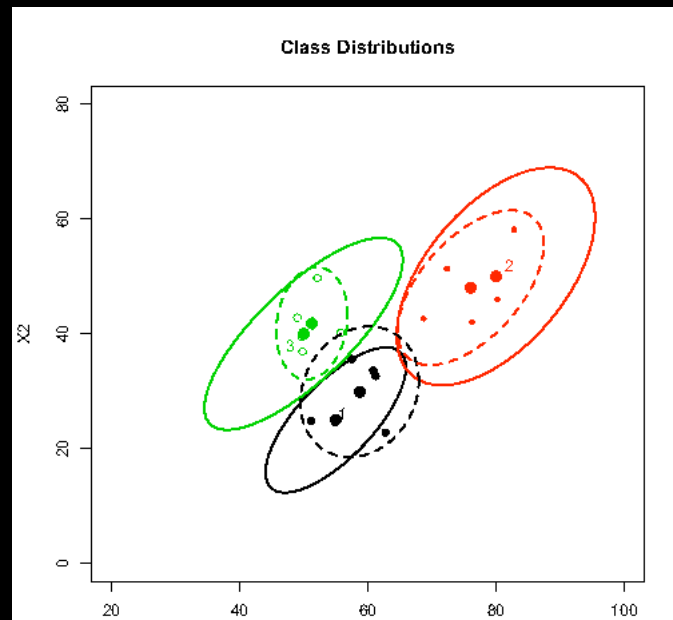
$$e_{ij} = \frac{|\hat{\Sigma}_j^k|^{-1/2} \exp\left\{-\frac{1}{2}(x_i - \hat{\mu}_j^k)^T \hat{\Sigma}_j^{-1,k} (x_i - \hat{\mu}_j^k)\right\}}{\sum_{l=1}^M |\hat{\Sigma}_l^k|^{-1/2} \exp\left\{-\frac{1}{2}(x_i - \hat{\mu}_l^k)^T \hat{\Sigma}_l^{-1,k} (x_i - \hat{\mu}_l^k)\right\}}$$

- M-Step

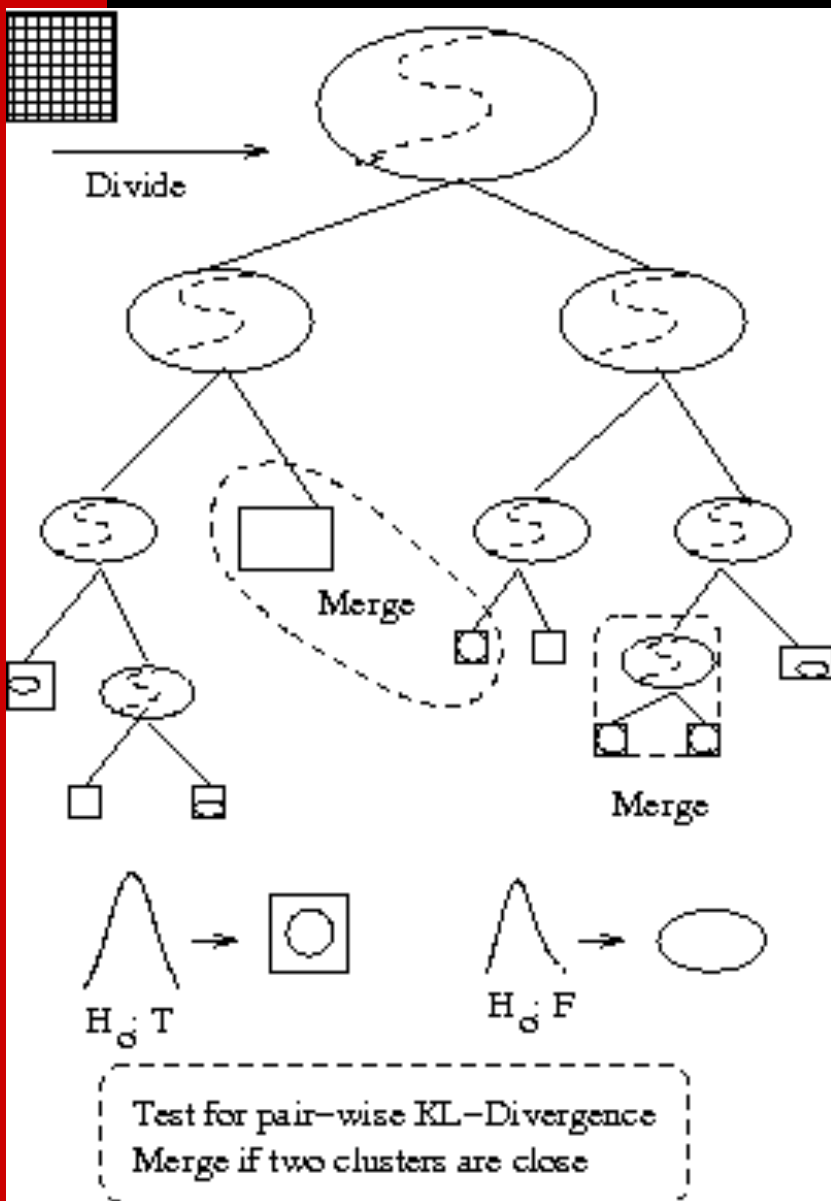
$$\alpha_j = \frac{\sum_{i=1}^N e_{ij}}{N}, \quad \hat{\mu}_j^{k+1} = \frac{\sum_{i=1}^N e_{ij} x_i}{\sum_{i=1}^N e_{ij}}$$

and

$$\hat{\Sigma}_j^{k+1} = \frac{\sum_{i=1}^N e_{ij} (x_i - \hat{\mu}_j^{k+1}) (x_i - \hat{\mu}_j^{k+1})^T}{\sum_{i=1}^N e_{ij}}$$



Challenge: How Many Clusters?



Inputs: D, sample dataset; significance (default p-value = 0.05), initial K (default = 2), nClusters = K

Loop 1: WHILE (TRUE):

Loop 2: FOR 1:nClusters

Statistical test: Shapiro-Wilk test.

Check: IF a cluster fails statistical test,

THEN split that cluster into two

clusters using GMM-Clustering;
increment nClusters and K;

ELSE accept cluster,

decrement nClusters

Clustering: GMM-Clustering(failed-cluster data-samples, new K)

Merge: Compute KL-Divergence,

IF two-clusters are closer than threshold,

THEN decrement K

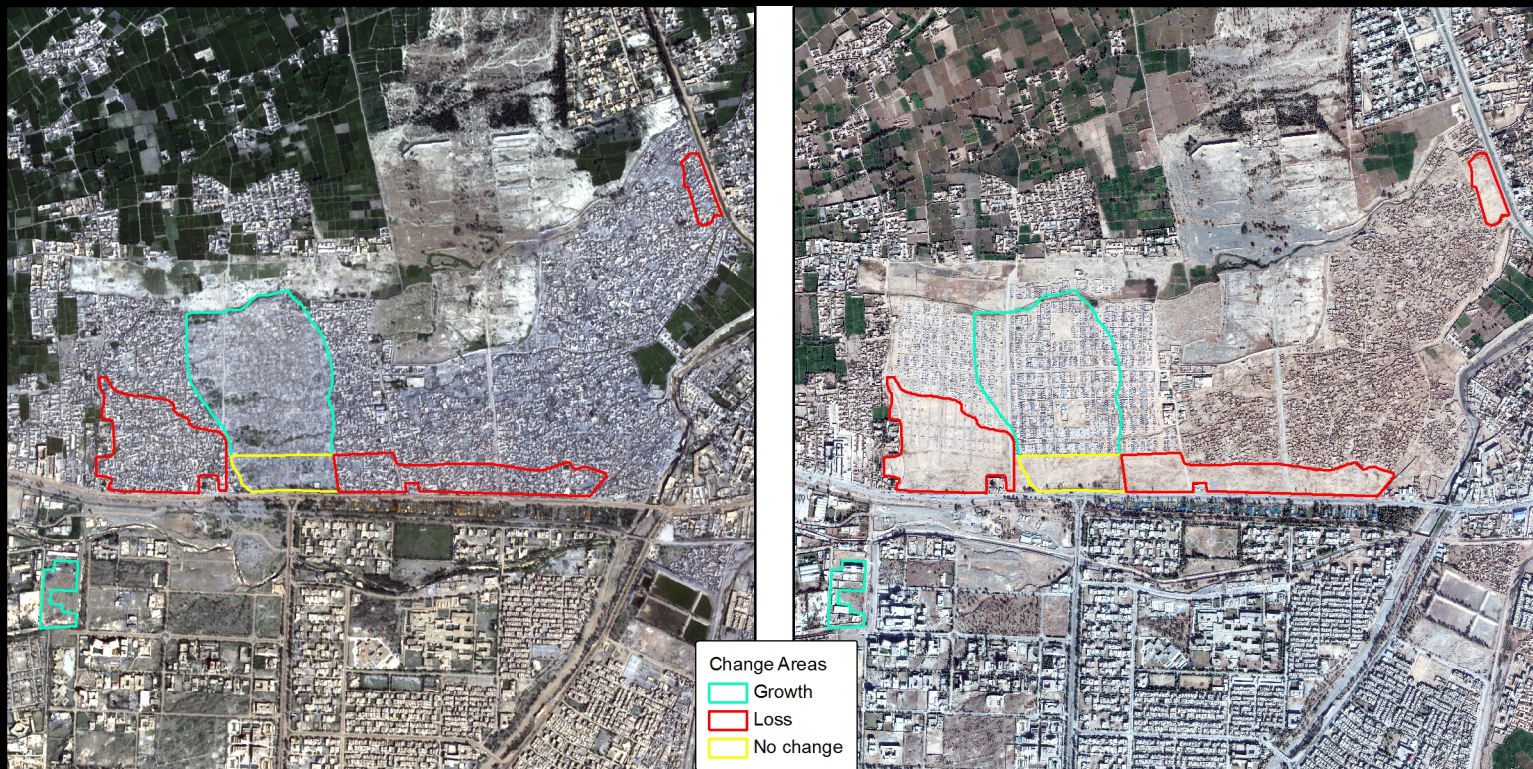
continue (Loop 2)

Check: IF nClusters = 0 (break, Loop 1)

Output: Parameter vector Θ .

Results

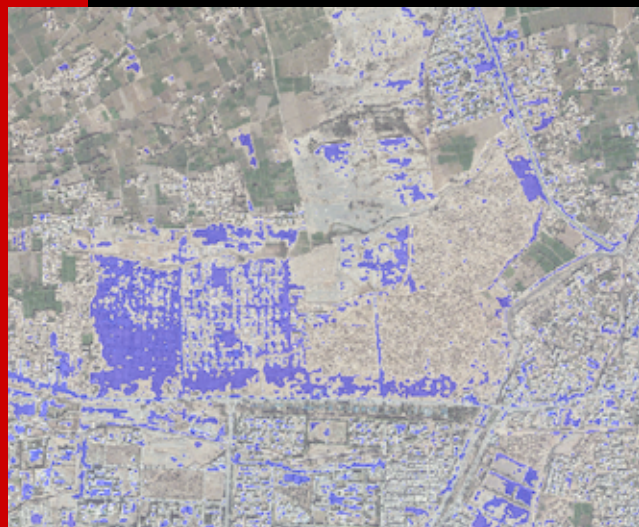
- Kacha Garhi Camp, Pakistan
- Established 1980 for Afghan Refugees
- QuickBird (2004 and 2009, 4B, 2.4m)



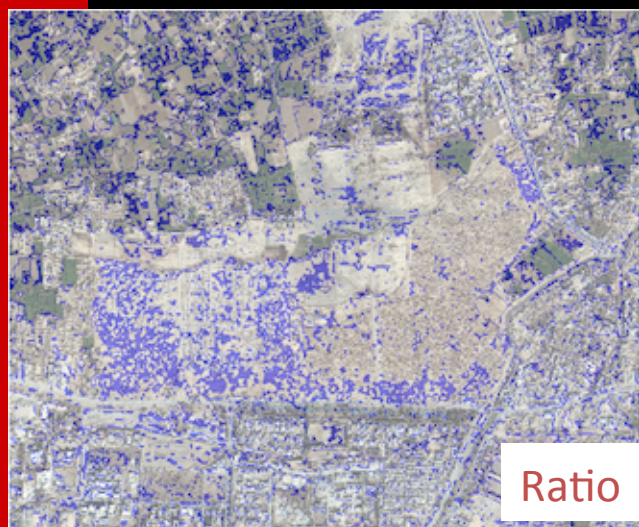
(a) 2004

(a) 2009

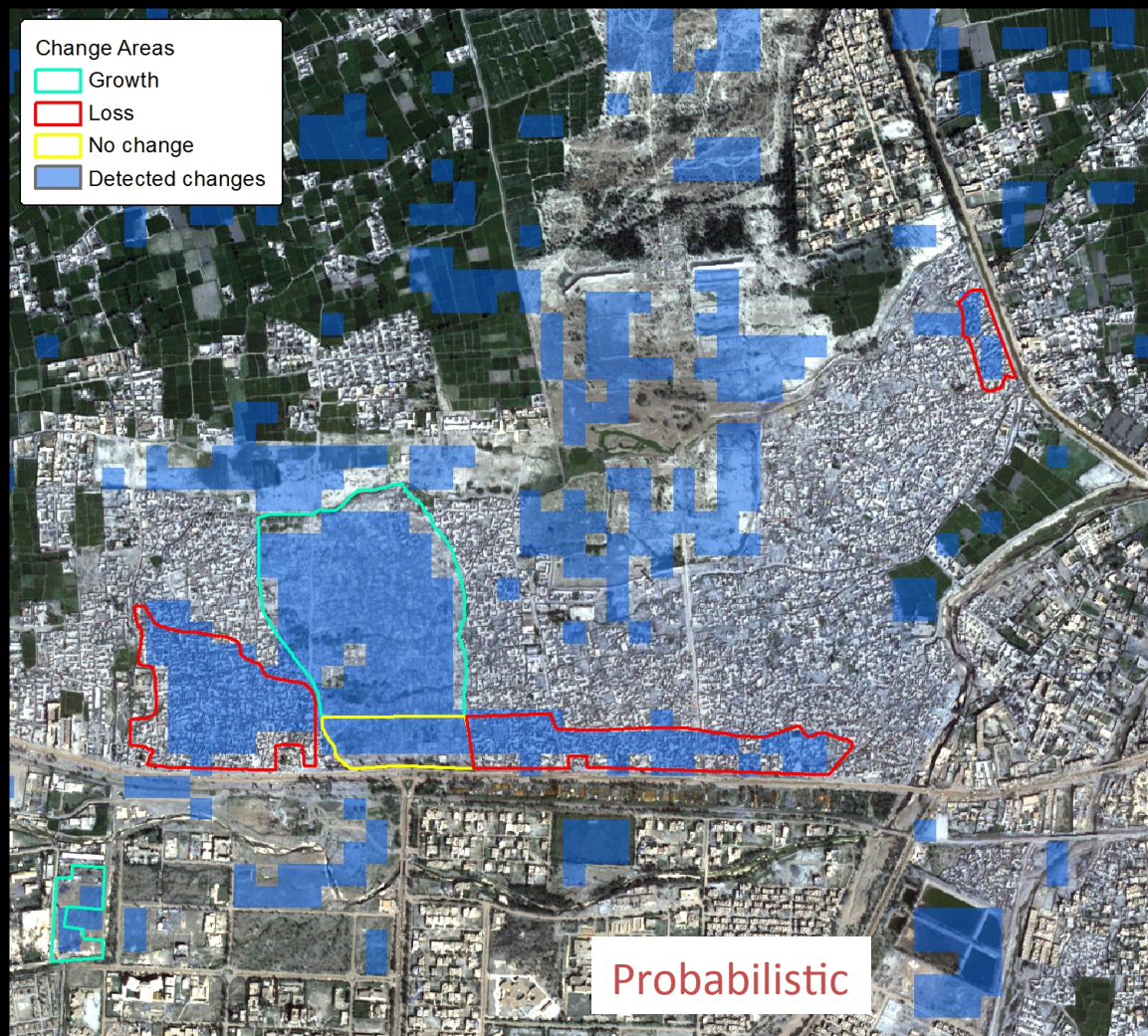
Results



Difference



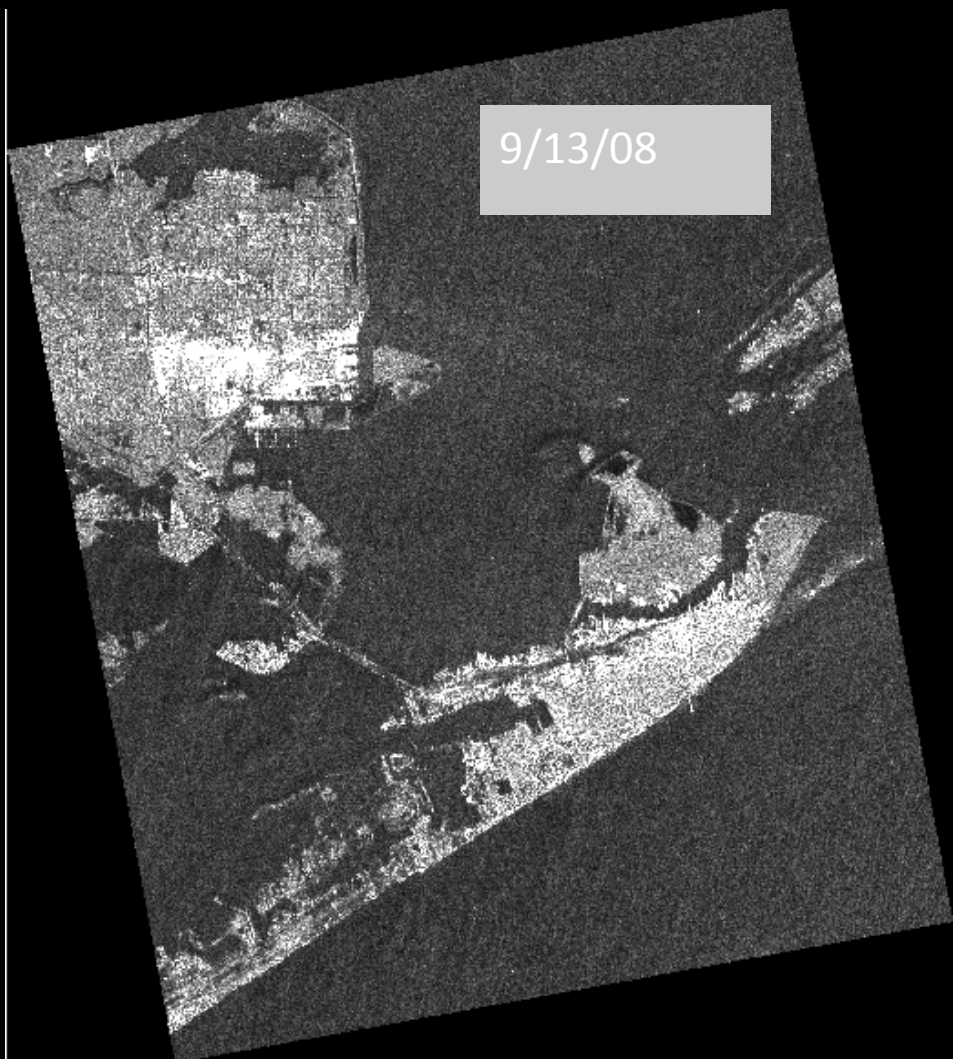
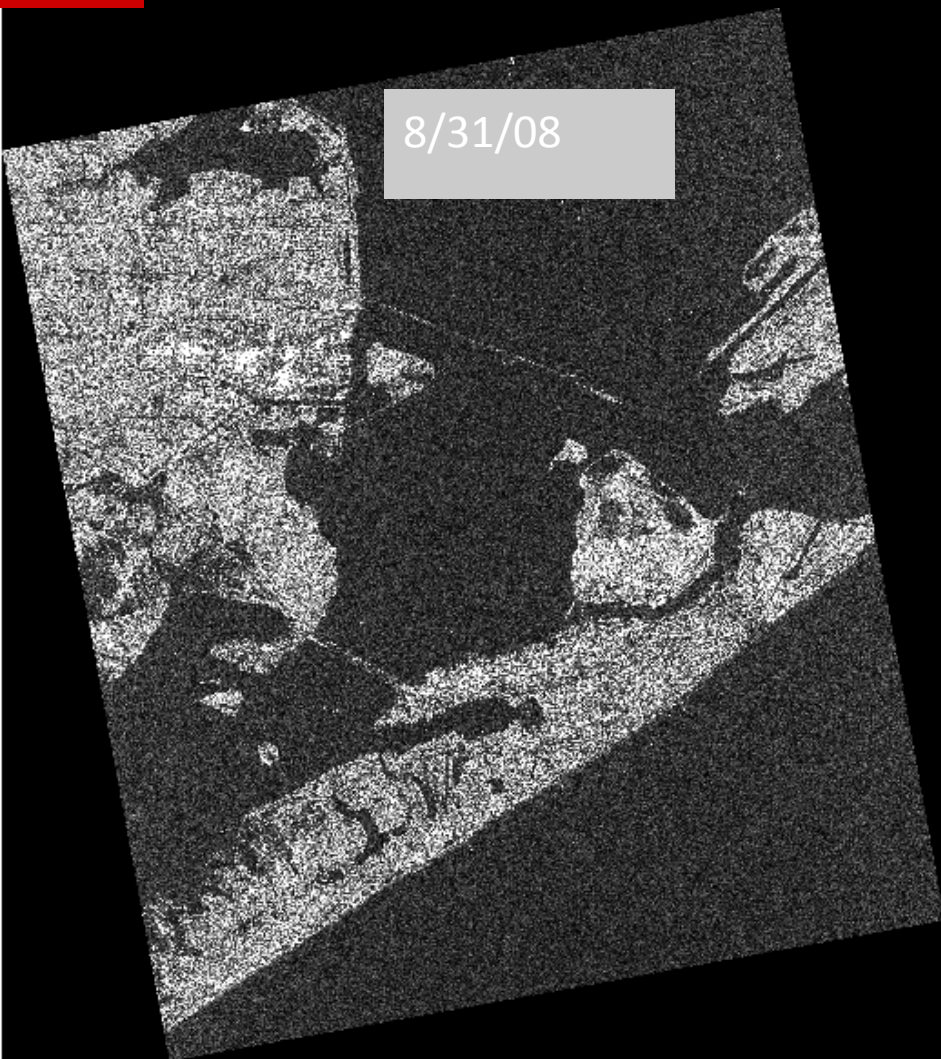
Ratio



Ranga Raju Vatsavai, Jordan Graesser: Probabilistic Change Detection Framework for Analyzing Settlement Dynamics Using Very High-resolution Satellite Imagery. ICCS 2012: 907-916

Results

- SAR Imagery during Ike – noise, spatial resolution (1.56m vs. 12.5m)



Results

- Off-the-shelf techniques predict almost every pixel as change

A change detection map labeled 'Ratio'. The map shows a landscape with a large body of water on the left and a road or path on the right. The majority of the area is colored in a dark blue, indicating no change. There are some light blue and white patches scattered throughout, representing predicted changes. A small white box with the text 'Ratio' is located in the upper right quadrant of the map.

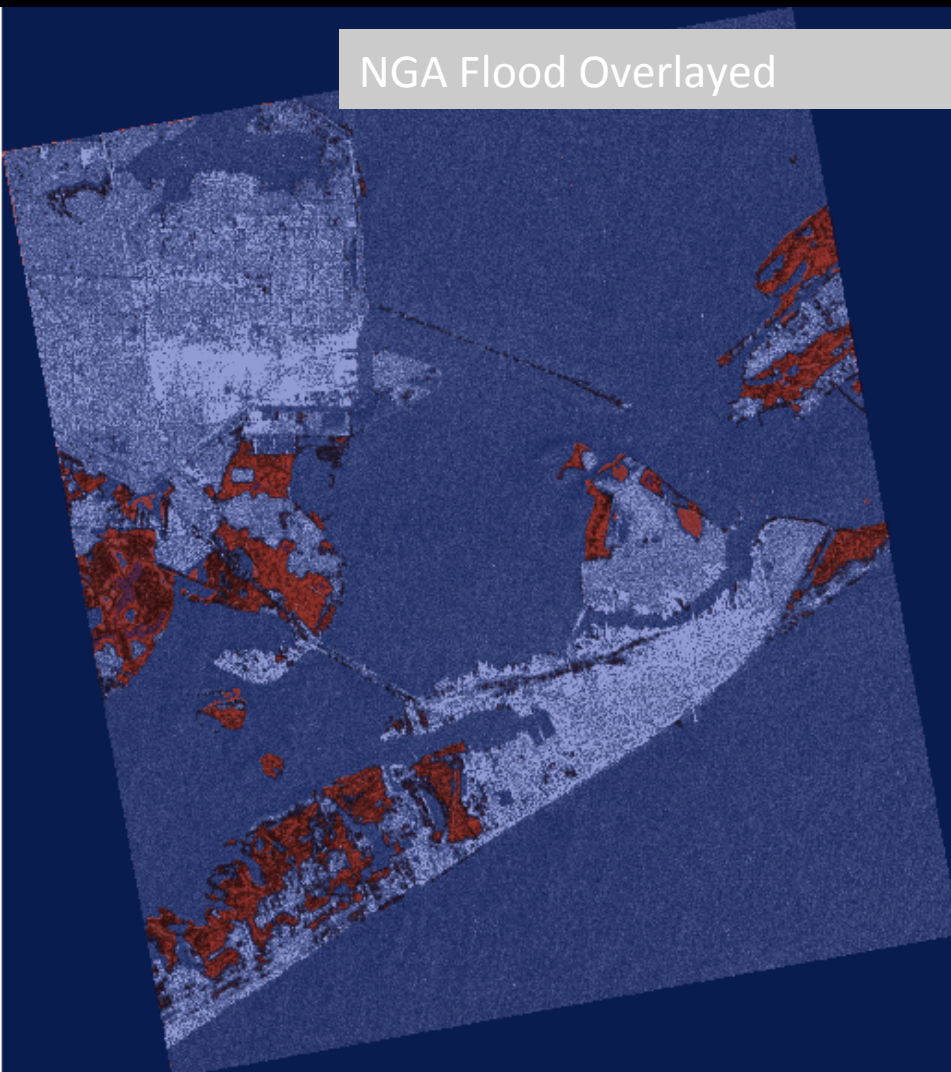
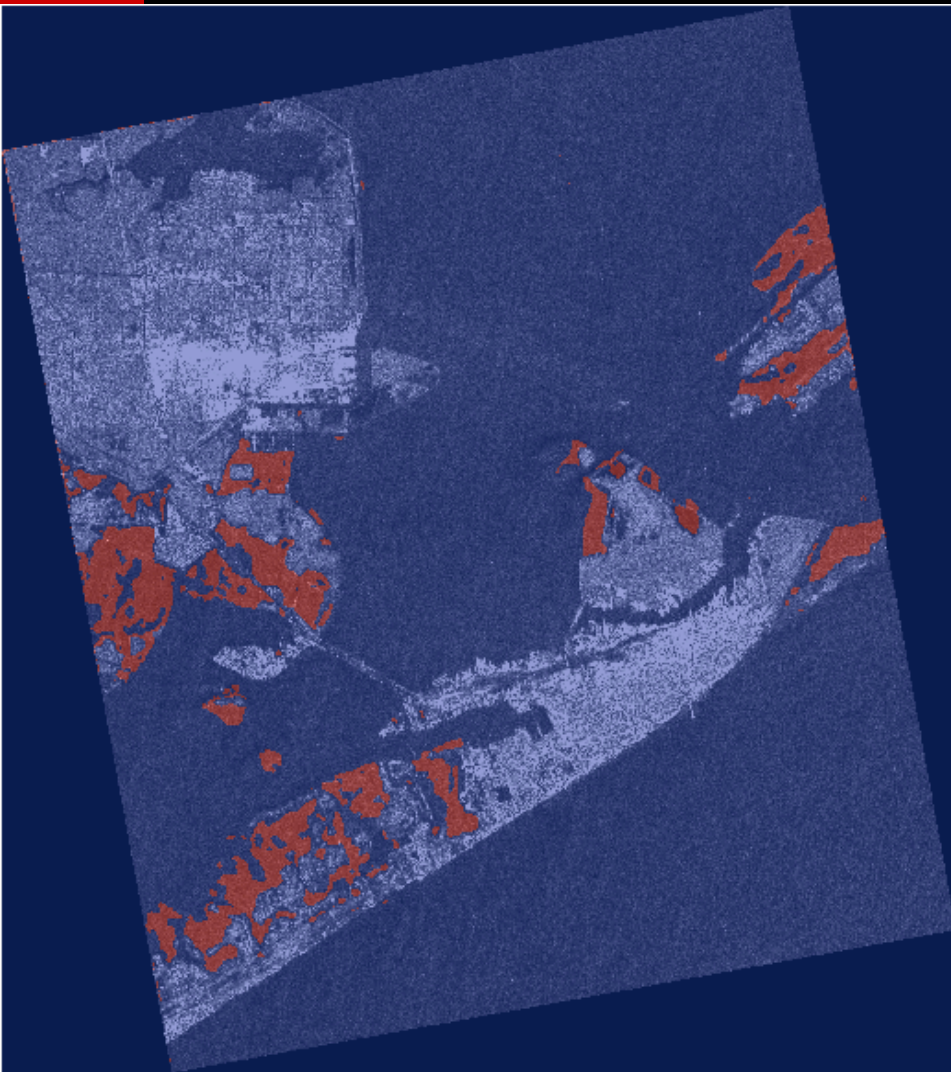
Ratio

A change detection map labeled 'MAD'. The map shows the same landscape as the 'Ratio' map. The majority of the area is colored in a dark blue, indicating no change. There are some light blue and white patches scattered throughout, representing predicted changes. A small white box with the text 'MAD' is located in the upper right quadrant of the map.

MAD

Results

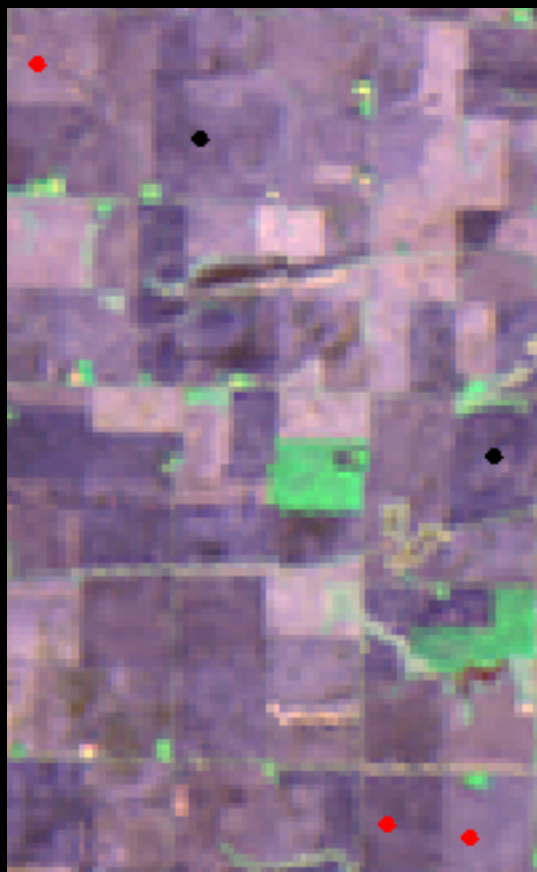
- Probabilistic Approach



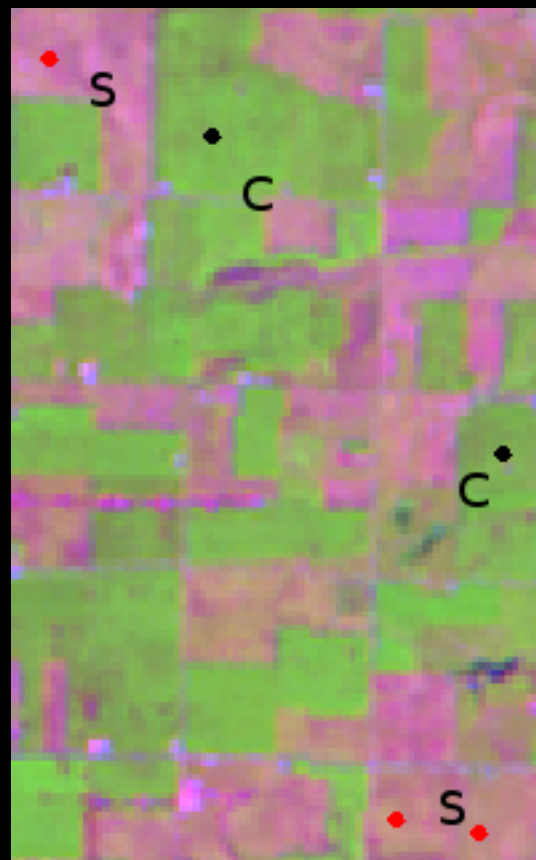
Applications

- Biomass Monitoring
- Damage Assessments
- Crop Mapping, Semantic Classification, Settlement (slum) mapping

Multi-temporal Classification



AWiFS (May 3, 2008;
FCC (4,3,2))



AWiFS (July 14, 2008;
FCC (4,3,2))

Thematic Classes: C-Corn, **S-Soy**

Multi-temporal Classification

	corn	soy	alfa	grass	water	dvlpd	forest	wetlnd
corn	0.00	957.98	2000.00	1999.98	2000	1999.45	1859.75	2000
soy	957.98	0.00	2000.00	2000.00	2000	2000.00	1999.11	2000
alfa	2000.00	2000.00	0.00	2000.00	2000	1998.70	1999.89	2000
grass	1999.98	2000.00	2000.00	0.00	2000	1790.64	1973.95	2000
water	2000.00	2000.00	2000.00	2000.00	0.00	2000.00	2000.00	2000
dvlpd	1999.45	2000.00	1998.70	1790.64	2000	0.00	1817.02	2000
forest	1859.75	1999.11	1999.89	1973.95	2000	1817.02	0.00	2000
wetlnd	2000.00	2000.00	2000.00	2000.00	2000	2000.00	2000.00	0.00

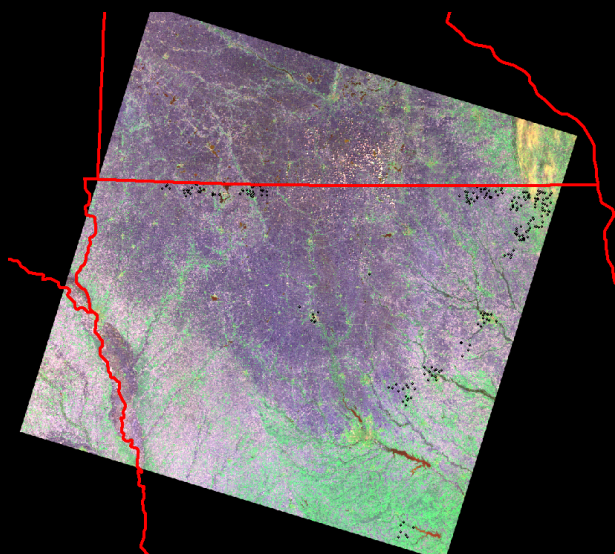
TABLE 6. Transformed Divergence Between Classes from May Image

	corn	soy	alfa	grass	water	dvlpd	forest	wetlnd
corn	0.00	1610.59	2000	927.95	2000	2000.00	1993.94	1999.65
soy	1610.59	0.00	2000	1252.87	2000	1997.30	2000.00	2000.00
alfa	2000.00	2000.00	0.00	2000.00	2000	2000.00	2000.00	2000.00
grass	927.95	1252.87	2000	0.00	2000	1992.04	1999.50	1999.76
water	2000.00	2000.00	2000	2000.00	0.00	2000.00	2000.00	2000.00
dvlpd	2000.00	1997.30	2000	1992.04	2000	0.00	2000.00	1999.31
forest	1993.94	2000.00	2000	1999.50	2000	2000.00	0.00	1734.34
wetlnd	1999.65	2000.00	2000	1999.76	2000	1999.31	1734.34	0.00

TABLE 7. Transformed Divergence Between Classes from July Image

Multi-view Approach

- Multi-temporal images are different views of same phenomena
 - Learn single classifier on different views, chose the best one through empirical evaluation
 - Combine different views into a single view, train classifier on single combined view – stacked vector approach
 - Learn classifier on single view and combine predictions of individual classifiers – multiple classifier systems
 - Bayesian Model Averaging
 - Co-training
 - Learn a classifier independently on each view
 - Use predictions of each classifier on unlabeled data instances to augment training dataset for other classifier



Class	Training	Validation
Corn	261	261
Soybean	225	225
Alfa alfa	27	27
Grass	189	180
Water	18	18
Developed	90	99
Deciduous Forest	117	117
Wetlands Forest	18	36
<i>Total:</i>	945	963

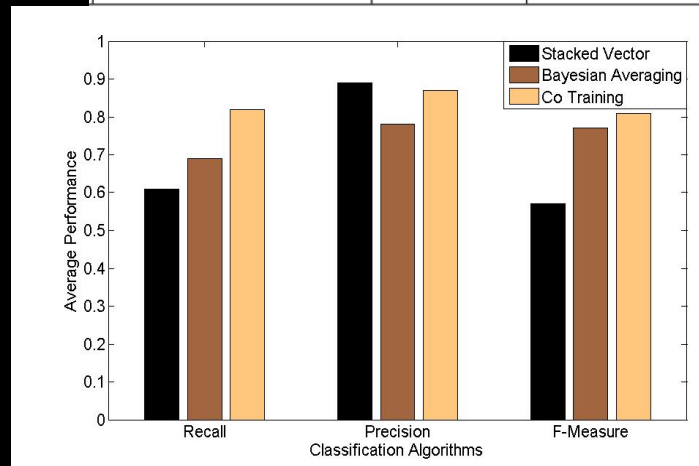


Image Classification

- How about high-resolution images and semantic labels?



- Does this kind of thematic classification make sense for identifying nuclear power plant? Can these thematic classes imply above image as nuclear plant?

What is missing?



Containment
Building

Turbine
Generator

Cooling
Towers

Semantics:
Set objects like:
Switch yard,
Containment
Building,
Turbine
Generator,
Cooling
Towers
AND
Their spatial
arrangement may
imply a semantic
label like “nuclear
power plant”

Semantic Classification

- **Covert image into regions of interest (roi)**
 - Could be a regular window of fixed size (e.g., gridding)
 - Arbitrary shaped region (e.g., by segmentation)
- **Compute local descriptors over roi' s**
 - Extract features (e.g., texture, edges, ...)
- **Quantize descriptors into words**
 - Forms the visual vocabulary
 - Each word is single label (all words with-in same cluster) or visual word
- **Build the bag-of-visual-words, by finding the frequency of occurrence of each word in the image (document)**
- **Fit LDA model and use it to predict topics**

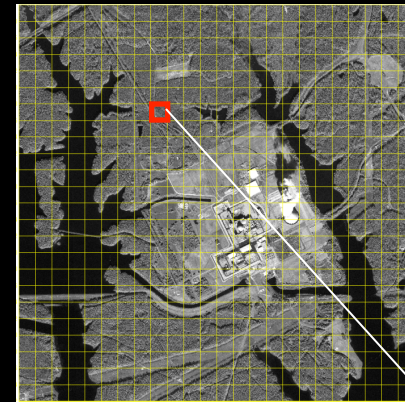
Pixels to
features

Features
to words

Words to
topics

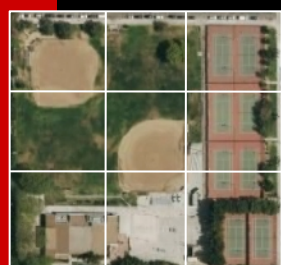
Pixels to Features

- Low-level Features
 - Spectral/Intensity feature
 - Local Edge Pattern
 - Local Binary Pattern
 - Edge Orientation
 - Line Support Regions
- ROI's can be fixed size tile, variable size tile or irregular polygon.



ROI

Semantic Classification Framework



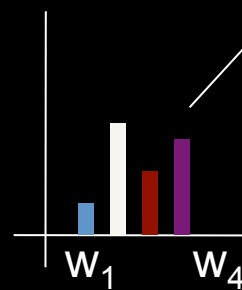
Examples for each semantic category

Features

Vector Quantization (K-Means)



New Sample



LDA



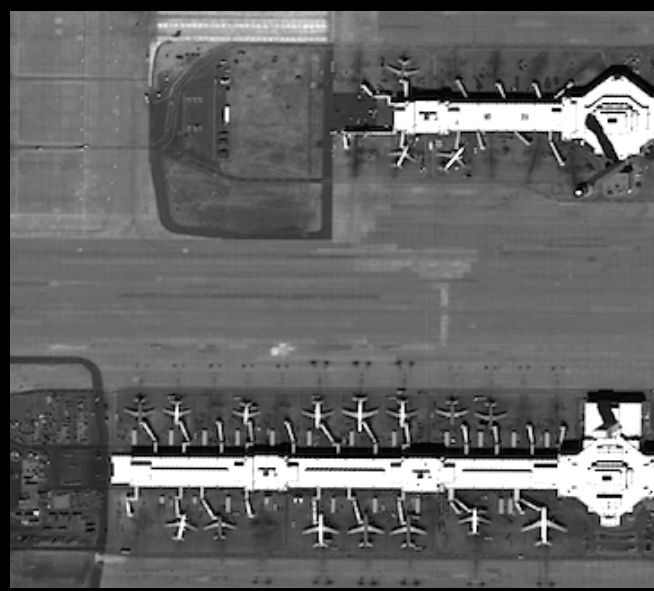
Predict Most likely Semantic Label

Results

Category	Training	Test	Total
Airport	8	10	18
Coal	13	17	30
Nuclear	20	55	75
Total	41	82	123

Ground Truth	Airport	Coal	Nuclear	Producers Accuracy (%)
Airport	6	3	1	60.0
Coal	1	10	6	58.8
Nuclear	0	9	46	85.2
Users Accuracy (%)	85.7	45.5	86.8	75.6

Results



Settlement Mapping

- Challenge: classifying different neighborhoods
 - Urban social scientists have treated ‘neighborhood’ in much the same way as courts of law have treated pornography: a term that is hard to define precisely, but **everyone knows it when they see it.** -- Galster (2001)



VHR Imagery



Can we recognize different urban neighborhoods in VHR imagery?

Classification Challenges



- Pixel-based or single-instance classification

→ → Pixels from different objects

Difficult to distinguish

Classification Challenges



- Object based classification



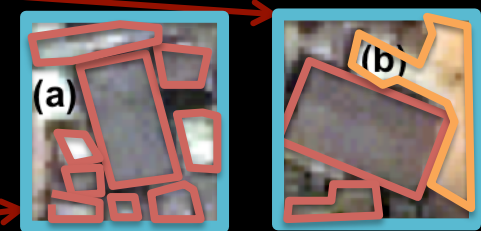
Objects (buildings) from different neighborhoods

Good for recognizing objects, but difficult to distinguish neighborhoods

Classification Challenges



- Complex object (patch) based classification



Focus is not objects – but the distribution of objects within a patch

Good for recognizing complex patterns – neighborhoods

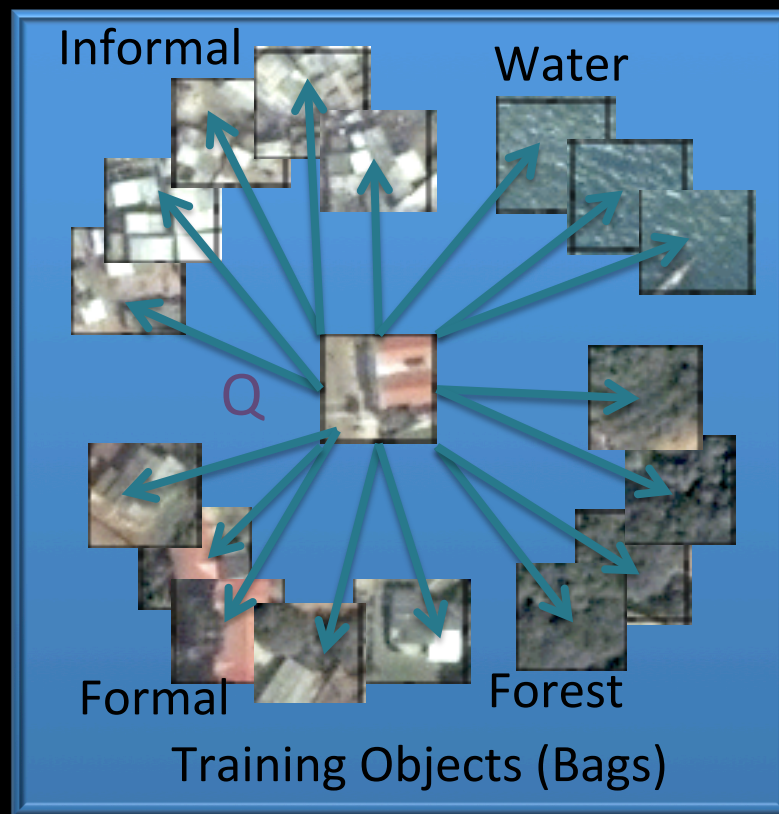
Complex Object Based Image Analysis

- Objective is same as pixel-based, however instead of pixels we are dealing with patches
 - Given a model (set of image patches)
 - Predict class label for a new sample (patch)

Challenges:

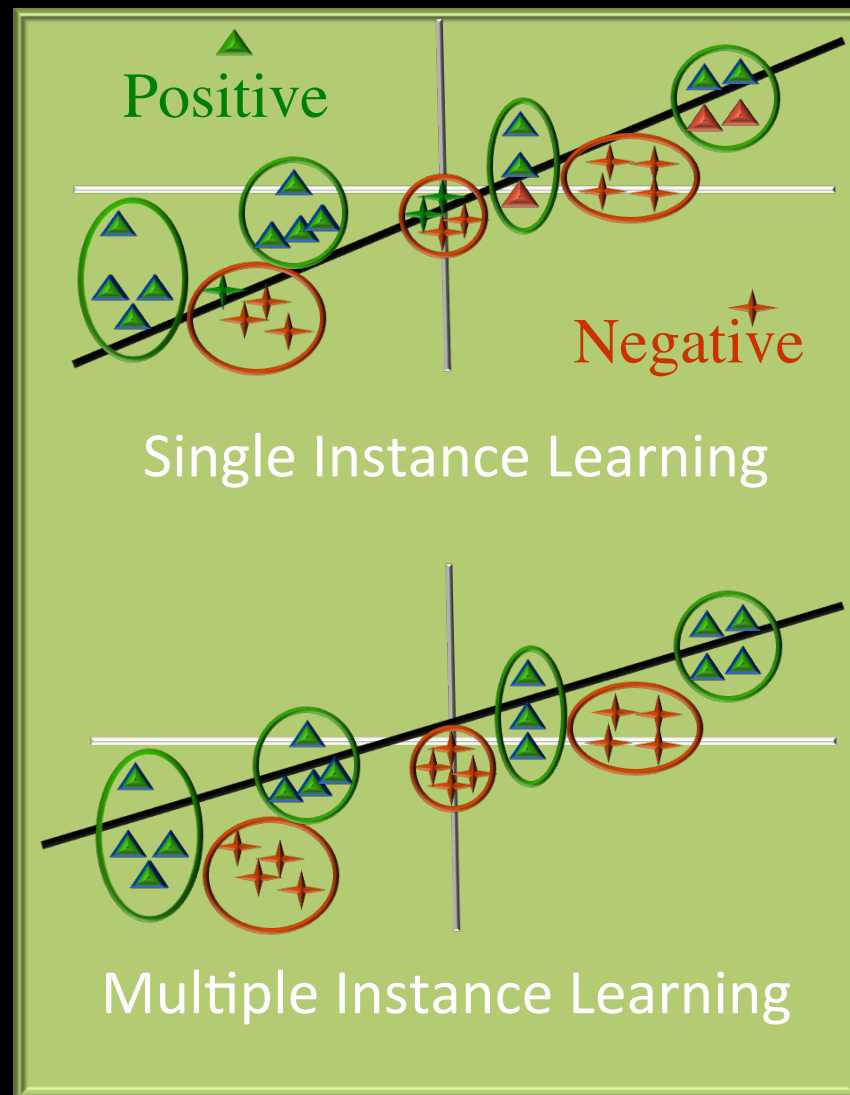
- How to compute similarity between patches?

Moving from single instance learning to multiple instance learning



Single Instance Vs. Multiple Instance Learning

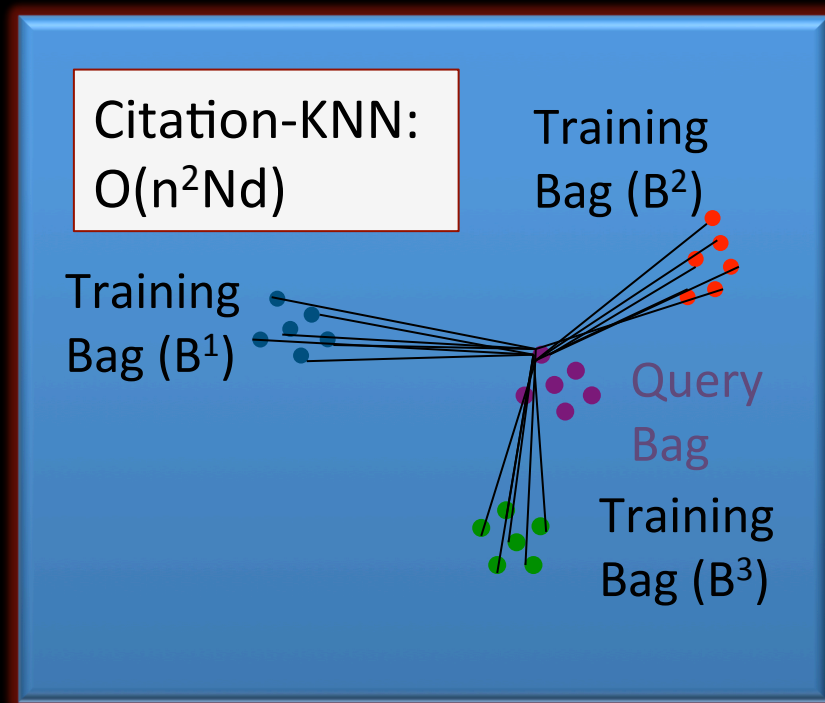
- Each window (segment/object) is modeled as bag of points
- Each bag is labeled as +1/-1
- A new bag is **positive** if at least one instance in the bag is on the positive side of the decision surface
- A new bag is **negative** if all points in the bag are on the negative side of the decision surface



Nearest Neighbor Solution

- How to compute similarity between patches?
 - Citation-KNN
 - Hausdorff distance

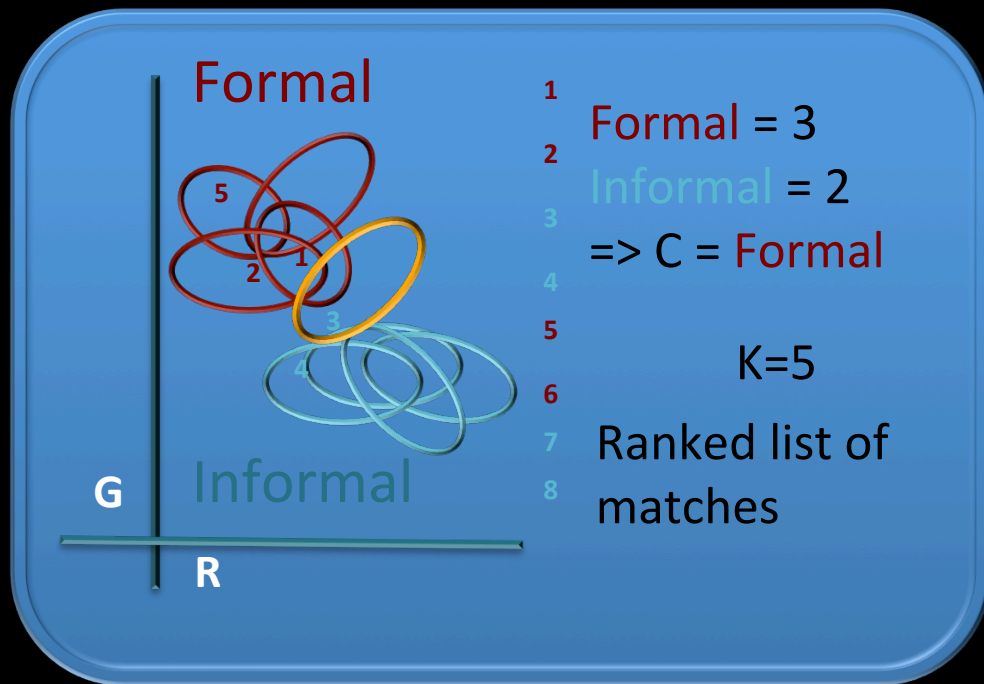
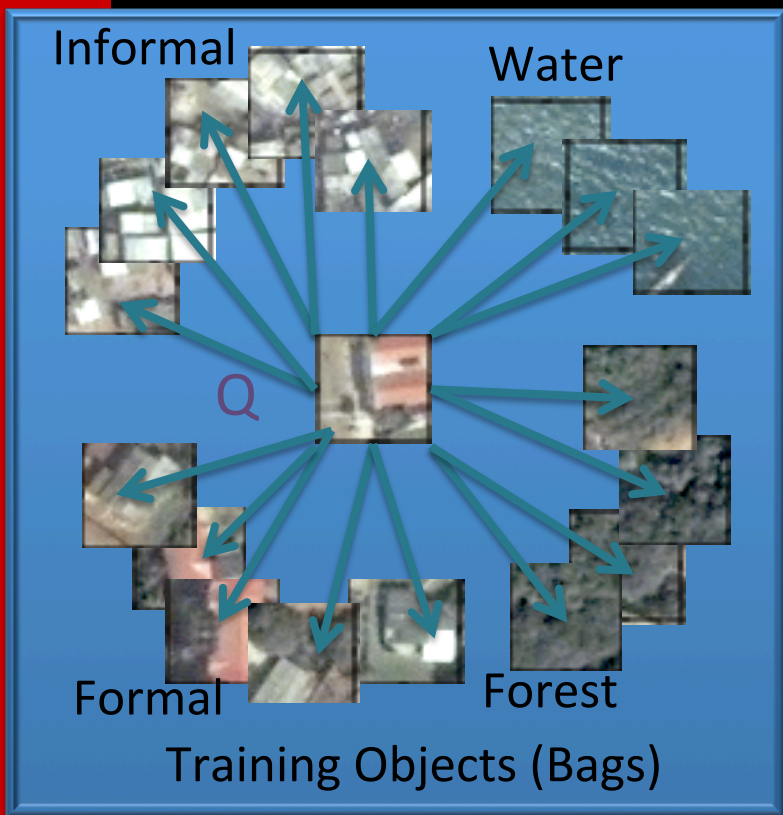
n = number of elements in a patch/bag
 N = number of training bags
 d = dimensionality



$$Dist(A, B) = \underset{\substack{1 \leq i \leq n \\ 1 \leq j \leq n}}{\text{Min}} (Dist(a_i, b_j)) = \underset{a \in A}{\text{Min}} \underset{b \in B}{\text{Min}} \|a - b\|$$

Gaussian MIL

- Instead of Hausdorff distance, compute KL Divergence



Experimental Results

City	Citaiton-KNN	Regression	RF	MLP	NB	GMIL Model
Accra	76.25	71.25	72.08	69.58	75.66	95.66
Caracas	82.96	78.15	81.85	81.81	74.07	85.00
La Paz	80.97	77.17	78.26	80.23	76.08	83.25
Kandahar	79.78	64.89	69.14	73.93	60.1	81.20

Vatsavai, KDD-2013

DigitalGlobe CitySphere Imagery

- Spatial Resolution
 - 0.6 meters
- Spectral Resolution
 - 3 Bands (RGB)

Milwaukee, Wisconsin, USA

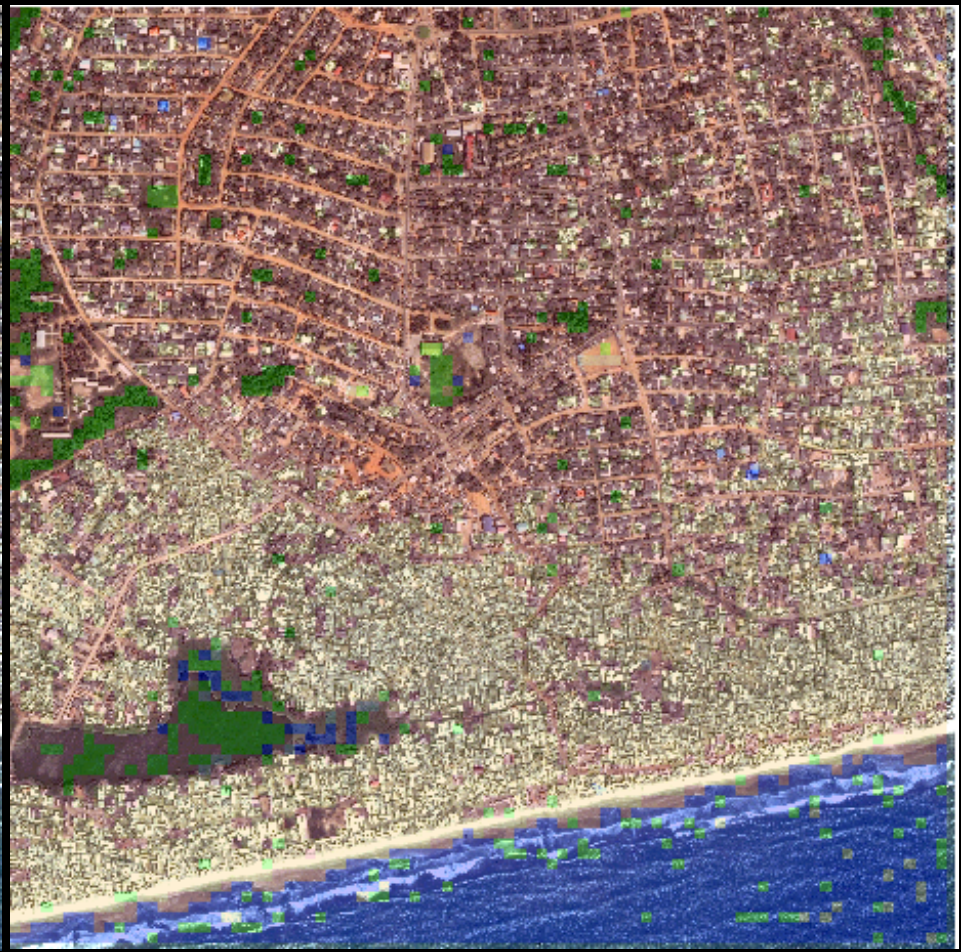
- RGB, 1 meter
- Downtown (82/89)
- Residential (49/42)
- Grass (13/8)
- Trees (7/11)
- Feature (NDVI, ED)
- GMIL (82.8%)
- GMIL-IF (79.7%, 81.6%)

GMIL-IF

Classification Output



FCC (RGB)



FCC (RGB) + Classification Overlay

Conclusions and Outlook

- Continuous Monitoring
 - Full automation is still a challenge
 - Multi*: sensor, resolution, temporal
- Mining for Interesting Patterns
 - Automated Event Generation
- Modeling Spatial and Temporal Relationships
- Computational Challenges
 - $O(N^3)$
 - Approximate solutions
 - Exploitation of true heterogeneity of modern compute node

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- MultiTemp-15 Organizers

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