

Con4m: Context-aware Consistency Learning Framework for Segmented Time Series Classification

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Contextual Inconsistency

❑ **Leverage contextual information.**

- \triangleright A natural temporal dependency exists between consecutive classified samples.
- \triangleright Not only exists at the data level but also manifests in the changes of labels.

(c) Schematic diagram of the division of each class sequence in (d), with higher-level data closer to the boundary.
Inconsistent boundary labels.

- \triangleright Manual annotations determine the start and end times for each class.
- ➢ Lacking of unified quantification standards leads to experiential differences.
- ➢ Inconsistent labels leads to unstable model training.

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The more the introduced contextual instance set **enhance the discriminative power of the target instance**, the greater the benefit for the classification task.

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Contexts at Data level:

Consecutive segments within the same state should be classified into the same class.

Contexts at Label level:

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Contexts at Data level:

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Con4m – Continuous Encoder

$$
\begin{aligned} Q,K,V_s,V_g,\sigma=&c^{l-1}W_Q^l,c^{l-1}W_K^l,c^{l-1}W_{V_s}^l,c^{l-1}W_{V_g}^l,c^{l-1}W_g^l,\\ S^l=\text{SoftMax}\left(\frac{QK^\top}{\sqrt{d}}\right),\quad G^l=\text{Rescale}\left(\left[\frac{1}{\sqrt{2\pi}\sigma_i}\exp{\left(-\frac{|j-i|^2}{2\sigma_i^2}\right)}\right]_{i,j\in\{1,...,L\}}\right),\\ z_s^l=S^lV_s,\quad z_g^l=G^lV_g,\quad z^l=\text{Fusion}(z_s^l,z_g^l), \end{aligned}
$$

Contexts at Data level:

Consecutive segments within the same state should be classified into the same class.

- ➢ Smoothing with a **Gaussian kernel** promotes the continuity of representations of time segments in a local temporal window.
- ➢ **Aggregating neighbor information** belonging to the same class can improve the discriminative power of the target instance.

Con4m – Coherent Predictor

 \hat{p} = SoftMax (MLP₁ (c))

 ℓ_1 = CrossEntropy (\hat{p}, y)

 ℓ_2 = CrossEntropy (R, Y)

 $\tilde{p} = \hat{R}_{1,..,1}\hat{p}$

 $\hat{R} = \text{SoftMax}\left(\left[\text{MLP}_2\left(c_i\|c_j\right)\right]_{i,j \in \{1,...,L\}}\right)$

$$
\bar{p} = \text{Tanh}(x|a, k, b, h)
$$

$$
= a \times \text{Tanh}(k \times (x + b)) + h
$$

$$
\ell_3 = ||\text{Tanh}(x|a, k, b, h) - \tilde{p}||^2
$$

Contexts at Label level:

The predictions for consecutive segments should exhibit a constrained monotonicity over time.

- \triangleright By weightedly aggregating predictions from similar time segments, the model can focus on contexts more likely to **belong to the same class**.
- ➢ Utilize contextual label information to ensure the **monotonicity of predictions** across consecutive segments through hard constraints.

Con4m – Consistent Trainer

$$
\omega_e = \text{Rescale}([\exp((e-m)/2)]_{m \in \{0,\dots,4\}})
$$

$$
\hat{p}_e^5 = \omega_e \cdot [\hat{p}_{e-m}]_{m \in \{0,\dots,4\}}, \quad \bar{p}_e^5 = \omega_e \cdot [\bar{p}_{e-m}]_{m \in \{0,\dots,4\}},
$$

$$
p_e = (1 - \eta) y_0 + \eta \left(\left(1 - \frac{\eta}{2}\right) \hat{p}_e^5 + \frac{\eta}{2} \bar{p}_e^5 \right),
$$

Label Consistency Training Framework:

Although people may have differences in the fuzzy transitions between classes, they tend to reach an **agreement** on the most significant **core part** of each class.

➢ Adopt **curriculum learning** techniques to help the model learn instances from the easy (core) to the hard (transition) part.

➢ Adopt **noisy label learning** techniques to gradually change the raw labels to harmonize the inconsistency.

Case Study

- ➢ Con4m demonstrates a **more coherent narrative** by constraining the prediction behavior and aligning with the contextual data information.
- ➢ Con4m **accurately identifies the consistent boundary** within the time interval spanning across two classes.

Conclusion

- ❑ We are the **first** to propose a **practical** consistency learning framework Con4m for the segmented TSC based on the raw MVD.
- ❑ By comprehensively integrating prior knowledge from the **data and label** perspectives, we guide the model to focus on **effective contextual information**.
- ❑ Based on context-aware predictions, a **progressive harmonization approach** for handling inconsistent training labels is designed to yield a more **robust** model.
- ❑ Extensive experiments on three public and one private MVD datasets demonstrate the superior performance of Con4m.

THANKS | Q&A

More relevant research of our group: *http://yangy.org* Contact: *jrchen_cali@zju.edu.cn; yangya@zju.edu.cn*

