

# Algorithms for context prediction in ubiquitous systems

Lecture in WS08/09

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# Overview and structure

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## **1 Introduction to context aware computing**

## **2 Basics of probability theory**

## **3 Algorithms**

3.1 Simple prediction approaches: ONISI and IPAM

3.2 Markov prediction approaches

3.3 The State predictor

3.4 Alignment prediction

3.5 Prediction with self organising maps

3.6 Stochastic prediction approaches: ARMA and Kalman filter

3.7 Alternative prediction approaches

3.7.1 Dempster shafer

3.7.2 Evolutionary algorithms

3.7.3 Neural networks

3.7.4 Simulated annealing

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## 1 Introduction to context aware computing

1.1 What is context?

1.2 Usage of context in applications

1.3 From sensor data to context

1.4 What is context prediction?

1.5 Usage scenarios for context prediction

1.6 Some considerations on context prediction

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# Introduction

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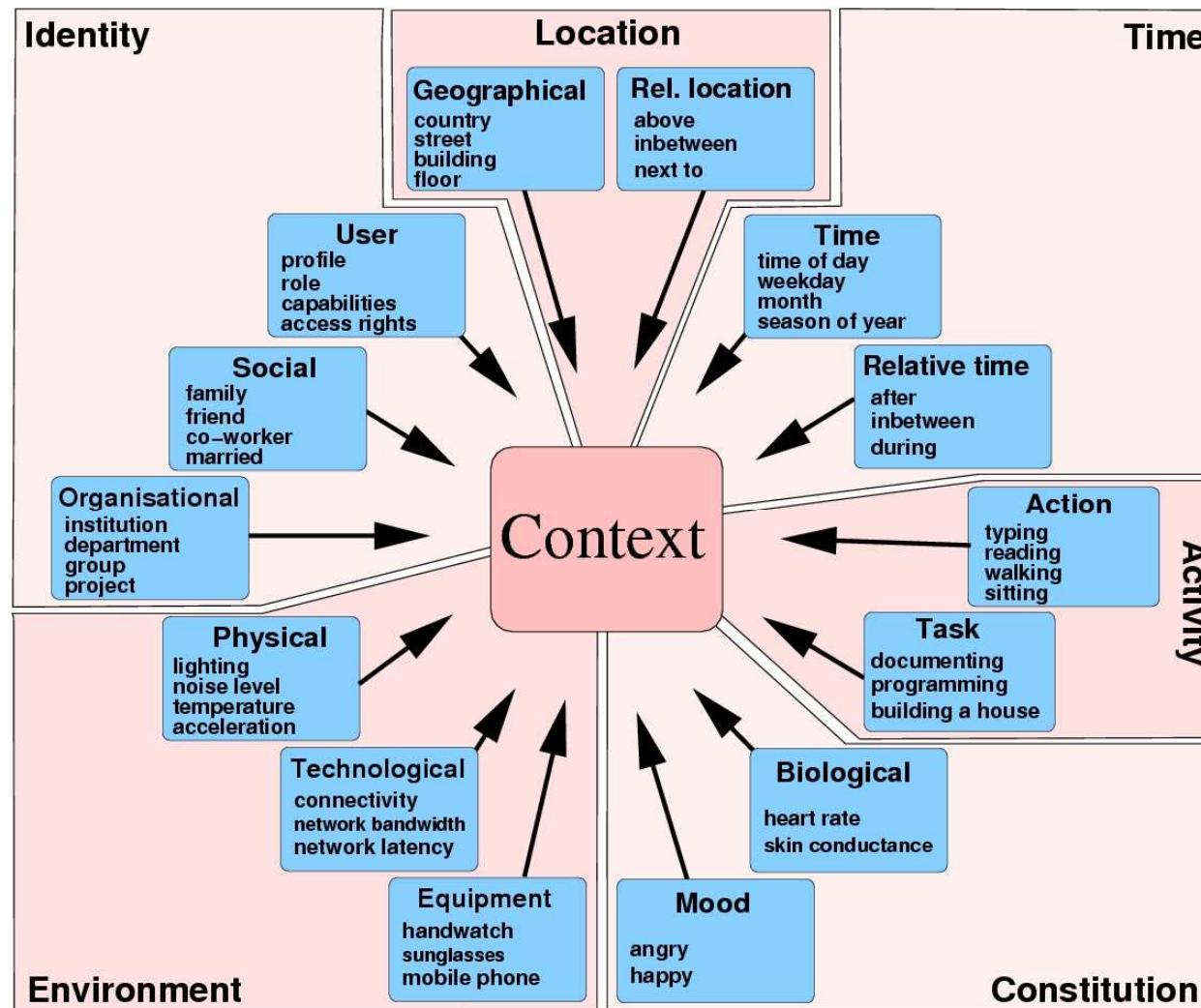
## What is context?

1. „the set of facts or circumstances that surround a situation or event“
2. The parts of a discourse that surround a word or passage and can throw light on its meaning
3. The interrelated conditions in which something exists or occurs (Webster)
4. Context is any information that can be used to characterize the situation of an entity. An entity is a person, place, or object that is considered relevant to the interaction between a user and an application, including the user and application themselves. [Dey00]

### Literature:

- [Dour08] Paul Dourish, *What we talk about when we talk about Context, Personal and Ubiquitous Computing*, 2008.
- [Dey00] Anind Kumar Dey, *Providing architectural support for building context-aware applications*, PhD-thesis, 2000.

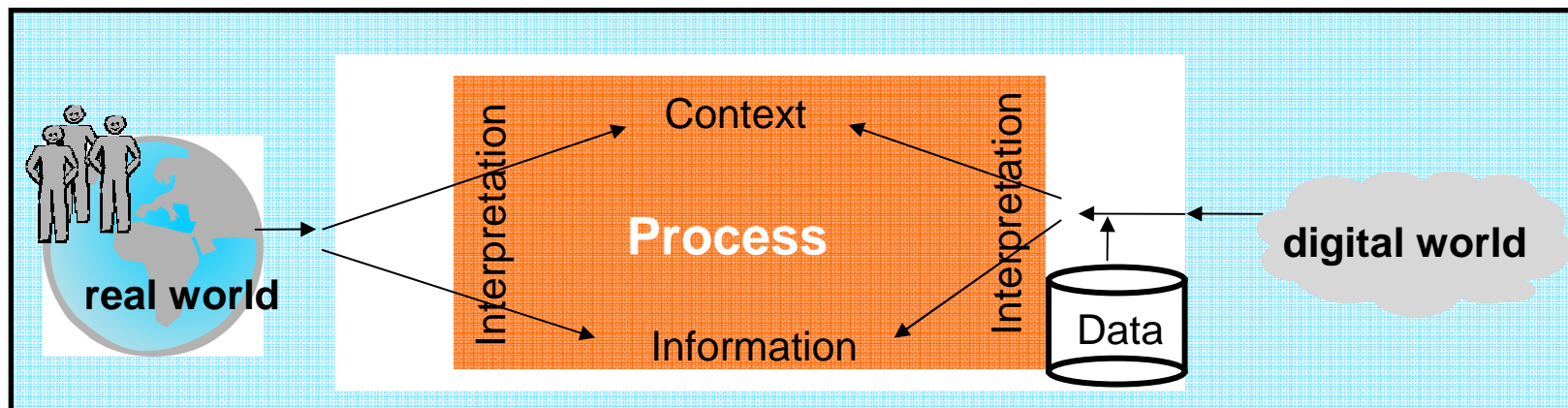
# What is context?



# What is context?

## Context

- In addition to actual information
- The actual view of a process defines what is taken for context and what for information.
- Also „context-only“ or „information-only“ models possible
- Context from the ‚digital world‘ from other computers or from internal data
- Context is obtained by sensory inputs





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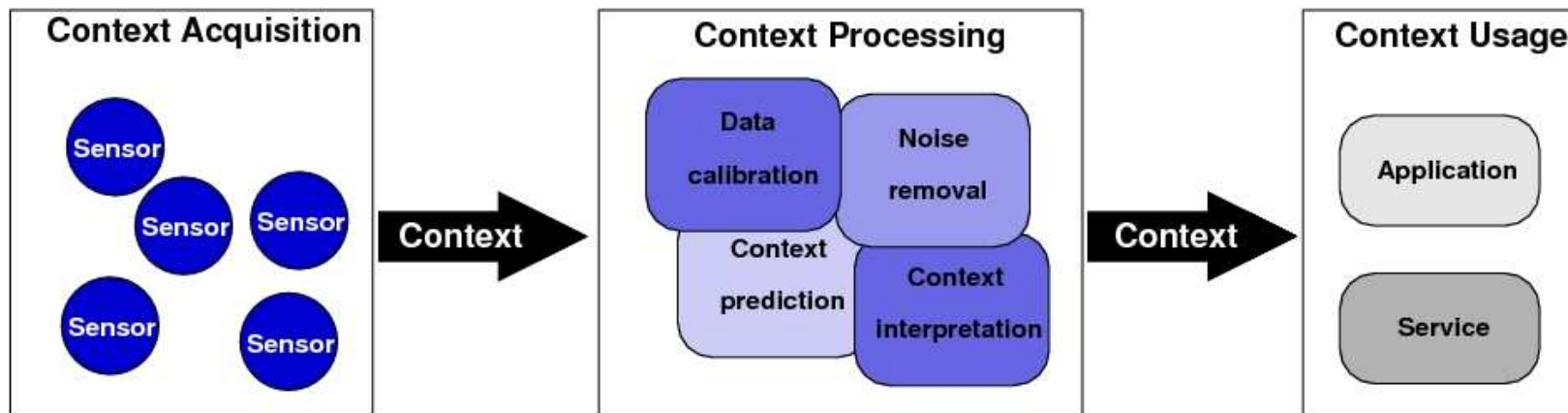
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# Example sensors

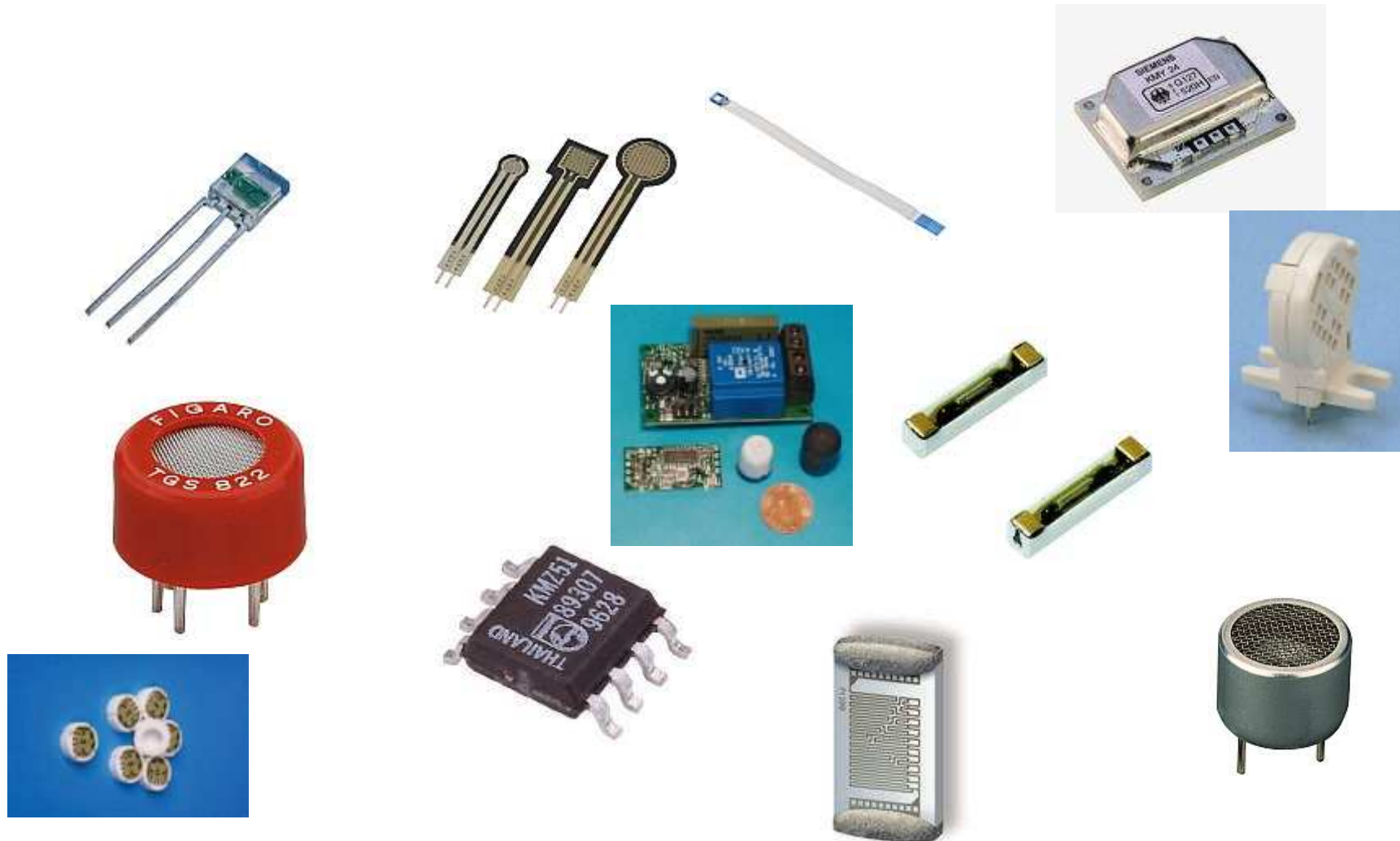
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## Context processing and context utilisation



# Example sensors

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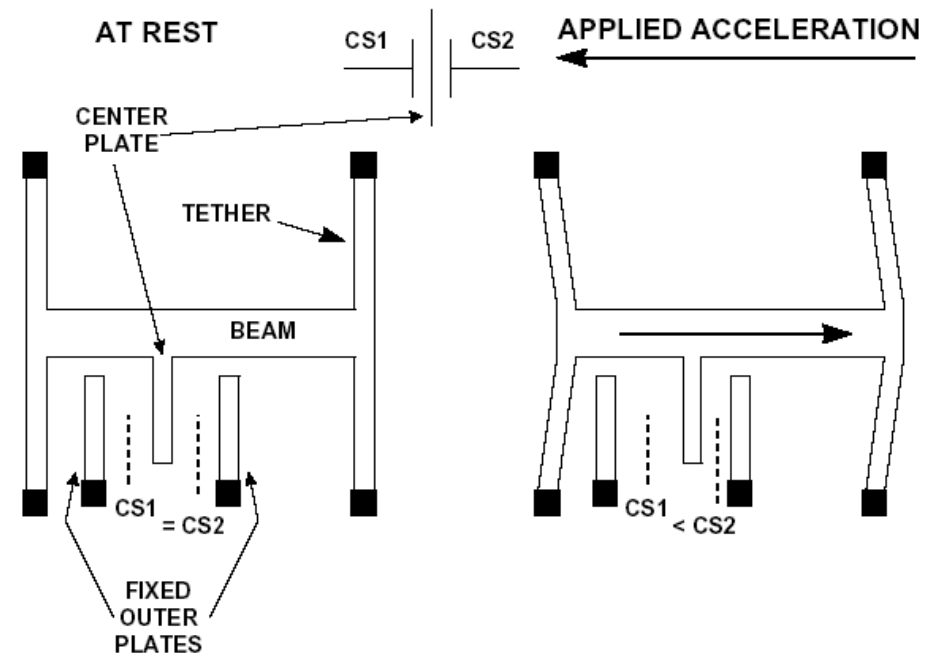
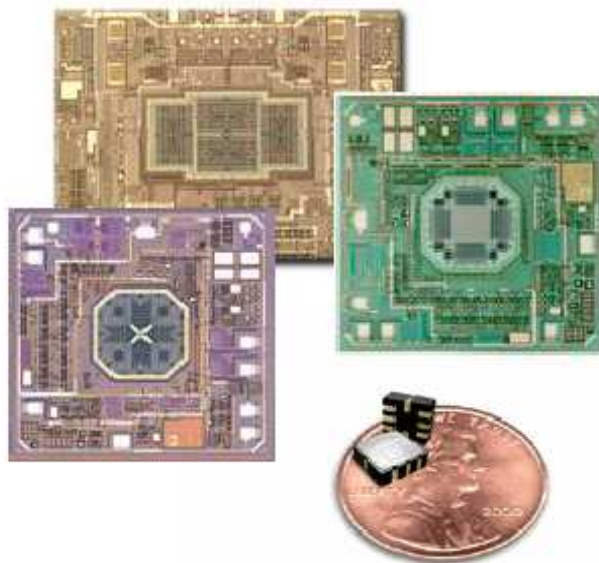
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Context prediction algorithms, Winterse

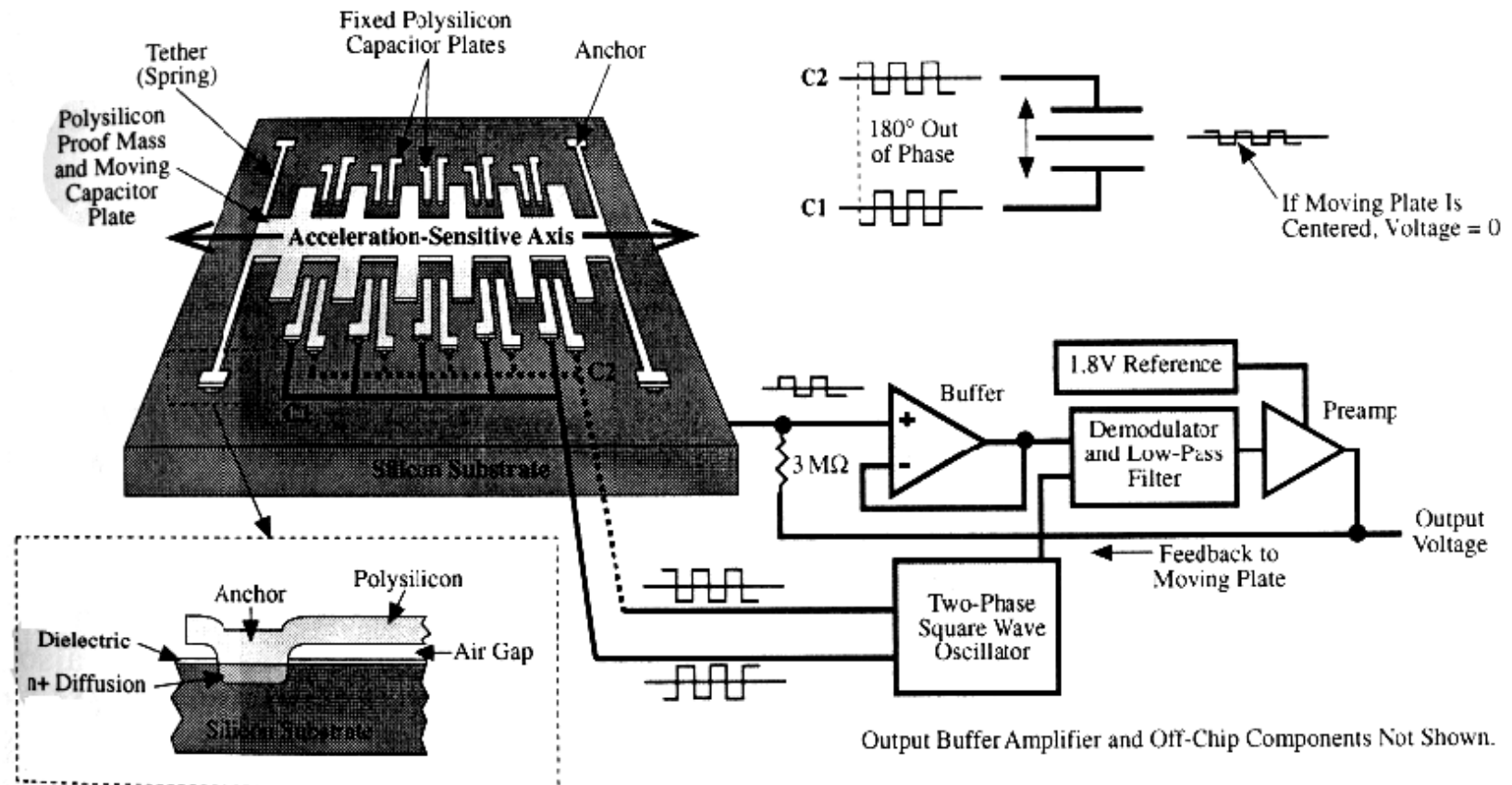
# Movement and acceleration

## MEMS acceleration sensors

- E.g. Analog Devices ADXL
- Low energy consumption, small, cheap, medium precision
- MEMS = Micromechanical System:Mechanik in Silizium
- Here: Comparison of capacity CS1 and CS2 leads to acceleration



# MEMS acceleration



Analog Devices ADCL-50 (famous). Force balanced, capacitive accelerometer.

# Light sensors

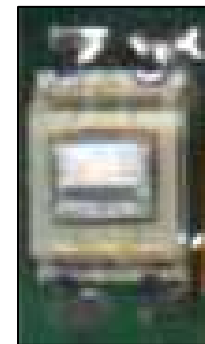
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## Context recognition

- Light intensity (trivial)
- Indoors / Outdoors: 50 Hz oscillation, distribution of light spectrum, light intensity
- Indirect physical value: Movement

## Sensors

- In various wavelengths, multi-wavelength-sensors possible
- Solar cells useful with limitations
- Klassical sensor type



# Audio sensors

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## Context recognition

- Ambient audio (esp. pattern) – indicator of environmental activity changes
- Easy distinction between speech and ambient noise
- Recognised patterns (e.g. driving cars) allow deduction of place
- Recognition of places by pattern analysis feasible

## Sensors

- Microphone and Amplifier
  - Cheap
  - Small frequency spectrum (<10kHz)
  - Low dynamic
  - High noise level
- Audio evaluation therefore difficult

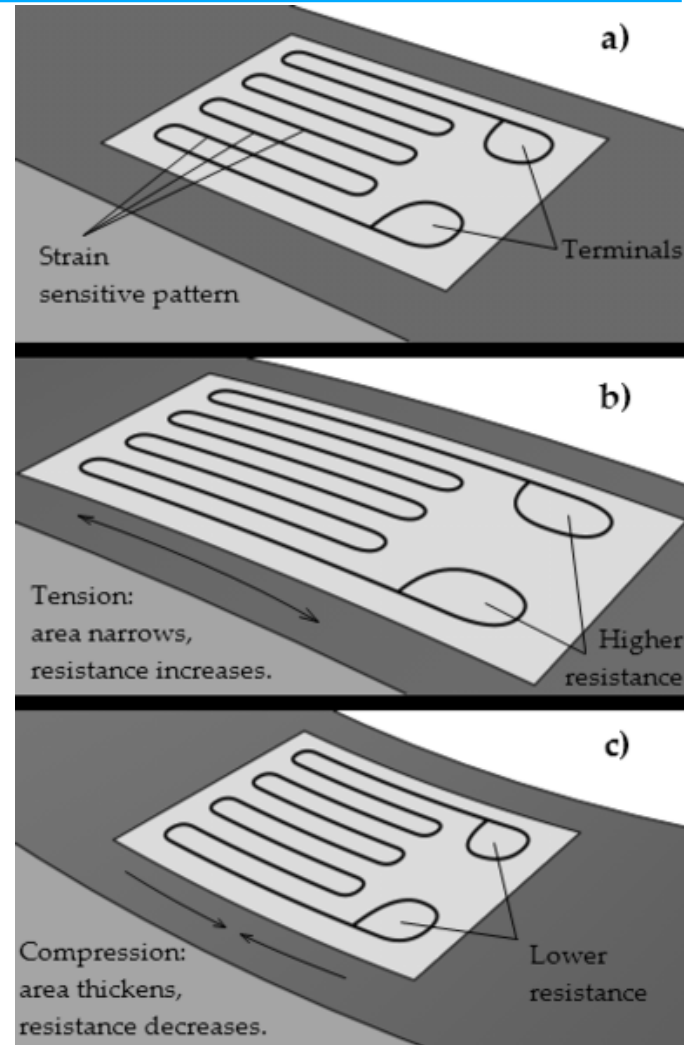


# Pressure

- Z.B. IEE ca 3-10 Euro
- Very imprecise

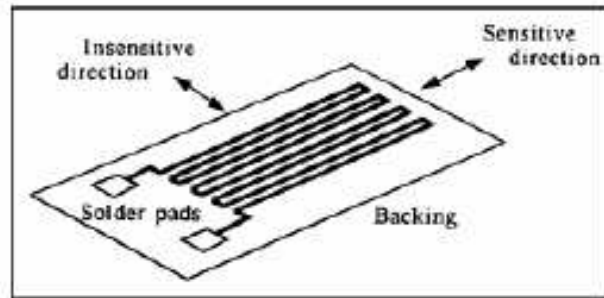


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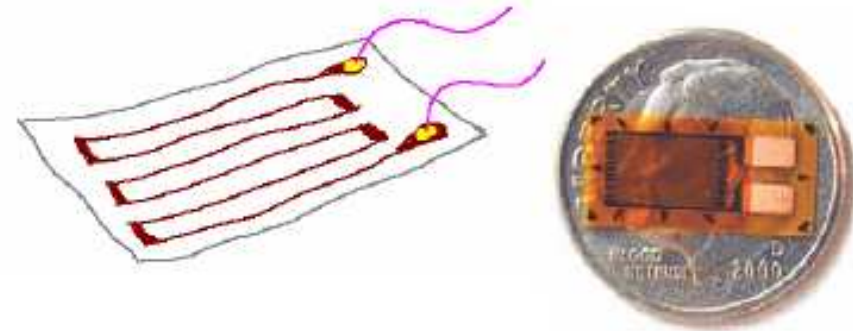




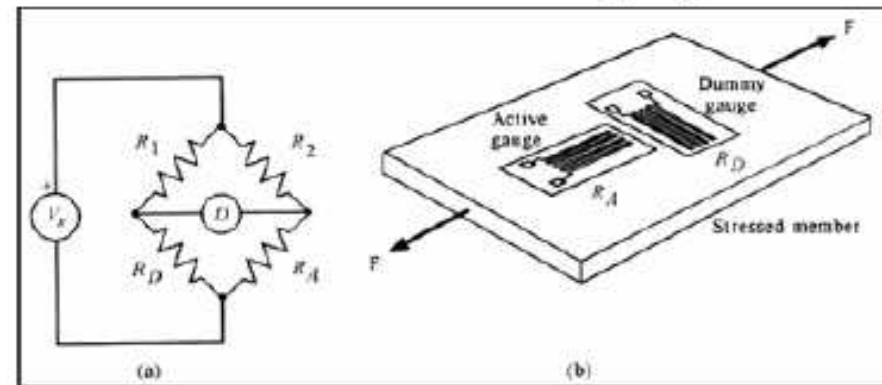
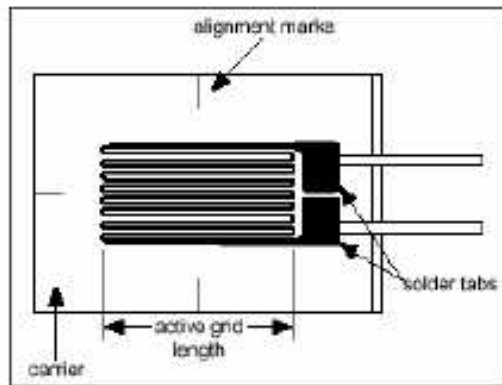
# Foil pressure sensors



One directional foil strain gauge



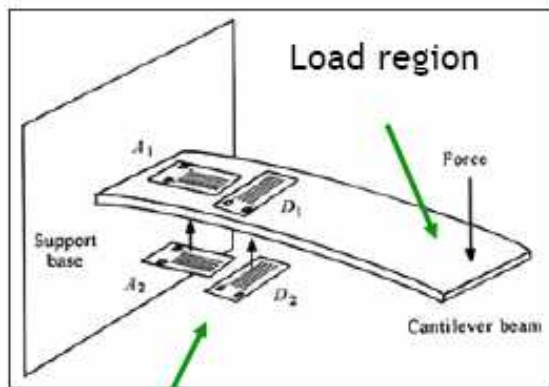
Two-directional strain gauge



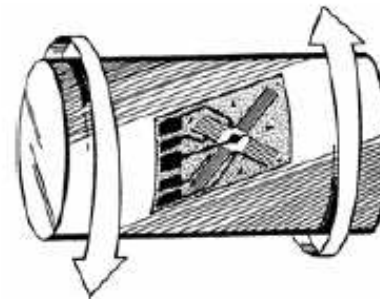
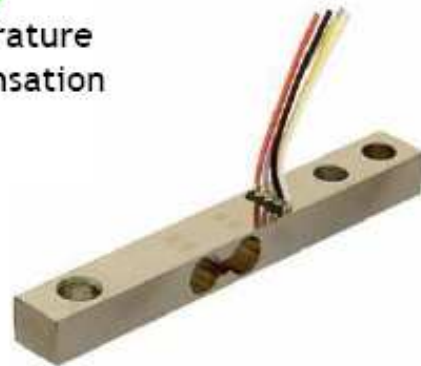
Thin foil (typically 5  $\mu\text{m}$  thick) patterned on thin materials.

# Lastzellen

- Precise, since calibrated, tight production tolerance
- > 100 Euro



Temperature compensation



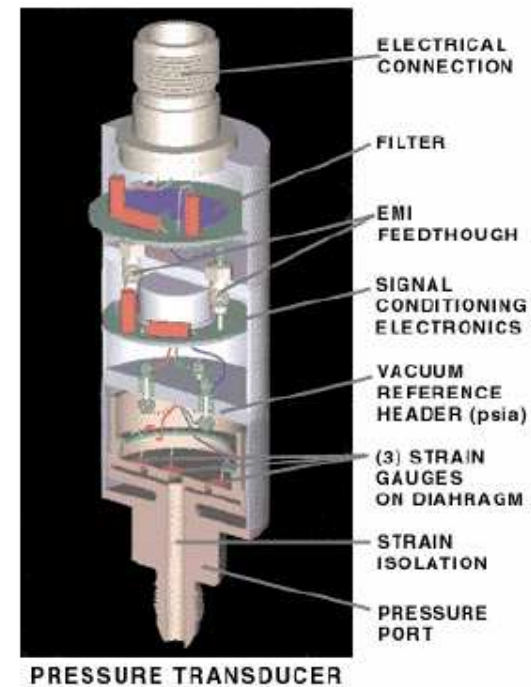
Strain gauge can be used to make a load cell and to measure torque.

# Auch Luftdruckzellen sind möglich

Please read:

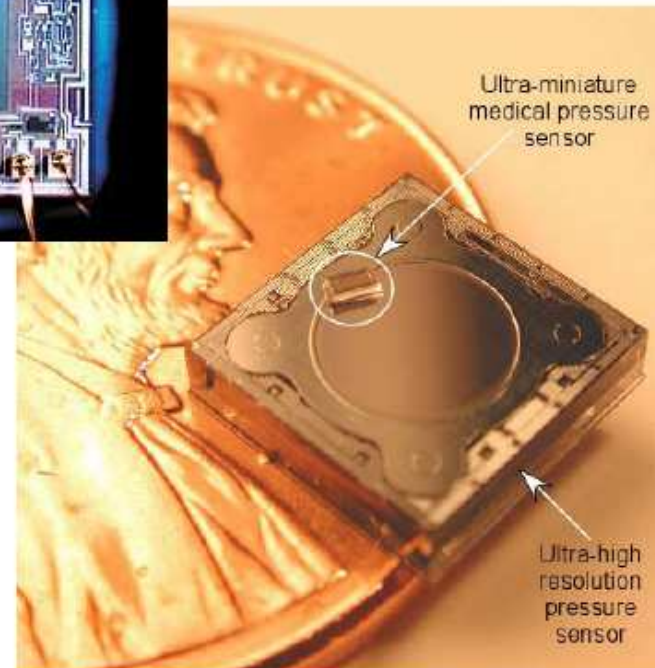
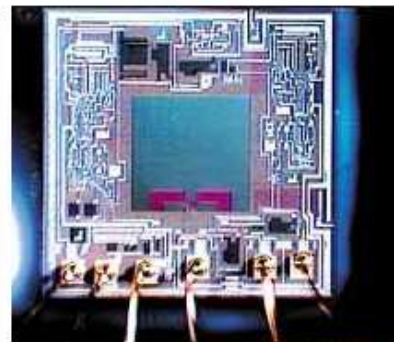
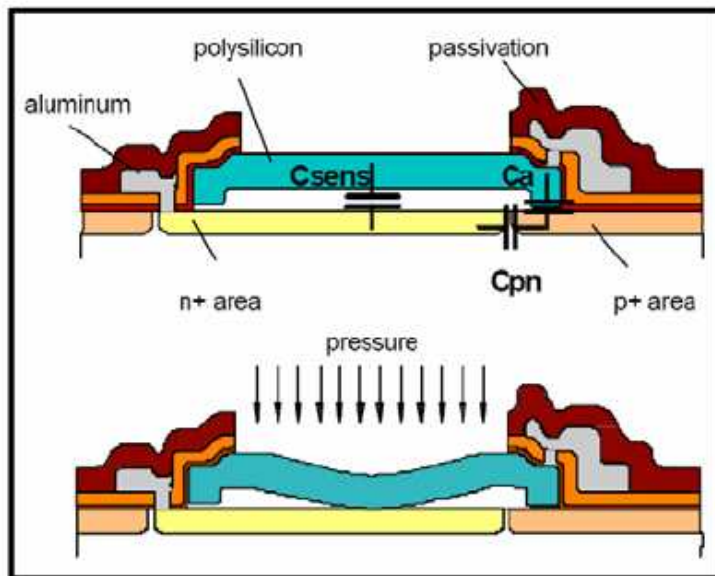
<http://www.sensorland.com/HowPage059.html>

<http://www.sensorsmag.com/articles/0700/62/main.shtml>



Pressure can be measured using diaphragm based sensors.

# MEMS, Piezobasierte Sensoren für Druck

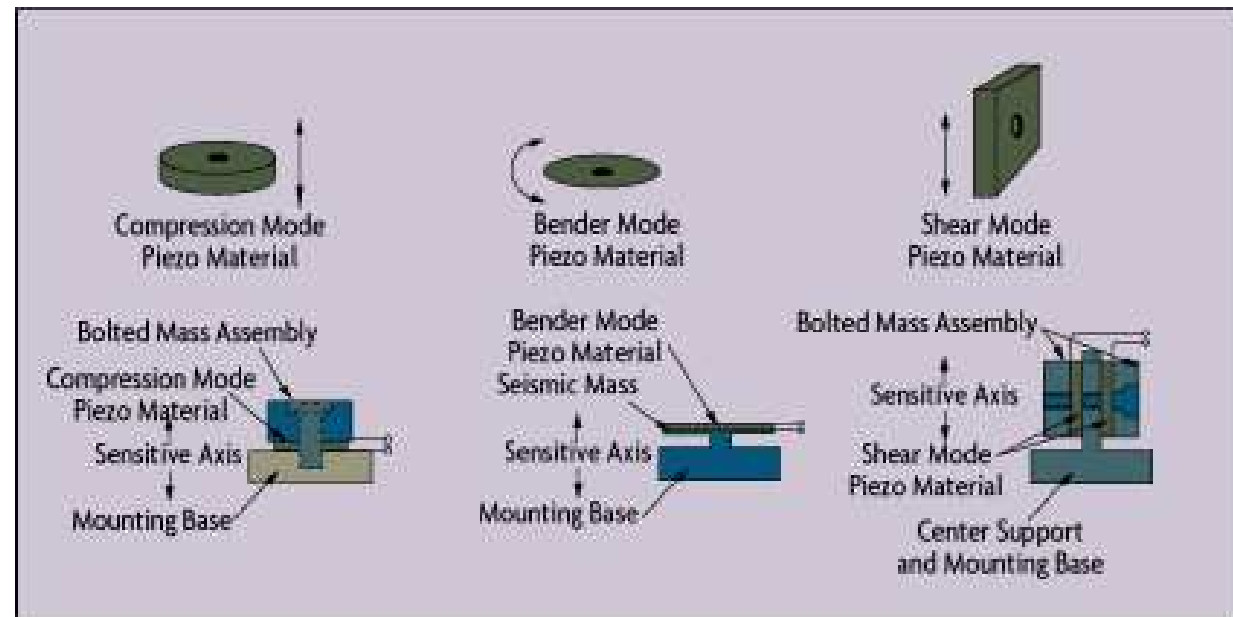


Capacitance changes with deflecting membrane. Measured using AC circuitry.

# Kraftsensoren (Force Sensors)

## Basierend auf Piezo-Materialien

- Piezo is highly stable
- Piezo emits electric voltage when deformed
- Not suited for static settings



# Movement and acceleration

## Context recognition

- Activity: Trigger sleep mode (save energy)
- Level of activity
- Own context: Object movement, person is nervous, specific handling of objects
- Environmental context: Vibration, earthquake



## Sensors

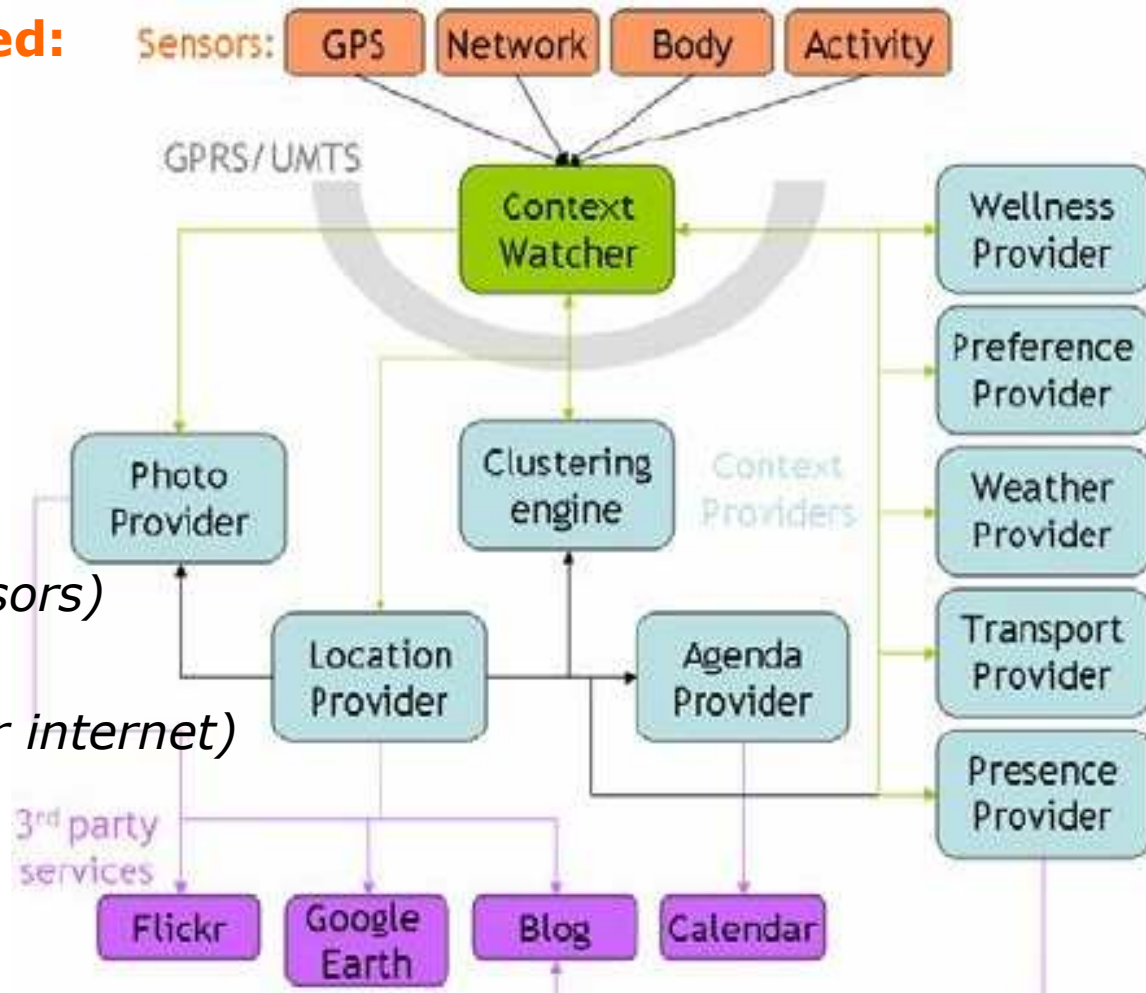
- Ballswitch
  - (nearly) no quiescent current
  - Various types, filled with gas/liquid
  - e.g. Acceleration with fixed value (liquid)
  - Vibration (filled with gas)



# Example: Context Watcher

## Context sources utilised:

- Location
  - (*GSM cell-ID; GPS*)
- Mood
  - (*user input*)
- activity
  - (*calender based*)
- Bio-data
  - (*heart and foot sensors*)
- Weather
  - (*location based over internet*)
- Photo/picture
  - (*camera*)



# Example: Context Watcher



## Context Data

cell id: 10571  
altitude: 59.4  
speed: 115.1 km/h  
course: 246.6  
pos: (52.279, 6.503)  
range: 1 m  
street: E30  
postal code: 7462  
city: Rijssen (NL)



📅 Saturday, March 24, 2007

## A day in Papendrecht

The weather that I enjoyed today: it has been rather cloudy in Alblasserdam, 1/9°C, with a relative humidity of 93%, a gentle breeze was blowing from north to northeast. The cities that I visited today: Papendrecht (7.4h), Dordrecht (1.6h), Alblasserdam (4.5h). The max of speed that I had today: 104.9. The photos that I took today:





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# Sensor data

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## Information obtained

- Patterns

## Classification of sensor information

- Based on pattern
- Based on source
- Based on accuracy
- Based on parameters the sensor provides

# Sensor data

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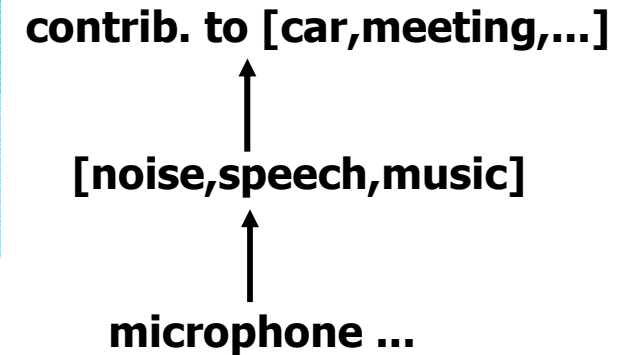
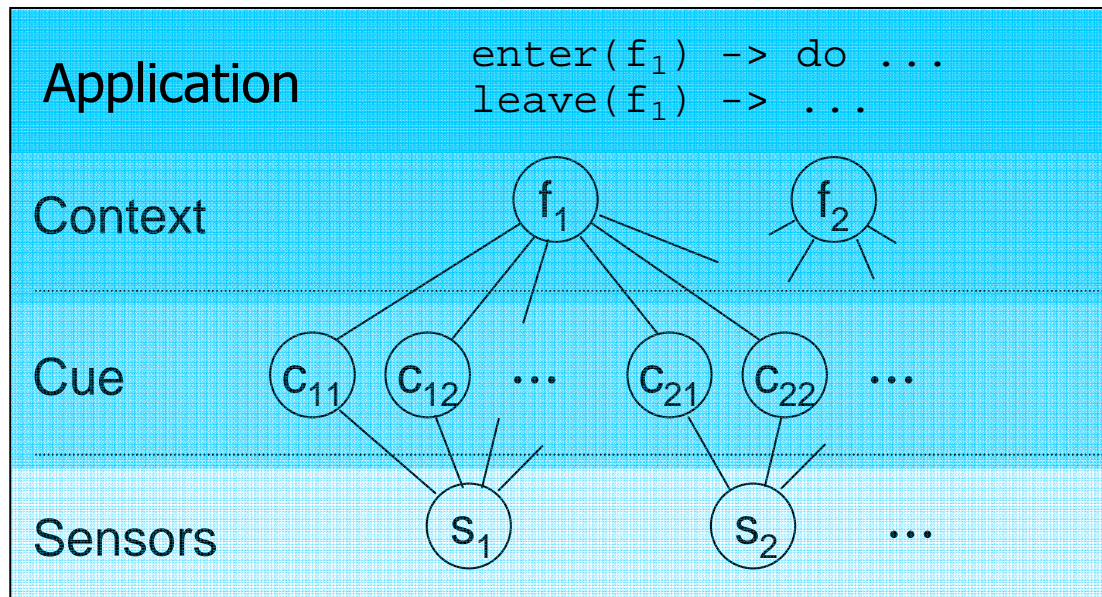
## Parameter to classify sensor information

- Location
  - Angle, length, distance, position, ...
- Mechanic
  - Weight, bending, pressure, vibration, acceleration, ...
- Time
  - Relative/absolute, duration
- Clima
  - Temperature, humidity, wind, air pressure
- Optical
  - Light intensity, wavelength, spectrum, pattern
- Acoustic
  - Loudnes, frequency, pattern
- Electrical
  - Current, voltage
- Chemical / Environmental
  - Ozone, gas, pH, radioactivity
- Bio
  - Blood pressure, pulse rate, skin conductance

# Context recognition

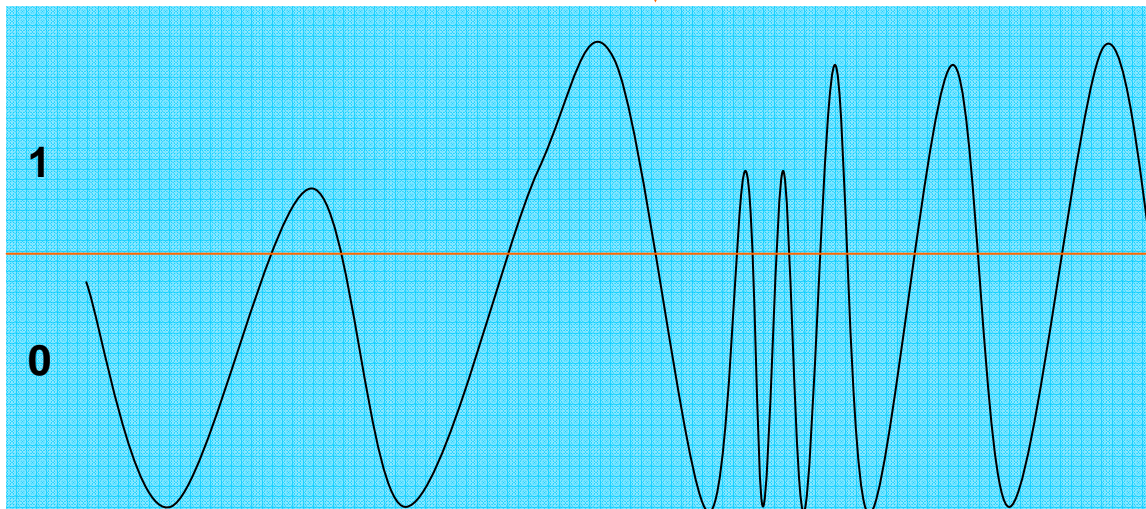
## Context processing stages

- Raw electrical signals
- Interpretation of signals as electric values
- Aggregation, first abstraction of signals
- Further abstraction based on semantics
- Interpretation of abstracted data to contexts



# Raw electrical signals

Interpretation of the alteration of electric parameters (resistance, voltage, frequency, ...) and mapping onto electric value as, for example, voltage



Voltage over time

00000000111000000011111100010101001111000111

Mapping onto state

Quiet.....Loud.....medium loud.....

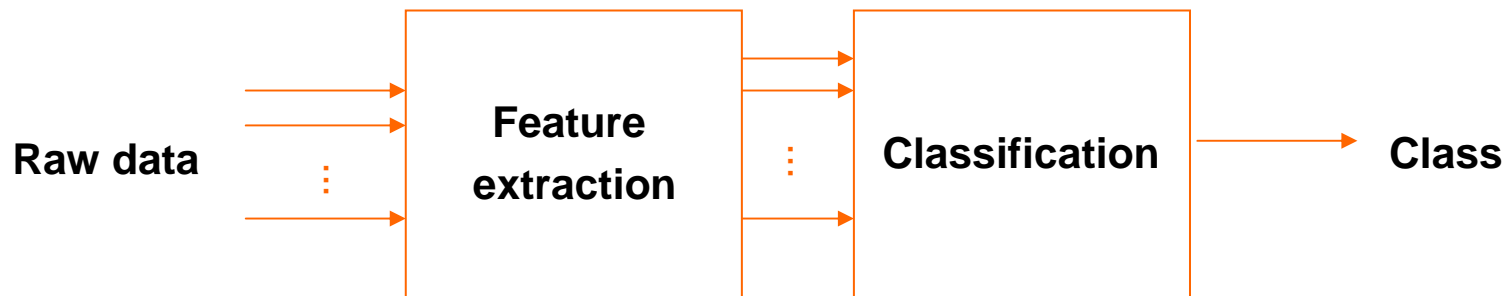
Aggregation of the electric value of one or many sensors and mapping onto a feature

# Pattern recognition

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## Classical pattern recognition

- Obtain features from raw data by utilisation of prior knowledge
- Mapping of features onto classes by utilisation of prior knowledge
- What are characteristic features?
- Which approaches are suitable to obtain these features?



# Example context processing

## TEA - Audio

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### Requirements

- Restricted memory space
- Computing power restricted

### Benefit

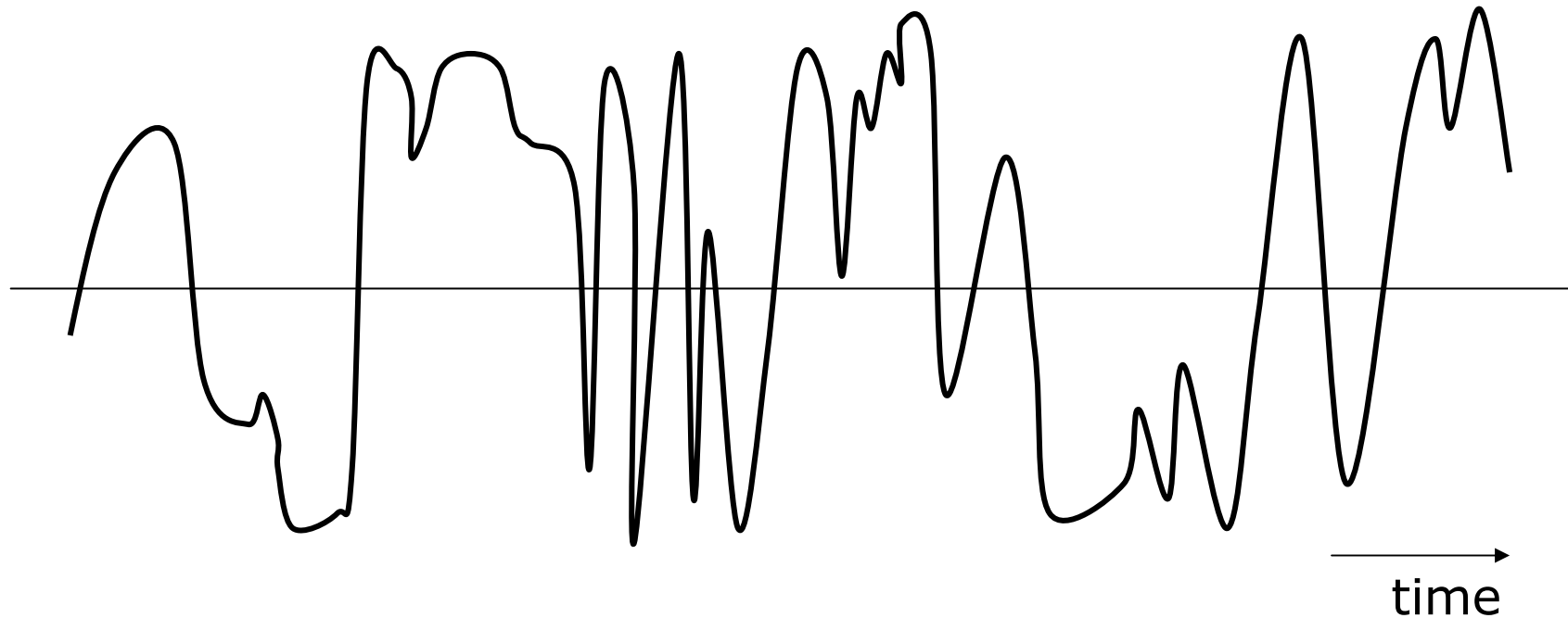
- Many sensors → Many features

### Example approach

- Utilise time domain (no transformation)
- Utilise statistic measures
- Feature extraction based on small amount of data

# Audio signal processing

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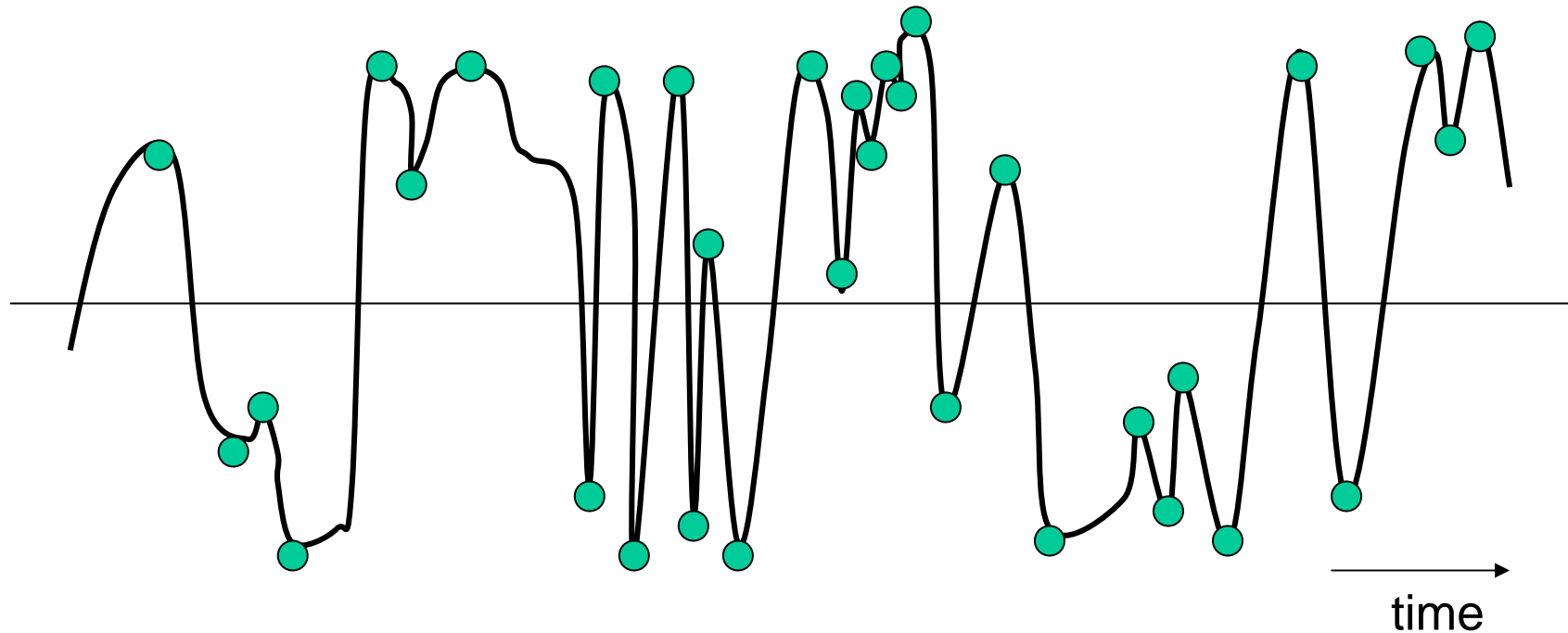
- Data in time domain





# Processing of direction changes

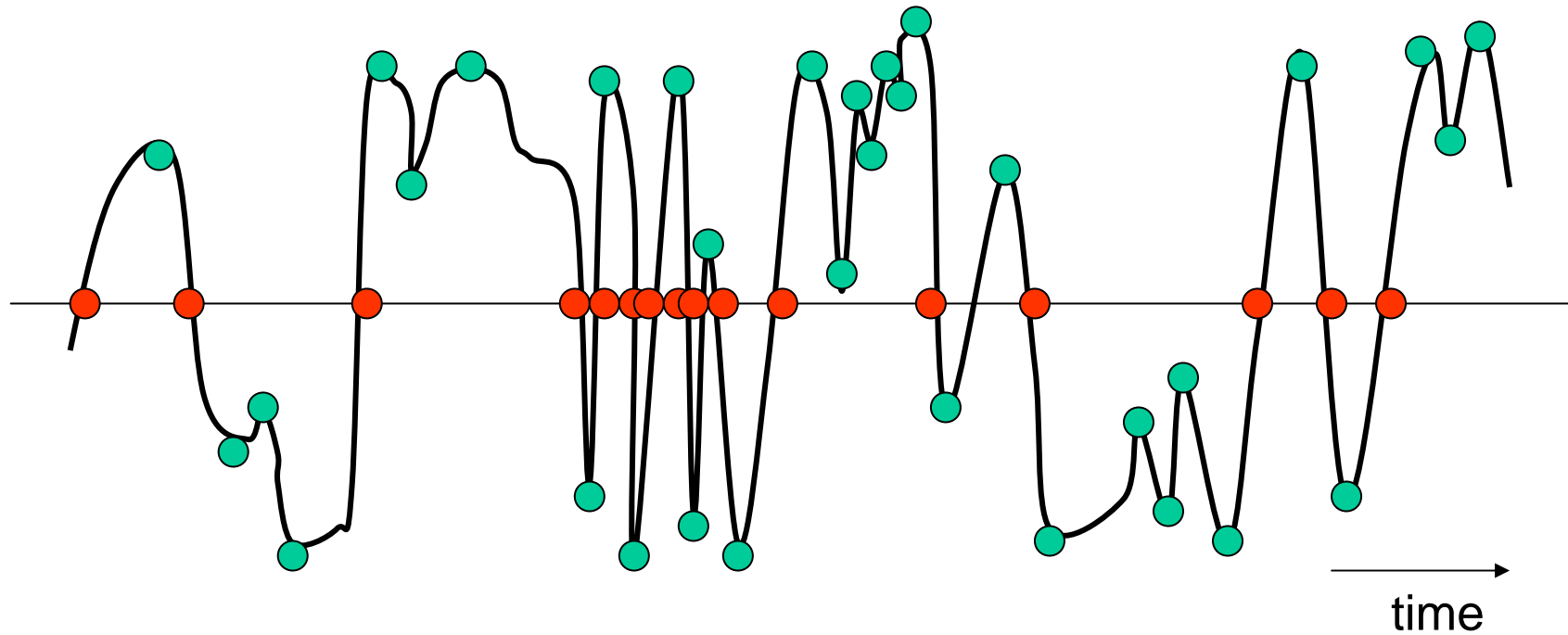
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- Count direction changes

# Processing ratio

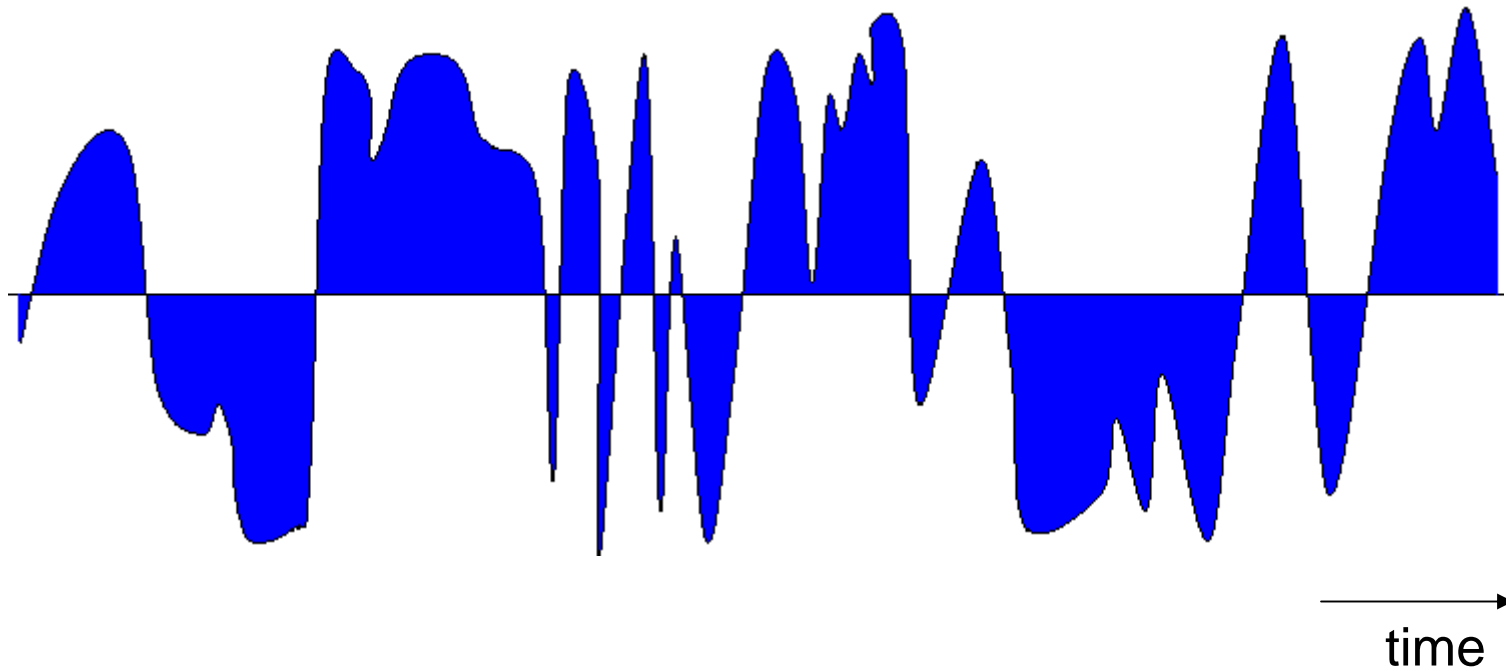
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- ratio = Direction changes / Zero crossings

# Processing integral

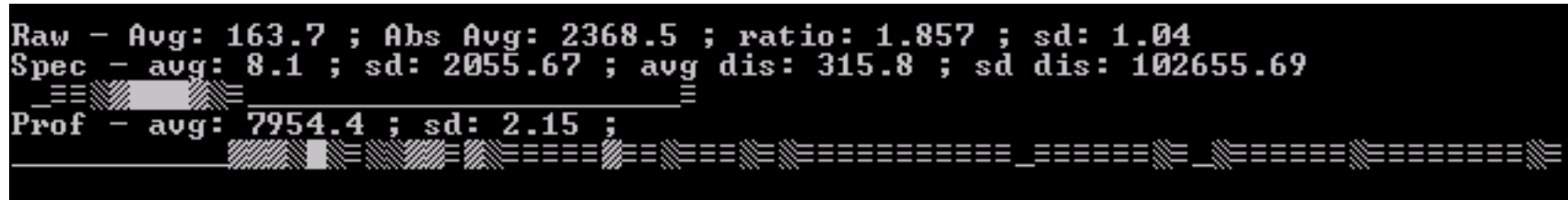
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- Area between curve and x-axis

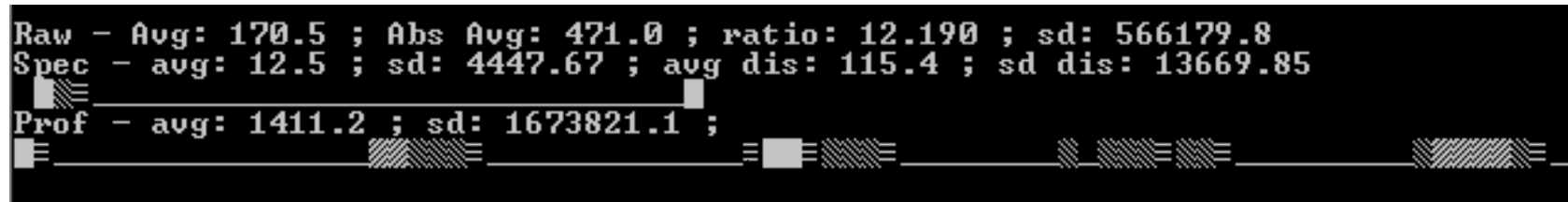
# Processing

whistling



Whistling

speech



1

2

3

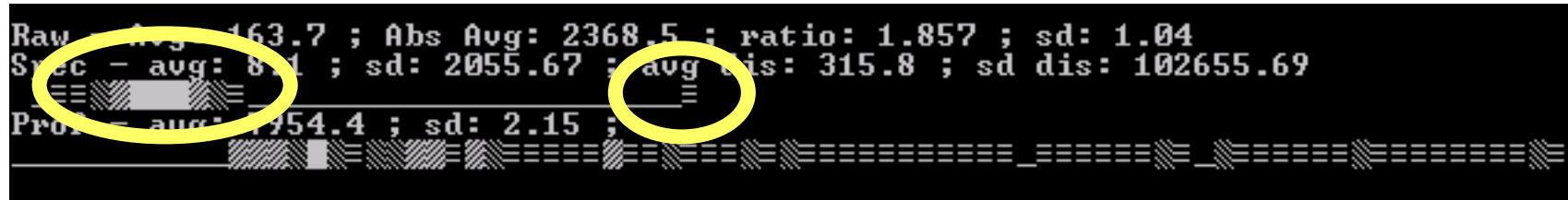
4

- Several chunks for speech

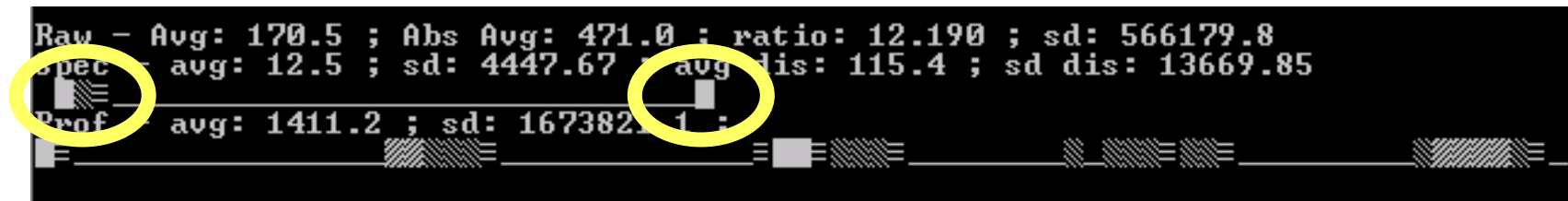
# Processing

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whistling



speech

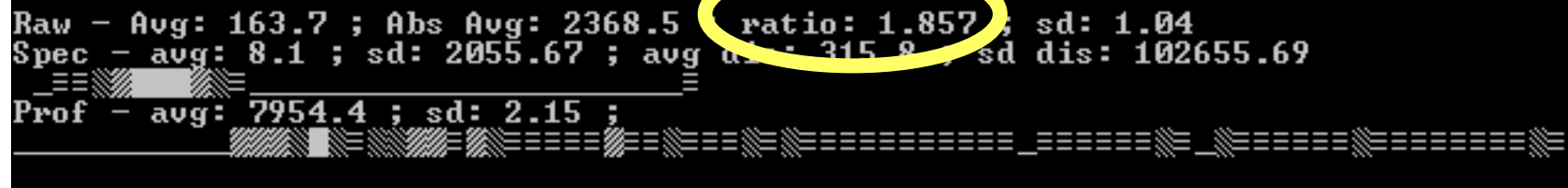


- Distance between zero crossings: distinct behaviour of oscillation at start and end

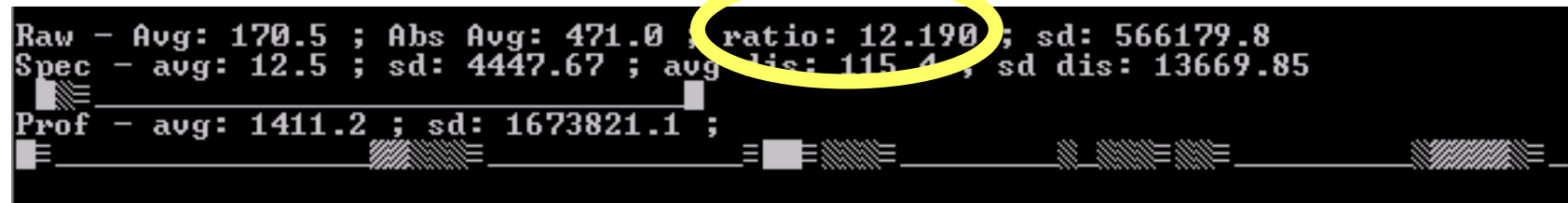
# Processing

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whistling



speech

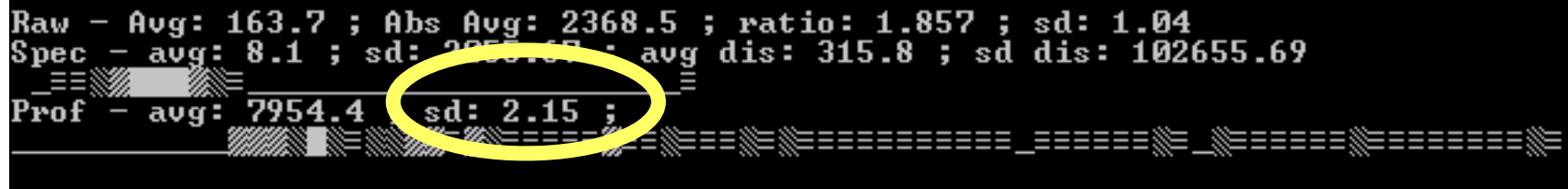


- Distinct ratio zero crossings / direction changes

# Processing

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whistling



speech



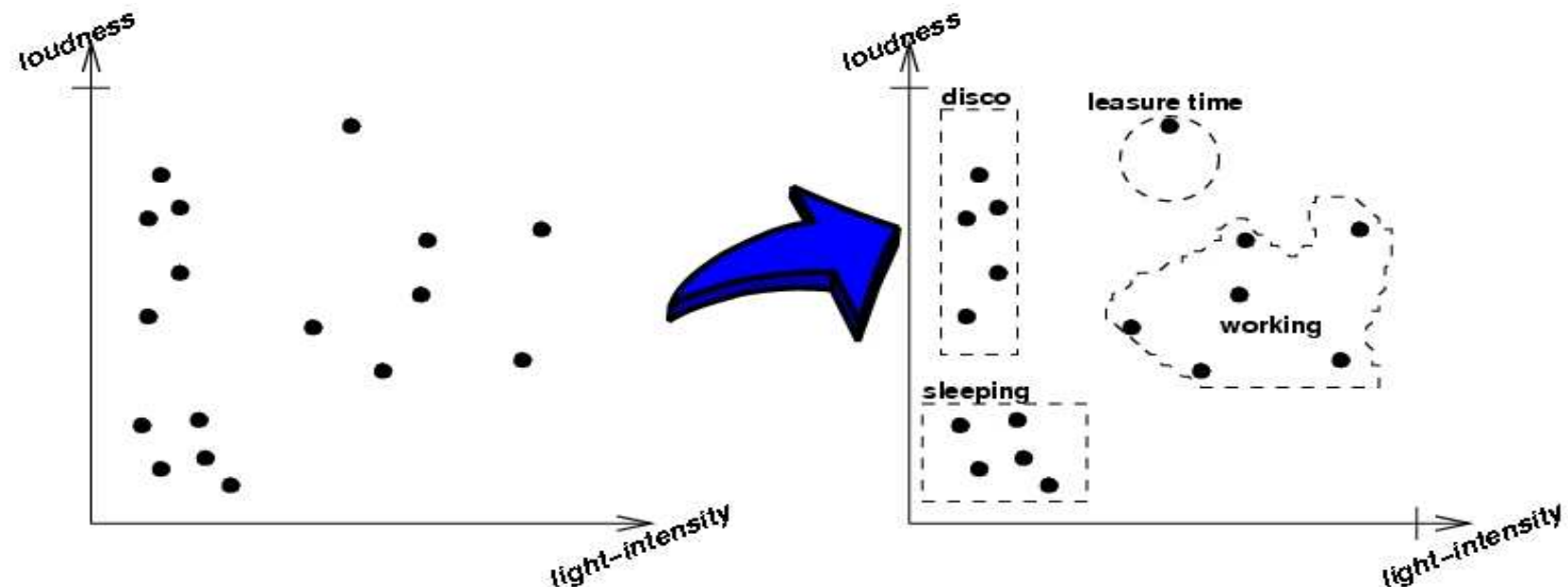
- Significant change in standard deviation of chunks



# Context recognition

## From features to contexts

- Measure available data on features
- Probably with regard to probability distribution
  - Measured value always approximation of actual value
- Context reasoning by appropriate method
  - Syntactical (rule based ; e.g. RuleML);
  - Statistical: HMM, NN, SOM, SVM, Bayes Nets ...



# Context recognition

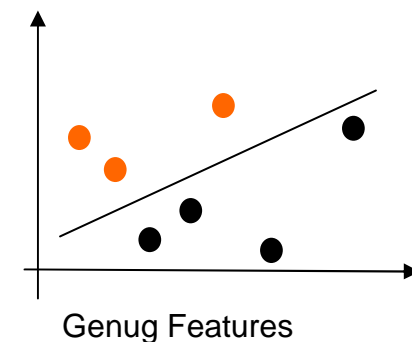
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## Allocation of sensor value by defined function

- Corellation of various data sources
- Several methods possible – simple approaches
  - Template matching
  - Minimum distance methods
- „Integrated“ feature extraction e.g.
  - Nearest Neighbour
  - Neural Networks

## Problem

- Measured raw data might not allow to derive all features required
- Therefore often combination of sensors



# Context recognition

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## Methods – Syntactical (Rule based)

- Idea: Description of Situation by formal grammar (Symbols and Rules)
- Description of a (agreed on?) world view
- Example: RuleML

## Comment

- Pro: Combination of rules and identification of loops and impossible conditions feasible
- Contra:
  - Very complex with more elaborate situations
  - Extension or merge of rule sets typically not possible without contradictions

# Context recognition

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## Methods – Statistical

- Idea: Modelling of situation by probability theoretic measures
- Examples
  - HMM, NN, SOM, SVM, Bayes Nets ...
- Probabilistic world model
  - Adaptation to changing environment possible

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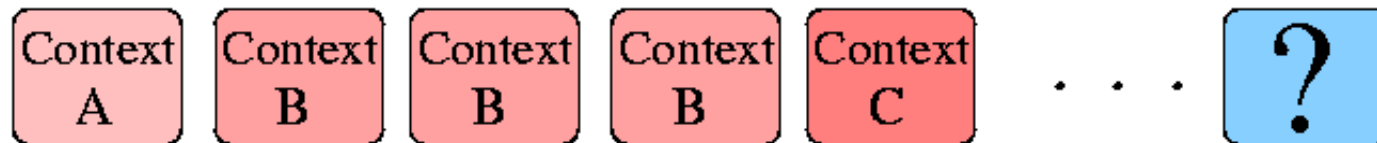
1.6 Some considerations on context prediction

# What is context prediction?

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## Informal descriptions:

- „Context Prediction [...] aims at inferring future contexts from past (observed contexts).“ [Mayr04]
- „In Kombination mit verschiedensten bekannten Informationen soll aus dem augenblicklichen Kontext heraus der nächste Kontext vorhergesagt werden.“ [Petz05]



## Literature:

- [Mayr04] Mayrhofer, R.M, An Architecture for Context Prediction, PhD-Thesis, 2004.
- [Petz05] Petzold, J, Zustandsprädiktoren zur Kontextvorhersage in ubiquitären Systemen, PhD-Thesis, 2005.

# What is context prediction?

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## Formal definition of context prediction:

- Let  $k, n, i \in \mathbb{N}$  and  $t_i$  describe any interval in time. Furthermore, let  $T$  be a context time series. Given a probabilistic process  $\pi(t)$  that describes the context evolution at time  $t_i$ , context prediction is the task of learning and applying a prediction function  $f_{t_i} : T_{t_{i-k+1}, t_i} \rightarrow T_{t_{i+1}, t_{i+n}}$  that approximates  $\pi(t)$ .

# What is context prediction?

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## Context prediction is a search problem:

- A search problem  $\Pi$  is described by
  1. the set of valid inputs  $\Lambda_{\Pi}$
  2. for  $I \in \Lambda_{\Pi}$  the set  $\Omega_{\Pi}(I)$  of solutions

An algorithm solves the search problem  $\Pi$  if it calculates for

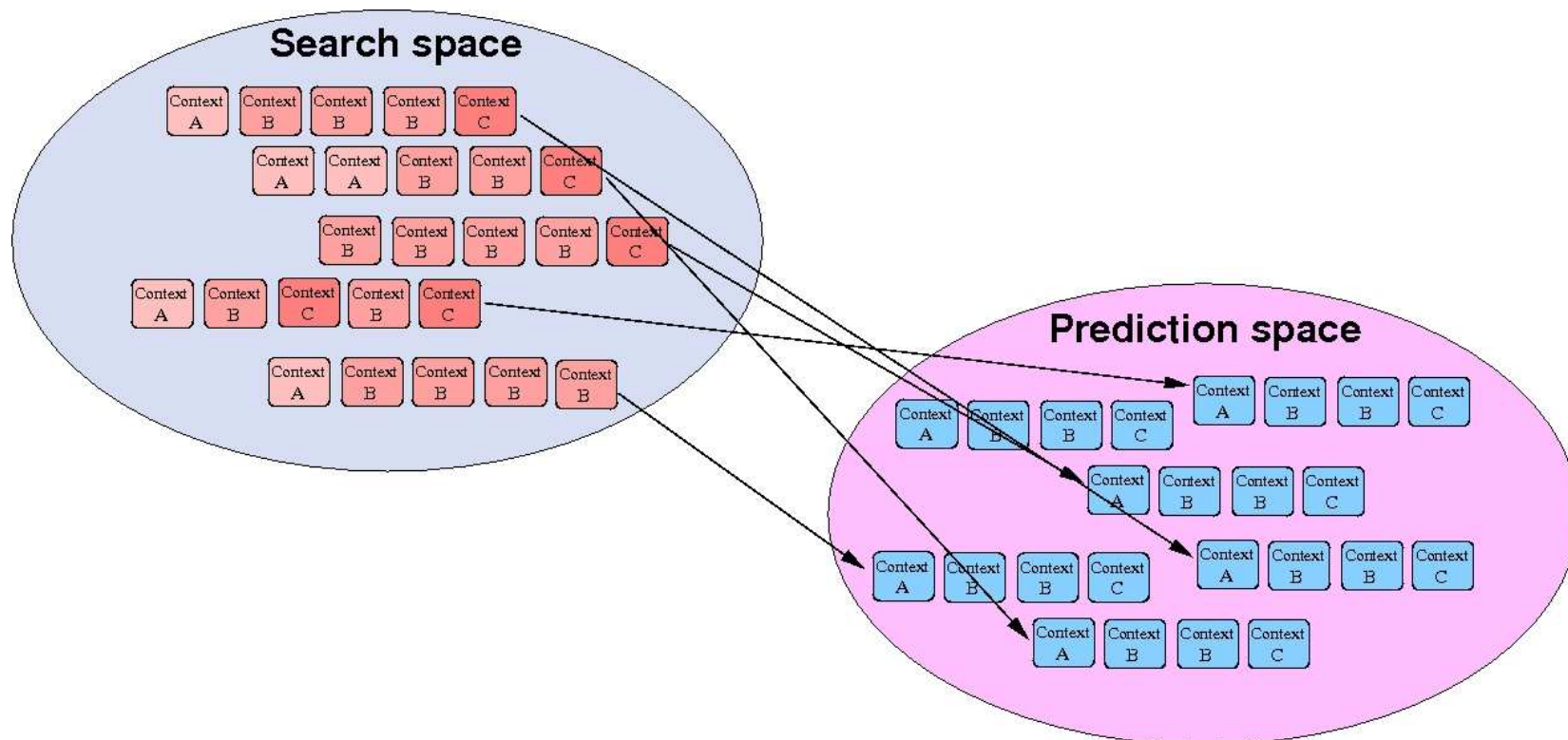
$I \in \Lambda_{\Pi}$  an element  $\Omega_{\Pi}(I)$  if  $\Omega_{\Pi}(I) \neq \emptyset$  and rejects otherwise.



# What is context prediction?

## Context prediction is a search problem:

- Context prediction is mainly to find the correct mapping between search space and prediction space



# What is context prediction?

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## Accuracy of context prediction approaches:

- For any context prediction algorithm  $A$ , the prediction accuracy is given by the approximation quality  $d$  if the algorithm produces predictions whose prediction quality is bounded from above by  $d$ .
- Let  $T$  denote a time series and  $d : T \times T \rightarrow \mathbb{R}$  be a distance metric. We measure the quality of a prediction by the distance of the predicted context time series to the context time series that is actually observed in the predicted time interval.

# What is context prediction?

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## Possible distance metrics between contexts:

- Table-Look-up for non-numeric context types
  - Alternatively, non-numeric contexts might be mapped onto numeric context types

- Various approaches for numeric context types:

- One-dimensional: simple difference between values
- Multi-dimensional:
  - Euclidic distance between input vectors
  - RMSE

$$RMSE = \sqrt{\frac{\sum_{i=1}^n (p_i - d_i)^2}{n}}$$

- BIAS

$$BIAS = \frac{\sum_{i=1}^n |p_i - d_i|}{n}$$

- Further approaches feasible

# What is context prediction?

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## Requirements:

- In order for context prediction to be feasible, the input sequence has to be predictable in any sense:
  - Periodic patterns
  - Trends
  - Repetitions of typical patterns
  - ...
- Problem:
  - Mood is part of definition of context but hardly accessible by sensors

# What is context prediction?

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## Input sequence typically predictable in UbiComp:

- Human behaviour patterns are reproducible [Ande01]
  - Cognitive psychology: 'script' describes actions and circumstances that characterise specific context or context pattern.
  - Scripts similar for groups of individuals; small alterations between different cultures or societies
- "Behaviour consists of patterns in time" [Magn04]
- Typical behaviours in team-sport games like soccer [JBGB03]
- It is possible to recognise the software programmer of a piece of programming
- code based on her programming style [Krsu94].

## Literature:

- [Ande01] Anderson, J.R., Cognitive psychology and its implications, Spectrum, 2001.
- [Magn04] Magnusson, M.S., Repeated patterns in behaviour and other biological phenomena, In: Oller, K., Gabriel, U.: Evolution of Communication systems: A comprehensive approach, MIT Press, 2004.
- [JBGB03] Jonsson, G.K., Bjarkadottir, S.H., Gislason, B., Borrie, A., Magnusson, M.S., Detection of real time patterns in sports: Interactions in football, L'ethologie applique aujourd'hui, 2003.
- [Krsu94] Krsul, I., Authorship analysis: Identifying the author of a program, 1994

# What is context prediction?

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## Difficulties / Adversary environment:

- Fluctuation of context sources
- Adaptive operation (learning) required
- Input sequence erroneous due to
  - Measurement errors
  - Errors that occur during context processing

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# Usage Szenarios

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## Possible applications for context prediction:

- From [Petz05] and [Mayr05]:
  - Smart Office Building: next location prediction
  - System reconfiguration
  - Accident prevention
  - Alerting
  - Planning aid

### Literature:

- [Mayr05] Mayrhofer, R.M., Context Prediction based on Context Histories: Expected Benefits, Issues and Current State-of-the-Art, Proceedings of the 1st international Workshop on exploiting context histories in smart environments (ECHISE) at the 3rd Int. Conference on Pervasive Computing, 2005.
- [Petz05] Petzold, J, Zustandsprädiktoren zur Kontextvorhersage in ubiquitären Systemen, PhD-Thesis, 2005



# Overview and structure

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## 1 Introduction to context aware computing

1.1 What is context?

1.2 Usage of context in applications

1.3 From sensor data to contexts

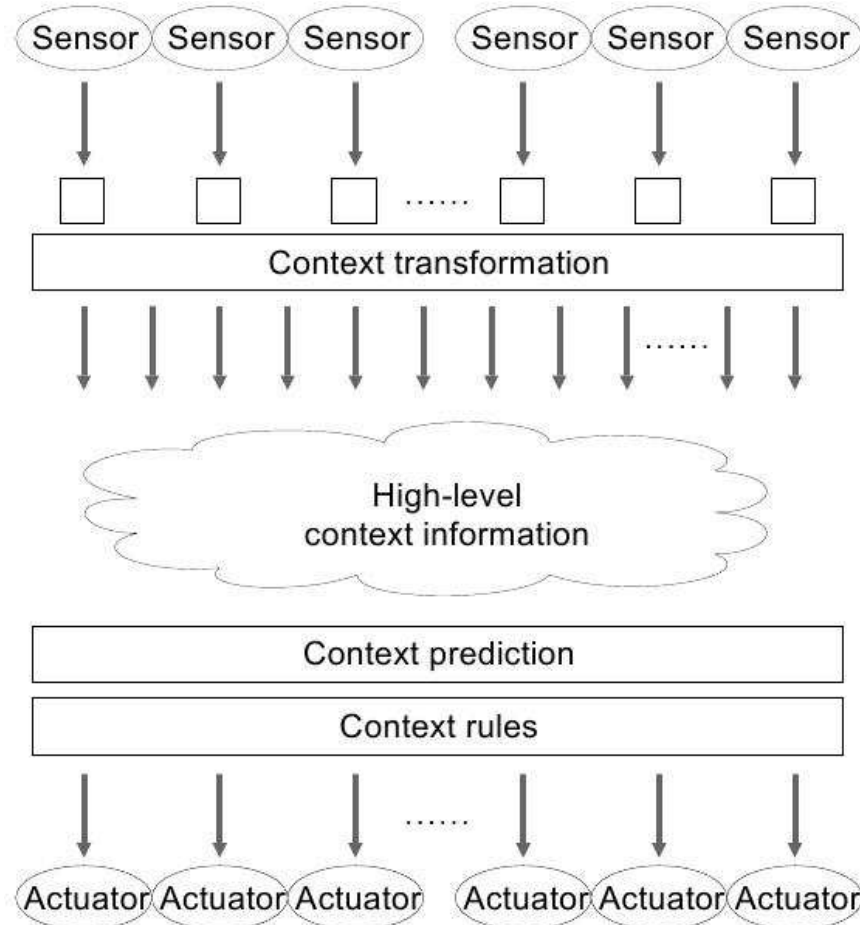
1.4 What is context prediction?

1.5 Usage scenarios for context prediction

1.6 Some considerations on context prediction

# Context prediction architectures

## Context prediction architectures:

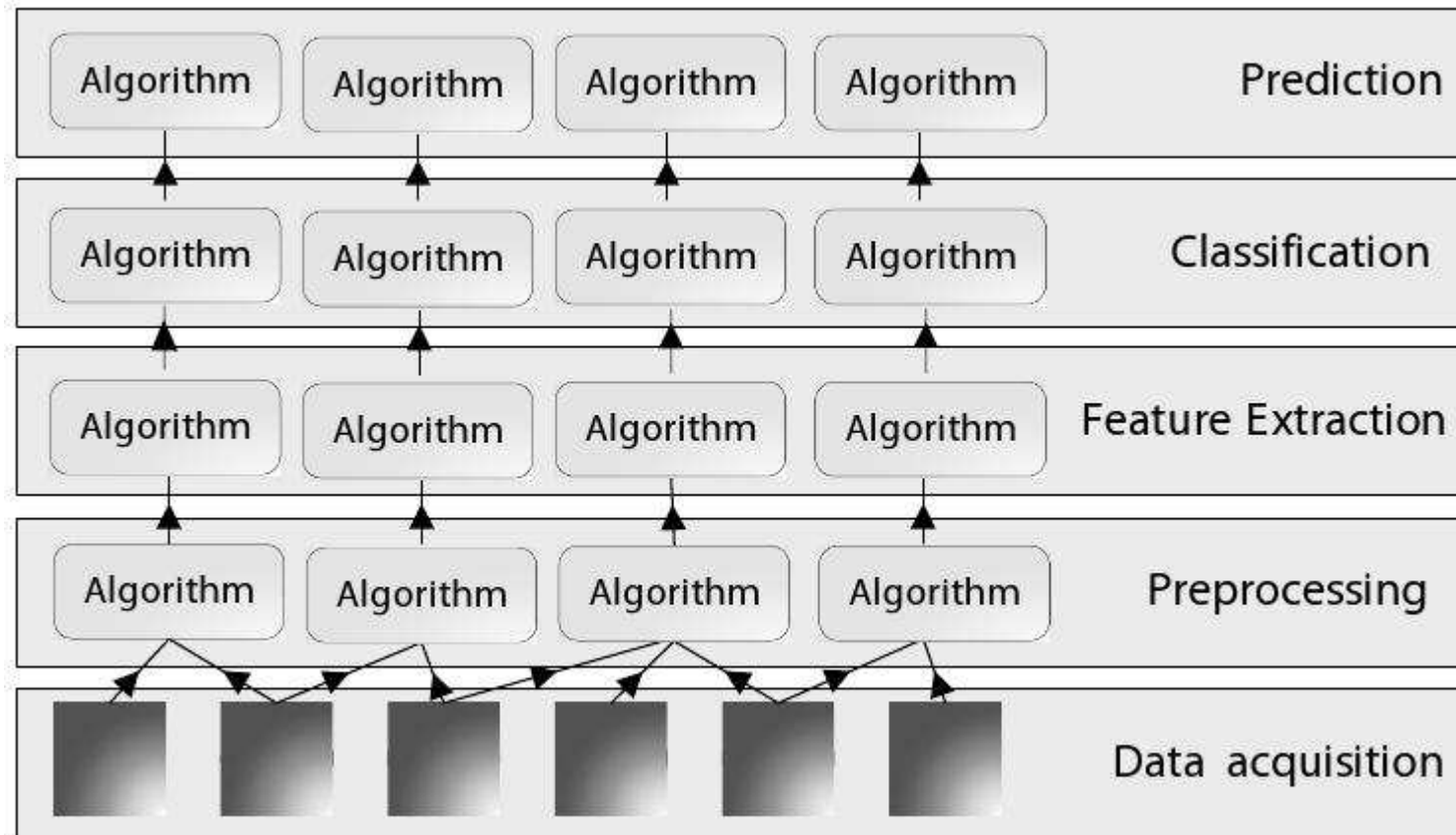


### Literature:

[Fers03] Ferscha, A., Pervasive Computing, Datenbank-Spektrum, 2003.

# Context prediction architectures

## Context prediction architectures:

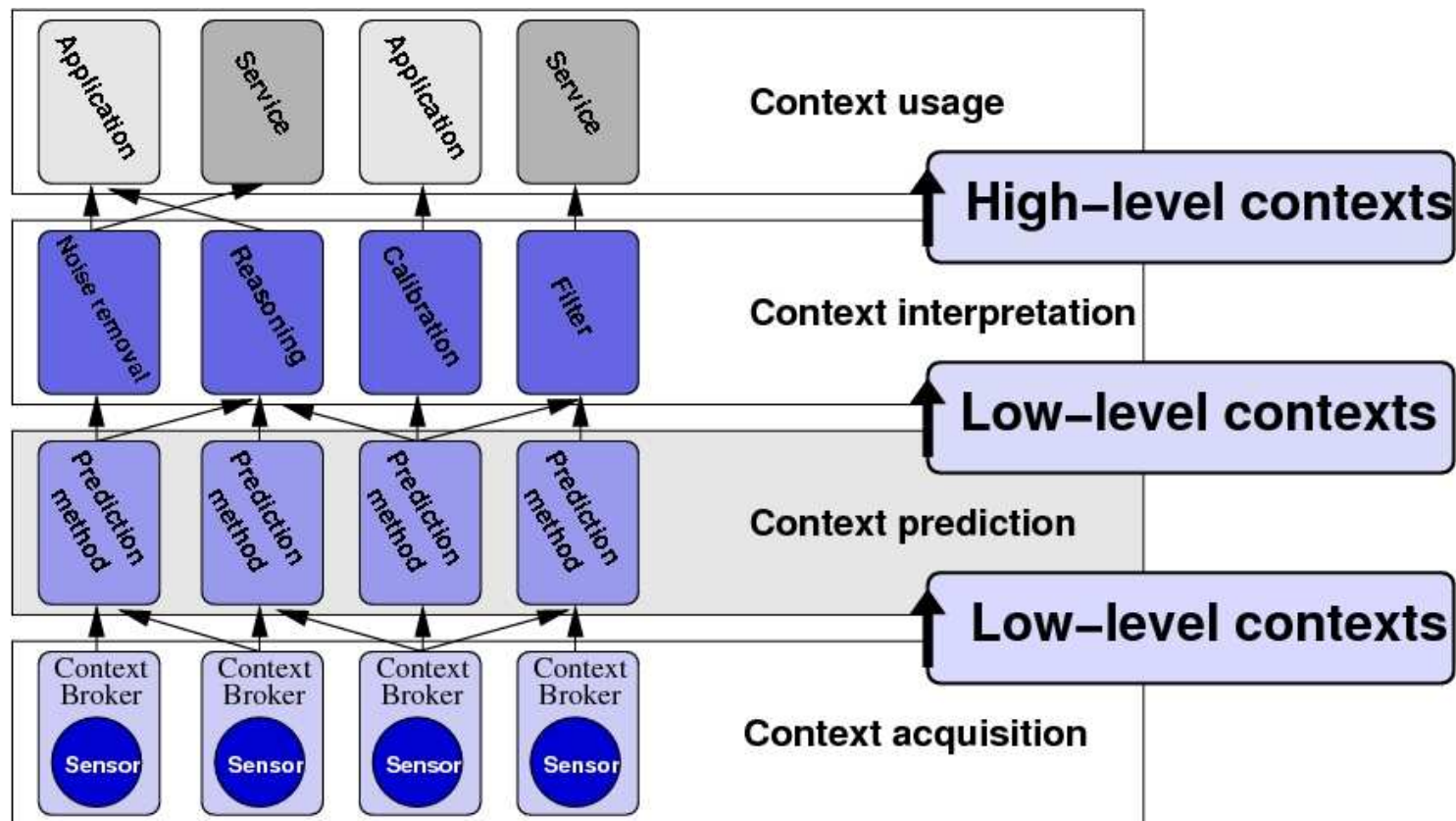


## Literature:

[NMF05] Nurmi, P., Martin, M., Flanagan, J.A., Enabling Proactiveness through context prediction, Workshop on Context Awareness for Proactive Systems, 2005.

# Context prediction architectures

## Context prediction architectures:



# Context abstraction levels

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## Various context abstraction levels of context:

[ShTh94,Dey00]: Low level contexts and higher level contexts

- Low level: Data directly output from sensors
- Higher level: Further processed data

[Maen]: raw data, low level and high level

- Raw data: 24°C, 70% humidity
- Low level: conditions like ,warm`, ,high humidity`
- High level: Activities like ,having lunch`

Hard to evaluate for computers

- We distinguish between raw data, low level context, high level context based on amount of preprocessing applied.

## At which abstraction level is context prediction to be applied?

### Literature:

- [ShTh94] Shilit, B.N., Theimer, M.M., Disseminating active map information to mobile hosts, IEEE Network, 1994.
- [Dey00] Anind Kumar Dey, Providing architectural support for building context-aware applications, PhD-thesis, 2000.
- [Maen03] Mäntyjärvi, J., Sensor-based context recognition for mobile applications, PhD-thesis, 2003.

# Context abstraction levels

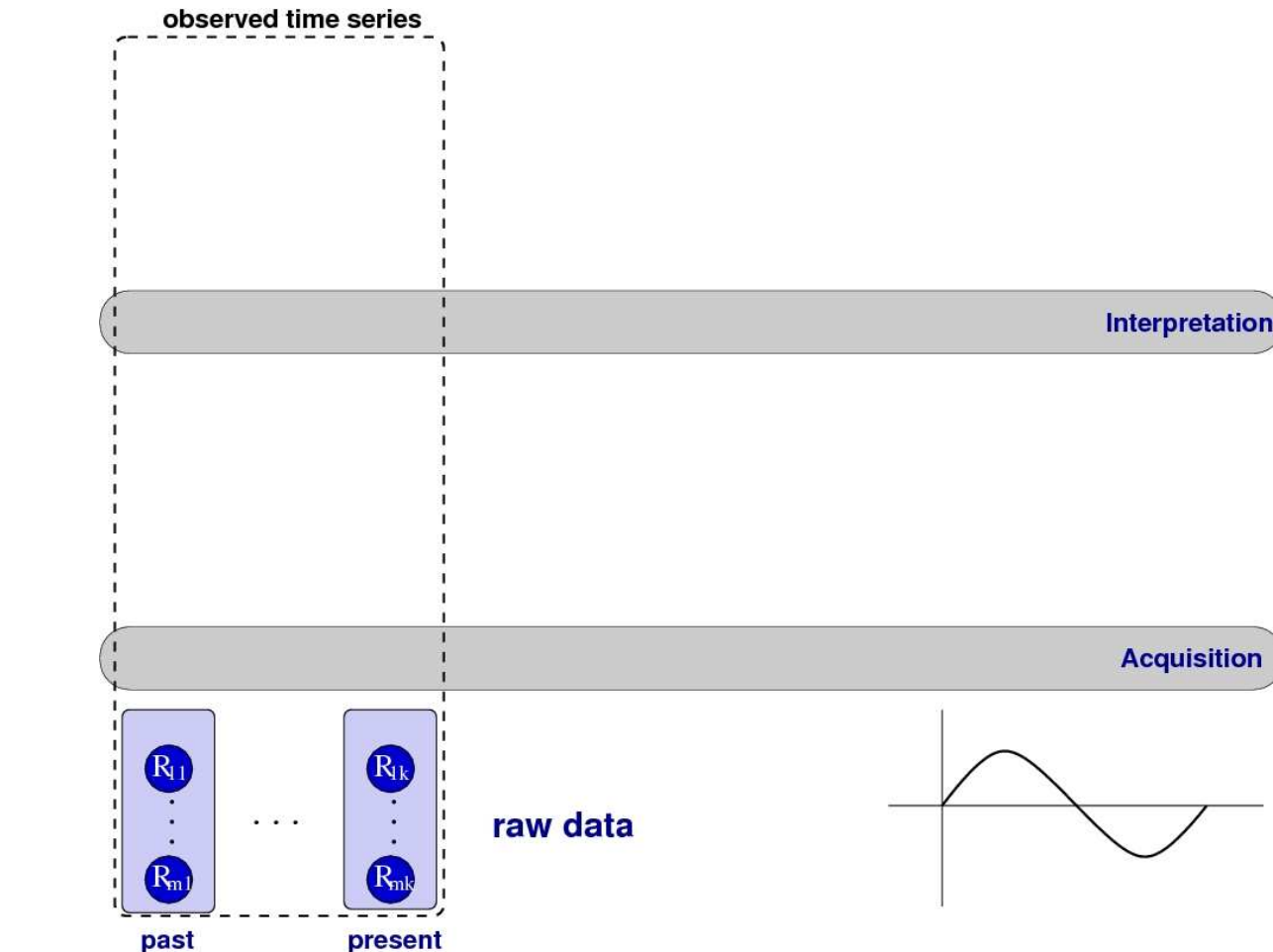
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## Various context abstraction levels of context:

High-level context	Low-level context	Raw data	Context source
walking	14°C	001001111	thermometer
walking	57.2°F	001001111	thermometer
watching movie	64dB	109	microphone
listening music	64dB	109	microphone
at the beach	47° 25.5634'N; 007° 39.3538'E	GPRMC <sup>8</sup>	GPS sensor
swimming	47° 25.5634'N; 007° 39.3538'E	GPGGA <sup>9</sup>	GPS sensor
writing	z	0x79	keyboard [en]
writing	Ы	0x79	keyboard [ru]
writing	z	0x7a	keyboard [de]
office occupied	z	0x7a	keyboard [de]

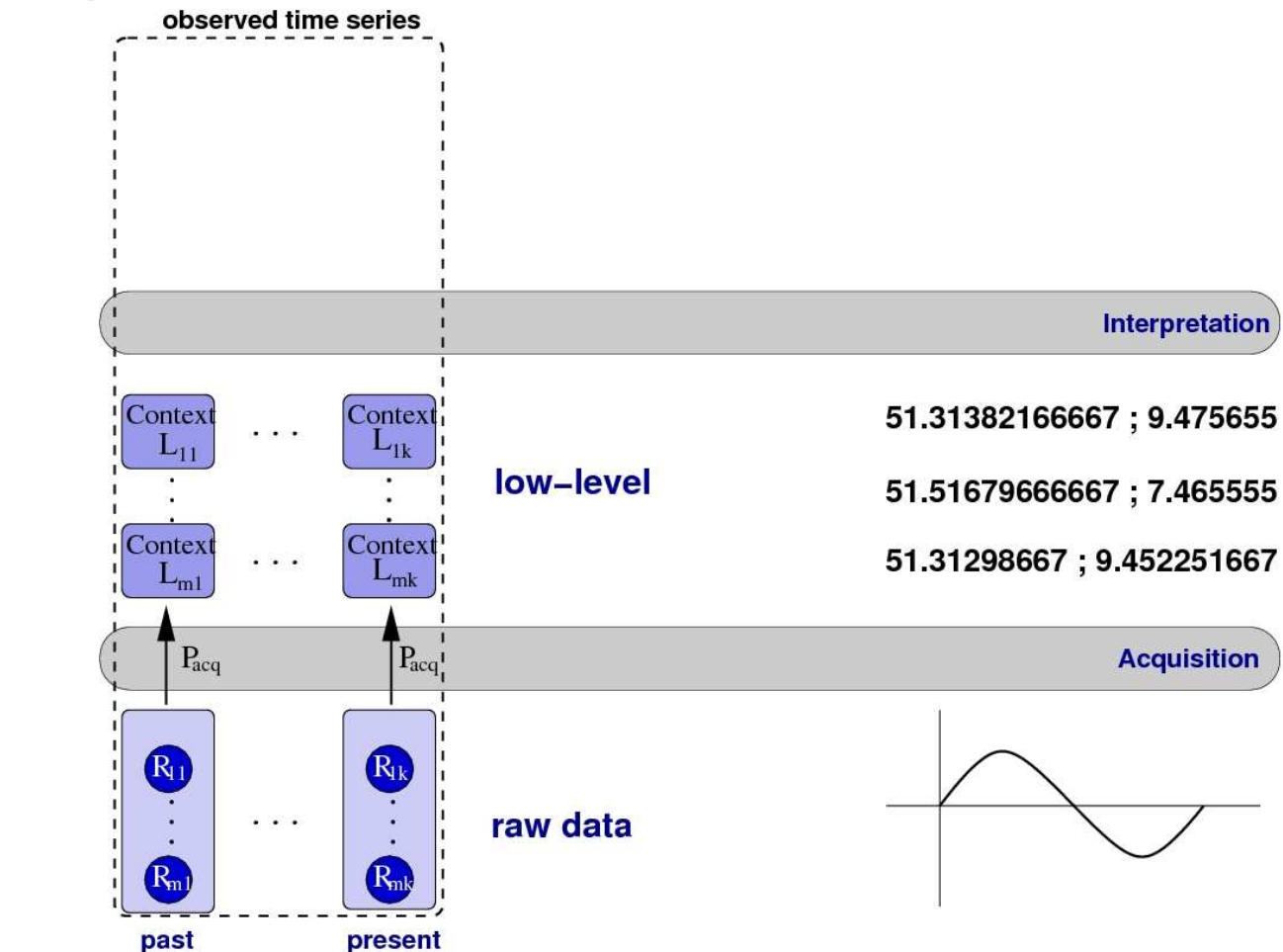
# Context abstraction levels

## High-level and low-level context prediction:



# Context abstraction levels

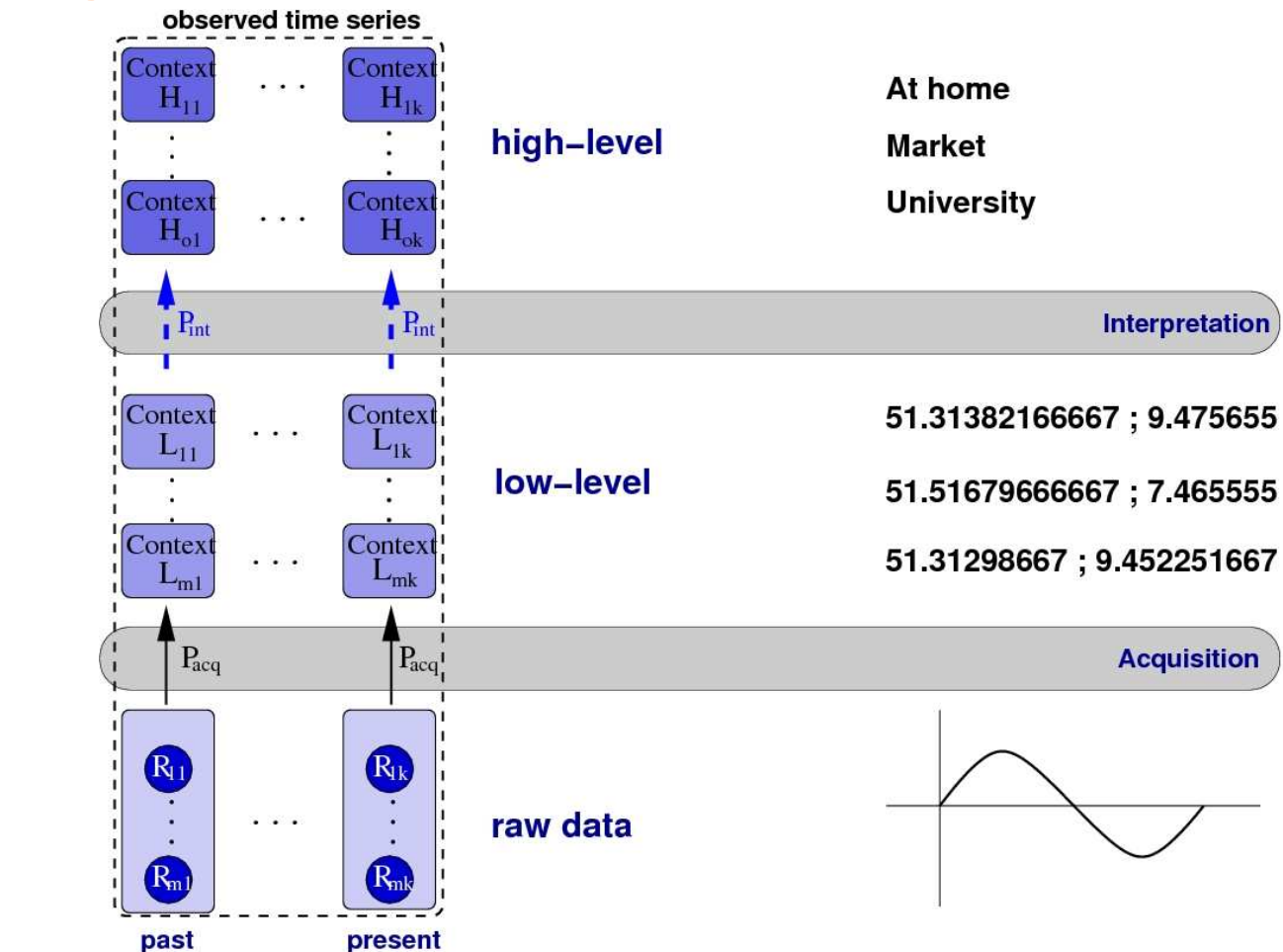
## High-level and low-level context prediction:





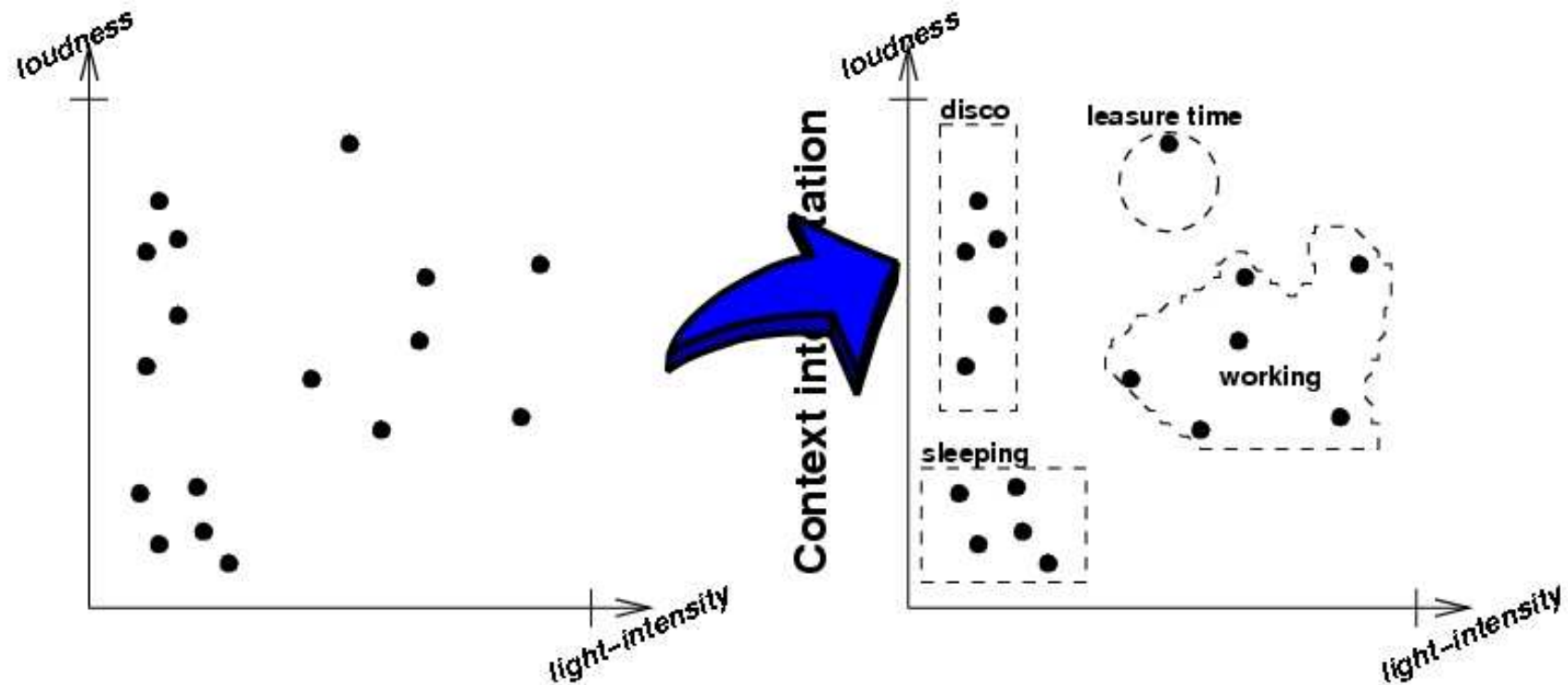
# Context abstraction levels

## High-level and low-level context prediction:



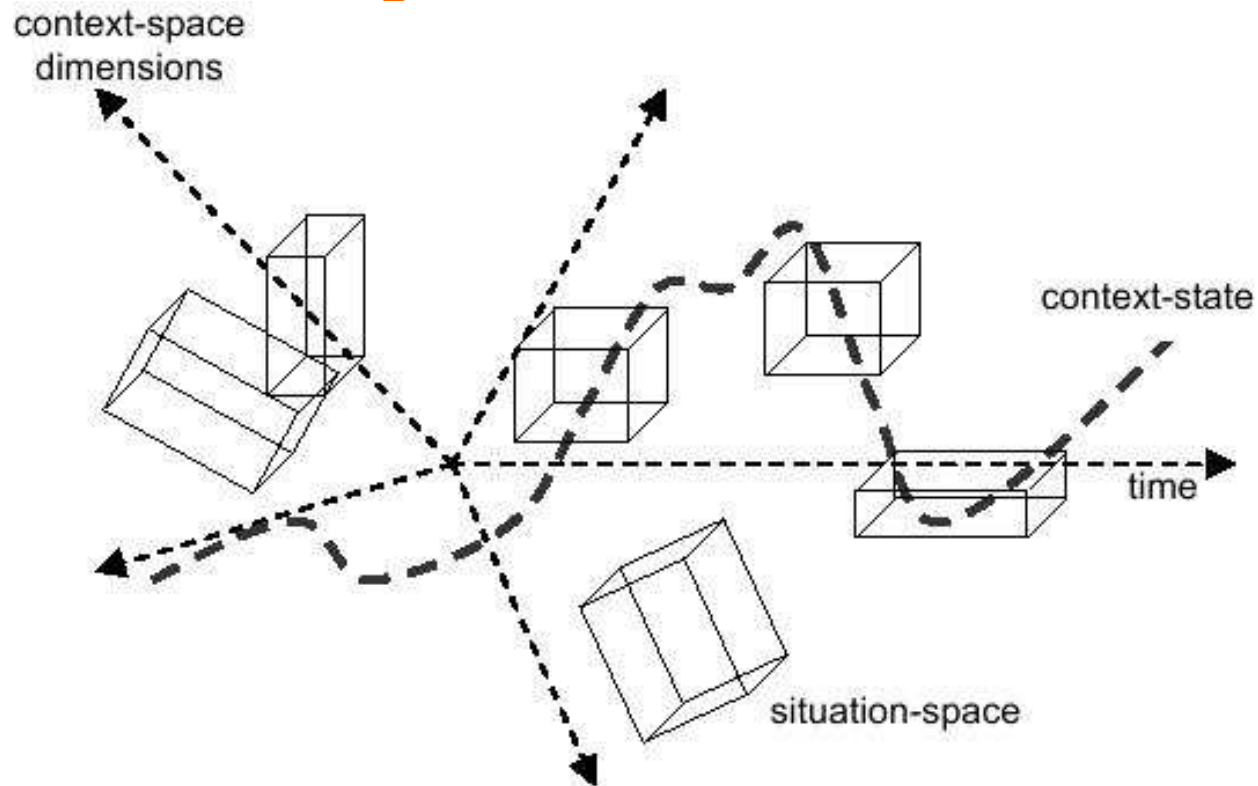
# Context abstraction levels

## Illustration of high-level and low-level contexts



# Context abstraction levels

## Illustration of high-level and low-level contexts

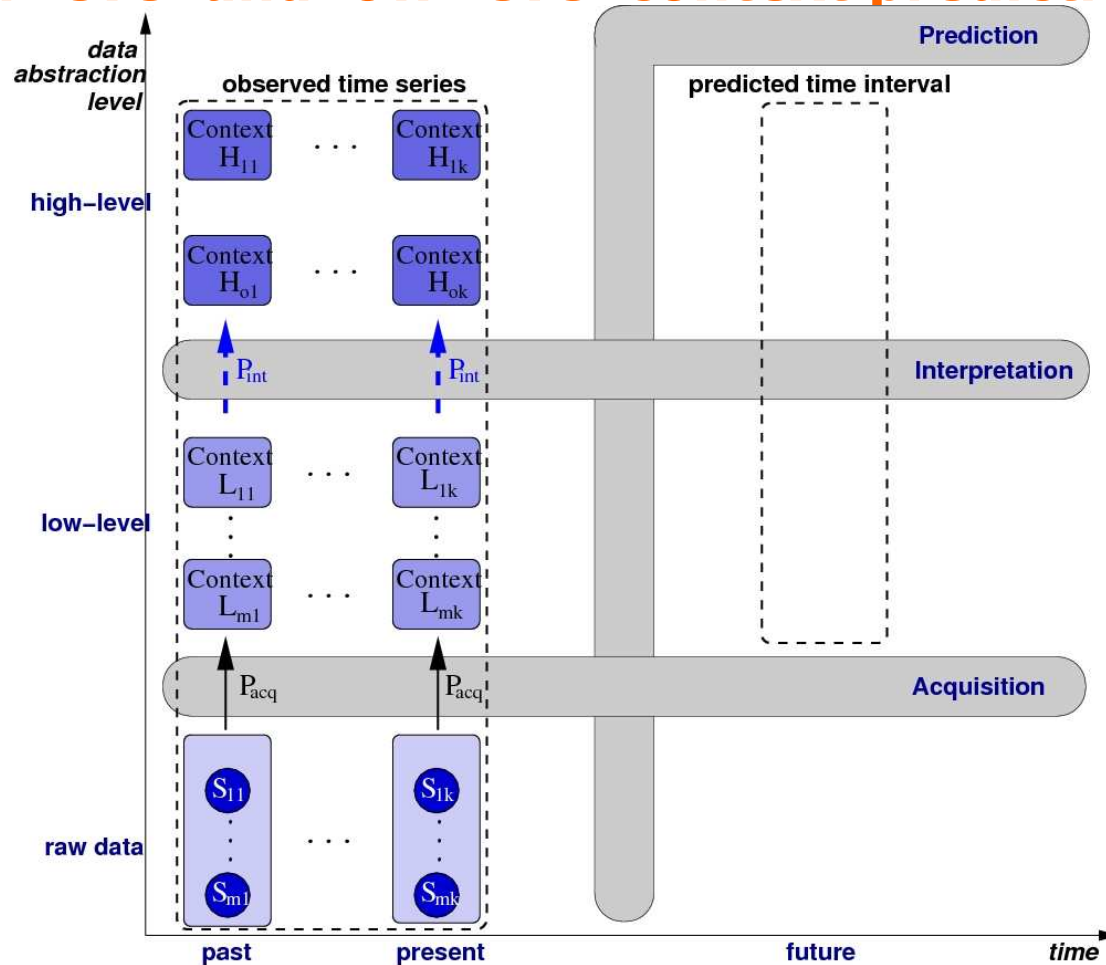


### Literature:

[PBZL05] Padovitz, A., Bartolini, C, Zaslavsky, Loke, S.W., Extending the Context Space Approach to Management by Business Objectives, 12th Workshop on HP OpenView University Association (HP-OVUA), 2005.

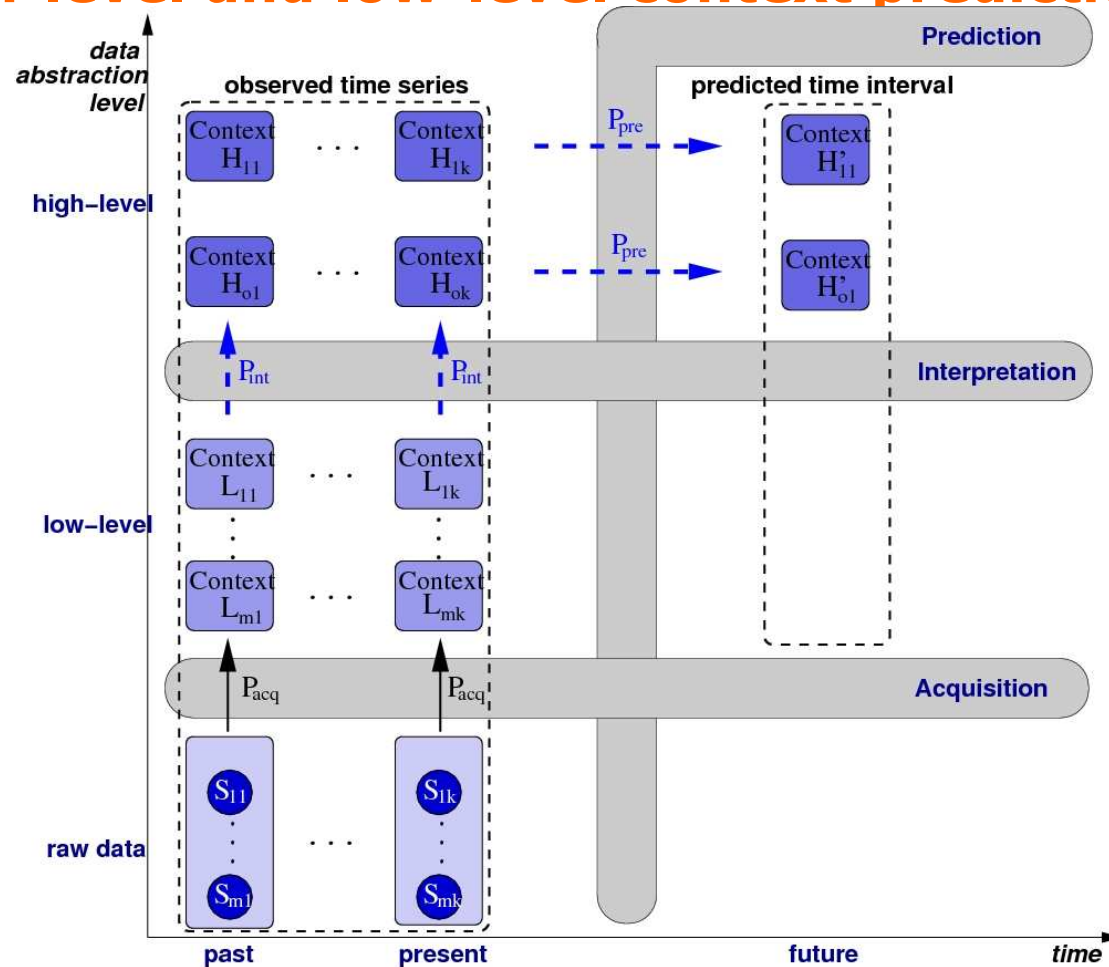
# Implication of abstraction levels

## High-level and low-level context prediction:



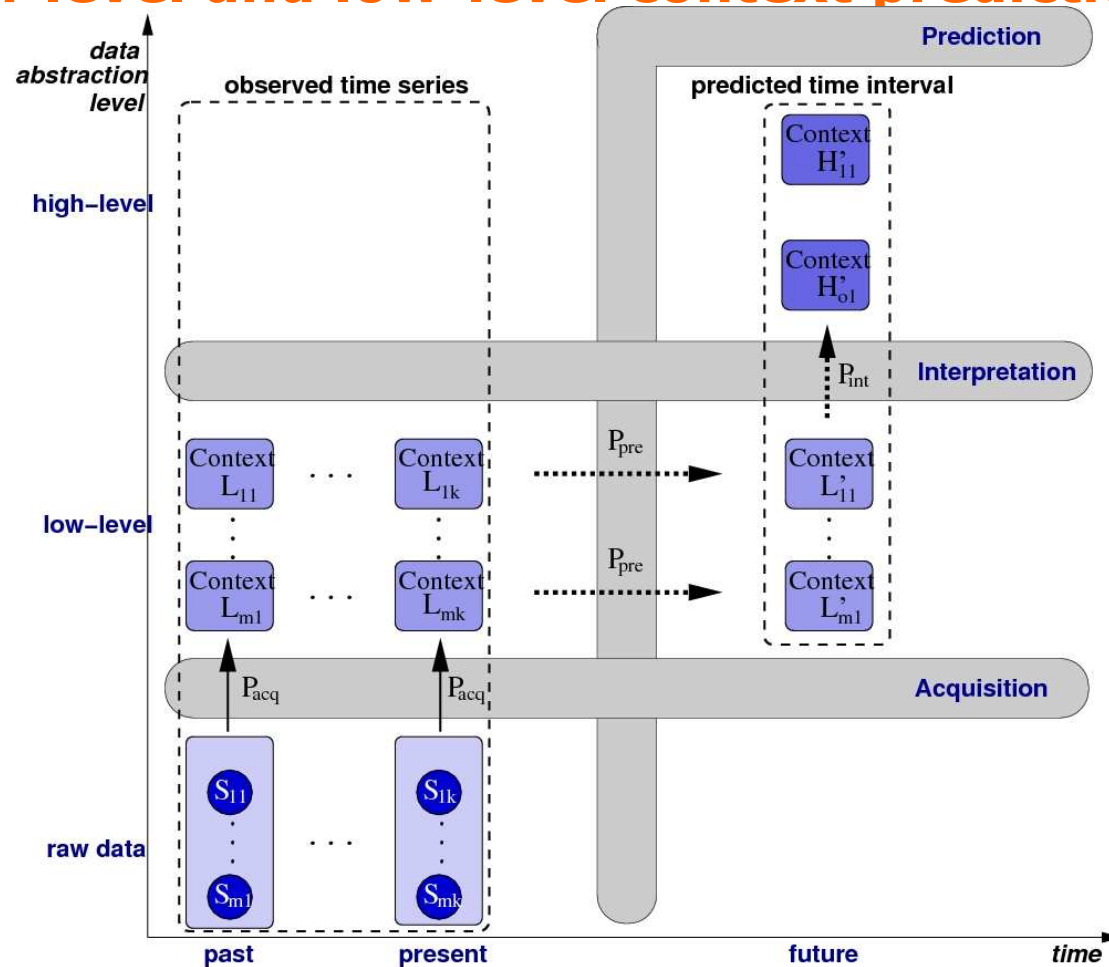
# Implication of abstraction levels

## High-level and low-level context prediction:



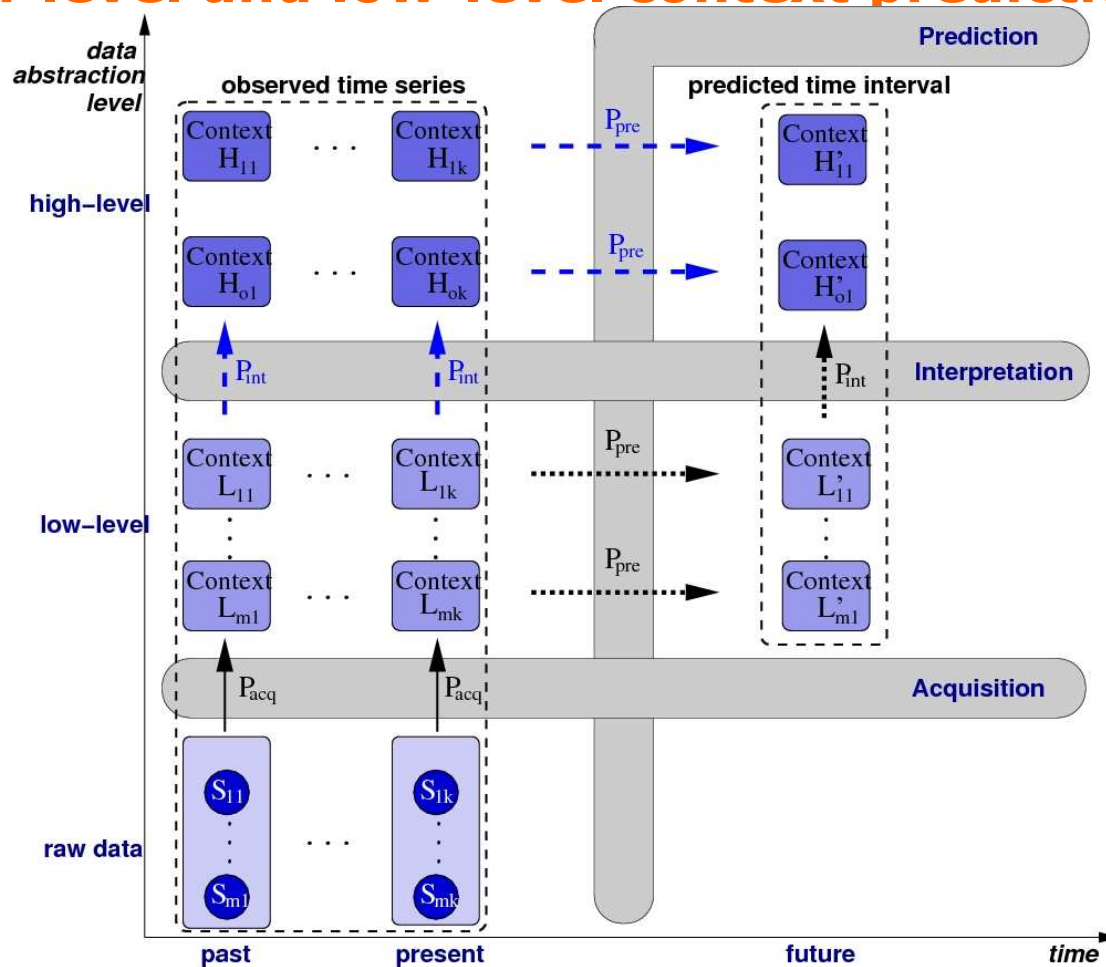
# Implication of abstraction levels

## High-level and low-level context prediction:



# Implication of abstraction levels

## High-level and low-level context prediction:



# Implication of abstraction levels

## High-level and low-level context prediction:

$$P_{acq}^{km} \cdot P_{int}^{ko} \cdot P_{pre}^o$$

$$P_{acq}^{km} \cdot P_{pre}^m \cdot P_{int}^o$$

k: # of input time intervals  
m: context sources per interval  
o: high-level contexts per interval  
 $P_{acq}$ : Probability: No acquisition error  
 $P_{pre}$ : Probability: No prediction error  
 $P_{int}$ : Probability: No interpretation error

