C02029: Doctor of Philosophy	Subject NO.: 32903
August 2020	

Network-wide Spatio-Temporal Predictive Learning for the Intelligent Transportation System.

Yongshun Gong

School of Electrical and Data Engineering Faculty of Engg. & IT University of Technology Sydney NSW - 2007, Australia

Network-wide Spatio-Temporal Predictive Learning for the Intelligent Transportation System.

A thesis submitted in partial fulfilment of the requirements for the degree of

Doctor of Philosophy

bу

Yongshun Gong

to

School of Electrical and Data Engineering
Faculty of Engineering and Information Technology

University of Technology Sydney NSW - 2007, Australia

August 2020

AUTHOR'S DECLARATION

Jone of the requirements for the award of Doctor of Philosophy, in the School of Electrical and Data Engineering, Faculty of Engineering and Information Technology at the University of Technology Sydney, Australia, is wholly my own work unless otherwise referenced or acknowledged. In addition, I certify that all information sources and literature used are indicated in the thesis. This document has not been submitted for qualifications at any other academic institution. This research is supported by the Australian Government Research Training Program.

Production Note:

SIGNATURE: Signature removed prior to publication.

[Yongshun Gong]

DATE: 05th August, 2020 PLACE: Sydney, Australia

ACKNOWLEDGMENTS

y deepest gratitude goes first and foremost to Prof. Jian Zhang, my principal supervisor, for his continuous support and guidance to my Ph.D. study. He has walked me through all the stages of the writing of this thesis, which greatly improved my understanding of academic writing and taught me a large amount of specific research skills. His consistent and illuminating instruction have helped me to grow as a research scientist.

Second, I would like to express my heartfelt gratitude to my co-supervisor Prof. Qiang Wu and collaborators: Dr. Wei Liu, Dr. Jinfeng Yi, Dr. Bei Chen, and Dr. Yu Zheng, for not only their constant encouragement and guidance but also for the thought-provoking questions, which have helped me to broaden my research horizon and develop the fundamental and essential academic competence.

I am also greatly indebted to all my labmates in the Global Big Data Technologies Centre: Zhibin Li, Lu Zhang, Junjie Zhang, Xiaoshui Huang, Muming Zhao, Huaxi Huang, Anan Du and Lingxiang Yao, for the weekly discussions around our research problems and enthusiastic atmosphere we worked together. I am very appreciate their encouragement and support in the past three years.

Last but not least, my heartfelt gratitude would go to my beloved family for their selfless supports and great confidence in me during my Ph.D. study.

LIST OF PUBLICATIONS

Journals:

- 1. **Yongshun Gong**, Zhibin Li, Jian Zhang, Wei Liu, Yu Zheng. Online Spatiotemporal Crowd Flow Distribution Prediction for Complex Metro System. *in* IEEE Transactions Knowledge and Data Engineering (TKDE), 2020.
- 2. Dong, Xiangjun, **Yongshun Gong***, and Longbing Cao. "e-RNSP: An efficient method for mining repetition negative sequential patterns." *in* IEEE transactions on cybernetics (TCYB), 2020: 2084-2096.
- 3. Dong, Xiangjun, **Yongshun Gong**, and Longbing Cao. "F-NSP+: A fast negative sequential patterns mining method with self-adaptive data storage." *in* Pattern Recognition (PR), (84) 2018: 13-27.
- 4. Xinming Gao, **Yongshun Gong**, Tiantian Xu, Jinhu Lv, etc. Towards to a Better Structure and Looser Constraint to Mine Negative Sequential Patterns. *in* IEEE transactions on Neural Networks and Learning Systems (TNNLS), 2020, accepted, Xinming Gao and Yongshun Gong contributed equally.

Conferences:

- 5. Yongshun Gong, Zhibin Li, Jian Zhang, Wei Liu, Bei Chen, Xiangjun Dong. A Spatial Missing Value Imputation Method for Multi-view Urban Statistical Data. in Proceedings of the International Joint Conferences on Artificial Intelligence (IJCAI20). pp. 1310-1316.
- 6. Yongshun Gong, Zhibin Li, Jian Zhang, Wei Liu, Jinfeng Yi. Potential Passenger Flow Prediction: A Novel Study for Urban Transportation Development. in Proceedings of the AAAI Conference on Artificial Intelligence (AAAI20). pp. 4020-4027.
- 7. Yongshun Gong, Zhibin Li, Jian Zhang, Wei Liu, Yu Zheng, Christina Kirsch.

- Network-wide Crowd Flow Prediction of Sydney Trains via customized Online Nonnegative Matrix Factorization. *in* Proceedings of the Conference on Information and Knowledge Management (CIKM18), pp. 1243-1252.
- 8. Zhibin Li, Jian Zhang, Qiang Wu, **Yongshun Gong**, Jinfeng Yi, Christina Kirsch. Sample Adaptive Multiple Kernel Learning for Failure Prediction of Railway Points. *in* Proceedings of the ACM Conference on Knowledge Discovery and Data Mining (SIGKDD19), pp. 2848-2856.
- 9. Zhibin Li, Jian Zhang, **Yongshun Gong**, Yazhou Yao, Qiang Wu. Field-wise Learning for Multi-field Categorical Data, NeurIPS-2020, accepted.
- Lu Zhang, Jingsong Xu, Jian Zhang, Yongshun Gong. Information Enhancement for Travelogues via a Hybrid Clustering Model. in Proceedings of the Digital Image Computing: Techniques and Applications (DICTA18), pp. 1-8.

Under Review:

- 1. **Yongshun Gong**, Zhibin Li, Jian Zhang, Wei Liu, Yu Zheng. Missing Value Imputation for Multi-view Urban Statistical Data via Spatial Correlation Learning. Submitted to IEEE Transactions Knowledge and Data Engineering (TKDE).
- 2. **Yongshun Gong**, Jinfeng Yi, Dong-Dong Chen, etc. Inferring the Importance of Items Appearance: A Step towards the Screenless Retailing. Submitted to WWW-2021.
- 3. **Yongshun Gong**, Bei Chen, Jianguang Lou. An Exploratory Study on the Linguistic Structure in Text-to-SQL. Submitted to ACL-2021.
- 4. Zhibin Li, **Yongshun Gong**, Jian Zhang, Yazhou Yao, Qiang Wu. Missingness-pattern-adaptive Learning with Incomplete Data, Submitted to ICML-2021.
- 5. Ping Qiu, **Yongshun Gong**, Xiangjun Dong, Longbing Cao, Chengqi Zhang. An Efficient Method for Mining Negative Sequential Patterns Under Loose Constraints. Submitted to IEEE Trans. Neural Networks and Learning Systems (TNNLS).
- Lu Zhang, Jingsong Xu, Yongshun Gong, Jian Zhang. Image and Text Fusion for Travel Information Enhancement via Multi-View Embeddings. Submit to IEEE Transactions on Multimedia (TMM).

TABLE OF CONTENTS

Ti	tle			i
Αι	ıthor	's decl	aration	i
Ac	knov	wledgn	nents	iii
Li	st of	Public	ations	\mathbf{v}
Li	st of	Figure	e s	хi
Li	st of	Tables		xv
Aŀ	ostra	ct		xvii
1	Intr	oducti	on	1
	1.1	Backg	round	. 1
	1.2	Resear	rch Challenges	. 3
		1.2.1	Spatial Missing Data Imputation	. 3
		1.2.2	Crowd Flow Distribution (CFD) Prediction	. 4
		1.2.3	Potential Crowd Flow Prediction	. 6
	1.3	Resear	rch Contributions	. 8
	1.4	Thesis	Structure	. 9
2	Lite	rature	Survey	11
	2.1	Missir	ng Data Completion	. 11
		2.1.1	Spatial Missing Data Imputation	. 11
		2.1.2	Multi-view Learning	. 12
		2.1.3	Missing Data Imputation for Spatio-temporal Data	. 12
	2.2	Traffic	and Crowd Flow Prediction	. 14
		2.2.1	Time-Series Models	. 14

TABLE OF CONTENTS

		2.2.2	Deep Learning Model	15
		2.2.3	Latent-Space Models	16
		2.2.4	Network-wide Crowd Flow Prediction	18
	2.3	Conclu	asion	20
3	Mis	sing Va	alue Imputation for Urban Statistical Data	21
	3.1	Introd	uction	21
	3.2	The P	roposed Method	23
		3.2.1	Problem Description and Preliminary	24
		3.2.2	Multi-view Spatial Similarity Guidance	25
		3.2.3	Adaptive-Weight NMF	27
		3.2.4	Improved by Single-view and KNN Guidances	28
		3.2.5	Learning Algorithm	29
		3.2.6	Time complexity and convergence	31
	3.3	Exper	iments	33
		3.3.1	Datasets	33
		3.3.2	Baselines & Measures	35
		3.3.3	Results on Urban Statistical Datasets	37
		3.3.4	Generalizability Test	38
		3.3.5	The Sensitivity of Parameters	38
		3.3.6	Initialization and Convergence	40
	3.4	Conclu	asion	40
4	Cro	wd Flo	ow Distribution Prediction	43
	4.1	Introd	uction	43
	4.2		em Description	47
		4.2.1	Data Description	48
		4.2.2	Problem Formulation	48
		4.2.3	Exit Crowd Flow Prediction Problem	51
	4.3	Online	e Latent Space Model: OLS-AO	52
		4.3.1	The Basic Latent Space Model	52
		4.3.2	Online Strategy	52
		4.3.3	Learning From Side Information	55
		4.3.4	Learning Process	
		4.3.5	Analysis of Complexity and Convergence	
	4.4		ant Model OLS-MR and a Dual- Track Model OLS-DT	

6			ns and Future Work 10	_
	5.5	Conclu	sion)
		5.4.8	Transfer to the Cold-start Problem	
		5.4.7	Case Study	
		5.4.6	Parameter Analysis	
		5.4.5	Ablation Study	
		5.4.4	Comparisons on Various Missing Ratios	
		5.4.3	Comparisons on Different Time Periods	
		5.4.2	Methods and Metrics	
			Data Description)
	5.4	_	ments)
		5.3.3	Learning and Prediction	7
		5.3.2	Improvement by Cross-domain Learning Process	
		5.3.1	Localized Correlation Learning	5
	5.3	The Pr	roposed Method	3
	5.2	Proble	m Statement	2
	5.1	Introd	uction)
5	Pote	ential I	Passenger Flow Prediction 79	9
	4.6	Conclu	sions	3
		4.5.10	Scalability	7
		4.5.9	The Sensitivity of Parameters	5
		4.5.8	Ablation Study	4
		4.5.7	Transferability Test on TaxiBJ Dataset	4
		4.5.6	Visualization of Crowd Flow Distribution 75	3
		4.5.5	Results on Different Time Intervals	3
		4.5.4	Results for the Major Stations	3
		4.5.3	Results on the State-wide Train Network	2
		4.5.2	Baselines & Measures & Parameters	5
		4.5.1	Datasets	4
	4.5	EXPE	RIMENTS	4
		4.4.4	A Dual-track Model	3
		4.4.3	Learning Process	2
		4.4.2	Learning the Most Recent Trend	1
		4.4.1	Motivation	1

TABLE OF CONTENTS

10:
102
102

LIST OF FIGURES

	FIGURE	age
1.1	Regional similarity: the property of r_1 is similar to the 'Sydney centre' because they are neighboring each other. Although r_2 is closer to the park in terms of the physical distance, the attributes of r_2 are more analogous to 'Sydney centre' than the park because they have a similar functional property (business centre)	4
1.2	An example of the crowd flow distribution	5
1.3	The example of PPF prediction problem. PPF aims to forecast the passenger	
	flows of target areas (e.g., a_6 , a_7 , a_9) across the entire city network	7
1.4	The illustration of the thesis structure	10
2.1	Unified framework for traffic predictive model under current research review.	19
3.1	Problem description	24
3.2	An example of building X_p^{mv} . Assume that regions \mathbf{x}_1 and \mathbf{x}_3 are falling into one cluster with the blue background, and \mathbf{x}_2 and \mathbf{x}_4 belong to another cluster with gray background. \mathbf{x}_2 and \mathbf{x}_3 are the centroid regions of two clusters, respectively. For a missing entry x_{12} , its corresponding value x_{32} is used as an imputation guide. Moreover, if the value in centroid region is missed, then a greedy strategy is implemented to find the nearest observed value (use x_{49} to	
	fill x_{29})	26
3.3	The example of ABS data and visualization.	34
3.4	Average RMSE with the variation of missing ratios.	37
3.5	The average RMSE in generalizability tests	38
3.6	Effect of Parameters	39
3.7	Convergence rate	40
4.1	An example of crowd flow distribution.	45

4.2	The topology example of metro network	47
4.3	A sample of our data	49
4.4	An example of delayed data collection. Suppose there are two stations (v_1	
	and v_2), and we will only focus on the OD pair from v_1 to v_2 . At the current	
	timestamp T , the data in X_T and X_{T-1} are increasing until all passengers	
	have reached their destinations. The blue box illustrates the data we can	
	collect at T . Can we use the collected data "3" in X_T as a complete data? No,	
	because there are a large number of passengers still on their journeys. Does	
	"22" indicate the complete number of travels in X_{T-1} ? Possible but uncertain,	
	because there are many routes (or express and local train) between \emph{v}_1 and	
	v_2 , the faster one may have arrived in one time interval, but the slower one	
	maybe not. Make our attention at X_{T-2} . Is the number "75" complete? Much	
	more possible, because two time intervals passed	50
4.5	The flowchart of OLS-AO. In the learning process, given a set of previous CFD	
	matrices $\{X_t\}$ with the time window T (use $T=4$ as an example), OLS-AO	
	learns the latent spaces W_t and H_t of each X_t and the transitions matrices	
	A and B by an average optimization method in section 4.3.2.3. The side	
	information is utilized to guide the updating of W_t , H_t , A and B during the	
	learning process. Predicted latent spaces W_{T+1} and H_{T+1} can be inferred by	
	the Algorithm 2 shown in section 4.3.4	51
4.6	The latent space example. It represents how to build the static latent space	
	model for our CFD problem in each timestamp. As shown in subfigure(a),	
	crowd flow (x_{14}) is determined by two sets of latent attributes. These attributes	
	might illustrate many factors, such as time spans, business region, station	
	size, etc. It is remarkable that subfigure(b) provides an example for these	
	latent attributes when $k = 3$, and these latent attributes can be any factors	
	without existing a strict explanation. The dimension of latent space k is a	
	hyper-parameter	53
4.7	An example of building indication matrix P_t . We take the entries x_{14} and p_{14}	
	as the example. If the values meet the condition of data completion, then we	
	can use these values as the guidance, $p_{14} = 1$ as shown in the red solid line	
	box; if not, set p_{14} to 0 which means the collected data are incomplete yet as	
	shown in the blue dotted line box	53
4.8	Crowd flow changes in different scenarios	62
4.9	CFD prediction on the entire trains network	67

4.10	The visualization of CFD prediction	74
4.11	Effect of parameters	76
4.12	Comparisons between running time and various $k, T \ldots \ldots \ldots$	77
4.13	Convergence rate	78
5.1	The example of PPF prediction problem. We aim to forecast the passenger	
	flows of target areas (e.g., a_6 , a_7 , a_9) across the entire city network	80
5.2	The flowchart of our proposed model. In the learning process, given a set	
	of previous PPF matrices $\{F_d\}$, MLC-PPF learns the localized correlation	
	matrix C and adaptive-weight W via a k -nearest indicator matrix H . The	
	cross-domain knowledge is utilized to guide the updating of C . Then, the	
	target prediction can be inferred by Algorithm 5	84
5.3	Examples of transactional data	90
5.4	Examples of ABS data	91
5.5	City partition and station mapping.	92
5.6	Effect of parameters.	96
5.7	The case study. This figure shows the passenger flow prediction that departure	
	from "Homebush" to other areas. To keep figure clear, we only draw our method	
	and the ground-truth because other baselines perform far worse than the	
	MLC-PPF	98

LIST OF TABLES

TABLE

3.1	Symbol description	24
3.2	The average MRE and RMSE of all missing ratios on four urban statistical	
	datasets. Best results are bold.	36
3.3	Generalizability test. We report the average MRE and RMSE of all missing	
	ratios and best results are bold	39
3.4	Effects of different initialization methods	40
4.1	Symbol description	47
4.2	Parameters	66
4.3	Comparisons on different time spans. We report the average mean relative	
	errors (MRE) through all test data and best results are bold. The time spans	
	are M-rush (7:30-9:00 AM), Non-rush (14:00-15:30 PM), A-rush (16:45-18:15	
	PM)	68
4.4	Overall results. We report the average errors among different methods be-	
	tween 6:00 AM and 10:00 PM. Best results are bold.	68
4.5	Comparisons on major stations. We report the average mean relative errors	
	(MRE) of major stations. Best results are bold	69
4.6	Comparisons with different time intervals. We report the average errors with	
	different time interval between 6:00 AM and 10:00 PM. Best results are bold.	70
4.7	Transferability test on TaxiBJ dataset. We report the average mean relative	
	errors (MRE) of city crowd flow prediction. Best results are bold	71
4.8	Ablation studies on models. We report the average mean relative errors (MRE)	
	of entrance CFD prediction on the entire trains network. Best results are bold.	75
4.9	Scalability test. OLS-AO/OLS-MR completed each prediction step in a reason-	
	able time span (about 5.5 seconds) with the highest accuracy	77
5.1	Symbol description	83

LIST OF TABLES

5.2	Comparisons with different time periods. We report the average mean absolute	
	errors (MAE) and normalized root mean square error (NRMSE) among various	
	methods. The target areas occupied 20% of the total set. Best results are bold.	94
5.3	Comparisons with different removing ratios. We report MAE and NRMSE	
	through all test data	94
5.4	Ablation Studies on our method. We report how the adaptive matrix \boldsymbol{W} and	
	ABS guidance affect the performance. The average MAE and NRMSE con-	
	ducted on the morning rush period are shown below.	96
5.5	Transfer to the cold-start problem. We report the MAE of all test methods	99

ABSTRACT

Large volumes of spatio-temporal data are increasingly collected and benefited to diverse domains, including transportation, urban optimization, community detection, climate science, etc. How to feed these large-scale data into a network-wide prediction model for the intelligent transportation system is a promising problem. Currently, even though a number of traffic prediction models have been proposed to enhance the travel services and improve operational performance of transit authorities, limited methods can be applied to forecast the network-wide traffic conditions afterward.

This thesis focuses on three problems in our predictive task. Firstly, the spatiotemporal data usually suffers from the missing data problem. Those missing values hide the useful information that may result in a distorted data analysis. In Chapter 3, a spatial missing data imputation method is proposed for multi-view urban statistical data. To address this problem, our method exploits an improved spatial multi-kernel clustering approach to guiding the imputation process cooperating with an adaptiveweight non-negative matrix factorization strategy. Secondly, in the crowd flow prediction, most existing techniques focus solely on forecasting entrance and exit flows of metro stations that do not provide enough useful knowledge for traffic management. In practical applications, managers desperately want to solve the problem of getting the potential passenger distributions to help authorities improve transport services, termed as crowd flow distribution (CFD) forecasts. Therefore, to improve the quality of transportation services, three spatiotemporal models are designed in Chapter 4 to effectively address the network-wide CFD prediction problem based on the online latent space (OLS) strategy. Our models take into account the various trending patterns and climate influences, as well as the inherent similarities among different stations that are able to predict both CFD and entrance and exit flows precisely. Lastly, with the development of urbanization, a real-world demand from transportation managers is to construct a new metro station in one city area that never planned before. Authorities are interested in the picture of the future volume of commuters before constructing a new station, and estimate how it would affect other areas. In this thesis, the specific problem is termed as potential passenger flow (PPF) prediction. Chapter 5 proposes a multi-view localized correlation learning method to provide a solution for the PPF prediction that can learn localized correlations via a multi-view learning process.