Non-Standard-Datenbanken und Data Mining

Probabilistic Spatio-Temporal Databases and Streams

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Acknowledgments

Presentation slides are largely taken from

Location-aware Query Processing and Optimization: A Tutorial

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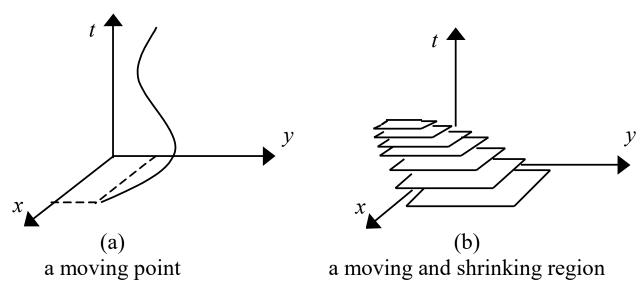
Some slides (indicated) were produced by George Kollios

Slides have been modified or extended. Faults are mine!



Spatio-Temporal Objects

- Moving points (extent does not matter)
 - Each object is modeled as a point (e.g., moving vehicles in a GIS based transportation system)
- Moving regions (extent matters)
 - Each object is represented by an MBR, the MBR can change as the object moves (e.g., thunderstorm, noise)



Location-aware Queries

Continuously report the number of cars on freeway 71-75

- Type: Range query
- Time: Present
- Duration: Continuous

- Query: Stationary
- Objects: Moving

What are my nearest McDonalds for the next hour?

- Type: Nearest-neighbor query
- Time: Future
- Duration: Continuous / Snapshot
- Query: Moving (reference rectangle)
- Objects: Stationary (McDonalds)

Send E-coupons to all cars that I am their nearest gas station

- Type: Reverse NN query
- Time: Present
- Duration: Snapshot

- Query: Stationary (gas station)
- Objects: Moving
- What was the closest distance between Taxi A & me yesterday?
- Type: Closest-point query
- Time: Past
- Duration: Snapshot

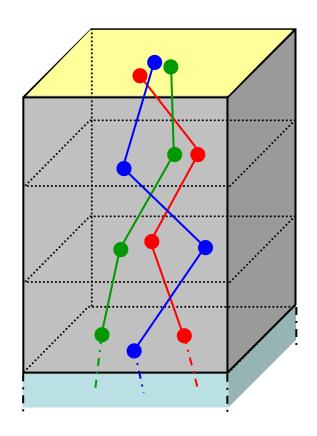
- Query: Moving
- Objects: Moving



Snapshot Querying the Past

Examples:

- Temporal Dimension:
 What was the location of a certain object from 7:00 AM to 10:00 AM yesterday?
- **Spatial** Dimension: Find all objects that were in a certain area at 7:00 AM yesterday
- **Spatio-temporal** Dimension: Find all objects that were close to each other from 7:00 AM to 8:00 AM yesterday
- Features:
 - Large number of historical trajectories
 - Persistent read-only data
 - Query spatial and/or temporal dimensions



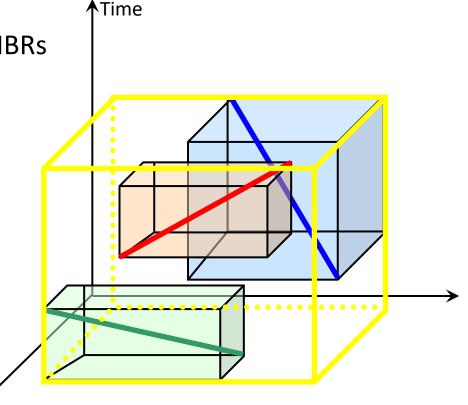


Indexing the Time Dimension

Historical trajectories are represented by their three-dimensional Minimum Bounding Rectangle (MBR)

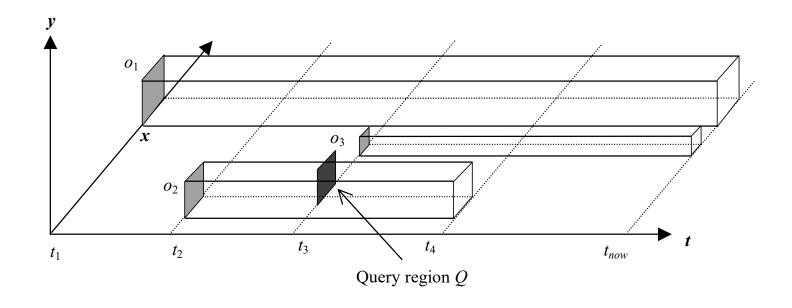
• 3D R-tree can be used to index MBRs

- Technique simple and easy to implement
- Does not scale well
- Does not provide efficient query support for snapshot queries (aka timestamp queries)

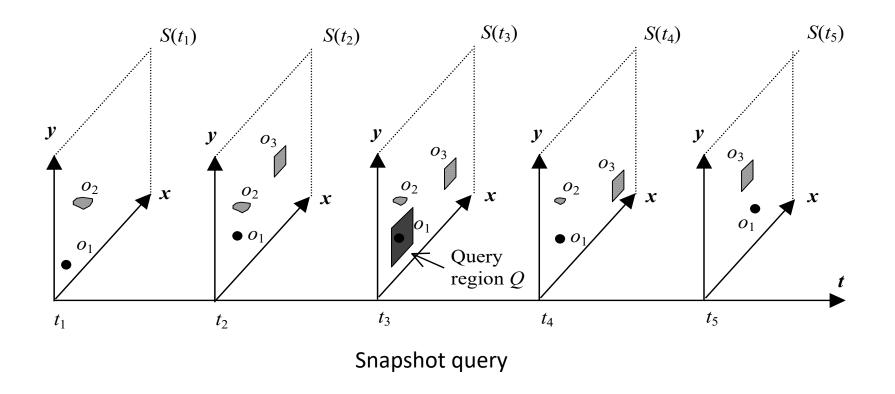




3D R-Tree



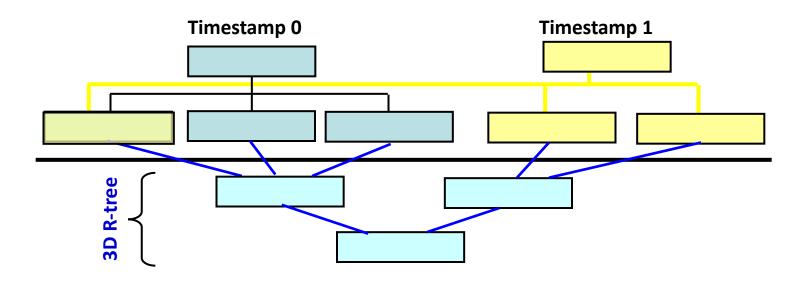
Modeling Evolution: Historical R-Trees





Multi-Version Index Structures (MVR-Trees)

- Maintain an R-tree for each time instance (aka historical r-tree, HR-tree)
- R-tree nodes that are not changed across consecutive time instances are linked together (remove redundancies: MVR-tree)



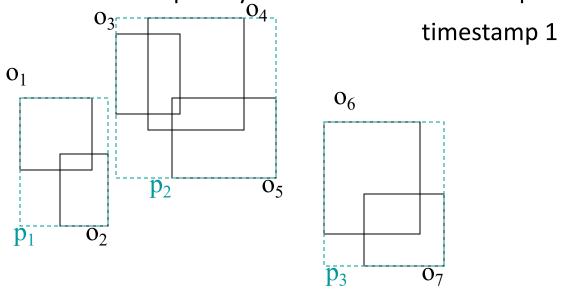
 A multi-version R-tree can be combined with a 3D-R-tree to support interval queries (combination is called MV3R-Tree)

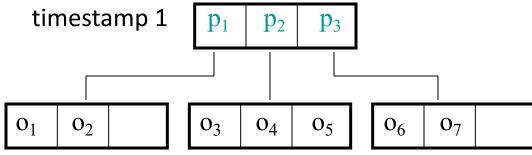


Historical R-trees (HR-trees)

An R-tree is maintained for each timestamp in history.

Trees at consecutive timestamps may share branches to save space.



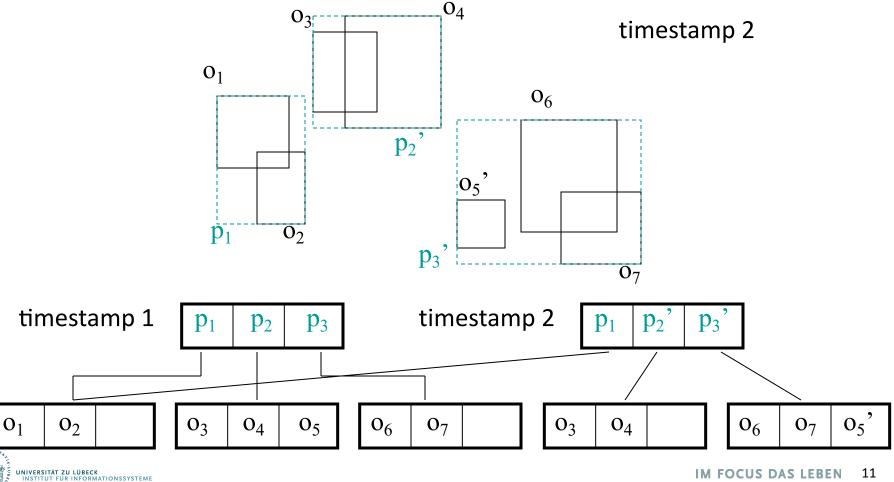




Historical R-trees

An R-tree is maintained for each timestamp in history.

Trees at consecutive timestamps may share branches to save space.

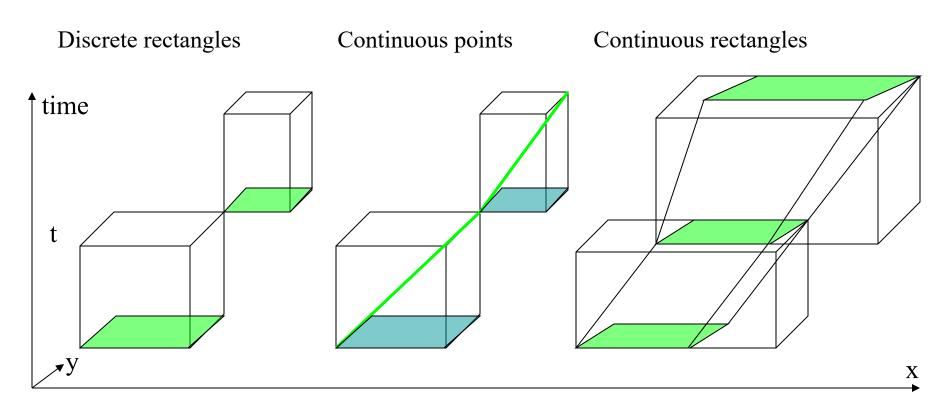


Building a 3D R-tree on the Leaves of the MVR-tree

- Size of the 3D R-tree is much smaller than a complete 3D R-tree as the number of leaf nodes is significantly lower than the number of actual objects.
- Long interval queries can be processed with auxiliary 3D R-trees

Rectangles

Problem of indexing any type of moving objects can be reduced to indexing discrete rectangles





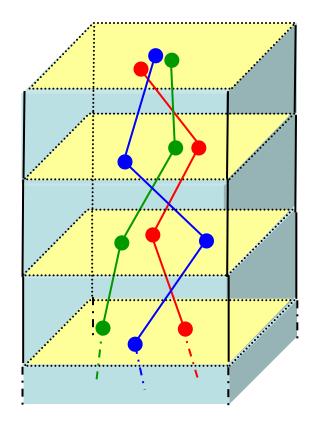
Optimization

- If N objects move with linear functions of time:
- Minimize total volume by splitting in equidistant points
- Given K splits you can decide the best splits in O(K log N) time.



Querying the Present

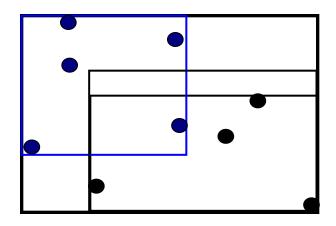
- Time is always NOW
- Example Queries:
 - Find the number of objects in a certain area
 - What is the current location of a certain object?
- Features:
 - Continuously changing data
 - Real-time query support is required
 - Index structures should be update-tolerant
- Present data is always accessed through continuous queries

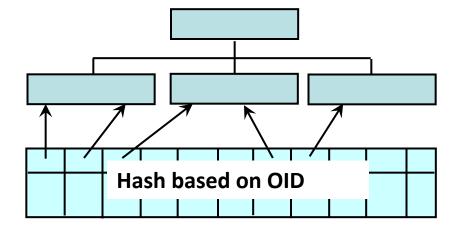




Updating Index Structures

- Traditional R-tree updates are top-down
- Updates translated to delete and insert transactions
- To support frequent updates:
 - Updates can be managed "inline" without the need for deletion or insertions
 - Bottom-up approaches through auxiliary index structures to locate the object identifier







Non-Standard-Datenbanken und Data Mining

Probabilistic Spatio-Temporal Databases and Streams

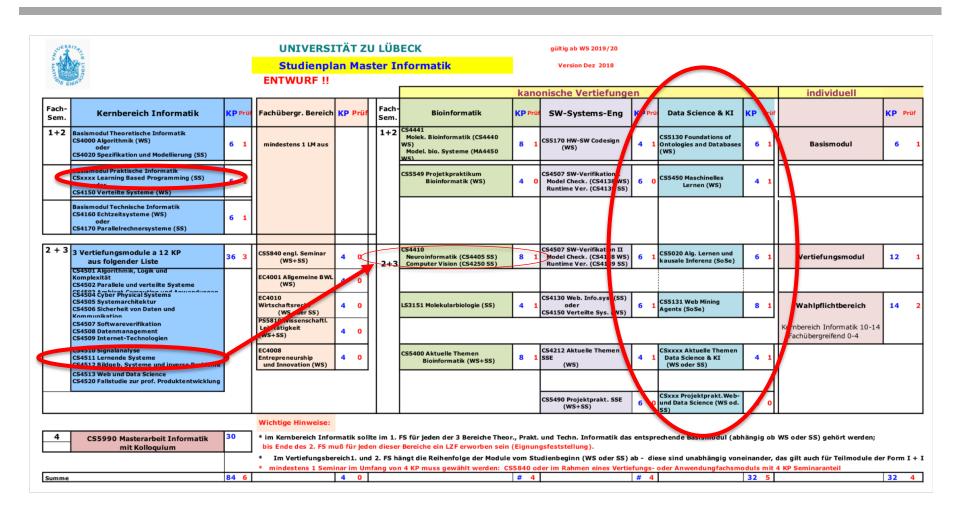
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Informatik M.Sc.: Vertiefung Data Science und KI





Informatik B.Sc.: Vertiefung Web und Data Science

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Querying the Future

Examples:

- What will my nearest restaurant be after 30 minutes?
- Does my path conflict with any other cars for the next hour?

Features:

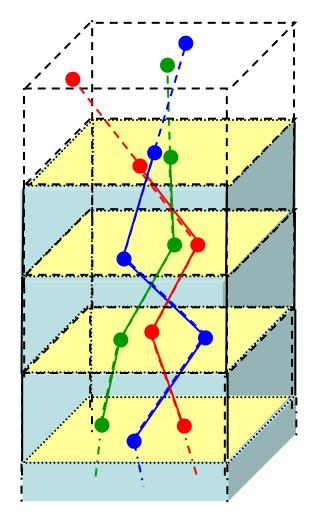
- Predict the movement through a velocity vector
- Prediction could be valid for only a limited time horizon in the future

Methods:

- Dynamic Bayesian networks
 - Hidden Markov models
 - Kalman Filters

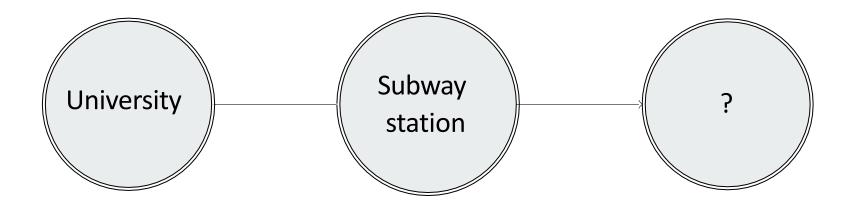






Example: Location Prediction

Location prediction seems to be a simple task in some cases:

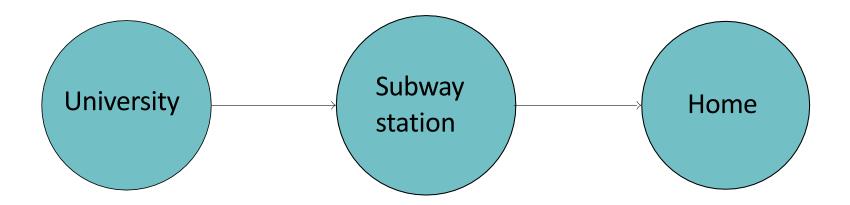


Jonas Lüthke. Location Prediction Based on Mobility Patterns in Location Histories. Master thesis, TU Hamburg-Harburg, **2013**



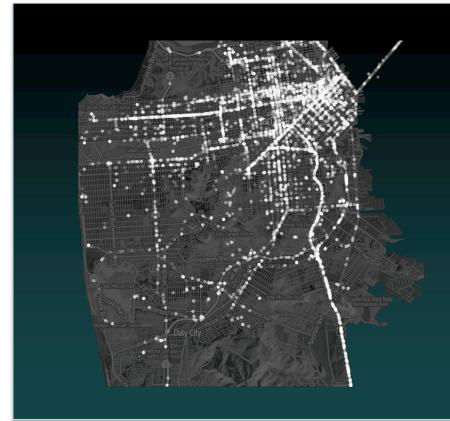
Location Prediction - Approach

Location prediction seems to be a simple task in some cases:



Previous observations can enable an educated guess

Example: Location History Data



Cabspotting data set:

- GPS coordinates collected from 563 cabs in San Francisco over 30 days
- Interval between measurements< 60seconds
- Ten taxis selected for testing (with regard to measurement density, measurement errors)

- Spatial probability distribution could be estimated from this (e.g., GMM)
- Spatiotemporal probability distribution is needed



Delay Embedding

Embed location time series in 2m-dimensional space using a delay v:

- Time series is iteratively sampled using delay time v
- Every m subsequent locations are combined into one vector (delay vector)

Starting from each location x_n , combine x_n with m subsequent locations if they were observed at a time interval ν

$$\mathbf{x}_n = (x_n^1, x_n^2)$$
 location data points, index $n \in \{1, ..., N\}$

$$\boldsymbol{\delta}_n = [x_{n-(m-1)}^1, x_{n-(m-1)}^2, x_{n-(m-2)}^1, x_{n-(m-2)}^2, \dots, x_n^1, x_n^2]$$

For example: m = 2: $\delta_n = \int_{-\infty}^{\infty} x_1^1, x_{n-1}^2, x_n^1, x_n^2$



Delay Embedding – Benefits

- Euclidean distance is a measure for similarity between subsequences
- Similar subsequences are close in embedding space
- Density is a measure for likelihood of a subsequence
- Mobility patterns can be extracted in terms of density



Prediction Approach

Learn mobility patterns from large amount of history data:

- Delay embedding to map mobility patterns to density
- Density estimation based on embedding space

$$P(X_t = X, X_{t-1}, ..., X_{t-(m-1)})$$

Derive conditional distribution

$$P(X_t = x | X_{t-1},...,X_{t-(m-1)}) = \alpha P(X_t = x,X_{t-1},...,X_{t-(m-1)})$$

Predict location given the last m-1 locations (current context):

 Maximization of probability density to obtain most likely location (MLL problem)

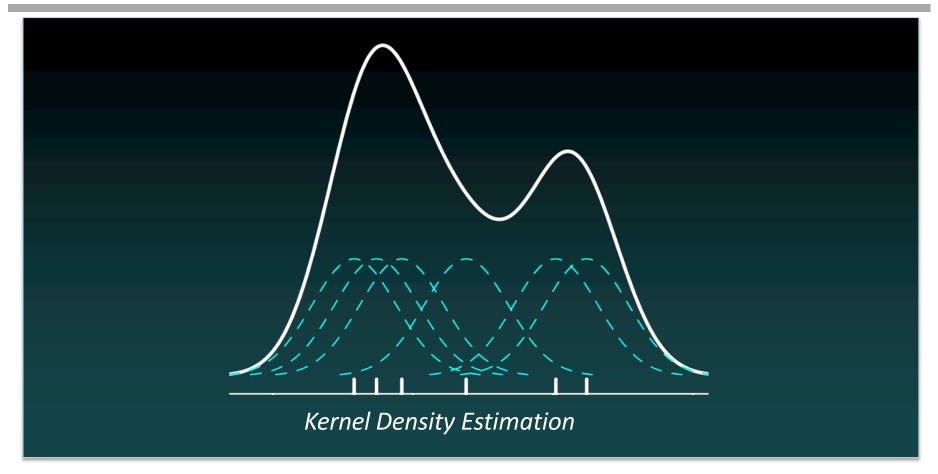
$$x^* = \underset{X}{\operatorname{argmax}} P(X_t = x, X_{t-1}, ..., X_{t-(m-1)})$$

What about m=2?

Assuming (m-1)-th order Markov process



Density Estimation

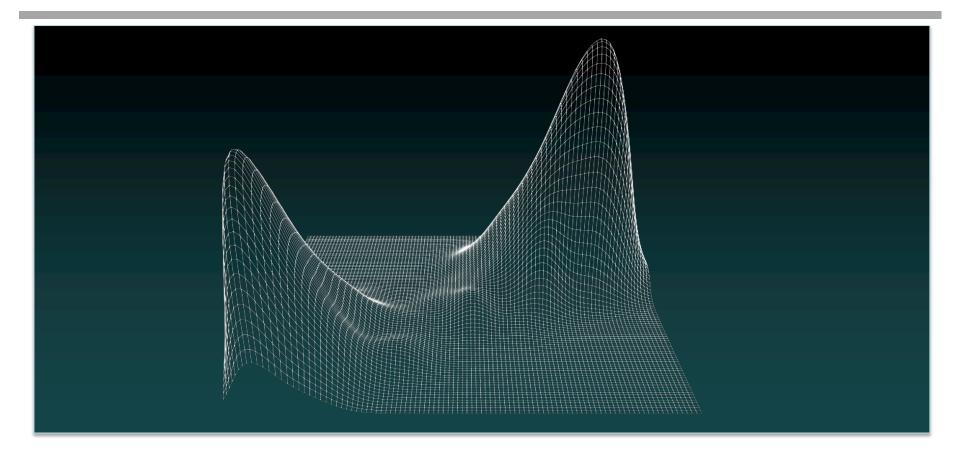


Optimization problem:

Minimize distance between estimated and unknown underlying distribution (AMISE, asymptotic mean integrated square error)



Gaussian Mixture Models



$$P(\mathbf{x}) = \sum_{m \in M} \omega_m \, N(\mathbf{x} \,|\, \boldsymbol{\mu}_m, \, \boldsymbol{\Sigma}_m)$$



Online Kernel Density Estimation

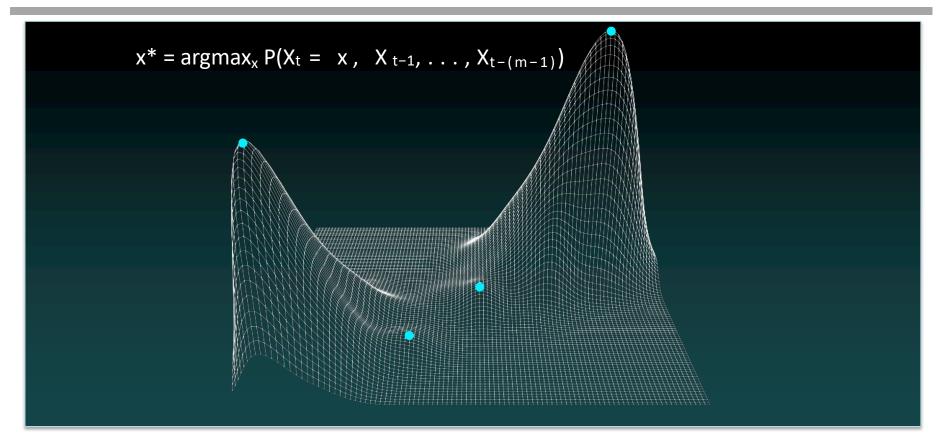
- Incremental can be updated as new data arrives
- Uses compression to keep memory footprint small

Christoph Heinz, Kernel Density Estimation over Data Streams, Dissertation Philipps-Universität Marburg, **2007**

Matej Kristan, Aleš Leonardis, and Danijel Skočaj. 2011. Multivariate online kernel density estimation with Gaussian kernels. Pattern Recogn. 44, 10-11, 2630-2642, **2011**



Solving MLL: Mode Finding



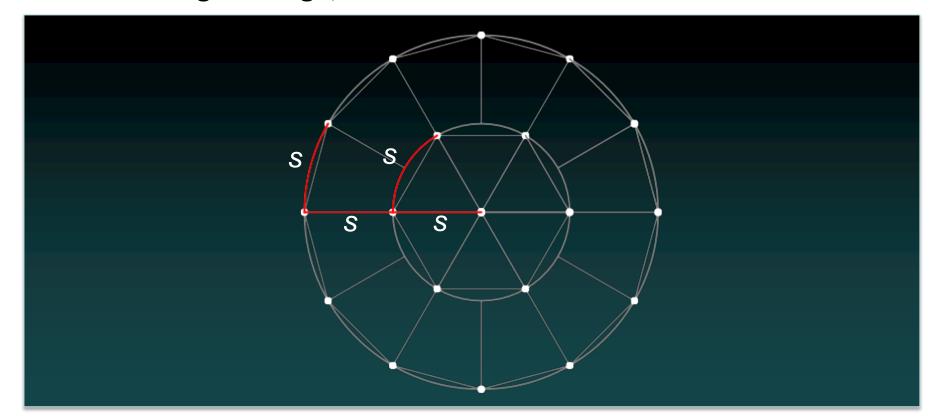
- Use hill-climbing search to find position of maximum
- Starting points?





Starting Points for Maxima Search

- Define search region around last observed location
- If radius large enough, all relevant maxima are found





Summary - Prediction

Delay embedding:

Map mobility patterns to density

Density estimation:

Assigns probability to each possible location sequence

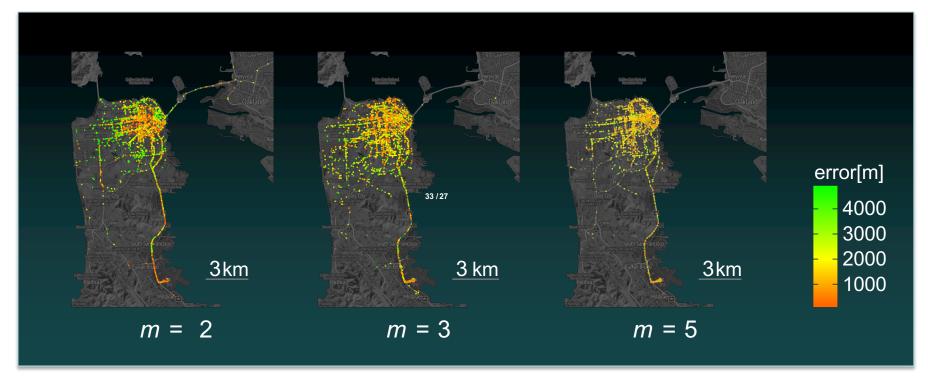
Mode finding:

Searches the most likely future location



Test Results

Varied m, fixed v = 6min:

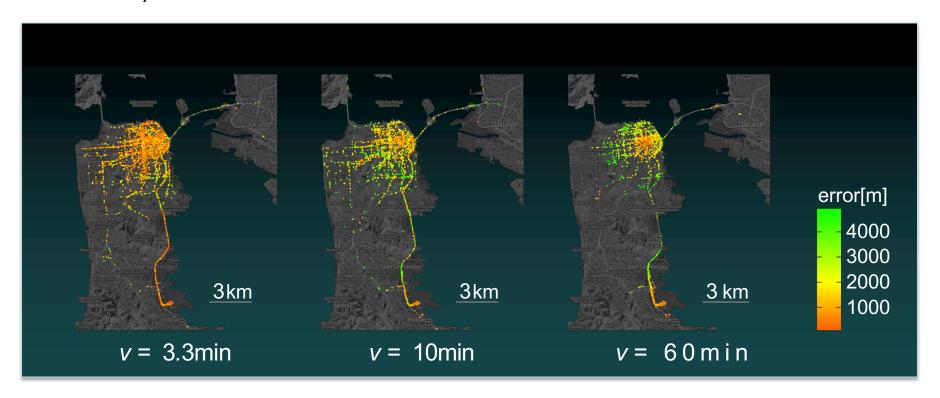


Accurate predictions are more uniformly distributed for m = 3 and m = 5.



Test Results

Varied v, fixed m = 3:



Accurate predictions are increasingly clustered as *v* increases.



Test Result Analysis

- Algorithm is based on sequential correlation in data (delay embedding)
- Locations in taxi data only correlated if part of same trip
- For each trip the client defines new destination
- Recurring similar location sequences only observed when limiting time span to average trip time
- Else prediction falls back to m = 2

Similar Approaches:

- Song et al. Markov predictor
- Scellato et al. Nonlinear predictor

L. Song, D. Kotz, R. Jain, and X. He, Evaluating location predictors with extensive with mobility data, In Proc. IEEE Computer and Communications Societies, pp. 1414-1424, **2004**

S. Scellato, M. Musolesi, C. Mascolo, V. Latora, and A. T. Campbell, NextPlace: a spatio- temporal prediction framework for pervasive systems, In: Proc. Pervasive Computing, **2011**

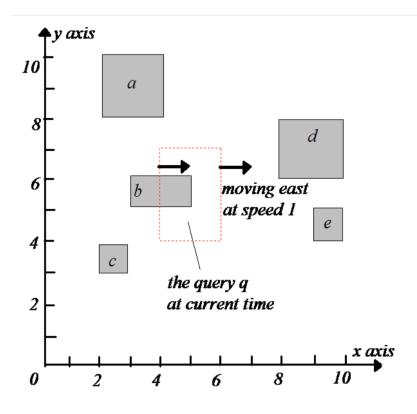


Duality Transformation: Avoid 3D-Rtrees?

- A linear trajectory in two-dimensional space can be transformed into a point in another *dual* two-dimensional space
- Trajectory: x(t) = vt + a → Point: (v,a)
- Embedding in more dimensions
- All queries will need to be transformed into the dual space

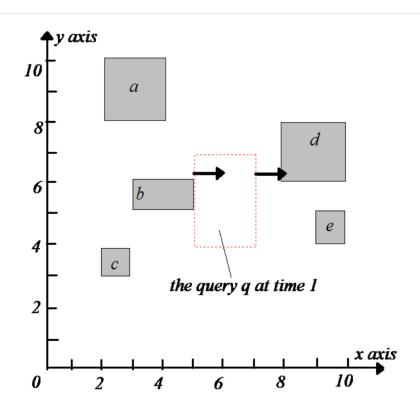


Time Parameterized Queries





Conventional Query



- At time 1 b would be the nearest neighbor, after that time the results expire and d would be the new nearest neighbor
- Time Parameterized Query



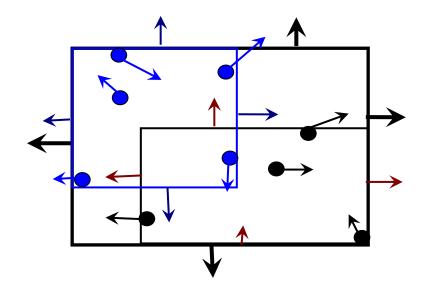
Time Parameterized queries (TP queries)

- Whenever a query is issued, a TP returns
 - The actual result that satisfies the corresponding spatial query.
 - The validity period/expiration time of the result.
 - The change that cause the expiration of the results
- Can be used for prediction



Time-Parameterized Data Structures

- The Time-Parameterized R-tree (TPR-tree) consists of:
 - Minimum bounding rectangles (MBR)
 - Velocity bounding rectangles (VBR)
- A bounding rectangle with MBR & VBR is guaranteed to contain all its moving objects as long as they maintain their velocity vector



- Optimization: Minimize area of the bounding rectangle
- Time-Parameterized Bounding Rectangles (TPBRs) for answering TP queries



Indexing Past, Present, and Future

- A unified index structure for both past, present, and future data
- Makes use of the partial-persistent R-tree for past data and the TPR-tree for current and future data



Outline

- o Location-awaire Environments
- o Location-awaire Singipshot Query Processing
- Location-aware Continuous Query Processing
- Scalable Execution of Continuous Queries
- Location-aware Query Optimizer
- Uncertainty in Location-aware Query Processing



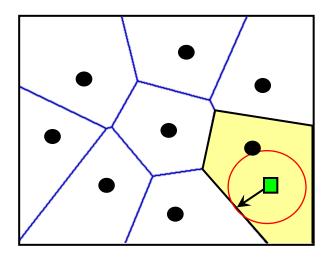
Approaches

- Straightforward Approach
 - Abstract the continuous queries to a series of snapshot queries evaluated periodically (and possibly incrementally)
- Result Validation
- Result Caching
- Result Prediction
- Incremental Evaluation



Result Validation

- Associate a validation condition with each query answer
- Valid time (t):
 - The query answer is valid for the next t time units
- Valid region (R)
 - The query answer is valid as long as you are within a region R



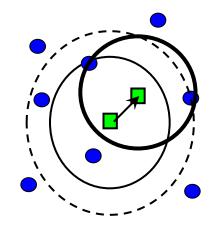
- It is challenging to maintain the computation of valid time/region for querying moving objects
- Once the associated validation condition expires, the query will be reevaluated

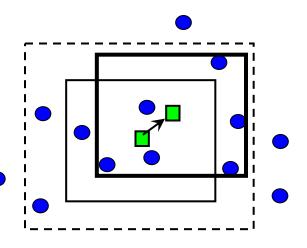


Caching the Result

- Observation: Consecutive evaluations of a continuous query yield very similar results
- Idea: Upon evaluation of a continuous query, retrieve more data that can be used later
- K-NN query
 - Initially, retrieve more than k
- Range query
 - Evaluate the query with a larger range
- How much do we need to pre-compute?
- How do we do re-caching?

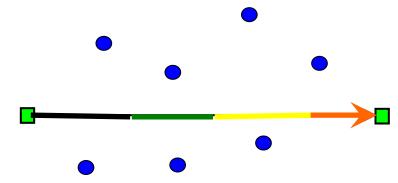






Predicting the Result

- Given a future trajectory movement, the query answer can be pre-computed in advance
- The trajectory movement is divided into N intervals, each with its own query answers A_i



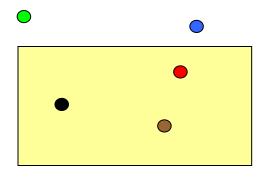
Nearest-Neighbor Query

- The query is evaluated once (as a snapshot query). Yet, the answer is valid for longer time periods
- Once the trajectory changes, the query will be reevaluated



Incremental Evaluation

- The query is evaluated only once. Then, only the *updates* of the query answer are evaluated
- There are two types of updates.
 Positive and Negative updates
- Only the objects that cross the query boundary are taken into account
- Need to continuously listen for notifications that someone cross the query boundary









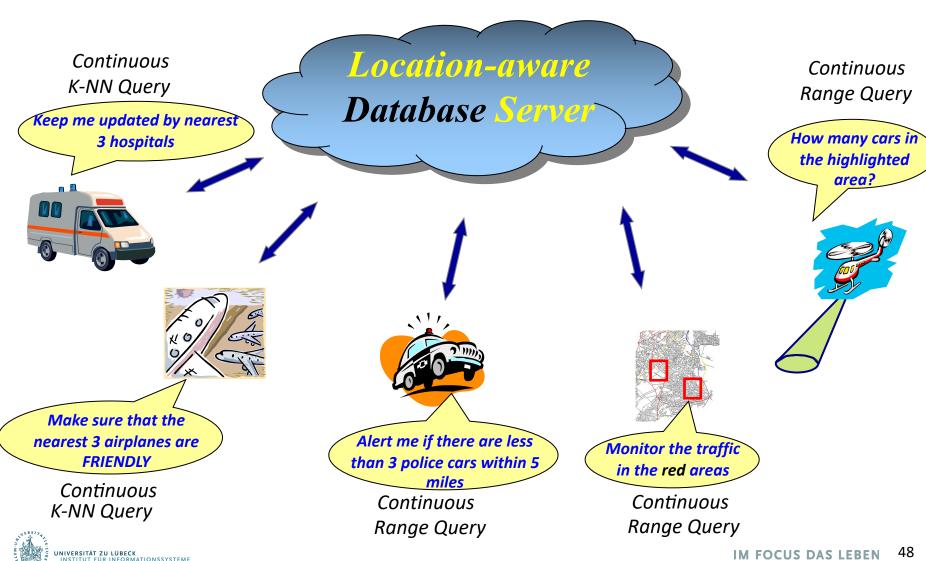


Outline

- Locaition-awaire Einviironinnenits
- · Location-awaire Snopshot Query Processing
- o Location-aware Continuous Query Processing
- Scalable Execution of Continuous Queries
 - Location-aware Centralized Database Systems
 - Location-aware Distributed Database Systems
 - Location-aware Data Stream Management Systems
- Location-aware Query Optimizer
- Uncertainty in Location-aware Query Processing



Queries as Data – Motivation



Main Concepts

Continuous queries last for long times at the server side

- → While a query is active in the server, other queries will be submitted
- □ Shared execution among multiple queries

Should we index data OR queries?

- Data and queries may be stationary or moving
- → Data and queries are of large size
- → Data and queries arrive to the system with very high rates
- □ Treat data and queries similarly

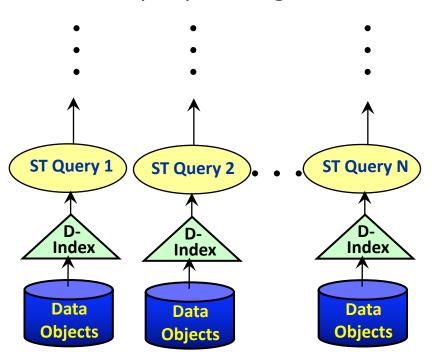
Queries are coming to data OR data are coming to queries?

- → Both data and queries are subjected to each other
- Join data with queries

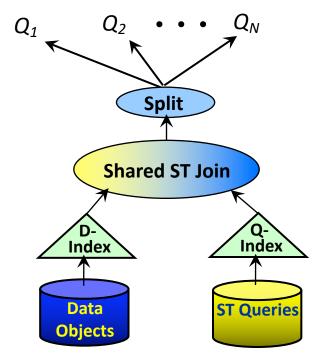


Main Concepts (Cont.)

Each query is a single thread



One thread for all continuous queries

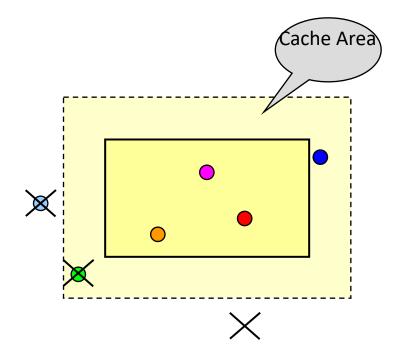


 Evaluating a large number of concurrent continuous spatiotemporal queries is abstracted as a spatio-temporal join between moving objects and moving queries



Location-aware Data Stream Management Systems

- Only significant objects are stored in-memory
- An object is considered
 significant if it is either in the
 query area or the cache area



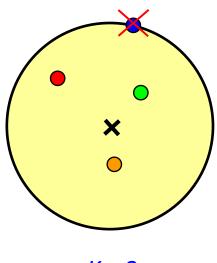
- Due to the query and object movements, a stored object may become *insignificant* at any time
- Larger cache area indicates more storage overhead and more accurate answer



Location-aware Data Stream Management Systems (Cont.)

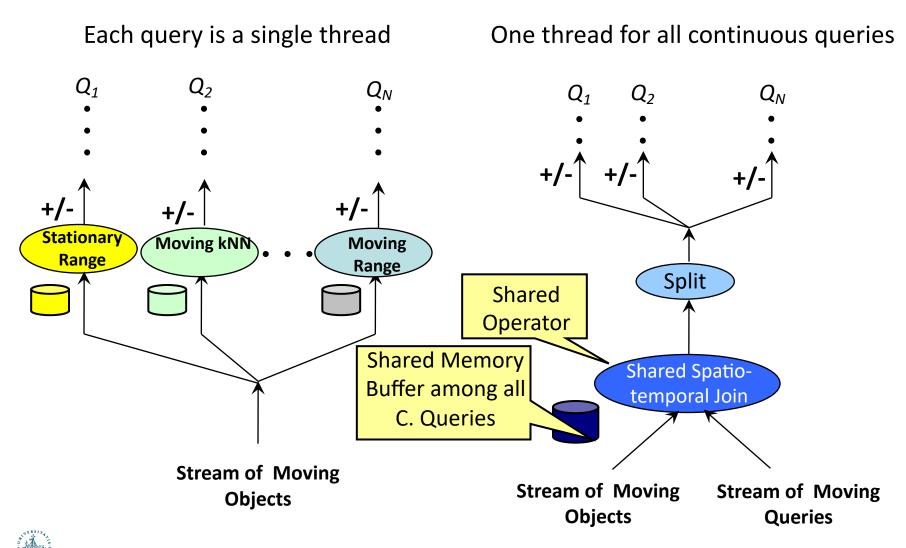
- The first k objects are considered an initial answer
- K-NN query is reduced to a circular range query

However, the query area may shrink or grow



$$K = 3$$

Location-aware Data Stream Management Systems (Cont.)



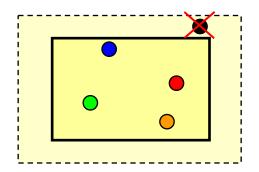
Location-aware Data Stream Management Systems (Cont.)

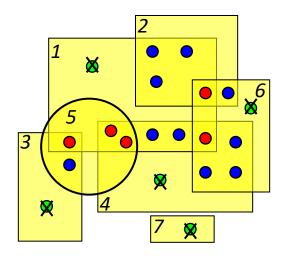
Query Load Shedding

- Reduce the cache area
- Possibly reduce the query area
- Immediately drop insignificant tuples
- Intuitive and simple to implement

Object Load Shedding

- Objects that satisfy less than k queries are insignificant
- Lazily drop insignificant tuples
- Challenge I: How to choose k?
- Challenge II: How to provide a lower bound for the query accuracy?









Tutorial Outline

- Location-awaire Einvironiments
- Localition-awaire Snoipshoit Quierry Processing
- Location-awaire Continuous Query Processing
- Scalable Executtion of Continuous Querties
- Location-aware Query Optimization
- Uncertainty in Location-aware Query Processing



Location-aware Query Optimization

- Spatio-temporal pipelinable query operators
 - Range queries
 - Nearest-neighbor queries
- Selectivity estimation for spatio-temporal queries/operators
 - Spatio-temporal histograms
 - Sampling
- Adaptive query optimization for continuous queries



Spatio-temporal Query Operators

Existing Approaches are Built on Top of DBMS (at the Application Level)



Continuously report the trucks in this area



Scalar functions (Stored procedure)

Only produce objects in the

The performance of scalar functions is limited

Engine

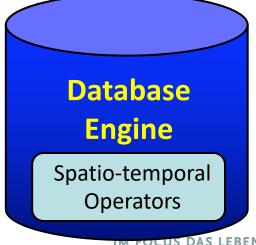
NIVERSITÄT ZU LÜBECK INSTITUT FÜR INFORMATIONSSYSTEMI

SELECT O. ID

FROM Objects O

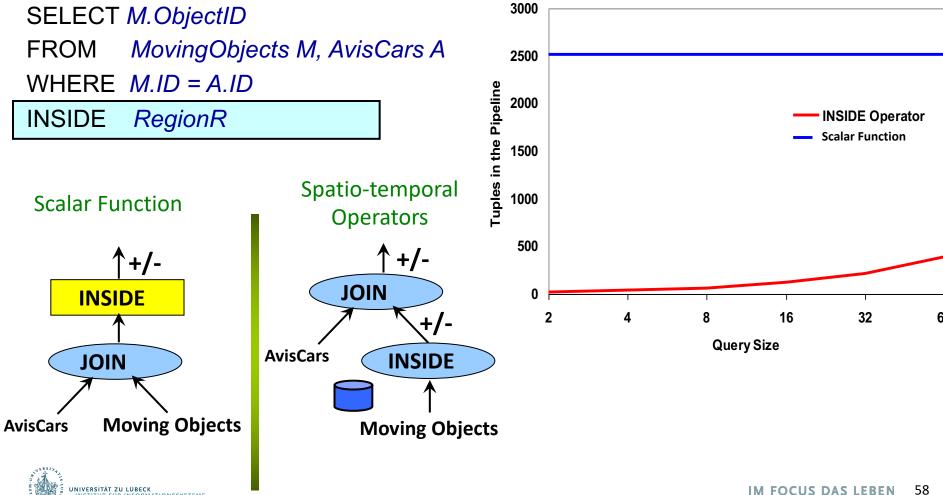
WHERE O.type = truck

INSIDE Area A



Spatio-temporal Query Operators

"Continuously report the Avis cars in a certain area"



Spatio-temporal Selectivity Estimation

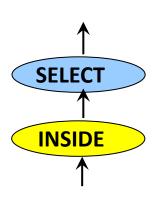
 Estimating the selectivity of spatio-temporal operators is crucial in determining the best plan for spatio-temporal queries

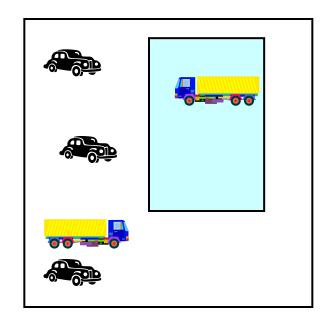
SELECT ObjectID

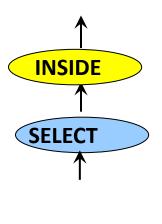
FROM MovingObjects M

WHERE *Type* = *Truck*

INSIDE Region R



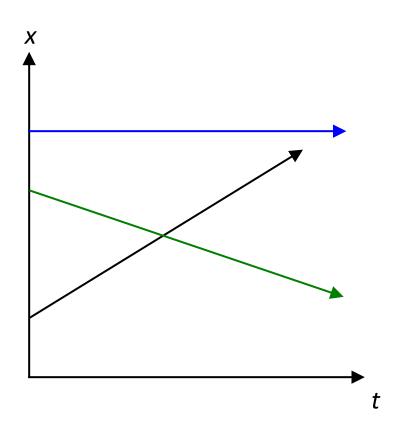


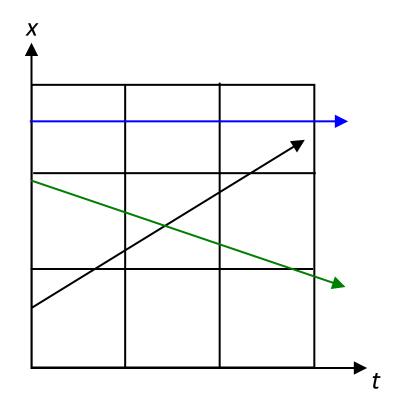




Spatio-temporal Histograms

 Moving objects in D-dimensional space are mapped to 2Ddimensional histogram buckets

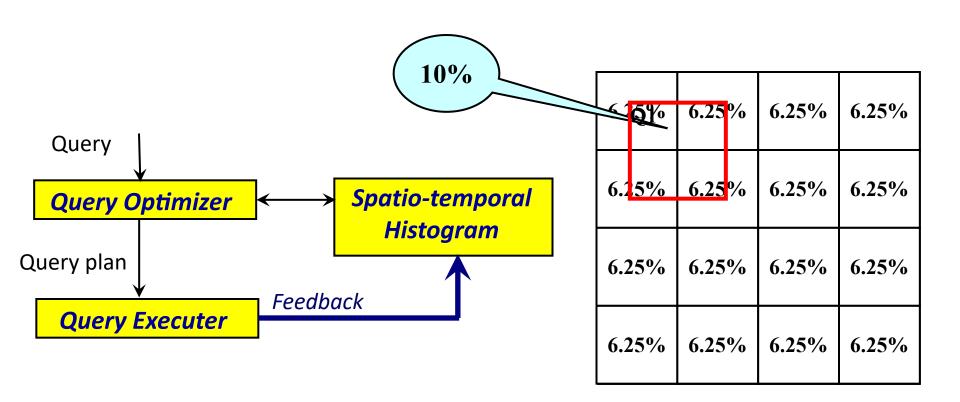






Spatio-temporal Histograms with Query Feedback

 Estimating the selectivity of spatio-temporal operators is crucial in determining the best plan for spatio-temporal queries

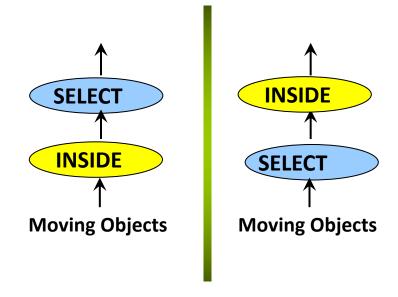




Adaptive Query Optimization

- Continuous queries last for long time (hours, days, weeks)
 - → Environment variables are likely to change
 - → The initial decision for building a query plan may not be valid after a while
- Need continuous optimization and ability to change the query plan:
 - → Training period: Spatio-temporal histogram, periodicity mining
 - → Online detection of changes

SELECT ObjectID
FROM MovingObjects M
WHERE Type = Truck
INSIDE Region R





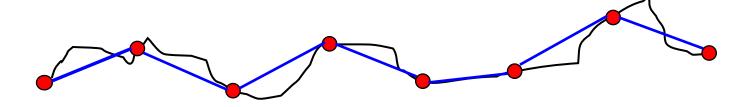
Uncertainty in Moving Objects

- Location information from moving objects is inherently inaccurate
- Sources of uncertainty:
 - Sampling. A moving object sends its location information once every t time units. Within any two consecutive locations, we have no clue about the object's exact location
 - Reading accuracy. Location-aware devices do not provide the exact location
 - Object movement and network delay. By the time that a certain reading is received by the server, the moving object has already changed its location



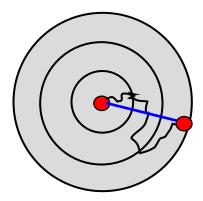
Uncertainty in Moving Objects

Historical data (Trajectories)



Current data

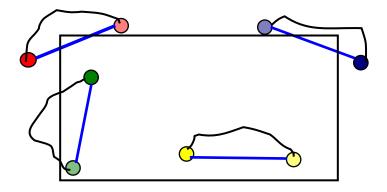
$$T_0+\epsilon_0$$



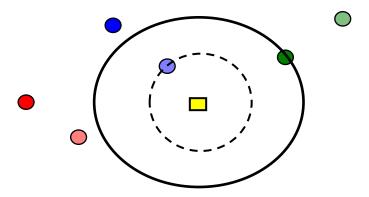


Error in Query Answer

Range Queries



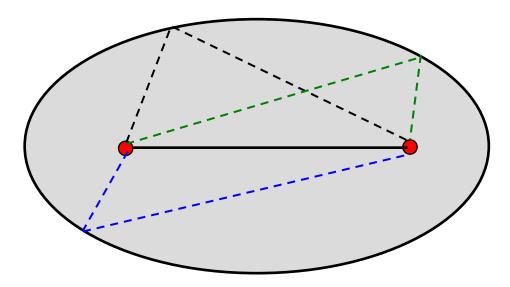
Nearest Neighbor Queries





Representing Uncertain Data using Ellipses

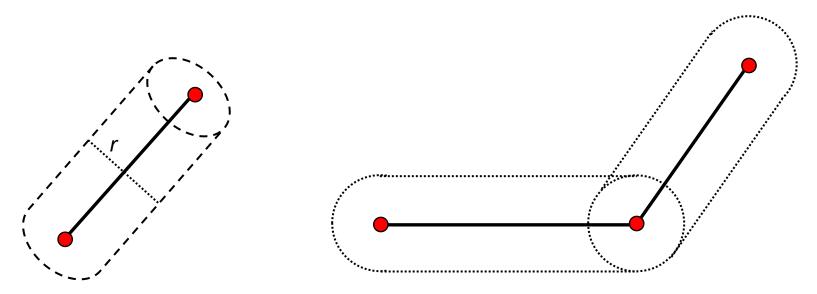
- Given:
 - Start point
 - End point
 - Maximum possible speed → Maximum traveling distance S
- If S is greater than the distance between the two end points, then the moving object may have deviated from the given route





Representing Uncertain Data using Cylinders

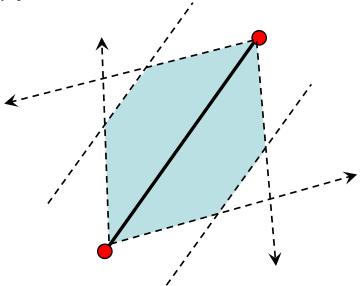
- Given:
 - Start and end points
- Constraint:
 - An object would report its location only if it is deviated by a certain distance r from the predicted trajectory





Representing Uncertain Data in Road Networks

- Given:
 - Start and end points
- Constraints:
 - Deviation threshold r
 - Speed threshold v





Querying Uncertain Data Uncertain Keywords

KEYWORDS:

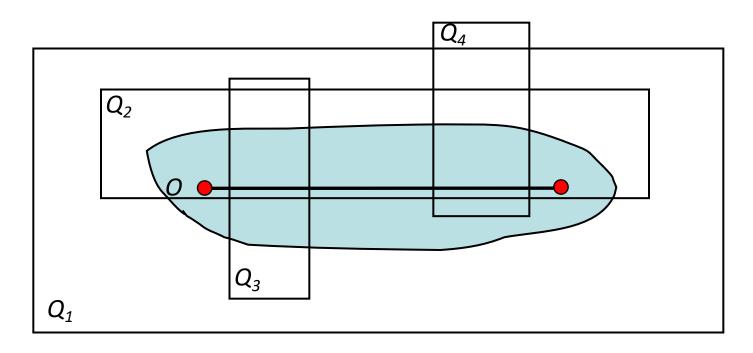
- Probability: possibly, definitely
- Temporal: sometimes, always
- Spatial: somewhere, everywhere

Examples:

- What are the objects that are possibly sometimes within area R at time interval T?
- What are the objects that definitely passed through a certain region?
- Retrieve all the objects that are always inside a certain region
- Retrieve all the objects that are sometimes definitely inside region R



Querying Uncertain Data Uncertain Keywords (Cont.)



- Object O is definitely always in Q₁
- Object O is possibly always in Q₂
- Object O is definitely sometimes in Q₃
- Object O is possibly sometimes in Q₄

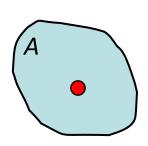


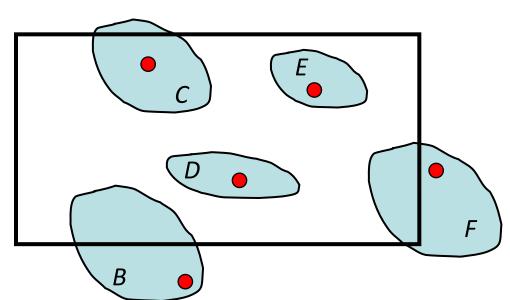
Querying Uncertain Data Probabilistic Queries

- With each query answer, associate a probability that this answer is true
- The answer set of a query Q is represented as a set of tuples
 ID, p> where ID is the tuple identifier and p is the probability that the object ID belongs to the answer set of Q
- Assumptions:
 - Objects can lie anywhere uniformly within their uncertainty region



Querying Uncertain Data Probabilistic Range Queries

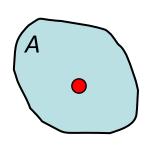


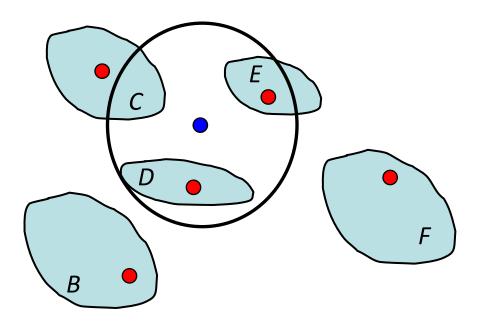


- Query Answer:
 - -(B, 50%)
 - (C, 90%)
 - D
 - F
 - -(F, 30%)



Querying Uncertain Data Probabilistic NN Queries

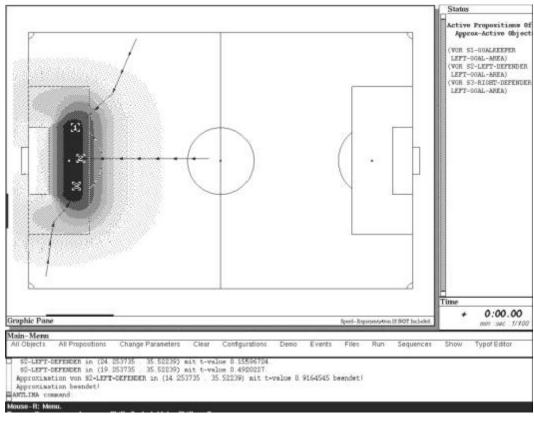




- Query Answer (k=1):
 - $-(C, p_1)$
 - (D, p_2)
 - (E, p_3)



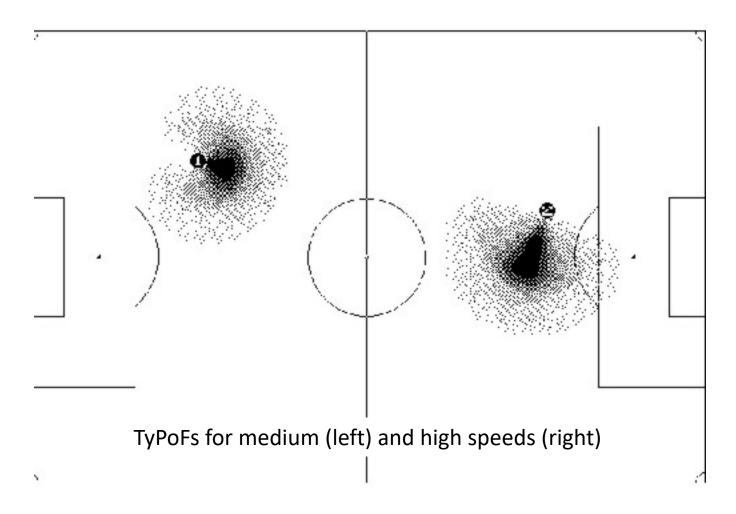
Typicality Potential Fields (TyPoFs)



'Spieler vor dem Strafraum'



Typicality Potential Fields





J.R.J. Schirra: Bildbeschreibung als Verbindung von visuellem und sprachlichem Raum – Eine interdisziplinäre Untersuchung von Bildvorstellungen in einem Hörermodell. Dissertation. Infix, St. Augustin, **1994**

Summary

- Location-aware Environments
- Location-aware Snapshot Query Processing
- Location-aware Continuous Query Processing
- Scalable Execution of Continuous Queries
- Location-aware Query Optimizer
- Uncertainty in Location-aware Query Processing



Open Research Issues: Location Privacy



"New technologies can pinpoint your location at any time and place. They promise safety and convenience but threaten privacy and security"



Cover story, IEEE Spectrum, July 2003

Spatio-Temporal Data Mining

- Mining the history Predicting the future
- Online outlier detection for moving objects
- Suspicious movement in video surveillance
- Analysis of tsunami, hurricanes, or earthquakes
- Phenomena detection and tracking

