Unsupervised Motif and Discord Discovery in ECG

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Abstract: Cardiovascular disease stands as the leading global cause of morbidity and mortality. Electrocardiograms (ECGs) are among the most effective tools for detecting arrhythmia and other cardiovascular diseases, as well as other applications like emotion recognition and stress level stratification. The ECG-based diagnostic relies on specialized physicians to manually explore the whole signal. This paper presents an unsupervised solution for ECG analysis, obviating specialists' need to manually run over the entire dataset to identify representative segments (motifs) or non-repeated patterns (discords). The method was experimented with an open dataset and showed promising results.

1 INTRODUCTION

Cardiovascular disease stands as the leading global cause of morbidity and mortality, as documented in a comprehensive study (Abbas et al., 2023). The situation took a turn for the worse following the COVID-19 pandemic. Extensive research on COVID-19 patients has revealed inflammation, cardio myocyte injury, and microvascular thrombosis within the ventricular myocardium (Wu et al., 2023). Besides, numerous investigations have highlighted cardiac arrhythmias as the most prevalent cardiovascular disorders (Berkaya et al., 2018). Electrocardiograms (ECGs) are among the most effective tools for detecting arrhythmias and other cardiovascular diseases. ECGs provide swift, non-invasive, and painless means of assessing heart rate and rhythm.

In addition to their crucial role in analyzing cardiovascular diseases, ECG signals are useful in emotion recognition, particularly for detecting stress levels, alongside various other indicators like skin temperature, blood pressure, heart rate variability, and cortisol levels. Researchers collect ECG data during stressful situations, including student oral exams, post-holiday periods, office settings for workers, and while individuals are engaged in driving tasks. The outcomes of these studies consistently demonstrate that ECG features are effective in discerning distinctions among various mental workloads and stress levels (Berkaya et al., 2018), (Hemakom et al., 2023).

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Nonetheless, the ECG-based diagnostic system demands precise and immediate responses, relying on specialized physicians to manually annotate each beat. Machine Learning approaches can aid healthcare professionals in streamlining this process and expediting diagnoses. However, as highlighted in (Wang et al., 2021), several challenges must be addressed. To sum up, ECG data collection is complicated due to privacy concerns. Establishing a standardized ECG database is a substantial, long-term investment. Large ECG datasets have limited practicality due to time and resource constraints in reviewing extensive recordings. ECG annotation includes beat, rhythm, morphology, and conclusive annotations.

Going even further on ECG studies, it is also important to mention pattern and anomaly detection, aiming to identify segments in the signal that do (and do not) correspond to the common pattern. In the context of ECG, an anomaly could be some change in the cardiac rhythm or a malformed heartbeat that happened once (or a few) in the time series. There are several studies that combine different techniques to achieve such a goal (Li and Boulanger, 2020). The advances in the deep-learning field also helped to derive solutions using generative models (Wang et al., 2021) and use generated signals to compare and identify the anomalies (Wang et al., 2023). Other works based on Matrix Profile (Yeh et al., 2016) tackle this problem by comparing the segments in a time series among them.

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Developing innovative and reliable algorithms capable of automatically detecting cardiac anomalies is essential. Such algorithms will empower healthcare professionals to explore the extensive dataset more efficiently. In this paper, our primary objective is to present an unsupervised solution for ECG analysis, obviating specialists' need to manually run over the entire dataset to identify representative segments (motifs) or non-repeated patterns (discords). The key contributions of this paper can be summarized as follows: (1) This paper proposes a human-machine integrated ECG analysis system that can free experts from heavy manual exploration to identify points of interest over the time series (like the most common cardiac rhythm or some sort of anomaly). Experts will have access to a summary of some key subsequences extracted from the signal; (2) This paper enriches the Pan Matrix Profile (PMP) algorithm by applying a density analysis over its results, thereby extending its ability to detect relevant motifs and discords within ECG data.

2 BACKGROUND

In this section, we explain key concepts relevant to this work.

ECG. A typical cardiac rhythm consists of several sequential segments in an ECG: (1) P Wave which is generated by the atrial depolarization, representing the electrical activity as the atria contract; (2) QRS Complex which results from ventricular depolarization, indicating the initiation of ventricular contraction; (3) T Wave that results of ventricular repolarization, signifying the electrical recovery of the ventricles.

A typical ECG signal comprises numerous regularly occurring beats, each characterized by a consistent waveform (PQRST complex). Abnormal ECG signals can be classified into three categories: Firstly, anomalies that manifest in every beat across a lead; secondly, anomalies restricted to a subset of beats; and thirdly, anomalies spanning multiple beats, detectable when examined alongside preceding and subsequent beats. In this paper, we focus on detecting the second category of anomalies. However, this work can be applied to the other anomaly types once it is based on generic signal processing techniques.

Motifs. The motif definition is not consistent throughout the literature, and usually they are identified in pairs. Motifs are usually informally defined as repeated segments in a time series. According to (Mueen, 2014), the strategies for motifs discovery rely on two categories: similarity-based, which goals to identify motifs with the highest similarity;

and support-based, which aims to find subsequences with the highest number of matches (Torkamani and Lohweg, 2017). This work uses a similarity-based motif definition based on (Linardi et al., 2020) and (Yeh et al., 2016), which defines motifs in sets. According to (Linardi et al., 2020), a motif set contains subsequences which are similar to others, being formally defined as: Given a time series T of size n, a size m where 1 < m < n, the subsequence T_{im} (where *i* is the starting point of the subsequence ending on i + m - 1), A motif set S_r^m can be defined as $S_r^m = \{T_{i,m} | (dist(T_{i,m}, T_{j,m}) \leq r)\}$. The cardinality of S_r^m represents the frequency of the motif set. At (Yeh et al., 2016), a motif pair is a pair of subsequences $(T_{i,m}, T_{j,m})$ where there is no pair $T_{k,m}, T_{l,m}$ where $dist(T_{k,m}, T_{l,m}) < dist(T_{i,m}, T_{j,m})$. Therefore, using the MP, the subsequences with the smallest MP value are the motifs. For this work, the motifs of length *m* of a time series are defined by the motif set S_r^m where r is the smallest matrix profile value.

Discords. A time series discord is the subsequence that has the maximum distance to its nearest subsequence (Yeh et al., 2016). Given a subsequence $T_{i,m}$ and its nearest subsequence $T_{j,m}$, they are considered discords if there is no pair $T_{k,m}$, $T_{l,m}$ where $dist(T_{k,m}, T_{l,m}) > dist(T_{i,m}, T_{j,m})$. Discords are often referred to as *anomalies*. However, to prevent confusion, this work will use the term *discord*, since on a time series consisting only of a regular pattern, the discord will not be an anomaly.

Matrix Profile. The Matrix Profile(MP)(Yeh et al., 2016) is a structure that allows a time series to be represented as a matrix. Given a time series T of size n, the algorithm analyzes all m-sized subsequences $T_{i,m} \in T$ and represents them with the distance to its nearest subsequence $T_{j,m} \in T$. Using these values, the motif has the smallest MP value, meaning it has the nearest subsequence. Similarly, discord has the highest MP value. It is important to reinforce that the subsequences don't need to represent a well structure pattern in the time series, but any segment extracted. In the context of ECGs, a subsequence can start at the middle of a heartbeat and end at the beginning of another.

Pan Matrix Profile. The motifs and discords identified using the MP are limited by the choice of m. To address this issue, the Pan Matrix Profile (PMP) was introduced (Madrid et al., 2019). Essentially, the PMP constructs a framework by utilizing multiple MP computed using a set of values for m. These values are defined by an interval from L (lower bound) to U (upper bound) varying by a *STEP*. For instance, L = 10, U = 20 and *STEP* = 2, then for each $m \in \{10, 12, 14, 16, 18, 20\}$, an MP will be computed. The

calculation of MP has evolved since its initial publication, and the Stumpy library (Law, 2019) encompasses all its implementations, along with the corresponding paper references for each algorithm.

3 RELATED WORKS

In this section, we present papers related to this work, categorizing them into two groups: those focused on patterns and anomaly detection in time series and those specifically addressing ECG patterns and anomaly detection.

Patterns and Anomaly Detection in Time Series. Several methods have been proposed for pattern and anomaly detection over time series, using learning and non-learning approaches(Noering et al., 2021). Non-learning strategies encompass distance-based algorithms, like Matrix Profile(Yeh et al., 2016), which uses the Euclidean distance among all subsequences to identify patterns. However, measuring the distance between two time series A and B is challenging, since B may be very similar to A, but shifted in time, which could give a huge distance value between them.

CrossMatch(Toyoda et al., 2013)is a strategy for pattern discovering based on Dynamic Time Warping (DTW), which tries to tackle the time displacement issue by proposing an algorithm to compare the time series' points better. (Jiang et al., 2021) uses the beginning of the time series to represent the normal signal and applies correlation metrics and statistic tests to identify segments that diverge from the normal statistical behavior. Some works ((Malhotra et al., 2015),(Malhotra et al., 2016)) use predictive models based on Long Short-Term Memory (LSTM) neural networks (Hochreiter and Schmidhuber, 1997) to learn normal behavior and subsequently identify prediction errors, which can assist in anomaly and pattern detection, without any predefined limits or preprocessing phase. In a broader sense, LSTM networks and recurrent networks (RNNs) are pivotal in time series modeling for supervised learning, largely because they utilize Backpropagation Through Time. Some studies have combined these networks for anomaly detection in health data (Fernando et al., 2021). (Chen et al., 2021) uses adversarial networks to reconstruct the signals with auto-encoder models and measure the difference from the original signal to the reconstructed one to identify anomalies. (Yeh et al., 2023) proposes some model architectures for time series classifications using Matrix Profile to find the most similar subsequences in a time series from another subsequence and use them as features.

ECG Patterns and Anomaly Detection. (Li and

Boulanger, 2020) provides a comprehensive overview of normal and abnormal ECG signals. Furthermore, it conducts a survey of the primary algorithms used in automatic heart anomaly detection, encompassing tasks such as noise removal, heartbeat segmentation, feature extraction, and heartbeat classification. (Wang et al., 2023) proposes ECGGAN that learns the universal pattern from representative normal multi-lead ECG signals based on regular and periodic fluctuations. Then, it reconstructs ECG via Conditional GAN (CGAN) to distinguish between anomaly and normal pattern.

4 METHODOLOGY

The main goal of this work is to provide a method to identify and characterize the most representative motifs and discords over ECG signals to help experts on ECG analysis without the need to inspect the whole data and compare its subsequences.

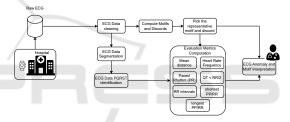


Figure 1: The overview of our methodology.

We emphasize important aspects of our methodology. After applying data cleaning techniques to the raw ECG signals, we utilize the resulting signal for two independent tasks: i) identifying the motifs and discords by calculating the PMP and selecting the optimal subsequence starting points for the most representative motifs and discords and ii) detecting the PQRST complex, which allows us a better interpretation of the motifs and discords identified. Furthermore, we compute various metrics that combine the PQRST data with the motifs and discords to the user to aid in their interpretation. Most of these metrics are used to assess the healthiness of the ECG, as pointed out by (Li and Boulanger, 2020).

Figure 1 provides an overview of our methodology, which is explained in detail in the following sections.

4.1 ECG Data Cleaning and Segmentation

To avoid noises interfering with the motif/discord discovery, we apply a 0.5Hz high-pass Butterworth filter of 5th-order, followed by a 50Hz powerline filtering. The cleaned signal is used for identifying motifs and discords.

The continuous wavelet transform (CWT) is also applied over the cleaned signal to identify the PQRST complex. Following this, we determine the intervals of these waves and locate their peaks and P/QRS/T wave boundaries. This information will be useful for computing metrics over the identified motifs and discords. Since the cleaning and segmentation algorithm is not used in this work scope, we did not explore other approaches. Neurokit library(Makowski et al., 2021) was used to perform such processing.

4.2 Compute Motifs and Discord

After the signal cleaning, the subsequent phase involves computing the PMP. The selection of values for m to be analyzed should align with the user's specific objectives. In Section 5, we delve into two distinct window sizes: a smaller one for heartbeat analysis and a larger one for beat-to-beat intervals. Further elaboration on this can be found in the next section.

Following the PMP calculation, motifs and discord subsequences can be identified for each value of m. However, these subsequences may occur at different instants, leading to the question of *which one to choose?*, irrespective of the subsequence size. To address this, it is intuitive to select subsequences with a high quantity of motifs/discords across various m values, signifying an area with a *high density of points*. If, for some values of m, we notice lots of motifs starting around a timestamp t, it may indicate that subsequences starting from t are more representative so that the analysis could start from there. Therefore, a density-based clustering algorithm could be utilized.

We tried DBSCAN and HDBSCAN(McInnes et al., 2017) to cluster the starting points of the identified motifs and discords. However, since the data to be clustered is one dimensional (the starting position of the subsequence), the clustering task was efficiently addressed with a neighborhood counting approach, avoiding the complexity calculations of robust unsupervised models. Once we computed the number of neighbors withing the same cluster of each subsequence (what we will call its *density*), we select the densest one. This point will represent the region containing the motif/discord, without restricting it to a specific size.

Once we can point out the motifs/discord subsequences, we need to provide some metrics to endorse (or invalidate) the selection. That is important because of two main scenarios:

- A motif may not appear as a typical ECG heartbeat, yet it can still be representative due to factors such as device malfunctions during data collection or underlying cardiac conditions in the patient.
- A discord might closely resemble the motifs and the rest of the time series. However, if the time series primarily consists of a well-defined pattern repeated throughout, the one that deviates the most from this pattern will be identified as a discord, even if it's not a cardiac anomaly.

4.3 Evaluation Metrics Computation

We have developed two sets of metrics. The first set assesses how well the identified subsequences match the remainder of the time series, verifying whether a motif/discord is consistent with its expected characteristics. The second set aims to determine if the ECG subsequences may contain healthy heartbeats.

4.3.1 Comparing the Subsequences

The straightforward approach to comparing a motif/discord with the time series is calculating its distance to all other subsequences of the same size. The simplest approach is to use Euclidean distance. If a subsequence is a motif, it should exhibit a small mean distance and deviation in comparison to all others, or at least smaller than the discord. However, when we compare a subsequence T_i with T_{i+1} , T_{i+2} , and so on, we are essentially comparing nearly identical signals. The Matrix Profile (MP) papers introduce an *exclusion zone* to prevent comparing a subsequence to the ones that start close. This exclusion zone is defined as m/4(Madrid et al., 2019).

The identified motifs/discords vary in size, thus it is natural to anticipate that longer subsequences will generally have a greater mean distance than smaller ones since there are more points to compare. Assuming that the distance has a positive linear correlation with the subsequence size, we can introduce a straightforward measure called *distance per second*, which represents the distance divided by the length of the subsequence in seconds, facilitating a more consistent comparison among subsequences of different sizes. In section 5 we compute the correlation and sustain the hypothesis.

4.3.2 Interpretation of Motifs and Discords Under the ECG Context

According to (Li and Boulanger, 2020), the heart rate observed from normal ECG signals typically fall within the range of 60 to 100 beats per minute (bpm).

The PR interval should be between 0.12 to 0.2 seconds, representing the time between atrial depolarization and ventricular depolarization. The QT interval, which reflects the time for ventricular depolarization and repolarization, should be less than half of the corresponding RR interval (the time between consecutive R waves). There should be minimal variation between the shortest PP interval (atrial) or RR interval (ventricular) and the longest PP interval/RR interval, typically less than 0.04 seconds. This consistency indicates a regular heart rhythm.

These criteria help healthcare professionals assess the health and regularity of the heart's electrical activity when analyzing ECG signals. Deviations from these normal parameters can indicate various cardiac abnormalities and may require further investigation and medical attention. Using the heartbeats identified at the first step we can compute those metrics. However, sometimes Neurokit fails to identify correctly all the components of a heartbeat, so we only use the complete ones (referenced as valid heartbeats). For metrics that require computing intervals from two consecutive heartbeats, we only calculate them for sequences of valid heartbeats.

5 EXPERIMENTAL ANALYSIS

To evaluate the method previously described, we designed an experiment using MIT-BIH Arrhythmia Database (MIDTB) (Moody and Mark, 2001; Goldberger et al., 2000), with ECG signals collected from 48 subjects for 30 minutes with a sampling rate of 360Hz. This is an open dataset utilized to establish experiment reproducibility.

For each signal collected in the referred dataset, we applied the method to identify motifs and discords, varying the window sizes within two specific intervals: (1) **Small windows** ($\mathbf{L} = 1$ s, $\mathbf{U} = 5$ s, **STEP** = 0.25s), from 1 to 5 seconds, where we can analyze the heartbeat formation and waveforms intervals; (2) **Large windows** ($\mathbf{L} = 15$ s, $\mathbf{U} = 20$ s, **STEP** = 0.25s), from 15 to 20 seconds, where we can analyze cardiac rhythm and patterns for waveform morphology changes.

Due to the space limit, this work cannot present the results for all subjects. We summarized the metrics to all of them and we selected some cases to illustrate the main scenarios identified in the experiments. A GitHub repository¹ is available with all the resources needed to reproduce this experiment, and the images for all subjects.

5.1 Metrics Results Overview

First, we must verify if the metric "distance per second" is valid. To do so, we got all the motifs and discords pointed out for all 48 subjects on both windows intervals. We computed the mean distance to all other subsequences of the same size and found 0.61 for the Pearson correlation coefficient. The value indicates a high positive linear correlation between the subsequence size and its mean distance, which validates the hypothesis on which the metric was based.

All metrics were calculated for the most dense motif and discord for each window interval (small and large). This analysis produced a large table with 192 lines that would not be adequate to inspect in this work. Therefore, we compare the values found using box plots. We expect motifs to have better metrics than the discords. Consequently, the box plot allows us to identify not only the median values as well as their dispersion.

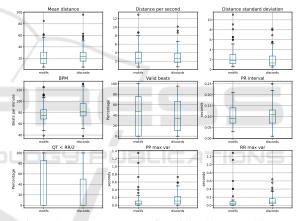


Figure 2: Metrics summary for all the 48 MIT subjects.

Figure 2 contains the graphs for the metrics: mean distance, distance per second, and the distance standard deviation; the beats per minute (**BPM**), expected to be from 60 to 100); the percentage of beats found in the segmentation phase that contains all the PQRST waves properly identified; the PR interval (**PR**, from 0.12 to 0.2); the number of times the QT duration is smaller than half of the RR interval (**QT** \leq **RR/2**); and the variation from the min and max PP and RR intervals (ideally less than 0.04 seconds).

It is important to mention that for the metrics that are computed using consecutive heartbeats, we decided only to compute them for pairs of consecutive heartbeats that are fully segmented (i.e., all the PQRST waves identified). Therefore, for small subsequences analyzed, since it may start and ends on the middle of a heartbeat (like Figure 3a 3rd most dense motif), these metrics cannot be properly calculated.

¹https://github.com/lucaspg96/motif-discord-ecg

Analyzing Figure 2 we notice that the Euclideanbased distance metrics (mean distance, standard deviation, and distance per second) are not very different from motifs and discords. This is not unexpected, since the Euclidean distance is not the best metric to compare time series segments. However, it is on what Matrix Profile is based on. Furthermore, the ECG health metrics show more promising comparisons: the BPM has a smaller variation and a slightly healthy median value for the motifs, while the discords present a large volume of data with higher heart rate; both motifs and discord have a great variance on the number of correctly identified heart beats, but the motifs achieve a greater percentage; The PR interval and PP/RR intervals max variance presented better values for the motifs, being also less dispersed than the discord ones. Regarding the $QT \leq RR/2$ ratio, the median value is 0% on both sides due to the already explained problem with the valid heartbeat identification. However, the motifs contain higher results than the discords.

5.2 Analysis of Use Cases

Hereafter, we present some interesting cases extracted from the 48 subjects analyzed. Unfortunately, due to the figures' sizes and the limited space, only 1 subject will be explored in this work version. We encourage the readers to look at the GitHub resources for a better exploration. Each one has the following structure: the first line of plots is a simple summary computed by Neurokit, presenting the morphology of the identified heartbeats, the rhythm as beats per minute through time, and the R-peaks intervals duration. Then we have the density grouping results for the motifs, and the most dense one is highlighted. At the grouping graph's right, the three most dense subsequences are displayed. Below these two graphs, there is a table with the the start point and the size of the motif and the previously shown metrics. The same structure repeats for the discords. Each of these metrics has spectated values in normal ECG signals (Li and Boulanger, 2020). We do not expect all of them to have values different from the expected normal, indicating an anomaly. However, when one of the metrics assumes a value different from the expected norm, it already serves as an alert that something may not be normal. There may be some empty cells on the table. That happens when there are insufficient valid detected heartbeats to compute the metrics. We emphasize that the heartbeat detection is carried out by Neurokit, and thus, there are limitations in cases where it fails to identify the heartbeat. This, however, is not a limitation of our approach.

Figures 3a and 3b present the motifs and discords for record 118. It is interesting to point out that the method was not able to group the points. That happens because we do not have enough points sufficiently near each other. For these scenarios, we take the three motifs with median sizes. The small window motifs consist of three correctly identified heartbeats with healthy metric values. Meanwhile, the discords present a high PP/RR max variation and some visual anomaly. The large windows motifs and discords are shown at Figures 3c and 3d. The motifs contain slightly low PR and high PP/RR intervals. The discords contain more elevated PP/RR intervals and violate the QT/RR proportion for some beats. They also contain a more elevated heart rate.

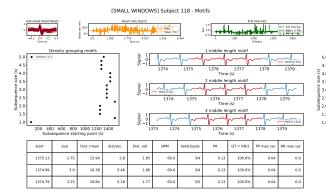
According to the MIT-BIH labels, both motifs presented to subject 118 do not contain anything but regular heartbeats. The small window discords exhibit noise in the data, rather than a cardiac problem, which may explain why most metrics indicate healthy results. On the other hand, the large window discords reveal an atrial premature beat.

Presenting the graphs and metrics to domain experts, they confirmed the observations highlighted in this section: the motifs contain healthy heartbeats, and the discords may indicate some cardiopathic conditions. They also suggested that it would be interesting to find more than one motif/discord for each subsequence size. This feature could be valuable for analyzing changes in patient behavior, potentially indicating periods of sleep or physical activity.

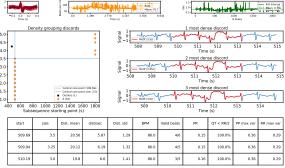
The detection and extraction of motifs and discords have a great potential for describing and synthesizing ECG time series of different legnths and natures. For example, in a 24-h ECG holter, the motifs and discords may inform concerning the predominant behaviour and different possible events, like arrhtyhmic events, and if the events occurs in isolation or repeatedly. If both motif and discords are related to normal and expected ECG metrics, then the specialists can conclude that all the time series do not contain relevant events. On the other hand, if even the motifs present unexpected ECG metrics, the specialists can infer that electrocardiographic changes are predominant and require further investigation.

6 CONCLUSION AND FUTURE WORKS

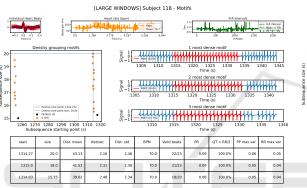
This work proposes a new unsupervised method for ECG analysis based on Matrix Profile. Experiments have shown that the solution can identify motifs and discords using an open ECG dataset. Since the Matrix



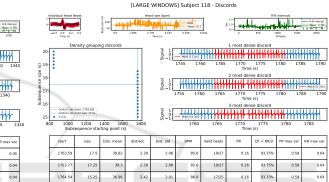
[SMALL WINDOWS] Subject 118 - Discords



(a) Motifs identified for user 118, analyzing small windows.



(b) Discords identified for user 118, analyzing small windows.



(c) Motifs identified for user 118, analyzing large windows. (d) Discords identified for user 118, analyzing large windows.

Figure 3: Motifs and discords analysis for subject 118.

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Profile calculation is agnostic to the signal type and origin, this same method can be applied in other scenarios, like accelerometers, thermometers, etc. Furthermore, Matrix Profile also has a solution to multidimensional time series and this work can also be extrapolated to such a scenario. The solution modularization allows one to improve it by changing the algorithm to identify the motifs and discords by a DTWbased, statistics, or machine learning solution.

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