Extracting Latent Behavior Patterns of People from Probe Request Data: A Non-negative Tensor Factorization Approach

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Abstract: Although people flow analysis is widely studied because of its importance, there are some difficulties with previous methods, such as the cost of sensors, person re-identification, and the spread of smartphone applications for collecting data. Today, Probe Request sensing for people flow analysis is gathering attention because it conquers many of the difficulties of previous methods. We propose a framework for Probe Request data analysis for extracting the latent behavior patterns of people. To make the extracted patterns understandable, we apply a Non-negative Tensor Factorization with a sparsity constraint and initialization with prior knowledge to the analysis. Experimental result showed that our framework helps the interpretation of Probe Request data.

1 INTRODUCTION

The observation of people flow is studied widely using various methods such as monitoring systems using stereo cameras (Heikkilä and Silvén, 2004), laser-range-finder-based human tracking (Jung et al., 2014), and mining from data collected by Location-Based Services (LBSs) data (Hsieh et al., 2012). However, these methods all have some disadvantages. People flow analysis using cameras/laser-range-finders has difficulty tracking a person between different sensors because personal ID information is not collected directly. In addition, these sensors are expensive and difficult to install in new environments. People flow analysis using LBS has a poor data coverage. That is, if we want to analyze people flow at a certain location, the quantity of data depends on the percentage of people passing that location that use the application. For instance, the Foursquare dataset¹ in New York City has 3,112 users in it, but the data consists of 0.036% of the population in New York City.

Currently, another approach for people flow analysis is gathering attention: Probe Request sensing (Schauer et al., 2014) (Fukuzaki et al., 2014). A Probe Request is a Wi-Fi connection request packet from a Wi-Fi device to nearby Access Points (APs). The Probe Request sensing method overcomes the disadvantages of the other methods above. First, we can collect the identified flows of each person by sensing Probe Requests because the packet includes the device ID (MAC address). Second, we can collect a large amount of data because Wi-Fi devices transmit Probe Requests periodically while the Wi-Fi is turned on. In other words, we can collect data from Wi-Fi devices whether or not they have installed a particular application. Finally, Probe Request sensors are small and cheap, so we can easily install the sensing system in a new environment. (Table 1 summarizes this comparison.)

Since Probe Request sensing method has high coverage of data, dimension reduction is effective for analyzing the data. However, some dimension reduction methods, such as Principal Component Analysis, are not helpful for interpreting the data. The reason is that they lose the original meaning of each axis (e.g. users, location, etc.) and we can hardly understand what each axis mean after the reduction.

In this paper, we propose a framework for analyzing people flow via Probe Request sensing. Specifically, we apply a Non-negative Tensor Factorization (NTF), which is a kind of dimension reduction method that does not lose the original meaning of...
each axis, to extract the latent behavior patterns of people. Additionally, we use a sparsity constraint and prior knowledge to make the extracted patterns more understandable. The latent behavior patterns indicate what people do in the sensing field. For instance, group A could have lunch, those in group B study, and those in group C do both. Experimental results show that the proposed framework helps the interpretation of people’s behavior from Probe Request data.

2 RELATED WORK

2.1 People Flow Analysis by Probe Request Sensing

Schauer et al. analyzed people flow through a security check at a German airport to show the correlation between the estimated number of people by sensing Probe Request and the real number of people that pass the security check (Schauer et al., 2014). They installed two Probe Request sensors: one before people passed through the security check and another after the check. The experiment was held for 16 days, and, for each day, they calculated Pearson’s correlation of the data. The experimental results showed that correlation value \( r \) was 0.75 on average when they used RSSI and received time information.

Fukuzaki et al. developed a system that analyzes pedestrian flow using their own Probe Request sensors (Fukuzaki et al., 2014). The system handles Probe Request data using hash values of the MAC addresses instead of the original MAC addresses to ensure the anonymity of Wi-Fi device users. The authors installed the system in a real environment: a two day graduation work exhibition at Osaka Electro-Communication University. They analyzed the people flow during the exhibition in terms of numbers of people and how long they stayed at each location, and created an origin-destination table that shows how many people moved from where to where. They concluded that they can analyze the rough tendency of a pedestrian flow with the system.

2.2 Application of Tensor Factorization: Prediction and Recommendation

Sahebi et al. proposed a tensor factorization approach called Feedback Driven Tensor Factorization for modeling student learning processes and predicting student performances (Hsieh et al., 2016). They described a three-dimensional tensor that shows whether student A passed or failed quiz Q on a certain attempt, and factorized it into another three-dimensional tensor and matrix. The three-dimensional tensor calculated from the factorization indicates students’ process of acquiring knowledge (e.g., what pointers do in programming) by solving quizzes, and the matrix shows which knowledge is needed for answering quizzes. Their approach showed higher accuracy than other approaches for the task of predicting student performance.

Zheng et al. developed a mobile recommendation system that helps those wishing to sightsee or dine in a large city (Zheng et al., 2012). If we send a certain location as a query, their system returns recommended activities at that location. To the contrary, if we send a certain activity as a query, their system returns recommended locations for the activity. They proposed PARAFAC (Bro, 1997) based tensor factorization with some prior knowledge terms for this recommender system. They confirmed that their approach outperformed other baseline approaches in terms of a recommendation task by comparing the accuracy of estimating the null values in the original tensor.

3 PROPOSED FRAMEWORK

In this section, we explain the proposed framework for extracting the latent behavior patterns of people from Probe Request data. In order to extract behavior patterns that indicates the staying times of people that are sensitive to time and place, we compose a three-dimensional tensor that shows “who”(the user) stayed “where”(the location) for “how long”(a value in hours) “when”(time in hours). Here, “who,” “where,” and “when” are indices of the tensor, and
"how long" is the element. We then factorize this tensor into three matrices: a user latent factor matrix, location latent factor matrix, and time latent factor matrix. Note that we can reduce the dimension of data without losing the original meaning of each axis (user, location, and time), by applying NTF. (We further explain the proposed NTF in detail in Section 4.)

3.1 Probe Request Data and Preprocessing

As we note in Section 1, a Probe Request is a Wi-Fi connection request packet from a Wi-Fi device to nearby APs. Wi-Fi devices transmit Probe Requests periodically with an interval of about 30–120 s (depending on the device) (Fukuzaki et al., 2014). By sensing Probe Requests from Wi-Fi devices, especially smartphones, we get MAC address, which identify each device, and the distance between the sensor and device as indicated by the Received Signal Strength Indicator (RSSI) value. Thus, we can analyze the flow of people carrying Wi-Fi devices by tracing an identified device by the history of sensors it has passed or remained near.

In this work, we use sensors called AIBeacons to collect Probe Request data. Each AIBeacon asynchronously uploads the collected data to the database server about three times per minute. When the AIBeacon uploads Probe Request data, it uses the hash values of the MAC addresses instead of the original data to ensure the private information of Wi-Fi device users are not leaked. In accordance with (Fukuzaki et al., 2014), we call this hashed value an Anonymous MAC (AMAC) address. Table 2 shows an example of the data we obtain from the database server. Note that the unit of RSSI is not dBm due to the specification of AIBeacon, RSSI is not a negative value, and lower RSSI indicates shorter distance. In addition, some Wi-Fi devices transmit Probe Requests with randomized MAC addresses, so tracing such devices is impossible. Therefore, we removed such data from our analysis.

Remember that we can estimate whether a device is near a distributed sensor because the RSSI is a barometer of distance between a sensor and a device. In other words, we can obtain the location of a user at a certain time. From this location information, we can calculate "who"(the user) stayed "where"(the location) for "how long"(a value in hours, the element of the tensor) "when"(time in hours), which composes the three-dimensional tensor, as shown in Figure 1.

<table>
<thead>
<tr>
<th>User</th>
<th>Loc1</th>
<th>Loc2</th>
<th>Loc3</th>
<th>Loc4</th>
</tr>
</thead>
<tbody>
<tr>
<td>User1</td>
<td>0.1</td>
<td>0.6</td>
<td>1</td>
<td>0.5</td>
</tr>
</tbody>
</table>

Figure 1: Three-dimensional tensor data. The value indicates the time (hours) that the user stayed at a particular location. For instance, User4 stayed at Loc1 for 0.5 hours between 08:00–09:00 h.

3.2 NTF with Sparsity Constraint and Initialization with Prior Knowledge

As mentioned in the introduction, our goal is to extract the latent behavior patterns of people, which are helpful for data interpretation. To achieve this goal, we propose the use of NTF (Figure 2) with a sparsity constraint and prior knowledge. The sparsity constraint clarifies which factor is important for some users, locations, and times. Prior knowledges (e.g., 8:00 h is breakfast time, Restaurant A is open from 08:00 h to 19:00 h, etc.) also help our understanding of the data. We use prior knowledges by initializing the place and time latent factor matrices. By setting initial value according to prior knowledges, we can not only examine whether extracted patterns fit to the given prior, but also discover unexpected patterns.

From the decomposed matrices, we can obtain which users are strongly affected by a certain factor. For instance, the user group indicated by the black frame is affected by the breakfast and studying factors. These users should have breakfast and study in the sensing field. Similarly, the user group indicated by the green frame is affected by the lunch factor and should have lunch.

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4 NTF FOR EXTRACTING UNDERSTANDABLE PATTERNS

In this section, we explain the details of the NTF with a sparsity constraint and prior knowledge, which are the most important contributions of this paper. As we mentioned in Section 3.2, we use NTF to decompose the data into three matrices that indicate which factor is important for some users, locations, and times. First, we show the basis of Tensor Factorization in Section 4.1. We next explain the formulation of the non-negativity and sparsity constraints in Section 4.2. Finally, the algorithm and initialization with prior knowledge are explained in Section 4.3.

4.1 Formulation of Tensor Factorization

Let the target three-dimensional $L \times M \times N$ tensor be $\mathbf{X}$. Here, we consider factorizing this $\mathbf{X}$ into three matrices: $L \times K$ user latent factor matrix $\mathbf{U}$, $M \times K$ location latent factor matrix $\mathbf{T}$, and $N \times K$ time latent factor matrix $\mathbf{V}$. Note that $K$ is a parameter that determines the number of factors. If we obtain three matrices that completely describe original tensor $\mathbf{X}$, each element $x_{lmn}$ in $\mathbf{X}$ and each latent pattern vector $\mathbf{u}_l = [u_{l1}, \ldots, u_{lK}]^T$, $\mathbf{t}_m = [t_{m1}, \ldots, t_{mK}]^T$, and $\mathbf{v}_n = [v_{n1}, \ldots, v_{nK}]^T$ fulfill the following equation.

$$x_{lmn} = \sum_{k=1}^{K} u_{lk} t_{mk} v_{nk}$$

That is, $x_{lmn}$ is expressed by a multiplication of three latent pattern vectors: the latent pattern vectors of user $l$, location $m$, and time $n$. Using Equation 1, we formulate cost function $C_{TF}(\mathbf{U}, \mathbf{T}, \mathbf{V})$. Tensor factorization is then equal to calculating the $\mathbf{U}$, $\mathbf{T}$, and $\mathbf{V}$ that minimize $C_{TF}(\mathbf{U}, \mathbf{T}, \mathbf{V})$. Here, $\mathcal{D}_X$ is the set of indices that point to non-null elements in $\mathbf{X}$.

$$C_{TF}(\mathbf{U}, \mathbf{T}, \mathbf{V}) = \sum_{(l,m,n) \in \mathcal{D}_X} (x_{lmn} - \sum_{k=1}^{K} u_{lk} t_{mk} v_{nk})^2$$

Equation 2 is the fundamental cost function of the tensor factorization, which is the same as the standard PARAFAC tensor decomposition (Bro, 1997).

4.2 Non-negativity and Sparsity Constraint

If we allow negative values in the calculated matrices, factors may cancel each other out by subtraction or multiplication of the negative values. This is not desirable for understanding the meaning of each factor. Thus, we added non-negativity constraint to Equation 2, i.e., $u_{lk}, t_{mk}, v_{nk} \geq 0$. Under this constraint, $\mathbf{X}$ can be expressed as a summation of factors so that we can understand what each vector means. If $u_{lk}, t_{mk},$ and $v_{nk}$ each indicate the strength of the effect of the $k$th factor, it is easier to understand the extracted latent pattern. To distinguish clearly which factor is important for each user, location, and time, we introduce a sparsity constraint. Concretely, we add an L1-norm regularization term to the cost function in Equation 2. Let the cost function be $C_{TF\text{-sparse}}$, calculated as

$$C_{TF\text{-sparse}}(\mathbf{U}, \mathbf{T}, \mathbf{V}) = C_{TF}(\mathbf{U}, \mathbf{T}, \mathbf{V}) + \lambda (||\mathbf{U}||_1 + ||\mathbf{T}||_1 + ||\mathbf{V}||_1).$$

(3)

Finally, let $\hat{\mathbf{U}}, \hat{\mathbf{T}},$ and $\hat{\mathbf{V}}$ be the three matrices that minimize the cost function

$$\hat{\mathbf{U}}, \hat{\mathbf{T}}, \hat{\mathbf{V}} = \arg \min_{\mathbf{U}, \mathbf{T}, \mathbf{V}} C_{TF\text{-sparse}}(\mathbf{U}, \mathbf{T}, \mathbf{V})$$

s.t. $u_{lk}, t_{mk}, v_{nk} \geq 0$ for all $l, m, n, k.$

(4)
4.3 Algorithm and Initialization with Prior Knowledge

This section presents the algorithm of the proposed NTF. Just as (Zheng et al., 2012), the cost function in Equation 3 is not jointly convex to all variables \( U, T, \) and \( V \), so what we want to obtain is a locally optimal solution. Note that the cost function in Equation 3 has an L1-norm regularization term.

In order to obtain a locally optimal solution, our algorithm uses Forward Backward Splitting (FOBOS) (Duchi and Singer, 2009) at update step of each parameters. FOBOS can consider the error function and L1-norm regularization term separately in the parameter update step. In other words, updating parameters consists of two steps; the first step uses the gradient of the error function, and the second step uses the L1-norm regularization term. Our proposed cost function 3 consists of the error function (Equation 2) and the L1-norm regularization term. Thus, FOBOS effectively works for the proposed cost function.

As we mentioned in Section 3.2, we use prior knowledge for initialization, which is different from other standard techniques of NTF. In concrete terms, we give the initial values for \( T \) and \( V \). We also define the meaning of factors manually in advance to help our understanding of the extracted user latent factor matrix. Moreover, we set the following update parameters: \( \gamma_{\text{usr}} \) for the user matrix, \( \gamma_{\text{loc}} \) for the location matrix, and \( \gamma_{\text{time}} \) for the time matrix. By setting \( \gamma_{\text{loc}}; \gamma_{\text{time}} < \gamma_{\text{usr}} \), the calculated matrices keeps the meaning of the factors. Thus, we can obtain the locally optimal solution that can be easily understood.

The whole algorithm of the proposed NTF is described in Algorithm 1. The gradients of the error function 2 used in the algorithm is described in Table 3.

![Figure 4: Sensor distribution in the campus.](image)

**Figure 4:** Sensor distribution in the campus.

![Figure 5: Place and time latent factor matrices initialized by prior knowledge. Each value is 1 or 0.](image)

**Figure 5:** Place and time latent factor matrices initialized by prior knowledge. Each value is 1 or 0.

### Table 3: Gradients for equation 2.

<table>
<thead>
<tr>
<th>Gradient</th>
<th>Expression</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \delta C_{TF} )/( \delta u_l )</td>
<td>( \sum_{m,n} (\sum_{k=1}^{K} u_l t_m v_{nk} - x_{lmn})(u_l \circ v_n) )</td>
</tr>
<tr>
<td>( \delta C_{TF} )/( \delta t_m )</td>
<td>( \sum_{l,n} (\sum_{k=1}^{K} u_l t_m v_{nk} - x_{lmn})(u_l \circ t_m) )</td>
</tr>
<tr>
<td>( \delta C_{TF} )/( \delta v_n )</td>
<td>( \sum_{l,m} (\sum_{k=1}^{K} u_l t_m v_{nk} - x_{lmn})(t_m \circ v_n) )</td>
</tr>
</tbody>
</table>

5 EXPERIMENT

5.1 Experimental Data

We distributed AIBeacons in the campus, as shown in Figure 4. Note that locations 1, 2, and 4 are restaurants and location 3 is a room for studying. Because we regard these four locations as important, we put two sensors each at these locations to collect accurate data. Other locations are equipped with one sensor each.

We applied our framework to the data, which were collected on July 4, 2016, during 07:00–22:00 h. So as to ignore fixed Wi-Fi devices, we re-
Algorithm 1: Algorithm of proposed NTF.

input: $L \times M \times N$ 3-dimensional tensor $X$

output: $L \times K$ user latent factor matrix $U$, $M \times K$ location latent factor matrix $T$, and $N \times K$ time latent factor matrix $V$

1. Initialize the parameters $U$, $T$, and $V$

2. while not convergence do

   for $i = 1$ to $|D_X|$ do

   3. Randomly sample $(l, m, n)$ from $D_X$

   4. $u_l^{imp} \leftarrow u_l^{imp}, t_m^{imp} \leftarrow t_m, v_n^{imp} \leftarrow v_n$

   5. Update $u_l \leftarrow u_l - \gamma_{usr} \frac{\partial C_{TF}}{\partial u_l}$ // first step for error function

   6. for $k = 1$ to $K$ do

   7. if $u_{lk} < 0$ then

   8. $u_{lk} \leftarrow u_{lk}^{imp}$ // non-negativity constraint

   9. $u_{lk} \leftarrow u_{lk} - \gamma_{usr} \lambda$

   10. if $u_{lk} < 0$ then

   11. $u_{lk} \leftarrow 0$

   12. Update $t_m \leftarrow t_m - \gamma_{loc} \frac{\partial C_{TF}}{\partial t_m}$ // first step for error function

   13. for $k = 1$ to $K$ do

   14. if $t_{mk} < 0$ then

   15. $t_{mk} \leftarrow t_{mk}^{imp}$ // non-negativity constraint

   16. $t_{mk} \leftarrow t_{mk} - \gamma_{loc} \lambda$

   17. if $t_{mk} < 0$ then

   18. $t_{mk} \leftarrow 0$

   19. Update $v_n \leftarrow v_n - \gamma_{time} \frac{\partial C_{TF}}{\partial v_n}$ // first step for error function

   20. for $k = 1$ to $K$ do

   21. if $v_{nk} < 0$ then

   22. $v_{nk} \leftarrow v_{nk}^{imp}$ // non-negativity constraint

   23. $v_{nk} \leftarrow v_{nk} - \gamma_{time} \lambda$

   24. if $v_{nk} < 0$ then

   25. $v_{nk} \leftarrow 0$

   26. end

end

5.2 Result

We compared the proposed NTF method (Proposed NTF) with two baseline methods. One is the NTF method with no sparsity constraint and no prior knowledge (Pure NTF), and the other is the NTF method with a sparsity constraint but no prior knowledge (Sparse NTF). For the Sparse NTF, we set parameter $\lambda = 0.03$. For the Proposed NTF, parameters $\lambda = 0.03$, and update parameters were set as $\gamma_{usr} = 0.005$ and $\gamma_{loc} = \gamma_{time} = 5.0 \times 10^{-6}$. In addition, in the Proposed NTF, initialization was done by the matrices in Figure 5. In the initialized place latent factor matrix shown in Figure 5(a), Restaurant 1F is open from 08:00 h to 20:30 h and available for studying, so it has the value for the "breakfast," "lunch," "dinner," and "study" factors. Likewise, the factors of Cafe Q and Restaurant BF are initialized according to their opening hours. Other locations (5-18) that do not seem to be areas where people are stationary have the "pass" factor. The time latent factor matrix was initialized with the matrix shown in Figure 5(b): each factor has values for the suitable times.

Table 4 shows a comparison of the number of zeros in the factorized matrices, and the recomposition error indicated by RMSE (Equation 5).
Table 4: Comparison of re-composed error and number of zeros.

<table>
<thead>
<tr>
<th>Method</th>
<th>RMSE</th>
<th>Number of zeros (percentage [%])</th>
</tr>
</thead>
<tbody>
<tr>
<td>Proposed NTF</td>
<td>0.0510</td>
<td>832 (71%)</td>
</tr>
<tr>
<td>Pure NTF</td>
<td>0.0387</td>
<td>0 (0%)</td>
</tr>
<tr>
<td>Sparse NTF</td>
<td>0.0464</td>
<td>924 (79%)</td>
</tr>
</tbody>
</table>

\[
\text{RMSE} = \sqrt{\frac{1}{|D_X|} \sum_{(j,m,n) \in D_X} (x_{jmn} - \sum_{k=1}^{K} u_{jmk} v_{nk})^2}
\]

(5)

Naturally, the more constraints we add, the bigger the error becomes. However, we can obtain more zeros with the sparsity constraint, which indicates that we can understand the data more simply.

Figure 6 and Figure 7 show the latent factor matrices calculated by the Pure NTF and Sparse NTF, respectively. It is obvious that the results of the Pure NTF (Figure 6) are not helpful for interpretation. Compared with the Pure NTF, the results of the Sparse NTF (Figure 7) seem to be easier to understand. For example, in the place latent matrix in Figure 7(a), factor 3 is affected only by Restaurant 1F. Hence, we can analogize that the meaning of factor 3 is "Restaurant 1 only," and the people that are affected by factor 3 only went to Restaurant 1 only on that day.

Latent factor matrices calculated by the Proposed NTF are shown in Figure 8. Compared to the Sparse NTF (Figure 7), we can easily understand the result of the Proposed NTF because its factors have the clear meanings. For example, we can say that there are fewer people who had breakfast than those who had lunch. Moreover, we can obtain the unexpected patterns from the change from the initialized matrices. For instance, in the time latent factor matrix shown in Figure 8(b), the "pass" factor of 12:00 h has lower value than other times, which indicates people tend to stay somewhere at 12:00 h. In addition, in the place latent factor matrix shown in Figure 8(a), Location 7 is affected by the "lunch" and "study" factors after the factorization, which shows that there are some people who stay at Location 7 during lunch and studying time. What makes our interpretation of the data easier is the meaning of the factors, which remains after the factorization.
6 CONCLUSION

We proposed an overall framework for the analysis of Probe Request data. In order to understand the data easily, we applied an NTF with a sparsity constraint and initialization with prior knowledge to the analysis. The experimental results show that our framework helps the interpretation of the Probe Request data.

For future work, we plan to apply this framework to real shop data, for which we do not know much about the people’s behavior patterns. In addition, we would like to overcome the problem of computational cost to apply the proposed framework to bigger data.

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REFERENCES


