Sources of Big Data

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Regime change - data sparse to data rich

- Early days of Astronomy: Data collected by humans using telescopes
- Early days of Meteorology: Baloons, Ships, Aircrafts

Advances in Technology

- Sensors
- Wireless Communication
- Large scale storage devices
- Computer with ever increasing power Tera, Peta Flops
- Data collected doubles in 2-3 years

Sources / Examples of Big data

- Speech signals
- Radar signals
- Hyperspectral images from satellites
- Genome analysis

- Text documents
- Finger prints
- Facial recognition
- Climate data

Finger Print

- Impressions of friction ridges of part or all of a human finger
- Assume a resolution of $m = 64 \times 64 = 4096 = 2^{12}$ pieces of information
- FBI may have n (millions) such images
- Data matrix: $X \in \mathbb{R}^{m \times n}$

Face recognition

- \bullet A color image is on a 256 \times 256 grid with three colors R, B, G
- The value of m = $256 \times 256 \times 3 = 2^{16} \times 3$ = $3 \times 65,536$
- An FBI data base may contain n millions of such images
- For each face, one may have 10 variations depending illumination condition, different poses, facial expressions, time in a day etc.,

Hyper Spectral Satellite Images

- Used for Geological / Geographical scenes
- Use wavelength: 350 nm 3,500 nm range of the electromagnetic spectrum including the visible and infrared
- Visible range 380 nm 700 nm, Infrared 700 nm 3500 nm, Microwave - 1 mm - 1 meter
- Range is divided into small spectral bands of width 5 10 nm.
- Each spectral band creates an image of the scene

Hyper Spectral Image (HSI)

- Image is a 3-D object HSI cube
- Image information from a given spectral band reside in a 2D plane
- For a given pixel, the vertical dimension provides the spectral radiance
- $f(x, y, s) \ a \le x \le b, \ c \le y \le d, \ s_1 \le s \le s_2$

Sources of Hyper Spectral Images

- JPL, California Institute of Technology https: //aviris.jpl.nasa.gov/data/get_aviris_data.html
- L. Biehl: https://engineering.purdue.edu/~biehl/ MultiSpec/hyperspectral.html

Text documents

- Assume that there are m-words in the present dictionary
- Given a text, create an m vector where the ith element is the frequency of occurrence of the ith word of the dictionary in that text
- Each text is represented by a vector of frequencies of occurrence of words
- Data matrix $\bar{X} \in R^{m \times n}$ represents the collection of n texts

Text document sources

sci.crypt

sci.space

sci.med

sci.religion.christian

Geosciences

- Atmosphere, ocean, pure water mass, deserts
- A typical field variable: f(x,y,z,t)
- Radius of earth: R= 4,000 miles
- Equatorial circumference: $2\pi R = 25,000$ miles
- Surface area: $4\pi R^2 \approx 469 \times 10^6$ squaremiles

Size of Grid

- Assume a grid of area 1 square mile
- ullet Need nearly $500 imes 10^6$ grids
- Count 50 levels, covering say 10 miles above sea level
- Total number of grid points (x, y, z) $\approx 25 \times 10^9$
- Time intervals, t: Day, month, year etc

Radar network in the USA

- Radio Detection and Ranging
- NWS operates Doppler (WSR-88D) radars: 142 in the lower 48 states + 11 in Hawaii and Alaska
- National Center for Environmental Information (NCEI) archieves the radar data and Terminal Doppler radars

Radar frequency bands

Band name	Frequency range	Wavelength range	Notes
<u>HF</u>	3–30 <u>MHz</u>	10–100 <u>m</u>	$Coastal\ radar\ systems, \\ \underline{over\text{-}the\text{-}horizon\ radar}\ (OTH)\ radars; \\ high\ frequency'$
VHF	30- 300 MHz	1-10 m	Very long range, ground penetrating; 'very high frequency'
P	< 300 MHz	> 1 m	'P' for 'previous', applied retrospectively to early radar systems; essentially HF + VHF
UHF	300- 1000 MHz	0.3-1 m	Very long range (e.g. <u>ballistic missile early warning</u>), ground penetrating, foliage penetrating; 'ultra high frequency'
L	1-2 GHz	15-30 <u>cm</u>	Long range air traffic control and surveillance; 'L' for 'long'
<u>s</u>	2-4 GHz	7.5–15 cm	Moderate range surveillance, Terminal air traffic control, long-range weather, marine radar; 'S' for 'short'
<u>C</u>	4-8 GHz	3.75-7.5 cm	Satellite transponders; a compromise (hence 'C') between X and S bands; weather; long range tracking
X	8–12 GHz	2.5-3.75 cm	Missile guidance, marine radar, weather, medium-resolution mapping and ground surveillance; in the United States the narrow range 10.525 GHz ±25 MHz is used for airport radar; short range tracking. Named X band because the frequency was a secret during WW2.
<u>K</u> a	12–18 GHz	1.67-2.5 cm	High-resolution, also used for satellite transponders, frequency under K band (hence 'u')

Radar frequency bands continued

Band name	Frequency range	Wavelength range	Notes
<u>K</u>	18-24 GHz	1.11-1.67 cm	From German kurz, meaning 'short'; limited use due to absorption by <u>water vapour</u> , so K_a and K_s were used instead for surveillance. K-band is used for detecting clouds by meteorologists, and by police for detecting speeding motorists. K-band radar guns operate at 24.150 \pm 0.100 GHz.
K _a	24–40 GHz	0.75-1.11 cm	Mapping, short range, airport surveillance; frequency just above K band (hence 'a') Photo radar, used to trigger cameras which take pictures of license plates of cars running red lights, operates at 34.300 ± 0.100 GHz.
mm	40- 300 GHz	1.0–7.5 <u>mm</u>	Millimetre band, subdivided as below. The frequency ranges depend on waveguide size. Multiple letters are assigned to these bands by different groups. These are from Baytron, a now defunct company that made test equipment.
V	40-75 GHz	4.0-7.5 mm	Very strongly absorbed by atmospheric oxygen, which resonates at 60 GHz.
W	75– 110 GHz	2.7–4.0 mm	Used as a visual sensor for experimental autonomous vehicles, high-resolution meteorological observation, and imaging.

Radar modulators[edit]

Satellite data

- Russia launched the first satellite- Sputnik in 1957
- Weather satellite was launched in 1960
- There are about 1,100 active satellites
- These can be geostationary, Polar orbiting
- Meteorological, GPS, Military

Problems in Data Analytics

- Classification / clustering of data
- Processing queries in large data base
- Feature Extraction / Dimensionality Reduction
- Solution of large scale least square problems

Algorithms and Complexity: Illustration

- Given a data matrix $\bar{X} \in R^{m \times n}$, m>n
- Let $X = \frac{1}{\sqrt{N}}\bar{X}$
- Data may be Correlated : Data = Signal + Noise
- Want to extract the signal and express it as a linear combination of a small number of uncorrelated components
- This is the basis for Principal Component Analysis (PCA)

Details of the Algorithm

- Compute the Gramian matrix: $X^TX \in \mathbb{R}^{n \times n}$
- Compute the eigen decomposition of X^TX :

$$(X^TX)V = V\Lambda$$

- $V = [V_1, V_2, \dots, V_n] \in R^{n \times n}$
- $\Lambda = Diag(\lambda_1, \lambda_2, \dots, \lambda_n) \in R^{n \times n}$
- $\lambda_1 \geq \lambda_2 \geq \ldots \geq \lambda_n > 0$

Algorithm

- Compute $U = [U_1, U_2, \dots, U_n] \in R^{m \times n}$
- $U_i = \frac{1}{\sqrt{\lambda_i}} X V_i \in R^m$
- Singular value decomposition of X:

$$X = U\Lambda^{1/2}V^T$$

Algorithm

- Let $0 < \beta < 1$ be given
- Find k: $\sum_{i=1}^k \lambda_i \ge (1-\beta) \sum_{i=1}^n \lambda_i$
- Define $ar{U} = [U_1, U_2, \dots, U_k] \in R^{m \times k}$ $ar{V} = [V_1, V_2, \dots, V_k] \in R^{n \times k}$ $\bar{\Lambda} = \textit{Diag}(\lambda_1, \lambda_2, \dots, \lambda_k) \in R^{k \times k}$

Algorithm

Then

$$\bar{X} \approx \bar{U}\bar{\Lambda}^{-1/2}\bar{V}^T$$

- $Y = \bar{U}^T \bar{X} = \bar{\Lambda}^{1/2} \bar{V} \in R^{k \times n}$
- Y is the compressed version of X
- Example of dimension reduction from m to k

Computational Complexity

- Cost of X^TX : $O(mn^2)$
- Cost of finding V, Λ : $O(n^3)$
- Total cost: $O(n^2(n+m))$

Example:

• Consider: $n = 10^6$, $n^3 = 10^{18}$ operations

• Time/operation: 10^{-12} sec - Tera Flop m/c

• Total time: $\frac{10^{18}}{10^{12}} = 10^6 \text{ sec}$

Example:

- Number of seconds in a day = $60 \times 60 \times 24 = 86,400 = 0.864 \times 10^5$
- Number of days = $\frac{10^6}{.864 \times 10^5} = \frac{10}{.864} = 11.58$ days

Summary

- We are moving from data sparse to data rich regime
- More data is not merrier
- They may be correlated provide less information
- More data implies larger computational time

Summary

- This calls for techniques to reduce the data set data reduction techniques
- PCA is optimal, but data dependent
- There is a growing need for data independent tools that can work across the spectrum of datasets from various domain