

# Activity Recognition 2

## Entropy

Mobile Computing

Minho Shin

2012. 9

**REVIEW: FEATURES  
FREQUENCY-DOMAIN  
FOURIER TRANSFORM**

# First step: Feature

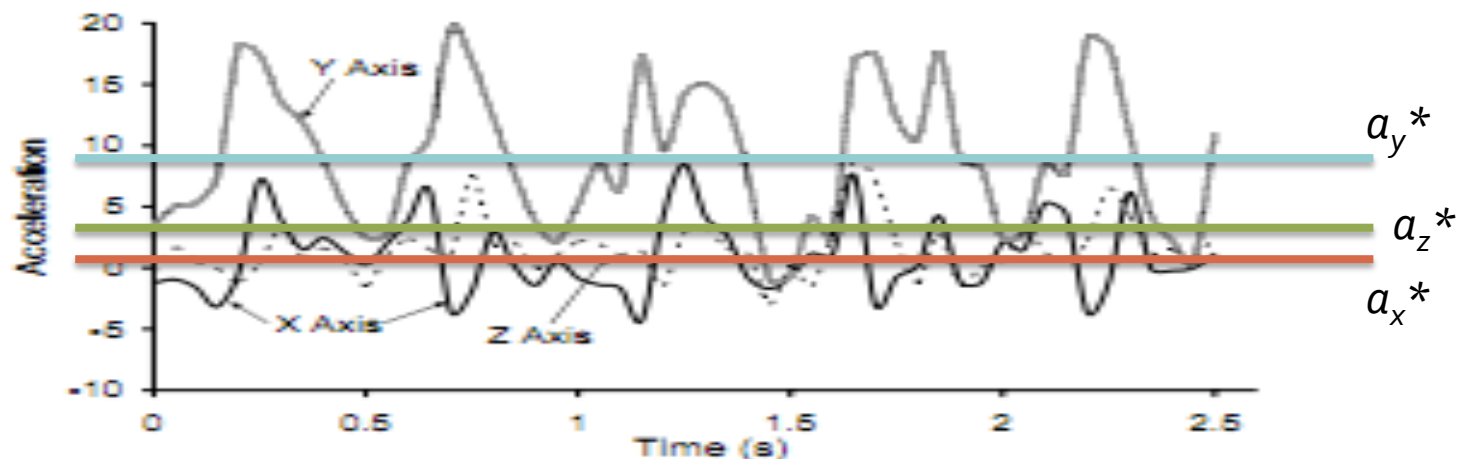
- Raw data is not appropriate for analysis
- Feature: (statistical) characteristic of data
- Best feature-set depends on the problem
- Examples
  - Average
  - Variance
  - Energy
  - Entropy
  - Correlation

# Features

- Signal average

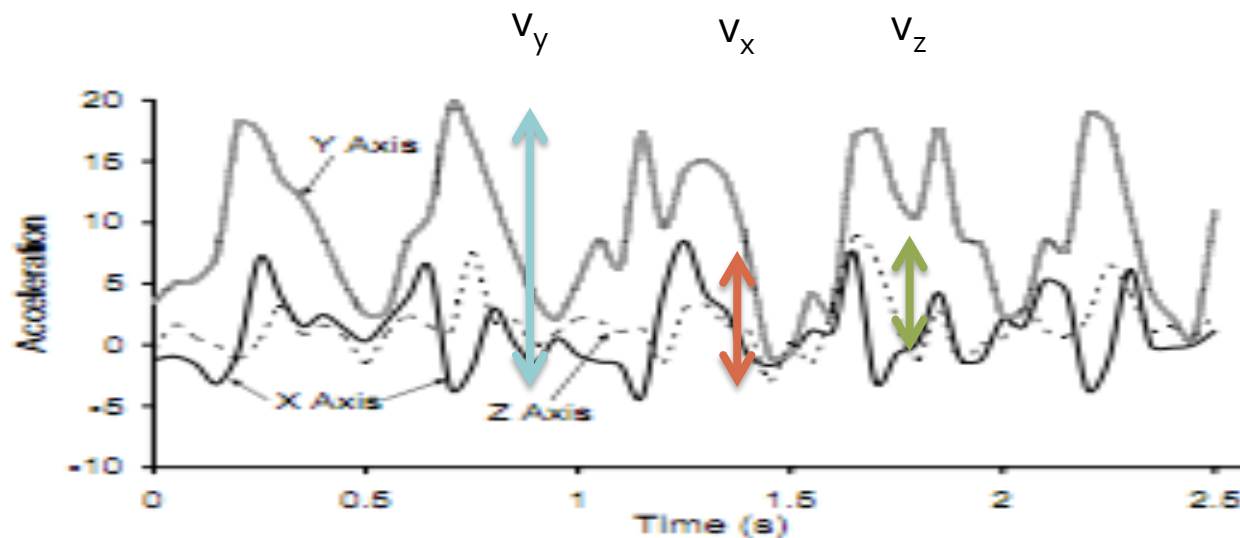
- $(a_x^*, a_y^*, a_z^*)$ , 
$$a_x^* = \frac{a_1 + a_2 + \dots + a_n}{n}$$

- the orientation w.r.t. gravity direction



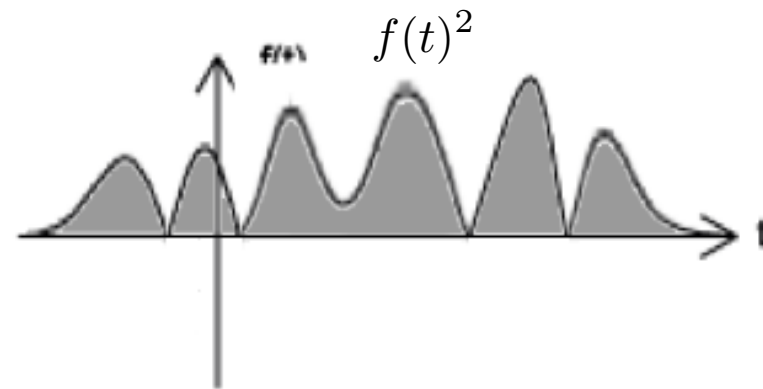
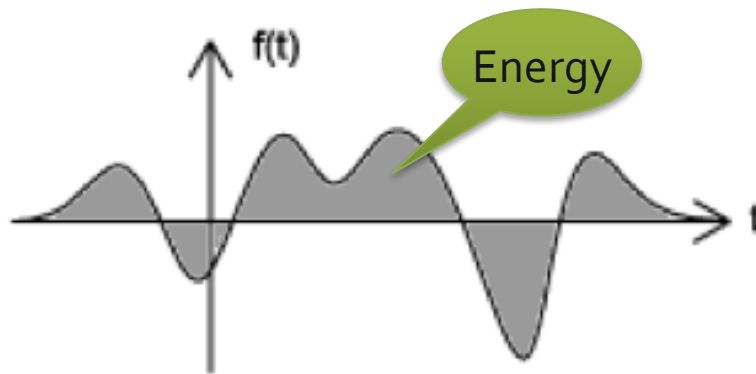
# Features

- Variance:
  - Deviation from the average
  - $(v_x, v_y, v_z)_t$
  - Level of instability

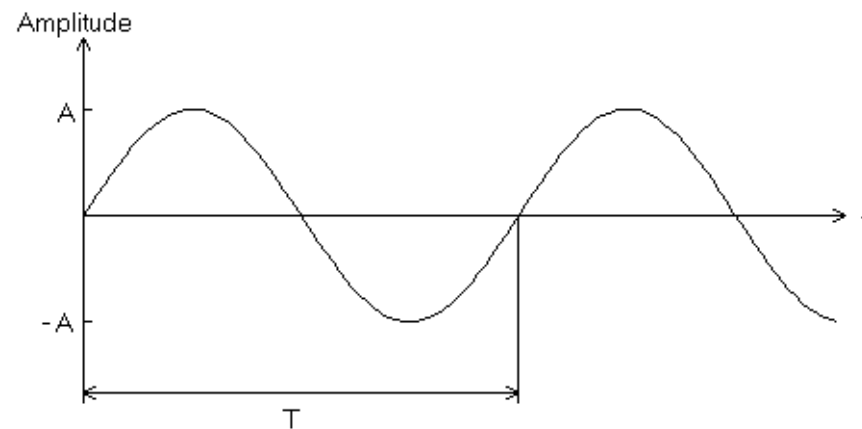


# Features

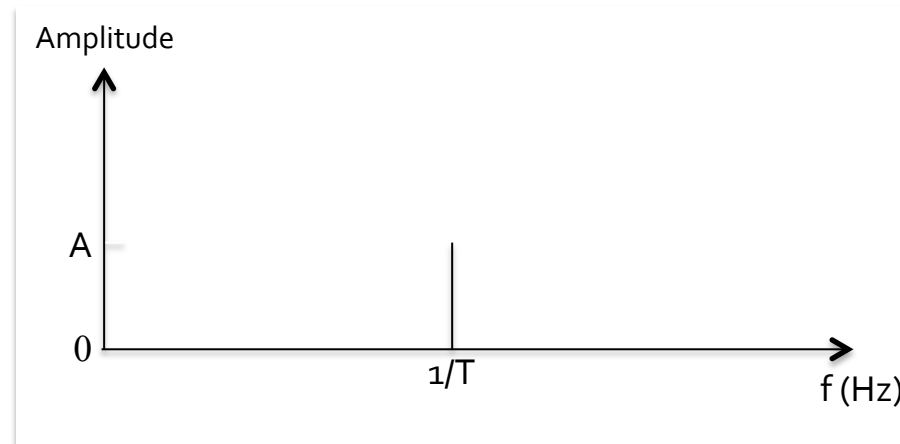
- Signal energy (in signal processing)
  - Area between the signal and the time axis
  - Integrate square of  $f$
  -



- Time domain representation is a projection of the signal (in time-freq-amp space) onto the time plane

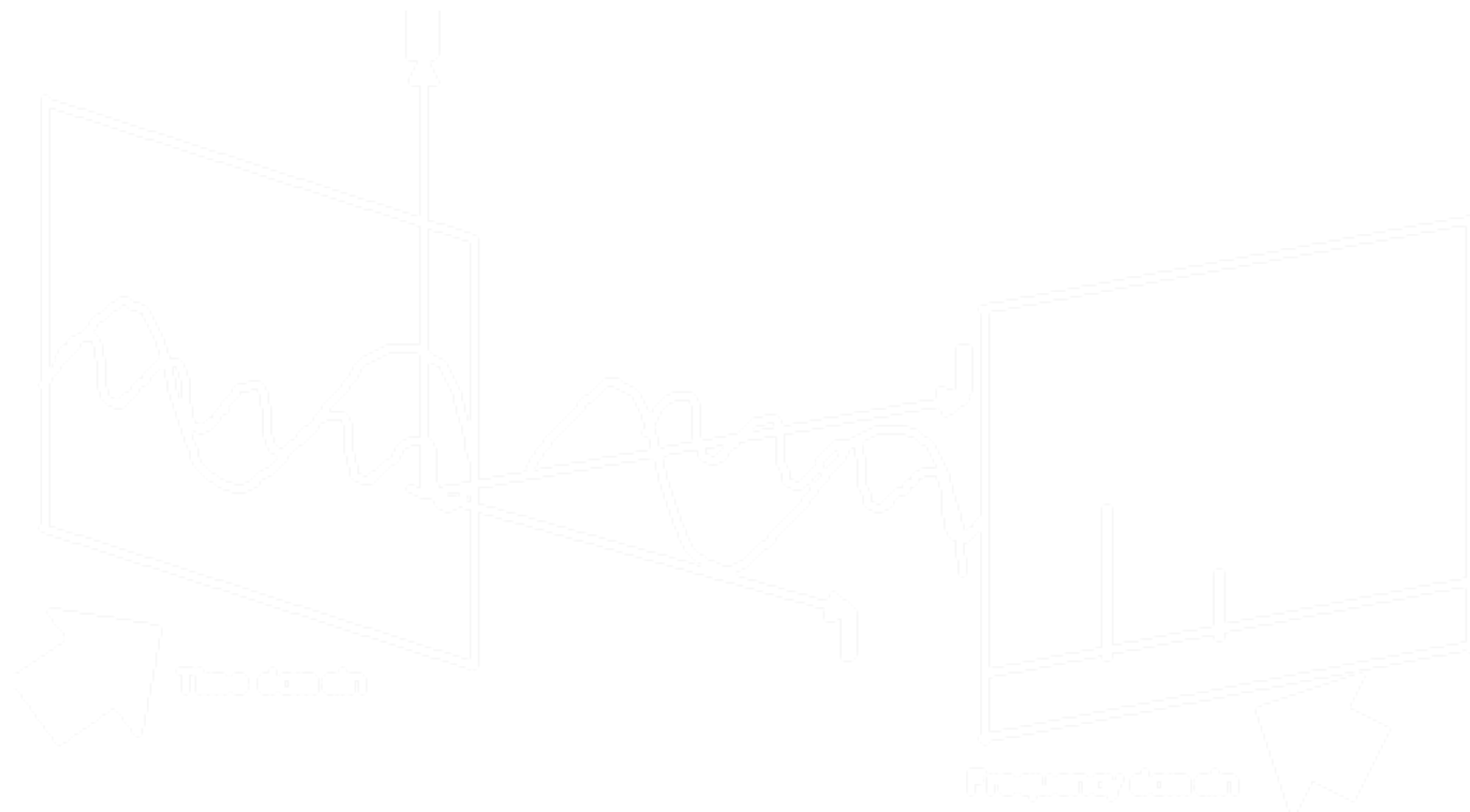


- Frequency domain rep. is a projection of the signal (only positive amplitude part) onto the frequency plane



# Fourier Transform

## Fourier Series





# Quiz

- Provide definition, how to compute, and interpretation of the following accelerometer features
  - Signal average, variance, energy, entropy, correlation,...

# Quiz

- Describe time-domain representation and frequency-domain representation of a signal

# Quiz

- Explain how Fourier Transform can convert a signal representation from time-domain to frequency-domain

# Entropy

- Original concept from Thermodynamics
  - Level of Randomness or disorder, having tendency
- Definition in Information Theory
  - measure of the amount of (new) information contained in a message
  - $H(M)$
- Proposed by Claude Shannon
  - “Father of Information Theory”
  - Proved perfect secrecy of One-time Pad



# Shannon's Entropy

- Communication Theory



- How much information can be delivered at most?
  - Channel capacity
- How well a coding scheme can deliver information?
- How much information can be delivered with noise?

# Shannon's Entropy

- Cryptography



- $H(P)$ : Information contained in the plaintext  $P$
- $H(P|C)$ : Information contained in  $P$  when ciphertext  $C$  is known
- Perfect secrecy: No additional information is given about  $P$  even if a ciphertext  $C$  is given to the adversary
  - $H(P) = H(P|C)$  for One-time Pad

# Amount of Information

- Which one has more information?
  - “I am a boy”
  - “I am a boy in Korea”
  - “I am a boy in Korea, who goes to MJU”
- Length?

# Amount of Information

- Which one has more information?
  - “I am a human”
  - “I am a boy”
  - “I am John”
- Information  $\neq$  message size
  - We can assume all message has the same length
  - “ I am a boy ”



# Amount of Information

- What is the probability of a college student to say
  - “I am a boy?”
- What is the probability of a college student to say
  - “I am John?”
- $\text{Information}(\text{“I am John”}) > \text{Information}(\text{“I am a boy”})$
- *Rare message implies more information*

# Speaker Model

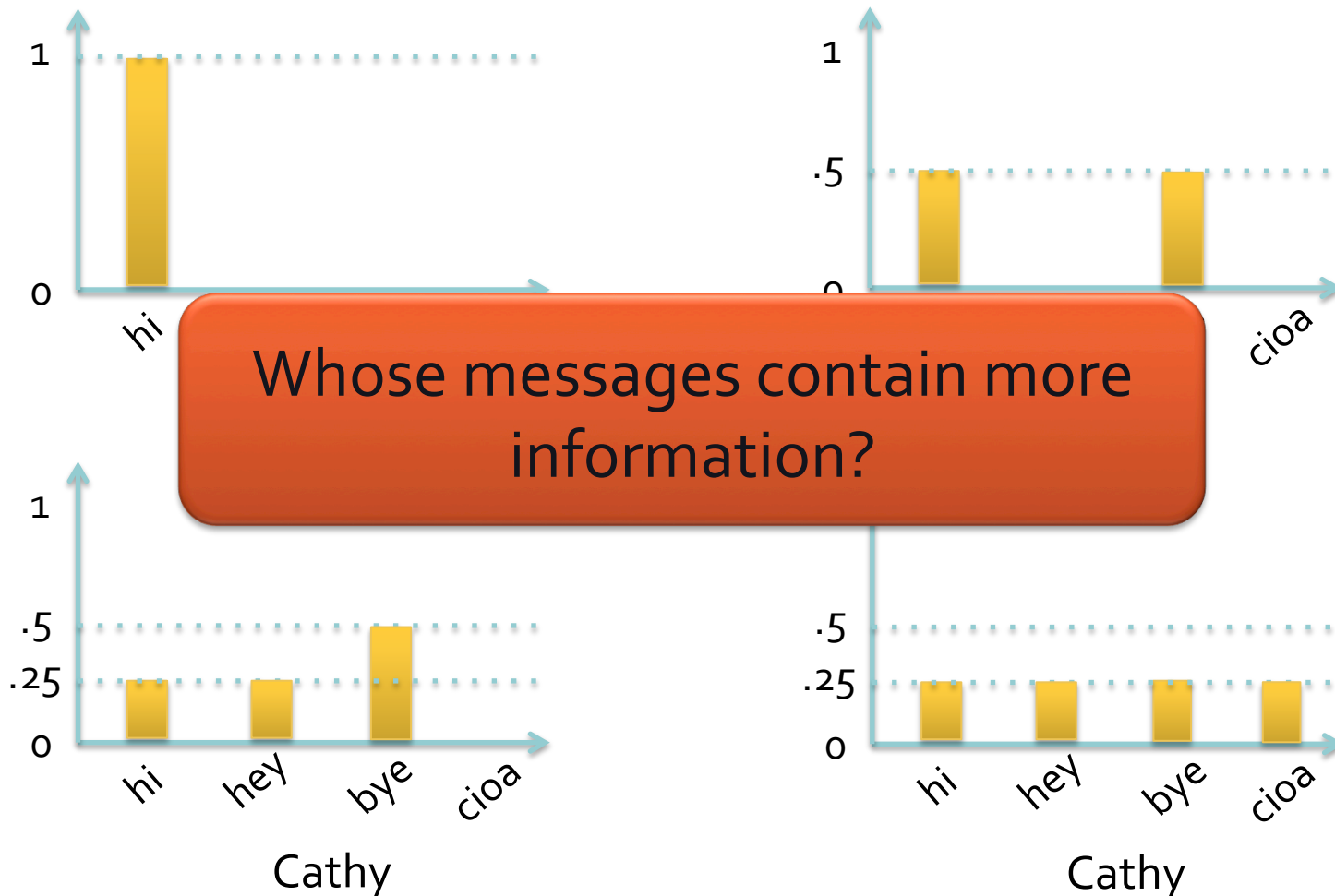
- What is speaking?
  - Pick a message from the message database
  - Each message has a probability to be chosen
- *A speaker whose words are difficult to expect says more information*



# Message Distribution

- Speakers have different message distribution
  - There are 4 messages possible: “hi”, “hey”, “bye”, “ciao”
  - Alice always says “hi”
  - Bob says only “hi” or “bye” with same probability
  - Cathy says “bye” half the time, and “hi” and “hey” half the time with equal probability
  - David says “hi”, “hey”, “bye”, “ciao” with equal probability

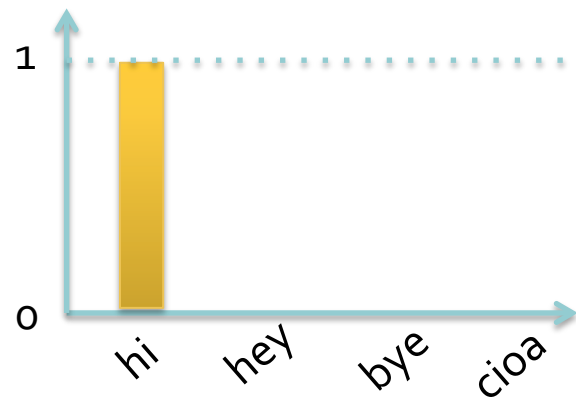
# Message Distribution



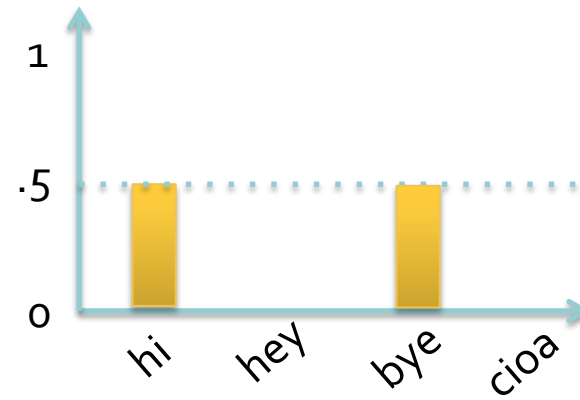
# Entropy: Formula

- The entropy (in bits) of a discrete random variable  $M$ :
- Interpretation
  - Average # of bits to express each message
- Maximized when uniform
  - $p_m$  is the same for all messages

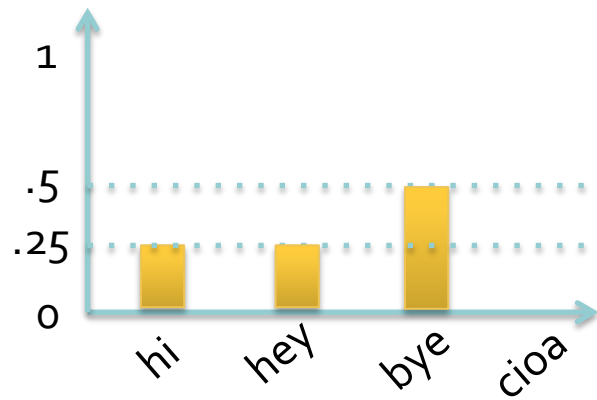
# Entropy of A, B, C, D



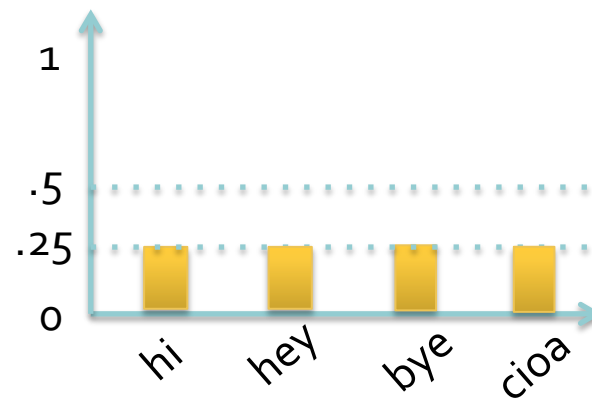
Alice



Bob



Cathy



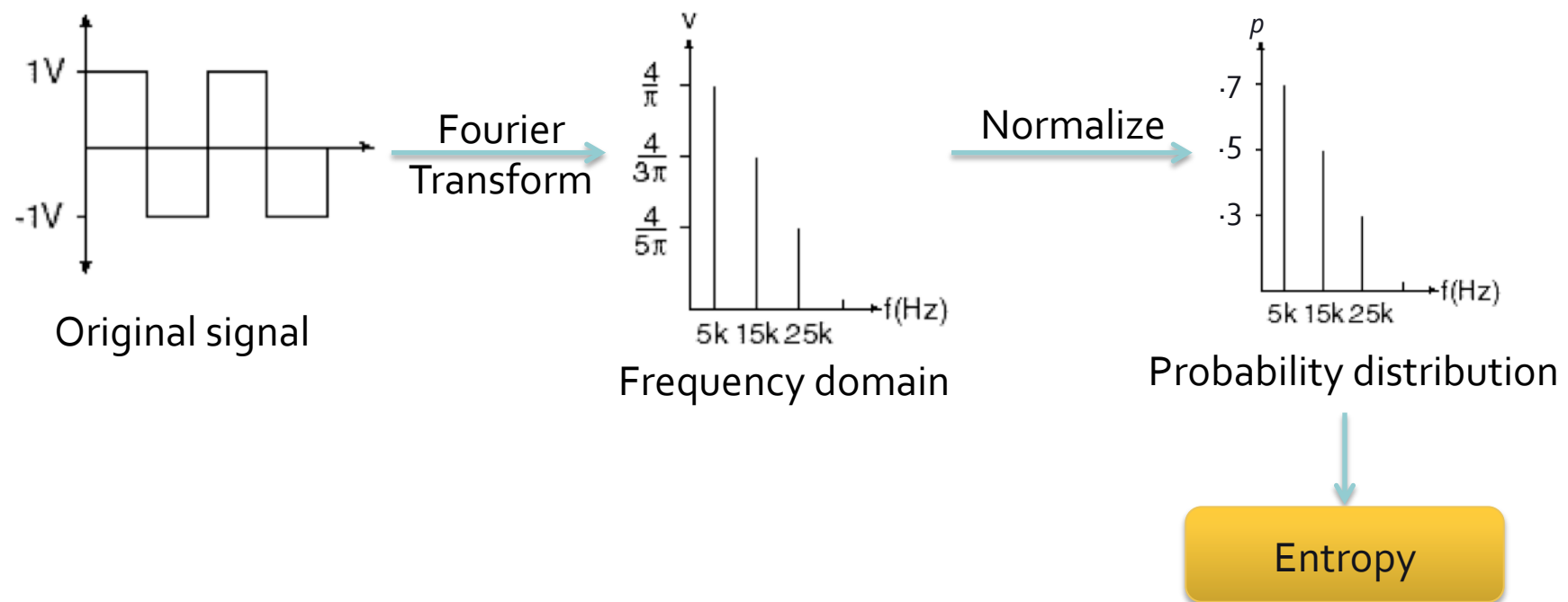
David

# Features (revisited)

- Frequency-domain entropy
  - Differentiate between walking and cycling
- What is *frequency domain*?
- What is *Entropy*?
- What is *frequency-domain entropy*?

# Frequency-domain Entropy

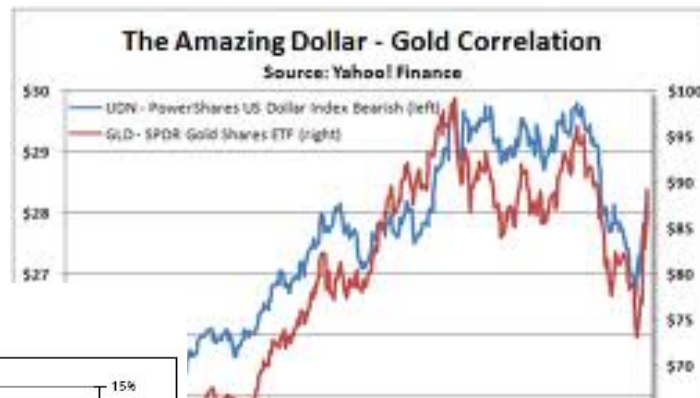
- Given a signal in time-domain, convert to frequency-domain, normalize it, then compute entropy



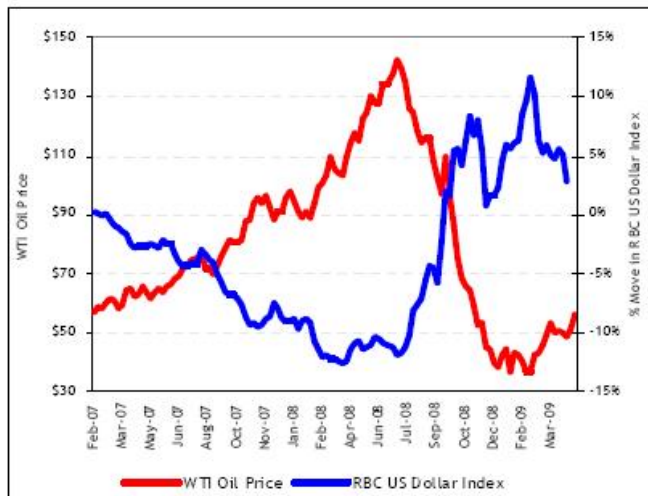


# Correlation

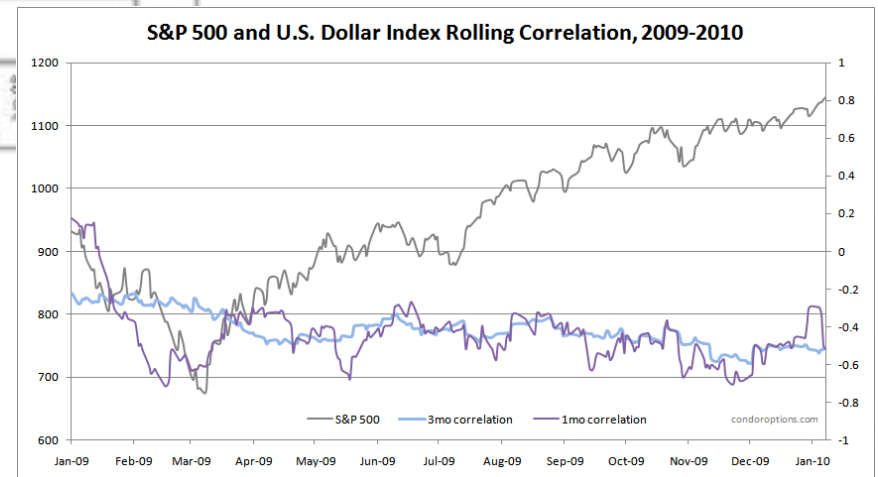
- Degree of dependency between two signals



WTI Crude vs. US Dollar



Source: Bloomberg



# Correlation Coefficient

- Given two random variables  $X, Y$ , corr-coef is
- Given two series of  $n$  measurements  $x_i$  and  $y_i$
- Interpretation
  - $+1$ : *perfect dependency*
  - $0$ : *no dependency*
  - $-1$ : *opposite dependency*