



DATimeS, a new toolbox for time series analysis: opportunities for Sentinels time series processing



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About me

Education and formation

- Engineer in Geomatics and Topography
- Engineer in Geodesy and Cartography (2nd cycle degree)
- Master's Degree in Remote Sensing
- PHD IN MATHEMATICAL METHODS AND MODELLING IN SCIENCES AND ENGINEERING







Department: Remote sensing and GIS







VIENNA UNIVERSITY OF TECHNOLOGY

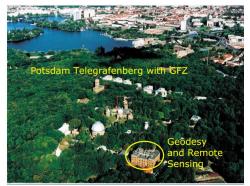
DEPARTMENT FOR GEODESY

AND GEOINFORMATION

RESEARCH GROUPS

PHOTOGRAMMETRY & REMOTE SENSING





Current position



4



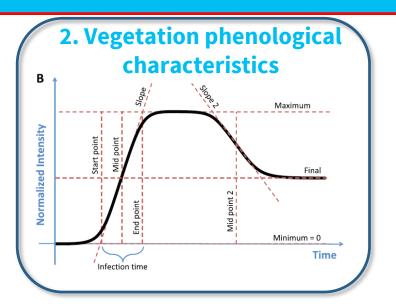


3. Synergy of different satellite observations







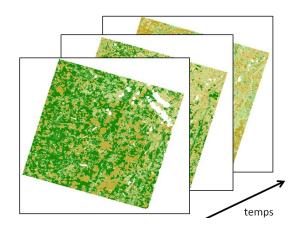


https://www.esa.int/Our_Activities/Operations/Sentinel_mission_control_taking_shape

1. Gap Filling

Goal:

To reproduce spatially continuous fields from discontinuous data and cloud contamination





Satellite Image Gap Filling Methods

Harmonic methods

 Fourier analysis including offset, rate and quadratic terms



$$SLV(t) = A_a \cos(\omega_a t - \phi_a) + A_{sa}\cos(\omega_{sa} t - \phi_{sa})$$
$$+ B + C(t - \bar{t}) + D(t - \bar{t})^2 + \varepsilon(t)$$

Sliding window approach

Double sigmoid functions

Nonlinear least squares regression



$$g(x) = a + \frac{b}{[1 + \exp(c - dx)] \times [1 + \exp(e - fx)]}.$$

Matlab methods

Polynomial fitting Spline
Linear Pchip
Nearest Cubic
Next Makima

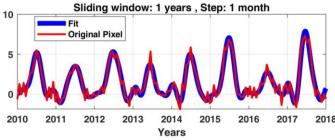
Previous

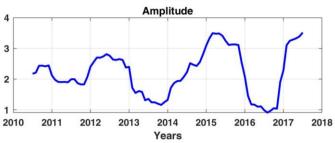
Machine learning algorithms

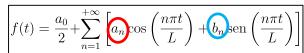
Bagtree	KRR	RF1	SKRRrbf	
Ares	LWP	RF2	TREE	
ELM	LSLR	SKRRlin	WGPR	000
Boost	MSVR	RVM	VHGPR	
KNRR	NNIPL	RLR		
GPR	RKS	SSGPR		

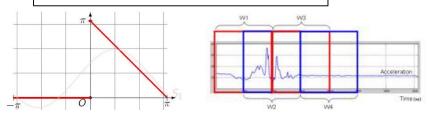
Satellite Image Gap Filling Methods

Fourier Analysis: Sliding window MODEL









Empir	Empirical_COS_SIN_model.txt 🖸										
1	%%% PARAMETERS ESTIMATED USING LEAST-SQUARES %%%										
2											
3	% Equation used for the fitting:										
4	% X= An*cos(% X= An*cos(w*t)+bn*sin(w*t)+X0									
5											
6	Sliding Windo	ow Size (yea	ars): 1.	000							
7	Step (month)	: 1.000									
8											
9	%Year	An	bn	X0	err.Ac	err.As	err.X0	RMSE			
10	2010.500	-2.109	0.265	1.600	0.375	0.389	0.270	1.176			
11	2010.583	-2.204	0.219	1.548	0.384	0.381	0.270	1.147			
12	2010.667	-2.424	-0.032	1.378	0.383	0.387	0.272	1.155			
13	2010.750	-2.435	-0.030	1.377	0.383	0.388	0.272	1.156			
14	2010.833	-2.419	-0.109	1.336	0.389	0.391	0.276	1.171			
15	2010.917	-2.434	-0.097	1.345	0.391	0.389	0.275	1.168			
16	2011.000	-2.087	-0.170	1.164	0.350	0.345	0.246	1.043			
17	2011.083	-1.952	-0.123	1.093	0.318	0.315	0.224	0.949			
18	2011.167	-1.914	-0.109	1.075	0.307	0.310	0.218	0.926			
1.0	2011 250	1 604	0 105	1 072	0.200	0 212	0.210	0.020			

2. Vegetation phenological parameters

Goal:

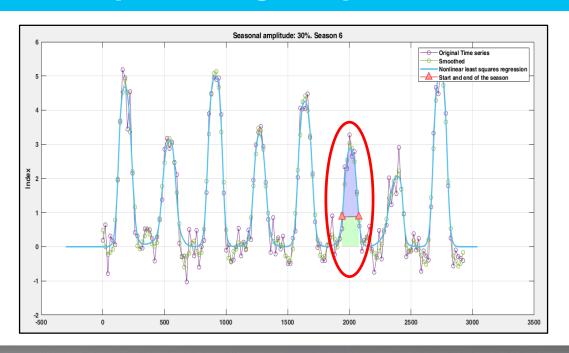
To study of recurring patterns of vegetation growth and development, as well as their connection to climate.

In **agriculture** studies, they are used for yield determination, and to improve management and timing of field works.

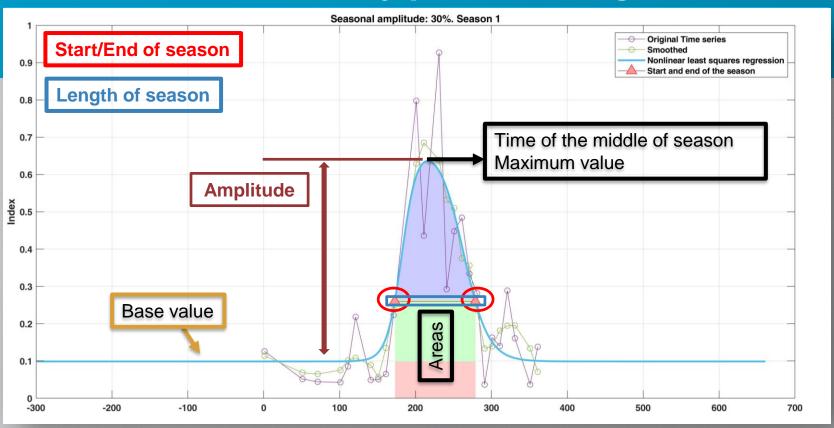
With long-term and frequent **satellite observations**, it is possible to monitor changes in key biophysical attributes.



Vegetation phenological parameters



Some of the seasonality parameters generated



3. Synergy of Satellite observation

- The presence of clouds reduces the availability of optical information of any land cover.
- The synergy of different satellite observations could help to obtain a more complete picture of phenological dynamics than could be gleaned from any single satellite on its own.
- Nowadays, a growing number of Earth Observation data comes from different satellites (e.g. Sentinels).

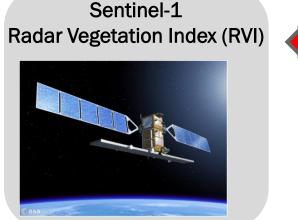
The synergy of different satellite observations could help to obtain a more complete picture of phenological

dynamics than could be gleaned from any single satellite on its own.



Synergy: Research purpose

Using Multi-Output Gaussian Process (MOGP) regression to establish a synergy between vegetation descriptors from active-passive imageries, and tackle the problem of cloud-induced data gaps over vegetated areas.







Why MOGP regression?

Limitation of single Gaussian Process (GPR): the obtained models are independent and do not take into account the relationships among outputs

It is based on the **linear model of coregionalization** (LMC), also known as co-kriging in the field of geostatistics.

For each multisensor time series, it creates a **specific model** providing a **prediction** of the vegetation descriptors at any date along with an estimation of its **uncertainty**.

MOGP is a machine learning technique that learns automatically the statistical relationships among multisensor time series (capture the dependencies).

MOGP can be trained at **any scale**, e.g., perpixel or averaged per land cover.

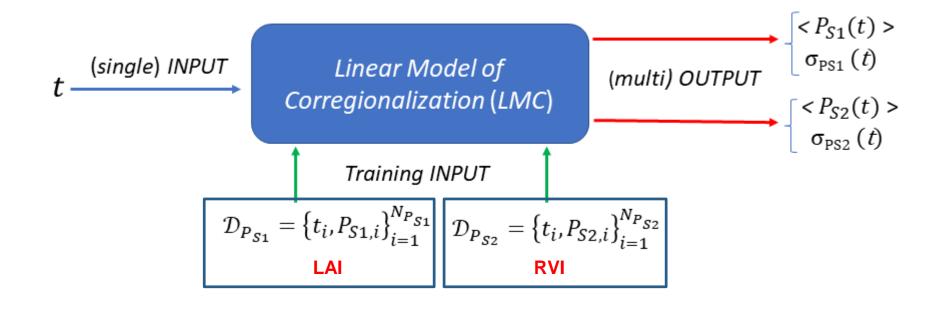
MOGP method provides a quantifiable measure on how well two distinct Earth Observation products sources are expected to complement each other in time series gap filling.

See Alvarez et al. (2012) for details of the mathematical formulation

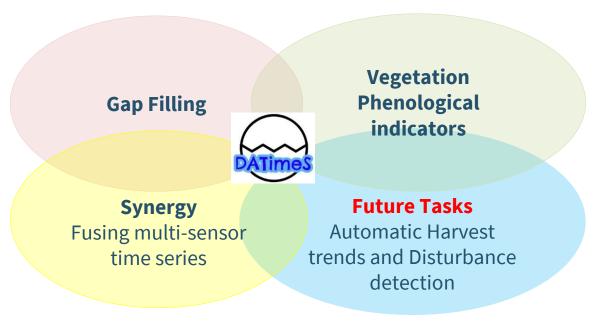
Multioutput Gaussian Process Regression Modelling (MOGP)

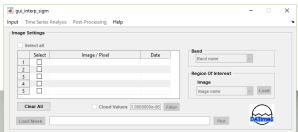
The time series of the two input parameters to be linked by MOGP, D_{PS1} and D_{PS2} , are used to train the model.

The trained MOGP model provides a prediction of P_{S1} and P_{S2} along with their uncertainty for each input time t.



DATimeS Modules

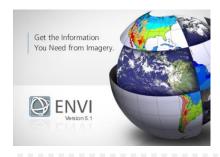




Acronym:
Descomposition and Analysis of Time Series
(DATimeS)

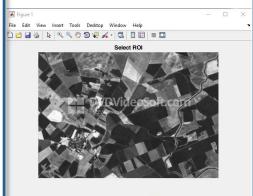
Data Inputs

Images can be processed in multiple formats



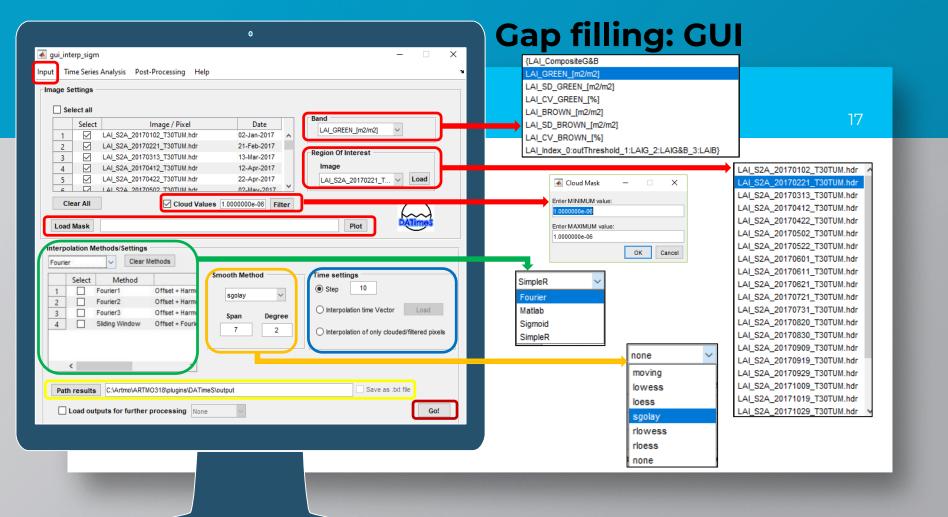


Region of Interest

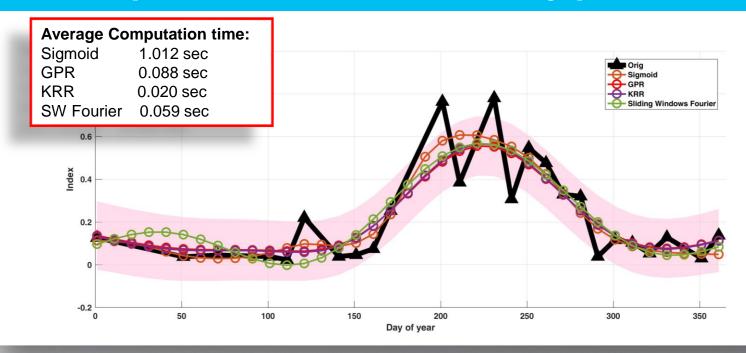


Single pixel from .txt file

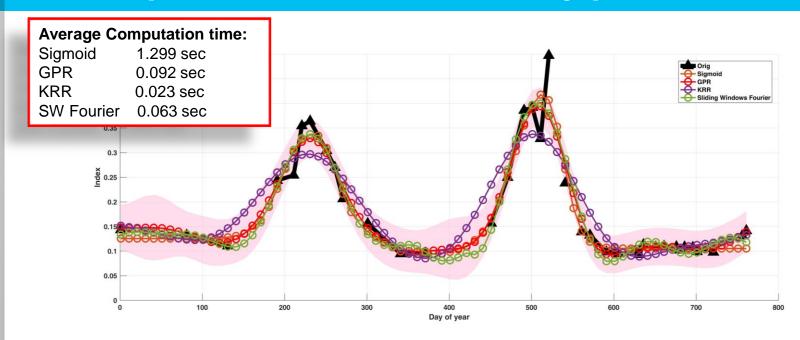
	_interpolation3.txt 🔀	
1	20151129	0.143270019531250
2	20151219	NaN
3	20151229	NaN
4	20160118	NaN
5	20160217	0.131915332031250
6	20160407	0.110396484375000
7	20160417	NaN
8	20160427	NaN
9	20160606	0.243423046875000
10	20160626	0.254109765625000
11	20160706	0.354363769531250
12	20160716	0.363953320312500
13	20160805	0.303975976562500
14	20160815	0.269918847656250
15	20160825	0.206165136718750
16	20160904	NaN
17	20160914	NaN
18	20160924	0.155874218750000
19	20161103	0.0944648437500000
20	20161203	0.0956170898437500
21	20161213	NaN
22	20161223	NaN
23	20170102	NaN
24	20170112	NaN
25	20170211	NaN
26	20170221	0.156574218750000
27	20170313	0.249560253906250
28	20170402	0.385856445312500
29	20170412	n 3917571289n625n



Examples: Different seasonality patterns

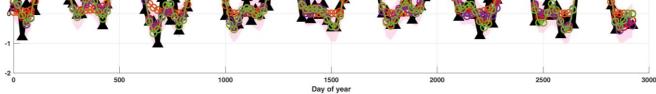


Examples: Different seasonality patterns



Examples: Different seasonality patterns

```
%%% Interpolation results %%%
% Column 1:
                            Dates
                fourier_analysis3 ( Time: 0.011 sec )
% Column 2:
                          Sigmoid ( Time: 1.686 sec )
% Column 3:
% Column 4:
                           spline ( Time: 0.002 sec )
% Column 5:
                             GPR ( Time: 0.138 sec )
% Column 6:Sliding Windows Fourier ( Time: 0.180 sec )
20151129
                           0.1228
                                                   0.1253
                                                                           0.1433
                                                                                                  0.1477
                                                                                                                          0.1336
  20151209
                           0.1228
                                                   0.1253
                                                                           0.1782
                                                                                                  0.1469
                                                                                                                          0.1506
  20151219
                           0.1243
                                                   0.1253
                                                                           0.1977
                                                                                                  0.1470
                                                                                                                          0.1659
                                                                          0.2044
  20151229
                           0.1282
                                                   0.1254
                                                                                                  0.1475
                                                                                                                          0.1772
  20160108
                           0.1352
                                                   0.1254
                                                                           0.2007
                                                                                                  0.1475
                                                                                                                          0.1828
  20160118
                            0.1458
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  20160128
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  20160207
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                                                                                                  0.1397
                                                                                                                          0.1606
  20160217
                           0.1984
                                                   0.1254
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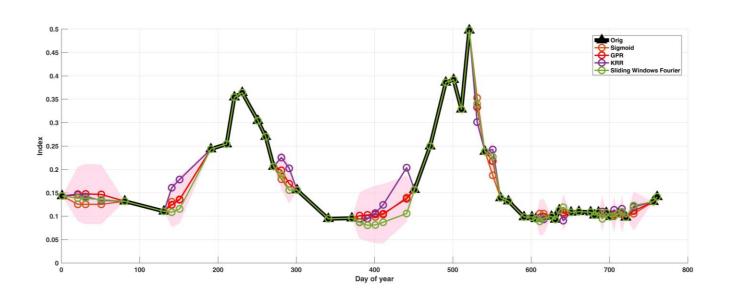
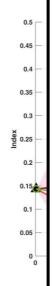
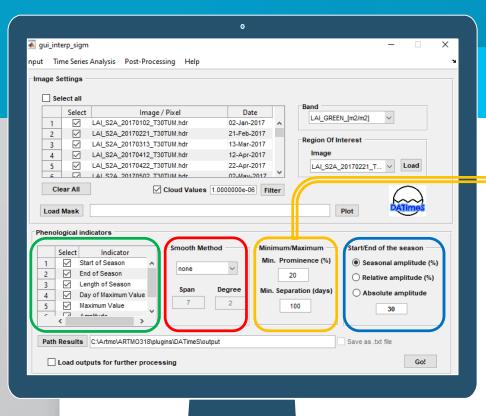


Table 1. Goodness-of-fit statistical measures

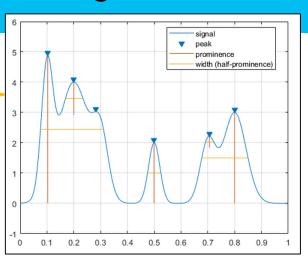
Inter



1	mean absolute error (MAE):	$MAE = \frac{1}{n} \sum_{i=1}^{n} V_{est}^{i} - V_{obs}^{i} $
2	root mean squared error (RMSE):	$RMSE = \sqrt{\frac{1}{n} \sum_{i=1}^{n} (V_{est}^{i} - V_{obs}^{i})^{2}}$
3	relative RMSE (RELRMSE) :	$RRMSE = 100 \cdot \frac{RMSE}{Mean(obs)}$
4	normalized RMSE (NRMSE):	$NRMSE = \frac{RMSE}{Range(obs)}$
5	Correlation coefficient (R)	$r = \frac{\sum_{i=1}^{n} (V_{\text{est}}^{i} - \bar{V}_{\text{est}})(V_{\text{obs}}^{i} - \bar{V}_{\text{obs}})}{\sqrt{\sum_{i=1}^{n} (V_{\text{est}}^{i} - \bar{V}_{\text{est}})^{2}} \sqrt{\sum_{i=1}^{n} (V_{\text{obs}}^{i} - \bar{V}_{\text{obs}})^{2}}}$
6	coefficient of determination (R²)	$R^{2} = 1 - \frac{\sum_{i=1}^{n} (V_{\text{est}}^{i} - \hat{V}_{\text{est}})^{2}}{\sum_{i=1}^{n} (V_{\text{est}}^{i} - \bar{V}_{\text{est}})^{2}}$
7	Adjusted R ²	$R^2 = 1 - \left[\frac{SSError}{SSTotal} \right]$
8	Nash-Sutcliffe efficiency (NSE):	$NSE = 1 - \frac{\sum_{i=1}^{n} (V_{obs}^{i} - V_{est}^{i})^{2}}{\sum_{i=1}^{n} (V_{obs}^{i} - \bar{V}_{obs})^{2}}$



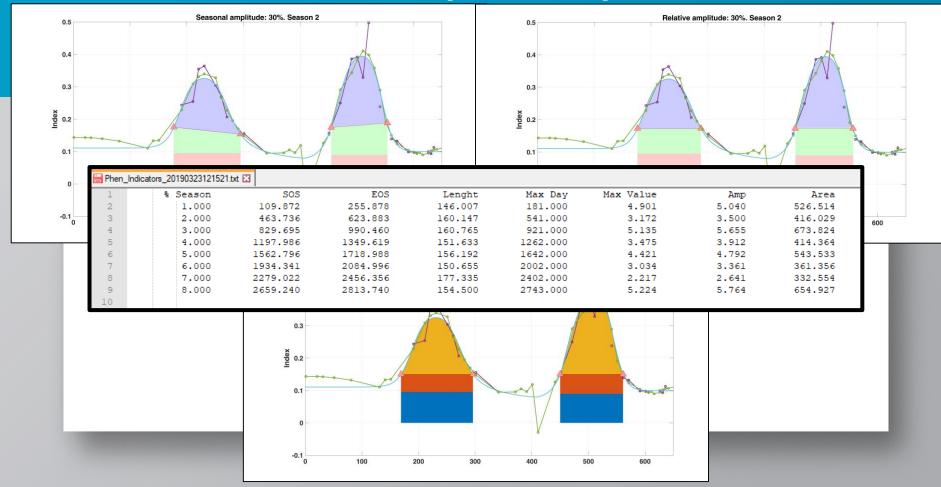
Phenological Parameter: GUI



- Use "Min Prominance" option to locate the peaks that have a prominence of at least ...
- Find Peaks with Minimum Separation

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Start and end of Season (SOS/EOS): different methods



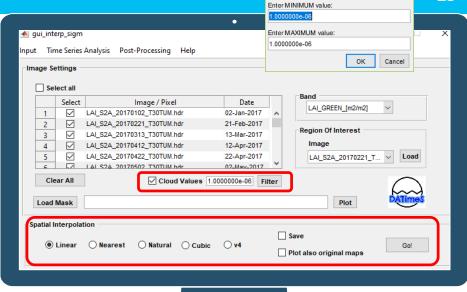
Post – Processing: Spatial interpolation

This module only spatially interpolates NaN/clouded/filtered pixels.

User can choose any image or the outputs previously estimated by using DATimeS.

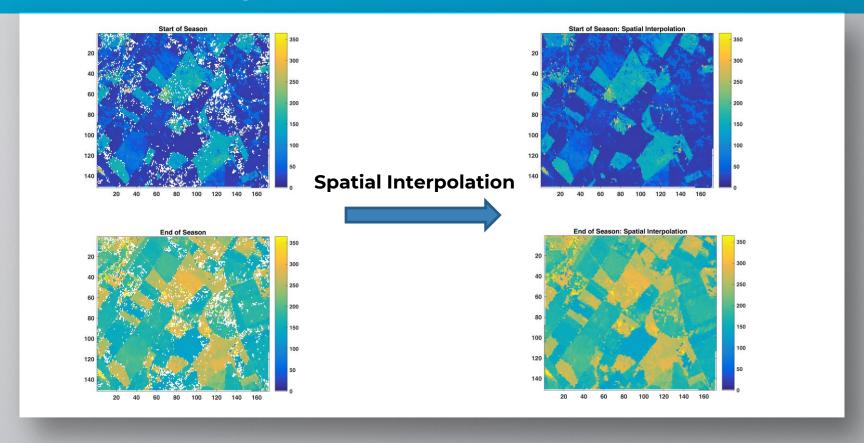
As an example, the phenological indicators were spatial interpolated:

- Amplitude
- Maximum value
- Day of maximum value
- Area
- · Length of season
- Start/End of season

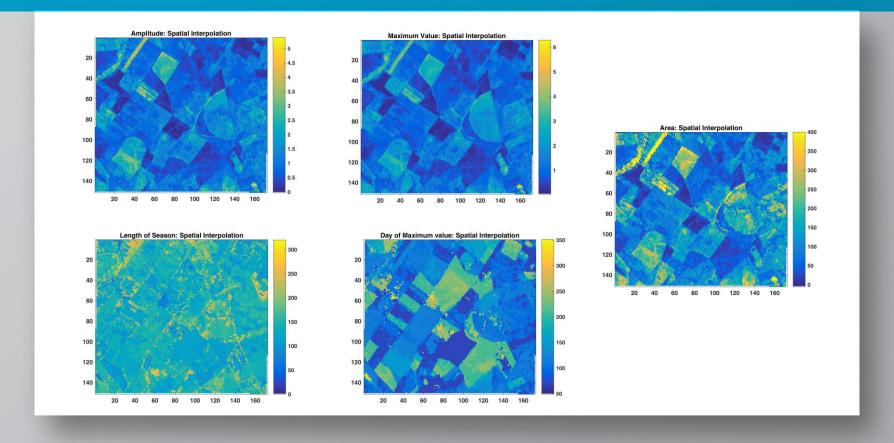


Cloud Mask

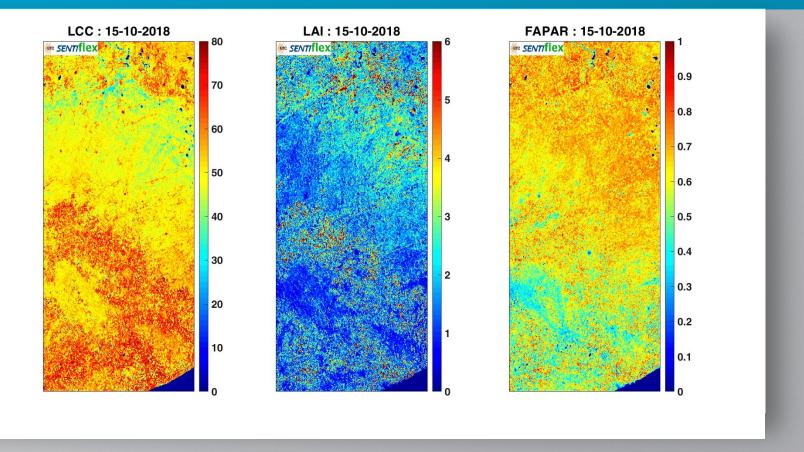
Post -Processing: SOS / EOS



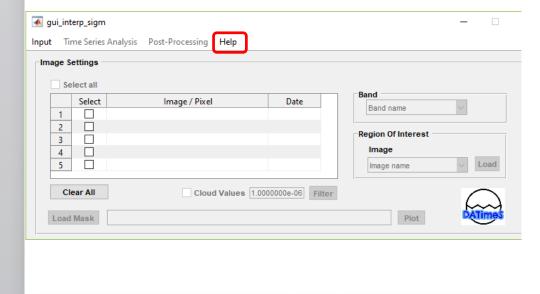
Post -Processing: More available products



Animations after temporal or spatial interpolation



User's Manual



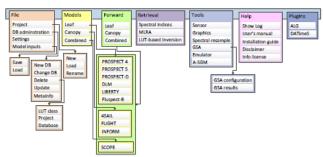
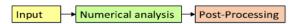


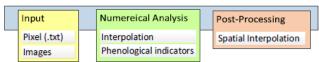
Figure 2-2. ARTMO's hierarchical design as of July 2019.

2.3 DATimeS sequential architecture

The DATimeS toolbox is organized according to sequential processing steps. First time series data need to be entered. That can be either a text file for a single pixel or images. Next, interpolation can be applied for generating composite images. Following, indicators of the seasonal status can be analyzed. In case time series appear to be too noisy, these phenology maps may not be resolved for each pixel. Hence, a final option is providing to apply a spatial smoothing. All these steps are provided within the same toolbox; the GUI will provide different windows depending on the selected step. The logical processing flow is visualized below:



To facilitate the user following the logical steps, some of the modules will be activated only when first the necessary input is provided, e.g. Setting will only be activated when Input data is provided.



Interpolation methods and phenological indicators

30

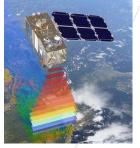
Heterogeneous crop area of approximately 140 km2 within the Castile and León region, North western Iberian peninsula

The Area of interest (AOI) belongs to a wider validation region of the H2020 Sensagri Project

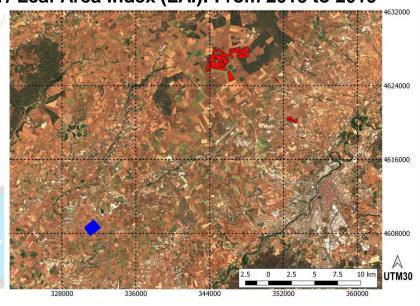
Mainly dryland farming in winter (cereals, wheat, barley, or forage); irrigated farming in summer (maize, barley, wheat, sugar beet, alfalfa and potato).

A land cover map is generated yearly since 2013 using a random forest classifier

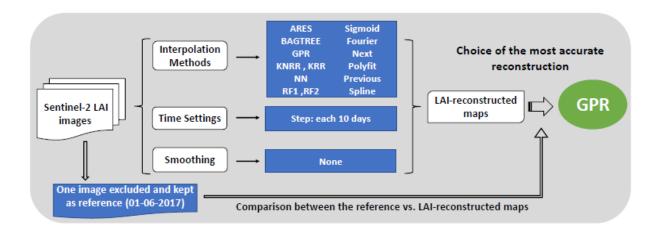
Sentinel-2 / Leaf Area Index (LAI): From 2015 to 2019



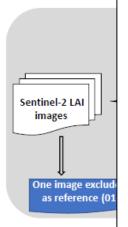




Testing interpolation fitting methods



Testing interpolation fitting methods



Methods	RMSE	RRMSE [%]	\mathbb{R}^2	${f Time}$		
Wichiods	TUISE		10	Total (min)	Per pixel (sec)	
ARES	0.500	19.387	0.041	25.533	0.089	
BAGTREE	0.482	18.661	0.572	263.050	0.917	
GPR	0.153	5.940	0.913	23.100	0.081	
KNRR	0.522	20.216	0.137	6.883	0.024	
KRR	0.187	7.230	0.826	5.450	0.019	
NN	0.248	9.628	0.696	771.824	2.689	
RF1	0.341	13.199	0.836	34.049	0.119	
RF2	0.539	20.872	0.684	58.397	0.204	
Sigmoid	0.187	7.250	0.925	313.117	1.091	
Fourier1	0.360	13.961	0.338	0.383	0.001	
Fourier2	0.351	13.597	0.380	0.413	0.001	
Fourier3	0.350	13.549	0.389	0.226	0.001	
Next	0.539	20.872	0.684	0.317	0.001	
Polyfit	0.492	19.056	0.002	0.467	0.002	
Previous	0.472	18.283	0.849	0.333	0.001	
Spline	0.158	6.121	0.896	0.333	0.001	

Table 3: Goodness-of-fit statistics and processing time for the reference vs. LAI-reconstructed map as produced by the gap-filling methods for 17218 pixels.

t accurate ion

GPR

Phenological metrics between different crops and seasons

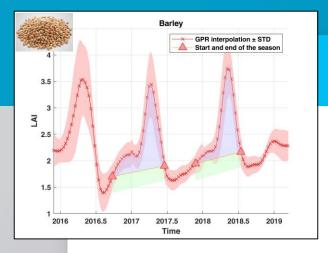


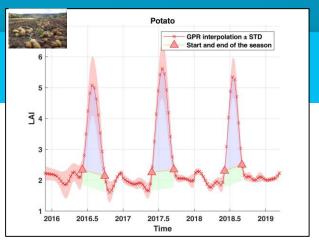


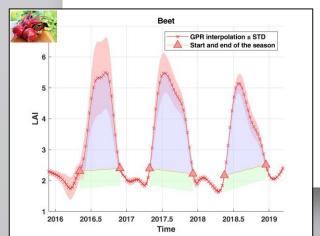


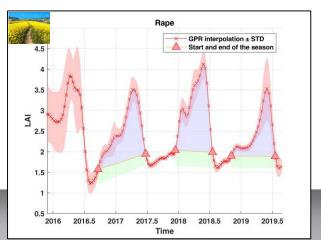


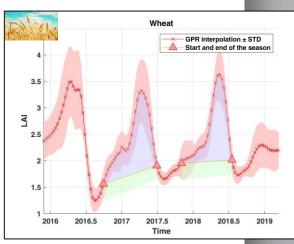












The phenological metrics derived from the mean LAI of different crop types

	Crop type	Season	SOS	EOS	LOS	DOM	Max Value	Amp	Area
SALV	Wheat	$\frac{1}{2}$	273 (29-09-2016) 307 (03-11-2017)	180 (29-06-2017) 200 (19-07-2018)	$\frac{273}{258}$	102 (12-04-2017) 137 (17-05-2018)	$3.320 \\ 3.627$	1.869 1.936	268.065 231.180
	Barley	1 2	268 (24-09-2016) 329 (25-11-2017)	169 (18-06-2017) 196 (15-07-2018)	267 232	102 (12-04-2017) 127 (07-05-2018)	3.439 3.733	1.928 1.975	234.089 198.765
	Rape	1 2 3	264 (20-09-2016) 348 (14-12-2017) 309 (05-11-2018)	175 (24-06-2017) 200 (19-07-2018) 200 (19-07-2019)	276 217 256	102 (12-04-2017) 147 (27-05-2018) 152 (01-06-2019)	3.502 4.121 3.524	2.053 2.483 1.920	299.794 339.334 221.604
	Beet	1 2 3	126 (05-05-2016) 119 (29-04-2017) 137 (17-05-2018)	333 (28-11-2016) 341 (07-12-2017) 350 (16-12-2018)	207 222 213	258 (14-09-2016) 192 (11-07-2017) 207 (26-07-2018)	5.487 5.464 5.126	3.691 3.717 3.278	507.208 581.870 441.477
	Potato	1 2 3	158 (06-06-2016) 148 (28-05-2017) 156 (05-06-2018)	273 (29-09-2016) 261 (18-09-2017) 245 (02-09-2018)	115 113 90	208 (26-07-2016) 202 (21-07-2017) 197 (16-07-2018)	5.078 5.614 5.340	3.343 3.900 3.456	241.555 277.928 195.900





Demonstration Case 2: Synergy

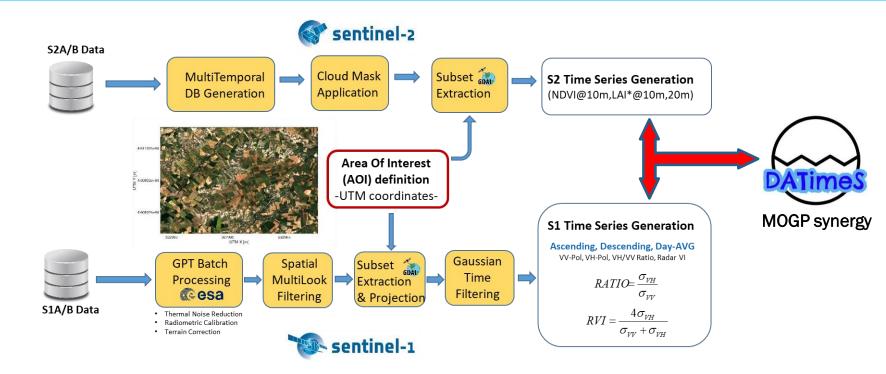
From January 2015 to October 2018







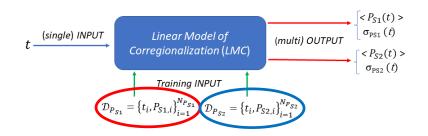
Sentinel 1/2 preprocessing Chain



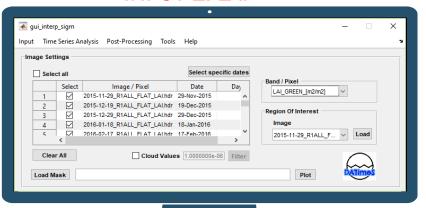
*LAI via GP Regression (SENSAGRI) adapted to MAJA distribution

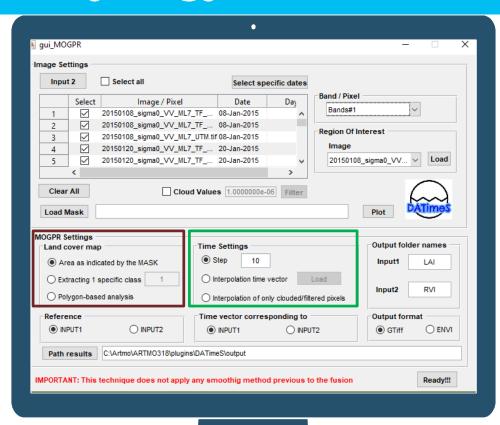
Amin, E., Verrelst, J., Rivera-Caceido, J.P., Pasqualotto, N., Delegido, J., Ruíz-Verdú, A., Moreno, J., The Sensagri Sentibel LAI Green and Brown Product: Form Algorithm Development Towards Operation Mapping, IEEE Igarss 2018

DATimeS Toolbox: MOGP Synergy module



INPUT 1: LAI





INPUT 2: RVI

Prediction analysis of temporal profile

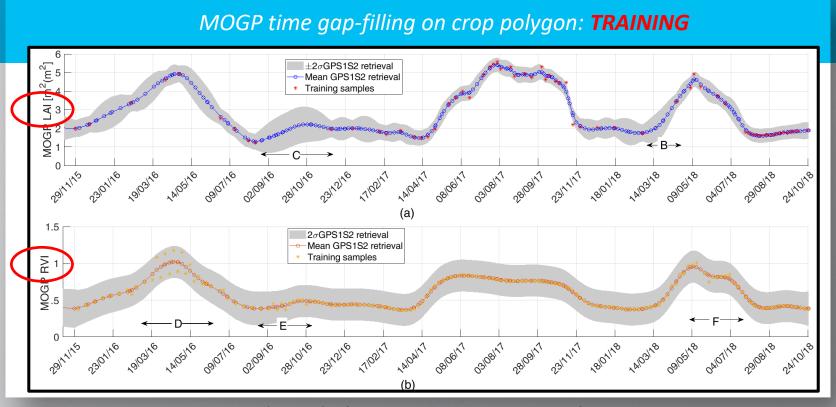


Figure. MOGP predictions (circles) of LAI and RVI on the union of S1 and S2 acquisition dates provided by the MOGP model trained on input time series (asterisks).

Prediction analysis of temporal profile

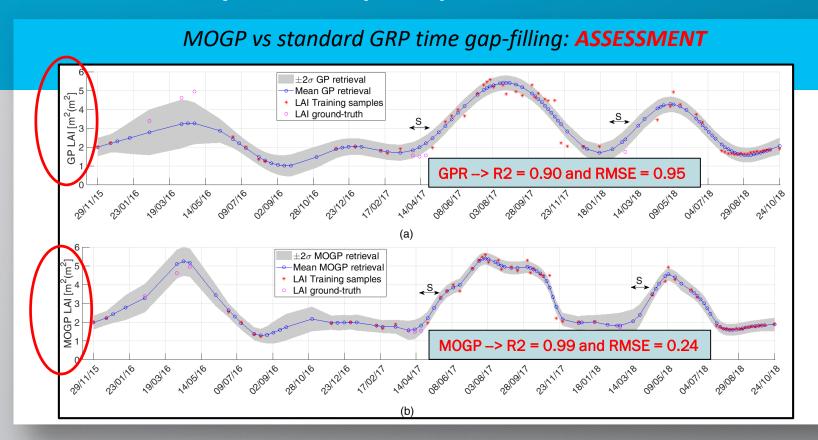
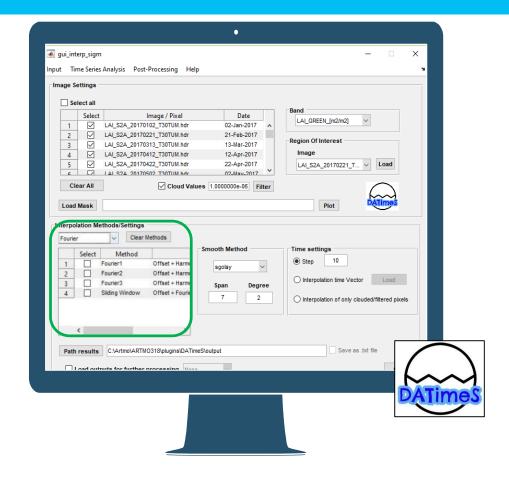


Figure. Assessment of standard GPR (a) and MOGP (b) predictions (blue circles) for data gap-filling on S2 cloud-free captures (magenta) eliminated from training information (red asterisks) and here used as reference.

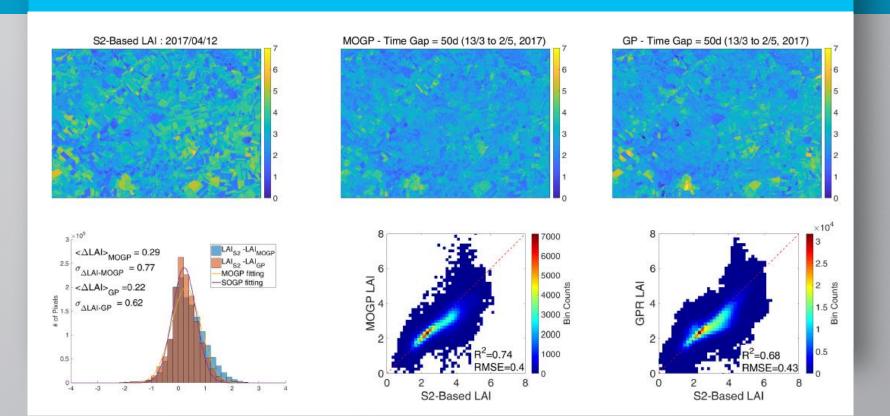
Prediction analysis of temporal profile



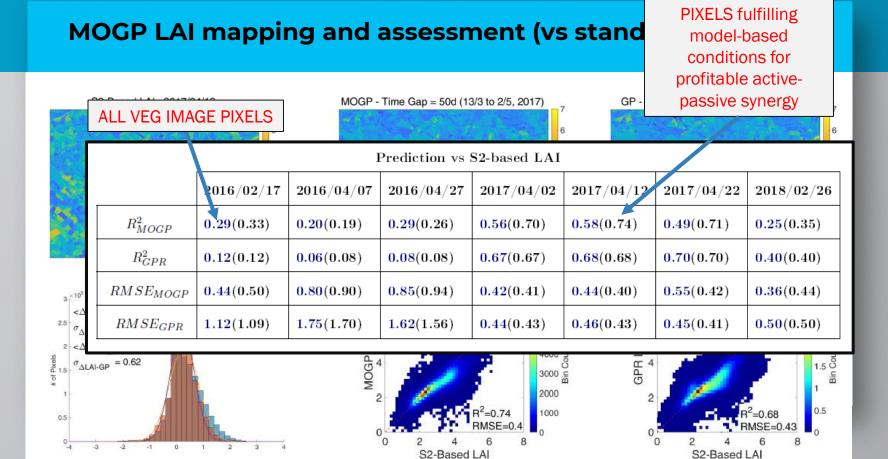
Interpolation Method	\mathbb{R}^2	$\Sigma \mathrm{Res}$	RMSE
Fourier analysis: Offset $+$ Harmonic analysis	0.5307	5.3803	0.9896
Polynomial curve fitting	0.8329	16.0240	2.3874
Double logistic curve	0.3127	8.8674	1.6912
Linear interpolation	0.3006	7.9026	1.3926
Nearest neighbor interpolation	0.9734	7.1444	1.3061
Next neighbor interpolation	0.0645	8.2933	1.4231
Previous neighbor interpolation	0.8433	7.6838	1.4651
Spline interpolation using not-a-knot end conditions	0.6620	5.0872	0.9798
Shape-preserving piecewise cubic interpolation	0.6963	7.3767	1.3220
Bagging trees	0.2120	10.1841	1.7216
Adaptive Regression Splines	0.7446	12.2503	1.9048
Boosting random trees	0.0014	8.9694	1.5074
Boosting trees	0.2859	8.2312	1.5876
k-nearest neighbours regression	0.1452	8.2350	1.5764
Gaussian Process Regression	0.9081	5.7816	0.9527
Neural networks	0.7481	7.5766	1.3005
Random forests	0.9734	7.1444	1.3061
Multi-Output Gaussian Process	0.9900	1.3035	0.2377

Spatial prediction analysis: long temporal gap

MOGP LAI mapping and assessment (vs standard GPR)



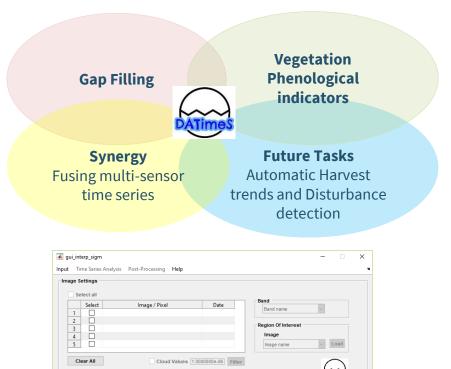
Spatial prediction analysis: long temporal gap



Let's review DATimeS

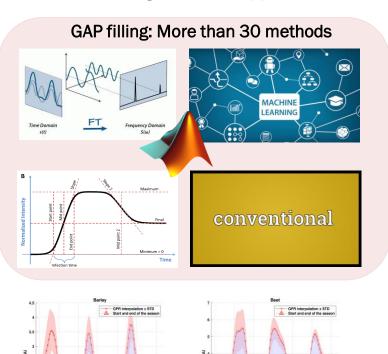
DATimeS GOAL: improve the **knowledge of crop dynamics**, essential for agricultural applications

(e.g. productivity, management and timing of field works).



Descomposition and Analysis of Time Series (DATimeS)

Load Mask



Phenological studies with different crop types

Let's review DATimeS

Images can be processed in multiple formats





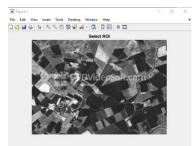
Inputs

Data

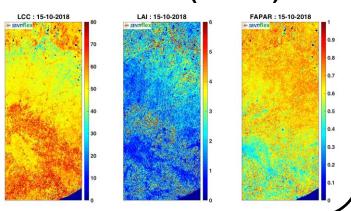
Single pixel from .txt file

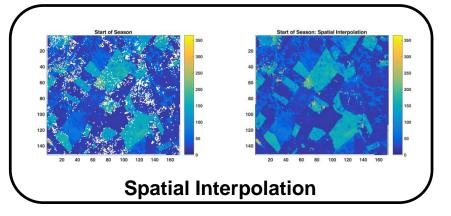
_		
pixel_	interpolation3.txt 🔀	
1	20151129	0.143270019531250
2	20151219	NaN
3	20151229	NaN
4	20160118	NaN
5	20160217	0.131915332031250
6	20160407	0.110396484375000
7	20160417	NaN
8	20160427	NaN
9	20160606	0.243423046875000
10	20160626	0.254109765625000
11	20160706	0.354363769531250
12	20160716	0.363953320312500
13	20160805	0.303975976562500
14	20160815	0.269918847656250
15	20160825	0.206165136718750
16	20160904	NaN
17	20160914	NaN
18	20160924	0.155874218750000
19	20161103	0.0944648437500000
20	20161203	0.0956170898437500
21	20161213	NaN
22	20161223	NaN
23	20170102	NaN
24	20170112	NaN
25	20170211	NaN
26	20170221	0.156574218750000
27	20170313	0.249560253906250
28	20170402	0.385856445312500
29	20170412	n 3917571289n625n

Region of Interest



Animations (videos)





Let's review DATimeS:

User friendly



Compiled Version available

Different images formats



Advanced Harmonic analysis, machine learning algorithms and double sigmoidal functions have been implemented

Make smart and timely decisions to improve yield and profit based on the right and accurate data



Future: Automatic Harvest and Disturbance detection (Pest and disease alarms).

THANKS! 47

Any questions?

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- » Jochem.verrelst@uv.es

