Supervised HSMM to study the behavioral sequences of wildlife in nature from accelerometer data.

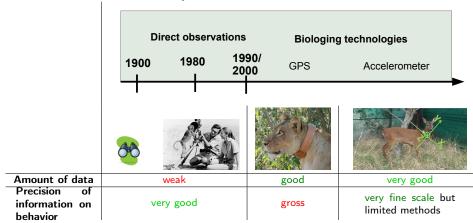
Sandra Plancade, Nathalie Peyrard
(Applied Mathematics and Informatics, INRAE, Toulouse)
Nicolas Morellet,Nathan Ranc
(Center of wildlife study, INRAE, Toulouse)

MASEMO - 1st-4th July 2025



Behavioral ecology

How animals behave to satisfy their fundamental needs

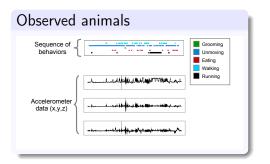


- Accelerometer data analysis
- Quantification of the sequence analysis
- Where are we now?
- Modified Viterbi: balance between adequation to the model and to the observations
- Metric for sequence comparison
- Conclusion

- Accelerometer data analysis

Supervised framework

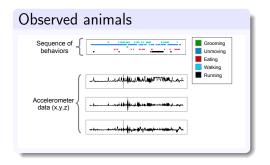
- Captive animals : videos \sim 10 minutes + accelerometer (32hz)
- Wild animals: accelerometer ~ months.

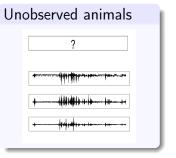




Supervised framework

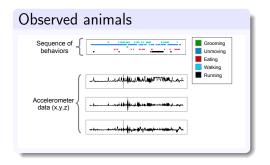
- Captive animals : videos \sim 10 minutes + accelerometer (32hz)
- Wild animals: accelerometer \sim months
- → To evaluate the model : train/test set

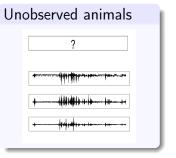




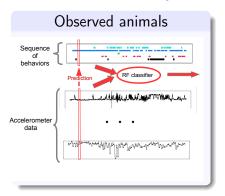
Supervised framework

- Captive animals : videos \sim 10 minutes + accelerometer (32hz)
- Wild animals: accelerometer \sim months
- → To evaluate the model : train/test set

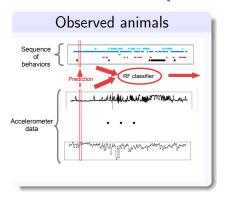


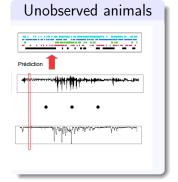


Classic method: Time-by-time classification

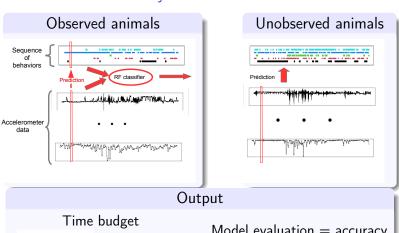


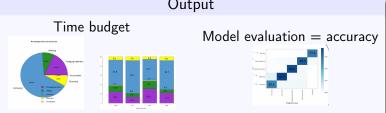
Classic method: Time-by-time classification





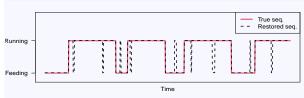
Classic method: Time-by-time classification





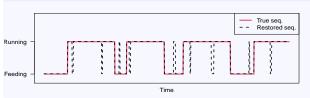
990

Good accuracy \neq good sequence restoration



- Accuracy: 0.95
- Wrong transitions
- Wrong very short durations

Good accuracy \neq good sequence restoration



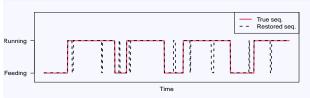
- Accuracy: 0.95
- Wrong transitions
- Wrong very short durations

Why sequence analysis?



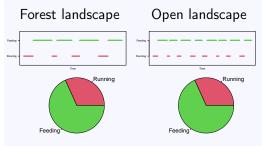
- Different dynamics
- Same time budget

Good accuracy \neq good sequence restoration



- Accuracy: 0.95
- Wrong transitions
- Wrong very short durations

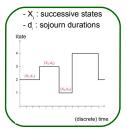
Why sequence analysis?



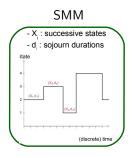
- Different dynamics
- Same time budget

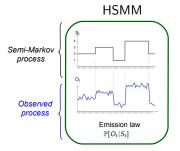
⇒ HSMM : account for behavior durations and transitions

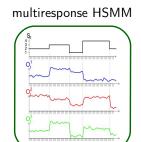
SMM



$$\mathbb{P}[(X_{i+1}, d_{i+1}) | (X_i, d_i), (X_{i-1}, d_{i-1}), \dots, (X_1, d_1)] \stackrel{\text{ED}}{=} \mathbb{P}[d_{i+1} | X_{i+1}] \mathbb{P}[X_{i+1} | X_i]$$



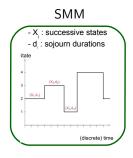




$$\mathbb{P}[(X_{i+1}, d_{i+1}) | (X_i, d_i), (X_{i-1}, d_{i-1}), \dots, (X_t, d_1)] \stackrel{\text{ED}}{=} \mathbb{P}[d_{i+1} | X_{i+1}] \mathbb{P}[X_{i+1} | X_i]$$

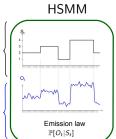
$$\mathbb{P}[(O_t)_t | (S_t)_t] = \prod_t \mathbb{P}[O_t | S_t]$$

8/24

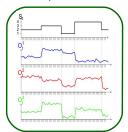




Observed process



multiresponse HSMM

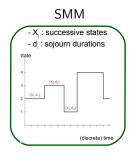


$$\mathbb{P}[(X_{i+1}, d_{i+1}) | (X_i, d_i), (X_{i-1}, d_{i-1}), \dots, (X_t, d_1)] \stackrel{\text{ED}}{=} \mathbb{P}[d_{i+1} | X_{i+1}] \mathbb{P}[X_{i+1} | X_i]$$

$$\mathbb{P}[(O_t)_t | (S_t)_t] = \prod_t \mathbb{P}[O_t | S_t]$$

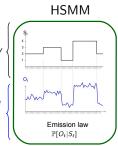
Parameters (Explicit Duration)

- Emission $\mathbb{P}_{\Theta}[O_t|S_t]$
- Sojourn duration $\mathbb{P}_{\Theta}[d_i|X_i]$
- Transition $\mathbb{P}_{\Theta}[E_{i+1}|X_i]$

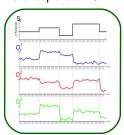




Observed process



multiresponse HSMM



$$\mathbb{P}[(X_{i+1},d_{i+1})|(X_i,d_i),(X_{i-1},d_{i-1}),\ldots,(X_1,d_1)] \stackrel{\text{ED}}{=} \mathbb{P}[d_{i+1}|X_{i+1}]\mathbb{P}[X_{i+1}|X_i]$$

$$\mathbb{P}[(O_t)_t|(S_t)_t] = \prod_t \mathbb{P}[O_t|S_t]$$

Parameters (Explicit Duration)

- Emission $\mathbb{P}_{\Theta}[O_t|S_t]$
- Sojourn duration $\mathbb{P}_{\Theta}[d_i|X_i]$
- Transition $\mathbb{P}_{\Theta}[E_{i+1}|X_i]$

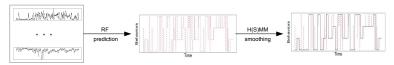
Issues

- Parameter estimation Θ
- Restoration of hidden sequence, e.g. Viterbi

$$rg\max_{(S_t)_{t\geq 1}} \mathbb{P}[(S_t)_{t\geq 1}|(O_t)_{t\geq 1},\Theta]$$

- In literature
 - HMM more frequent than HSMM

- In literature
 - ► HMM more frequent than HSMM
 - Observed variables : two strategies
 - ★ A/few selected feature(s) function of accelerometer (x,y,z)
 - ★ H(S)MM for smoothing RF predictions



- In literature
 - HMM more frequent than HSMM
 - Observed variables : two strategies
 - ★ A/few selected feature(s) function of accelerometer (x,y,z)
 - ★ H(S)MM for smoothing RF predictions



Output = time budget/ accuracy /classification ≠ sequence analysis

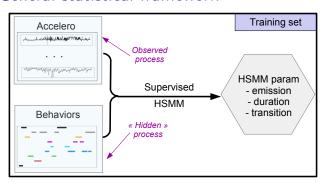
- In literature
 - HMM more frequent than HSMM
 - Observed variables: two strategies
 - ★ A/few selected feature(s) function of accelerometer (x,y,z)
 - ★ H(S)MM for smoothing RF predictions



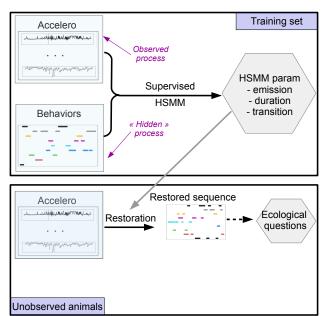
- Output = time budget/ accuracy /classification ≠ sequence analysis
- A few alternative works
 - ★ Koslik et al (2025): Inhomogeneous Markov models with interest on sojourn time distribution

- 1 Accelerometer data analysis
- General HSMM framework for sequence analysis
- Where are we now?
- 4 Modified Viterbi: balance between adequation to the model and to the observations
- Metric for sequence comparison
- Conclusion

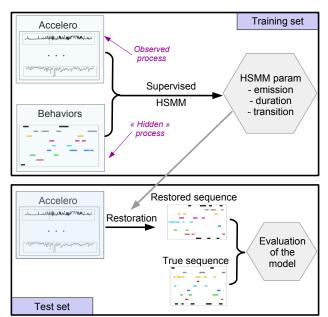
General statistical framework



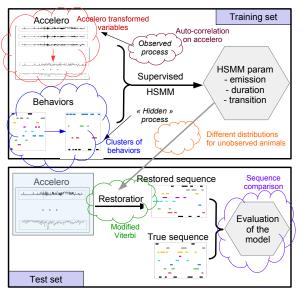
General statistical framework



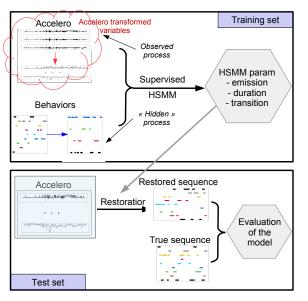
General statistical framework



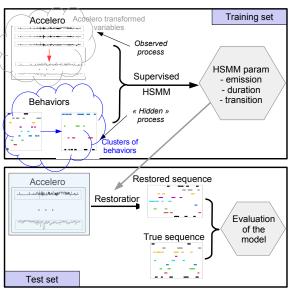
ク Q (~ 1¼/124 24



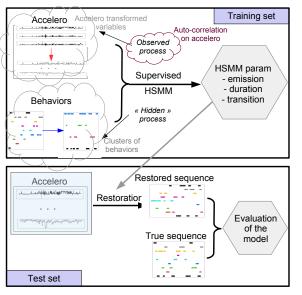
- Which accelerometer features
- Level of details of behaviors
- Autoregressive model for accelerometer data
- Modified Viterbi
- Metric for sequence similarity
- Robustness/transferability



- Which accelerometer features
 - Balance complexity and discriminative power
- Level of details of behaviors
- Autoregressive model for accelerometer data
- Modified Viterbi
- Metric for sequence similarity
- Robustness/transferability

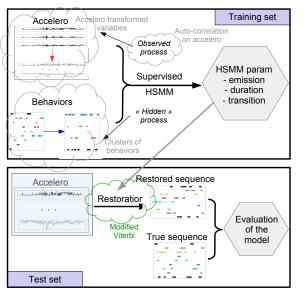


- Which accelerometer features
- Level of details of behaviors
 - distinguishable
 - interpretable
- Autoregressive model for accelerometer data
- Modified Viterbi
- Metric for sequence similarity
- Robustness/transferability

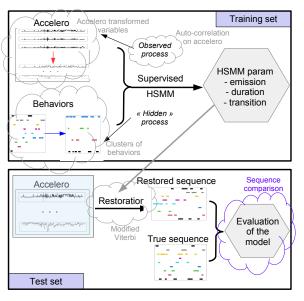


- Which accelerometer features
- Level of details of behaviors
- Autoregressive model for accelerometer data
 - Independent observations: unrealistic
 - HSMM-AR
- Modified Viterbi
- Metric for sequence similarity
- Robustness/transferability

◆□▶ ◆■▶ ◆臺▶ ◆臺▶ ● 少へ○

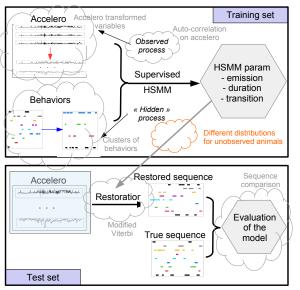


- Which accelerometer features?
- Level of details of behaviors
- Autoregressive model for accelerometer data
- Modified Viterbi
- Metric for sequence similarity
- Robustness/transferability

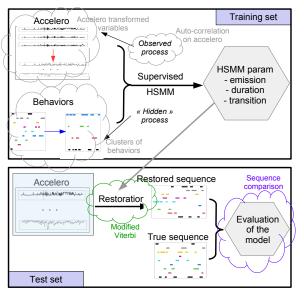


- Which accelerometer features
- Level of details of behaviors
- Autoregressive model for accelerometer data
- Modified Viterbi
- Metric for sequence similarity
 - What is a good restoration?
 - Also for hyperparameter calibration by CV
- Robustness/transferability

4□ > 4□ > 4 ≥ > 4 ≥ > 990



- Which accelerometer features
- Level of details of behaviors
- Autoregressive model for accelerometer data
- Modified Viterbi
- Metric for sequence similarity
- Robustness/transferability
 - difference of behavior captive/wild animals

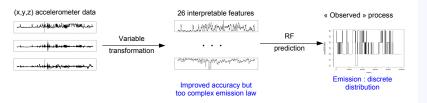


- Which accelerometer features
- Level of details of behaviors
- Autoregressive model for accelerometer data
- Modified Viterbi
- Metric for sequence similarity
- Robustness/transferability

- Accelerometer data analysis
- Q General HSMM framework for sequence analysis
- Where are we now?
- Modified Viterbi: balance between adequation to the model and to the observations
- Metric for sequence comparison
- Conclusion

Model choices

"Observed" process = RF prediction

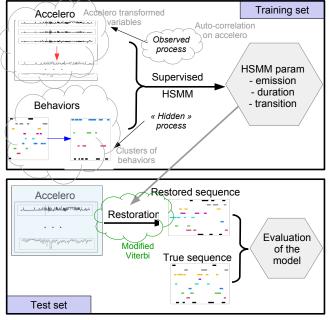


- 4 states ↔ 4 clusters of behaviors
- Independent accelerometer observations
- Restoration by a modified version of Viterbi

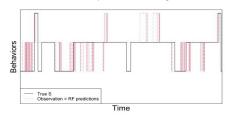
Results

- Unsufficient quality of restoration for sequence-by-sequence analysis
 - Limits of the model but also of the information contained in the data
- Alternative goal : comparison between conditions (e.g. day/night)
 - Not done yet

- Accelerometer data analysis
- Question of the control of the co
- Where are we now?
- Modified Viterbi: balance between adequation to the model and to the observations
- Metric for sequence comparison
- Conclusion

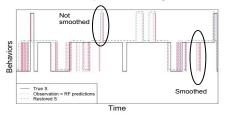


Restored sequences by Viterbi



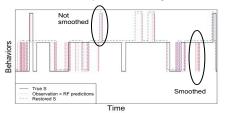
• RF: many wrong transitions and brief sojourns

Restored sequences by Viterbi



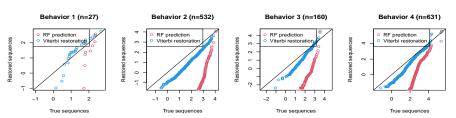
- RF: many wrong transitions and brief sojourns
- HSMM : partially smooth

Restored sequences by Viterbi



- RF: many wrong transitions and brief sojourns
- HSMM : partially smooth

True and restored sojourn duration



- Over-representation of brief sojourn durations in restored sequences
- Brief sojourn durations unlikely given SMM parameters
 - ⇒ Too much adequation to the observed process → () () () () () ()

Adequation to the model and to the observations

• Viterbi algorithm targets the most probable hidden sequence

$$\arg\max_{S}\log\mathbb{P}_{\Theta}[S|O] = \arg\max_{S}\{\underbrace{\log\mathbb{P}_{\Theta}[O|S]}_{adequation} + \underbrace{\log\mathbb{P}_{\Theta}[S]}_{adequation} + \underbrace{\log\mathbb{P}_{\Theta}[S]}_{adequation} + \underbrace{\log\mathbb{P}_{\Theta}[S]}_{boson} + \underbrace{\log\mathbb{P}_{\Theta}[O]}_{boson}\}$$

Adequation to the model and to the observations

Viterbi algorithm targets the most probable hidden sequence

$$\arg\max_{S}\log\mathbb{P}_{\Theta}[S|O] = \arg\max_{S}\{\underbrace{\log\mathbb{P}_{\Theta}[O|S]}_{adequation} + \underbrace{\log\mathbb{P}_{\Theta}[S]}_{adequation} + \underbrace{\log\mathbb{P}_{\Theta}[S]}_{adequation} + \underbrace{\log\mathbb{P}_{\Theta}[S]}_{boson} + \underbrace{\log\mathbb{P}_{\Theta}[O]}_{boson}\}$$

 Modify the balance between adequation to the observations and to the model

$$\arg\max_{S} \left\{ \frac{(1-\lambda)}{\log} \mathbb{P}_{\Theta}[O|S] + \frac{\lambda}{\lambda} \log \mathbb{P}_{\Theta}[S] \right\} \quad \text{ with } \quad \lambda > 1$$

MASEMO - 1st-4th July 2025

Adequation to the model and to the observations

Viterbi algorithm targets the most probable hidden sequence

$$\arg\max_{S}\log\mathbb{P}_{\Theta}[S|O] = \arg\max_{S}\{\underbrace{\log\mathbb{P}_{\Theta}[O|S]}_{adequation} + \underbrace{\log\mathbb{P}_{\Theta}[S]}_{adequation} + \underbrace{\log\mathbb{P}_{\Theta}[S]}_{adequation} + \underbrace{\log\mathbb{P}_{\Theta}[O]}_{boson}\}$$

 Modify the balance between adequation to the observations and to the model

$$\arg\max_{\mathcal{S}} \left\{ (\mathbf{1} - \lambda) \log \mathbb{P}_{\Theta}[O|S] + \lambda \log \mathbb{P}_{\Theta}[S] \right\} \quad \text{with} \quad \lambda > 1$$

- Select λ by cross-validation on the training set : which λ leads to the best restoration?
 - Metric for sequence comparison



$$\arg\max_{S} \left\{ \log \mathbb{P}[O|S] + \log \mathbb{P}[S] \right\}$$

Modify sampling frequency : $freq \rightarrow \lambda freq$

$$\arg\max_{S} \left\{ \log \mathbb{P}[O|S] + \log \mathbb{P}[S] \right\}$$

Modify sampling frequency : $freq \rightarrow \lambda freq$

•
$$\log \mathbb{P}[O|S] = \sum_{t=1}^{T} \log \mathbb{P}[O_t|S_t] \sim \lambda \log \mathbb{P}[O|S]$$

 \blacktriangleright time step = 1/freq

$$\arg\max_{S} \left\{ \log \mathbb{P}[O|S] + \log \mathbb{P}[S] \right\}$$

Modify sampling frequency : $freq \rightarrow \lambda freq$

•
$$\log \mathbb{P}[O|S] = \sum_{t=1}^{T} \log \mathbb{P}[O_t|S_t] \rightsquigarrow \lambda \log \mathbb{P}[O|S]$$

- \blacktriangleright time step = 1/freq
- $\log \mathbb{P}[S] = \sum_{i} \log \mathbb{P}_{\Theta}[(X_{i+1}, d_{i+1}) | (X_i, d_i)] \sim \log \mathbb{P}[S]$
 - time step = successive states

Assumption: time step « sojourn duration

$$\arg\max_{S} \left\{ \log \mathbb{P}[O|S] + \log \mathbb{P}[S] \right\}$$

Modify sampling frequency : $freq \rightarrow \lambda freq$

•
$$\log \mathbb{P}[O|S] = \sum_{t=1}^{T} \log \mathbb{P}[O_t|S_t] \sim \lambda \log \mathbb{P}[O|S]$$

- time step = 1/freq
- $\log \mathbb{P}[S] = \sum_{i} \log \mathbb{P}_{\Theta}[(X_{i+1}, d_{i+1}) | (X_i, d_i)] \rightsquigarrow \log \mathbb{P}[S]$
 - ▶ time step = successive states

Assumption : time step « sojourn duration

⇒ The balance between the two terms is impacted

$$\arg\max_{S} \left\{ \log \mathbb{P}[O|S] + \log \mathbb{P}[S] \right\}$$

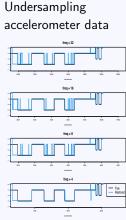
Modify sampling frequency : $freq \rightarrow \lambda freq$

•
$$\log \mathbb{P}[O|S] = \sum_{t=1}^{T} \log \mathbb{P}[O_t|S_t] \sim \lambda \log \mathbb{P}[O|S]$$

- ▶ time step = 1/freq
- $\log \mathbb{P}[S] = \sum_{i} \log \mathbb{P}_{\Theta}[(X_{i+1}, d_{i+1}) | (X_i, d_i)] \rightsquigarrow \log \mathbb{P}[S]$
 - ▶ time step = successive states

Assumption : time step « sojourn duration

⇒ The balance between the two terms is impacted



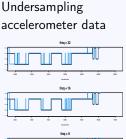
$$\arg\max_{S} \left\{ \log \mathbb{P}[O|S] + \log \mathbb{P}[S] \right\}$$

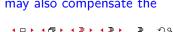
Modify sampling frequency : $freq \rightarrow \lambda freq$

- $\log \mathbb{P}[O|S] = \sum_{t=1}^{T} \log \mathbb{P}[O_t|S_t] \sim \lambda \log \mathbb{P}[O|S]$
 - \blacktriangleright time step = 1/freq
- $\log \mathbb{P}[S] = \sum_{i} \log \mathbb{P}_{\Theta}[(X_{i+1}, d_{i+1}) | (X_i, d_i)] \sim \log \mathbb{P}[S]$
 - time step = successive states

Assumption: time step « sojourn duration

- ⇒ The balance between the two terms is impacted
 - ⇒ Modified Viterbi is not only an artefact, it may also compensate the arbitrary choice of sampling frequency



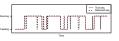


- Accelerometer data analysis
- Q General HSMM framework for sequence analysis
- Where are we now?
- Modified Viterbi: balance between adequation to the model and to the observations
- Metric for sequence comparison
- Conclusion

$$\begin{cases} S = (S_t)_{t=1:T} = & \text{true behaviour sequence} \\ \hat{S} = (\hat{S}_t)_{t=1:T} = & \text{restored behaviour sequence} \end{cases}$$

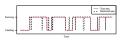
$$\left\{ \begin{array}{ll} S = (S_t)_{t=1:T} & = & \text{true behaviour sequence} \\ \hat{S} = (\hat{S}_t)_{t=1:T} & = & \text{restored behaviour sequence} \end{array} \right.$$

- L^p norms (euclidean,...) : $\left(\sum_t (S_t \hat{S}_t)^p\right)^{1/p}$
 - ► Not adapted for analysis of durations/transitions



$$\left\{ \begin{array}{ll} S = (S_t)_{t=1:T} & = & \text{true behaviour sequence} \\ \hat{S} = (\hat{S}_t)_{t=1:T} & = & \text{restored behaviour sequence} \end{array} \right.$$

- L^p norms (euclidean,...) : $\left(\sum_t (S_t \hat{S}_t)^p\right)^{1/p}$
 - ► Not adapted for analysis of durations/transitions



- Time series similarity measure requires
 - Define acceptable transformations. Example

Insertion/deletion (genomics)

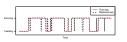
ACTGGCAATCGAGTA ACTGAGCAATCGAGT

Tractable algorithm

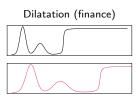


$$\left\{ \begin{array}{ll} S = (S_t)_{t=1:T} & = & \text{true behaviour sequence} \\ \hat{S} = (\hat{S}_t)_{t=1:T} & = & \text{restored behaviour sequence} \end{array} \right.$$

- L^p norms (euclidean,...) : $\left(\sum_t (S_t \hat{S}_t)^p\right)^{1/p}$
 - ▶ Not adapted for analysis of durations/transitions



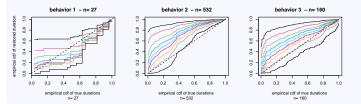
- Time series similarity measure requires
 - Define acceptable transformations. Example

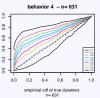


- ► Tractable algorithm
- Similarity adapted to behavior sequence analysis?
 - ▶ Up to now : no lead for a sequence-by-sequence comparison
 - Compare duration and transitions distributions

Choice of λ in modified Viterbi

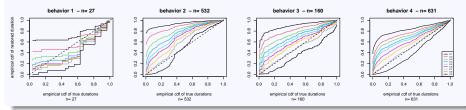
- Average distance between empirical cdf of sojourn duration
- weight: number of occurence of this behavior in true sequences





Choice of λ in modified Viterbi

- Average distance between empirical cdf of sojourn duration
- weight: number of occurrence of this behavior in true sequences

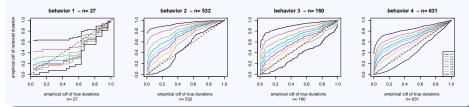


Limits

- Best λ may depends on the behavior class.
- Do not account for transition

Choice of λ in modified Viterbi

- Average distance between empirical cdf of sojourn duration
- weight: number of occurrence of this behavior in true sequences



Limits

- ullet Best λ may depends on the behavior class.
- Do not account for transition

Leads

- Metric adapted to a given ecological question (e.g. duration of a specific behavior) ?
- More generally: issue to be discussed with ecologists

- Accelerometer data analysis
- Q General HSMM framework for sequence analysis
- Where are we now?
- Modified Viterbi: balance between adequation to the model and to the observations
- Metric for sequence comparison
- 6 Conclusion

• Goal: adresse new questions from accelerometer data w.r.t. classic analyses

- Goal: adresse new questions from accelerometer data w.r.t. classic analyses
- HSMM framework is not completely new but different outputs of interest
 - Impact various aspects of the model

- Goal: adresse new questions from accelerometer data w.r.t. classic analyses
- HSMM framework is not completely new but different outputs of interest
 - Impact various aspects of the model
- Work in progress: several axes of developments
 - First choice of modeling and parametrisation
 - Hope for better performances with model improvement

- Goal: adresse new questions from accelerometer data w.r.t. classic analyses
- HSMM framework is not completely new but different outputs of interest
 - Impact various aspects of the model
- Work in progress: several axes of developments
 - First choice of modeling and parametrisation
 - Hope for better performances with model improvement
 - → First axis: auto-correlation in accelerometer data
- Fundamental limit: information brought by the data
 - \hookrightarrow Similar neck movements, behavior durations and transitions: impossible to distinguish.

- Goal: adresse new questions from accelerometer data w.r.t. classic analyses
- HSMM framework is not completely new but different outputs of interest
 - Impact various aspects of the model
- Work in progress: several axes of developments
 - First choice of modeling and parametrisation
 - Hope for better performances with model improvement
- Fundamental limit: information brought by the data
 - → Similar neck movements, behavior durations and transitions: impossible to distinguish.
- Some issues at the interface of ecology and statistics

