Cluster Analysis-Based Approaches for Geospatiotemporal Data Mining of Massive Data Sets for Identification of Forest Threats

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Abstract

We investigate methods for geospatiotemporal data mining of multi-year land surface phenology data (250 m\textsuperscript{2} Normalized Difference Vegetation Index (NDVI) values derived from the Moderate Resolution Imaging Spectrometer (MODIS) in this study) for the conterminous United States (CONUS) as part of an early warning system for detecting threats to forest ecosystems. The approaches explored here are based on $k$-means cluster analysis of this massive data set, which provides a basis for defining the bounds of the expected or “normal” phenological patterns that indicate healthy vegetation at a given geographic location. We briefly describe the computational approaches we have used to make cluster analysis of such massive data sets feasible, describe approaches we have explored for distinguishing between normal and abnormal phenology, and present some examples in which we have applied these approaches to identify various forest disturbances in the CONUS.

Keywords: phenology, MODIS, NDVI, remote sensing, $k$-means clustering, data mining, anomaly detection, high performance computing

1. The Forest Incidence Recognition and State Tracking System (FIRST)

Early identification of forested areas under attack from insects, disease, or other agents can enable timely response to protect forest ecosystems from long-term or irreversible damage. Unfortunately, given the sheer size of the United States and limited resources of agencies such as the USDA Forest Service to conduct aerial surveys and ground-based inspections, many threats go unnoticed until a great deal of damage has already been done. To improve threat detection, the USDA Forest Service, in partnership with Oak Ridge National Laboratory and the NASA Stennis Space Center, is developing The Forest Incidence Recognition and State Tracking (FIRST) early warning system. FIRST will detect and monitor threats to forests and wildlands in the conterminous United States (CONUS) as part of a two tier system. An early warning system that monitors continental-scale areas at a moderate resolution using remote sensing data will spatially direct and focus efforts of the second tier, consisting of higher resolution monitoring through
airborne overflights—called Aerial Detection Survey (ADS) sketch-mapping—and ground-based inspections. Tier 2 is largely in operation today, but the strategic direction provided by the FIRST system in Tier 1 will improve the efficiency and utility of these costly and labor-intensive surveys.

The goals of the FIRST early warning system are to provide a single, unified system for change detection from remotely sensed vegetation properties through time over the domain of the conterminous United States at about 250 m<sup>2</sup> nominal resolution—obtained from the Moderate Resolution Imaging Spectroradiometer (MODIS) sensors on board NASA’s Terra and Aqua satellites—at frequent intervals, on the order of one week. The system must be automated, requiring unsupervised data mining methods, and provide results as close to real-time as possible. It must “learn” or improve its prognostic ability utilizing a library of previous experiences, including both true and false warnings with attribution to causes for the former. FIRST will utilize data on soils, topography, climatology, and weather events, as well as satellite-derived vegetation parameters. Because of the huge data volumes involved, even at this moderate resolution, FIRST must employ highly scalable data mining and statistical algorithms that operate on very large data sets using moderate- to large-sized clusters and supercomputers.

One of the most important types of data that FIRST will utilize is satellite-derived data indicating the annual temporal patterns of variation in vegetation greenness, i.e., the ecosystem phenology. This paper explores the application of data mining techniques to analyze seasonal changes in phenology as represented by Normalized Difference Vegetation Index (NDVI) values derived from MODIS coverage of the CONUS. NDVI exploits the strong differences in plant reflectance between red and near-infrared wavelengths to provide a measure of “greenness” from remote sensing measurements:

\[
\text{NDVI} = \frac{\sigma_{\text{nir}} - \sigma_{\text{red}}}{\sigma_{\text{nir}} + \sigma_{\text{red}}} \tag{1}
\]

These spectral reflectances are ratios of reflected over incoming radiation, \(\sigma = I_r/I_i\), hence they take on values between 0.0 and 1.0. As a result, NDVI varies between −1.0 and +1.0. Dense vegetation cover is 0.3–0.8, soils are about 0.1–0.2, surface water is near 0.0, and clouds and snow are negative. The Moderate Resolution Imaging Spectroradiometer (MODIS) is a key instrument aboard the Terra (EOS AM, N→S) and Aqua (EOS PM, S→N) satellites. Both view the entire surface of Earth every 1 to 2 days, acquiring data in 36 spectral bands. The MOD 13 product provides Gridded Vegetation Indices (NDVI and EVI) to characterize vegetated surfaces. Available are 6 products at varying spatial (250 m<sup>2</sup>, 1 km<sup>2</sup>, 0.05°) and temporal (16-day, monthly) resolutions. The Terra and Aqua products are staggered in time so that a new product is available every 8 days. Results shown here are derived from the 16-day Terra MODIS product at 250 m<sup>2</sup> resolution, processed by NASA Stennis Space Center.

The utility of these data has already been demonstrated in [1], in which the authors used raster map arithmetic approaches, such as comparing maximum NDVI from mid-summer against maximum NDVI over a six-year baseline, to detect potential forest disturbances. Some of these disturbances could represent threats to the long-term health and functioning of forest ecosystems. A difficulty with using such approaches is identification of appropriate parameters (maximum NDVI, 20% “spring” NDVI, etc.) to use, since the appropriate choice of parameters may vary by region and/or type of forest disturbance. Here, we experiment with approaches that do not depend on choosing particular parameters; instead, using high-performance computing, we apply geospatiotemporal data mining techniques to perform unsupervised classification based on multiple years of NDVI history for the entire CONUS. These classifications use the full volume of available NDVI data (rather than only a small subset of selected parameters) to construct a potential basis for determining the “normal” seasonal and inter-seasonal variation expected at a geographic location and to detect deviations from the norm that merit additional Tier 2 scrutiny.

2. Geospatiotemporal Cluster Analysis of Massive Data Sets

Different approaches to geospatiotemporal data mining of the NDVI history for the entire CONUS are being explored as part of FIRST. In this paper, we describe techniques based on \(k\)-means cluster analysis, building on previous work by Hargrove and Hoffman [2, 3, 4] in which clustering techniques are used to define sets of categorical, multivariate classes or states useful for describing and tracking the behavior of ecosystem properties through time within a multi-dimensional phase or state space. These techniques have been previously applied to remotely sensed hyperspectral imagery for detection of brine scars [5] and to monthly climate and NDVI data from 17 years of 8 km
Advanced Very High Resolution Radiometer (AVHRR) images for land surface phenology \cite{6}, and results suggest that this method could be a key component of an early warning system for detecting forest threats.

The approach described here employs an initial k-means cluster analysis of six years of the annual cycle of NDVI performed for the entire CONUS, producing annual maps of phenological ecoregions or “phenoregions” \cite{6}. The NDVI data are derived from the MODIS MOD 13 NDVI product and pre-processed at NASA’s Stennis Space Center, and cover years 2003–2009, with 2007 omitted due to data processing errors that NASA Stennis is currently working to correct. The processed NDVI data for the CONUS have a 250 m² spatial resolution and are available every 16 days. At this spatial and temporal resolution, each map contains more than 146M cells, and 22 maps (one for each 16-day period) are created for each year. The 19B NDVI values in the data set are arranged as annual NDVI traces of 22 values, for each grid cell (146.4M records) in each of the six yearly maps, and the entire set of NDVI traces for all years and map cells is combined into one 77 GB (single precision) data set of 878 22-dimensional “observation” vectors that are analyzed via the k-means algorithm. After applying k-means, the cluster assignments are mapped back to the map cell and year from which each observation came, yielding six maps in which each cell is classified into one of k phenoclasses, which form a “dictionary” of representative or prototype annual NDVI traces (the cluster centroids) derived from the full spatiotemporal extent of the observations in the input data set.

The time evolution of phenoclass assignment, or phenostate, for every cell in the map indicates a change in the phenological behavior and ecosystem productivity observed at that location due to natural or anthropogenic disturbance, forest regrowth, or ecosystem responses to interannual changes in climate. Comparison of the current phenostate with the nominal behavior of healthy vegetation indicated by the historical phenoclass assignment at every location in the CONUS could allow a national early warning system to identify locations where the vegetation appears to deviate from its usual phenological behavior \cite{1}.

Due to the very large size of our data set—which will continue to grow as we add additional years of NDVI data as well as ancillary data layers—clustering with available, serial tools is computationally infeasible. We have developed a highly scalable parallel k-means cluster analysis tool that employs “acceleration” techniques to reduce the number of distance comparisons required by the standard k-means algorithm, as well as a scalable tool for determining good initial seeds to ensure a high quality clustering.

2.1. Determining Initial Cluster Seeds

It is well known that the k-means algorithm is sensitive to the initial seeds chosen, as the algorithm attempts to minimize the sum of squared residuals but is only guaranteed to reach a local minimum. To enable a clustering of high enough quality to be useful for change detection, it has been necessary to not only develop a scalable implementation of the k-means algorithm itself, but a scalable tool for choosing the initial cluster seeds as well. Previously, Hargrove and Hoffman \cite{2} have used a heuristic that approximates finding the k most widely separated points in the data space. Doing so exactly is an inherently sequential process, so instead the data set is equally divided among the m compute processes, each of which finds the best k candidate centroids, with the root process then finding the best k centroids from the k × m candidates. Since this last, sequential step can be quite costly if k × m is large, an alternative scheme can be employed, in which the upper half of the active processes sends its k candidate seeds to the lower half of the active processes, the upper half becomes inactive, the lower half finds the best k candidate seeds from the 2k each process now possesses, and so on, repeating this “folding” procedure until only a single process is left, with its best k candidates becoming the cluster seeds.

The above heuristic can yield high-quality seeds, but will not scale to data sets the size of the FIRST NDVI data. Instead, we have developed a method based on that of Bradley and Fayyad \cite{7}. The method is based on the observation that, viewing the data as arising from a mixture of different probability distributions (clusters), severe subsampling of a data set naturally biases the sample to representatives “near” the modes. It consists of two phases of sub-sampling and clustering trials to produce high quality, highly representative initial centroids. In Phase 1 of the procedure, the large data set is sub-sampled many times, Ns, and each sub-sample is clustered, using k randomly-selected observations from the sub-sample as initial centroids each time. In Phase 2, the Ns groups of k centroids that result from these smaller clustering trials are combined to produce a single new data set that substitutes for the original data. This data set is then clustered Ns times, using as initial centroids each of the Ns groups of k centroids. A pseudo-F statistic is computed for each of these Phase 2 trials, and the group of centroids that result from the winning trial (i.e., the one with the largest pseudo-F score) is chosen to be the set of initial centroids for clustering the entire, large data set.
The challenge in using this method is that an extremely large data set must randomly sampled, resulting in an extremely inefficient file access pattern. This led us to explore three alternative sampling schemes as well: interleaved, contiguous, and random. The NDVI data sets that we use are taken from a GIS, and are stored on disk in non-random reading-style geographically, right-to-left in sequential order, with data points corresponding to land only. Say, for example, that we want to use a 10% sample of the original data set to be clustered. The interleaved method starts from some offset and simply takes every tenth record throughout the original data set. The contiguous method takes a contiguous tenth of the original data set, starting from some offset. The random method takes a randomly selected tenth of the original data set. All three methods use parallel I/O (via the MPI-IO interface), without which these tasks would be impractical. Somewhat to our surprise, the three methods showed extremely close agreement in the quality of cluster seeds generated, based on pseudo-F and sum of squared residual statistics computed from the final k-means clusterings. For the results reported here, however, we opted to simply use the random sampling method, as the performance of our parallel sampling code was fast enough to be practical when the data set was stored on the center-wide Lustre parallel filesystem at the National Center for Computational Sciences at Oak Ridge National Laboratory. For the results discussed later in this paper, we used ten samples of 10% of the size of the entire data set to produce the initial centroid seeds.

2.2. Accelerated k-means clustering

The clustering code we have developed and employed in this study uses a master-slave model of parallelism implemented for a message passing environment using the MPI standard. (We note that because the single master can become a bottleneck when many MPI processes are used, we have also developed a fully distributed implementation [8], but this is not an issue for this study.) Implementation of the standard k-means algorithm, even in parallel, is fairly straightforward. Our code, however, has some additional modifications [2] that dramatically reduce the time to solution and improve cluster quality. One modification is based on two “acceleration” techniques described by Phillips [9,10] that can dramatically reduce the time to solution without changing the clustering results. The first technique uses the triangle inequality to eliminate unnecessary point-to-centroid distance computations and comparisons based on the previous cluster assignments and the new inter-centroid distances. The second technique further reduces evaluations by sorting inter-centroid distances so that new candidate centroids that become empty to locations in data space where points that are farthest from their current cluster centroids reside. This scheme is implemented by having all slave processes keep track of the farthest (or worst fitting) point for each cluster in its subset of points, which are then passed to the master process. The master process keeps only the farthest point for each cluster it receives from all slave processes, called the “worst of the worst.” At the end of an iteration, if any empty clusters are detected, the master process will sort the list of centroids by the distance to its farthest point. This list is read from the bottom since an ascending sort is performed, and each empty cluster is “warped” to the location of the point that has the next worst fit, called the “farthest of the far.” When this occurs, the point is reassigned to the newly warped centroid and removed from the cluster to which it was assigned in the current iteration. Because some clusters may have only one member point, those points are not candidates for reassigning to empty clusters. In practice such single-member clusters will sort to the top of the list and are unlikely to be considered since the “farthest distance” will be zero for those clusters.

3. Detection of Adverse Forest Events

Application of our scalable k-means analysis code to the NDVI data set yields six maps, one for each year, that classify each cell as belonging to one of k phenoclasses (its cluster membership for that year). We term the phenoclass assignment of a map cell at a particular time its phenostate. These phenostate maps can be interpreted and viewed as incredibly detailed national vegetation type maps. Unlike traditional vegetation type maps, which are delineated statistically on the basis of reflectances from a single imaging date, the vegetation types in our maps are differentiated dynamically on the basis of the differing behavior of the vegetation throughout the year, i.e., differences in the annual phenological profile. Thus, if any part of the annual cycle produces enough of a phenological difference in vegetative

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response (based on the requested level of division $k$) a single area will be further discriminated into the two differently responding vegetation types. As a result, the time evolution of phenoclass assignment, or phenostate, for every cell in the map indicates a change in the phenological behavior and ecosystem productivity observed at that location due to natural or anthropogenic disturbance, forest regrowth, or ecosystem responses to interannual changes in climate. Comparison of the current phenostate with the nominal behavior of healthy vegetation indicated by the historical phenoclass assignment at every location in the CONUS forms the basis for an early warning system to locations where the vegetation appears to deviate from its usual phenological behavior. Figure 1 shows the 2009 phenostate map derived from a $k = 50$ clustering, and Figure 2 displays the phenoclass prototypes (cluster centroids) corresponding to the possible states a map cell can occupy. It is perhaps not surprising that several physiographic (e.g., mountain ranges, rivers) and ecological (e.g., different biomes) features are readily discerned; we interpret this as indicating, among other things, that the quality of our clustering is good. We also note the spatial coherence observed in the cluster assignments, even though remote sensing data are noisy.

A straightforward approach to detecting anomalies using the phenostate maps is to examine the current phenostate compared to historical phenostates at a given map cell, and then flag the present state of a cell as “abnormal” if the cell has very infrequently or never occupied this state in the past. This approach, however, depends strongly on having chosen an appropriate number of clusters, $k$. If $k$ is too large, then the normal seasonal variation in NDVI will likely result in a different phenostate assignment each year, leading to many “false positive” commission errors, even though the different phenostates may, in fact, be very similar. Because the normal seasonal pattern of NDVI varies regionally and by biome, selecting an appropriate value of $k$ for the entire CONUS may not be possible. This simple method cannot take into account the fact that a newly observed phenostate may, in fact, be very similar to previously observed states at that map cell.

An alternative approach for change detection is to create maps of the “transition distance” between years, plotting at each map cell the Euclidean distance between the new and old phenostate centroids; this distance gives a relative multivariate measure of how different the observed phenology is between the two years. We show several examples of such transition maps for various regions below. In all of these maps, we use a histogram equalized color table ranging from blue through cyan through yellow to red. Red locations indicate a large change in phenostate between
Figure 2: Plots of the 50 prototype Phenostates (cluster centroids) from the 2003–2009 NDVI Clustering. For each plot, the vertical axis is NDVI and the horizontal one is time (one year is shown).

the two years. A summary of all of the areas experiencing large transitions over any of the six years of NDVI data for the entire CONUS is shown in Figure 3 which depicts the maximum of all the year-to-year transition distances at each map cell. Such a map becomes somewhat noisy because disturbances at any time over the six observation years are composited, but it is a useful summary, nonetheless. Several forest disturbances (specific examples are examined below) are apparent on the map, although there are many areas with high transition values that are not associated with forest disturbances. Areas of intense agricultural activity tend to exhibit large year-to-year transitions as crops are rotated, etc., as do areas, such as semi-arid grasslands, where precipitation causes rapid vegetation greenup and a smooth annual cycle is not observed. Interpretation of the transition maps for the CONUS is made considerably easier by masking out non-forested areas, though we have not done so here. Alternatively, subtracting the median transition distance observed for all years at each point can be effective in reducing the visual impact of these areas.

Although we have only conducted preliminary analysis so far, the transition distance maps appear to have considerable utility for identifying a number of forest disturbances. One example is shown in Figure 4 which depicts the transition distance between phenostates in the year 2003 and the year 2008 in Colorado, USA. A mountain pine
beetle (MPB) outbreak, which began before 2003 and is still ongoing, has caused significant mortality in Ponderosa and lodgepole pines in Colorado and Wyoming. Areas of high transition distance in the mountains (central and western portions of the state) correspond closely to areas of MPB activity noted by aerial sketch-map surveys, shown as black-outlined polygons in the figure. Given the inexact nature of these surveys, the spatial correspondence between the largest phenostate transitions and the sketch-map polygons is high. The transition distance map shown in Figure 4 may provide a more comprehensive assessment of MPB damage than the sketch-maps. This 2003–2008 transition distance map depicts the cumulative damage by MPB over the entire time period, while year-to-year transition maps for this period (not shown) allow one to chart the yearly progression of the MPB outbreak.
Figure 5: 2006–2008 transition map (left) and adjusted transition map (right) in which the median transition distance over all years at each map cell has been subtracted, with negative values not shown. Values are scaled by 1000. Discrete, hard edged, red areas visible in both maps correspond to wildfires. Subtracting out the median value filters out some of the high transition distances that appear for areas that generally exhibit large year-to-year transitions for all years.

Figure 6: 2006–2008 transition map (values scaled by 1000) for the area around the Okefenokee Swamp on the Georgia-Florida border. Large red areas in the center of the map correspond to fire damage from the Bugaboo scrub fire that burned from April to June of 2007.

Not surprisingly, wildfires are easily detected in the transition distance maps. Figure 5 depicts several wildfires in California in the 2006–2008 time period; shown are the transition distance map, as well as the “adjusted” transition distance map in which the median transition distance for all years has been subtracted, which effectively filters out those map cells where high variation in the annual NDVI curve is the norm. Figure 6 depicts damage from the 2007 Bugaboo scrub fire that began in the Okefenokee swamp along the Georgia–Florida border. Damage due to hailstorms, tornados, etc., is also readily apparent. Figure 7 depicts damage from a hail storm on August 9, 2009 in central Iowa.

We expect events involving high mortality, such as wildfires, to be easily discernible. More subtle events, however, are also apparent in the transition maps. Figure 8 shows that vegetation decline due to Hurricanes Katrina and Rita in 2005 is easily discerned in the transition maps (as is subsequent recovery in later years, which is not shown here).

It is apparent from this preliminary work that the year to year transition maps have considerable utility, and that this utility will be increased when combined with information about the direction of the transitions: for instance, transitions to NDVI profiles indicating increased vegetation growth may indicate recovery, while drops in vegetation growth may indicate adverse events. Beyond the year to year transition maps, other clustering-based approaches for detecting adverse forest events are also possible. If the level of division, $k$, is large enough to allow it, very unusual
profiles, which may indicate adverse events, will tend towards falling into clusters with very few members. This, in fact, is how the original data quality issues were uncovered in the 2007 NDVI product, when with \( k = 50 \) we found clusters that had very few members, all from year 2007. With the 2007 data set removed from the input, no NDVI traces are unusual enough to end up in such few member clusters when \( k = 50 \), although increasing \( k \) will make some anomalous traces apparent. Another approach is to look for NDVI traces that are poor fits to their assigned cluster, as it seems reasonable to expect that adverse events will have anomalous traces that are far from the cluster centroid. The right map in Figure 8 shows the squared Euclidean distance from the NDVI trace at each map cell to its cluster centroid for Louisiana, showing similar patterns to those seen in the transition map in coastal wetlands where hurricane induced salt water intrusion has occurred.

We note that our approaches so far have only made use of the average phenology profile (the centroid) for each cluster, without taking into account information about the range of variation present within each cluster. Identification of profiles that are a poor fit to the correlation structure of the cluster via techniques such as principal components analysis may be useful in identifying anomalous phenologies. We plan to explore other, complementary, techniques based on spectral analysis, as well. Given a library of NDVI profiles known to represent adverse forest events, techniques, such as singular value decomposition (SVD), can be used to construct a vector basis for a space of “adverse” NDVI profiles. An NDVI profile can then be classified as indicative of healthy or unhealthy forest based on how well it can be represented using this “adverse” basis.
4. Conclusions and Future Work

Initial results from the geospatiotemporal cluster analysis of annual phenology patterns from MODIS NDVI confirm its utility for unsupervised change detection in remote sensing data and suggest that it may be successfully implemented as a key component in the FIRST early warning system, which is designed to detect forest threats from natural and anthropogenic disturbances at a continental scale. The parallel cluster seed generation and enhanced k-means clustering codes, which can run on computing platforms ranging from small cluster computers to the largest and fastest supercomputers in the world, enable the analysis of very large, high resolution remote sensing data such as these. While determining what constitutes a “normal” phenological pattern for any given location is challenging—due to interannual climate variability, a spatially varying climate change trend, and the relatively short record of MODIS NDVI observations—significant disturbances, like the progressive damage from MPB or vegetation decline due to hurricane induced salt water intrusion, are already easily detectable by simply computing relative transitions between blocks of successive years of phenostates. Moreover, as anomalies are detected and tracked through time, a library of phenostate transitions attributed to pests or pathogens for individual biomes can be built up, allowing the system to hypothesize about the causes of future disturbances detected in functionally similar biomes.

Future work on FIRST will focus on building and verifying the aforementioned library. Additionally, ancillary map layers consisting of ecologically relevant variables such as soil moisture, topography, temperature, and precipitation will be constructed and incorporated into the adverse event detection process. Other, complementary detection algorithms will be explored as well. Techniques based on singular value or principal component decompositions are one avenue that will be explored. Finally, adapting the techniques we have been exploring to allow near real-time detection of forest anomalies using the most recently acquired MODIS data is needed to give operational utility to the FIRST system.

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6. References