

Spacekime Analytics

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Joint work with Milen V. Velev (BTU)

Based on an upcoming book *"Data Science: Time Complexity, Inferential Uncertainty & Spacekime Analytics"*



Slides Online:
"SOCR News"



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Outline

- ❑ Motivation: Big Data Analytics Challenges
- ❑ Complex-Time (*kime*)
- ❑ Spacekime Calculus & Math Foundations
- ❑ Open Spacekime Problems

- ❑ Time Complexity & Inferential Uncertainty (TCIU)
 - ❑ R package

- ❑ Demo Applications – Longitudinal Spacekime Analytics
 - ❑ Neuroimaging (UKBB, fMRI)
 - ❑ Air quality (UCI ML Air Quality Dataset)






Big Data Analytics Challenges



Data Analytics ≡ Information Encoding/Decoding

- ❑ From 23 ... to ... 2²³ (10M) $\left(\frac{23}{2 \text{ #'s}} \rightarrow \frac{2^{23}}{8 \text{ #'s}} \right)$
- ❑ Two centuries of Data Science: 1798 → 2020
- ❑ In the 18th century, Henry Cavendish used just 23 observations to answer a fundamental question – “What is the Mass of the Earth?” He estimated very accurately the mean density of the Earth/H₂O (5.483 ± 0.1904 g/cm³)
- ❑ In the 21st century to achieve the same scientific impact, matching the reliability and the precision of the Cavendish’s 18th century prediction, requires a monumental community effort using massive and complex information often exceeding 10M (2²³) bytes



Common Characteristics of Big Data

IBM Big Data 4V's: Volume, Variety, Velocity & Veracity

Big Bio Data Dimensions	Tools	Example:
Size	Harvesting and management of vast amounts of data	analyzing observational data of 1,000's Parkinson's disease patients based on 10,000's signature biomarkers derived from multi-source imaging, genetics, clinical, physiologic, phenomics and demographic data elements
Complexity	Wranglers for dealing with heterogeneous data	
Incongruency	Tools for data harmonization and aggregation	
Multi-source	Transfer and joint multivariate representation & modeling	Software developments, student training, service platforms and methodological advances associated with the Big Data Discovery Science all present existing opportunities for learners, educators, researchers, practitioners and policy makers
Multi-scale	Macro → meso → micro → nano scale observations	
Time	Techniques accounting for longitudinal effects (e.g., time corr)	
Incomplete	Reliable management of missing data, imputation	

Dinov, *GigaScience* (2016) PMID:26918190

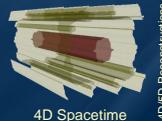


Longitudinal Data Analytics

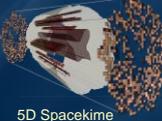
- ❑ **Neuroimaging:**
 - ❑ *4D fMRI*: time-series, represents measurements of hydrogen atom densities over a 3D lattice of spatial locations (1 ≤ x, y, z ≤ 64 pixels), about 3 × 3 millimeters² resolution. Data is recorded longitudinally over time (1 ≤ t ≤ 180) in increments of about 3 seconds, then post-processed
 - ❑ *State-of-the-art Approaches*: Time-series modeling or Network analysis
 - ❑ *Spacekime Analytics*: 5D fMRI kime-series, represent the hydrogen atom densities over the same 3D lattice of spatial locations, longitudinally over the 2D space complex-time (*kime*), $\kappa = re^{i\varphi} \in \mathbb{C}$ (*kimesurfaces*)
 - ❑ *Differences*: Spacekime analytics estimate and utilize the kime-phases



4D Spacetime



4D/5D Reconstructors



5D Spacekime



Complex-Time (*kime*) & Spacekime Foundations

The Fourier Transform

By separability, the classical **spacetime Fourier transform** is just four Fourier transforms, one for each of the four spacetime dimensions, $(x, t) = (x, y, z, t)$. The FT is a function of the **angular frequency** ω that propagates in the wave number direction k (**space frequency**). Symbolically, the forward and inverse Fourier transforms of a 4D ($n = 4$) spacetime function f , are defined by:

$$FT(f) = \hat{f}(k, \omega) = \frac{1}{(2\pi)^2} \int f(x, t) e^{i(\omega t - kx)} dt d^3x,$$

$$IFT(\hat{f}) = \hat{f}(x, t) = \frac{1}{(2\pi)^2} \int \hat{f}(k, \omega) e^{-i(\omega t - kx)} d\omega d^3k.$$

$$\left[\hat{f}(x, t) = IFT(\hat{f}) = IFT(FT(f)) = f(x, t), \quad \forall z \in \mathbb{C}, z = \underbrace{A}_{mag} e^{i \underbrace{\varphi}_{phase}} \right]$$

1D Fourier Transform Example

SOCR 1D Fourier / Wavelet signal decomposition into magnitudes and phases (Java applet)

Top-panel: original signal (image), white-color curve drawn manually by the user and the reconstructed synthesized (IFT) signal, red-color curve, computed using the user modified magnitudes and phases

Bottom-panels: the Fourier analyzed signal (FT) with its magnitudes and phases

http://www.socr.ucla.edu/htmls/game/Fourier_Game.html (Java Applet)

2D Fourier Transform – The Importance of Magnitudes & Phases

Fourier Analysis (real part of the Forward Fourier Transform)

Square Image Shape **Disk Image Shape**

2D image 1 (square) ReFT(square) Magnitude FT(square) Phase FT(square) 2D image 2 (disc) ReFT(disc) Magnitude FT(disc) Phase FT(disc)

Fourier Synthesis (real part of the Inverse Fourier Transform)

Square Image Shape **Disk Image Shape**

IFT(FT(square)) = square IFT using square-magnitude & disc-phase IFT using square-magnitude & nil-phase IFT using disc-magnitude & square-phase IFT using disc-magnitude & nil-phase

Kaluza-Klein Theory

- Theodor Kaluza (1921) developed a math extension of the classical general relativity theory to 5D. This included the metric, the field equations, the equations of motion, the stress-energy tensor, and the cylinder condition. Physicist Oskar Klein (1926) interpreted Kaluza's 3D+2D theory in quantum mechanical space and proposed that the fifth dimension was curled up and microscopic.
- The topology of the 5D Kaluza-Klein spacetime is $K_2 \cong M^4 \times S^1$, where M^4 is a 4D Minkowski spacetime and S^1 is a circle (non-traversable).

Complex-Time (*kime*)

- At a given spatial location, x , complex time (*kime*) is defined by $\kappa = r e^{i\varphi} \in \mathbb{C}$, where:
 - the **magnitude** represents the longitudinal events order ($r > 0$) and characterizes the longitudinal displacement in time, and
 - event **phase** ($-\pi \leq \varphi < \pi$) is an angular displacement, or event direction
- There are multiple alternative parametrizations of kime in the complex plane
- Space-kime manifold is $\mathbb{R}^3 \times \mathbb{C}$:
 - (x, k_1) and (x, k_2) have the same spacetime representation, but different spacekime coordinates,
 - (x, k_1) and (y, k_2) share the same kime, but represent different spatial locations,
 - (x, k_2) and (x, k_3) have the same spatial-locations and kime-directions, but appear sequentially in order, $t_2 < t_1$.

Kime Parameterizations

Conjugate Pairs $\{z, \bar{z} \in \mathbb{C}\}$

$$\begin{aligned} x &= (z + \bar{z})/2 \\ y &= -(z - \bar{z})/2i \\ z &= x + iy \\ \bar{z} &= x - iy \end{aligned}$$

Polar $\{(r, \varphi) \in \mathbb{R}^+ \times [-\pi, \pi]\}$

$$\begin{aligned} z &= r e^{i\varphi} \\ \bar{z} &= r e^{-i\varphi} \\ r &= \sqrt{z\bar{z}} = \sqrt{|z|^2} \\ \varphi &= \arccos\left(\frac{z + \bar{z}}{2zz}\right) \end{aligned}$$

Cartesian $\{x, y \in \mathbb{R}^2\}$

$$\begin{aligned} x &= r \cos \varphi \\ y &= r \sin \varphi \\ r &= \sqrt{x^2 + y^2} \\ \varphi &= \text{atan2}(y, x) \end{aligned}$$

The Spacekime Manifold

- **Spacekime:** $(x, k) = \left(\begin{matrix} x^1, x^2, x^3 \\ \text{space} \\ x^4, x^5 \\ \text{kime} \end{matrix}, c\kappa_1 = x^4, c\kappa_2 = x^5 \right) \in X, c \sim 3 \times 10^8 \text{ m/s}$
- **Kevents (complex events):** points (or states) in the spacekime manifold X . Each kevent is defined by where $(x = (x, y, z))$ it occurs in space, what is its *causal longitudinal order* ($r = \sqrt{(x^4)^2 + (x^5)^2}$), and in what *kime-direction* ($\varphi = \text{atan2}(x^5, x^4)$) it takes place.
- **Spacekime interval (ds)** is defined using the general Minkowski 5×5 metric tensor $(\lambda_{ij})_{i,j=1}^{5,5}$, which characterizes the geometry of the (generally curved) spacekime manifold:

$$ds^2 = \sum_{i=1}^5 \sum_{j=1}^5 \lambda_{ij} dx^i dx^j = \lambda_{ij} dx^i dx^j = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 0 & -1 \end{pmatrix} (\lambda_{ij})$$
- **Euclidean (flat) spacekime metric** corresponds to the tensor:
 - **Spacelike** intervals correspond to $ds^2 > 0$, where an inertial frame can be found such that two kevents $a, b \in X$ are simultaneous. An object can't be present at two kevents which are separated by a spacelike interval.
 - **Lightlike** intervals correspond to $ds^2 = 0$. If two kevents are on the line of a photon, then they are separated by a lightlike interval and a ray of light could travel between the two kevents.
 - **Kimelike** intervals correspond to $ds^2 < 0$. An object can be present at two different kevents, which are separated by a kimelike interval.

Spacekime Calculus

- **Kime Wirtinger derivative** (first order kime-derivative at $k = (r, \varphi)$):

$$f'(z) = \frac{\partial f(z)}{\partial z} = \frac{1}{2} \left(\frac{\partial f}{\partial x} - i \frac{\partial f}{\partial y} \right) \quad \text{and} \quad f'(\bar{z}) = \frac{\partial f(\bar{z})}{\partial \bar{z}} = \frac{1}{2} \left(\frac{\partial f}{\partial x} + i \frac{\partial f}{\partial y} \right)$$

In Conjugate-pair basis: $df = \partial f + \bar{\partial} f = \frac{\partial f}{\partial z} dz + \frac{\partial f}{\partial \bar{z}} d\bar{z}$

In Polar kime coordinates:

$$f'(k) = \frac{\partial f(k)}{\partial k} = \frac{1}{2} \left(\cos \varphi \frac{\partial f}{\partial r} - \frac{1}{r} \sin \varphi \frac{\partial f}{\partial \varphi} - i \left(\sin \varphi \frac{\partial f}{\partial r} + \frac{1}{r} \cos \varphi \frac{\partial f}{\partial \varphi} \right) \right) = \frac{e^{-i\varphi}}{2} \left(\frac{\partial f}{\partial r} - i \frac{\partial f}{\partial \varphi} \right)$$

$$f'(k) = \frac{\partial f(k)}{\partial k} = \frac{1}{2} \left(\cos \varphi \frac{\partial f}{\partial r} - \frac{1}{r} \sin \varphi \frac{\partial f}{\partial \varphi} + i \left(\sin \varphi \frac{\partial f}{\partial r} + \frac{1}{r} \cos \varphi \frac{\partial f}{\partial \varphi} \right) \right) = \frac{e^{i\varphi}}{2} \left(\frac{\partial f}{\partial r} + i \frac{\partial f}{\partial \varphi} \right)$$
- **Kime Wirtinger acceleration** (second order kime-derivative at $k = (r, \varphi)$):

$$f''(k) = \frac{1}{4r^2} \left((\cos \varphi - i \sin \varphi)^2 \left(2i \frac{\partial f}{\partial \varphi} - \frac{\partial^2 f}{\partial \varphi^2} \right) + r \left(-\frac{\partial f}{\partial r} - 2i \frac{\partial^2 f}{\partial r \partial \varphi} + \frac{\partial^2 f}{\partial r^2} \right) \right)$$

Dinov & Velev (2021)

Spacekime Calculus

- **Kime Wirtinger integration:**

The *path-integral* of a complex function $f: \mathbb{C} \rightarrow \mathbb{C}$ on a specific path connecting $z_a \in \mathbb{C}$ to $z_b \in \mathbb{C}$ is defined by generalizing Riemann sums:

$$\lim_{|z_{i+1} - z_i| \rightarrow 0} \sum_{i=1}^{n-1} (f(z_i)(z_{i+1} - z_i)) \cong \oint_{z_a}^{z_b} f(z) dz$$

This assumes the path is a polygonal arc joining z_a to z_b , via $z_1 = z_a, z_2, z_3, \dots, z_n = z_b$, and we integrate the piecewise constant function $f(z_i)$ on the arc joining $z_i \rightarrow z_{i+1}$. *Assumptions:* the path $z_a \rightarrow z_b$ needs to be defined and the limit of the generalized Riemann sums, as $n \rightarrow \infty$, will yield a complex number representing the Wirtinger integral of the function over the path.
- Similarly, extend the classical area integrals, indefinite integral, and Laplacian:

Definite area integral: for $\Omega \subseteq \mathbb{C}$, $\int_{\Omega} f(z) dz d\bar{z}$.

Indefinite integral: $\int f(z) dz d\bar{z}, df = \frac{\partial f}{\partial z} dz + \frac{\partial f}{\partial \bar{z}} d\bar{z}$.

The *Laplacian* in terms of conjugate pair coordinates is $\Delta f = \nabla^2 f = 4 \frac{\partial f}{\partial z} \frac{\partial f}{\partial \bar{z}} = 4 \frac{\partial^2 f}{\partial z \partial \bar{z}}$.

Dinov & Velev (2021)

Newton's equations of motion in kime

$$\begin{cases} v = at + v_0 \\ x = x_0 + v_0 t + \frac{1}{2} at^2 \\ v^2 = 2a(x - x_0) + v_0^2 \end{cases} \Rightarrow \begin{cases} v = a_1 k_1 + v_{01} = a_2 k_2 + v_{02}, \\ x = x_{01} + v_{01} k_1 + \frac{1}{2} a_1 k_1^2 = x_{02} + v_{02} k_2 + \frac{1}{2} a_2 k_2^2, \\ \sqrt{v_1^2 - v^2 v_2^2} = -a_1 (x - x_{01}) + \sqrt{v_{02}^2 - v_0^2 v_{02}}, \\ \sqrt{v_1^2 - v^2 v_2^2} = -a_2 (x - x_{02}) + \sqrt{v_{01}^2 - v_0^2 v_{01}} \end{cases}$$

- Derived from the Kime Wirtinger velocity and acceleration
 - Kime-velocity ($k = (t, \varphi)$) is defined by the Wirtinger derivative of the position with respect to kime:

$$v(k) = \frac{\partial x}{\partial k} = \frac{1}{2} \left(\cos \varphi \frac{\partial x}{\partial t} - \frac{1}{t} \sin \varphi \frac{\partial x}{\partial \varphi} - i \left(\sin \varphi \frac{\partial x}{\partial t} + \frac{1}{t} \cos \varphi \frac{\partial x}{\partial \varphi} \right) \right)$$
 - The directional kime derivatives v_1 and v_2 , ($e =$ unit vector of spatial directional change):

$$v_1 = \frac{\sqrt{dx^2 + dy^2 + dz^2}}{dk_1} e = \frac{\sqrt{dx^2 + dy^2 + dz^2}}{\cos \varphi dt - t \sin \varphi d\varphi} e, \quad v_2 = \frac{\sqrt{dx^2 + dy^2 + dz^2}}{dk_2} e = \frac{\sqrt{dx^2 + dy^2 + dz^2}}{\sin \varphi dt + t \cos \varphi d\varphi} e$$

Dinov & Velev (2021)

Spacekime Generalizations

- Spacekime generalization of **Lorentz transform** between two reference frames, K & K' :

(the interval ds is Lorentz transform invariant)

$$\begin{pmatrix} x' \\ y' \\ z' \\ k'_1 \\ k'_2 \\ \frac{z}{c\kappa'} \end{pmatrix} = \begin{pmatrix} \zeta & 0 & 0 & -\frac{c^2}{v_1} \beta^2 \zeta & -\frac{c^2}{v_2} \beta^2 \zeta \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ -\frac{1}{v_1} \beta^2 \zeta & 0 & 0 & 1 + (\zeta - 1) \frac{c^2}{(v_1)^2} \beta^2 & (\zeta - 1) \frac{c^2}{v_1 v_2} \beta^2 \\ -\frac{1}{v_2} \beta^2 \zeta & 0 & 0 & (\zeta - 1) \frac{c^2}{v_1 v_2} \beta^2 & 1 + (\zeta - 1) \frac{c^2}{(v_2)^2} \beta^2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \\ k_1 \\ k_2 \\ \frac{z}{c\kappa} \end{pmatrix}$$

where $0 \leq \beta = \frac{1}{\sqrt{1 + \left(\frac{c}{v_1}\right)^2 + \left(\frac{c}{v_2}\right)^2}} \leq 1$ & $\zeta = \frac{1}{\sqrt{1 - \beta^2}} \geq 1$.

Dinov & Velev (2021)

Mathematical-Physics \Rightarrow Data Science

Mathematical-Physics	Data Science
A particle is a small localized object that permits observations and characterization of its physical or chemical properties	An object is something that exists by itself, actually or potentially, concretely or abstractly, physically or incorporeal (e.g., person, subject, etc.)
An observable is a dynamic variable about particles that can be measured	A feature is a dynamic variable or an attribute about an object that can be measured
Particle state is an observable particle characteristic (e.g., position, momentum)	Datum is an observed quantitative or qualitative value, an instantiation, of a feature
Particle system is a collection of independent particles and observable characteristics, in a closed system	Problem , aka Data System, is a collection of independent objects and features, without necessarily being associated with apriori hypotheses
Wave-function	Inference-function
Reference-Frame transforms (e.g., Lorentz)	Data transformations (e.g., wrangling, log-transform)
State of a system is an observed measurement of all particles – wavefunction	Dataset (data) is an observed instance of a set of datum elements about the problem system, $O = \{X, Y\}$
A particle system is computable if (1) the entire system is logical, consistent, complete and (2) the unknown internal states of the system don't influence the computation (wavefunction, intervals, probabilities, etc.)	Computable data object is a very special representation of a dataset which allows direct application of computational processing, modeling, analytics, or inference based on the observed dataset
...	...



Mathematical-Physics \Rightarrow Data Science

Math-Physics	Data Science
Wavefunction	Inference function - describing a solution to a specific data analytic system (a problem). For example, <ul style="list-style-type: none"> A linear (GLM) model represents a solution of a prediction inference problem, $Y = X\beta$, where the inference function quantifies the effects of all independent features (X) on the dependent outcome (Y), data: $O = \{X, Y\}$: $\psi(O) = \psi(X, Y) \Rightarrow \beta = \beta^{OLS} = (X^T X)^{-1} X^T Y$ A non-parametric, non-linear, alternative inference is SVM classification. If $\psi_x \in H$ is the lifting function $\psi: \mathbb{R}^n \rightarrow \mathbb{R}^d$ ($\psi: x \in \mathbb{R}^n \rightarrow \tilde{x} = \psi_x \in H$), where $\eta \ll d$, the kernel $\psi(x, y) = \langle \tilde{x}, \tilde{y} \rangle$. $O \times O \rightarrow \mathbb{R}$ transforms non-linear to linear separation, the observed data $O_i = (x_i, y_i) \in \mathbb{R}^n$ are lifted to $\psi_{O_i} \in H$. Then, the SVM prediction operator is the weighted sum of the kernel functions at ψ_{O_i}, where β^* is a solution to the SVM regularized optimization: $\langle \psi_{O_i} \beta^* \rangle_H = \sum_{i=1}^n p_i^* \langle \psi_{O_i} \psi_{O_i} \rangle_H$
Wave eqn problem: $\left(\frac{\partial^2}{\partial x^2} - \frac{1}{v^2} \frac{\partial^2}{\partial t^2} \right) \psi(x, t) = 0$	Complex Solution: $\psi(x, t) = A e^{i(kx - \omega t)}$ where $\frac{\omega}{k} = v$, represents a traveling wave
	The linear coefficients, p_i , are the dual weights that are multiplied by the label corresponding to each training instance, (y_i) . Inference always depends on the (input) data; however, it does not have 1-1 and onto bijective correspondence with the data, since the inference function quantifies predictions in a probabilistic sense.

GLM/SVM: <https://DSPA.predictive.space> | Dinov, Springer (2018)



Spacekime Analytics

- Let's assume that we have:
 - Kime extension of Time, and
 - Parallels between wavefunctions \leftrightarrow inference functions
- Often, we can't directly observe (record) data natively in 5D spacekime.
- Yet, we can measure quite accurately the kime-magnitudes (r) as event orders, "times".
- To reconstruct the 2D spatial structure of kime, borrow tricks used by crystallographers¹ to resolve the structure of atomic particles by only observing the magnitudes of the diffraction pattern in k-space. This approach heavily relies on (1) prior information about the kime directional orientation (that may be obtained from using similar datasets and phase-aggregator analytical strategies), or (2) experimental reproducibility by repeated confirmations of the data analytic results using longitudinal datasets.



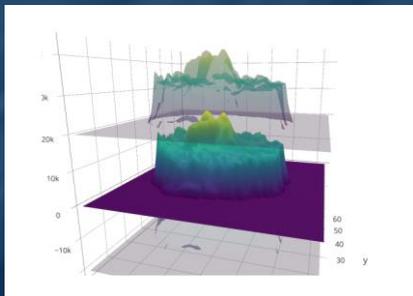
2D Image Analysis / Character Recognition

		Kime-direction (Phase) Synthesis			Observed Data
		Correct Phase	Swapped Phase	Nil-Phase	
2D Images	Cyrillic Alphabet				
	English Alphabet				

Dinov & Velev (2021)



Back to fMRI (4D spacetime data)



3D rendering of 3 time cross-sections of the fMRI series over a 2D spatial domain



Spacekime Analytics: fMRI Example

- 3D isosurface Reconstruction of (space=2, time=1) fMRI signal



4D spacetime: Reconstruction using trivial phase-angle; kime=time=(magnitude, 0) 5D Spacekime: Reconstruction using correct kime=(magnitude, phase)

3D pseudo-spacetime reconstruction:

$$f = \hat{h} \left(\underset{\text{space}}{x_1, x_2}, \underset{\text{time}}{t} \right)$$



Spacekime Analytics: Kime-series = Surfaces (not curves)

In the 5D spacekime manifold, time-series curves extend to kime-series, i.e., surfaces parameterized by kime-magnitude (t) and the kime-phase (φ).

Kime-phase aggregating operators that can be used to transform standard time-series curves to spacekime kime-surfaces, which can be modeled, interpreted, and predicted using advanced spacekime analytics.

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Spacekime Analytics: fMRI kime-series

fMRI kime-series at a single spatial voxel location ([@TCIU](#) represents fMRI kime intensities)

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Spacekime Analytics: Demos

- Tutorials
 - <https://TCIU.predictive.space>
 - <https://SpaceKime.org>
- R Package
 - <https://cran.rstudio.com/web/packages/TCIU>
- GitHub
 - <https://github.com/SOCR/TCIU>

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Interested in Spacekime Analytics?

- Check www.SpaceKime.org
- Contact me
- We have lots of "Open Problems"

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Slides Online:
"SOCR News"

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