



## Modelling Breath Flow Time Series

### Ritei Shibata Dept. Math., Keio University





# Breath Flow and Heart Rate





Task





- Peak time of R-wave
  - Point Process
  - 16-20 peaks /minute
- Breath flow Speed
  - Regularly observed Time Series /0.5sec
  - Litter/sec  $\pm$
  - 8 -9 litter/minute
- Task(mental arithmetic) × Health Condition

Data

- Before Task, During Task, After Task
- Good Health Condition, Bad Health Condition







#### Bad Health Condition

BR1



Before Task

#### During Task







GT



GR2



#### Integrative Mathematical Sciences 統合数理科学























GR2





### Whole Breath Flow Time Series





ΒT



BR2





GR1

GT



GR2





### Whole durations of R-R peaks







#### Homogeneous Part







## Breath Flow Time Series



- Almost Cyclic
  - Randomness: Value, Cycle
- The aim of model building
  - Effect of Task and Health Condition
  - Input to Breath-HeartBeat
    System

 $X(t) = \mathbf{R}\cos(\theta t + \mathbf{B}(t)) ?$ 



### Bad Health Condition Good Health Condition

0.10



Before Task

### During Task



Time

Time

After Task



#### Periodgrams





































$$\frac{X_{t+\Delta} - X_t}{X_t - X_{t-\Delta}} = a \qquad \Longrightarrow X_t = \exp\left(\frac{\log a}{\Delta}t + b\right) + c$$

a = 0.4 (*Bad Health*), 0.9 (*Good Health*)



#### Peak to Peak Time







## Explanatory Model



- Health Condition
  - Amplitude:  $\pm 100ml/\sec(Bad)$ ,  $\pm 70ml/\sec(Good)$

$$X_{t} = R\left(\exp\left(\frac{\log a}{\Delta}(t-t_{k})\right) - \frac{1}{2}\right) \text{ for } t_{k} < t < t_{k}'$$
$$= R\left(\frac{1}{2} - \exp\left(\frac{\log a}{\Delta}(t-t_{k}')\right)\right) \text{ for } t_{k}' < t < t_{k+1}$$
$$a: 0.4 (Bad), 0.9(Good)$$

- Task
  - Peak to Peak Time  $t_{k+1} t_k$ : Expectation  $\approx 3.0 \,\text{sec}$ , Variance  $\uparrow$





## Generic Process ?

- Better understanding of the generic process (meta model) of building good models from data for the underlying phenomena concerned
  - Well understanding of the phenomena
  - Find homogeneity
  - Good insight
  - Start from scratch
  - Step by step without prejudice





## Models

- Statistical Model
  - Probability Theory
  - Methods
- Data Driven Model
  - Understanding of Data
  - Simple
  - Enough for Promoting Further Investigation (Operational Model)
- Physical Model
  - Fully understandable