

1

2 **A comparative analysis of trajectory similarity measures**

3 Yaguang Tao¹, Alan Both¹, Rodrigo I. Silveira², Kevin Buchin³, Stef Sijben³, Ross
4 S. Purves⁴, Patrick Laube⁵, Dongliang Peng⁶, Kevin Toohey⁷, Matt Duckham^{1*}

5 ¹School of Science, RMIT University, Melbourne, Victoria, Australia

6 ²Departament of Mathematics, Universitat Politècnica de Catalunya, Barcelona, Spain

7 ³Department of Mathematics and Computer Science, TU Eindhoven, Netherlands

8 ⁴Department of Geography, University of Zurich, Zurich, Switzerland

9 ⁵Institute of Natural Resource Sciences, Zürich University of Applied Sciences, Wädenswil,
10 Switzerland

11 ⁶Faculty of Architecture and the Built Environment, Delft University of Technology, Delft,
12 Netherlands

13 ⁷Mondo, Southbank, Victoria, Australia

14 *Corresponding author: Matt Duckham, School of Science, RMIT University, Melbourne,
15 Australia, matt.duckham@rmit.edu.au

16 **ARTICLE HISTORY**

17 Compiled February 23, 2021

18 **ABSTRACT**

19 Computing trajectory similarity is a fundamental operation in movement analytics,
20 required in search, clustering, and classification of trajectories, for example. Yet the
21 range of different but interrelated trajectory similarity measures can be bewildering
22 for researchers and practitioners alike. This paper describes a systematic compari-
23 son and methodical exploration of trajectory similarity measures. Specifically, this
24 paper compares five of the most important and commonly used similarity measures:
25 dynamic time warping (DTW), edit distance (EDR), longest common subsequence
26 (LCSS), discrete Fréchet distance (DFD), and Fréchet distance (FD). The paper
27 begins with a thorough conceptual and theoretical comparison. This comparison
28 highlights the similarities and differences between measures in connection with six
29 different characteristics, including their handling of a relative versus absolute time
30 and space, tolerance to outliers, and computational efficiency. The paper further re-
31 ports on an empirical evaluation of similarity in trajectories with contrasting prop-
32 erties: data about constrained bus movements in a transportation network, and the
33 unconstrained movements of wading birds in a coastal environment. A set of four
34 experiments: a. creates a measurement baseline by comparing similarity measures
35 to a single trajectory subjected to various transformations; b. explores the behav-
36 ior of similarity measures on network-constrained bus trajectories, grouped based
37 on spatial and on temporal similarity; c. assesses similarity with respect to known
38 behavioral annotations (flight and foraging of oystercatchers); and d. compares bird
39 and bus activity to examine whether they are distinguishable based solely on their
40 movement patterns. The results show that in all instances both the absolute value
41 and the ordering of similarity may be sensitive to the choice of measure. In general,
42 all measures were more able to distinguish spatial differences in trajectories than
43 temporal differences. The paper concludes with a high-level summary of advice and
44 recommendations for selecting and using trajectory similarity measures in practice,
45 with conclusions spanning our three complementary perspectives: conceptual, theo-
46 retical, and empirical.

47 **KEYWORDS**
48 trajectory similarity; movement analytics; similarity measures;
49 network-constrained movement;

50 1. Introduction

51 Trajectories—recording the evolving position of objects in geographic space and time—
52 are fundamental building blocks of computational movement analysis (Laube, 2014).
53 Trajectories have become ubiquitous in a wide range of applications, from analy-
54 sis at the scale of micro-organisms in laboratory settings in the environmental sci-
55 ences (Nathan *et al.*, 2008) to global-scale species migrations and interactions (An-
56 dersson *et al.*, 2008; Horne *et al.*, 2007). Trajectory analysis has been applied to the
57 movement of “crisp” objects, such as the movement of birds, people, and vehicles (Ar-
58 slan *et al.*, 2019; Fritz *et al.*, 2003; González *et al.*, 2008; Liu *et al.*, 2012), as well
59 as ill-defined objects, such as hurricanes (Dodge *et al.*, 2012). Trajectory analysis
60 has also been applied to “unconstrained” movement, such as movement ships and
61 aircraft (Kaluza *et al.*, 2010; Varlamis *et al.*, 2019), as well as movement within a
62 transportation network, such as the movement of buses and cars (Gong *et al.*, 2019;
63 Tao *et al.*, 2017).

64 Irrespective of these different settings, a fundamental operation for comparing two
65 trajectories is the measurement of *trajectory similarity*. Measuring trajectory simi-
66 larity is key to analysis tasks including search (find the most similar trajectory in a
67 collection to a given trajectory, e.g., Buchin *et al.*, 2011), clustering (group trajectories
68 with similar properties, e.g., Zhang *et al.*, 2006), classification (identifying trajectories
69 associated with a known set of properties, e.g., Bashir *et al.*, 2007), and aggrega-
70 tion and characterization (identifying representative trajectories and their properties,
71 e.g., Buchin *et al.*, 2013).

72 In the context of this wide range of applications, a plethora of methods for mea-
73 suring trajectory similarity has emerged in parallel, and sometimes in isolation, across
74 diverse academic communities. These communities include (but are not limited to) ge-
75 ographic information science (Dodge *et al.*, 2012; Petry *et al.*, 2019a), computational
76 geometry (Buchin *et al.*, 2011), knowledge discovery and databases (Pelekis *et al.*,
77 2007), movement ecology (Demšar *et al.*, 2015), and transport studies (Zhang *et al.*,
78 2011).

79 Our aim in this paper is to explore trajectory similarity measures systematically
80 and from three complementary perspectives: conceptual, theoretical, and empirical.
81 More specifically, in this paper we:

- 82 • set out and explore a conceptual model of trajectory similarity, illustrated
83 through a set of examples;
- 84 • populate our conceptual model with a set of algorithms and explore their theo-
85 retical properties from the perspective of computational geometry; and
- 86 • explore experimentally the different properties of selected algorithms through
87 two contrasting data sets (constrained movement of vehicles on a network, and
88 quasi-unconstrained movement of birds in a 2D space).

89 The analysis in this paper focuses on a representative subset of arguably the most
90 well-known and commonly used of measures: dynamic time warping (Berndt and Clif-
91 ford, 1994) (DTW), edit distance on real sequences (EDR) (Chen *et al.*, 2005), Longest
92 common subsequence (LCSS)(Vlachos *et al.*, 2002), Fréchet distance (FD) (Alt and

93 Godau, 1995) and its discrete counterpart, the discrete Fréchet distance (DFD) (Eiter
94 and Mannila, 1994). All of these measures are described further in detail in Section 4,
95 with a full justification of their selection in Section 3 and following the review of
96 the background literature in Section 2. The outcomes and conclusions of the work in
97 Sections 7 and 8 aim to provide clear, useful, and generalizable recommendations for
98 researchers and practitioners seeking to use trajectory similarity measures.

99 2. Background

100 To date, relatively few comparative studies have sought to reconnect the diverse com-
101 munities that use trajectory similarity measures. Two welcome early exceptions in
102 this regard include the work of Magdy *et al.* (2015) and of Wang *et al.* (2013), who
103 explored in an empirical setting the effectiveness of a range of trajectory similarity
104 measures. However, though the latter compared measures, their conclusions are based
105 on a small number of trajectories in a constrained network space, and lack a theoretic-
106 al underpinning. The former paper briefly characterizes trajectories conceptually, but
107 lacks empirical examples.

108 Two more recent works also addressed the need to compare and analyze similarity
109 measures for trajectories, in a spirit more similar to ours. Cleasby *et al.* (2019) ana-
110 lyzed five different measures (four of which we also include) in order to understand
111 how they compare to each other when applied to movement ecology. They carried
112 out simulations with synthetic data and also included experiments with a real data
113 set of northern gannet trajectories. The study was focused on ecology applications,
114 but some of its conclusions are more broadly relevant too. The survey by Su *et al.*
115 (2020) provides a computational comparison of an impressive selection of 15 simi-
116 larity measures. The authors evaluated how capable are these measures of handling
117 different transformations to the data (e.g., adding/deleting points, changing sampling
118 rate, etc.). However, the comparison among these similarity measures emphasizes the
119 computational rather than conceptual perspective, for example, experimenting with
120 synthetic data rather than real data.

121 Hence, our approach complements this work by Cleasby *et al.* (2019); Su *et al.*
122 (2020), by adopting a GI science perspective that balances the more application-
123 specific and more computational perspectives of this related recent work. Based on
124 this holistic approach, this paper aims to not only explore the properties of the differ-
125 ent trajectory similarity algorithms and measures, but also to characterize the different
126 ways in which choice of algorithm and measure impacts on the results of analysis of
127 real data.

128 2.1. Similarity measures and algorithms

129 Trajectory similarity measures have received considerable attention in several areas,
130 with a large number of similarity measures proposed in the literature.

131 Perhaps the simplest approach to measure how similar two trajectories are is to
132 measure spatial distance between corresponding locations (i.e., the first two points
133 of each trajectory, the second two points, and so on). This is what we call *lock-step*
134 *Euclidean distance*. From there on, measures attempt to compare locations in more
135 sophisticated ways.

136 Several other similarity measures have been proposed, but most of them can be seen
137 as extensions, generalizations, and improvements (e.g., in terms of computation time)

138 of the basic measures mentioned above. For instance, sequence weighted alignment
139 (SWALE) (Morse and Patel, 2007) generalizes in a unified model EDR and LCSS.
140 The edit distance with projections (EDwP) (Ranu *et al.*, 2015) is a variant of EDR
141 that uses projections to handle non-uniform sampling rates. The w-constrained discrete
142 Fréchet distance (wDF) (Ding *et al.*, 2008) is a variant of DFD where two points are
143 matched only if their timestamps are within a given time distance. The uncertain
144 movement similarity (UMS) (Furtado *et al.*, 2018) replaces the fixed global threshold
145 of the lock-step Euclidean distance by different ellipses that are used to associate
146 points from both trajectories.

147 While many of the measures proposed above can be generalized to higher-
148 dimensional data, some have been adapted specifically to this setting, such as DTW
149 for multi-dimensional time series (MD-DTW) (ten Holt *et al.*, 2007). A particularly
150 important case of multidimensional trajectories are semantic trajectories (Spaccapi-
151 etra *et al.*, 2008). These are trajectories that are enriched with additional semantic
152 information.

153 Several definitions and variations of semantic trajectories exist (see, e.g., Alvares
154 *et al.* (2007); Bogorny *et al.* (2014); Parent *et al.* (2013)). In general, semantic trajec-
155 tories can be viewed as sequences of *stops* and *moves* between stops. The stops typically
156 represent salient places visited; the moves represent purposeful motion between con-
157 secutive stops. In contrast to these semantic trajectories, the “raw” space-time trajec-
158 tories as defined above (called *raw trajectories* in the context of semantic trajectories)
159 describe only movement, without identified stops or semantics for intervening moves
160 implied by those salient stops.

161 Naturally, the computation of similarity for semantic versus raw trajectories re-
162 quires different methods that focus on different aspects. Some similarity measures
163 designed for semantic trajectories focus specifically on stops and their semantic at-
164 tributes, e.g., Kang *et al.* (2009); Liu and Schneider (2012); Ying *et al.* (2010). Others
165 try to take into account the full breadth of aspects: time, space, and semantics (e.g.,
166 Furtado *et al.* (2016); Lehmann *et al.* (2019); Petry *et al.* (2019b)).

167 The focus of this paper is on similarity measures for “raw” space-time trajectories.
168 However, it should be stressed that such “raw” measures are essential building blocks
169 of similarity measures for semantic trajectories. To compare two semantic trajectories,
170 one also needs to be able to compare two raw trajectories, for which methods like
171 those studied in this paper are needed. In addition, some of the measures for semantic
172 trajectories (e.g., MD-DTW) are based on fundamental similarity measures for raw
173 trajectories (e.g., DTW).

174 While trajectory similarity calculation is one of the major components for many
175 trajectory analytics tasks, many popular similarity measures are readily available in
176 various analysis toolkits.

- 177 • Toohey and Duckham (2015) present an R package for trajectory similarity mea-
178 sures, freely available on CRAN, which includes LCSS, Fréchet distance, DTW,
179 and edit distance.
- 180 • Guillouet and Van Hinsbergh (2018) offer a Python implementation of symmetric
181 segment-path distance (SSPD), one-way distance (OWD), Hausdorff distance,
182 FD (Fréchet distance), DFD (discrete Fréchet distance), DTW, EDR, LCSS,
183 and edit distance with real penalty (ERP).
- 184 • MoveTK (Mitra and Steenbergen, 2020) is a C++ library for movement ana-
185 lytics, which covers algorithms for various types of movement analysis tasks,
186 including clustering, simplification, segmentation, and so on. Specifically, it im-

187 plements LCSS, Hausdorff, and FD for trajectory similarity calculation.

188 This spread of open source implementations also suggest the popularity of some of
189 the similarity measures. The similarity measures we chose to compare in this paper,
190 while not as exhaustive as Su *et al.* (2020), represent a sample of the most widely avail-
191 able and used measures today. Further, in addition to popularity, the selected measures
192 cover the fundamental principles common to the wider range of more specialized trajec-
193 tory similarity measures subsequently developed. This systematic evaluation of these
194 fundamental similarity measures, thus, offers a solid start point for rapid development
195 of further specialized similarity measures for various application scenarios.

196 **3. Conceptual modeling of trajectory similarity**

197 A trajectory represents the path of an object’s movement, in general as position in
198 space as a continuous function of time. In practice, however, trajectories are usually
199 captured as “fixes,” which are discrete, granular measurements of location at given
200 times. In such cases, both position and time may be regularly or irregularly sampled. In
201 addition to the imprecision introduced through sampling, it is important to remember
202 that location in space and in time are usually also subject to inaccuracy. However, for
203 reasons of scope and clarity, we make the simplifying assumption in this paper that
204 trajectory fixes are more-or-less accurate.

205 Similarity measures aim to quantify the extent to which two trajectories resemble
206 each other. Comparing two trajectories involves comparing at the same time their
207 spatial and temporal aspects. Accordingly, three key characteristics are especially use-
208 ful in classifying trajectory similarity measures: the measure’s metric properties, it’s
209 handling of trajectory granularity, and its spatial and temporal reference frames.

210 **3.1. Metric versus non-metric measures**

211 An important property of a similarity measure is whether it is a *metric* or not. A
212 *metric* is a function that is zero only when two compared objects are equal; is sym-
213 metric (i.e., distance from A to B equals the distance from B to A); and satisfies the
214 triangle inequality (i.e., for any three trajectories A , B , C , the distance from A to B
215 plus the distance from B to C must be at least as large as the distance from A to
216 C). Metric properties are important for certain trajectory applications, such as index-
217 ing and clustering. However, not all distance measures are metric (e.g., travel time
218 in transportation networks is a distance measure that is frequently not symmetric).
219 Similarly, not all similarity measures are metric (e.g., A may be more similar to B
220 than B is to A).

221 **3.2. Discrete versus continuous measures**

222 In cases where the trajectory representation is continuous, and takes into account all
223 the (infinite) points along the trajectory, similarity may be measured *continuously*.
224 However, similarity measures may often be *discrete*, in that they consider only a dis-
225 crete subset of points in the trajectory, most commonly the measured data points
226 (fixes). Hence, discrete measures use only the locations at certain times, ignoring the
227 movement in-between. Continuous measures require interpolation between locations
228 measured at a discrete set of times.

229 3.3. Relative versus absolute measures

230 In comparing two trajectories, one can consider space and time as either absolute
231 (i.e., compared with an external spatial and/or temporal reference frame) or relative
232 (i.e., intrinsic comparison, ignoring absolute times or positions). For example, the
233 similarities of two commuter trajectories could be measured for two people living and
234 working in the same buildings and on the same morning (absolute space and time);
235 a single commuter’s trajectories on two different mornings (absolute space, relative
236 time); two different commuters living and working in different buildings but traveling
237 on the same morning (relative space and absolute time); or two commuters living in
238 working in different buildings and traveling on different mornings (relative space and
239 relative time). Different similarity measures behave differently when presented with
240 such data. In addition, transformations or preprocessing may be applied to data to
241 align trajectories spatially and/or temporally before similarity analysis.

242 3.3.1. Absolute time and space

243 Occasionally, it is desirable to compare trajectories that are proximal in both space and
244 time. Such absolute trajectory comparison is quite restrictive, however, as it requires
245 that two trajectories must have similar lengths and be occurring in approximately the
246 same space at the same time. For example, comparing the similarity of the trajectories
247 of two runners in a marathon may provide insights into their relative performance.
248 In practice, though, applications that require measures of similarity only for such
249 closely related trajectories are rare. Instead, most applications of trajectory similarity
250 require measures that operate in relative time, relative space, or both. Returning to the
251 example of commuting above, it is expected that in most cases we will be interested
252 in similarities between different people’s commutes across space, and/or changes in
253 patterns of commutes over time (i.e., in relative space and/or relative time).

254 3.3.2. Relative time

255 In most trajectory similarity applications, temporal references are less important than
256 the spatial characteristics of trajectories. For example, in comparing an individual’s
257 travel from home to work over the working week, differences in the day of the week,
258 or even the exact time the journey began, may not be as important as the relative
259 spatial configurations of routes taken. In such cases, similarity measures are desired
260 that prioritize similarities in space between trajectories, and limit the influence of
261 temporal differences.

262 In practice, trajectories will usually differ not simply in start and end times, but also
263 in local variations in time, e.g., due to traffic, and in granularity, e.g., in the frequency of
264 fixes in discrete trajectories. *Relative time* refers to the property of a similarity measure
265 to handle such local time differences. Similarity measures can be further differentiated
266 as *rigid* (does not support relative time), *flexible* (evaluates spatial similarity, ignoring
267 time shifts), and *semi-flexible* (evaluates spatial similarity as well as accounting for
268 the degree of temporal shift). For instance, a pair of trajectories that are spatially
269 identical but vary in speed profile along the trajectory will be expected to have a
270 higher similarity score when compared using a flexible measure than a rigid or semi-
271 flexible measure.

272 However, even in the case of flexible measures, the sequence of fixes for a trajectory
273 still strongly influences the results. Two trajectories that follow spatially identical
274 paths but move in opposite directions (e.g., a route from home to work, versus the

275 same route from work to home) will be measured as dramatically different from each
276 other, even by trajectory similarity measures that support local alignments in time.
277 In cases where trajectories are known to be the “inverse” of each other (i.e., same
278 spatial path in opposite directions), an option for comparing similarity could be a
279 temporal transformation that reverses the order of points within the trajectory. Such
280 a transformation is discussed in more detail Section 5.3, and is the temporal analog of
281 spatial transformations, discussed in the following subsection.

282 3.3.3. *Relative space*

283 The requirement that trajectories be close in absolute space can also be rather strict
284 for some applications aspiring to mine general patterns from trajectories. For example,
285 two objects do not have to be moving in the same area or even in the same direction to
286 be considered similar if they are engaging in essentially the same behavior. Migration
287 patterns of animals, for example, may exhibit meaningfully similar patterns even if
288 they occur at dramatically different times, locations, and even scales.

289 Transformations in space can be performed to align distal trajectories together
290 before similarity measures are applied. Possible spatial transformations include but
291 are not limited to translation, rotation, and scaling. For example, a translation may
292 align trajectories so that they begin at the same point. Rotation can be used to ensure
293 that the direction from the start point to the end point is the same for each trajectory.
294 Additional scaling may also be used to align the start and end points of the trajectories.
295 The type of transformations that are applicable to a specific application are dependent
296 on the specific behaviors of the observed trajectories.

297 3.4. *Selection of similarity measures*

298 For our analysis, we do not aim at a complete survey of similarity measures. Instead
299 we chose five of the most widely-known and frequently cited trajectory similarity
300 measures, plus a further sixth measure as a baseline. These are also the measures that
301 are most readily available to practitioners, as they can be found in software libraries
302 in languages like Python and R (e.g., Guillouet and Van Hinsbergh, 2018; Toohey
303 and Duckham, 2015). It is also important to emphasize that we restrict our focus to
304 measures where the spatial component of similarity is based on spatial distance. We do
305 not consider spatial similarity based on shape features, such as curvature, or similarity
306 measures solely using the direction of movement.

307 Trajectory data sets are a special case of multivariate time series data. Kotsakos
308 *et al.* (2013) survey commonly-used similarity measures for univariate and multivariate
309 time-series clustering. In our comparison, we included all the measures highlighted in
310 their survey. These measures are dynamic time warping, longest common subsequence,
311 and edit distance, in addition to the lock-step Euclidean distance (termed L_p distance)
312 as a baseline measure. We excluded methods for multidimensional subsequence match-
313 ing, since these address a different problem.

314 For spatiotemporal data sets, (Gunopulos and Trajcevski, 2012) additionally discuss
315 the Fréchet distance. The Fréchet distance also has recently received considerable at-
316 tention in geographic information science (Werner and Oliver, 2018), and we therefore
317 included both Fréchet distance and its variant the discrete Fréchet distance.

318 All the chosen measures support relative time, in the sense that the definition of each
319 measure (below) fundamentally relies on the absolute spatial distance between ordered
320 points in the trajectory, rather than the absolute time gap between points. Lock-

321 step Euclidean distance is the only measure covered here that implicitly assumes that
 322 trajectories occur at the same absolute times. However, even in the case of the lock-
 323 step Euclidean distance, the calculation of similarity usually depends on the spatial
 324 distance between temporally aligned fixes, not on the absolute timestamp values, as
 325 discussed further below in Section 4.1.

326 At their core, all the similarity measures considered rely on a distance measure
 327 between two points. Throughout our comparison, we use Euclidean distance for this
 328 purpose. Depending on the application other attributes of the movement can be used
 329 as the distance measure, e.g., speed or direction of movement, cf. Konzack *et al.* (2017).
 330 A good choice of attributes to compare is important, but mostly orthogonal to the
 331 choice of the trajectory similarity measure and therefore not the focus of this paper.

332 4. Theoretical analysis of similarity measures

333 Throughout the remainder of this paper the following notation will be used. Let
 334 A and B be two trajectories consisting of n timestamped points and m times-
 335 tamped points (“fixes”), respectively. We write $A = ((t_1^a, p_1^a), \dots, (t_n^a, p_n^a))$ and $B =$
 336 $((t_1^b, p_1^b), \dots, (t_m^b, p_m^b))$, where $p_i^a, p_j^b \in \mathbb{R}^2$ are two-dimensional locations and $t_i^a, t_j^b \in \mathbb{R}$
 337 are the corresponding time stamps.¹ For conciseness we will often use the notation a_i
 338 and b_j to refer to the i th or j th point in A or B (i.e., p_i^a and p_j^b , respectively).

Given a point $p \in \mathbb{R}^2$, we use $x(p)$ and $y(p)$ to denote the x and y coordinates of
 point p , respectively. For two points p, q in 2 dimensions, we use

$$\text{dist}_2(p, q) = \sqrt{(x(p) - x(q))^2 + (y(p) - y(q))^2}$$

to denote their Euclidean distance, and

$$\text{dist}_\infty(p, q) = \max(|x(p) - x(q)|, |y(p) - y(q)|)$$

339 to denote their infinity or maximum norm. Finally, for a trajectory A , we use $A_{[i,j]}$ to
 340 refer to the sub-trajectory given by points $((p_i^a, t_i^a), \dots, (p_j^a, t_j^a))$, for $1 \leq i \leq j \leq n$,
 341 and $A_{[i]}$ to refer to p_i^a , the i th timestamped point (fix) in trajectory A .

342 Each of the following subsections begins by presenting the basic definition of each
 343 similarity measure. Except for unifying notation, we have tried to keep the definitions
 344 as close as possible to the variants most widely adopted. Fig. 1 serves as a graphical
 345 summary of the computation of each measure.

346 4.1. Lock-step Euclidean distance (LSED)

347 Lock-step Euclidean distance measures the total distance between all pairs of cor-
 348 responding points in two trajectories. In the continuous setting, lock-step Euclidean
 349 distance requires that two trajectories are the same length. In the discrete setting,
 350 lock-step Euclidean distance requires two trajectories to contain the same number of
 351 points, or that we can interpolate along the length of the trajectories.

352 More formally, if $n = m$ we can interpret the trajectories as points in the Euclidean
 353 space \mathbb{R}^{2n} and take their Euclidean distance.

¹While our treatment focuses on the most widespread case of two-dimensional locations, many of the measures can be applied to higher-dimensional data in a straightforward way.

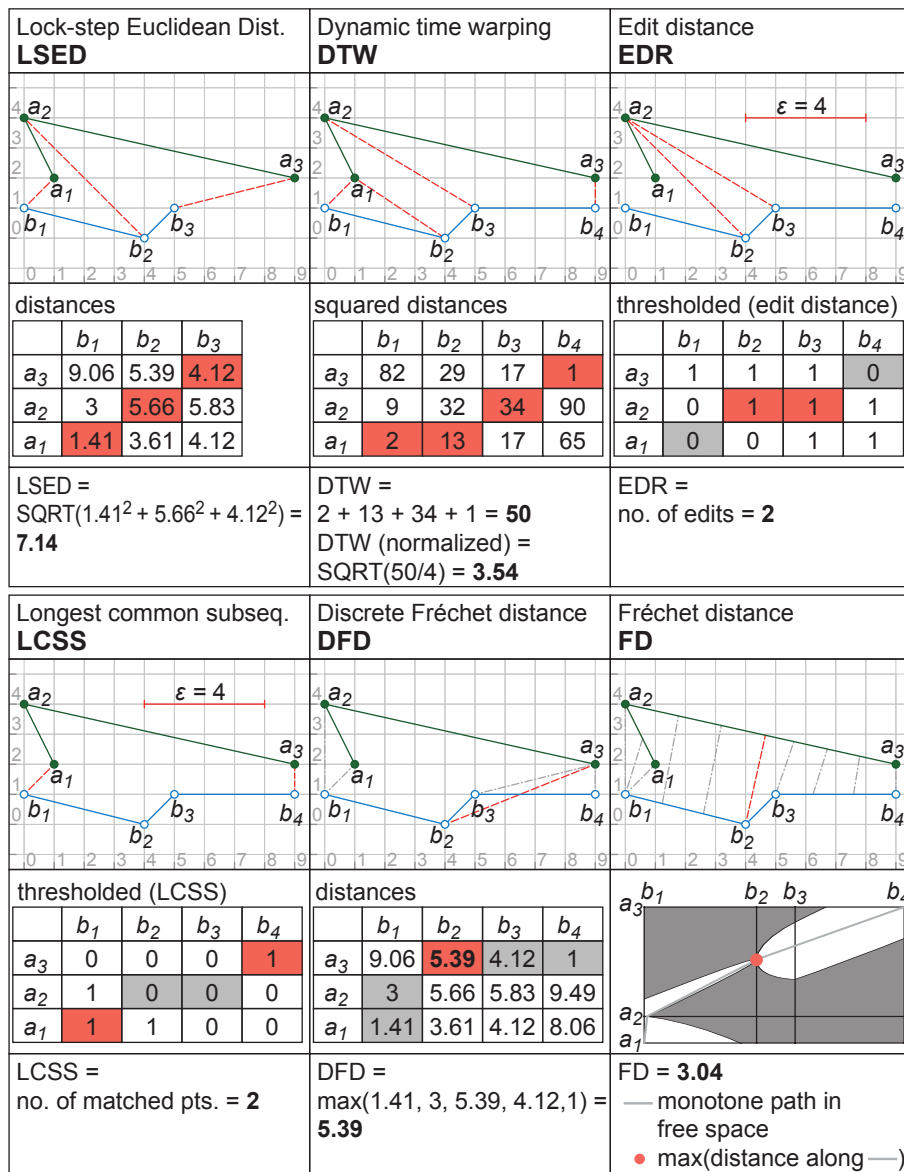


Figure 1. Demonstration of trajectory similarity measures, aligning two trajectories where $n=3$ and $m=4$ (except for LSED, where $n=m=3$) according to the various measures, along with a corresponding distance matrix or free-space diagram. The distances relevant for computing the respective similarity measures are added as dashed red lines in the figures and highlighted in red in the matrices, e.g., distance $\text{dist}(a_3, b_2)$ for DFD. Other relevant distances, included in the computation but not contributing to the final similarity measure, are also highlighted in gray cells, and gray dashed lines in associated geometric figures (in cases where associated distance is greater than zero). Further details of the precise computation of each measure are contained in Sections 4.1–4.6 below.

354 **Definition 4.1.** The lock-step Euclidean distance of A and B is defined as

$$Eu(A, B) = \sqrt{\sum_{i=1}^n \text{dist}_2^2(a_i, b_i)} .$$

355 A frequently used variant is the average distance between corresponding measure-
 356 ments:

$$Eu'(A, B) = \frac{1}{n} \sum_{i=1}^n \text{dist}_2(a_i, b_i) . \quad (1)$$

357 Alternatively, the maximum instead of the average distance can be used. For example,
 358 in Fig. 1 the two trajectories have an average-distance LSED of 3.73 and a maximum-
 359 distance LSED of 5.66.

360 The definition above is most meaningful when there is a correspondence in time
 361 between the two trajectories. That is, if $t_i^a = t_i^b$ for all $1 \leq i \leq n = m$, then LSED
 362 measures how far the trajectories are apart at corresponding times. In particular,
 363 $Eu'(A, B)$ is then the average distance at corresponding times. If we assume uniform
 364 sampling in time, then the requirement $n = m$ corresponds to both trajectories having
 365 the same duration, i.e., $t_n^a - t_1^a = t_n^b - t_1^b$. However, if both trajectories have the same
 366 duration but use different—possibly non-uniform—sampling, then we can generalize
 367 these measures using interpolation:

$$Eu(A, B) = \frac{1}{n} \int_0^{t_n^a - t_1^a} \text{dist}_2(A(t_1^a + t), B(t_1^b + t)) dt , \quad (2)$$

368 where $A(t)$ and $B(t)$ are the locations of A and B , respectively, obtained by interpo-
 369 lation. Most commonly linear interpolation is used for this, i.e., for $t_i^a \leq t \leq t_{i+1}^a$ we
 370 have:

$$A(t) = a_i \frac{t_{i+1}^a - t}{t_{i+1}^a - t_i^a} + a_{i+1} \frac{t - t_i^a}{t_{i+1}^a - t_i^a} . \quad (3)$$

371 This interpolation assumes that the object moves between two measurements with
 372 constant speed along a straight line; an alternative is to bound these distances only
 373 assuming an upper bound on the speed of movement (Buchin and Purves, 2013). All
 374 the distances above can be computed in $O(n + m)$ time by scanning over the data
 375 once.

376 The Euclidean distance between two trajectories and its variants are widely used
 377 (cf. Vlachos *et al.* (2002)). An implicit assumption underlying LSED is that the two
 378 trajectories are aligned in time. All of the following measures relax this condition: data
 379 points with different time stamps may be aligned as long as the alignment preserves
 380 the order of the points along the trajectories. For all of the measures the alignment is
 381 optimized according to certain criteria. The measures differ in the specific criteria.

382 **4.2. Dynamic time warping (DTW)**

383 Dynamic time warping is a classical dynamic-programming algorithm, originally used
 384 for speech recognition. DTW has been successfully applied to time series data since
 385 the work by Berndt and Clifford (1994). Later, it became one of the most common
 386 methods for measuring similarity between trajectories. The following definition follows
 387 the one presented by Chen *et al.* (2005).

388 **Definition 4.2.** The dynamic time warping distance from A to B is defined as

$$\text{DTW}(A, B) = \begin{cases} 0 & \text{if A and B are empty} \\ \infty & \text{if A or B are empty (not both)} \\ \text{dist}_2^2(a_1, b_1) + \min(& \\ \text{DTW}(A_{[2,n]}, B_{[2,m]}), & \\ \text{DTW}(A, B_{[2,m]}), & \\ \text{DTW}(A_{[2,n]}, B)) & \text{otherwise} \end{cases}$$

389 **Matrix formulation** For this algorithm and several of the following ones, it will be
 390 insightful to interpret the distance definitions in terms of paths in the distance matrix
 391 between the trajectory points, illustrated in Fig. 1, for two sample trajectories *A* and
 392 *B*. In the figure, the rows and columns of the matrix are laid out such that the squared
 393 distance between the first two points is at the lower left and the last two points at the
 394 upper right corner of the matrix.

395 Dynamic time warping can be seen as selecting a minimum cost path in the distance
 396 matrix. More precisely, DTW selects a path from the lower left to the upper right
 397 corner of the distance matrix that minimizes the sum of squared distances. In the
 398 example, the resulting sum is $2 + 13 + 34 + 1 = 50$. DTW is based on defining a cost
 399 for aligning two data points, namely the squared Euclidean distance between them.

400 From the point of view of walking along this path, from the lower left to the upper
 401 right corner, at each step DTW considers three possible moves: horizontal, vertical or
 402 diagonal. More specifically, the options available are:

- 403 (1) *Match current pair of points, and move diagonally*: the cost of this move is equal
 404 to the squared distance between the pair of points.
- 405 (2) *Match current pair of points, and move up*: the cost is equal to the squared
 406 distance between the pair of points.
- 407 (3) *Match current pair of points, and move right*: the cost is equal to the squared
 408 distance between the pair of points.

409 Another useful way to visualize the DTW approach is in terms of alignments. Each
 410 path in the distance matrix considered by DTW corresponds to an *alignment* between
 411 the points of the two trajectories (red dashed lines, Fig. 1). Each cell in the path
 412 implicitly aligns one point of *A* with one of *B*, that is, a path through cell (i, j) , for
 413 $1 \leq i \leq n$ and $1 \leq j \leq m$, is implicitly aligning a_i with b_j .

414 What characterizes a similarity measure like DTW is how the cost of a path is
 415 defined, since the cost of a path represents how well the two trajectories are aligned
 416 in that path. Following Chen *et al.* (2005), in the definition above the cost of a path is
 417 the sum of the squared distances between all pairs of aligned points. In common with
 418 other measures using squared distance, this distance metric can help support tolerance
 419 to outliers, discussed further in Sections 5.6 and 8. However, DTW is also frequently
 420 used with other costs, e.g., turning angles, discussed in more detail at the end of this

421 section. It is also common to enforce additional constraints on the path, for instance
 422 enforcing similar time-stamps between aligned measurements (see, for example, Keogh
 423 and Ratanamahatana, 2005).

424 **Normalization** The DTW distance corresponds to a sum of squared distances be-
 425 tween data points and depends on the number of data points used. This makes it
 426 difficult to compare DTW distances between different numbers of data points in each
 427 trajectory. In the experiments we therefore divide the DTW distance by $\max(m, n)$,
 428 which is (in the matrix formulation) the smallest number of cells that need to be vis-
 429 ited. To obtain a more comprehensible 1D-distance measure, we additionally take the
 430 square root, that is, as normalized DTW distance we use $\sqrt{\text{DTW}(A, B) / \max(m, n)}$,
 431 which produces $\sqrt{50/4} = 3.54$ for the example in Fig. 1.

432 It might seem natural to normalize using the number of values in the sum (in terms
 433 of the matrix formulation: the number of cells visited) instead of $\max(m, n)$. This
 434 approach would however make the normalized distance dependent on the path in the
 435 matrix, assigning relatively smaller normalized distances to longer paths.

436 **Algorithm** The dynamic time warping distance is computed using dynamic program-
 437 ming, meaning that in terms of the formulation above one can compute for every cell
 438 (i, j) the cost of the best path to reach it. This computation requires constant time per
 439 cell, as a cell’s cost can be computed based on the cost of the cell left, below, and diag-
 440 onally (left-below), resulting in an overall quadratic, i.e., $O(nm)$, computation time.
 441 In practice, this can often be reduced to linear time, by carefully avoiding the compu-
 442 tation for cells that have no influence on the final result (Keogh and Ratanamahatana,
 443 2005). To decrease the computation time further, deep neural network based models
 444 have been developed for the DTW measure, see for instance (Zhang *et al.*, 2019).

445 4.3. Edit distance (EDR)

446 Originally proposed to measure how similar two strings of characters are, edit distances
 447 have been successfully used for trajectory similarity. Conceptually, edit distance mea-
 448 sures the changes (“edits”) to a trajectory—for instance, deleting a data point—needed
 449 to morph it into another trajectory. Every edit comes at a cost. Here we present the
 450 variant proposed by Chen *et al.* (2005), known as *edit distance on real sequence* (EDR).
 451 In this variant every edit has a unit cost, and the edit operations are either deleting a
 452 point, or aligning two dissimilar points.

453 **Definition 4.3.** The edit distance on real sequence (EDR) of A and B is defined as

$$\text{EDR}(A, B) = \begin{cases} n & \text{if } B \text{ is empty} \\ m & \text{if } A \text{ is empty} \\ \min(& \\ \text{EDR}(A_{[2,n]}, B_{[2,m]}) + \text{penalty}(a_1, b_1), & \\ \text{EDR}(A, B_{[2,m]}) + 1, & \\ \text{EDR}(A_{[2,n]}, B) + 1) & \text{otherwise} \end{cases}$$

454 where $\text{penalty}(a_1, b_1)$ is 0 if $\text{dist}_\infty(a_1, b_1) < \epsilon$, or 1 otherwise.

455 The definition uses a parameter ϵ as a matching threshold distance (i.e., two points

456 closer than ϵ are considered to match).

457 **Matrix formulation** Similar to DTW, EDR searches for a minimum cost path in
458 the distance matrix, although it uses a matrix where the cost is defined differently. The
459 cost of the path is the number of horizontal, vertical, and diagonal steps, excluding
460 diagonal steps for which the corresponding pair of points are considered to match (i.e.,
461 their distance is smaller than ϵ).

462 It is important to note that in EDR costs are thresholded to 0 if the current pair of
463 points match, whereas in all other situations the cost is 1, irrespective of the distance
464 between the current pair of points. This results in the *distance threshold matrix*, a
465 Boolean matrix as shown in Fig. 1. However, non-thresholded versions also exist. For
466 instance, EDR itself is an adaptation of a measure proposed by Cai and Ng (2004)
467 called *edit distance with real penalty* (ERP). Instead of penalizing by 1 every time
468 two elements do not match, ERP penalizes with the squared distance between the
469 non-matching elements.

470 In terms of alignments, EDR defines the cost of a path as the number of aligned
471 points that are not considered a match.

472 **Algorithm** Computing edit distances can be implemented in the same way as DTW
473 and therefore take quadratic time, $O(nm)$, in the worst case.

474 4.4. Longest common subsequence (LCSS)

475 Longest common subsequence measures try to capture how well two trajectories match
476 by measuring the length of the longest point sequence that they have in common. LCSS
477 measures are closely related to edit distances, defined as follows after Vlachos *et al.*
478 (2002).

479 **Definition 4.4.** The length of the longest common subsequence between A and B is
480 defined as

$$\text{LCSS}(A, B) = \begin{cases} 0 & \text{if } A \text{ or } B \text{ is empty} \\ 1 + \text{LCSS}(A_{[1, n-1]}, B_{[1, m-1]}) & \text{if } \text{dist}_\infty(a_n, b_m) < \epsilon \text{ and} \\ & |n - m| \leq \delta \\ \max(\text{LCSS}(A_{[1, n-1]}, B), \\ \text{LCSS}(A, B_{[1, m-1]})) & \text{otherwise} \end{cases}$$

481 The definition uses two parameters, δ and ϵ . As in EDR, ϵ is a matching threshold
482 distance (i.e., two points closer than ϵ are considered to match). Additionally, δ controls
483 how far in time (specifically, in timesteps) two matching points can be, in order to
484 align the trajectories in time. However, it should be noted that δ is not specific to
485 LCSS, and could be added to any of the other measures.

486 **Matrix formulation** LCSS also looks for a path in its distance matrix (Fig. 1),
487 although with a few differences with respect to the previous measures. First, the path
488 is searched in the opposite direction: from the upper right to the lower left corner.
489 This is an arbitrary decision: it is easy to modify the formula to go in the same
490 direction as DTW and EDR. But we preferred here to follow the original formulation
491 from Vlachos *et al.* (2002). The salient difference in LCSS is that the goal is to find

492 a path of *maximum* score, with the objective to maximize the number of matched
 493 points. The score of a path is the number of diagonal steps, where diagonal steps are
 494 only allowed if points are similar.

495 In common with EDR, LCSS is thresholded, meaning whether the point pairs match
 496 or not matters, but not the magnitude of difference. In terms of alignments, LCSS
 497 defines the value of a path as the number of alignments considered a match, making
 498 LCSS a measure that is somewhat complementary to EDR. Indeed, ignoring that one
 499 measure minimizes a cost and the other maximizes a score, the difference between
 500 LCSS and EDR is subtle: EDR allows diagonal steps for dissimilar points (at a cost),
 501 while LCSS does not.

502 **Algorithm** As before, LCSS can be implemented using dynamic programming, and
 503 therefore takes quadratic time, $O(nm)$, in the worst case.

504 4.5. Discrete Fréchet distance (DFD)

505 Proposed by Eiter and Mannila (1994), DFD can be seen as a version of DTW that
 506 takes the *maximum* distance between aligned points along the path. This is in contrast
 507 to DTW, which considers the *sum* of all squared distances.

508 **Definition 4.5.** The discrete Fréchet distance of A and B is defined as

$$\text{DFD}(A, B) = \begin{cases} 0 & \text{if } A \text{ and } B \text{ are empty} \\ \infty & \text{if } A \text{ or } B \text{ are empty (not both)} \\ \max(\text{dist}_2(a_1, b_1), \min(\\ \text{DFD}(A_{[2,n]}, B_{[2,m]}), \\ \text{DFD}(A, B_{[2,m]}), \\ \text{DFD}(A_{[2,n]}, B)) & \text{otherwise} \end{cases}$$

509 **Matrix formulation** Similar to DTW and EDR, DFD searches for a minimum cost
 510 path in the distance matrix, from the lower left to the upper right corner (Fig. 1). As
 511 in DTW, the cost of a pair is measured by taking the Euclidean distance.

512 In terms of alignments, DFD defines the cost of a path as the maximum over the
 513 distances between all pairs of aligned points. Note that taking the squared distance
 514 instead of the distance would result in the same optimal paths. Essentially, DFD's
 515 difference to DTW is that it takes the maximum instead of the sum of the distances
 516 between all pairs of aligned points.

517 **Algorithm** As before, DFD can be implemented using dynamic programming, re-
 518 sulting in an $O(nm)$ -time algorithm.

519 4.6. Fréchet distance (FD)

520 All the distance measures above are discrete, in the sense that they only align the
 521 measured locations a_i, b_i . This can potentially lead to problems for non-uniform sam-
 522 pling. In this section we present the Fréchet distance (Alt and Godau, 1995), which
 523 is also based on the maximum distance between the alignments, as DFD. However, in
 524 FD the alignments considered are *continuous*, meaning that they are taken between all

525 points in both trajectories, by using the interpolated trajectories $A(s), B(t)$ (defined
526 as in Formula 3).

527 **Definition 4.6.** The Fréchet distance between A and B is defined as

$$F(A, B) = \inf_{\sigma} \max_{t \in [s_1, s_n]} \text{dist}_2(A(t), B(\sigma(t))),$$

528 where the infimum is taken over all continuous, strictly monotone-increasing functions
529 $\sigma: [s_1, s_n] \rightarrow [t_1, t_m]$ (i.e., all continuous alignments).

530 **Algorithm** Algorithms to compute the Fréchet distance usually solve as a subroutine
531 the decision problem: to decide whether the Fréchet distance is smaller than a given
532 $\epsilon > 0$. Given an algorithm for the decision problem, the Fréchet distance can be
533 approximated by using a binary search over ϵ . A more complex search procedure, such
534 as parametric search, can be used to compute the Fréchet distance exactly (Alt and
535 Godau, 1995).

536 The Fréchet decision problem can be solved by a dynamic programming algorithm.
537 Consider the so-called *free-space diagram* in Fig. 1 (bottom right). The free-space
538 diagram is the continuous analog to the distance threshold matrix used for the edit
539 distance and LCSS. In the free-space diagram the vertical axis corresponds to the
540 parameter space of A and the horizontal axis to the parameter space of B . Thus, the
541 point (s, t) in the diagram corresponds to the pair of points $(A(s), B(t))$. The free
542 space for a given $\epsilon > 0$ is the set of points (s, t) with the property that the distance
543 between $A(s)$ and $B(t)$ is at most ϵ .

544 In Fig. 1, the free-space diagram for $\epsilon \approx 3.04$ is the white-colored region. The Fréchet
545 distance is at most ϵ if and only if there is a path from the lower-left corner to the
546 upper-right corner that goes through the free-space and is monotonically increasing
547 in both coordinates (shown in light grey). To compute whether such a path exists
548 we can incrementally compute the part of the free-space diagram that is reachable
549 by such a path. This results in an $O(mn)$ -time algorithm for the decision problem.
550 Computing the exact Fréchet distance then requires an additional $O(\log(mn))$ factor
551 for the parametric search (Alt and Godau, 1995). In the example of Fig. 1 the exact
552 Fréchet distance is approximately 3.04 as the white region would disconnect when ϵ is
553 decreased any further. The corresponding alignment is shown as a dashed red line.

554 5. Discussion of conceptual and theoretical analysis

555 Following our pen-and-paper conceptual and theoretical analysis, and before moving on
556 the the experimental exploration, this section summarizes the key differences between
557 the similarity measures.

558 5.1. Metric versus non-metric

559 LSED, DFD, and FD are metrics. DTW, LCSS, and EDR are not metrics because:

- 560 • DTW does not obey the triangle inequality;
- 561 • LCSS does not measure difference (instead measuring, to some extent, similar-
562 ity), although variants that satisfy some weaker conditions can be defined (Vla-
563 chos *et al.*, 2002); and

564 • EDR does not fulfill two of the conditions of a metric, namely the identity of
565 indiscernibles ($D(A, B) = 0$ if and only if $A = B$) and the triangle inequality
566 ($D(A, B) + D(B, C) \geq D(A, C)$).

567 However, in general edit distance may be a metric, including some variants of edit
568 distance used for time-series analysis, such as *edit distance with real penalty* (Cai and
569 Ng, 2004).

570 **5.2. Discrete versus continuous**

571 Fréchet distance (FD) is the only one of the similarity measures considered here that
572 is continuous. FD works by finding a continuous alignment: one between the complete
573 path of both trajectories, not just between trajectory fixes. Continuous measures are
574 more natural when the interpolated values between trajectory points are relevant.
575 Moreover, continuous measures are better suited to handling trajectories with differing
576 sampling rates and gaps.

577 To illustrate, consider how the discrete versus continuous measures change in the
578 presence of a data gap, leading to one long trajectory segment. Discrete measures will
579 only consider the endpoints of that segment, producing an increase in the similarity
580 measure. In the case of measures based on the sum of distances (e.g., LSED, DTW,
581 EDR, LCSS), this increase may average out. However, measures that are based on
582 the maximum distance (e.g., DFD) will drastically increase. In contrast, a continuous
583 measure is likely to show the smallest effect in the presence of gaps or different sampling
584 rates, as long as the points on the interior of long segments can be aligned to nearby
585 points on the other trajectory.

586 Implementing a continuous measure does present additional computational chal-
587 lenges, as opposed to the relative simplicity of a discrete measure. However, the worst-
588 case running time of the FD is only slightly worse than that of the other measures,
589 $O(mn \log(mn))$ as opposed to $O(mn)$, see Section 4.6 and Alt and Godau (1995).
590 Indeed, just as FD was described as a continuous version of the DFD, continuous
591 versions of some other measures have also been defined. The so-called *partial Fréchet*
592 *distance* (Buchin *et al.*, 2009) is the continuous analogue of LCSS. For a given $\epsilon > 0$,
593 the partial Fréchet distance aligns two trajectories to maximize the parts that have
594 distance at most ϵ , measuring the overall length of these parts. The summed or aver-
595 age Fréchet distance is a continuous version of dynamic time warping, and aligns the
596 trajectories so as to minimize the average distance between matched points (Buchin,
597 2007). Continuous versions of dynamic time warping using other measures for the
598 pairwise distance between matched points have also been considered (Efrat *et al.*,
599 2007).

600 **5.3. Relative versus absolute time**

601 LSED is the only similarity measure considered that expects measurements to be
602 compared at corresponding times (possibly after an absolute time shift). Common to
603 all of the other similarity measures discussed—DTW, ED, LCSS, DFD, and FD—
604 is the principle of temporally aligning the two trajectories by aggregating the local
605 costs (i.e., the cost of the temporal alignment between each pair of points). The key
606 differences between measures often lie in the details of how this is done. For instance,
607 DTW and DFD fundamentally differ only on whether to take the sum (DTW) or
608 the maximum (DFD) of the local costs. This difference has knock-on impacts on how

609 local time differences influence the measure. For instance, since DTW adds up the
610 distance values of the cells visited (in the matrix formulation), it is of advantage to
611 visit fewer cells, and therefore to take diagonal steps unless there is a bigger gain in
612 terms of the local cost by taking horizontal/vertical steps. For all the measures, how
613 much local variation in time is allowed can be restricted by restricting the path in
614 the distance matrix to cells close to the diagonal (or more generally, close to the path
615 that corresponds to a perfect alignment in time). The extreme case where the path is
616 completely restricted corresponds to LSED (or a variant thereof).

617 As discussed in Section 3.3.2, all similarity measures encountered are sensitive to the
618 order of points in trajectories. The in-built temporal alignment of trajectory measures,
619 discussed above, will not aid in identifying similar but “inverse” trajectories, where
620 the same spatial path is followed in the opposite direction (e.g., comparing home to
621 work and work to home trajectories). However, it is possible to conceive of temporal
622 transformations that would help in identifying such trajectory similarities.

For example, when comparing two trajectories A and A' , where A' traces the same
spatial path as A but in the opposite direction, it is possible to compare instead two
temporally transformed trajectories B and B' , such that:

$$B = ((p_i^a, t_i^a - t_1^a), \dots, (p_n^a, t_n^a - t_1^a)) \text{ and } B' = ((p_j^{a'}, t_m^{a'} - t_j^{a'}), \dots, (p_m^{a'}, t_m^{a'} - t_m^{a'}))$$

623 where t_k^x denotes the k th timestamp in trajectory X , as introduced in Section 4. In
624 this case, computing the similarity of B and B' will provide high levels of similarity
625 corresponding to spatially coincident trajectories traversed in opposite directions A
626 and A' .

627 **5.4. Relative versus absolute space**

628 The distance measures considered above align trajectories in time to minimize absolute
629 Euclidean distances. However, depending on the application, relative distance may be
630 more important. This is addressed in two different ways. The first approach is to take
631 one of the measures above and optimize it under a suitable set of transformations, e.g.,
632 translations. That is, if $D(A, B)$ is a distance measure between trajectories A and B ,
633 one would consider $\min(\{d(A, B + \tau) \mid \tau \in T\})$, where T is the set of two-dimensional
634 translations. This minimization problem is typically computationally expensive (see
635 for example Vlachos *et al.*, 2002), and often solved by sampling the space of trans-
636 formations (Alt and Scharf, 2012). The second approach is much simpler. Instead of
637 using Euclidean distances, an alternative measure that is invariant under a suitable
638 set of transformations is used. Common choices for this alternative include heading
639 (translation-invariant) and turning angle (translation- and rotation-invariant). For in-
640 stance, one can use DTW with turning angles instead of squared Euclidean distances.
641 Note that the use of measures such as heading or turning angle complicates the applica-
642 tion of continuous similarity measures such as FD, since it would require to interpolate
643 heading or turning angle between trajectory points.

644 **5.5. Computational efficiency**

645 Regarding efficiency, the simplest and fastest measure discussed is LSED, as it only
646 requires processing the input trajectories once, which takes $O(n + m)$ time. Fréchet
647 distance is least efficient $O(nm \log(nm))$, but also the subject of considerable recent

648 efforts to improve efficiency (Bringmann *et al.*, 2019). The dynamic programming-
649 based measures (DTW, EDR, LCSS and DFD) require $O(nm)$ time in their standard
650 formulations. The dynamic programming approach is also easy to implement, and is
651 almost identical for all four measures. Theoretical improvements for some of these
652 measures are possible (Agrawal and Dittrich, 2002; Buchin *et al.*, 2014; Masek and
653 Paterson, 1980). However, these are marginal improvements in practice and come
654 at the cost of increased complexity of implementation. Approximating a similarity
655 measure can also yield faster computation. For instance, limiting how much local
656 time-shifting is allowed restricts the search to a smaller portion of the distance matrix
657 (or free space diagram for the Fréchet distance) close to the diagonal.

658 **5.6. Tolerance to outliers**

659 One final important difference between the various measures is worth highlighting:
660 tolerance to outliers. Generally, measures that use the maximum distance between
661 matched points (such as FD and DFD) emphasize large distances and are therefore
662 more sensitive to outliers than measures that use the sum of distances (or even the
663 sum of squared distances). Thresholds (as used in the EDR and LCSS) can be useful
664 for dealing with outliers as they allow for the assignment of a uniform cost to pairs
665 that are matched but have a distance larger than the threshold. In this sense, LCSS
666 can be interpreted as the measure that minimizes the number of points that need to
667 be classified as outliers to perfectly align the remaining trajectories. This, however,
668 comes at the cost of introducing the threshold as an additional parameter.

669 **6. Experimental setup**

670 The discussion in Section 4 provided a thorough theoretical analysis of the different
671 trajectory similarity measures. Section 5 then provided summary of expectations of
672 the behavior of different measures with respect to key characteristics, such as temporal
673 alignment, tolerance to outliers, and computational efficiency. In Sections 6 and 7, we
674 turn to exploring similarity through experiments with real data, to aid in discerning
675 differences which may be theoretically important, but practically less relevant.

676 To throw light on the widest range of practical scenarios, we selected two benchmark
677 trajectory data sets with sharply contrasting properties: vehicle movements through
678 a transportation network, and trajectories capturing the behavior of coastal wading
679 birds.

680 **6.1. Data sets**

681 The Dublin bus GPS sample data set (Dublin City Council, 2013) was selected as our
682 first data set. The data set records timestamped GPS coordinates of buses traveling
683 around Dublin at a frequency of 20 seconds using on-board GPS devices. Each GPS
684 fix is associated with a unique bus ID, journey ID, bus route ID, as well as route
685 direction.

686 This data set was chosen as it is especially suitable for separating spatial and tem-
687 poral aspects. For example, bus trajectories from the same time but different routes
688 are expected to be relatively dissimilar. Trajectories from the same route but at differ-
689 ent times are expected to be relatively similar. Such trajectories are subject to timing

690 differences due to traffic and schedules, but are inherently spatially similar and will
691 be automatically temporally aligned to some degree by all our similarity measures,
692 excepting LSED (cf. Section 5.4). Trajectories from the same route at the same time
693 on different week days are expected to be most similar.

694 To prepare a suitable set of bus trajectories for our experiments:

- 695 • From among tens of thousands of Dublin bus trajectories, a selected subset of
696 137 trajectories was extracted from weekdays (2nd, 3rd, 4th, and 7th of January
697 2013) and 8–9am, 1–2pm, and 8–9pm time blocks.
- 698 • Any stationary trajectory segments at the start or the end of a trajectory were
699 removed, to avoid distorting similarity values with extended stops.

700 This subset of trajectories from restricted dates and times ensured sufficient pairs of
701 trajectories at comparable locations and times for our experiments to test the responses
702 of different similarity measures to different trajectory pairings. Two example pairs of
703 trajectories are shown in Fig 2.

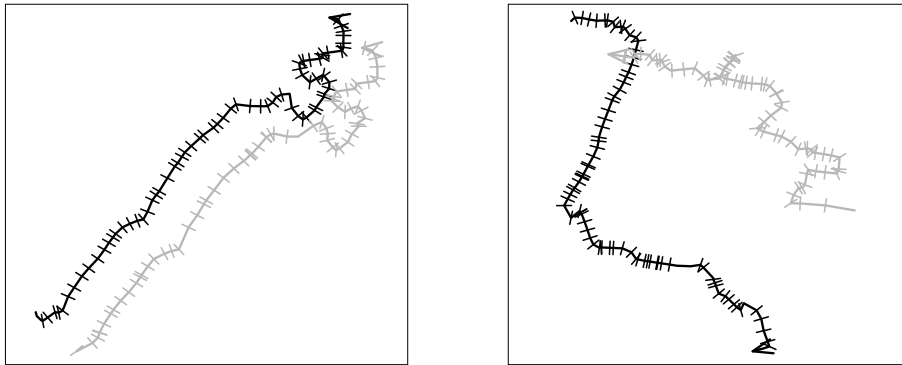


Figure 2. Example bus trajectories. Dashes perpendicular to movement paths denote trajectory “fixes” (timestamped points in the trajectory). The left pair shows trajectories of the same bus route collected at the same time but on different days. The left pair are spatially coincident (same bus route), but have been displaced for visual clarity. This displacement was not employed during similarity calculation. The right pair shows trajectories with different routes and different times.

704 The second data set concerned GPS trajectories of oystercatchers, annotated with
705 bird activities (Shamoun-Baranes *et al.*, 2012). Specifically, this data set resulted from
706 a one month-long 2009 scientific study of three oystercatchers, in a 3km² region of
707 Schiermonnikoog island in northern Netherlands. The trajectories used were derived
708 from GPS trackers fitted to the birds generating fixes every 10s. During tracking, birds
709 were simultaneously observed by the scientists through telescopes. These observations
710 enabled the trajectories to be annotated with eight different types of behaviors: ag-
711 gression, body care, fly, forage, handle, sit, stand, and walk.

712 This data set was chosen as it is especially suitable for exploring similarity of tra-
713 jectories transformed in time and space. Bird trajectories reflecting the same activity
714 may occur in different locations and times. The distinctive features of the different ob-
715 served movement behaviors are expected to make the trajectories resulting from those
716 behaviors dissimilar. An example of a “flight” and a “forage” trajectory are contrasted
717 in Fig 3.

718 To prepare a suitable set of bird trajectories for our experiments:

- 719 • Those trajectories annotated as either *flight* or *foraging* were extracted from the
720 full data set, to support comparisons between trajectories arising from known,

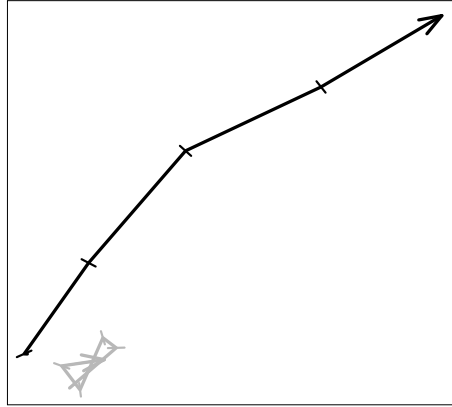


Figure 3. Example bird trajectories, showing one trajectory of flight (black) and one trajectory of foraging (gray)

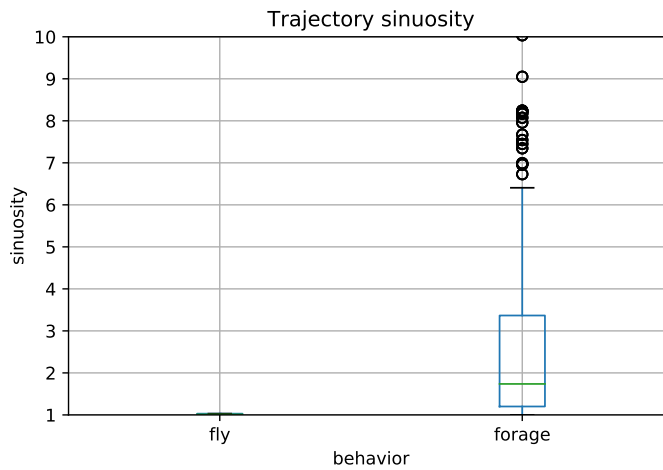


Figure 4. Sinuosity comparison between fly trajectories and forage trajectories

721 different types of activities (and hence expected to exhibit different levels of
 722 similarity).

- 723 • Trajectories with a length of fewer than four fixes were excluded, judged to be
 724 too short to clearly indicate any embedded activity.

725 After the preprocessing and filtering step, there remained 870 trajectory segments.
 726 Due to the relative under-representation of flight behaviors in the underlying data set,
 727 only 9 of these trajectories corresponded to flight behaviors. Nevertheless, this number
 728 was still deemed large enough to run our experimental cross comparisons.

729 Visual inspection of the trajectories associated with different behaviors indicated
 730 apparent spatial differences, as expected. For example, oystercatchers appear to make
 731 more sudden turns when they are foraging compared to cases when they are simply
 732 flying (Fig. 3). To confirm this visual impression, Figure 4 shows the sinuosity of
 733 the two sets of trajectories extracted. Trajectories of flight behavior have uniformly
 734 a sinuosity close to 1 (a straight line). In contrast, forage behavior exhibits a wide
 735 variety of trajectories sinuosity, with an average sinuosity approaching 2.

736 **6.2. Measure thresholds and normalization**

737 As the trajectories used in the experiments can vary dramatically in length, a direct
738 comparison of similarity measures is not possible. In order for all similarity measures
739 to be compared within the same categories, and between inter-category groups, LCSS
740 and EDR similarity values needed to first be normalized. LCSS was normalized by
741 the shortest trajectory length while EDR was normalized by the longest trajectory
742 length. DTW was normalized as a function of the number of points in the longest
743 trajectory in a pair (Section 4.2). As DFD and FD are essentially unaffected by length
744 of trajectories, normalization was unnecessary.

745 The threshold value ϵ for LCSS and EDR was set to 50m for all experiments, except
746 where stated.

747 **7. Experimental results**

748 This section presents the results of four experiments, structured so as to explore the
749 behavior of the different trajectory similarity measures with increasingly dissimilar
750 sets of paired trajectories drawn from the data sources introduced in the previous sec-
751 tion. These experiments are designed to provide a baseline comparison (Experiment
752 1); explore trajectory similarity of movement in a constrained network space (Experi-
753 ment 2); compare similarity measures in the context of different movement behaviors
754 (Experiment 3); and contrast similarities of fundamentally different types of movement
755 (Experiment 4).

756 Throughout these experiments it is important to emphasize that our focus remains
757 on what the data and experiments can tell us about the differences between similarity
758 measures, rather than what the similarity measures can tell us about the differences
759 between the data sets. It is important not to lose sight of the fact our comparative anal-
760 ysis is primarily concerned with elucidating the characteristics of similarity measures
761 themselves, not the differences in trajectory data sets nor on the different movement
762 behaviors that give rise to those trajectories.

763 **7.1. Experiment 1: Verification and baseline**

764 Our first experiment explored the baseline differences between similarity measures un-
765 der a range of transformations. Our expectation is that different similarity measures
766 exhibit different levels of sensitivity to spatial, temporal, or spatiotemporal transfor-
767 mations.

768 A randomly selected trajectory was resampled to a single high-resolution baseline
769 trajectory from the raw data (Fig. 5a). The bus data set was used as the source of
770 this baseline trajectory. However, this choice was arbitrary, and has no impact on the
771 expected results in Experiment 1, which compare the effect of different transformations
772 on measured similarity. Three further transformed trajectories for comparison were
773 derived from this baseline as follows:

- 774 (1) A temporal transformation, where points were sub-sampled from the original
775 trajectory with an increasing temporal interval, clustering points towards the
776 (temporal) beginning of the trajectory (Fig. 5b);
- 777 (2) A spatial transformation where the base trajectory was rotated slightly about
778 its origin (Fig. 5c); and

779
780

- (3) A spatiotemporal transformation where both temporal and spatial transformations above were applied (Fig. 5d).

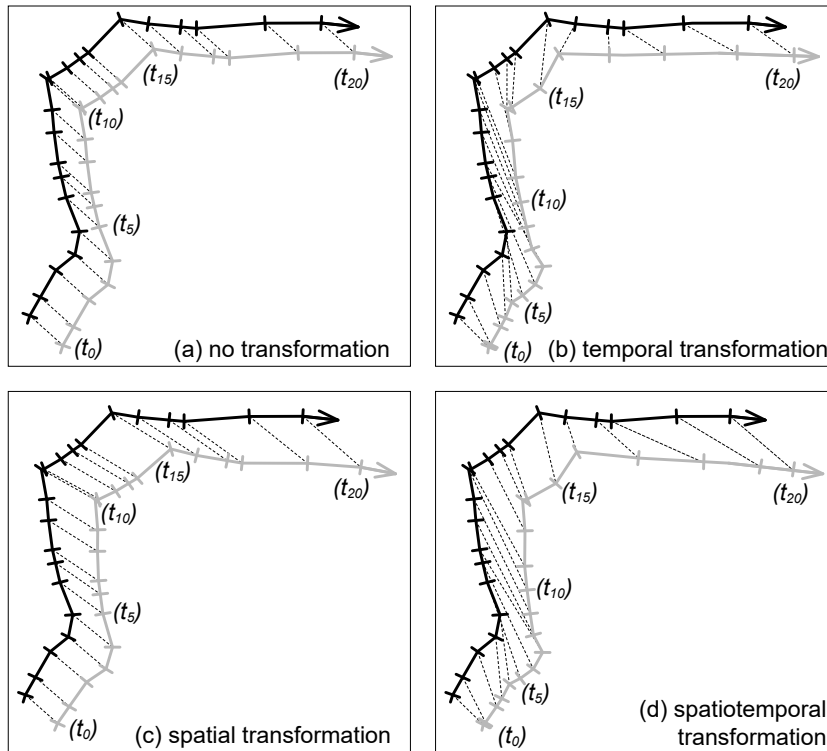


Figure 5. Experiment 1 setup. Trajectory comparisons between one bus trajectory and its variations. The black trajectory is the baseline, with transformed gray trajectories showing (a) no transformation, (b) temporal transformation, i.e., measurements are temporally shifted closer together towards the beginning of the trajectory, (c) spatial transformation, i.e., the gray trajectory has been rotated, and (d) spatiotemporal transformation, i.e., the combination of both the spatial and the temporal transformation. In our figures, the gray trajectories have been additionally displaced for visual clarity, with (a) illustrating this purely visual transformation.

781
782
783
784

The threshold value ϵ for LCSS and EDR was set to 100m in Experiment 1, unlike subsequent experiments, where the threshold used was 50m. The higher threshold selected as the Experiment 1 baseline was the only case where the trajectories were resampled (see above).

785

7.1.1. Results

786
787
788

Table 1 shows the calculated similarity measures for the trajectories shown in Fig. 5. The table shows both the absolute similarity measure computed, and in parenthesis the relative rank of that similarity across all four values computed for that measure.

789

7.1.2. Interpretation

790
791
792
793

We expected that all measures would yield maximum similarity when trajectories are identical. This expectation is indeed confirmed in Table 1. Such a comparison can be seen as a trivial verification of the implementation of our code, and an important sanity check.

794

In all cases except LCSS, identical trajectories (i.e., no transformation, Fig. 5)

Table 1. Computed similarities between black and gray trajectories in Fig. 5. The ranks in parentheses indicate for every measure the relative order of the computed similarities.

Transformation	None (Fig. 5a)	Temporal (Fig. 5b)	Spatial (Fig. 5c)	Spatiotemporal (Fig. 5d)
LCSS Ratio	1 (1)	0.68 (2)	0.61 (3)	0.55 (4)
EDR Ratio	0 (1)	0.57 (3)	0.43 (2)	0.70 (4)
Fréchet (m)	0 (1)	163.61 (2)	497.84 (3 =)	497.84 (3 =)
Discrete Fréchet (m)	0 (1)	456.87 (2)	497.84 (3 =)	497.84 (3 =)
DTW (m)	0 (1)	179.64 (2)	270.19 (4)	259.10 (3)

795 yield a value of 0. In other words, these measures strictly measure *dissimilarity*, with
796 larger values indicating greater dissimilarity. LCSS in contrast does measure *similarity*,
797 yielding a value of 1 for two identical trajectories.

798 Beyond these extreme values, though, in most cases a physical interpretation of
799 the meaning of the similarity measures is not straightforward. EDR and LCSS were
800 both normalized between 0–1 (see Section 6.2). DTW was normalized as a function of
801 the number of points in the longest trajectory in a pair (Section 4.2). FD and DFD
802 can be interpreted as a discrete physical distance. However, in general the magnitude
803 of similarity values are hard to ascribe meanings to, and as a consequence absolute
804 similarity values are hard to compare, except in the case of FD and DFD.

805 Instead, in this experiment we are more interested in the ordering of results within
806 and between similarity measures. Are the same trajectory pairs always more similar,
807 irrespective of the similarity measure used? Or, as we expect from our theoretical
808 analysis, are some measures more sensitive to spatial or temporal transformations
809 than others?

810 Looking at Table 1, it can be inferred that similarity values are indeed sensitive
811 to the measures used, with both the absolute value and relative ranking of trajectory
812 similarity varying between measures with different transformations used.

813 One further unanticipated difference is worth highlighting. The similarity values
814 associated with continuous and discrete Fréchet distance under temporal transforma-
815 tions are notably different, where all other similarity values for FD and DFD are in
816 accord. This difference arises since under FD distances are calculated between not
817 only data points, but also interpolated segments between these points, and thus the
818 influence of the temporal transformation of the data points is limited.

819 7.2. Experiment 2: Bus routes

820 Our second experiment aimed to explore the behavior of different similarity measures
821 on real trajectories constrained in a network space. Here, we assumed that spatial
822 behavior, while not identical, is very similar for repeated instances of the same route.
823 Temporal behavior, however, may vary greatly (i.e., from variations in traffic flow)
824 based on the time of day. A key question then is: which similarity measures are better
825 suited to discriminating between trajectories paired from different categories?

826 We chose two dimensions along which to characterize trajectories: spatial similarity,
827 where we select trajectories according to individual bus routes; and temporal similarity,
828 where we select trajectories from the three sampled time periods (8–9am, 1–2pm, and
829 8–9pm, all on weekdays). These criteria were then used to randomly select pairs of
830 trajectories to test four scenarios:

- 831 • *SameSame*: 36 pairs of different trajectories, where both trajectories in each pair

- 832 are derived from a bus traveling along *same* route in the *same* temporal window,
833 possibly on different weekdays.
- 834 • *SameRoute*: 36 pairs of different trajectories, where both trajectories in each
835 pair are derived from a bus traveling along the *same* route in *different* temporal
836 windows.
 - 837 • *SameTime*: 36 pairs of different trajectories, where both trajectories in each pair
838 are derived from a bus traveling along *different* routes in the *same* temporal
839 windows, possibly on different weekdays.
 - 840 • *DiffDiff*: 36 pairs of different trajectories, where both trajectories in each pair
841 are derived from a bus traveling along *different* routes in *different* temporal
842 windows.

843 These four scenarios capture the essential spatial and temporal dimensions of tra-
844 jectory similarity of tracking data in network space.

845 7.2.1. Results

846 Fig. 6 shows box plots of the similarity measures for each of our four cases. Hence,
847 each box plot summarizes 144 data points.

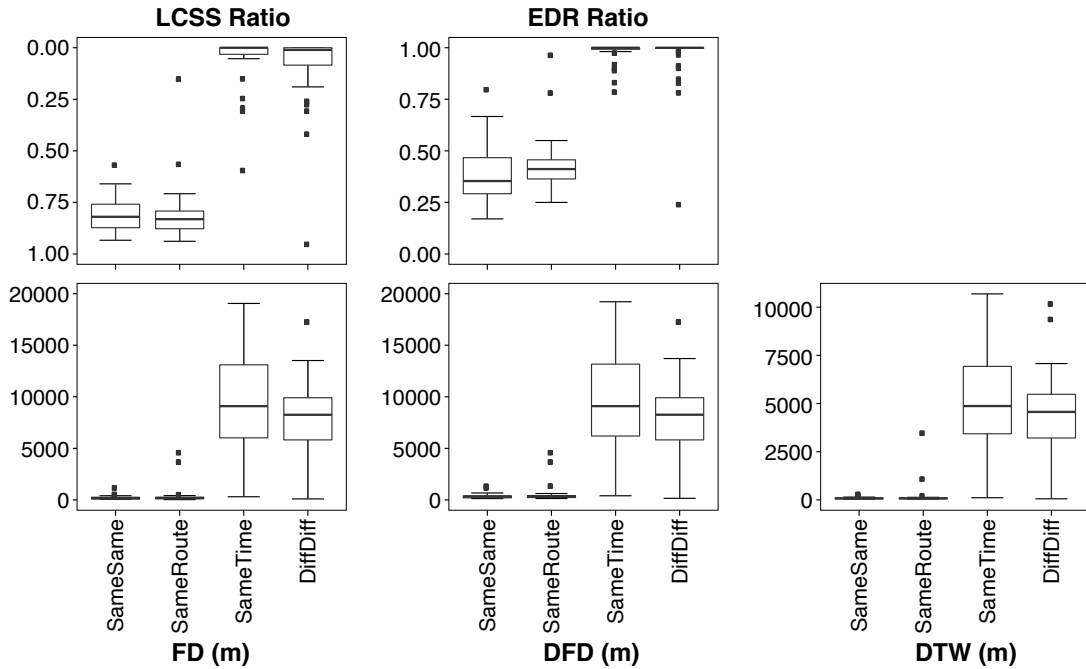


Figure 6. Box plots of bus trajectory similarity. The five similarity measures are tested against 4 different scenarios, where the pair of trajectories of interest are of (1) same time same route; (2) same time different routes; (3) different time same route and (4) different time different routes.

848 It is immediately evident from Fig. 6 that the spatial differences between trajec-
849 tories dominates the similarity values. For all similarity measures, *SameSame* and
850 *SameRoute*, which compare the same spatial trajectory paths, exhibit higher levels of
851 measured similarity than *SameTime* and *DiffDiff*, which compare different routes. By
852 contrast, temporal differences appear to have little influence on measured similarity.

853 This observation was confirmed using a Wilcoxon signed rank hypothesis test. The
854 test revealed no significant differences at the 5% level between either the *SameSame*

855 versus *SameRoute* or the *SameTime* versus *DiffDiff* across all measures tested. By
856 contrast, the differences between *SameSame* versus *SameTime/DiffDiff* and between
857 the *SameRoute* versus *SameTime/DiffDiff* are significant at the 5% level in all cases.

858 7.2.2. Interpretation

859 In our second experiment, our expectation was that different similarity measures
860 should be able to discriminate between trajectories that differ spatially, temporally,
861 or spatiotemporally.

862 In fact, the results imply that differences between bus trajectories are largely the
863 product of spatial differences. None of the treatments where differences were purely
864 temporal (*SameSame* versus *SameRoute* or the *SameTime* versus *DiffDiff*) yielded
865 statistically significant differences in similarity measure. Conversely, all of the treat-
866 ments that varied the spatial path, whether independent of or in combination with
867 temporal differences, resulted in significant differences in measured similarity.

868 Having said that, it should be noted that bus routes are oftentimes chosen to be
869 spatially dispersed in order to cover more area and share less overlap. This systematic
870 design feature may be a factor in the lack of similarity between different routes, when
871 compared with different times. Further, bus trajectories collected at different time
872 periods are not necessarily temporally distinct in the way illustrated by the temporal
873 transformation of a trajectory in Experiment 1. Instead, there appeared to be limited
874 difference in the proportion of points at each section of the trajectory. This is likely
875 due to buses following fixed schedules, operating at similar speeds, and stopping with
876 similar frequency.

877 7.3. Experiment 3: Bird behaviors

878 In Experiment 3 our aim was to assess trajectory similarity with respect to known
879 behavioral differences between bird flight and foraging. In this experiment, pairs of
880 trajectories were selected randomly from bird movements labeled as foraging or flight
881 behavior, to build the following treatment sets:

- 882 • *FlyFly*: 36 pairs of different trajectories, constructed from exhaustive pairings of
883 different trajectories from the set of 9 trajectories labeled as flight.
- 884 • *FlyForage*: 36 pairs of different trajectories, randomly selected one from the set
885 labeled as flight and one from the set labeled as foraging.
- 886 • *ForageForage*: 36 pairs of different trajectories, randomly selected from the set
887 of trajectories labeled as foraging.

888 The relatively small number of 9 trajectories labeled as flight in our data set provided
889 a lower bound for the number of pairs in our experiments ($9 \times 8/2 = 36$). Although
890 larger data sets might have been sought to increase this lower bound sample size, a well-
891 known effect of increasing sample sizes is the concomitant increase in the statistical
892 significance of hypothesis tests, a particular hazard in the information sciences, where
893 data sets may often be arbitrarily large (Lin *et al.*, 2013). Hence, our lower bound
894 of 36 samples in each treatment set was deemed an appropriate sample size for our
895 experimental cross comparisons, applied across all Experiments 2–4 using real data.

896 Since such bird movements were spatially dispersed, a necessary additional step in
897 Experiment 3 was a geometric transformation (translation and rotation) to spatially
898 align trajectories. Thus, all trajectories were translated such that their origins were

899 identical, and rotated so that the angle formed between the first and last point in
 900 every trajectory was 45 degrees.

901 *7.3.1. Results*

902 Box plots showing the results for all five similarity measures across the three different
 903 treatment sets are shown in Fig. 7.

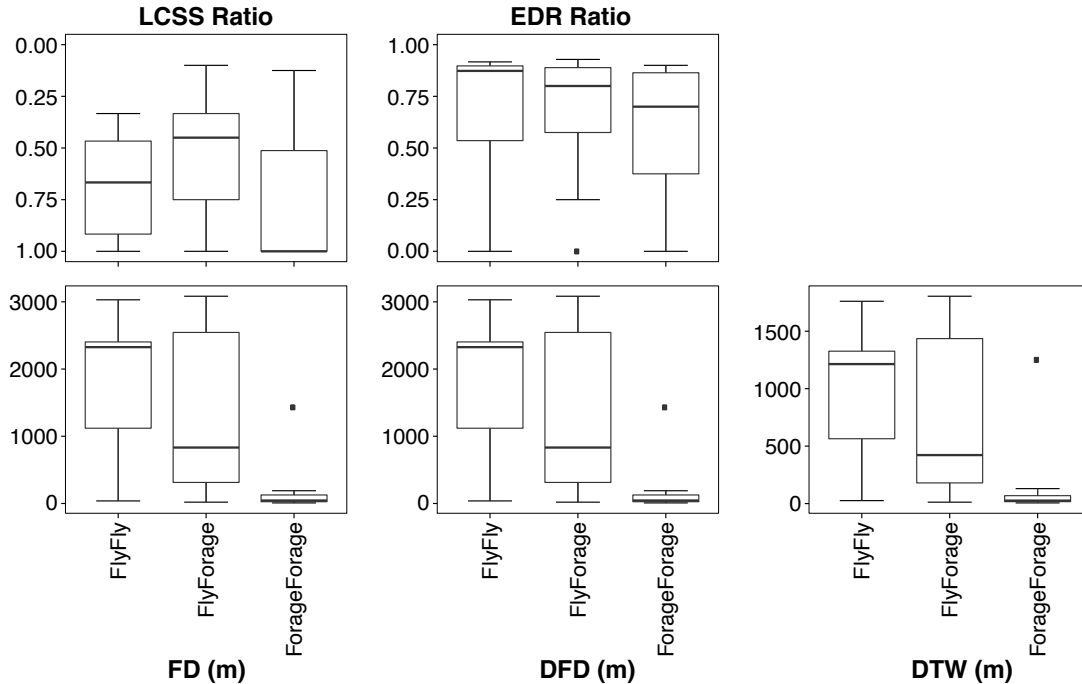


Figure 7. Box plots of bird activity trajectory similarity. The five similarity measures are tested against three scenarios, where the pairs of trajectories are (1) both from flight activity group; (2) one from flight and one from forage activity group; and (3) both from forage activity group.

904 In contrast to the previous experiment, the results indicate a clear difference between
 905 the five similarity measures. While pairs of foraging trajectories were ranked with
 906 higher similarity by Fréchet distance, DFD, and DTW, this was not the case for pairs
 907 of flight trajectories. Pairs of flight trajectories were measured using Fréchet distance,
 908 DFD, and DTW as at least as dissimilar as pairs of flying/foraging trajectories.

909 To test whether similarity measures could be treated as being drawn from different
 910 populations, according to the semantics of the comparisons, we performed a Kruskal-
 911 Wallis rank sum test (Table 2). As suggested by the box plots, we found significant
 912 differences ($p < 0.05$) between the similarity values for Fréchet distance, DFD, and
 913 DTW only.

914 To further explore the nature of these differences, we then performed pairwise
 915 Wilcoxon signed rank tests to compare the (FlyFly with FlyForage/ForageForage with
 916 FlyForage) (Table 3). We found significant differences ($p < 0.05$) for both measures
 917 when comparing foraging behavior with mixed groups of trajectories, but were not
 918 able to distinguish between flying behavior from mixed groups. These results, given
 919 our previous experiment, imply that the form of trajectories has an influence on the
 920 sensitivity of measures to differences.

Table 2. P-values for Kruskal-Wallis test performed on the similarity distribution for analysis on Oystercatcher data.

	P-value	Significant at 5% level
LCSS Ratio	0.3389	
EDR Ratio	0.5583	
Fréchet	0.0057	*
Discrete Fréchet	0.0057	*
DTW	0.0075	*

Table 3. P-values for Wilcoxon signed rank tests for analysis on Oystercatcher data.

	Comparison groups	P-value	Significant at 5% level
FD, DFD	FlyVsFly and FlyVsForage	0.4375	
	ForageVsForage and FlyVsForage	0.0210	*
DTW	FlyVsFly and FlyVsForage	0.5625	
	ForageVsForage and FlyVsForage	0.0210	*

921 7.3.2. Interpretation

922 It was expected that the different similarity measures would capture differences be-
 923 tween behavioral patterns expressed through differing movements. More specifically,
 924 trajectories arising from the same activity were expected to be more similar than those
 925 arising from different activities.

926 In contrast, the results for EDR indicate this measure is unable to distinguish *any*
 927 of the exhibited movement patterns, with no significant differences found between
 928 treatment sets and all combinations of patterns approximately equally dissimilar.

929 The results for Fréchet distance, DFD, and DTW did indicate that foraging tra-
 930 jectories do share common features that are invariant to transformation, as expected.
 931 However, in the case of flight behavior, these three measures yielded similarity values
 932 indicating one flight trajectory may be as dissimilar from another flight trajectory as
 933 it is from a foraging trajectory.

934 The LCSS ratio is the only measure that appears to exhibit the expected signal—
 935 that pairs of flying and pairs of foraging trajectories have greater similarity than mixed
 936 pairs—albeit a signal that is weak and not significant at the 5% level.

937 Overall, the measures provided much weaker alignment with expectations in differ-
 938 entiating between labeled animal movement trajectories. It is worth noting that such
 939 comparisons are a typical example of trajectory similarity comparisons in a between-
 940 subjects experiment in ecology, where the aim is to describe animal behaviors using
 941 GPS tracks.

942 7.4. Experiment 4: Buses vs Birds

943 In any experiments comparing methods, it is important to consider straightforward
 944 baselines that are easy to interpret. Since the two data sets used exhibit very different
 945 properties, one final experiment was designed to compare these two more general
 946 activities—bird activity and bus activity.

947 The similarity measures were then performed on three treatment sets of trajectory
 948 pairs:

- 949 • *BirdBird*: 36 randomly selected pairs of different bird trajectories.
- 950 • *BusBird*: 36 randomly selected pairs of trajectories, one from the set of bird and

951

one from the set of bus trajectories.

952

- *BusBus*: 36 randomly selected pairs of different bus trajectories.

953

As the bird and bus trajectories lie far away from each other, transformation in space and time was utilized to enable comparison. Trajectory pairs were translated and rotated in space and scaled in time to align the start and end points of both trajectories together.

957

7.4.1. Results

958

Figure 8 shows box plots for trajectories selected from pairs of similar (*BusBus* and *BirdBird*) and dissimilar (*BusBird*) trajectories.

959

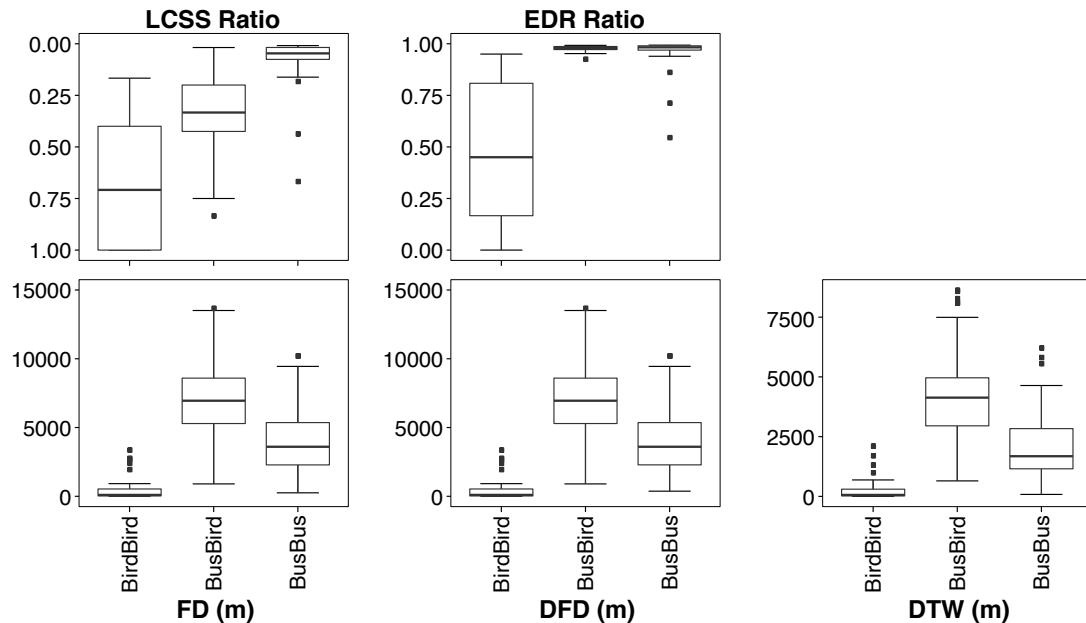


Figure 8. Box plots of bird and bus activity trajectory similarity. The five similarity measures are calculated for three scenarios: (1) Bird trajectory v.s. Bird trajectory; (2) Bus trajectory v.s. Bus trajectory and (3) Bus trajectory v.s. Bird trajectory.

960

From Figure 8, Fréchet distance, DFD, and DTW all appear to be able to discriminate between semantically similar and dissimilar objects, with largest values (and thus most dissimilar trajectories) associated with the *BusBird* pairs. However, LCSS and EDR, while finding the greatest similarity between *BirdBird* pairs, found either higher dissimilarity (LCSS) or comparably high dissimilarity (EDR) between *BusBus* and *BusBird* pairs.

966

As for Experiment 3, pairwise Wilcoxon signed rank tests were performed in order to determine if there was a significant difference between the three groups of trajectory pairs. With the exception of the EDR ratio on *BusBird* and *BusBus* trajectory pairs, all other comparisons exhibit significant differences at the 5% level.

970

7.4.2. Interpretation

971

Our final experiment compared trajectories from across our two data sets, to explore whether the similarity measures detect differences between fundamentally different types of behavior. Hence, this experiment provides a baseline for all experiments by

973

974 comparing trajectories from markedly different domains that are expected to be in-
975 trinsically markedly different: buses moving in a structured network space versus birds
976 free to move in a largely unconstrained space.

977 Our expectation was that bird and bus trajectories should be distinguishable based
978 solely on their movement patterns. While the results broadly aligned with this expect-
979 ation, neither LCSS nor EDR ratio were able consistently to reflect this expectation.

980 8. Conclusions and recommendations

981 This section draws together our conclusions from across all the three perspectives
982 on trajectory similarity—conceptual, theoretical, and empirical—leading to high-level
983 advice and recommendations for choosing trajectory similarity measures.

984 8.1. Summary of experimental perspective

985 Taking the observed differences across our four experiments, it is possible to identify
986 three general empirical properties of the different similarity measures.

- 987 (1) Differences in similarity values are sensitive to the choice of measure. In partic-
988 ular, not only does the absolute similarity value computed vary; but the relative
989 ordering of similarity of trajectory pairs may vary across different similarity
990 measures (e.g., Table 1).
- 991 (2) All the similarity measures tested were more effective at distinguishing spatially
992 dissimilar trajectories, when compared with temporally dissimilar trajectories.
993 Relatively small spatial differences in trajectories tend to correspond to large
994 differences in the magnitude of measured similarity, more so than than even
995 relatively large temporal differences in trajectories (e.g., Experiment 2, Section
996 7.2).
- 997 (3) Broadly speaking, similarity values computed using DTW, DFD, and FD tended
998 to accord more closely with our expectations of similarity than LCSS and EDR.
999 In Experiment 3 (Section 7.3), for example, LCSS and EDR both failed to dis-
1000 tinguish trajectories that arose from quite different activities, and were at least
1001 visually quite distinct (Fig. 3). Similarly, in Experiment 4 (Section 7.4), the sim-
1002 ilarity values for EDR even failed to reliably distinguish differences between bus
1003 trajectory pair when compared with differences between bus and bird trajecto-
1004 ries.

1005 8.2. Summary of all perspectives

1006 **Metric measures** Some applications, such as indexing or clustering, rely on similar-
1007 ity measures that offer metric properties. In such cases only some of these similarity
1008 measures are suitable (LSED, DFD, FD, and possibly edit distance, although not
1009 EDR).

1010 **Discrete vs continuous measures** Only Fréchet distance, and its interpolation
1011 between measured locations, can provide a measure of difference over continuous tra-
1012 jectory paths, although some continuous analogs of DTW and LCSS can also offer
1013 continuous measure properties. The decision as to whether to use a discrete or a con-

1014 tinuous measure usually depends on several aspects, such as whether the sampling rates
1015 in the trajectories are expected to be similar (e.g., in terms of density or frequency
1016 of fixes); whether interpolation between trajectory points is possible and meaningful;
1017 and the fact that discrete measures are typically simpler to implement.

1018 **Computational efficiency** A major factor to consider when selecting a similarity
1019 measure is computational efficiency. In terms of computational complexity (the rate
1020 at which computation time increases as a function of input data size), FD is the least
1021 efficient measure; LSED the most efficient; with DTW, LCSS, EDR, DFD falling in
1022 between these extremes, all underpinned by similar dynamic programming implemen-
1023 tations. However, in practice throughout all of the experiments, little to no difference
1024 was found when comparing FD to its discrete counterpart. In all cases, the primary
1025 influence in execution time is the number of sample points in the trajectories, meaning
1026 that over-sampling should be avoided.

1027 **Maximum vs sum of distances** Similarity measures at root measure either the
1028 *maximum* of distance between trajectories (i.e., FD, DFD), or the *sum* of all or a sam-
1029 ple of distances between trajectories (LSED, DTW, EDR, LCSS). Different measures
1030 in this respect may lend themselves to different applications. As a direct consequence,
1031 those measures that are based on maximum distances are much more sensitive to out-
1032 liers than those based on the sum of distances. That said, in our experiments FD,
1033 DFD, and DTW performed similarly, indicating that any outliers present in our data
1034 sets were not sufficiently significant to influence the results.

1035 **Spatial vs temporal similarity** In all of the similarity measures tested, the spatial
1036 differences between trajectories were more important in determining the magnitude
1037 of measured similarity than temporal differences. This is particularly evident in Ex-
1038 periment 2. However, the precise magnitude of these differences is likely to depend
1039 strongly on the specific application.

1040 **Thresholds** This exploration has not covered the selection of meaningful thresh-
1041 olds for similarity measures that require them, EDR and LCSS. Neither theory nor
1042 the experiments in this paper can offer insights into the right thresholds to choose.
1043 Thresholds are highly data dependent, and their selection needs to take into account
1044 the specific characteristics of the application, including noise, outliers, and constrained
1045 or unconstrained spaces for movement.

1046 **Bounded versus unbounded measures** As noted among the five similarity mea-
1047 sures, LCSS and ED can be expressed as ratios, bounded between 0 and 1. Fréchet
1048 distance, DFD, and DTW are unbounded positive numbers. Though bounded mea-
1049 sures do enable similarity results to be compared across different data sets, they have
1050 low resolution when representing high dissimilarity. For example, while it is easy to
1051 define 0 in edit distance ratio as two trajectories that are identical, there is no situation
1052 where two trajectories are so different that they produce a value of 1. Additionally, the
1053 lower discriminatory power poses significant issues when different types of trajectories
1054 are compared as evidenced by LCSS and EDR ratio's inability to distinguish different
1055 movement patterns in Experiment 3.

1056 **Interpretation of measure magnitudes** Similarity measures are best interpreted
1057 in terms of relative ordering, rather than absolute magnitude. FD and DFD similarity
1058 measures do have a direct physical interpretation, as the maximum sum of differences
1059 between trajectories. Hence, similarity values computed using these measures may
1060 arguably be compared or reasoned about (e.g., two trajectories with an FD of 1000m
1061 are arguably twice as dissimilar as a trajectory pair with a FD of 500m). DTW similarly
1062 has a physical interpretation, albeit a less intuitive one (cf. Section 4.2). LCSS and
1063 EDR ratios have no such interpretation. However, given the limitations of similarity
1064 measures discussed above, such as their discriminatory power, and the experimental
1065 variability, it seems safer in all cases to interpret measured values qualitatively (i.e.,
1066 more or less similar) rather than quantitatively.

1067 **8.3. Summary of recommendations**

1068 To conclude, Table 4 provides a visual summary of the most salient differences between
1069 the similarity measures. The table indicates for each similarity measure whether it:

- 1070 (1) is a metric (is symmetric; obeys triangle inequality; and zero only when two
1071 compared objects are equal, see Section 3.1);
- 1072 (2) operates on discrete or continuous trajectories;
- 1073 (3) accommodates relative time by automatically aligning trajectories temporally;
- 1074 (4) is computationally efficient, when compared with other measures (in Table 4
1075 three stars indicates most efficient, one star least efficient);
- 1076 (5) is robust to outliers, when compared to other measures (in Table 4 three stars
1077 indicates most tolerant, one star least tolerant).

1078 The color coding of cells in Table 4 aims to provide a visual impression of subjective
1079 “performance” of the different measures, such that lighter cells correspond to more
1080 desirable properties, such as greater computational efficiency, tolerance to outliers,
1081 flexibility to support relative time, and so forth.

1082 In summary, as argued in Section 3, our aim was not to promote a single similarity
1083 measure that fits all situations; rather our aim is to clarify and illuminate the impor-
1084 tant differences and similarities between measures. The decision on which similarity
1085 measure to apply depends on each individual definition of distance, with different ap-
1086 plications placing the emphasis on different aspects of the trajectories they compare.
1087 The conceptual, theoretical, and experimental characteristics of the most popular mea-
1088 sures, thoroughly explored in this paper, are we believe a fundamental evidence-base
1089 for making that decision.

1090 **References**

- 1091 Agrawal, R. and Dittrich, K.R., eds., 2002. *Proceedings of the 18th International Conference*
1092 *on Data Engineering, San Jose, CA, USA, February 26 - March 1, 2002*, IEEE Computer
1093 Society.
- 1094 Alt, H. and Godau, M., 1995. Computing the Fréchet distance between two polygonal curves,
1095 *International Journal of Computational Geometry & Applications*, 05 (01n02), 75–91.
- 1096 Alt, H. and Scharf, L., 2012. Shape matching by random sampling, *Theoretical Computer*
1097 *Science*, 442, 2–12.
- 1098 Alvares, L.O., Bogorny, V., Kuijpers, B., de Macêdo, J.A.F., Moelans, B., and Vaisman,
1099 A.A., 2007. A model for enriching trajectories with semantic geographical information, *in:*

Table 4. Summary of differences in similarity measures, with reference to characteristics in Section 5. The star rating provides a summary of the relative computational efficiency and resilience to outliers (see Sections 5.5 and 5.6), with three stars being most efficient/tolerant and one star least efficient/tolerant. The color coding of cells similarly provides a visual impression of subjective “performance,” where lighter cells corresponds to more desirable characteristics.

	LSED	DTW	EDR	LCSS	DFD	FD
Metric?	Yes	No	No, but see Cai and Ng (2004)	No	Yes	Yes
Continuous?	No	No, but see Buchin (2007)	No	No, but see Buchin <i>et al.</i> (2009)	No	Yes
Relative time?	rigid	semi- flexible	semi- flexible	semi- flexible	flexible	flexible
Computational efficiency?	***	**	**	**	**	*
Tolerance to outliers?	**	**	***	***	*	*

- 1100 H. Samet, C. Shahabi, and M. Schneider, eds., *15th ACM International Symposium on Geo-*
1101 *graphic Information Systems, ACM-GIS 2007, November 7-9, 2007, Seattle, Washington,*
1102 *USA, Proceedings*, ACM, 22.
- 1103 Andersson, M., Gudmundsson, J., Laube, P., and Wolle, T., 2008. Reporting Leaders and
1104 Followers among Trajectories of Moving Point Objects, *GeoInformatica*, 12 (4), 497–528.
- 1105 Arslan, M., Cruz, C., and Ginjac, D., 2019. Semantic trajectory insights for worker safety in
1106 dynamic environments, *Automation in Construction*, 106, 102854.
- 1107 Bashir, F.I., Khokhar, A.A., and Schonfeld, D., 2007. Object trajectory-based activity classi-
1108 fication and recognition using hidden markov models, *IEEE Trans. Image Processing*, 16 (7),
1109 1912–1919.
- 1110 Berndt, D.J. and Clifford, J., 1994. Using Dynamic Time Warping to Find Patterns in Time
1111 Series, *in: KDD Workshop*, 359–370.
- 1112 Bogorny, V., Renso, C., de Aquino, A.R., de Lucca Siqueira, F., and Alvares, L.O., 2014.
1113 Constant - A conceptual data model for semantic trajectories of moving objects, *Trans.*
1114 *GIS*, 18 (1), 66–88.
- 1115 Bringmann, K., Künnemann, M., and Nusser, A., 2019. Walking the dog fast in practice:
1116 Algorithm engineering of the Fréchet distance, *in: Proc. 35rd International Symposium on*
1117 *Computational Geometry*, arXiv preprint arXiv:1901.01504.
- 1118 Buchin, K., Buchin, M., Meulemans, W., and Mulzer, W., 2014. Four Soviets walk the dog -
1119 with an application to Alt’s conjecture, *in: Proc. 25th Annual ACM-SIAM Symposium on*
1120 *Discrete Algorithms*, SIAM, 1399–1413.
- 1121 Buchin, K., Buchin, M., van Kreveld, M.J., Löffler, M., Silveira, R.I., Wenk, C., and Wiratma,
1122 L., 2013. Median trajectories, *Algorithmica*, 66 (3), 595–614.

- 1123 Buchin, K., Buchin, M., van Kreveld, M.J., and Luo, J., 2011. Finding long and similar parts
1124 of trajectories, *Comput. Geom.*, 44 (9), 465–476.
- 1125 Buchin, K., Buchin, M., and Wang, Y., 2009. Exact algorithm for partial curve matching via
1126 the Fréchet distance, *in: Proc. ACM-SIAM Symposium on Discrete Algorithms (SODA09)*,
1127 645–654.
- 1128 Buchin, M., 2007. *On the Computability of the Fréchet Distance Between Triangulated Sur-*
1129 *faces*, Ph.D. thesis, Free University Berlin, Institute of Computer Science.
- 1130 Buchin, M. and Purves, R.S., 2013. Computing similarity of coarse and irregular trajecto-
1131 ries using space-time prisms, *in: C.A. Knoblock, M. Schneider, P. Kröger, J. Krumm, and*
1132 *P. Widmayer, eds., 21st SIGSPATIAL International Conference on Advances in Geographic*
1133 *Information Systems*, ACM, 446–449.
- 1134 Cai, Y. and Ng, R.T., 2004. Indexing spatio-temporal trajectories with chebyshev polynomials,
1135 *in: G. Weikum, A.C. König, and S. Deßloch, eds., Proc. ACM SIGMOD International*
1136 *Conference on Management of Data*, ACM, 599–610.
- 1137 Chen, L., Özsü, M.T., and Oria, V., 2005. Robust and fast similarity search for moving object
1138 trajectories, *in: Proc. ACM SIGMOD International Conference on Management of Data*,
1139 491–502.
- 1140 Cleasby, I., Wakefield, E., Morrissey, B., Bodey, T., Votier, S., Bearhop, S., and Hamer, K.,
1141 2019. Using time-series similarity measures to compare animal movement trajectories in
1142 ecology, *Behavioral Ecology and Sociobiology*, 73.
- 1143 Demšar, U., Buchin, K., Cagnacci, F., Safi, K., Speckmann, B., Van de Weghe, N., Weiskopf,
1144 D., and Weibel, R., 2015. Analysis and visualisation of movement: an interdisciplinary re-
1145 view, *Movement ecology*, 3 (1), 1.
- 1146 Ding, H., Trajcevski, G., and Scheuermann, P., 2008. Efficient similarity join of large sets of
1147 moving object trajectories, 79–87, 15th International Symposium on Temporal Representa-
1148 tion and Reasoning, TIME 2008 ; Conference date: 16-06-2008 Through 18-06-2008.
- 1149 Dodge, S., Laube, P., and Weibel, R., 2012. Movement similarity assessment using symbolic
1150 representation of trajectories, *International Journal of Geographical Information Science*,
1151 26 (9), 1563–1588.
- 1152 Dublin City Council, 2013. Dublin bus gps sample data from dublin city council (insight
1153 project).
- 1154 Efrat, A., Fan, Q., and Venkatasubramanian, S., 2007. Curve matching, time warping, and light
1155 fields: New algorithms for computing similarity between curves, *Journal of Mathematical*
1156 *Imaging and Vision*, 27 (3), 203–216.
- 1157 Eiter, T. and Mannila, H., 1994. Computing discrete fréchet distance, Tech. rep., Technische
1158 Universität Wien.
- 1159 Fritz, H., Said, S., and Weimerskirch, H., 2003. Scale-dependent hierarchical adjustments of
1160 movement patterns in a long-range foraging seabird, *Proceedings of the Royal Society of*
1161 *London B: Biological Sciences*, 270 (1520), 1143–1148.
- 1162 Furtado, A.S., Alvares, L.O.C., Pelekis, N., Theodoridis, Y., and Bogorny, V., 2018. Unveiling
1163 movement uncertainty for robust trajectory similarity analysis, *International Journal of*
1164 *Geographical Information Science*, 32 (1), 140–168.
- 1165 Furtado, A.S., Kopanaki, D., Alvares, L.O., and Bogorny, V., 2016. Multidimensional similarity
1166 measuring for semantic trajectories, *Transactions in GIS*, 20 (2), 280–298.
- 1167 Gong, S., Cartlidge, J., Bai, R., Yue, Y., Li, Q., and Qiu, G., 2019. Extracting activity patterns
1168 from taxi trajectory data: a two-layer framework using spatio-temporal clustering, bayesian
1169 probability and monte carlo simulation, *International Journal of Geographical Information*
1170 *Science*, 1–25.
- 1171 González, M.C., Hidalgo, C.A., and Barabási, A.L., 2008. Understanding individual human
1172 mobility patterns, *Nature*, 453 (7196), 779.
- 1173 Guillouet, B. and Van Hinsbergh, J., 2018. *trajectory_distance Python module*, available at
1174 <https://github.com/bguillouet/traj-dist>.
- 1175 Gunopulos, D. and Trajcevski, G., 2012. Similarity in (spatial, temporal and) spatio-temporal
1176 datasets, *in: Proceedings of the 15th International Conference on Extending Database Tech-*

- 1177 *nology*, ACM, 554–557.
- 1178 Horne, J.S., Garton, E.O., Krone, S.M., and Lewis, J.S., 2007. Analyzing Animal Movements
1179 Using Brownian Bridges, *Ecology*, 88 (9), 2354–2363.
- 1180 Kaluza, P., Kölzsch, A., Gastner, M.T., and Blasius, B., 2010. The complex network of global
1181 cargo ship movements, *Journal of The Royal Society Interface*, 7 (48), 1093–1103.
- 1182 Kang, H., Kim, J., and Li, K., 2009. Similarity measures for trajectory of moving objects in
1183 cellular space, in: S.Y. Shin and S. Ossowski, eds., *Proceedings of the 2009 ACM Symposium
1184 on Applied Computing (SAC), Honolulu, Hawaii, USA, March 9-12, 2009*, ACM, 1325–1330.
- 1185 Keogh, E. and Ratanamahatana, C.A., 2005. Exact indexing of dynamic time warping, *Knowl-
1186 edge and information systems*, 7 (3), 358–386.
- 1187 Konzack, M., McKetterick, T., Ophelders, T., Buchin, M., Giuggioli, L., Long, J., Nelson,
1188 T., Westenberg, M.A., and Buchin, K., 2017. Visual analytics of delays and interaction in
1189 movement data, *International Journal of Geographical Information Science*, 31 (2), 320–345.
- 1190 Kotsakos, D., Trajcevski, G., Gunopulos, D., and Aggarwal, C.C., 2013. Time-series data
1191 clustering, in: *Data Clustering*, Chapman and Hall/CRC, 357–380.
- 1192 Laube, P., 2014. *Computational Movement Analysis*, Springer Briefs in Computer Science,
1193 Springer.
- 1194 Lehmann, A.L., Alvares, L.O., and Bogorny, V., 2019. SMSM: a similarity measure for trajec-
1195 tory stops and moves, *Int. J. Geogr. Inf. Sci.*, 33 (9), 1847–1872.
- 1196 Lin, M., Lucas, H.C., and Shmueli, G., 2013. Too big to fail: Large samples and the p-value
1197 problem, *Information Systems Research*, 24 (4), 906–917.
- 1198 Liu, H. and Schneider, M., 2012. Similarity measurement of moving object trajectories, in:
1199 M.H. Ali, F.B. Kashani, and E.G. Hoel, eds., *Proceedings of the 3rd ACM SIGSPATIAL In-
1200 ternational Workshop on GeoStreaming, IWGS@SIGSPATIAL 2012, Redondo Beach, Cal-
1201 ifornia, USA, November 6, 2012*, ACM, 19–22.
- 1202 Liu, Y., Kang, C., Gao, S., Xiao, Y., and Tian, Y., 2012. Understanding intra-urban trip
1203 patterns from taxi trajectory data, *Journal of Geographical Systems*, 14 (4), 463–483.
- 1204 Magdy, N., Sakr, M.A., Mostafa, T., and El-Bahnasy, K., 2015. Review on trajectory sim-
1205 ilarity measures, in: *Proc. 7th IEEE International Conference Intelligent Computing and
1206 Information Systems (ICICIS)*, IEEE, 613–619.
- 1207 Masek, W.J. and Paterson, M.S., 1980. A faster algorithm computing string edit distances,
1208 *Journal of Computer and System Sciences*, 20 (1), 18 – 31.
- 1209 Mitra, A. and Steenbergen, T., 2020. *MoveTK: the movement toolkit*, available at
1210 <https://github.com/heremaps/movetk>.
- 1211 Morse, M.D. and Patel, J.M., 2007. An efficient and accurate method for evaluating time series
1212 similarity, in: *Proceedings of the 2007 ACM SIGMOD International Conference on Man-
1213 agement of Data*, New York, NY, USA: Association for Computing Machinery, SIGMOD
1214 '07, 569–580.
- 1215 Nathan, R., Getz, W.M., Revilla, E., Holyoak, M., Kadmon, R., Saltz, D., and Smouse, P.E.,
1216 2008. A movement ecology paradigm for unifying organismal movement research, *Proceed-
1217 ings of the National Academy of Sciences*, 105 (49), 19052–19059.
- 1218 Parent, C., Spaccapietra, S., Renso, C., Andrienko, G.L., Andrienko, N.V., Bogorny, V., Dami-
1219 ani, M.L., Gkoulalas-Divanis, A., de Macêdo, J.A.F., Pelekis, N., Theodoridis, Y., and Yan,
1220 Z., 2013. Semantic trajectories modeling and analysis, *ACM Comput. Surv.*, 45 (4), 42:1–
1221 42:32.
- 1222 Pelekis, N., Kopanakis, I., Marketos, G., Ntoutsi, I., Andrienko, G.L., and Theodoridis, Y.,
1223 2007. Similarity search in trajectory databases, in: *Proc. 14th International Symposium on
1224 Temporal Representation and Reasoning (TIME 2007)*, 129–140.
- 1225 Petry, L.M., Ferrero, C.A., Alvares, L.O., Renso, C., and Bogorny, V., 2019a. Towards
1226 semantic-aware multiple-aspect trajectory similarity measuring, *Transactions in GIS*, 23 (5),
1227 960–975.
- 1228 Petry, L.M., Ferrero, C.A., Alvares, L.O., Renso, C., and Bogorny, V., 2019b. Towards
1229 semantic-aware multiple-aspect trajectory similarity measuring, *Trans. GIS*, 23 (5), 960–
1230 975.

- 1231 Ranu, S., P. D., Telang, A.D., Deshpande, P., and Raghavan, S., 2015. Indexing and matching
1232 trajectories under inconsistent sampling rates, *in: J. Gehrke, W. Lehner, K. Shim, S.K.*
1233 *Cha, and G.M. Lohman, eds., 31st IEEE International Conference on Data Engineering,*
1234 *ICDE 2015, Seoul, South Korea, April 13-17, 2015*, IEEE Computer Society, 999–1010.
- 1235 Shamoun-Baranes, J., Bom, R., van Loon, E.E., Ens, B.J., Oosterbeek, K., and Bouten, W.,
1236 2012. From sensor data to animal behaviour: an oystercatcher example, *PloS one*, 7 (5),
1237 e37997.
- 1238 Spaccapietra, S., Parent, C., Damiani, M.L., de Macêdo, J.A.F., Porto, F., and Vangenot, C.,
1239 2008. A conceptual view on trajectories, *Data Knowl. Eng.*, 65 (1), 126–146.
- 1240 Su, H., Liu, S., Zheng, B., Zhou, X., and Zheng, K., 2020. A survey of trajectory distance
1241 measures and performance evaluation, *VLDB J.*, 29 (1), 3–32.
- 1242 Tao, Y., Both, A., and Duckham, M., 2017. Analytics of movement through checkpoints,
1243 *International Journal of Geographical Information Science*, 32 (7), 1282–1303.
- 1244 ten Holt, G.A., Reinders, M.J.T., and Hendriks, E.A., 2007. Multi-dimensional dynamic time
1245 warping for gesture recognition.
- 1246 Toohey, K. and Duckham, M., 2015. Trajectory similarity measures, *SIGSPATIAL Special*,
1247 7 (1), 43–50.
- 1248 Varlamis, I., Tserpes, K., Etemad, M., Júnior, A.S., and Matwin, S., 2019. A network ab-
1249 straction of multi-vessel trajectory data for detecting anomalies., *in: Proc. EDBT/ICDT*
1250 *Workshops*, vol. 2019.
- 1251 Vlachos, M., Gunopulos, D., and Kollios, G., 2002. Discovering similar multidimensional tra-
1252 jectories, *in: Agrawal and Dittrich (2002)*, 673–684.
- 1253 Wang, H., Su, H., Zheng, K., Sadiq, S., and Zhou, X., 2013. An effectiveness study on trajectory
1254 similarity measures, *in: Proc. 24th Australasian Database Conference*, Australian Computer
1255 Society, Inc., vol. 137, 13–22.
- 1256 Werner, M. and Oliver, D., 2018. ACM SIGSPATIAL GIS Cup 2017: range queries under
1257 Fréchet distance, *SIGSPATIAL Special*, 10 (1), 24–27.
- 1258 Ying, J.J., Lu, E.H., Lee, W., Weng, T., and Tseng, V.S., 2010. Mining user similarity from
1259 semantic trajectories, *in: X. Zhou, W. Lee, W. Peng, and X. Xie, eds., Proceedings of the*
1260 *2010 International Workshop on Location Based Social Networks, LBSN 2010, November*
1261 *2, 2010, San Jose, CA, USA, Proceedings*, ACM, 19–26.
- 1262 Zhang, J., Wang, F., Wang, K., Lin, W., Xu, X., and Chen, C., 2011. Data-driven intelligent
1263 transportation systems: A survey, *IEEE Transactions on Intelligent Transportation Systems*,
1264 12 (4), 1624–1639.
- 1265 Zhang, R., Guo, J., Hu, J., and Pei, X., 2019. Deep trajectory similarity model: A fast method
1266 for trajectory similarity computation, *in: D.A. Noyce, ed., Proc. International Conference*
1267 *on Transportation and Development*.
- 1268 Zhang, Z., Huang, K., and Tan, T., 2006. Comparison of similarity measures for trajectory
1269 clustering in outdoor surveillance scenes, *in: Proc. 18th International Conference on Pattern*
1270 *Recognition (ICPR)*, 1135–1138.