

Anomaly detector (AAD) vs. Classifier (Random Forest) when labeled data is available. (a) Shows the labeled dataset. Only the point marked in green at the top left is unlabeled. (b) Shows the anomaly score contours when the anomaly detector (AAD) was trained with the labeled instances (i.e., ensemble weights were tuned to take the labels into account). (c) Shows the probability contours for the anomaly class when a classifier was employed. In both (b) and (c), red corresponds to more anomalous, and blue corresponds to more nominal. Although we employed a Random Forest (RF) classifier, it learned an almost linear classifier. All points to the left of x = 4.5 (approx.) will be classified as nominal by the classifier, including the unlabeled point marked in green. In contrast, the green point will be classified as anomaly by the anomaly detector. Since the classifier learns a decision boundary between the two classes, it only checks which side of the boundary the instance is on before classifying it. On the other hand, most i.i.d point-based anomaly detectors (like in this example) are sensitive to the data density; instances which are in sparse regions are more likely be flagged as anomalies by default. Whether to choose an anomaly detector or a classifier is application dependent since there are likely use cases for both of the types of behaviors.