

Real Crime Data: Algorithm Performance by Noise Level (* = Best)

Algorithm

ssm_canary	0.41★	0.22★	0.46
page_hinkley_river	0.40	0.10	0.48★
changepoint_online_gaussian	0.38	0.17	0.44
ocpdet_cumsum	0.36	0.10	0.44
tagi_lstm_ssm	0.35	0.22★	0.38
ocpdet_neural_networks	0.34	0.00	0.43
ewma_numpy	0.32	0.11	0.38
ocpdet_ewma	0.32	0.10	0.38
ocpdet_two_sample_tests	0.30	0.22★	0.32
skf_kalman_canary	0.27	0.22★	0.28
rulsif_roerich	0.22	0.00	0.28
changefinder_sdar	0.14	0.00	0.17
changepoint_online_focus	0.12	0.00	0.15
changepoint_online_md_focus	0.12	0.00	0.15
changepoint_online_np_focus	0.12	0.00	0.15
adwin_river	0.10	0.00	0.13

F1 Score

Noise Category

Overall

High Noise

Low Noise

0.4

0.3

0.2

0.1

0.0