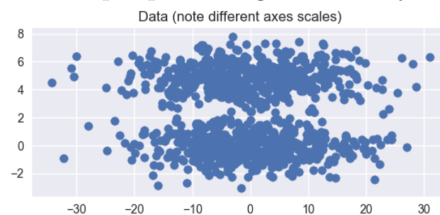


06 - Self Evaluation Questions

December 24, 2020

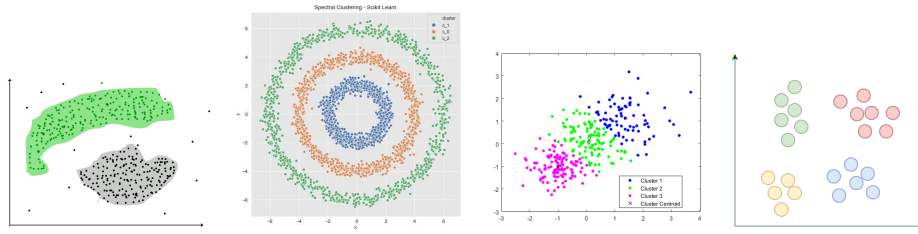
1. For solving an anomaly detection task, in which cases can you apply supervised learning techniques? And unsupervised learning techniques?
2. Define (with formula) the within-cluster variation
3. Can I apply K-means clustering to the following dataset? Do we need to do some pre-processing before? If yes, which one? Why?¹



4. In k-means clustering, how do you initialize the centroids?
5. Describe the steps of the K-means algorithm.
6. In K-means clustering, how do you fix the number K of clusters?
7. How can you judge the quality of clustering? Give at least two examples of appropriate metrics.
8. What is the best and the worst silhouette value?
9. Write the formula of the silhouette.
10. Explain how k-means clustering can be used for anomaly detection.
11. Consider the following clusterings:²

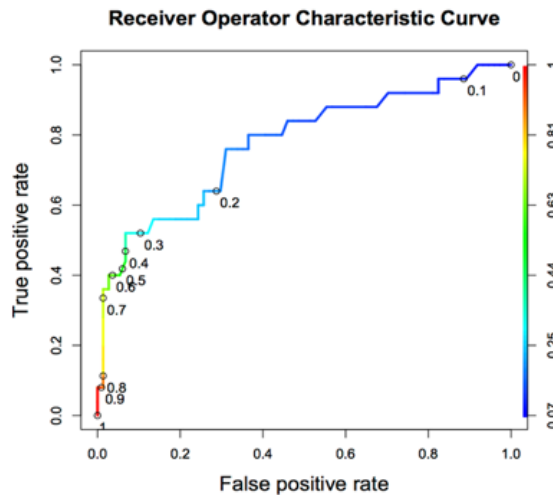
¹Picture from <https://stats.stackexchange.com/a/283941/161064>

²Pictures from <https://www.geeksforgeeks.org/clustering-in-machine-learning/>,
<https://www.kdnuggets.com/2020/05/getting-started-spectral-clustering.html>,
<https://fr.mathworks.com/help/stats/kmeans.html>, <https://www.baeldung.com/java-k-means-clustering-algorithm>



Which one(s) can be obtained via K-means K-means algorithm?

12. When doing anomaly detection with unsupervised learning, are labeled samples useful? Why?
13. Draw an example of precision and recall curve. Explain what's in the x-axis and y-axis. Write the corresponding formula.
14. Do the same for the ROC curve.
15. Suppose you have an anomaly detector and you vary the anomaly score threshold τ . If you increase τ , does the precision increase or decrease? And the recall? And the false positive rate? And the true positive rate?
16. Consider the following ROC curve³



Discuss in which scenario you would choose a threshold between 0.1 and 0.2 and in which other scenario you would choose a threshold of 0.3.

17. If you have two anomaly detectors, in which way can you tell if one is better than the other?
18. Write the formula of the anomaly score of a sample, when using isolation forest.

³Picture from <https://www.chegg.com/homework-help/questions-and-answers/given-roc-curve-threshold-would-pick-wanted-correctly-identify-small-group-patients-receiv-q34274988>

19. How is the anomaly score calculated when using autoencoders.
20. Suppose you want to create an anomaly detector based on K-means. The first thing you need to do is to decide the value of K. In order to do so, you can measure some appropriate metrics, using the entire dataset, without dividing train and test set. Why is it admissible, in this case, to not divide the dataset in train/test sets?