고려대학교 빅데이터 연구회

KU-BIG

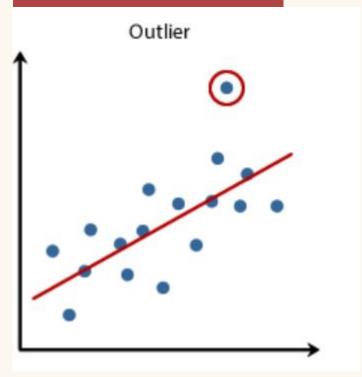
Outlier Detection

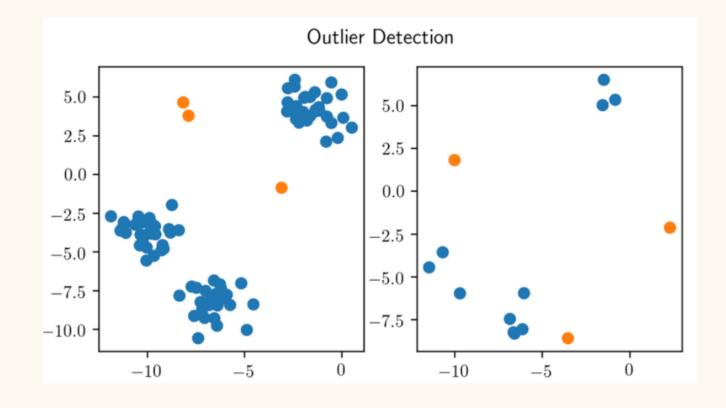
유현우 박정진 정희정 송예은 심정은 양수형



# Outlier Detection

#### 이상 감지





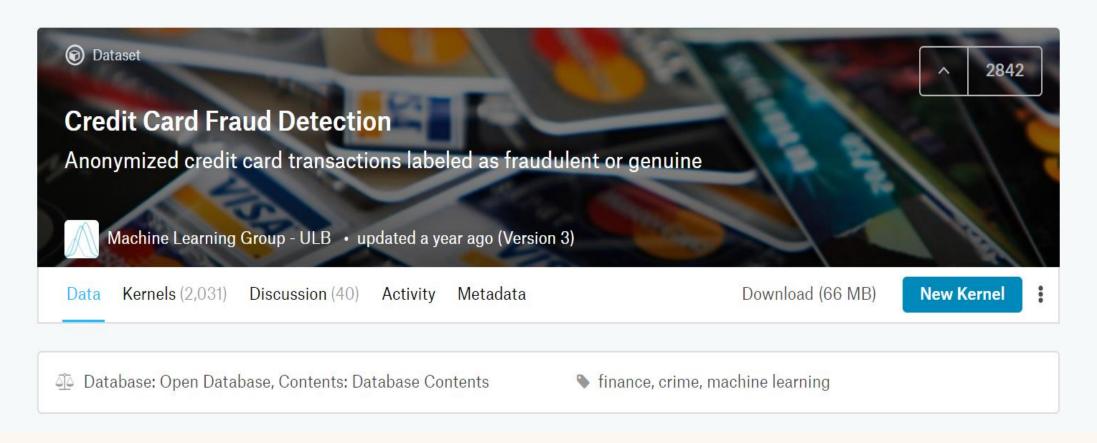
## Outlier Detection



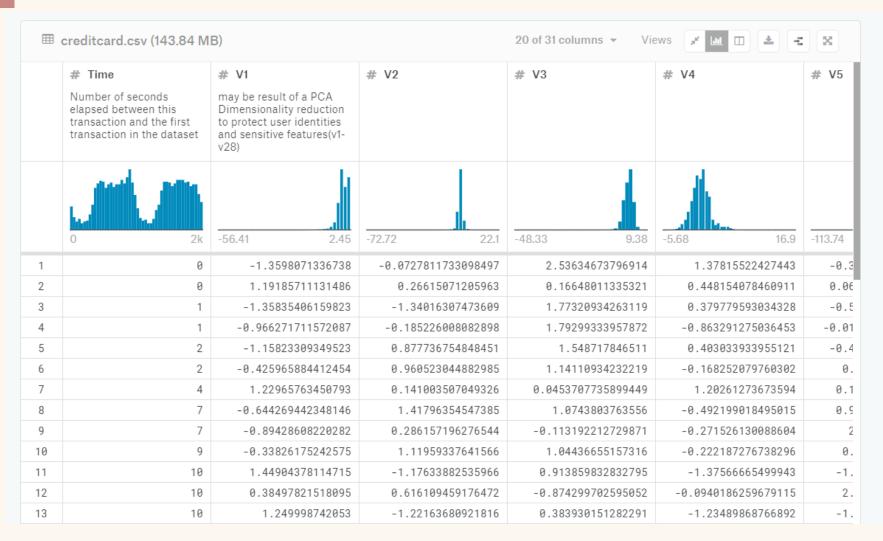




# Outlier Detection 활용 데이터



#### Dataset Variables



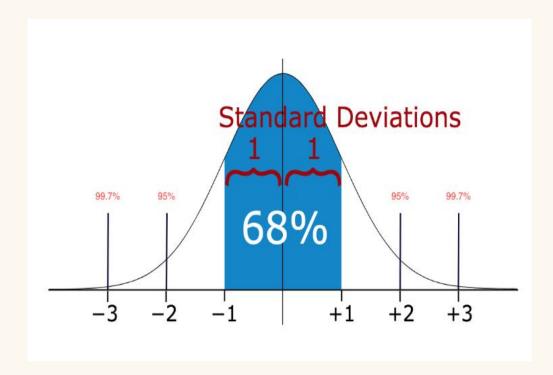
#### Columns

- # Time Number of seconds elapsed between
- # V1 may be result of a PCA Dimensionality re
- # V2
- # V3
- # V4
- # V5
- # V6
- # V7
- -- VO
- # V8
- # V9
- # V10
- # V11
- # V12
- # V13 # V14
- # V15
- 110
- # V16 # V17
- # V18
- # V19
- # V20
- # V21
- # VZI
- # V22
- # V23 # V24
- # V27
- # V25 # V26
- .. 1/07
- # V27
- # V28 abc
- # Amount Transaction amount
- ✓ Class 1 for fraudulent transactions, 0 otherv

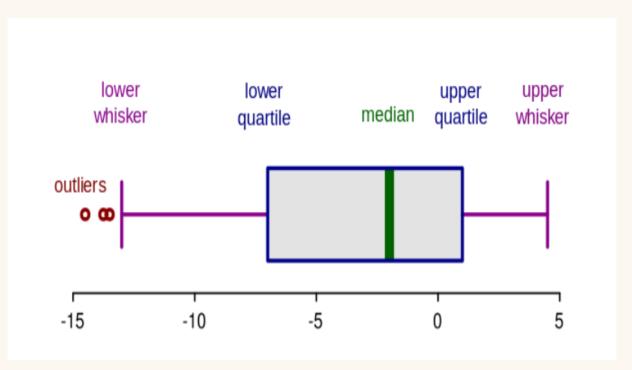
## **Dataset Variables**

- # Time Number of seconds elapsed between this transaction and the first transaction in the dataset
- # Amount Transaction amount
- **#** V1 may be result of a PCA Dimensionality reduction to protect user identities and sensitive features(v1-v28)
- Class 1 for fraudulent transactions, 0 otherwise

## Statistical Method

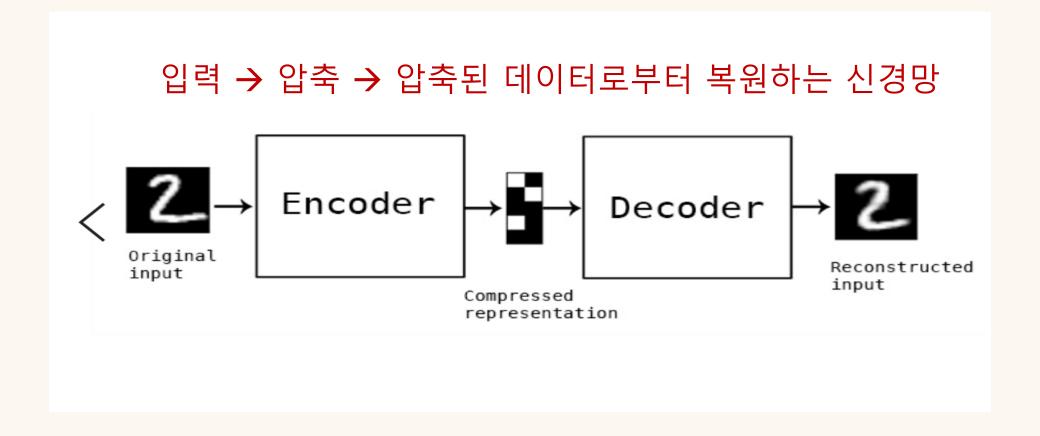


Standard Deviations

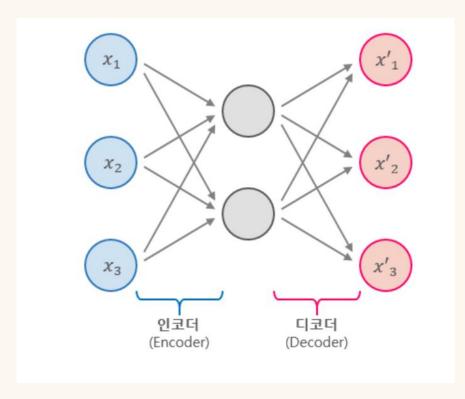


**Boxplots** 

## Autoencoder



## Autoencoder 방법들



- Hidden layer 수 < input layer 수
  → 데이터 압축
- 입력 데이터에 noise 추가
  - → 입력을 복원 가능하도록 학습
- VAE, Stacked Autoencoder 등

## Autoencoder

#### Autoencoder 제약의 효과?

단순히 입력을 바로 출력으로 복사하지 못하도록 방지

데이터를 효율적으로 표현하는 방법을 학습하도록 제어

# 진행 계획

