Project 4

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PAGERANK

(1a) Obtain the link matrix L and input it into R

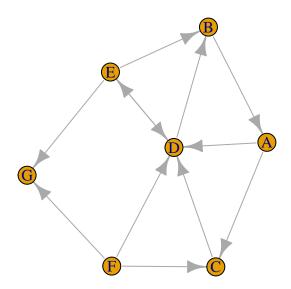
The above output shows a 7x7 link matrix L

(1b) Reproduce the graph similar to Figure 1 to check if you have got the right link matrix L

library(igraph)

```
##
## Attaching package: 'igraph'
## The following objects are masked from 'package:stats':
##
## decompose, spectrum
## The following object is masked from 'package:base':
##
## union
```

```
graph <- graph_from_adjacency_matrix(L)
par(mfrow=c(1,1), mar=rep(4,4))
plot(graph)</pre>
```



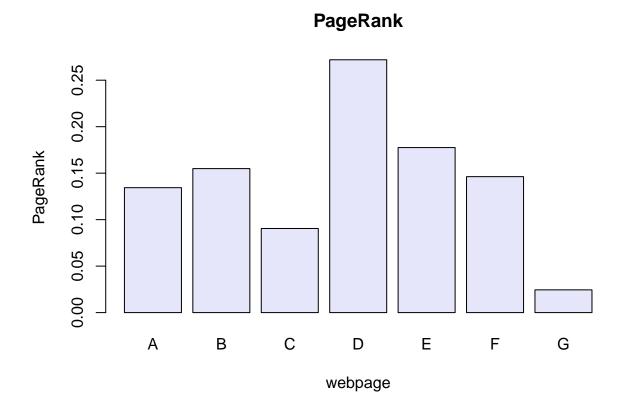
The above figure shows the graph of the obtained link matrix which is similar to the one stated in the question

(1c) Compute the PageRank score for each webpage. Provide a barplot of the PageRank score. Which pages come to the top-3 list? Discuss the results.

```
pagerank <- function(L, method='eigen', d=.85, niter=100){</pre>
  # G is a connectivity matrix, with G[i,j]=1 if page j points to page i
  cvec <- apply(L,2,sum) # COMPUTING COLUMN SUMS</pre>
  cvec[cvec==0] <- 1 # nodes with indegree 0 will cause problems if we divide by 0.
  # rvec <- apply(G,1,sum) # COMPUTING ROW SUMS.</pre>
  n <- nrow(L)
  delta \leftarrow (1-d)/n
  A <- matrix(delta,nrow(L),ncol(L))
  for (i in 1:n) A[i,] <- A[i,] + d*L[i,]/cvec</pre>
# print(A)
  if (method=='power'){
    # POWER METHOD
    x \leftarrow rep(1,n)
    for (i in 1:niter) x <- A%*%x</pre>
  } else {
    # EIGEN-DECOMPOSITION - 1ST ENGENVECTOR
    x <- Re(eigen(A)$vector[,1])</pre>
```

```
}
  x/sum(x)
}
pg <- pagerank(L, method='eigen')</pre>
sum(pg) # THE SUM SHOULD BE 1.
## [1] 1
pg <- data.frame("WebPage"= c("A","B","C","D","E","F","G"), "PageRank"= pg)</pre>
##
     WebPage
               PageRank
## 1
           A 0.13438041
## 2
           B 0.15491010
## 3
           C 0.09047138
## 4
           D 0.27197905
           E 0.17753139
## 5
## 6
           F 0.14625695
## 7
           G 0.02447073
```

barplot(pg\$PageRank, names=pg\$WebPage, col="lavender", xlab="webpage", ylab="PageRank", main="PageRank"



The above bar plot shows the PageRank Scores for the various webpages. It can be observed from the bar plot that WebPage D has the highest score meaning it's highly accessible or has the most important Page Link than say Webpage G which has the lowest score.

```
Top3_pg <- pg[ order(pg$PageRank, decreasing = TRUE), ]
head(Top3_pg, n=3)</pre>
```

```
## WebPage PageRank
## 4 D 0.2719790
## 5 E 0.1775314
## 2 B 0.1549101
```

From the above output, we can see Pages D, E and B are the top 3 Webpages with most important WebPage links that are highly accessible

ANOMALY DETECTION

(2a) Bring in the data with the following R code

```
library("ICSOutlier")

## Loading required package: ICS

## Loading required package: mvtnorm

## Loading required package: moments

data(HTP)
dat <- HTP; dim(dat); head(dat)</pre>
```

```
## [1] 902 88
```

```
##
              V.1
                            V.2
                                          V.3
                                                        V.4
                                                                      V.5
     2.726436e-04
                   3.237405e-06 3.040539e-04
                                              3.258806e-06
                                                            4.395332e-06
## 2 -1.268664e-04 5.179741e-05 -1.861661e-04 5.263881e-05 5.112533e-05
## 3 3.536364e-05 4.897405e-06 6.137388e-05 4.918806e-06 5.045332e-06
                   1.663741e-05 -5.111861e-04
## 4 -3.900464e-04
                                              1.716881e-05
                                                            1.759533e-05
## 5 -5.985264e-04 5.097405e-06 -6.724361e-04 4.098806e-06
                                                            4.725332e-06
## 6 -7.890464e-04 -2.546259e-05 -8.462061e-04 -2.575119e-05 -2.593467e-05
##
              V.6
                            V.7
                                          V.8
                                                        V.9
                                                                     V.10
                   2.604694e-06 1.314538e-04 0.0008319774 3.191322e-04
     1.949953e-04
                   5.025469e-05 -5.258623e-05 -0.0007294226 -3.276878e-04
## 2 -5.665467e-05
## 3 3.327533e-05
                  4.074694e-06 -8.619623e-05 -0.0004575226 7.338218e-05
## 4 -2.185047e-04 1.458469e-05 -1.113562e-04 -0.0007819226 -5.975478e-04
## 5 -4.391347e-04 2.524694e-06 -1.264562e-04
                                              0.0001531774 -6.203649e-04
## 6 -5.641747e-04 -2.741531e-05 -1.601762e-04
                                              0.0003164774 -6.633731e-04
##
             V.11
                                         V.13
                                                       V.14
                           V.12
                                                                     V.15
     3.912975e-06 3.215580e-04 3.688435e-06 7.498488e-05 3.067430e-04
     6.597298e-05 -2.260220e-04 5.214843e-05 -2.545119e-06 -3.322770e-04
## 3 2.742975e-06 8.162802e-05 5.148435e-06 -4.699512e-05 7.170302e-05
## 4 2.087298e-05 -5.750220e-04 1.698843e-05 -4.527512e-05 -5.864270e-04
## 5 5.672975e-06 -6.888920e-04 4.728435e-06 -5.844512e-05 -5.975832e-04
```

```
## 6 -2.855702e-05 -8.379420e-04 -2.593157e-05 -8.992512e-05 -6.341554e-04
##
                           V.17
                                                       V.19
             V.16
                                         V.18
                                                                     V.20
     3.287189e-06 2.915543e-04 1.292947e-04 5.546208e-06
                                                            2.690776e-06
     4.909719e-05 -1.405857e-04 -1.832527e-05 -2.073792e-06 5.259078e-05
     5.667189e-06 3.306428e-05 4.924473e-05 1.829621e-05
                                                            6.100776e-06
    1.688719e-05 -4.314957e-04 -9.228527e-05 -1.120379e-05 1.691078e-05
## 5 5.037189e-06 -6.263457e-04 -2.904753e-04 4.762084e-07 5.270776e-06
## 6 -2.521281e-05 -8.188057e-04 -3.283753e-04 4.762084e-07 -2.569922e-05
##
              V.21
                           V.22
                                         V.23
                                                       V.24
                                                                     V.25
## 1 -1.258796e-04
                  3.158345e-06 3.241261e-06 -4.091042e-05
                                                            2.604191e-04
## 2 -2.581296e-04 5.121835e-05 5.282126e-05
                                              5.039958e-05 -9.240094e-05
## 3 -5.466396e-04 4.618345e-06 5.311261e-06
                                               1.064958e-05 -1.139509e-04
## 4 6.859042e-05 1.737835e-05 1.715126e-05
                                               3.969958e-05 -2.237309e-04
                                              3.829579e-06 -2.563409e-04
## 5 -3.685996e-04 5.938345e-06 4.791261e-06
## 6 -3.250596e-04 -2.523165e-05 -2.525874e-05
                                               1.757958e-05 -2.928209e-04
##
             V.26
                           V.27
                                         V.28
                                                       V.29
                                                                     V.30
## 1
     4.302839e-06 -1.622775e-05 -3.077118e-05
                                               4.277639e-06 3.279396e-04
## 2 5.032284e-05 -3.373775e-05 1.339888e-04
                                               4.978764e-05 -2.512904e-04
## 3 5.262839e-06 1.716225e-05 5.477882e-05
                                               1.457639e-06 7.862959e-05
     1.699284e-05 -3.617749e-06 1.028688e-04
                                               1.430764e-05 -5.951304e-04
    5.552839e-06 1.152523e-04 1.697688e-04
                                              2.667639e-06 -6.847504e-04
## 6 -2.571716e-05 4.992251e-06 4.920882e-05 -3.125236e-05 -8.075404e-04
             V.31
                          V.32
                                        V.33
                                                      V.34
##
                                                                    V.35
## 1 -6.030747e-07 0.0001997316 2.901919e-04
                                              2.950068e-06 9.566039e-05
## 2 1.876385e-06 0.0015270316 -1.487181e-04 5.336007e-05 -9.959606e-06
## 3 8.165053e-07 0.0003932316 4.526186e-05 4.830068e-06 4.692039e-05
     7.084353e-07 0.0002697316 -4.490381e-04 1.666007e-05 -5.015961e-05
## 5 -3.982147e-07 0.0009875316 -6.384581e-04 5.320068e-06 -2.397096e-04
## 6 4.684353e-07 0.0001635316 -8.303081e-04 -2.645993e-05 -2.389896e-04
##
             V.36
                           V.37
                                         V.38
                                                       V.39
                                                                     V.40
## 1 -1.092576e-04 -2.045656e-05 2.309891e-04 3.163167e-04 5.269756e-05
## 2 -2.481976e-04 3.506344e-05 -8.244094e-05 -2.151833e-04 -6.306244e-05
## 3 -3.570176e-04 2.174344e-05 3.489906e-05 7.352674e-05 2.175610e-07
                  2.096344e-05 -2.838009e-04 -5.567033e-04 -2.136244e-05
## 4 -5.331756e-05
## 5 -2.556276e-04
                   9.913437e-06 -5.061909e-04 -6.835733e-04 7.071756e-05
## 6 -2.761976e-04
                  6.434368e-07 -6.748509e-04 -8.461033e-04
                                                            1.537561e-06
##
             V.41
                           V.42
                                         V.43
                                                       V.44
                                                                     V.45
## 1 3.247248e-04 0.0002232093 4.880209e-06 0.0003201276
                                                            3.003677e-06
## 2 -2.621252e-04 -0.0001921907 5.232021e-05 -0.0001927824
                                                            5.197368e-05
## 3 8.469475e-05 -0.0003442907 4.400209e-06 0.0000677476
                                                            4.163677e-06
## 4 -6.017852e-04 -0.0002545907 1.695021e-05 -0.0005321124
                                                            1.660368e-05
## 5 -6.787152e-04 0.0003723093 5.310209e-06 -0.0006819024 3.843677e-06
## 6 -7.937471e-04
                  0.0002165093 -2.554979e-05 -0.0008634424 -2.630632e-05
##
             V.46
                           V.47
                                         V.48
                                                       V.49
                                                                     V.50
## 1 0.0006315873 2.111365e-04 4.352026e-07 1.594326e-04 -6.199151e-05
## 2 -0.0009373127 -6.793345e-05 9.058426e-07 -3.317744e-05
                                                            3.087849e-05
## 3 -0.0009843127 2.850655e-05 3.516726e-07 4.349256e-05
                                                             9.531849e-05
## 4 -0.0008205127 -2.531135e-04 -6.437395e-09 -1.461174e-04
                                                             5.563849e-05
## 5 -0.0001046127 -4.731935e-04 3.893726e-07 -3.537474e-04
                                                             3.750185e-04
     0.0002708873 -6.194835e-04 7.549726e-07 -4.385374e-04
                                                             8.896849e-05
             V.51
                           V.52
                                                       V.54
##
                                         V.53
                                                                     V.55
## 1 3.343624e-04 4.261938e-04 3.041318e-04 -4.887982e-06
                                                            2.822660e-06
## 2 -1.225376e-04 8.544378e-05 -1.625982e-04 4.583202e-05 5.271266e-05
## 3 1.996242e-05 -5.385622e-05 4.706179e-05 5.122202e-05 5.302660e-06
```

```
## 4 -2.811376e-04 -1.897262e-04 -4.811382e-04 7.822018e-06 1.724266e-05
## 5 3.775624e-04 -4.276462e-04 -6.568382e-04 2.335202e-05 4.982660e-06
## 6 2.430624e-04 -4.580262e-04 -8.505282e-04 1.902018e-06 -2.669734e-05
##
            V.56
                        V.57
                                V.58
                                                     V.59
                                                                   V.60
## 1 -2.674375e-05 3.852197e-04 3.020560e-04 3.211581e-04 3.162044e-05
## 2 1.999625e-05 -3.127029e-05 -3.207240e-04 -2.664319e-04 3.974044e-05
## 3 1.216625e-05 -7.964029e-05 7.486604e-05 9.366806e-05 -1.807956e-05
## 4 1.749625e-05 -2.833003e-04 -5.875340e-04 -6.118219e-04 -5.759557e-06
## 5 -1.987375e-05 -4.108703e-04 -6.017588e-04 -6.804719e-04 -2.085956e-05
## 6 6.536253e-06 -4.664803e-04 -6.421109e-04 -7.871287e-04 -5.376956e-05
             V.61
                          V.62
                                        V.63
                                                     V.64
                                                                    V.65
## 1 2.551865e-04 2.523415e-06 -1.751972e-05 3.235729e-04 3.323603e-06
## 2 -9.046352e-05 5.313341e-05 3.014028e-05 -3.158071e-04 5.209360e-05
## 3 2.789648e-05 5.213415e-06 4.020277e-06 8.353288e-05 5.603603e-06
## 4 -3.202635e-04 1.755341e-05 2.527028e-05 -6.100771e-04 1.621360e-05
## 5 -5.447535e-04 4.483415e-06 1.413028e-05 -6.389371e-04 4.873603e-06
## 6 -7.210835e-04 -2.617659e-05 1.310277e-06 -6.994114e-04 -2.598640e-05
##
             V.66
                           V.67
                                        V.68
                                                      V.69
                                                                    V.70
## 1 -4.169452e-05 3.178148e-06 1.838077e-04 3.722320e-06 2.483639e-06
## 2 2.312548e-05 5.204815e-05 -3.980233e-05 5.760232e-05 5.217364e-05
## 3 -4.754523e-06 4.538148e-06 3.911767e-05 3.152320e-06 6.093639e-06
## 4 1.930548e-05 1.657815e-05 -1.792423e-04 1.722232e-05 1.721364e-05
## 5 8.995477e-06 5.448148e-06 -4.043023e-04 3.742320e-06 5.063639e-06
## 6 1.086548e-05 -2.572185e-05 -5.126923e-04 -2.721768e-05 -2.590636e-05
             V.71
                           V.72
                                        V.73
                                                      V.74
##
                                                                    V.75
## 1 3.586079e-05 3.679196e-06 1.176750e-05 3.259493e-04 1.457141e-04
## 2 -7.087921e-05 5.337920e-05 4.259750e-05 -2.990307e-04 -2.348594e-05
## 3 3.596079e-05 4.839196e-06 -3.382502e-06 9.824927e-05 4.660406e-05
## 4 -2.051921e-05 1.769920e-05 6.917498e-06 -6.217807e-04 -1.204559e-04
## 5 -1.808992e-04 5.639196e-06 -5.542502e-06 -6.662907e-04 -3.239259e-04
## 6 -1.325792e-04 -2.603080e-05 -3.558250e-05 -7.413748e-04 -3.859359e-04
##
             V.76
                           V.77
                                        V.78
                                                      V.79
                                                                    V.80
## 1 7.455461e-05 -0.0001527421 1.181130e-04 0.0009664207 0.0000613574
## 2 -9.185393e-06 -0.0002001521 -1.337699e-05 0.0007458207 -0.0000301626
## 3 4.406461e-05 -0.0006433421 4.530301e-05 -0.0002043793 0.0000420874
## 4 -3.179539e-05 0.0001423779 -7.149699e-05 -0.0005676793 -0.0000234526
## 5 -2.072654e-04 -0.0004419521 -2.734770e-04 0.0004198207 -0.0001997426
## 6 -1.850954e-04 -0.0003172321 -3.002370e-04 0.0003945207 -0.0001587826
##
             V.81
                           V.82
                                        V.83
                                                      V.84
                                                                    V.85
## 1 3.140559e-04 3.304995e-04 6.671859e-05 3.385299e-06 2.476920e-04
## 2 -3.100041e-04 -2.801905e-04 -6.161141e-05 5.195530e-05 -1.079280e-04
## 3 7.483592e-05 8.852954e-05 7.458592e-06 4.645299e-06 3.029203e-05
## 4 -5.928241e-04 -6.221205e-04 -5.221408e-06 1.709530e-05 -3.499080e-04
## 5 -6.312941e-04 -6.785005e-04 8.011859e-05 5.455299e-06 -5.641680e-04
## 6 -6.998402e-04 -7.788191e-04 -1.716141e-05 -2.591470e-05 -7.471280e-04
##
             V.86
                           V.87
                                        V.88
## 1 2.129363e-06 -2.691822e-05 3.447164e-04
## 2 6.336936e-05 1.345918e-04 1.488464e-04
## 3 3.199363e-06 5.587178e-05 -7.975364e-05
## 4 1.980936e-05 1.015818e-04 -6.473636e-06
## 5 4.809363e-06 1.737518e-04 -2.378336e-04
## 6 -2.830064e-05 4.943178e-05 -1.816936e-04
```

```
outliers.true \leftarrow c(581, 619)
```

The HTP data set has 902 observations and 88 variables

(2b) First obtain robust estimates of the mean vector $\mu^{\hat{}}$ and the VCOV matrix Σb of the data with MCD with a breakdown point of your choice. Then compute the robust Mahalanobis distance of each observation with repect to the MCD estimates ($\mu^{\hat{}}$, Σb) and plot them. You may add a threshold based on the distribution and highlight the two defective parts. Are the two defective parts in your top list of potential outliers?

```
library(robustbase)

fit.robust <- covMcd(dat, cor = FALSE, alpha = 0.80)</pre>
```

The above is the MCD estimates with a breakdown point of 20%

```
Mean_vector <- fit.robust$center
Mean_vector</pre>
```

```
V.2
                                            V.3
                                                           V.4
                                                                          V.5
##
             V.1
##
    1.554054e-05 -3.263036e-07
                                  5.650411e-06
                                                -3.262559e-07
                                                               -3.055800e-07
##
             V.6
                             V.7
                                            V.8
                                                           V.9
                                                                         V.10
    2.740012e-05 -3.242202e-07
##
                                  7.990267e-06
                                                -9.570366e-05 -1.700507e-05
##
             V.11
                            V.12
                                           V.13
                                                          V.14
                                                                         V.15
##
   -3.621558e-07
                  -1.232412e-06
                                 -3.000408e-07
                                                 2.968625e-06
                                                               -1.887928e-05
##
             V.16
                            V.17
                                           V.18
                                                          V.19
                                                                         V.20
##
   -3.211508e-07
                   1.242645e-05
                                  2.865364e-05
                                                 5.010131e-07
                                                               -3.143619e-07
##
             V.21
                            V.22
                                           V.23
                                                          V.24
                                                                         V.25
##
   -3.233804e-06
                  -3.025326e-07
                                 -3.302853e-07
                                                 2.074239e-06
                                                                1.865508e-05
                                                          V.29
##
             V.26
                            V.27
                                           V.28
                                                                         V.30
##
   -3.111565e-07
                   1.834421e-06
                                  6.725844e-06
                                                -3.612078e-07
                                                               -5.108829e-06
##
             V.31
                            V.32
                                           V.33
                                                          V.34
                                                                         V.35
    1.063921e-07
                  -2.270386e-05
                                  1.167567e-05
                                                -3.002464e-07
##
                                                                 2.404799e-05
##
             V.36
                            V.37
                                           V.38
                                                          V.39
                                                                         V.40
   -5.615028e-06
                   1.941078e-06
                                  2.363152e-05
                                                 9.180380e-07
##
                                                                9.081713e-08
             V.41
                                                          V.44
##
                            V.42
                                           V.43
                                                                         V.45
##
   -6.555489e-06
                  -9.963700e-05
                                 -3.217333e-07
                                                 4.174405e-06
                                                               -3.240930e-07
##
             V.46
                            V.47
                                                          V.49
                                                                         V.50
                                           V.48
##
   -1.644013e-04
                   2.574089e-05
                                  1.034790e-07
                                                 2.999431e-05
                                                                 2.535181e-05
##
             V.51
                            V.52
                                           V.53
                                                          V.54
                                                                         V.55
##
   -3.201573e-05
                   6.036546e-05
                                  9.426361e-06
                                                 2.931410e-06
                                                               -3.365812e-07
##
             V.56
                            V.57
                                           V.58
                                                          V.59
                                                                         V.60
##
    9.812166e-07
                   3.730185e-05
                                 -1.834855e-05 -7.658910e-06
                                                                5.033523e-07
##
             V.61
                            V.62
                                           V.63
                                                          V.64
                                                                         V.65
##
    2.103621e-05 -3.126335e-07
                                  1.494373e-06 -1.466965e-05 -3.212794e-07
##
             V.66
                            V.67
                                           V.68
                                                          V.69
                                                                         V.70
##
    7.727271e-07
                  -3.034190e-07
                                  2.866046e-05
                                                -3.439176e-07
                                                               -2.776363e-07
##
             V.71
                            V.72
                                           V.73
                                                          V.74
                                                                         V.75
##
    2.685564e-06
                  -3.021946e-07
                                 -2.178893e-07
                                                -1.193592e-05
                                                                2.954968e-05
##
             V.76
                            V.77
                                           V.78
                                                          V.79
                                                                         V.80
##
    1.952435e-05 -2.601964e-06
                                  2.659005e-05 -9.150836e-05
                                                                 1.316938e-05
             V.81
                                           V.83
##
                            V.82
                                                          V.84
                                                                         V.85
##
   -1.390503e-05 -9.025224e-06
                                  9.445309e-08 -3.218053e-07
                                                                1.926770e-05
             V.86
                            V.87
                                           V.88
   -3.458167e-07
                   6.766604e-06
                                  8.432421e-05
```

The output above shows the robust estimates of the mean vector

```
VCOV <- fit.robust$cov</pre>
```

The above function shows the robust estimates of the variance covariance matrix of the data with MCD with a breakdown point of 20%

```
RD <- mahalanobis(dat, Mean_vector , VCOV)
head(RD)</pre>
```

```
## [1] 97.68606 204.83381 86.21858 76.43213 76.33860 76.04470
```

The above shows the robust Mahalanobis distance of each observation with respect to the MCD estimates

```
cutoff.chi.sq <- qchisq(0.975, df = ncol(dat)); cutoff.chi.sq</pre>
```

```
## [1] 115.8414
```

The above is the Cut-off point based on the chi-square distribution

```
library("CerioliOutlierDetection")
n <- nrow(dat); p <- ncol(dat)
cutoff.GM <- hr05CutoffMvnormal(n.obs = n, p.dim=p, mcd.alpha = 0.75,
    signif.alpha = 0.025, method = "GM14",
    use.consistency.correction = TRUE)$cutoff.asy
cutoff.GM</pre>
```

[1] 149.9075

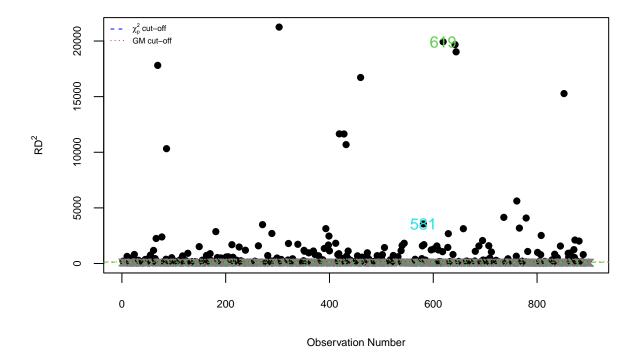
```
which(RD >= cutoff.GM) # OUTLIER IDs
```

```
##
    [1]
            10 15 22 24 32 39
                                    45 51 55
                                                61
                                                     64
                                                        65
                                                             66
   [19] 86 91 96 103 108 112 113 117 123 127 135 140 141 149 155 160 163 164
    [37] 165 167 169 170 171 181 184 185 191 201 205 210 212 214 216 221 226 229
   [55] 230 231 232 238 256 257 263 271 281 284 289 290 294 299 303 307 308 310
   [73] 320 321 328 329 332 339 350 351 352 354 360 369 372 379 384 386 387 390
  [91] 393 398 399 400 412 416 417 418 419 424 428 432 433 436 437 438 441 452
## [109] 453 454 456 457 460 463 472 473 474 476 486 492 500 502 506 516 517 520
## [127] 523 524 526 527 528 532 538 540 544 565 566 578 579 581 582 585 596 601
## [145] 607 610 611 615 618 619 628 629 632 638 642 644 649 658 664 665 670 680
## [163] 681 688 692 695 696 702 703 707 708 709 712 721 725 736 743 744 760 761
## [181] 766 771 772 778 779 782 801 805 807 808 815 829 833 834 839 845 852 860
## [199] 861 864 865 871 872 873 874 876 878 881 886 888 889
```

The above is another Cut-off Suggested by Green and Martin (2017)

```
colPoints <- ifelse(RD >= min(c(cutoff.chi.sq, cutoff.GM)), 1, grey(0.5))
pchPoints <- ifelse(RD >= min(c(cutoff.chi.sq, cutoff.GM)), 16, 4)
plot(seq_along(RD), RD, pch = pchPoints, col = colPoints,
ylim=c(0, max(RD, cutoff.chi.sq, cutoff.GM) + 2), cex.axis = 0.7, cex.lab = 0.7,
```

```
ylab = expression(RD**2), xlab = "Observation Number")
abline(h = c(cutoff.chi.sq, cutoff.GM), lty = c("dashed", "dotted"), col=c("green", "red"))
legend("topleft", lty = c("dashed", "dotted"), cex = 0.5, ncol = 1, bty = "n",
legend = c(expression(paste(chi[p]**2, " cut-off")), "GM cut-off"), col=c("blue", "red"))
text(619, RD[619], labels=619, col=619)
text(581, RD[581], labels=581, col=581)
```



Using the threshold according to the chi-square distribution and one suggested by Green and Martin (2017), We can observe the defective parts are on the top list of potential outliers

(2c) Apply isolation forest (iForest), local outlier factor (LOF), and, optionally, one-class SVM for the same task. Choose the involved parameters appropriately based on your own judgment and you may compare results by varying the parameters. Plot the results. Comment on the similarities and differences of their results. In particular, pay attention to whether the two defective parts are deemed anomalies by each method.

```
library(isofor)
# help(package="isofor")

fit.isoforest <- iForest(dat, nt=100, phi=256)
pred <- predict(fit.isoforest, newdata=dat)
pred # Higher scores correspond to more isolated observations</pre>
```

```
## [1] 0.4075197 0.4379984 0.3846837 0.3899160 0.4197782 0.4428606 0.3945396

## [8] 0.4347594 0.3954978 0.3845581 0.4302465 0.4508016 0.4583920 0.3942170

## [15] 0.6077039 0.4153783 0.5167661 0.3780448 0.3818856 0.3967165 0.3997048

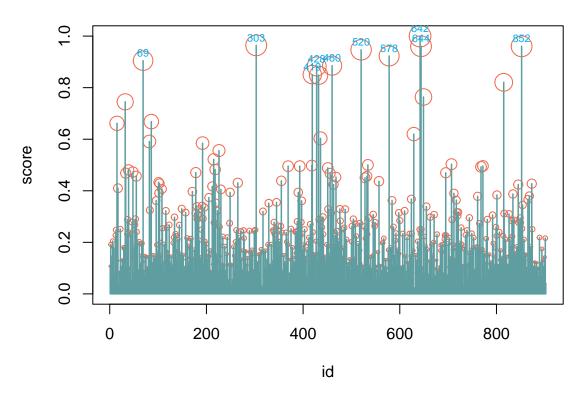
## [22] 0.4595605 0.3989609 0.4059214 0.4007960 0.4159920 0.3936232 0.4158151
```

```
[29] 0.4339360 0.4321472 0.3911837 0.6378410 0.5379088 0.3810954 0.4037336
    [36] 0.4528047 0.4728030 0.4556375 0.5424621 0.4054102 0.3968807 0.3833722
##
    [43] 0.4522670 0.3847227 0.3863855 0.4695157 0.4195649 0.5395623 0.3970525
    [50] 0.3742683 0.4342688 0.4656726 0.4737054 0.3892082 0.5336524 0.4556565
##
    [57] 0.4399216 0.3823067 0.4013177 0.3828288 0.4420389 0.3994373 0.4099340
    [64] 0.4048121 0.4223116 0.4383571 0.4396853 0.4137395 0.6954813 0.4007189
##
    [71] 0.3885775 0.3943080 0.4220197 0.3900362 0.4207761 0.3952254 0.4029991
##
    [78] 0.3879934 0.4056275 0.4205894 0.3747315 0.5822228 0.4859812 0.3767980
    [85] 0.4078896 0.6101668 0.4021414 0.4112117 0.4027499 0.4232868 0.3976816
    [92] 0.3946688 0.4169852 0.4190931 0.3880979 0.4994611 0.4373718 0.4211563
   [99] 0.4100497 0.4265044 0.5252288 0.5099693 0.5234745 0.4410786 0.4230315
  [106] 0.3958507 0.4088996 0.5157417 0.4606954 0.3955465 0.3906906 0.4126562
  [113] 0.4384368 0.4034623 0.3905213 0.4849691 0.4281853 0.4617063 0.3920448
  [120] 0.4240418 0.4212622 0.4028514 0.4653446 0.3918748 0.4116803 0.4023021
## [127] 0.4212319 0.3978927 0.4055349 0.4079117 0.4403517 0.4479147 0.3987206
## [134] 0.4762434 0.4284581 0.4530249 0.4499953 0.4139956 0.3964227 0.4285304
  [141] 0.4453938 0.3775094 0.3973217 0.4651419 0.4089237 0.4103029 0.4250346
  [148] 0.3715523 0.4879794 0.4056408 0.4168780 0.4233511 0.3876105 0.3916592
## [155] 0.4059426 0.3887739 0.4826612 0.4033792 0.3797539 0.4471010 0.4361441
## [162] 0.4077624 0.4120292 0.3944081 0.4336888 0.4190320 0.4461519 0.4458993
## [169] 0.4162887 0.4124294 0.5120862 0.4182163 0.3861798 0.3955262 0.4306673
## [176] 0.3870044 0.4818497 0.5386807 0.4108918 0.4916226 0.4734105 0.4800502
## [183] 0.4148132 0.4871991 0.4440254 0.4178277 0.4092654 0.4147133 0.4205075
## [190] 0.4587623 0.4921874 0.5799746 0.4741544 0.3936816 0.4088549 0.4898790
## [197] 0.4424259 0.3943465 0.4155079 0.4385506 0.4224465 0.4162225 0.3940401
## [204] 0.4025172 0.5037430 0.4217291 0.4297366 0.4006133 0.3892509 0.3979136
## [211] 0.3864548 0.5194190 0.4102098 0.4260546 0.5572636 0.4685673 0.4666969
## [218] 0.5429849 0.4963630 0.4010177 0.4229740 0.4150937 0.4852297 0.3984925
## [225] 0.3854872 0.5695280 0.4627766 0.4214782 0.4362284 0.5151577 0.4021267
## [232] 0.3918843 0.4105503 0.4491243 0.4029956 0.3886109 0.4087335 0.4356638
## [239] 0.3897759 0.4007446 0.3999743 0.4246969 0.4482791 0.3880801 0.3838348
## [246] 0.3829015 0.4098427 0.4676545 0.5109573 0.4072530 0.4105800 0.3805017
## [253] 0.3778129 0.3884026 0.4085641 0.4346284 0.4224322 0.3928863 0.3996202
## [260] 0.4417900 0.3790095 0.4578820 0.4083107 0.3845032 0.5243667 0.3932649
## [267] 0.3718120 0.4469686 0.4157094 0.3947725 0.4566254 0.4173185 0.4011719
## [274] 0.3946321 0.3850404 0.4295310 0.4577897 0.4467777 0.4284090 0.3926725
## [281] 0.4282588 0.3869649 0.3997188 0.4089661 0.4192628 0.3798988 0.3986670
## [288] 0.3912772 0.4571619 0.4273764 0.3980057 0.4247481 0.4154669 0.4305003
## [295] 0.4242446 0.3971669 0.4013450 0.3948067 0.4569727 0.3955431 0.4583616
## [302] 0.4086035 0.7169310 0.4063003 0.4040384 0.4124101 0.3957010 0.4241052
## [309] 0.3983717 0.3976652 0.4247126 0.3815413 0.4312645 0.3799176 0.3770766
## [316] 0.3774477 0.4842198 0.3931144 0.4278090 0.4053311 0.3893182 0.4293652
## [323] 0.3843791 0.4021764 0.4158462 0.3888265 0.4378662 0.4084190 0.4958701
## [330] 0.3921714 0.4089414 0.3958843 0.3851265 0.4382253 0.4031087 0.3971416
## [337] 0.4134263 0.4578275 0.4561925 0.4691588 0.4521505 0.4134182 0.4427136
## [344] 0.4122907 0.4970307 0.3982062 0.4336519 0.4641428 0.4422023 0.4114716
## [351] 0.4240150 0.4420571 0.4115820 0.4637084 0.5271798 0.4544634 0.4007327
## [358] 0.3991585 0.3898466 0.4232118 0.3856088 0.3901958 0.4123041 0.3992194
## [365] 0.4547331 0.4416408 0.4185041 0.4374108 0.5476587 0.3859308 0.3860577
## [372] 0.3971584 0.3969331 0.4167729 0.4599158 0.3858413 0.4057633 0.4337341
## [379] 0.4196974 0.3827109 0.4128256 0.4109999 0.3946343 0.4556975 0.4259346
## [386] 0.4558744 0.3836730 0.4701785 0.4575545 0.5109609 0.4132272 0.3805028
## [393] 0.5477467 0.3959987 0.4510731 0.4691425 0.4991416 0.3898238 0.4287348
## [400] 0.4273458 0.4374255 0.4194528 0.4592295 0.4133646 0.4193689 0.3882223
```

```
## [407] 0.3936327 0.4308889 0.3912420 0.3836337 0.4396433 0.4477763 0.3834974
## [414] 0.4054190 0.4662317 0.4229875 0.4144254 0.5485088 0.6758784 0.4552294
## [421] 0.4024697 0.4244575 0.4165536 0.4238738 0.3831198 0.3891084 0.4426468
## [428] 0.6874504 0.4244869 0.4089380 0.4124925 0.6750359 0.4731557 0.4266372
## [435] 0.3798251 0.5865942 0.4717840 0.4379544 0.4620885 0.3921234 0.4765840
## [442] 0.4523821 0.4197887 0.4072820 0.4210929 0.4062304 0.3786156 0.4114568
## [449] 0.4378435 0.4159736 0.5451975 0.4873901 0.4237317 0.4154973 0.3967042
## [456] 0.5376056 0.4354794 0.4822362 0.3895406 0.6884835 0.3847314 0.4357099
## [463] 0.5218309 0.4319074 0.4009161 0.4500790 0.3726107 0.5323470 0.4054107
## [470] 0.4569603 0.4483889 0.4262721 0.4427207 0.4142584 0.4131318 0.4877697
## [477] 0.4709884 0.4319400 0.4206203 0.4592443 0.4104059 0.4157294 0.4185150
## [484] 0.4331634 0.4613827 0.4126473 0.4873094 0.3861842 0.3821101 0.4451563
## [491] 0.3851738 0.4058800 0.3952601 0.4111058 0.3926273 0.4175895 0.3858614
## [498] 0.4004181 0.4136510 0.4419276 0.4637543 0.4076190 0.4168671 0.4736448
## [505] 0.3898835 0.4184818 0.4063803 0.4669138 0.3842500 0.4496260 0.3734743
## [512] 0.4066789 0.4066126 0.4393054 0.3834685 0.4001983 0.4677353 0.4300331
  [519] 0.4119241 0.7106547 0.3819160 0.3930824 0.4080162 0.3967784 0.4032575
  [526] 0.3786935 0.4632349 0.5314638 0.4463518 0.4052984 0.4597619 0.5335145
## [533] 0.4521434 0.5493858 0.4000570 0.4750862 0.4075644 0.3995228 0.3832616
## [540] 0.4205686 0.3885478 0.4033466 0.3984997 0.4227833 0.4799312 0.3806206
## [547] 0.3862483 0.4639294 0.4689366 0.4072102 0.4075004 0.3896055 0.3760549
## [554] 0.4010385 0.4272822 0.3828469 0.5265765 0.3838876 0.3924950 0.4086867
## [561] 0.3829185 0.3983583 0.4004298 0.4403386 0.4401318 0.4016126 0.4465184
  [568] 0.3960555 0.3730895 0.4059488 0.4165530 0.4050513 0.3972833 0.3899800
  [575] 0.3978268 0.4304793 0.3830367 0.7020297 0.4146650 0.4079674 0.4338024
  [582] 0.4288981 0.3905649 0.4996344 0.4060550 0.3789799 0.4625713 0.4209068
## [589] 0.4195516 0.3992481 0.4435898 0.4537545 0.3786673 0.4068201 0.4287271
## [596] 0.3967148 0.4308226 0.4822078 0.4251093 0.4714290 0.3869774 0.3935498
  [603] 0.4064729 0.3909333 0.4051868 0.4531252 0.3935715 0.4077854 0.3948149
  [610] 0.4850358 0.4216632 0.3995758 0.3896596 0.3912508 0.4480264 0.4126037
  [617] 0.4033594 0.4071689 0.4009844 0.4531079 0.4110938 0.4218781 0.3971028
  [624] 0.5015777 0.4534081 0.3885387 0.3782812 0.4294814 0.5926176 0.3772404
  [631] 0.3747611 0.3741409 0.4232807 0.3985009 0.4143726 0.3813349 0.4425187
## [638] 0.3963400 0.4055690 0.4336969 0.4591258 0.7298508 0.4535770 0.7156682
   [645] 0.4592503 0.3915521 0.3952443 0.4053627 0.6445852 0.4490633 0.3980381
## [652] 0.3891176 0.4355365 0.3939143 0.4910911 0.3980042 0.4308891 0.3951834
  [659] 0.3942788 0.3922190 0.4148482 0.3822316 0.4762207 0.4111908 0.3933066
## [666] 0.4378641 0.4228247 0.3893763 0.3811055 0.4410292 0.4797690 0.3934075
  [673] 0.3709644 0.3915256 0.4041215 0.4159211 0.4522048 0.3731085 0.4005212
  [680] 0.3936770 0.3956852 0.4037544 0.4071328 0.4294502 0.4369291 0.3810097
## [687] 0.4275368 0.4381746 0.3765985 0.3884198 0.3972047 0.4453755 0.4510682
## [694] 0.3835982 0.5384070 0.4509934 0.3888218 0.3944683 0.3904996 0.4392049
## [701] 0.4064946 0.4476201 0.4173988 0.3743696 0.4191138 0.4064912 0.5504790
## [708] 0.4726366 0.3888804 0.4308333 0.4376257 0.5096250 0.3886754 0.4167708
## [715] 0.3925564 0.4338891 0.5001243 0.4834644 0.3774519 0.4784086 0.4832978
## [722] 0.4086580 0.4157471 0.4397015 0.4339104 0.3874472 0.4616269 0.4386129
## [729] 0.4023115 0.4082237 0.3791040 0.3688089 0.4316094 0.3826845 0.4355425
## [736] 0.4512649 0.3943060 0.4087626 0.4579401 0.3893521 0.3750208 0.4099570
## [743] 0.4262439 0.4753576 0.3884350 0.4178621 0.4301108 0.4000974 0.4534985
## [750] 0.3792336 0.4126380 0.4332581 0.4475372 0.3744086 0.3963745 0.4022135
## [757] 0.4339047 0.3976383 0.4003353 0.4351302 0.5054318 0.4323115 0.3914390
## [764] 0.4251213 0.4674178 0.4263825 0.4299389 0.5467420 0.3883422 0.3789630
## [771] 0.4312101 0.5479526 0.3887796 0.4219470 0.4260719 0.3904000 0.3906306
## [778] 0.4116892 0.4461089 0.4227790 0.4731226 0.3984463 0.3881265 0.4016953
```

```
## [785] 0.4240891 0.4111221 0.4079775 0.4046198 0.4133662 0.4044807 0.3998819
## [792] 0.4790604 0.4396435 0.4214005 0.4087636 0.4047432 0.4062677 0.4326741
## [799] 0.4623191 0.4500006 0.5073522 0.4037897 0.3735443 0.4084113 0.4034643
## [806] 0.4553760 0.4164890 0.4297159 0.3809650 0.3983384 0.4194623 0.4087524
## [813] 0.3947241 0.4500658 0.6651196 0.4813764 0.4122785 0.3802205 0.4451867
## [820] 0.4070384 0.4205662 0.3887845 0.4088474 0.4041520 0.4016833 0.4807863
## [827] 0.4223613 0.4449648 0.4292388 0.4358308 0.4228431 0.4713298 0.4494030
## [834] 0.5087160 0.3830030 0.4720342 0.4265146 0.4148888 0.4024177 0.4241978
## [841] 0.3908136 0.4350168 0.3905925 0.3951182 0.5219270 0.4686489 0.4311044
## [848] 0.4089245 0.4751345 0.4685167 0.3934081 0.7155575 0.4603002 0.4933783
## [855] 0.3933014 0.4185331 0.4450598 0.3976222 0.4241730 0.3923857 0.4234270
## [862] 0.4044272 0.3981987 0.3896282 0.5011603 0.3971523 0.4164593 0.5059338
## [869] 0.3968471 0.4262109 0.4350181 0.4116273 0.5231941 0.4593309 0.4046699
## [876] 0.4047582 0.4065590 0.4063876 0.4133677 0.3878084 0.4053653 0.3798104
## [883] 0.4124934 0.4025437 0.4032075 0.4050203 0.3924104 0.3880049 0.4477567
## [890] 0.3850112 0.4115842 0.3878776 0.3932225 0.4317903 0.3985978 0.4157722
## [897] 0.3847828 0.4057049 0.3857488 0.4202054 0.4468403 0.3831532
score <- scale(pred, center = min(pred), scale = max(pred)-min(pred))</pre>
par(mfrow=c(1,1), mar=rep(4,4))
plot(x=1:length(score), score, type="p", pch=21,
     main="Anomaly Score via iForest",
     xlab="id", ylab="score", cex=score*3, col="coral2")
add.seg <- function(x) segments(x0=x[1], y0=0, x1=x[1], y1=x[2],
                                lty=1, lwd=1.5, col="cadetblue")
apply(data.frame(id=1:length(score), score=score), 1, FUN=add.seg)
## NULL
eps <- 0.99
id.outliers <- which(score > quantile(score, eps))
text(id.outliers, score[id.outliers]+0.03, label=id.outliers,
 col="deepskyblue2", cex=0.7)
```

Anomaly Score via iForest



The above shows the plot of the anomaly scores using iForest. Using a probability of 0.99, it can be seen that 642,644, 520, 303 are among the top potential outliers. However, the iForest is unable to detect the defective parts,581 and 619 clearly as among the top outliers

```
library(Rlof)
## Loading required package: doParallel
## Loading required package: foreach
## Loading required package: iterators
## Loading required package: parallel
outlier.scores <- lof(dat, k=5); outlier.scores
##
     [1] 1.0130646 1.0026690 1.2698831 0.9937883 1.0698406 1.0526181 0.9969470
##
     [8] 0.9652022 1.0531495 1.0953653 1.2359542 1.0505848 1.0022157 1.0138839
##
    [15] 1.2125433 1.0679045 1.0861551 1.0422267 1.0476032 0.9927402 1.0348282
    [22] 1.0412071 1.0411443 1.0528434 1.1913782 1.0205773 1.1987251 1.0908414
##
##
    [29] 1.0412421 1.0920116 1.1278609 1.2323410 1.3934765 0.9597107 1.0149273
    [36] \ 1.0021007 \ 1.1685739 \ 0.9987907 \ 1.1888641 \ 1.1150786 \ 1.0433465 \ 1.0172610
##
    [43] 1.0008317 1.0815763 1.0099252 1.0921757 0.9879717 1.1592862 1.1311863
```

[50] 0.9602683 1.0102893 1.0784421 1.0954553 1.0284864 0.9953941 1.1488052

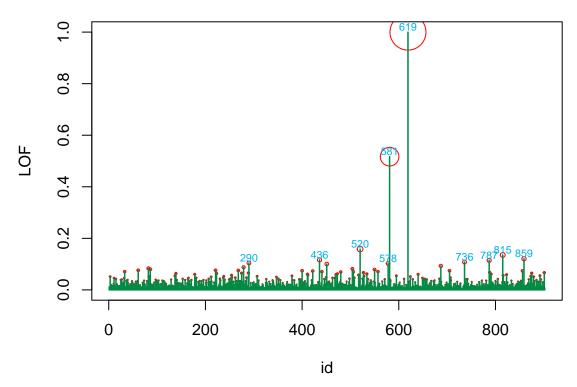
##

```
[57] 1.1345856 1.0764542 1.0128263 1.1625717 1.4263298 1.0300384 1.0297903
    [64] 1.0430390 1.0687539 0.9927208 1.0123170 0.9743408 0.9996940 1.1225367
##
    [71] 1.0212177 1.0937460 1.1715180 0.9806828 1.0828983 1.0238431 0.9666242
    [78] \quad 0.9866503 \quad 1.1610968 \quad 1.0173475 \quad 1.0255940 \quad 1.4756065 \quad 1.2729940 \quad 0.9758654
    [85] 1.2057328 1.4508796 1.0006321 1.0559245 1.0810407 0.9869268 1.0752885
    [92] 0.9412999 1.0142409 1.1269510 1.0235266 0.9928256 1.1961625 1.1637700
##
    [99] 1.1315115 1.0761006 1.1677101 1.1111824 1.1748065 0.9656787 1.0102432
## [106] 1.0788452 1.0499539 1.0923672 1.0491671 1.0698388 1.1730374 1.0074821
   [113] 1.0287733 1.1606395 1.0364324 1.1327557 1.0729796 1.0933785 1.0942299
  [120] 1.0284986 0.9857282 0.9889188 1.0399860 1.0220014 1.0563384 1.0466014
## [127] 1.0245755 1.0056989 1.1968950 1.0004316 1.0584493 1.0462879 0.9958494
## [134] 1.0377807 0.9955719 1.0065005 1.2901005 1.0503985 1.3484727 1.0255315
## [141] 1.1846866 0.9654542 1.0771807 1.1133173 0.9585507 0.9961500 1.1048431
## [148] 1.0007747 1.0828579 1.1034519 1.0042254 1.0739349 1.2144210 1.0597764
## [155] 1.0035612 0.9701836 1.0343926 1.1866356 1.0114284 1.0288939 0.9527717
## [162] 1.1084940 1.0549243 1.2000004 1.2387126 1.0059415 1.1566921 0.9873227
  [169] 1.0920757 1.0827306 1.1870144 1.0087105 1.0186671 1.0078896 1.0015129
  [176] 0.9938276 1.0276783 1.3254272 1.0255891 1.1743835 1.2398211 0.9995837
## [183] 1.0257649 0.9954422 1.1399999 1.0936163 1.1521294 1.1646778 1.0079993
## [190] 1.0810200 1.0473263 1.1586383 1.0765432 1.0280875 0.9892320 1.1878829
## [197] 1.0363444 0.9970665 1.0065067 0.9932427 1.1198150 1.1781049 1.0146516
## [204] 1.0093421 0.9663997 1.1270069 1.2162074 1.0931077 0.9988626 1.1400659
## [211] 0.9958146 1.2639255 1.1445671 1.0421322 1.0080941 1.0397546 0.9858636
## [218] 1.1258235 1.0944326 1.0283477 1.4265478 0.9799097 1.3493515 0.9986482
## [225] 0.9659403 1.0082739 1.0165181 1.0555367 1.0865813 1.2176622 1.1761632
## [232] 1.0231147 0.9588439 1.0261502 0.9828582 0.9880944 1.2434063 1.2784328
## [239] 1.0914913 1.1935626 1.0666438 1.0119777 0.9658219 1.0792523 1.0999443
## [246] 1.0219181 1.1070315 1.0902321 1.2004736 1.1082614 1.2146400 1.0221925
## [253] 1.1228421 1.3050182 1.2510039 1.0219540 1.0449219 1.1450080 1.0655788
## [260] 0.9786190 1.0624256 1.2440309 1.0604504 1.0258162 1.1636297 1.0891161
## [267] 1.0880370 1.4230477 1.0260997 1.1539802 1.1621714 1.0900728 1.1618709
  [274] 1.0846786 1.3545524 1.1248324 1.1368312 0.9801392 1.5012061 1.0880805
## [281] 1.0816213 0.9973747 1.1569497 1.1521188 1.2437652 1.0459988 0.9762938
## [288] 1.0196020 1.3596719 1.6082813 0.9898272 0.9690175 0.9936501 1.1153705
## [295] 0.9722559 0.9986041 1.0220608 1.1115897 1.0654129 1.1320447 1.0805123
## [302] 0.9885485 1.0048114 1.0880115 1.0003509 1.0302452 1.2768035 1.0075890
## [309] 0.9988453 1.1754472 1.0064778 1.0296740 0.9986320 0.9749650 1.0111630
## [316] 1.0269960 0.9576067 1.0855831 1.0685549 1.0318585 0.9711277 0.9674809
  [323] 0.9960580 0.9864436 1.1184428 1.2075821 1.1157432 1.0822654 0.9874509
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  [337] 1.0341667 1.0025147 1.1808678 1.1540984 1.1019994 1.0470703 1.0397311
## [344] 0.9997979 1.0248350 1.0105304 1.2592090 0.9712481 1.0557178 1.0798388
## [351] 1.2165826 1.0839467 1.0752544 1.0159154 1.1834509 1.0007520 1.0004349
## [358] 1.0298982 1.0805208 1.1188893 1.0822428 1.0218352 1.0490995 1.0170330
## [365] 0.9743307 1.0165861 1.0288895 1.0875091 1.1382554 0.9990900 1.0764894
## [372] 1.0785795 0.9783215 0.9983899 1.0758608 1.0038558 1.0676153 1.0633339
## [379] 1.2870614 1.1866207 0.9897159 1.0151156 1.0306545 1.1795275 1.0681156
  [386] 1.0045502 1.0128882 1.0366492 1.0786204 1.0117433 0.9796916 0.9904850
## [393] 0.9967803 1.2044915 1.1485363 1.0184977 1.1981469 1.1623622 1.0065533
## [400] 1.4144770 1.0001564 1.0758723 1.1293332 1.0415203 1.0920131 1.1576401
## [407] 1.0169572 1.0988079 1.0048566 1.0129009 1.3314054 1.3018919 1.0161853
## [414] 1.0090154 0.9722915 0.9992230 0.9770953 1.0529857 0.9715481 1.1807189
## [421] 0.9771963 1.4086051 1.0128506 1.0203101 1.0579707 1.0601357 0.9694717
## [428] 0.9735998 1.0688397 1.0549755 1.0122931 1.0056704 1.1383799 1.1017357
```

```
## [435] 1.0133527 1.6830372 1.0044776 1.0136494 1.0469198 1.1048160 1.3923614
## [442] 1.0019087 0.9992524 0.9811626 1.0576777 1.2082887 1.0764464 1.0841825
## [449] 1.0615895 1.2542881 1.5812256 1.0766399 1.1252896 1.0197454 1.0371316
## [456] 1.1505286 1.1039965 1.0029194 1.0684320 0.9969274 1.1054781 1.0729905
## [463] 1.2374157 1.0080852 0.9995241 0.9657746 0.9885775 1.2399520 1.0326449
## [470] 1.3195545 1.0696822 1.1345612 1.3397083 1.0263855 1.0704554 1.0053051
## [477] 1.1020905 1.0132420 1.1468438 1.3856037 0.9774703 1.0187438 1.1004398
## [484] 1.0946014 1.0684148 1.0305858 0.9833160 1.0736620 1.0423099 1.0689004
## [491] 1.0459239 1.1498370 1.0038621 1.0389985 0.9730947 1.0560618 1.1273801
  [498] 1.2188858 1.0103403 1.0709333 1.0228220 1.0510950 1.0184951 1.4609758
## [505] 1.0635580 1.3877042 1.0045244 1.2426502 1.0248707 1.0056254 0.9834993
## [512] 1.0062921 0.9660655 0.9925610 0.9635593 0.9856036 1.3097304 1.1643811
## [519] 1.0447378 1.9518776 1.0035070 0.9790542 1.0166563 1.0529972 1.2170195
  [526] 1.0669603 1.3688542 1.2814918 1.0141841 0.9811145 1.0081243 1.0370307
## [533] 1.0761644 1.3374429 1.0426483 1.2075501 1.0648116 1.0065172 1.0119261
  [540] 1.1162424 1.0707156 1.1803482 1.0288762 1.1410294 1.0337221 1.0087169
  [547] 0.9916397 0.9802044 1.1541607 1.4432978 1.1202533 1.0089844 0.9812433
  [554] 0.9561498 0.9851213 1.0291243 1.3926354 1.0718699 0.9889277 1.0974761
## [561] 1.0131651 1.0077566 0.9793564 1.0172115 0.9711823 1.1535213 1.0605011
## [568] 1.0516300 1.0047677 0.9629523 1.2057347 1.0615985 1.0009550 1.0360280
## [575] 1.0185912 1.0264614 1.0310560 1.5937547 1.0486723 1.0591770 4.2382897
## [582] 1.1966075 1.1625672 1.0036927 0.9915464 0.9867868 1.0093720 1.0081381
## [589] 0.9772677 1.0836528 1.0880515 1.0297665 1.0200910 1.0536863 1.2898953
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  [603] 1.0156970 1.0087854 1.0382801 1.0040679 1.0369606 0.9983303 1.0029689
  [610] 0.9968897 1.2144893 0.9840248 0.9856978 0.9971793 1.0710014 1.0573352
  [617] 1.0002604 1.0609848 7.3220520 1.1380486 0.9815292 0.9727417 1.1583611
  [624] 1.2708569 1.0221824 1.0063558 0.9837231 0.9911841 1.2054781 0.9944349
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## [680] 1.0194510 1.0575572 1.0778957 1.0050773 1.2161174 1.0906200 0.9764446
  [687] 1.5341184 1.1432272 1.0360148 1.0376493 1.0102114 0.9987022 1.0126925
## [694] 1.0075872 1.0007035 1.0750525 1.0153091 1.0170392 1.1260024 0.9535692
  [701] 1.0687025 1.0856806 1.0044923 1.0086735 1.4143607 0.9782802 1.2445775
  [708] 1.1807553 1.0185318 0.9691683 0.9824138 0.9464486 1.0338908 1.0892135
## [715] 0.9787250 0.9842926 1.0986530 1.0149301 1.0431164 1.0096337 1.1447525
## [722] 0.9892045 1.0434144 0.9948280 1.0515876 1.0484922 1.1017171 1.1047400
## [729] 0.9800752 0.9654431 0.9753930 0.9582700 1.0231590 1.0323722 1.0617539
## [736] 1.6292530 1.0038605 1.1026378 1.2037967 1.0781636 1.0237629 1.2100024
## [743] 0.9751365 1.0959747 1.0178401 0.9909123 1.0232132 0.9815586 1.0673657
## [750] 1.0207401 1.1381464 0.9986293 1.0431753 0.9631941 1.0138606 1.0425954
## [757] 0.9902437 1.0281492 0.9739677 1.0317531 1.0423040 1.0757644 0.9823034
## [764] 1.0146865 0.9881496 1.1366843 1.1291484 1.0579229 0.9883354 1.0018877
## [771] 1.0170715 1.1730072 0.9534513 1.0745439 1.0360475 1.0876241 0.9663949
## [778] 1.0405971 1.0240479 1.0897889 1.1712160 1.0089757 1.0572490 1.0634080
## [785] 1.0285556 0.9758924 1.6725776 1.3733251 0.9454878 1.0653647 1.3307922
## [792] 1.0576813 0.9741730 1.1236857 1.0826346 1.0797518 0.9809344 0.9987712
## [799] 1.0473324 1.1620525 1.0254505 1.0514404 0.9882108 1.1373046 1.2100058
## [806] 1.0824997 1.0113614 1.0679669 1.0141413 1.0280397 1.0580221 1.0030706
```

```
## [813] 1.0510272 1.1343277 1.8063230 1.3004030 1.0059051 0.9972065 1.1353984
## [820] 0.9861923 1.0614838 1.0886189 1.3183589 1.0305846 1.1308191 1.0387196
## [827] 1.0262654 1.0141392 1.0414720 1.0669359 1.0248249 0.9786253 1.1712553
## [834] 1.0778066 1.0514808 1.0926923 1.0097366 1.0064897 0.9827597 0.9866504
## [841] 1.0590335 1.0484697 1.0591964 1.0968599 1.0876035 1.0554484 1.1493213
## [848] 1.0678045 1.0578915 1.1318099 1.0827058 0.9993336 1.1684106 1.1075509
## [855] 0.9877014 1.4133050 1.0145561 1.0473551 1.7119995 1.0478900 1.0325222
## [862] 1.0459093 1.0181239 1.0359605 1.0639474 1.0083003 1.1061334 0.9922888
## [869] 1.2020277 1.1012068 1.1003768 1.0036653 1.2796509 1.1771345 1.3545812
## [876] 1.0333214 1.0945959 1.0416362 1.2689260 1.0103737 1.1573883 1.0217002
## [883] 0.9902162 0.9564204 1.1881265 1.0346652 0.9820663 1.1430713 1.1418755
## [890] 1.0057725 1.0437466 1.2941310 0.9841797 1.2029818 1.0285486 0.9894848
## [897] 0.9881815 1.1340093 1.0253844 1.0496553 1.3667986 0.9922547
which(outlier.scores > quantile(outlier.scores, 0.95))
## [1] 33 61 82 86 139 178 221 223 268 275 279 289 290 400 411 422 436 441 451
## [20] 470 473 480 504 506 517 520 527 534 550 557 578 581 619 640 687 705 736 787
## [39] 788 791 815 823 856 859 875 901
score <- scale(outlier.scores, center = min(outlier.scores),</pre>
    scale = max(outlier.scores)-min(outlier.scores)) # NORMALIZED TO RANGE[0,1]
par(mfrow=c(1,1), mar=rep(4,4))
plot(x=1:length(score), score, type="p", pch=1,
   main="Local Outlier Factor (LOF)",
       xlab="id", ylab="LOF", cex=score*5, col="red")
add.seg <- function(x) segments(x0=x[1], y0=0, x1=x[1], y1=x[2],
   lty=1, lwd=1.5, col="springgreen4")
apply(data.frame(id=1:length(score), score=score), 1, FUN=add.seg)
## NULL
eps <- 0.99
id.outliers <- which(outlier.scores > quantile(outlier.scores, eps))
text(id.outliers, score[id.outliers]+0.02, label=id.outliers,
    col="deepskyblue2", cex=0.7)
```

Local Outlier Factor (LOF)



From the graph, using a neighborhood size, k=5 and a probability of 0.99, We can observe that the defective parts, 581 and 619 are the top most outliers

COMPARING LOCAL OUTLIER FACTOR (LOF) AND IFOREST

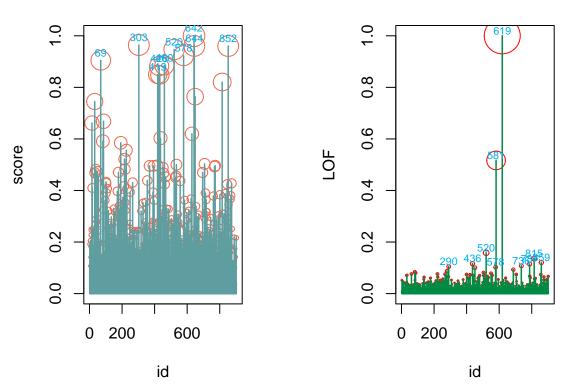
NULL

```
plot(x=1:length(score), score, type="p", pch=1,
    main="Local Outlier Factor (LOF)",
        xlab="id", ylab="LOF", cex=score*5, col="red")
add.seg <- function(x) segments(x0=x[1], y0=0, x1=x[1], y1=x[2],
    lty=1, lwd=1.5, col="springgreen4")
apply(data.frame(id=1:length(score), score=score), 1, FUN=add.seg)</pre>
```

NULL

Anomaly Score via iForest

Local Outlier Factor (LOF)



From the above, It is evident that the local outlier factor(LOF) was able to detect the the defective parts clearly as top most outliers whiles the iForest was unable to detect the defective parts, 581 and 619 clearly among the top outliers so in comparism with respect to detecting the two defective parts, 581 and 619, LOF is a better method.