nonconform: Conformal Anomaly Detection (Python)

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Summary

Quantifying uncertainty is fundamental for AI systems in safety-critical, high-cost-of-error domains, as reliable decision-making depends on it.
The Python package `nonconform` offers statistically principled uncertainty quantification for semi-supervised anomaly detection based on one-class classification (Petsche & Gluck, 1994). It implements methods from conformal anomaly detection (Bates et al., 2023; Jin & Candès, 2023; Laxhammar & Falkman, 2010), grounded in conformal inference (Lei & Wasserman, 2013; Papadopoulos et al., 2002; Vovk et al., 2005).

`nonconform` calibrates anomaly detection models to produce statistically valid p-values from raw anomaly scores.
Calibration uses a hold-out set $\mathcal{D}_{\text{calib}}$ of size n containing normal instances, while the model is trained on a separate normal dataset.
For a new observation X_{n+1} with anomaly score $\hat{s}(X_{n+1})$, the p-value is obtained by comparing this score to the empirical distribution of calibration scores $\hat{s}(X_i)$ for $i \in \mathcal{D}_{\text{calib}}$.
The conformal p-value $\hat{u}(X_{n+1})$ is defined as the normalized rank of $\hat{s}(X_{n+1})$ among the calibration scores (Liang et al., 2024):

$$\hat{u}(X_{n+1}) \;=\; \frac{|\{i \in \mathcal{D}_{\text{calib}} : \hat{s}(X_i) \leq \hat{s}(X_{n+1})\}|}{n}.$$

By framing anomaly detection as a sequence of statistical hypothesis tests, these p-values enable systematic control of the false discovery rate (FDR) (Bates et al., 2023; Benjamini & Hochberg, 1995) at a predefined significance level via appropriate statistical procedures.
The library integrates seamlessly with the widely used `pyod` library (Chen et al., 2024; Zhao et al., 2019), extending conformal techniques to a broad range of anomaly detection models.

Statement of Need

A major challenge in anomaly detection lies in setting an appropriate detection threshold, as it directly influences the false positive rate.
In high-stakes domains such as fraud detection, medical diagnostics, and industrial quality control, excessive false alarms can lead to *alert fatigue* and render systems impractical.
`nonconform` mitigates this issue by replacing raw anomaly scores with p-values, enabling formal control of the FDR.
Consequently, conformal methods become effectively *threshold-free*, since decision thresholds are determined by underlying statistical procedures.

$$FDR = \frac{\text{Efforts Wasted on False Alarms}}{\text{Total Efforts}}$$

(Benjamini et al., 2009)

Conformal methods are *nonparametric* and *model-agnostic*, applying to any model that produces consistent anomaly scores on arbitrarily distributed data. Their key requirement is the assumption of *exchangeability* between calibration and test data, ensuring the validity of resulting conformal p-values. Exchangeability only requires that the joint data distribution is invariant under permutations, making it more general—and less restrictive—than the independent and identically distributed (*i.i.d.*) assumption common in classical machine learning.

To operationalize this assumption, `nonconform` constructs calibration sets from training data using several strategies, including approaches for low-data regimes (Hennhofer & Preisach, 2024) that do not require a dedicated hold-out set. Based on these calibration sets, the package computes standard or weighted conformal p-values (Jin & Candès, 2023), which are particularly useful under covariate shift, when exchangeability is only approximate. These tools enable practitioners to build anomaly detectors whose outputs are statistically controlled to maintain the FDR at a chosen nominal level.

Overall, reliance on exchangeability makes these methods well-suited to cross-sectional data but less appropriate for time series applications, where temporal ordering conveys essential information.

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