

DMW C2 Assignment-1

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Algorithm:

- Minimization of volume of data-enclosing hypersphere with $R > 0$ using neural network transformation.
- Optimization of the network weight W such that most of the data falls within the hypersphere center.
- Mapping of normal points to the hypersphere center, Mapping of anomalies further away or outside the sphere.
- Then, using the One-class SS-DSVDD, we impose a quadratic loss on the distances of the mapped points to the fixed center c , for both the unlabeled samples and the labeled normal points.
- For the labeled anomalies, we penalize the inverse such that anomalies must be mapped further away from the center.

Results:

ROC scores for each class :

ROC scores for class 0 is: 95.24544097017966

ROC scores for class 1 is: 98.62677310911842

ROC scores for class 2 is: 87.09789198805053

ROC scores for class 3 is: 88.26553155871761

ROC scores for class 4 is: 92.78068664662078

ROC scores for class 5 is: 80.90931985087767

ROC scores for class 6 is: 96.5064793893863

ROC scores for class 7 is: 93.87657190290241

ROC scores for class 8 is: 84.99050882438186

ROC scores for class 9 is: 91.0064783426748

Outliers vs Inliers for each class :



