









Supplementary Material for

On the Evaluation of Unsupervised Outlier Detection: Measures, Datasets, and an Empirical Study

by G. O. Campos, A. Zimek, J. Sander, R. J. G. B. Campello, B. Micenková, E. Schubert, I. Assent and M. E. Houle

Data Mining and Knowledge Discovery 30(4): 891-927, 2016, DOI: 10.1007/s10618-015-0444-8

Pima (10% of outliers version#01)

The data set contains medical data on diabetes. Patients suffering from diabetes were considered outliers.

<u>Download all data set variants used (694.8 kB)</u>. You can also access the <u>original data</u>. (pima-indians-diabetes.data)

- Normalized, without duplicates
- Not normalized, without duplicates

Normalized, without duplicates

This version contains 8 attributes, 555 objects, 55 outliers (9.91%)

Download raw algorithm results (4.9 MB) Download raw algorithm evaluation table (53.8 kB)

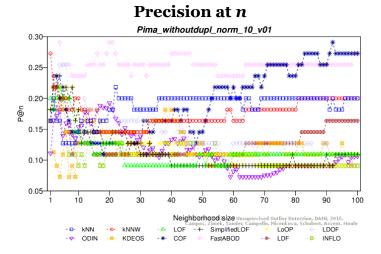
Best Parameters

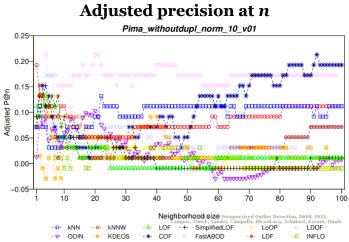
The following table contains the best (overall and per-method) results for each method and evaluation measure (when the same score was achieved twice, only the smallest k is given). The Maximum F1-Measure is complimentary in addition to the measures in the original publication.

Algorithm	k	P@n	Adj. P@n	AP	Adj. AP	Max-F1	Adj. MF1	ROC AUC
KNN	1	0.16364	0.07164	0.22478	0.13950	0.36471	0.29482	0.77233
KNN	2	0.20000	0.11200	0.22923	0.14445	0.34826	0.27657	0.78289
KNN	22	0.21818	0.13218	0.20534	0.11793	0.33692	0.26398	0.76445
KNNW	1	0.27273	0.19273	0.21793	0.13190	0.33480	0.26163	0.76096
KNNW	3	0.21818	0.13218	0.23023	0.14555	0.35789	0.28726	0.78273
KNNW	14	0.16364	0.07164	0.21089	0.12409	0.36441	0.29449	0.77342
LOF	4	0.21818	0.13218	0.17063	0.07940	0.25373	0.17164	0.63767
LOF	86	0.10909	0.01109	0.17879	0.08845	0.34028	0.26771	0.74458
LOF	97	0.10909	0.01109	0.18193	0.09194	0.32491	0.25065	0.74527
LOF	98	0.10909	0.01109	0.18153	0.09150	0.32258	0.24806	0.74535

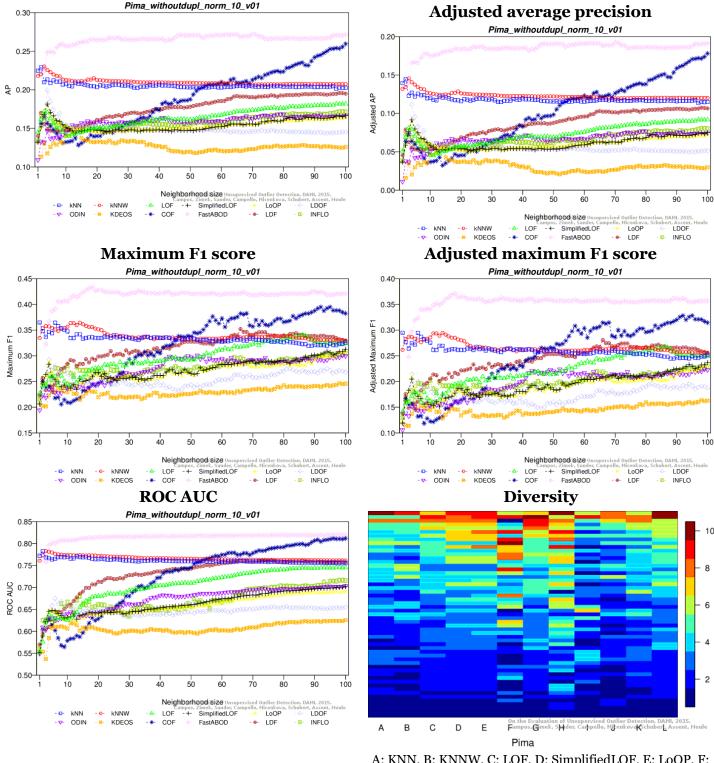
SimplifiedLOF	4	0.23636	0.15236	0.18152	0.09149	0.28358	0.20478	0.64564
SimplifiedLOF	100	0.10909	0.01109	0.16651	0.07483	0.31250	0.23687	0.70182
LoOP	4	0.21818	0.13218	0.17951	0.08926	0.28788	0.20955	0.64669
LoOP	97	0.10909	0.01109	0.16271	0.07061	0.30000	0.22300	0.69055
LoOP	98	0.10909	0.01109	0.16303	0.07097	0.30705	0.23083	0.68913
LDOF	4	0.25455	0.17255	0.19953	0.11147	0.29213	0.21427	0.64215
LDOF	6	0.25455	0.17255	0.17398	0.08312	0.27984	0.20062	0.67473
ODIN	20	0.19251	0.10369	0.15770	0.06504	0.24432	0.16119	0.64273
ODIN	80	0.09091	-0.00909	0.16842	0.07695	0.28682	0.20837	0.69749
ODIN	99	0.10545	0.00705	0.16572	0.07395	0.30088	0.22398	0.70193
ODIN	100	0.10606	0.00773	0.16606	0.07433	0.29956	0.22251	0.70360
FastABOD	4	0.29091	0.21291	0.24822	0.16553	0.36681	0.29716	0.79535
FastABOD	18	0.25455	0.17255	0.26549	0.18469	0.43350	0.37118	0.81342
FastABOD	70	0.25455	0.17255	0.27233	0.19229	0.41837	0.35439	0.81865
FastABOD	96	0.25455	0.17255	0.27088	0.19068	0.41885	0.35492	0.81996
KDEOS	13	0.18182	0.09182	0.14512	0.05108	0.22630	0.14119	0.61422
KDEOS	14	0.18182	0.09182	0.15092	0.05752	0.21449	0.12809	0.60160
KDEOS	98	0.09091	-0.00909	0.12508	0.02884	0.24667	0.16380	0.62353
KDEOS	100	0.10909	0.01109	0.12597	0.02983	0.24585	0.16289	0.62538
LDF	2	0.23636	0.15236	0.17026	0.07899	0.25714	0.17543	0.59435
LDF	66	0.12727	0.03127	0.19121	0.10224	0.35200	0.28072	0.75993
LDF	76	0.12727	0.03127	0.19290	0.10412	0.33962	0.26698	0.76167
LDF	98	0.16364	0.07164	0.19590	0.10744	0.33213	0.25866	0.75818
INFLO	2	0.21818	0.13218	0.16594	0.07419	0.25143	0.16909	0.62516
INFLO	99	0.09091	-0.00909	0.17176	0.08065	0.30222	0.22547	0.71673
INFLO	100	0.09091	-0.00909	0.17138	0.08023	0.30522	0.22880	0.71575
COF	92	0.29091	0.21291	0.24519	0.16216	0.39490	0.32834	0.80444
COF	100	0.27273	0.19273	0.25958	0.17814	0.38235	0.31441	0.81167

Plots





Average precision



A: KNN, B: KNNW, C: LOF, D: SimplifiedLOF, E: LoOP, F: LDOF

G: ODIN, H: KDEOS, I: COF, J: FastABOD, K: LDF, L: INFLO

Not normalized, without duplicates

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Download raw algorithm results (4.8 MB) Download raw algorithm evaluation table (53.8 kB)

Best Parameters

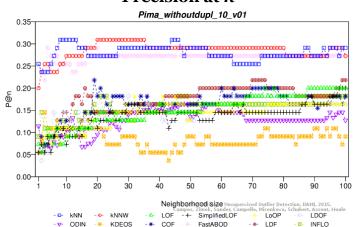
The following table contains the best (overall and per-method) results for each method and evaluation measure (when the same score was achieved twice, only the smallest k is given). The Maximum F1-Measure is complimentary in addition to the measures in the original publication.

Algorithm	k	P@n	Adj. P@n	AP	Adj. AP	Max-F1	Adj. MF1	ROC AUC
KNN	8	0.30909	0.23309	0.21680	0.13065	0.36709	0.29747	0.70756
KNN	9	0.30909	0.23309	0.21652	0.13034	0.36025	0.28988	0.70967
KNN	12	0.30909	0.23309	0.22097	0.13527	0.35802	0.28741	0.70733
KNNW	4	0.25455	0.17255	0.20138	0.11354	0.33533	0.26222	0.70698
KNNW	14	0.27273	0.19273	0.21289	0.12631	0.35955	0.28910	0.70680
KNNW	20	0.30909	0.23309	0.21645	0.13025	0.35366	0.28256	0.70662
LOF	74	0.20000	0.11200	0.18587	0.09631	0.33684	0.26389	0.69600
LOF	78	0.18182	0.09182	0.18775	0.09840	0.34043	0.26787	0.69735
LOF	84	0.18182	0.09182	0.18894	0.09972	0.33149	0.25796	0.69927
LOF	95	0.20000	0.11200	0.18846	0.09919	0.33136	0.25781	0.70156
SimplifiedLOF	98	0.20000	0.11200	0.17478	0.08400	0.30000	0.22300	0.66215
SimplifiedLOF	100	0.20000	0.11200	0.17479	0.08402	0.30337	0.22674	0.66276
LoOP	32	0.18182	0.09182	0.13795	0.04312	0.22581	0.14065	0.60096
LoOP	81	0.16364	0.07164	0.16143	0.06919	0.28571	0.20714	0.65425
LoOP	99	0.16364	0.07164	0.16504	0.07320	0.29586	0.21840	0.65067
LoOP	100	0.16364	0.07164	0.16612	0.07439	0.29586	0.21840	0.65218
LDOF	30	0.18182	0.09182	0.13635	0.04135	0.23041	0.14576	0.59204
LDOF	98	0.16364	0.07164	0.16764	0.07608	0.28758	0.20922	0.65305
LDOF	100	0.16364	0.07164	0.16780	0.07625	0.28571	0.20714	0.65287
ODIN	38	0.16364	0.07164	0.13341	0.03809	0.23529	0.15118	0.60515
ODIN	84	0.12727	0.03127	0.16271	,	0.28054	0.20140	0.62862
ODIN	85	0.12727	0.03127	0.16294	0.07087	0.27149	0.19136	0.62765
FastABOD	4	0.29091	0.21291	0.21387	0.12740	0.32836	0.25448	0.72804
FastABOD	9 7	0.27273	0.19273	0.23387	0.14959	0.38857	0.32131	0.73360
FastABOD	98	0.27273	0.19273	0.23373	0.14944		0.32379	0.73353
FastABOD	100	0.27273	0.19273	0.23363	0.14932	0.39080	0.32379	0.73371
KDEOS	3	0.14545	0.05145	0.12967	0.03394		0.14337	0.55855
KDEOS	79	0.09091		0.12073	-	0.24149	0.15805	
KDEOS	99	0.07273	-0.02927	0.12317		0.23729	0.15339	0.60709
LDF	63	0.20000	0.11200	0.19429			0.27497	
LDF	70	0.21818	0.13218	0.19465		0.33333	0.26000	0.71175
LDF	92	0.18182	0.09182	0.19977		0.33333	0.26000	0.71949
LDF	100	0.21818	0.13218				0.25288	0.71804
INFLO	21	0.18182	0.09182	0.13654				
INFLO	69	0.16364	0.07164	0.17031		0.31818		
INFLO	71	0.16364	0.07164	0.17092		0.31638		
INFLO	90	0.18182	0.09182	0.17474		0.31502		
COF	19	0.21818	0.13218	0.14304	0.04878	0.23385	0.14957	0.61909

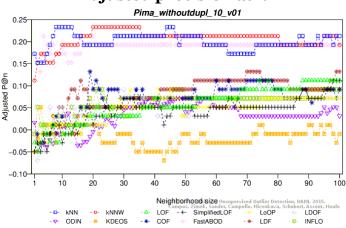
COF	51	0.16364	0.07164	0.18513	0.09549	0.27509	0.19535	0.68987
COF	76	0.20000	0.11200	0.17456	0.08376	0.30709	0.23087	0.69775
COF	100	0.18182	0.09182	0.17768	0.08723	0.30189	0.22509	0.69965

Plots

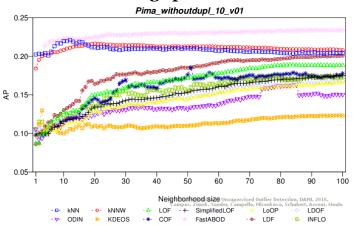




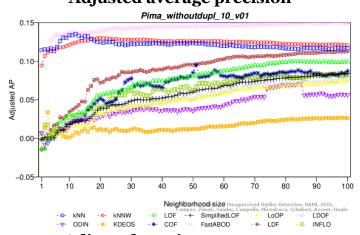
Adjusted precision at n



Average precision

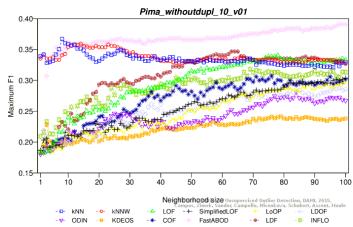


Adjusted average precision



Adjusted maximum F1 score

Maximum F1 score



ROC AUC

10

ODIN

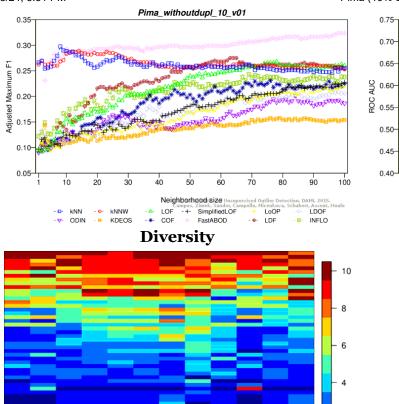
KDEOS

Pima_withoutdupl_10_v01

SimplifiedLOF

FastABOD

- ₩- LDF



A: KNN, B: KNNW, C: LOF, D: SimplifiedLOF, E: LoOP, F: LDOF
G: ODIN, H: KDEOS, I: COF, J: FastABOD, K: LDF, L: INFLO

un the Evaluation of Unsupervised Outlier Detection. DAMI, 2015. Fampos, Gmek, Shider, Caripello, Milenkova Schubert, Assent, Houle

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100

□ INFLO