Package 'fpmoutliers'

November 22, 2017

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build

Automatic build of the anomaly detection model

Description

An experimental implementataion that automatically builds an anomaly detection model

Usage

```
build(data, func = FPI, initial_support = 0.5, top_outlier_threshold = 3,
  iteration_timeout = 10)
```

Arguments

data data.frame or transactions from arules with input data

func function name of the method that will be use during the automatic build

initial_support

initial maximum support

top_outlier_threshold

number of top unique outliers as a stopping condition

iteration_timeout

timeout of one iteration

Value

model of outlier detection

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Examples

```
# simple build with default parameters (FPI method)
library("fpmoutliers")
data("iris")
model <- fpmoutliers::build(iris[sample(nrow(iris), 5),])

# using other anomaly detection methods for the automatic build (e.g. LFPOF)
library("fpmoutliers")
data("iris")
model <- fpmoutliers::build(iris[sample(nrow(iris), 5),], func=LFPOF)</pre>
```

describeInstance

Explain the instance/outlier by a brief textual summary

Description

Explain the instance/outlier by a brief textual summary

Usage

```
describeInstance(data, model, instanceIndex, topN = 10)
```

Arguments

data data.frame with data describing all instances

model outlier detection model

instanceIndex index of the instance to visualize

topN limit for a print of top matching frequent itemsets

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- FPI(dataFrame, minSupport = 0.001)
# sort data by the anomaly score
dataFrame <- dataFrame[order(model$scores, decreasing = TRUE),]
# instance with the highest anomaly score
describeInstance(dataFrame, model, 1)
# instance with the lowest anomaly score
describeInstance(dataFrame, model, nrow(dataFrame))</pre>
```

4 FPI

FPCOF

FPCOF algorithm

Description

Algorithm proposed by: X. Tang, G. Li and G. Chen, "Fast Detecting Outliers over Online Data Streams," 2009 International Conference on Information Engineering and Computer Science, Wuhan, 2009, pp. 1-4.

Usage

```
FPCOF(data, minSupport = 0.3, mlen = 0, noCores = 1)
```

Arguments

data data.frame or transactions from arules with input data

minSupport minimum support for FPM

mlen maximum length of frequent itemsets
noCores number of cores for parallel computation

Value

model output (list) with all results including outlier scores

Examples

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- FPCOF(dataFrame, minSupport = 0.001)</pre>
```

FPI

FPI - Frequent Pattern Isolation algorithm

Description

Algorithm proposed by: J. Kuchar, V. Svatek: Spotlighting Anomalies using Frequent Patterns, Proceedings of the KDD 2017 Workshop on Anomaly Detection in Finance, Halifax, Nova Scotia, Canada, PMLR, 2017.

Usage

```
FPI(data, minSupport = 0.3, mlen = 0)
```

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Arguments

data data. frame or transactions from arules with input data

minSupport minimum support for FPM

mlen maximum length of frequent itemsets

Value

model output (list) with all results including outlier scores

Examples

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- FPI(dataFrame, minSupport = 0.001)</pre>
```

FP0F

FPOF - Frequent Pattern Outlier Factor algorithm

Description

Algorithm proposed by: He, Z., Xu, X., Huang, J. Z., Deng, S.: FP-Outlier: Frequent Pattern Based Outlier Detection. Computer Science and Information Systems, Vol. 2, No. 1, 103-118. (2005)

Usage

```
FPOF(data, minSupport = 0.3, mlen = 0, noCores = 1)
```

Arguments

data data. frame or transactions from arules with input data

minSupport minimum support for FPM

mlen maximum length of frequent itemsets
noCores number of cores for parallel computation

Value

model output (list) with all results including outlier scores

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- FPOF(dataFrame, minSupport = 0.001)</pre>
```

6 generatePMML

FPOFcontradictness

Frequent Pattern Outlier Factor

Description

Frequent Pattern Outlier Factor

Usage

```
FPOFcontradictness(dataFrame, anIndex, minSupport = 0.3, mlen = 0, k = 10)
```

Arguments

dataFrame data.frame with input data

anIndex anomaly index

minSupport minimum support for FPM

mlen maximum length of frequent itemsets

k top-k contradictness

Value

vector with outlier scores

generatePMML

PMML conversion - PMML representation of outliers

Description

Kuchar, Jaroslav et al. "Outlier (Anomaly) Detection Modelling in PMML." RuleML+RR (2017).(http://ceurws.org/Vol-1875/paper9.pdf)

Usage

```
generatePMML(model, dataFrame = NULL, topN = NULL)
```

Arguments

model outlier model dataFrame frame for labeling

topN limit number of outliers in the output

Value

pmml model

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Examples

```
## Not run:
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- FPI(dataFrame, minSupport = 0.001)
generatePMML(model, dataFrame)
## End(Not run)</pre>
```

LFPOF

LFPOF algorithm

Description

Algorithm proposed by: W. Zhang, J. Wu and J. Yu, "An Improved Method of Outlier Detection Based on Frequent Pattern," Information Engineering (ICIE), 2010 WASE International Conference on, Beidaihe, Hebei, 2010, pp. 3-6.

Usage

```
LFPOF(data, minSupport = 0.3, mlen = 0, noCores = 1)
```

Arguments

data data. frame or transactions from arules with input data

minSupport minimum support for FPM

mlen maximum length of frequent itemsets

noCores number of cores for parallel computation

Value

model output (list) with all results including outlier scores

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- LFPOF(dataFrame, minSupport = 0.001)</pre>
```

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MFPOF

MFPOF algorithm

Description

Algorithm proposed by: Feng Lin, Wang Le, Jin Bo - Research on Maximal Frequent Pattern Outlier Factor for Online HighDimensional Time-Series Outlier Detection. Journal of Convergence Information Technology 5(10):66-71. December 2010.

Usage

```
MFPOF(data, minSupport = 0.3, mlen = 0, noCores = 1)
```

Arguments

data data. frame or transactions from arules with input data

minSupport minimum support for FPM

mlen maximum length of frequent itemsets
noCores number of cores for parallel computation

Value

model output (list) with all results including outlier scores

Examples

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- MFPOF(dataFrame, minSupport = 0.001)</pre>
```

parsePMML

PMML parser

Description

The parser parses the proposed PMML for the outlier detection model and build its object representation.

Usage

```
parsePMML(fileName)
```

Arguments

fileName xml file name

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Value

list model

Examples

```
## Not run:
library("fpmoutliers")
model <- parsePMML("od-pmml.xml")
## End(Not run)</pre>
```

plotRestrictedBarplot Plot of a restricted barplot with a highlighted selected value

Description

Plot of a restricted barplot with a highlighted selected value

Usage

```
plotRestrictedBarplot(data, selectedValue, bars = 10, title = "")
```

Arguments

data vector with all values

selectedValue value that will be highlighted

bars max number of bars to plot, only top lowest and top highest frequencies will be

presented

title main title of the plot

10 WCFPOF

visualizeInstance

Visualization of a data instance using a set of barplots

Description

Visualization of a data instance using a set of barplots

Usage

```
visualizeInstance(data, instanceIndex, bars = 10)
```

Arguments

data data.frame with data describing all instances

instanceIndex index of the instance to visualize

bars max number of bars to plot, only top lowest and top highest frequencies will be

presented

Examples

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- FPI(dataFrame, minSupport = 0.001)
# sort data by the anomaly score
dataFrame <- dataFrame[order(model$scores, decreasing = TRUE),]
visualizeInstance(dataFrame, 1) # instance with the highest anomaly score
visualizeInstance(dataFrame, nrow(dataFrame)) # instance with the lowest anomaly score</pre>
```

WCFPOF

WCFPOF algorithm

Description

Algorithm proposed by: Jiadong Ren, Qunhui Wu, Jiadong Ren, Changzhen Hu, Kunsheng Wang - An Approach for Analyzing Infrequent Software Faults Based on Outlier Detection

Usage

```
WCFPOF(data, minSupport = 0.3, mlen = 0, noCores = 1)
```

Arguments

data data.frame or transactions from arules with input data

minSupport minimum support for FPM

mlen maximum length of frequent itemsets noCores number of cores for parallel computation

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Value

model output (list) with all results including outlier scores

Examples

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- WCFPOF(dataFrame, minSupport = 0.001)</pre>
```

WFPI

WFPI - Weighted Frequent Pattern Isolation algorithm

Description

Algorithm proposed by: J. Kuchar, V. Svatek: Spotlighting Anomalies using Frequent Patterns, Proceedings of the KDD 2017 Workshop on Anomaly Detection in Finance, Halifax, Nova Scotia, Canada, PMLR, 2017.

Usage

```
WFPI(data, minSupport = 0.3, mlen = 0, preferredColumn = "",
    preference = 1, noCores = 1)
```

Arguments

data data.frame or transactions from arules with input data

minSupport minimum support for FPM

mlen maximum length of frequent itemsets

preferredColumn

column name that is preferred

preference numeric value that multiplies the score noCores number of cores for parallel computation

Value

model output (list) with all results including outlier scores

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- WFPI(dataFrame, minSupport = 0.001, preferredColumn="Car", preference=10)</pre>
```

WFPOF

WFPOF WFPOF algorithm

Description

Algorithm proposed by: ZHOU Xiao-Yun+, SUN Zhi-Hui, ZHANG Bai-Li, YANG Yi-Dong - A Fast Outlier Detection Algorithm for High Dimensional Categorical Data Streams. Journal of Software 18(4). April 2007.

Usage

```
WFPOF(data, minSupport = 0.3, mlen = 0, noCores = 1)
```

Arguments

data data. frame or transactions from arules with input data

minSupport minimum support for FPM

mlen maximum length of frequent itemsets
noCores number of cores for parallel computation

Value

model output (list) with all results including outlier scores

```
library("fpmoutliers")
dataFrame <- read.csv(
    system.file("extdata", "fp-outlier-customer-data.csv", package = "fpmoutliers"))
model <- WFPOF(dataFrame, minSupport = 0.001)</pre>
```

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