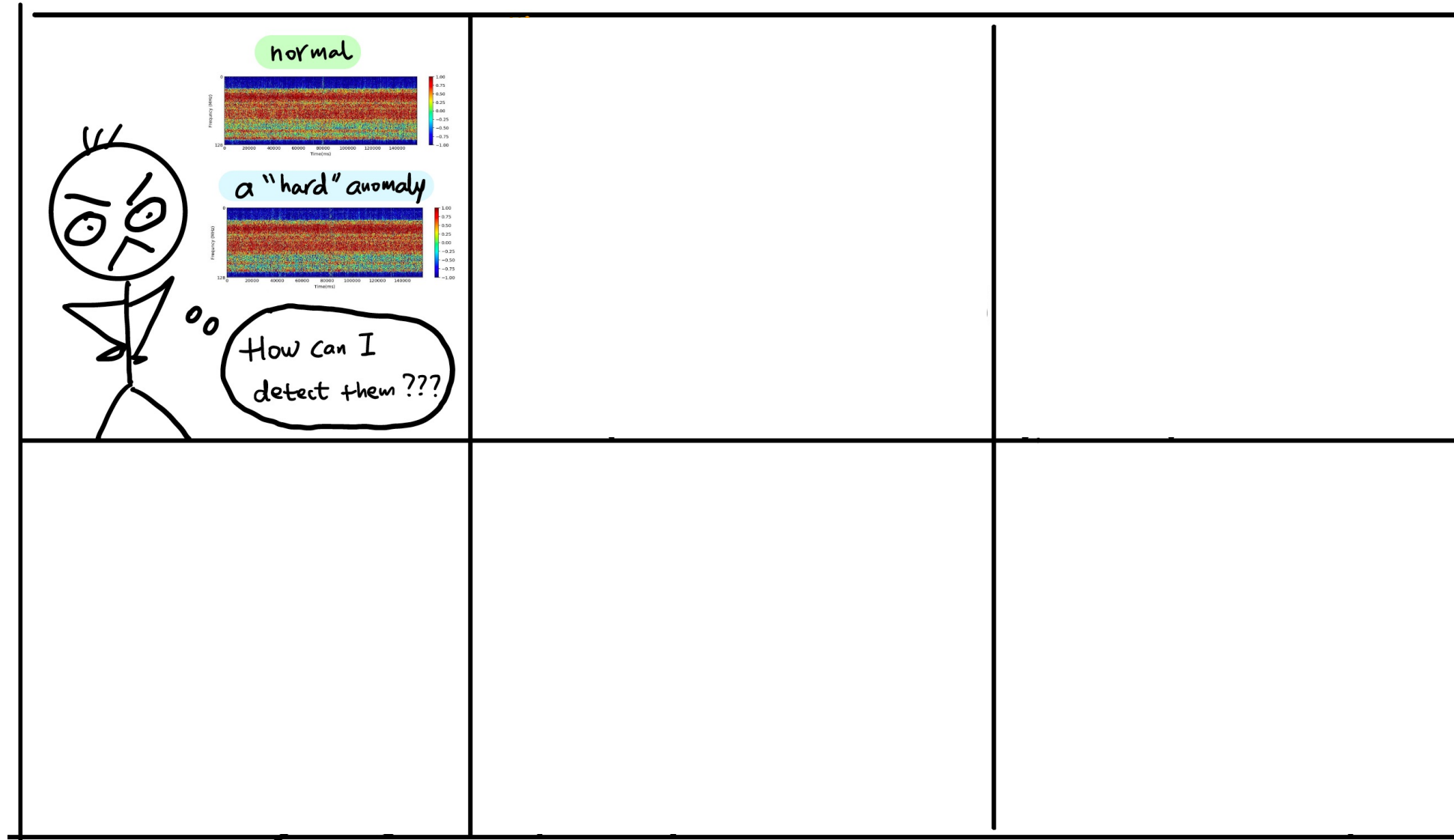

Understanding the Effect of Bias in Deep Anomaly Detection

Ziyu Ye, Yuxin Chen, Haitao Zheng

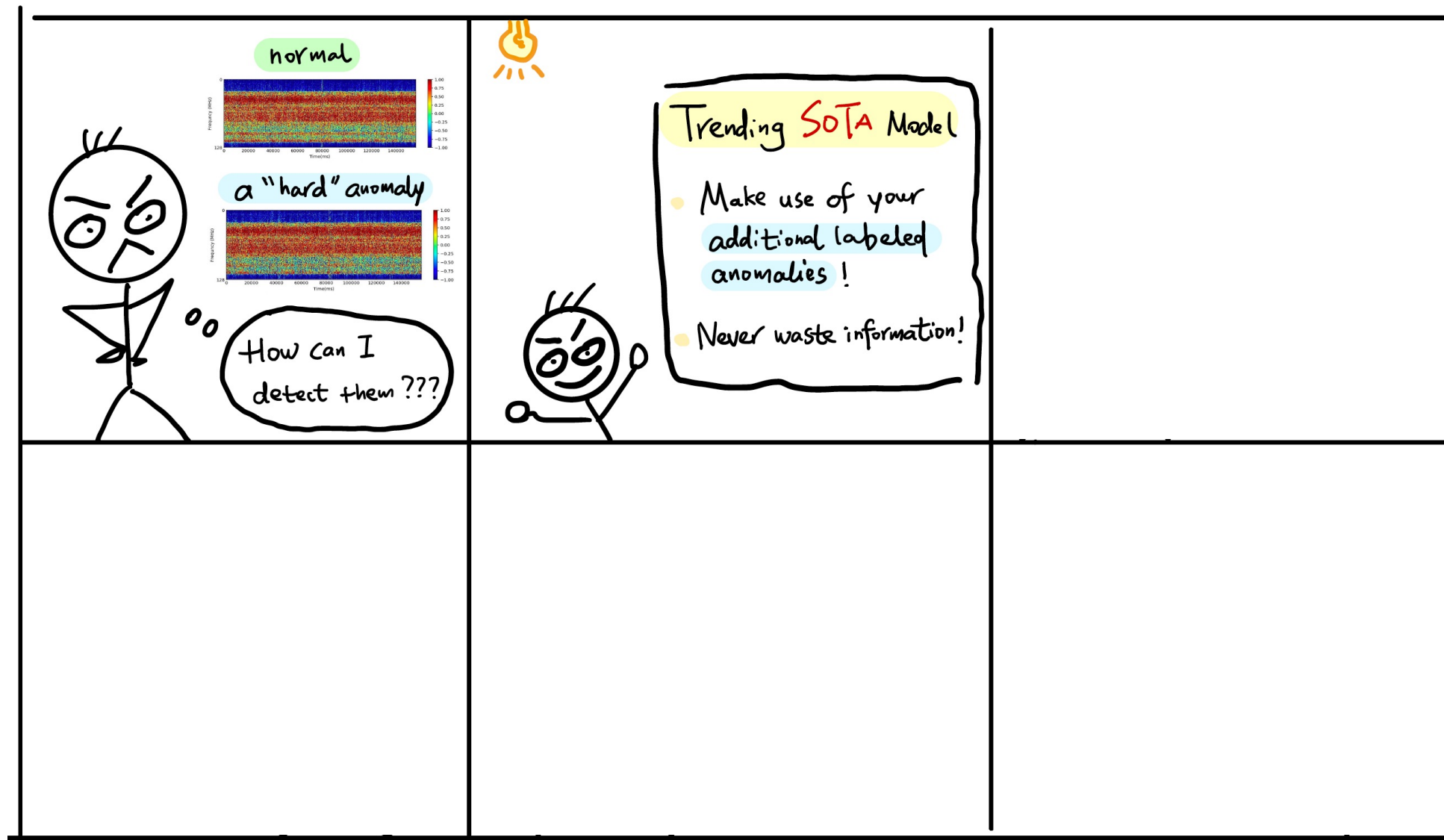


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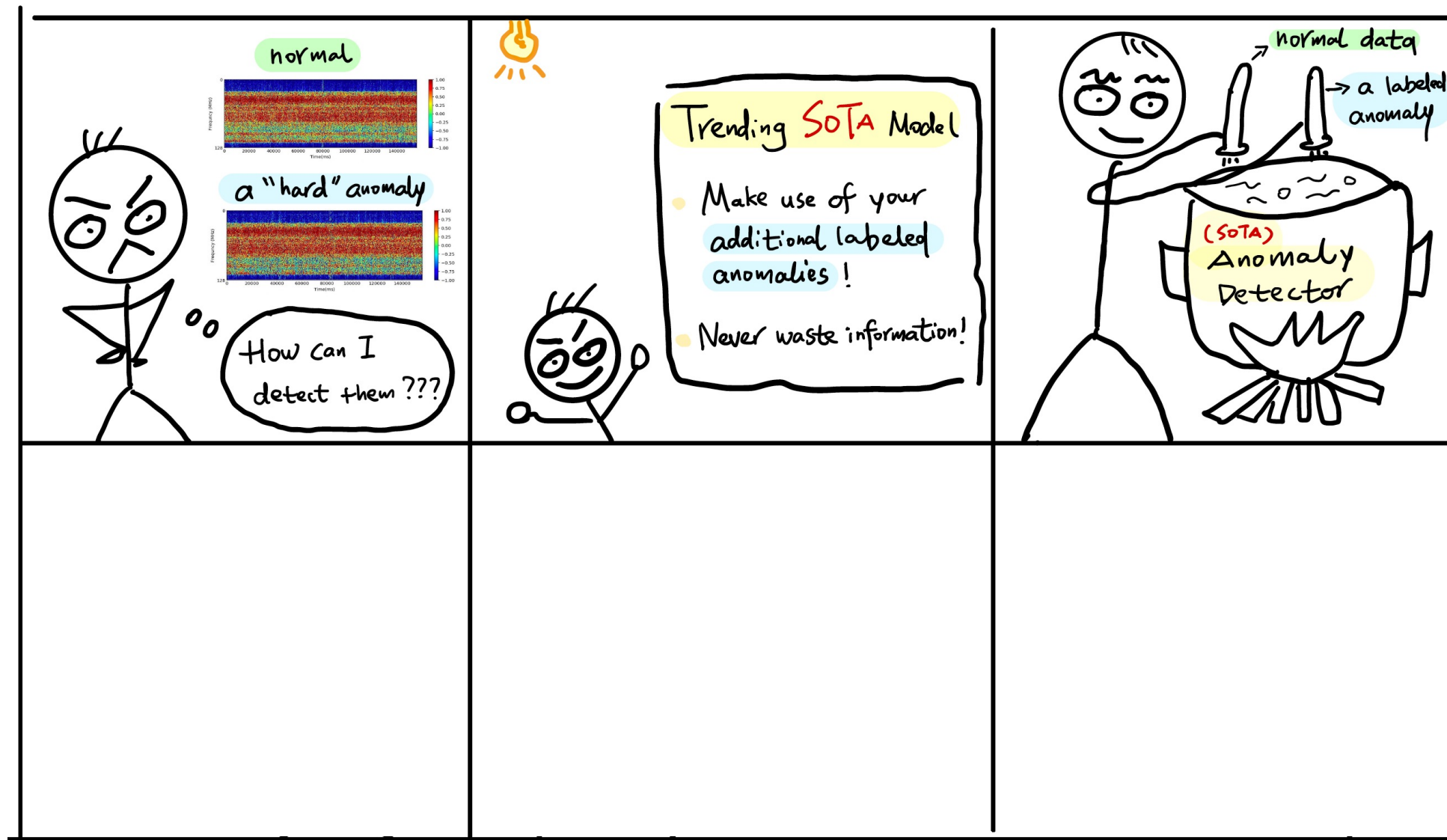
Motivation: A Real Story



Motivation: A Real Story



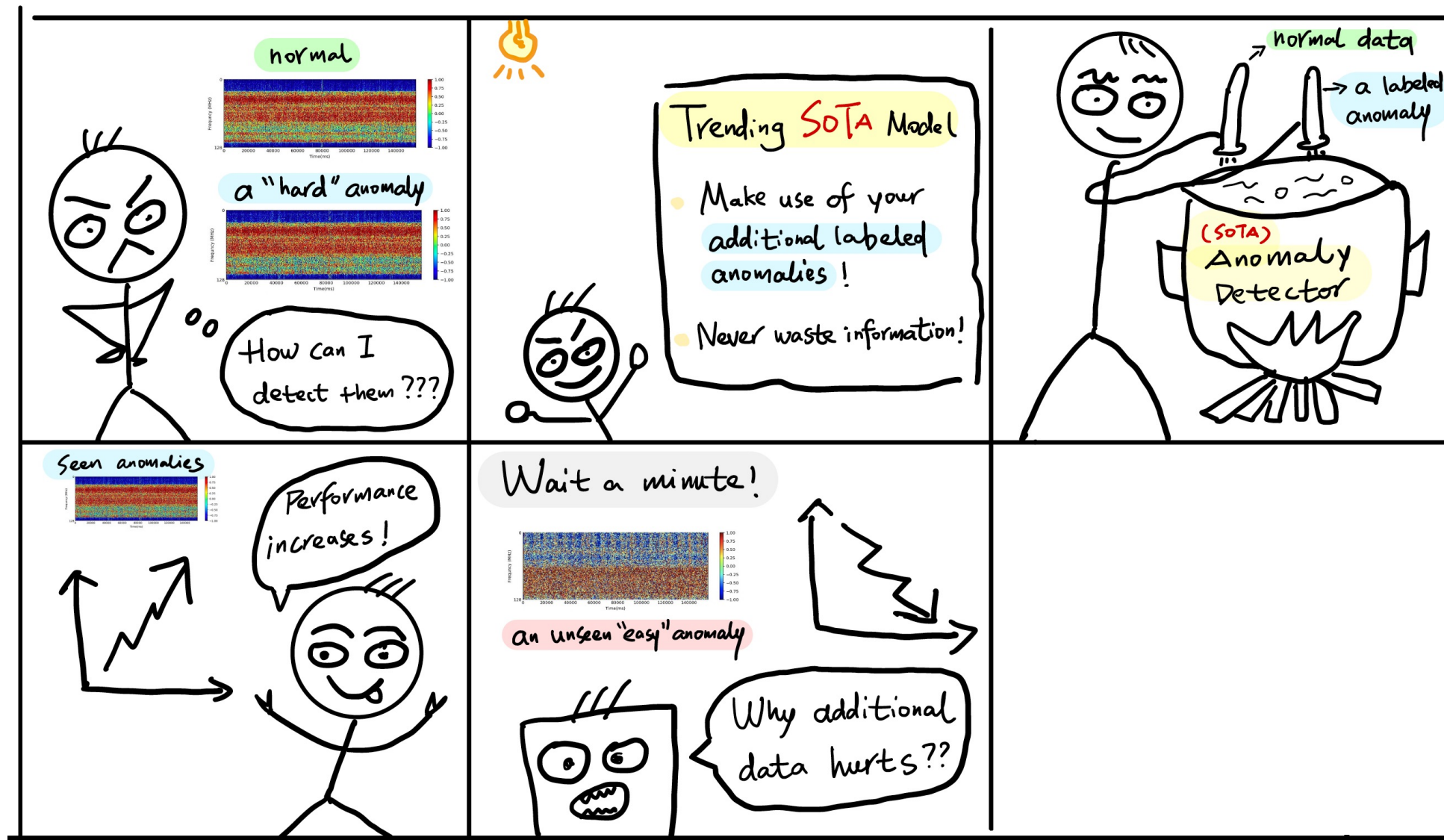
Motivation: A Real Story



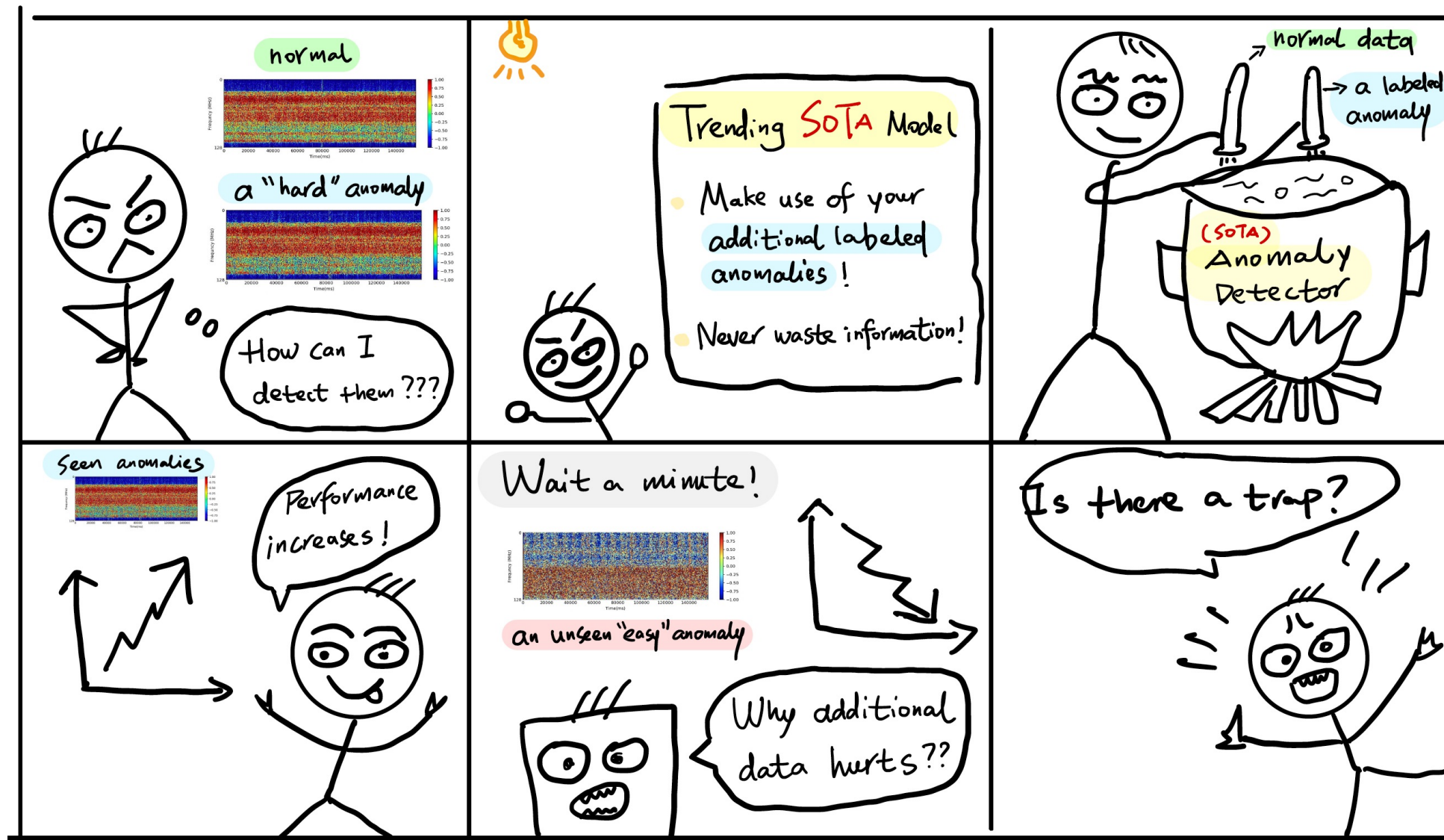
Motivation: A Real Story



Motivation: A Real Story



Motivation: A Real Story



Our Contributions

1 Define Bias: A formal ERM Framework

$$\hat{\xi}(s, s') := \widehat{\text{TPR}}(s', \tau') - \widehat{\text{TPR}}(s, \tau)$$

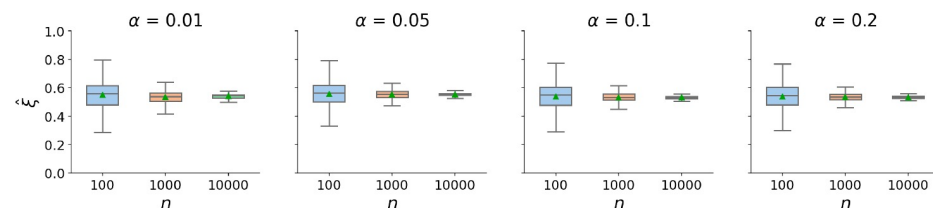
Our Contributions

1 Define Bias: A formal ERM Framework

$$\hat{\xi}(s, s') := \widehat{\text{TPR}}(s', \tau') - \widehat{\text{TPR}}(s, \tau)$$

2 Estimate Bias: The First PAC Analysis

$$n = \mathcal{O}\left(\frac{1}{\alpha^2 \epsilon^2} \log \frac{1}{\delta}\right)$$



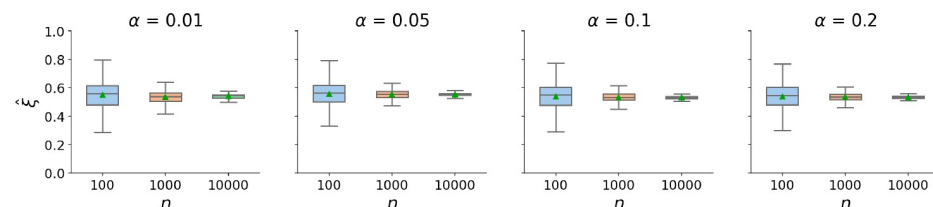
Our Contributions

1 Define Bias: A formal ERM Framework

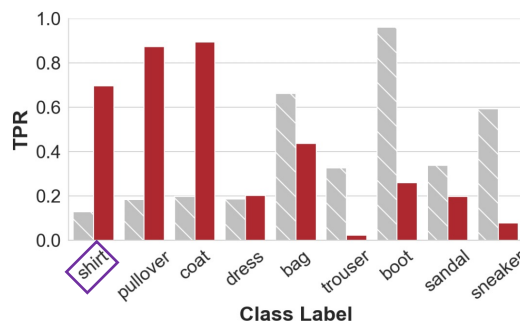
$$\hat{\xi}(s, s') := \widehat{\text{TPR}}(s', \tau') - \widehat{\text{TPR}}(s, \tau)$$

2 Estimate Bias: The First PAC Analysis

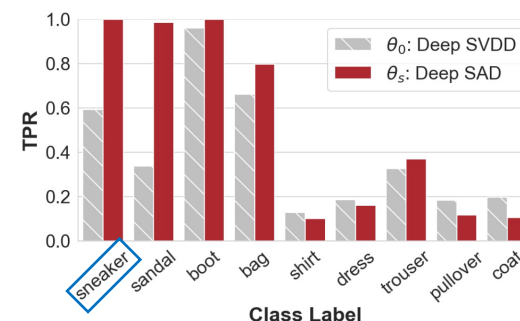
$$n = \mathcal{O}\left(\frac{1}{\alpha^2 \epsilon^2} \log \frac{1}{\delta}\right)$$



3 Characterize Bias: Empirical Experiments



Scenario 1: Training w/ *Hard* Anomalies



Scenario 2: Training w/ *Easy* Anomalies

Thank you!