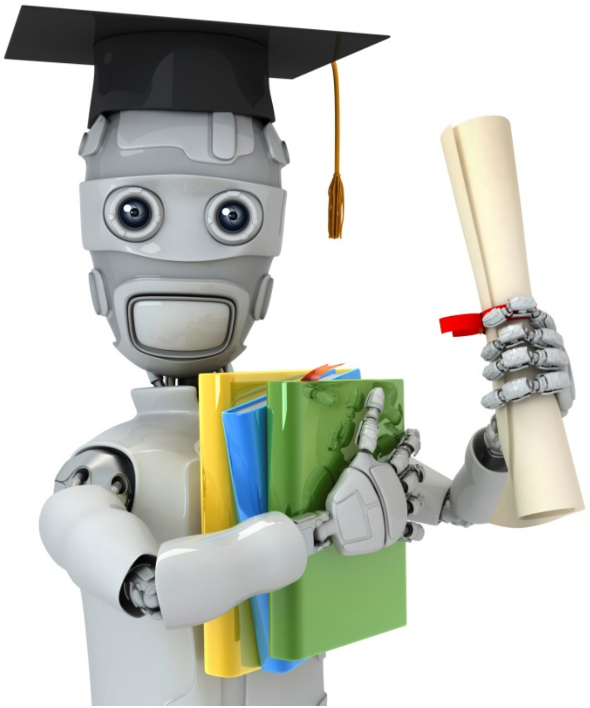


Anomaly detection

Problem motivation

Mainly under unsupervised learning, but there are also some supervised learning aspects in it.

Machine Learning

Anomaly detection example

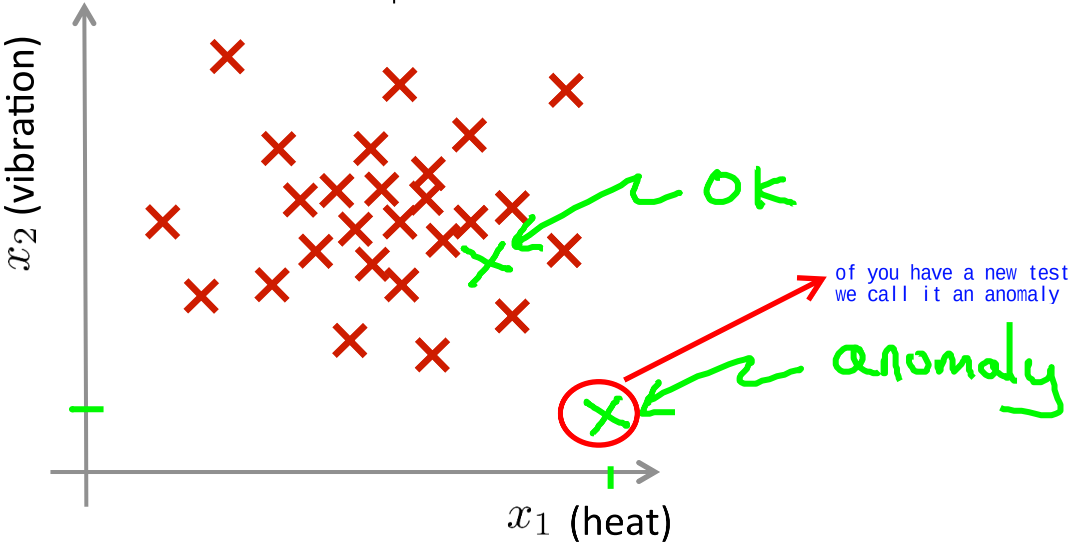
Aircraft engine features: you measure features in quality assurance

- x_1 = heat generated
- x_2 = vibration intensity

...

Dataset: $\{x^{(1)}, x^{(2)}, \ldots, x^{(m)}\}$

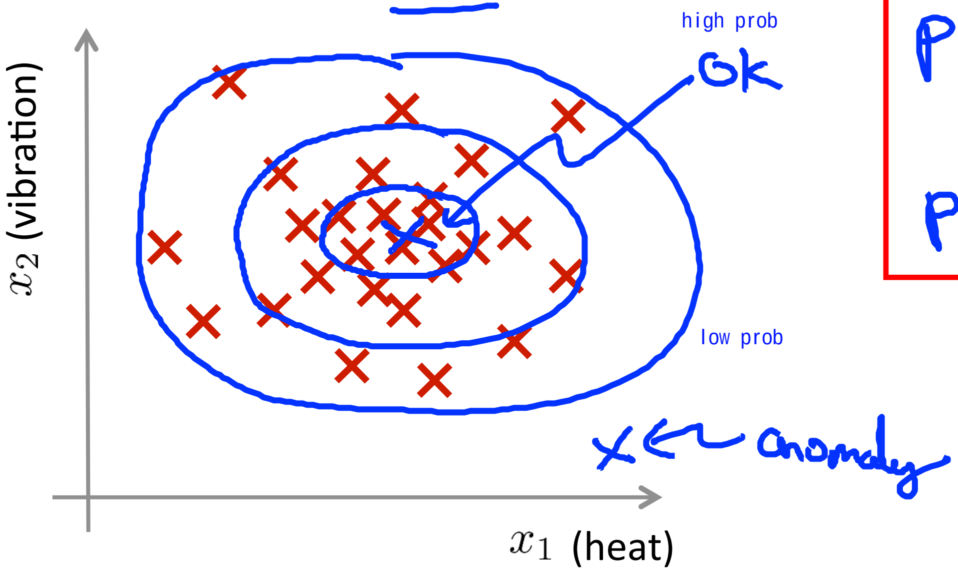
New engine: x_{test}



Density estimation

- Dataset: $\{x^{(1)}, x^{(2)}, \ldots, x^{(m)}\}$
- Is x_{test} anomalous?

Model $p(x)$.



probability

$p(x_{test}) < \varepsilon \rightarrow$ flag anomaly

$p(x_{test}) \geq \varepsilon \rightarrow$ OK

Anomaly detection example

Fraud detection: most common application

- $x^{(i)}$ = features of user i 's activities
- Model $p(x)$ from data.
- Identify unusual users by checking which have $p(x) < \varepsilon$

x_1
x_2
x_3
x_4

$p(x)$

Manufacturing

Monitoring computers in a data center.

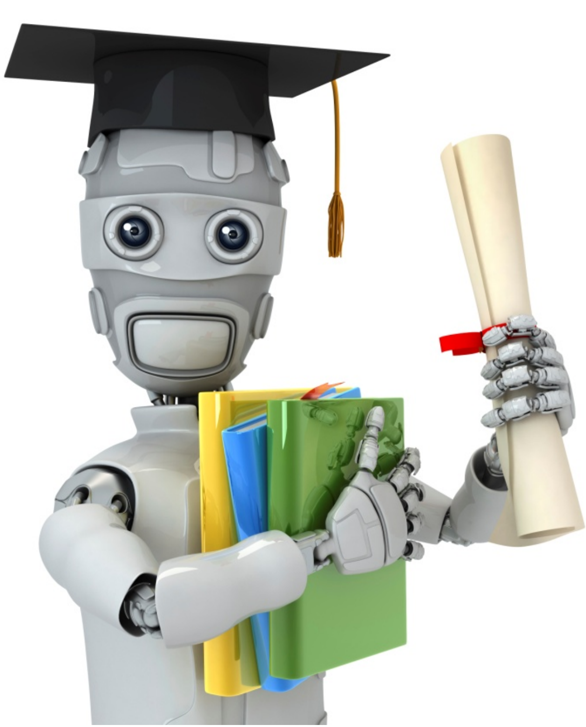
- $x^{(i)}$ = features of machine i

  x_1 = memory use, x_2 = number of disk accesses/sec,

  x_3 = CPU load, x_4 = CPU load/network traffic.

  …

$p(x) < \varepsilon$



Machine Learning

Anomaly detection

Gaussian distribution

Also the normal distribution

Gaussian (Normal) distribution

Say $x \in \mathbb{R}$. If x is a distributed Gaussian with mean μ, variance σ^2.

$x \sim \mathcal{N}(\mu, \sigma^2)$

σ standard deviation

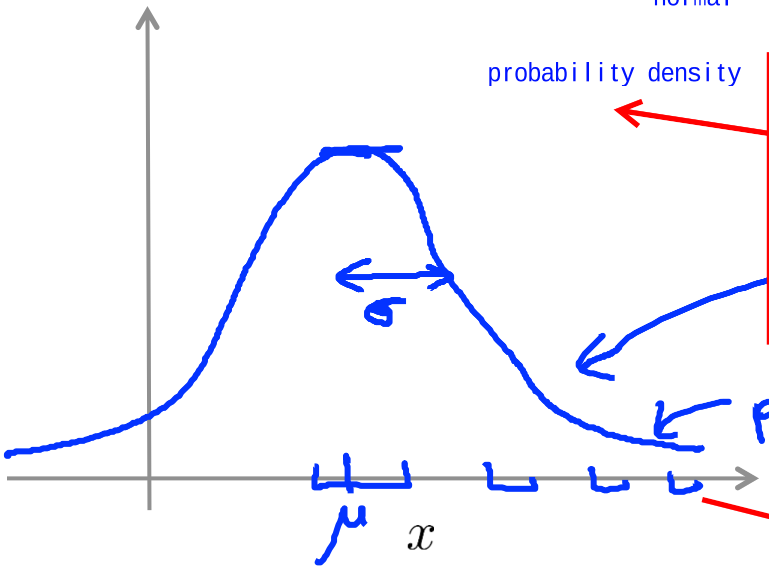
"distributed as"

distributed as

normal

probability density

$$p(x;\mu,\sigma^2) = \frac{1}{\sqrt{2\pi}\,\sigma}\exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right)$$



$p(x;\mu,\sigma^2)$

take fixed value of u and sigma

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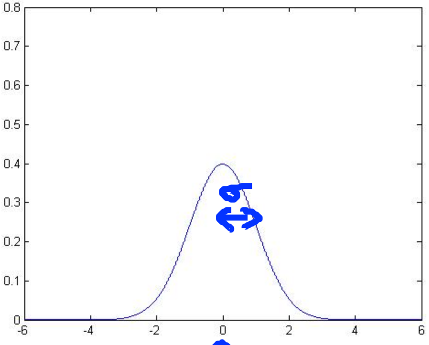
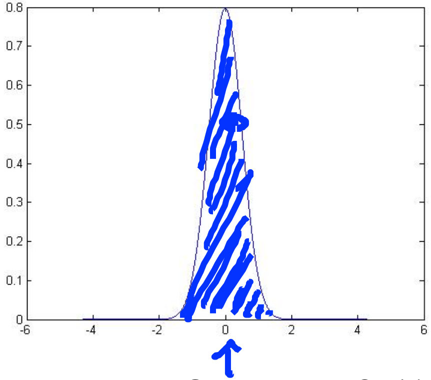
Gaussian distribution example

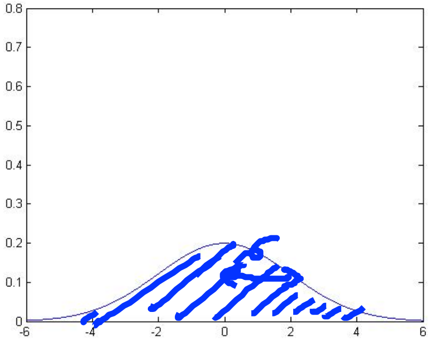
$\mu = 0, \sigma = 1$



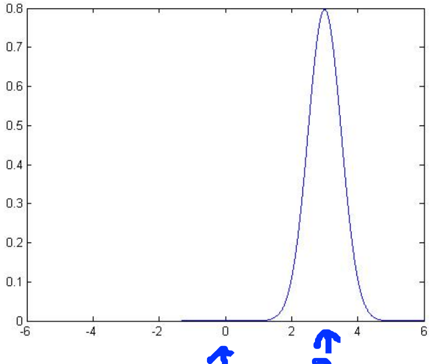
$\mu = 0, \sigma = 0.5$ $\quad \sigma^2 = 0.25$



$\mu = 0, \sigma = 2$



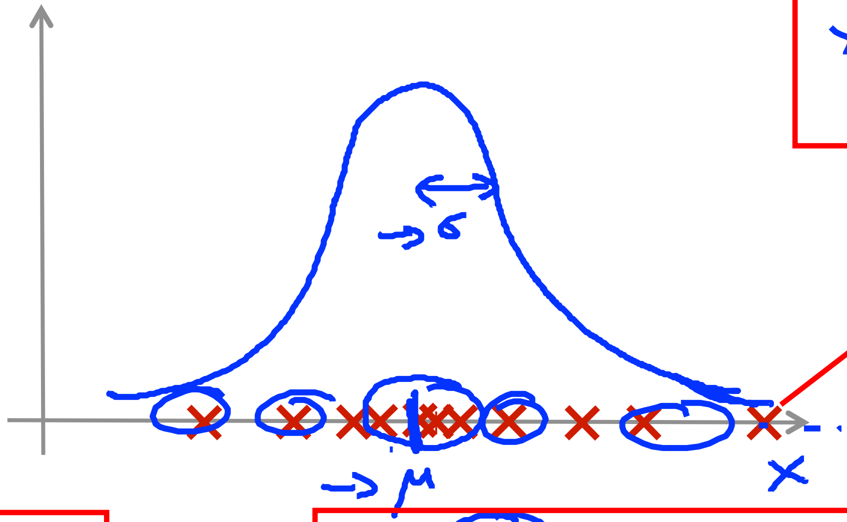
$\mu = 3, \sigma = 0.5$



Parameter estimation

→ Dataset: $\{x^{(1)}, x^{(2)}, \ldots, x^{(m)}\}$ $\quad x^{(i)} \in \mathbb{R}$

$$x^{(i)} \sim \mathcal{N}(\mu, \sigma^2)$$



a plot of data set

Mean

$$\mu = \frac{1}{m}\sum_{i=1}^{m} x^{(i)}$$

Variance

$$\sigma^2 = \frac{1}{m}\sum_{i=1}^{m} \left(x^{(i)} - \mu\right)^2$$

$m-1$

$\frac{1}{m-1}$

In ML, people tend to use this m formula but people in statistics use m-1

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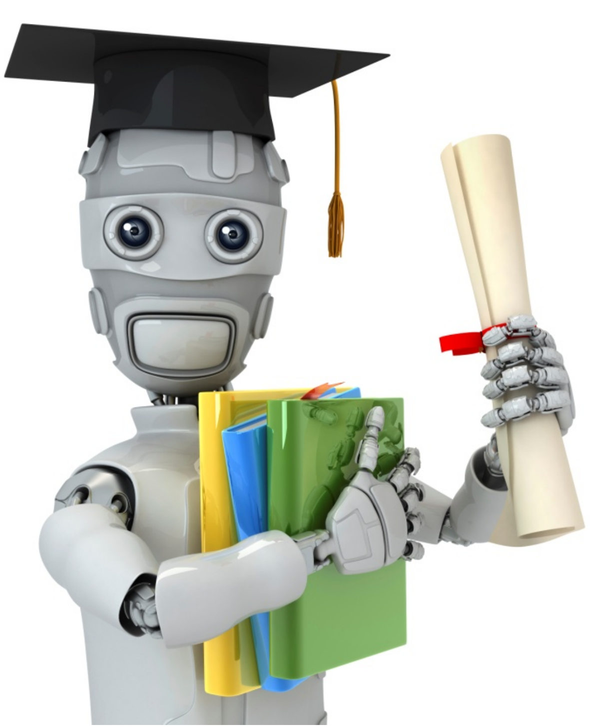


Machine Learning

Anomaly detection

Algorithm

Density estimation

Training set: $\{x^{(1)}, \ldots, x^{(m)}\}$

Each example is $\underline{x \in \mathbb{R}^n}$

each feature has a
specific normal distribution

$$\boxed{\begin{aligned} x_1 &\sim \mathcal{N}(\mu_1, \sigma_1^2) \\ x_2 &\sim \mathcal{N}(\mu_2, \sigma_2^2) \\ x_3 &\sim \mathcal{N}(\mu_3, \sigma_3^2) \end{aligned}}$$

$p(x)$

prob of 1st feature

2nd feature

density estimation

$$= \boxed{p(x_1; \mu_1, \sigma_1^2)\, p(x_2; \mu_2, \sigma_2^2)\, p(x_3; \mu_3, \sigma_3^2) \cdots p(x_n; \mu_n, \sigma_n^2)}$$

$$= \boxed{\prod_{j=1}^{n}} \underline{p(x_j; \mu_j, \sigma_j^2)}$$

$$\sum_{i=1}^{n} i = 1 + 2 + 3 + \ldots + n$$

$$\prod_{i=1}^{n} i = 1 \times 2 \times 3 \times \ldots \times n$$

Andrew Ng

Anomaly detection algorithm

1. Choose features x_i that you think might be indicative of anomalous examples.

$\{x^{(1)}, \ldots, x^{(m)}\}$

2. Fit parameters $\mu_1, \ldots, \mu_n, \sigma_1^2, \ldots, \sigma_n^2$

$$\mu_j = \frac{1}{m}\sum_{i=1}^{m} x_j^{(i)}$$

$$\sigma_j^2 = \frac{1}{m}\sum_{i=1}^{m}(x_j^{(i)} - \mu_j)^2$$

$p(x_j; \mu_j, \sigma_j^2)$

$\mu_1, \mu_2, \ldots, \mu_n$

$$\mu = \begin{bmatrix} \mu_1 \\ \mu_2 \\ \vdots \\ \mu_n \end{bmatrix} = \frac{1}{m}\sum_{i=1}^{m} x^{(i)}$$

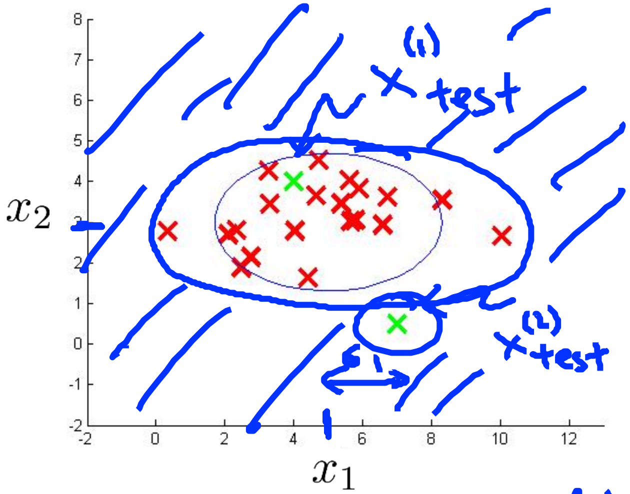
vectorized version

3. Given new example x, compute $p(x)$:

$$p(x) = \prod_{j=1}^{n} p(x_j; \mu_j, \sigma_j^2) = \prod_{j=1}^{n} \frac{1}{\sqrt{2\pi}\sigma_j} \exp\left(-\frac{(x_j - \mu_j)^2}{2\sigma_j^2}\right)$$

Anomaly if $p(x) < \varepsilon$

Anomaly detection example



σ_1^2, σ_2^2

$\sigma_1^2 = 4$

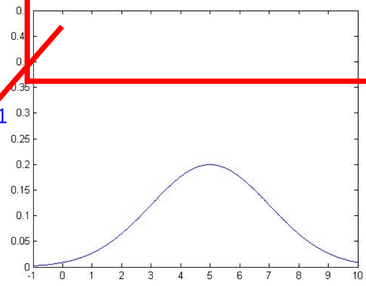
$\mu_1 = 5, \sigma_1 = 2$

$\mu_2 = 3, \sigma_2 = 1$

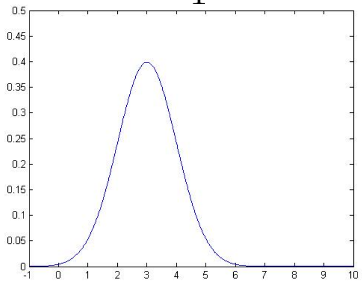
look at just x1

look at just x2

$p(x) = p(x_1;\mu_1,\sigma_1^2) \times p(x_2;\mu_2,\sigma_2^2)$



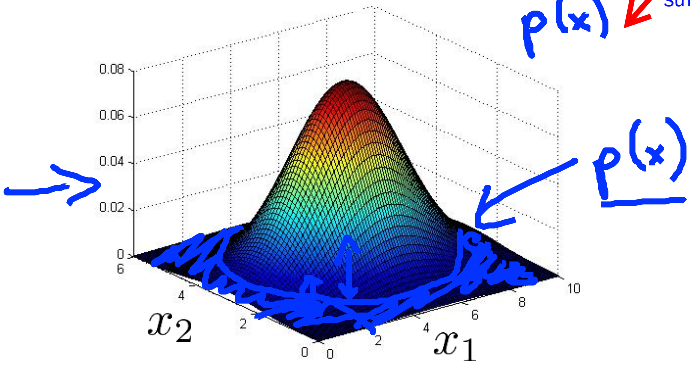
$p(x_1; \mu_1, \sigma_1^2)$



$p(x_2; \mu_2, \sigma_2^2)$

surface plot of p(x)

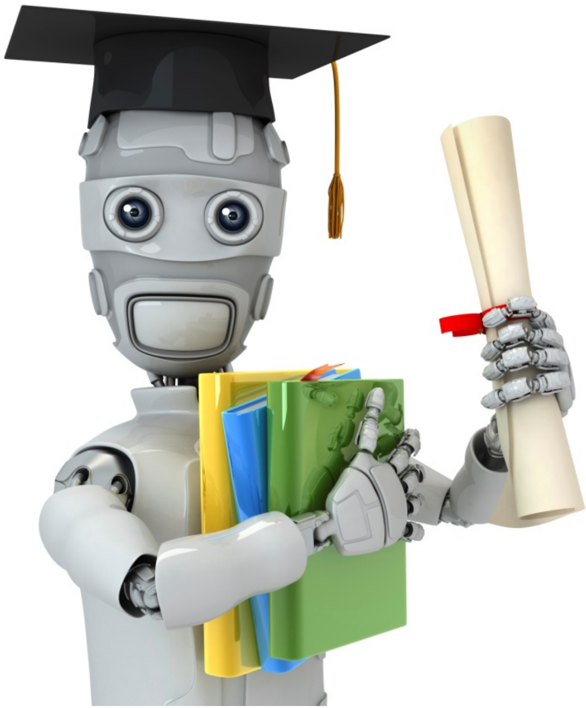
$p(x)$



$\boxed{\varepsilon = 0.02}$ we choose some value for epsilon

$p(x_{test}^{(1)}) = 0.0426 \geq \varepsilon$ not anomaly

$p(x_{test}^{(2)}) = 0.0021 < \varepsilon$ anomaly



Machine Learning

Anomaly detection

Developing and evaluating an anomaly detection system

how to evaluate a anomaly detection algorithm

The importance of real-number evaluation

When developing a learning algorithm (choosing features, etc.), making decisions is much easier if we have a way of evaluating our learning algorithm.

General steps

- Assume we have some labeled data, of anomalous and non-anomalous examples. ($y = 0$ if normal, $y = 1$ if anomalous).
- Training set: $x^{(1)}, x^{(2)}, \ldots, x^{(m)}$ (assume normal examples/not anomalous)
- Cross validation set: $(x_{cv}^{(1)}, y_{cv}^{(1)}), \ldots, (x_{cv}^{(m_{cv})}, y_{cv}^{(m_{cv})})$
- Test set: $(x_{test}^{(1)}, y_{test}^{(1)}), \ldots, (x_{test}^{(m_{test})}, y_{test}^{(m_{test})})$

$y=1$

A specific example

Aircraft engines motivating example

$\boxed{10000}$ good (normal) engines

$\boxed{20}$ flawed engines (anomalous) 2-50 $y=1$

$\mu_1, \sigma_1^2, \ldots, \mu_n, \sigma_n^2$

Training set: $\boxed{6000}$ good engines $(y=0)$ $p(x) = p(x_1; \mu_1, \sigma_1^2) \cdots p(x_n; \mu_n, \sigma_n^2)$

CV: $\boxed{2000}$ good engines ($y = 0$), $\boxed{10}$ anomalous ($y = 1$)

Test: $\boxed{2000}$ good engines ($y = 0$), $\boxed{10}$ anomalous ($y = 1$)

not a good alternative but
sometimes you see people do this!

Alternative:

Training set: 6000 good engines

CV: 4000 good engines ($y = 0$), 10 anomalous ($y = 1$)

Test: 4000 good engines ($y = 0$), 10 anomalous ($y = 1$)

Algorithm evaluation

Use some labelled data

$(x^{(i)}_{test}, y^{(i)}_{test})$

→ Fit model $p(x)$ on training set $\{x^{(1)}, \dots, x^{(m)}\}$

→ On a cross validation/test example x, predict

$$y = \begin{cases} 1 & \text{if } p(x) < \varepsilon \text{ (anomaly)} \\ 0 & \text{if } p(x) \geq \varepsilon \text{ (normal)} \end{cases}$$

more common in this case

$y = 0$

Possible evaluation metrics:

→ - True positive, false positive, false negative, true negative

→ - Precision/Recall

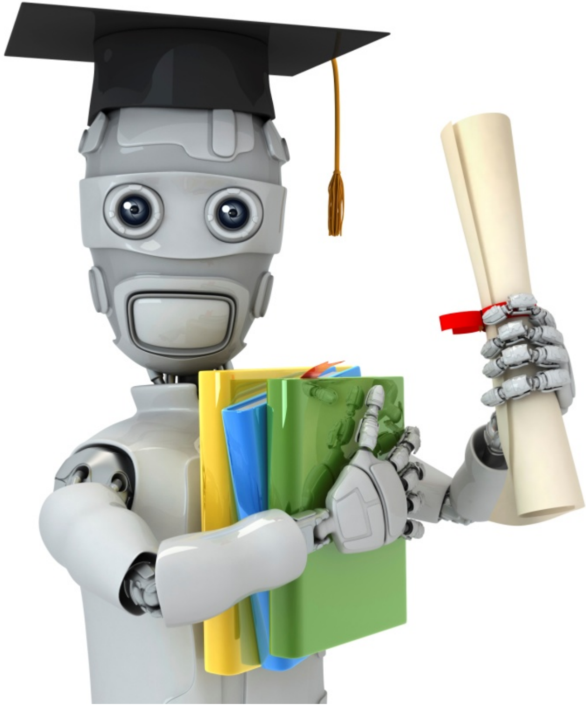
→ - $\boxed{F_1\text{-score}}$ ← The way to go!

As we did in the supervised learning case

CV

Test set

Can also use cross validation set to choose parameter ε ←



Machine Learning

Anomaly detection

Anomaly detection vs. supervised learning

Use anomaly detection

use supervised learning

Anomaly detection vs. Supervised learning

Anomaly detection	Supervised learning
Very small number of positive examples ($y = 1$). (0-20 is common).	Large number of positive and negative examples.
Large number of negative ($y = 0$) examples. $\boxed{p(x)}$	
Many different "types" of anomalies. Hard for any algorithm to learn from positive examples what the anomalies look like; future anomalies may look nothing like any of the anomalous examples we've seen so far.	Enough positive examples for algorithm to get a sense of what positive examples are like, future positive examples likely to be similar to ones in training set.
	Spam

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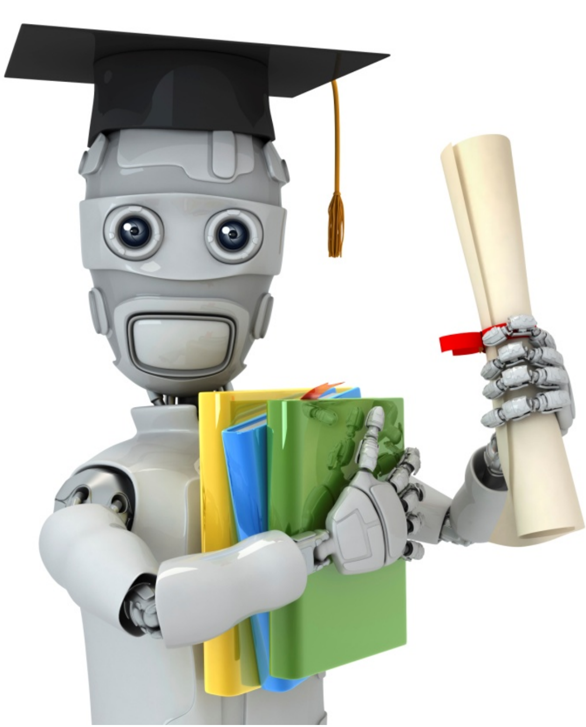
Anomaly detection vs. Supervised learning

Anomaly detection	Supervised learning
• Fraud detection y=1	• Email spam classification
• Manufacturing (e.g. aircraft engines)	• Weather prediction (sunny/rainy/etc).
• Monitoring machines in a data center	• Cancer classification
⋮	⋮



Anomaly detection

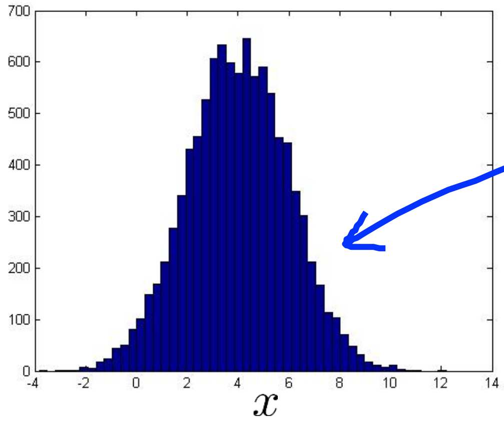
Choosing what features to use

Machine Learning

Non-gaussian features

$p(x_i; \mu_i, \sigma_i^2)$

other types of transforms to produce a normal distribution form!



hist

$x_1 \leftarrow \log(x_1)$

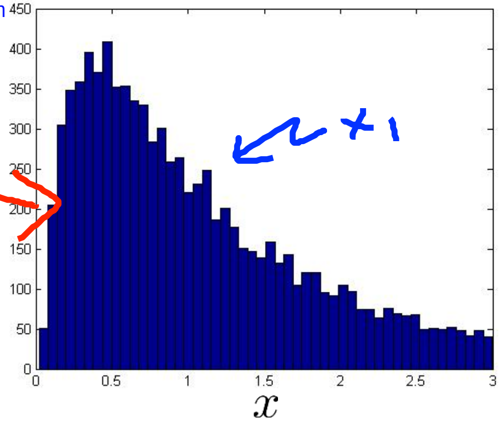
$x_2 \leftarrow \log(x_2+1)$

$\log(x_2 + c)$

$x_3 \leftarrow \sqrt{x_3} = x_3^{\frac{1}{2}}$

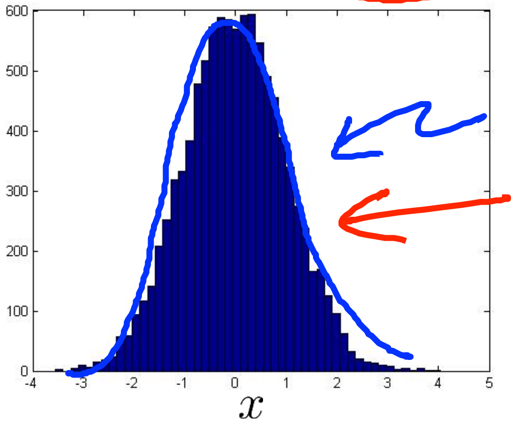
$x_4 \leftarrow x_4^{\frac{1}{3}}$

asymmetric distribution
not like Gaussian



$\log(x)$

convert to Gaussian
by taking a log transform



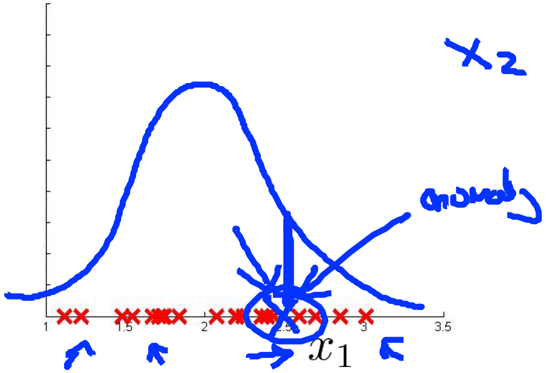
Error analysis for anomaly detection

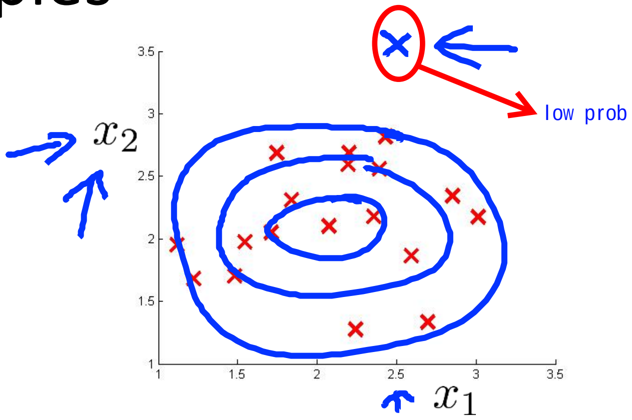
Want $p(x)$ large for normal examples x.

$p(x)$ small for anomalous examples x.

Most common problem:

$p(x)$ is comparable (say, both large) for normal and anomalous examples





Monitoring computers in a data center

Choose features that might take on unusually large or small values in the event of an anomaly.

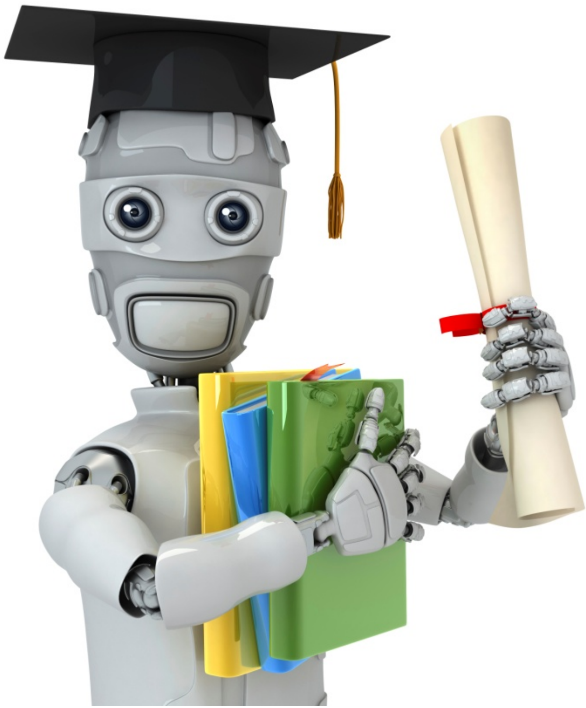
- x_1 = memory use of computer
- x_2 = number of disk accesses/sec
- x_3 = CPU load
- x_4 = network traffic

$$\boxed{x_5 = \frac{\text{CPU load}}{\text{network traffic}}}$$

create a new feature

$$\boxed{x_6 = \frac{(\text{CPU load})^2}{\text{network traffic}}}$$

another feature



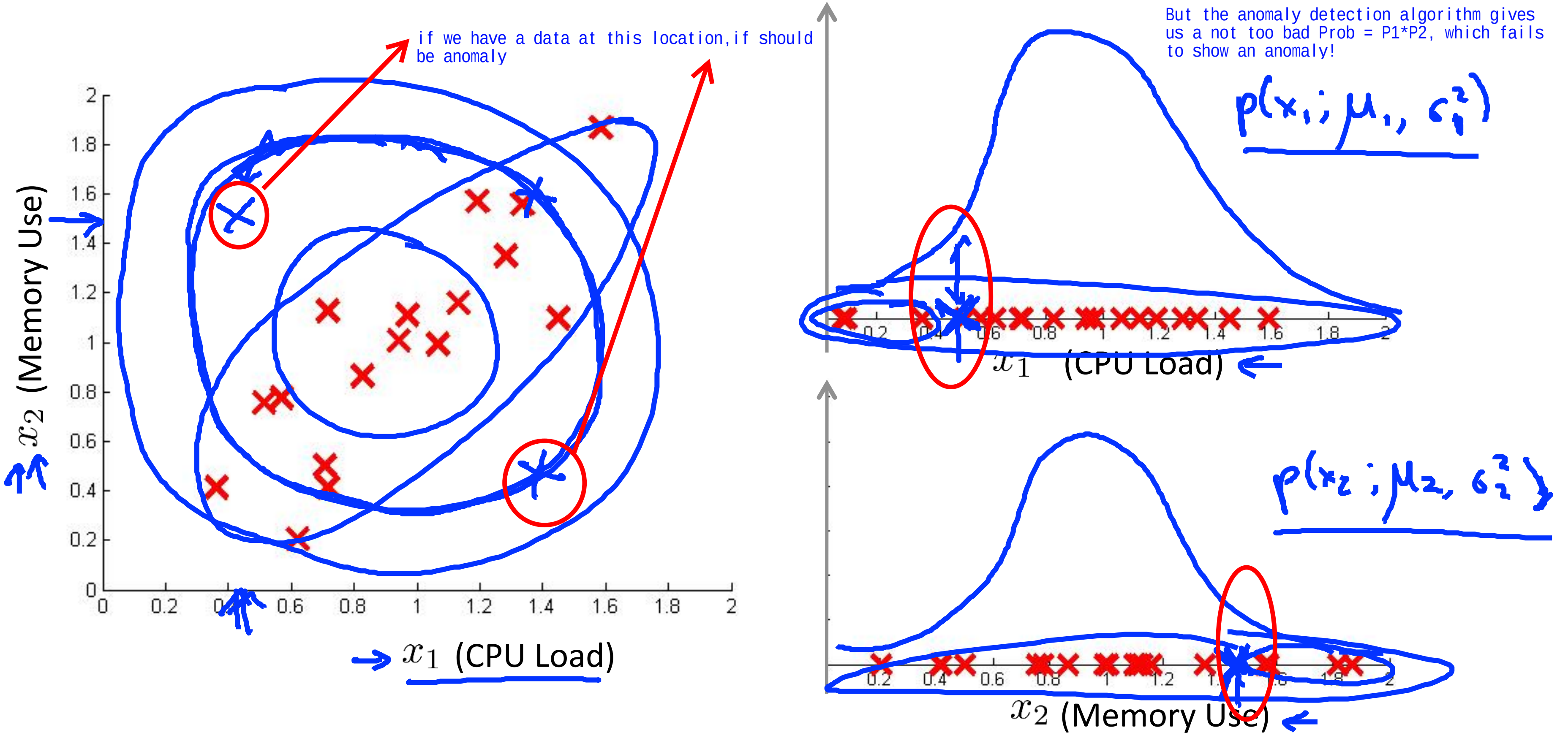
Machine Learning

Anomaly detection

Multivariate Gaussian distribution

Some advs and some disadvs

Motivating example: Monitoring machines in a data center



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To fix the previous issue, we can use multivariate Gaussian distribution method!

Multivariate Gaussian (Normal) distribution

$x \in \mathbb{R}^n$. Don't model $p(x_1), p(x_2), \ldots,$ etc. separately.
Model $p(x)$ all in one go.
Parameters: $\mu \in \mathbb{R}^n, \boxed{\Sigma \in \mathbb{R}^{n\times n}}$ (covariance matrix)

Formula for multivariate Gaussian distribution; no need to memorize it, juts search it every time you use it!

$$p(x; \mu, \Sigma) = \frac{1}{(2\pi)^{n/2} |\Sigma|^{\frac{1}{2}}} \exp\left(-\frac{1}{2}(x-\mu)^T \Sigma^{-1} (x-\mu)\right)$$

n dimensions

n by n matrix

$|\Sigma|$ = determinant of Σ | det(Sigma)

determinant

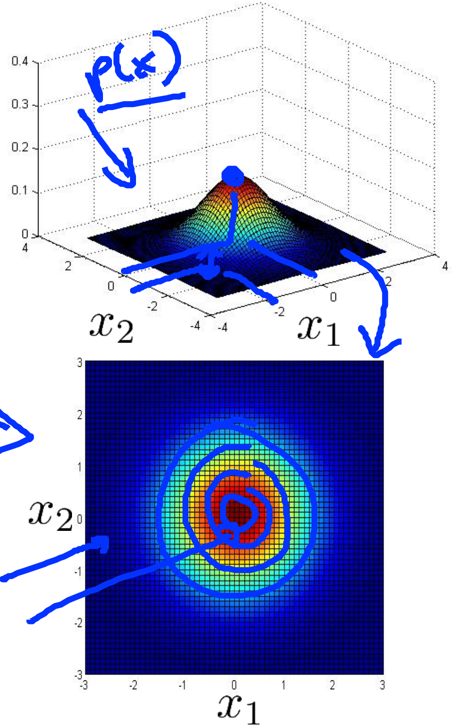
Multivariate Gaussian (Normal) examples

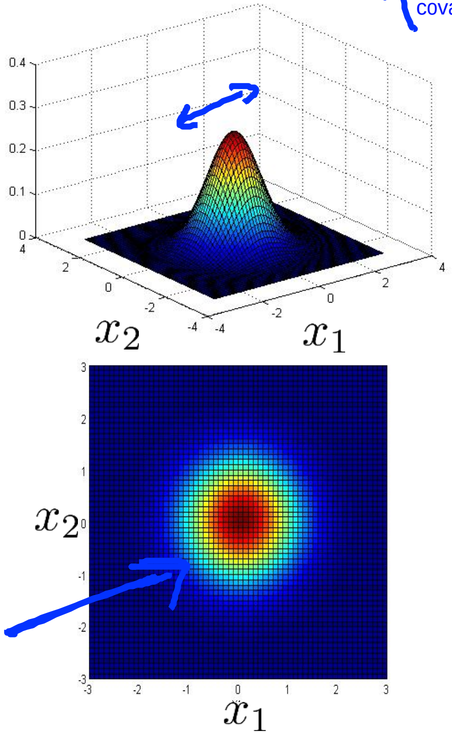
$\boxed{\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}}$

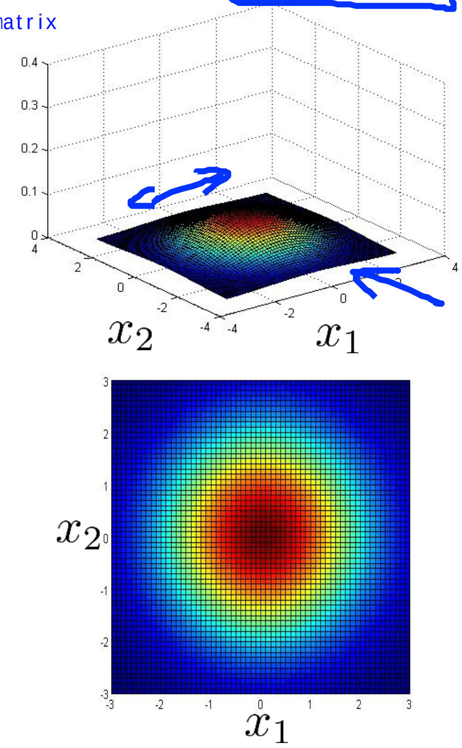
$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \boxed{\Sigma = \begin{bmatrix} 0.6 & 0 \\ 0 & 0.6 \end{bmatrix}}$

covariance matrix

$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \boxed{\Sigma = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix}}$





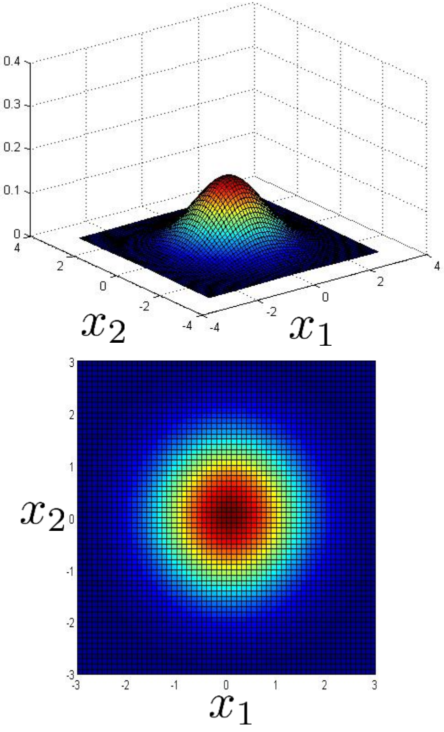


Multivariate Gaussian (Normal) examples

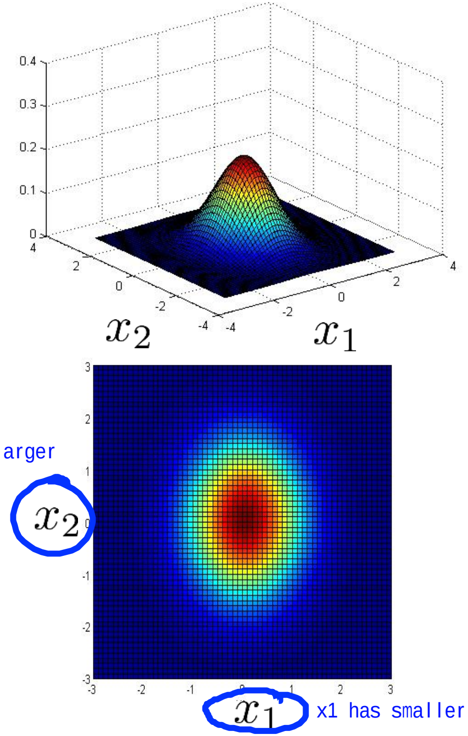
$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 0.6 & 0 \\ 0 & 1 \end{bmatrix}$$

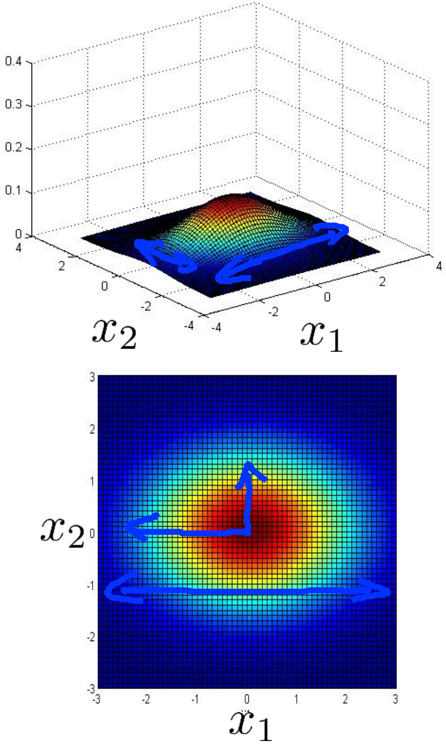
$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 2 & 0 \\ 0 & 1 \end{bmatrix}$$



x2 has larger



x1 has smaller variance



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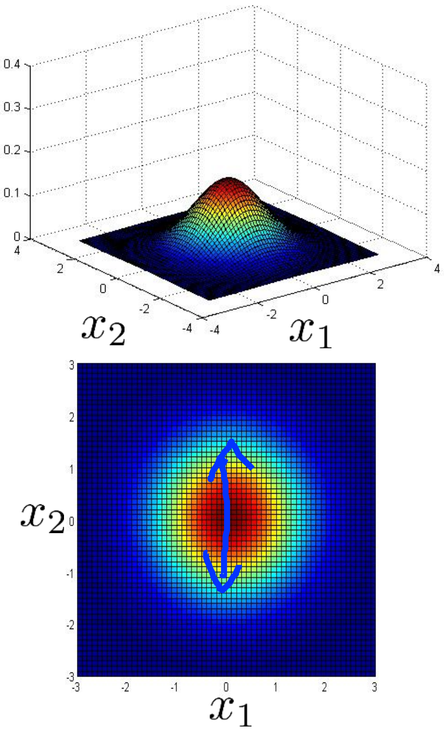
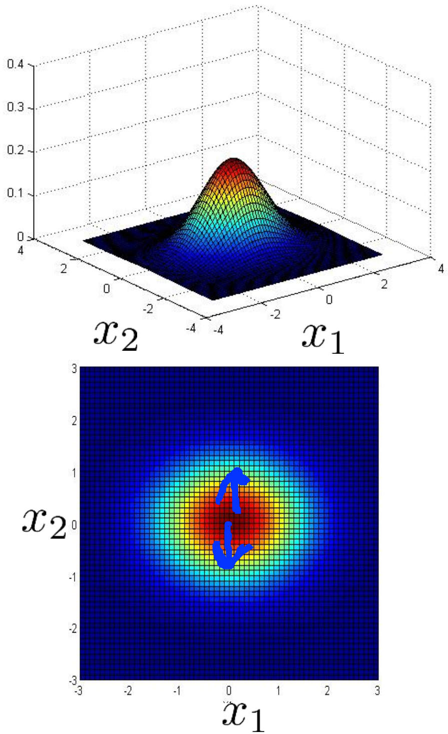
Multivariate Gaussian (Normal) examples

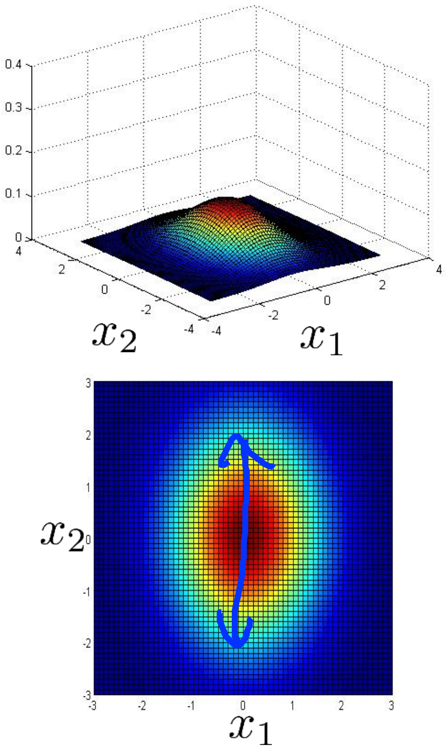
$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$



$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 0.6 \end{bmatrix}$$



$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$



Multivariate Gaussian (Normal) examples

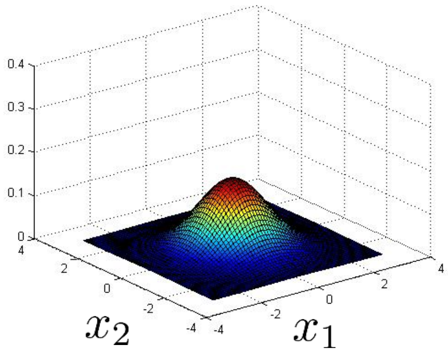
$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

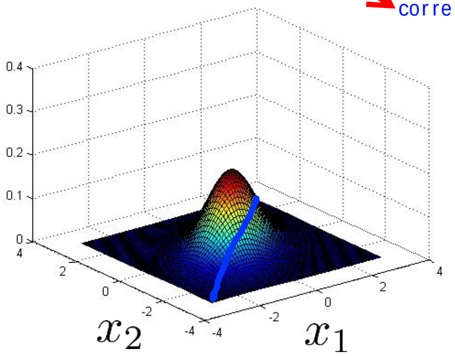
$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \boxed{\Sigma = \begin{bmatrix} 1 & 0.5 \\ 0.5 & 1 \end{bmatrix}}$$

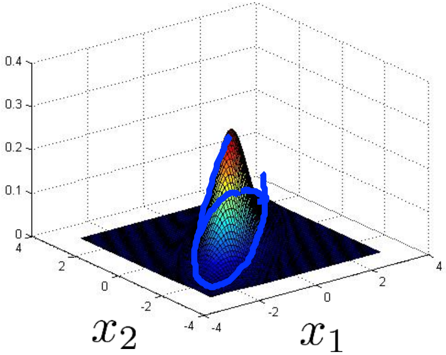
correlation

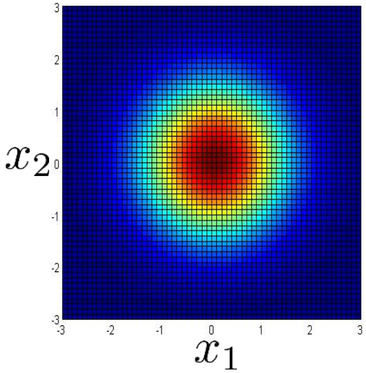
correlated data

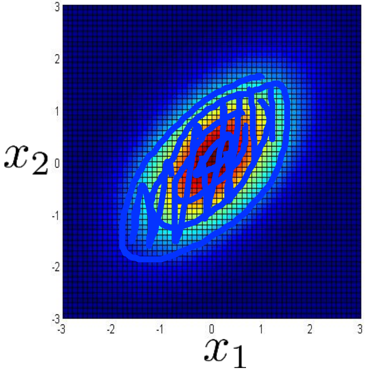
$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0.8 \\ 0.8 & 1 \end{bmatrix}$$

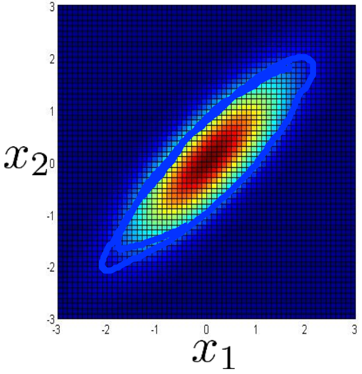












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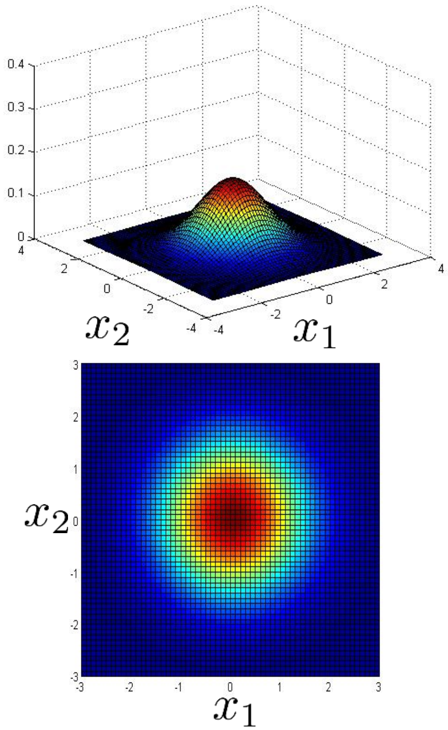
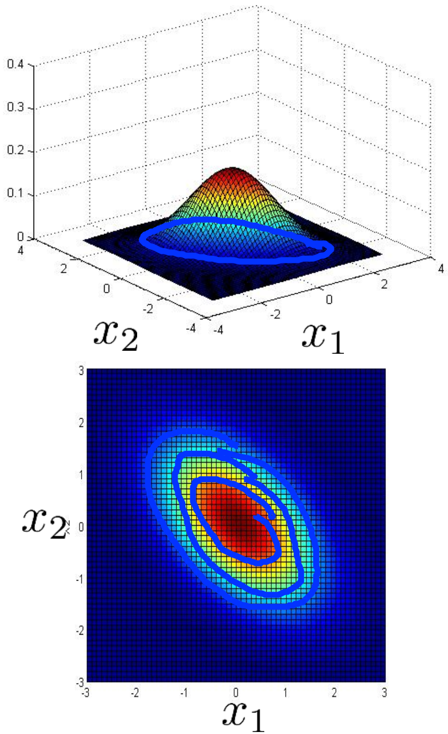
Multivariate Gaussian (Normal) examples

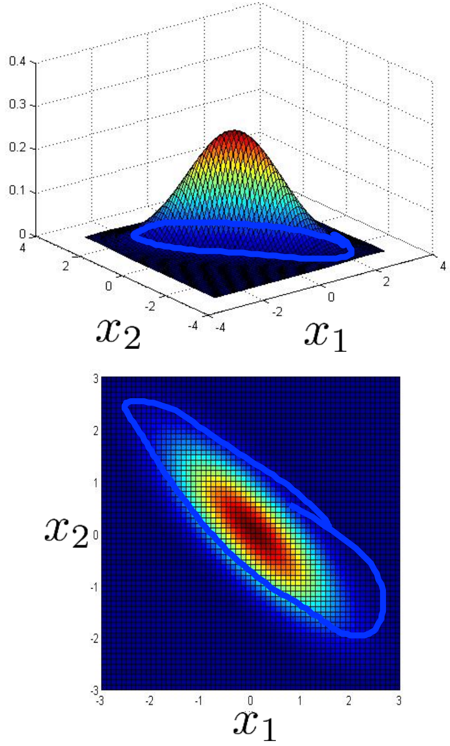
$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$



$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & -0.5 \\ -0.5 & 1 \end{bmatrix}$$



$$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & -0.8 \\ -0.8 & 1 \end{bmatrix}$$

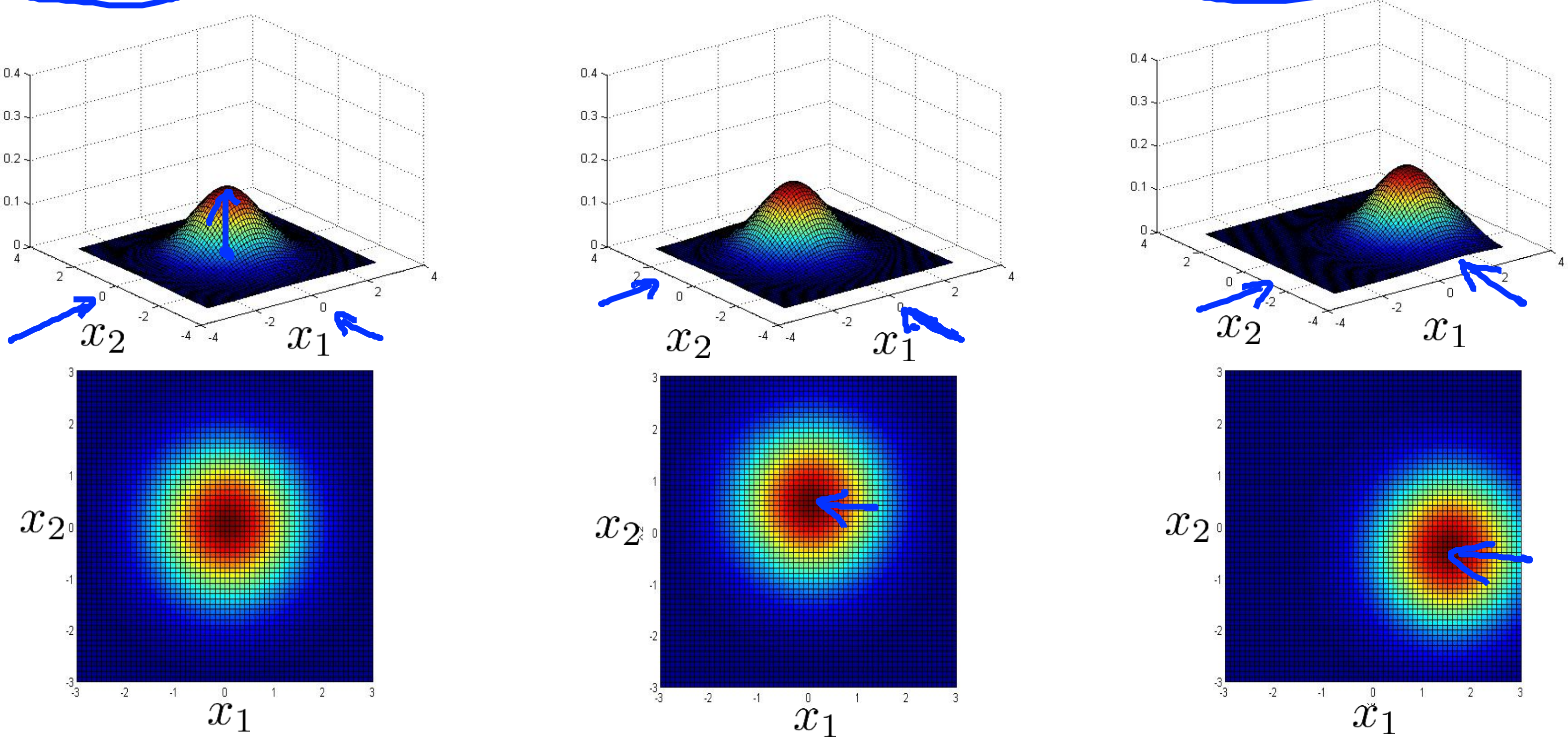


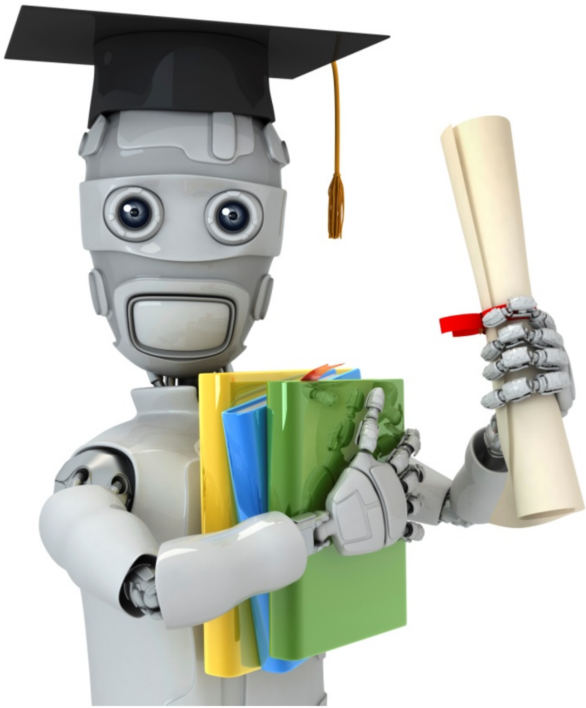
Multivariate Gaussian (Normal) examples

$\mu = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

$\mu = \begin{bmatrix} 0 \\ 0.5 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

$\mu = \begin{bmatrix} 1.5 \\ -0.5 \end{bmatrix} \quad \Sigma = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$





Machine Learning

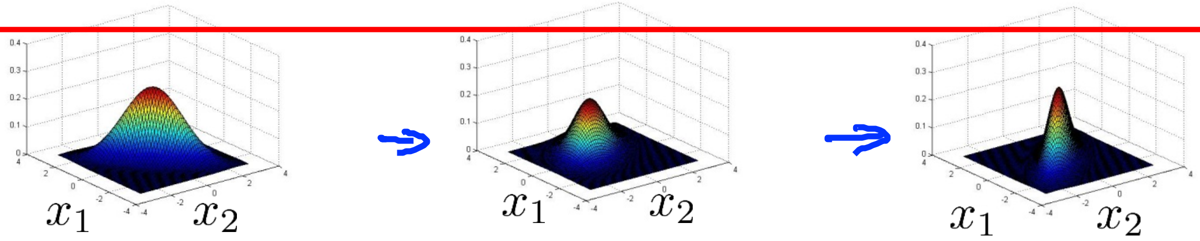
Anomaly detection

Anomaly detection using the multivariate Gaussian distribution

Multivariate Gaussian (Normal) distribution

Parameters μ, Σ $\qquad \mu \in \mathbb{R}^n \qquad \Sigma \in \mathbb{R}^{n \times n}$

$$p(x; \mu, \Sigma) = \frac{1}{(2\pi)^{\frac{n}{2}} |\Sigma|^{\frac{1}{2}}} \exp\left(-\frac{1}{2}(x-\mu)^T \Sigma^{-1}(x-\mu)\right)$$



Parameter fitting:

Given training set $\{x^{(1)}, x^{(2)}, \ldots, x^{(m)}\}$ $\qquad x \in \mathbb{R}^n$

$$\boxed{\mu} = \frac{1}{m}\sum_{i=1}^{m} x^{(i)} \qquad \boxed{\Sigma} = \frac{1}{m}\sum_{i=1}^{m}(x^{(i)}-\mu)(x^{(i)}-\mu)^T$$

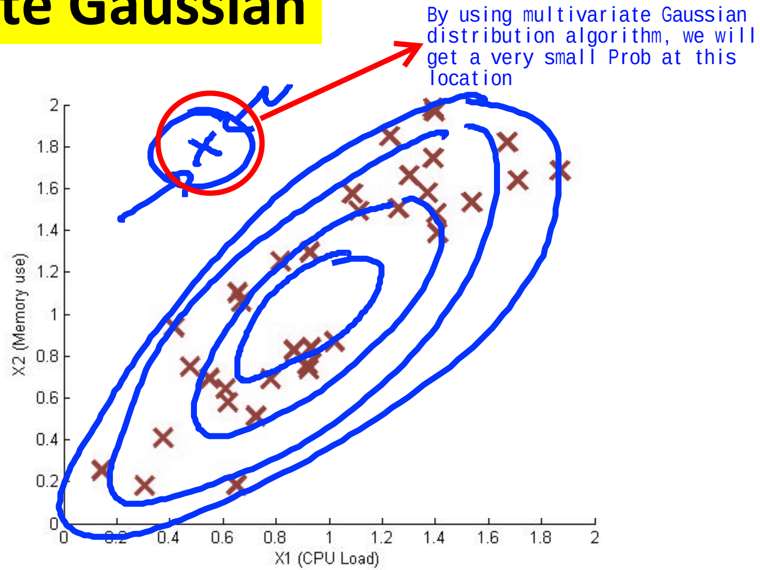
Anomaly detection with the multivariate Gaussian

1. Fit model $p(x)$ by setting

$$\mu = \frac{1}{m}\sum_{i=1}^{m} x^{(i)}$$

covariance matrix

$$\Sigma = \frac{1}{m}\sum_{i=1}^{m}(x^{(i)} - \mu)(x^{(i)} - \mu)^T$$



2. Given a new example x, compute

$$p(x) = \frac{1}{(2\pi)^{\frac{n}{2}}|\Sigma|^{\frac{1}{2}}}\exp\left(-\frac{1}{2}(x-\mu)^T\Sigma^{-1}(x-\mu)\right)$$

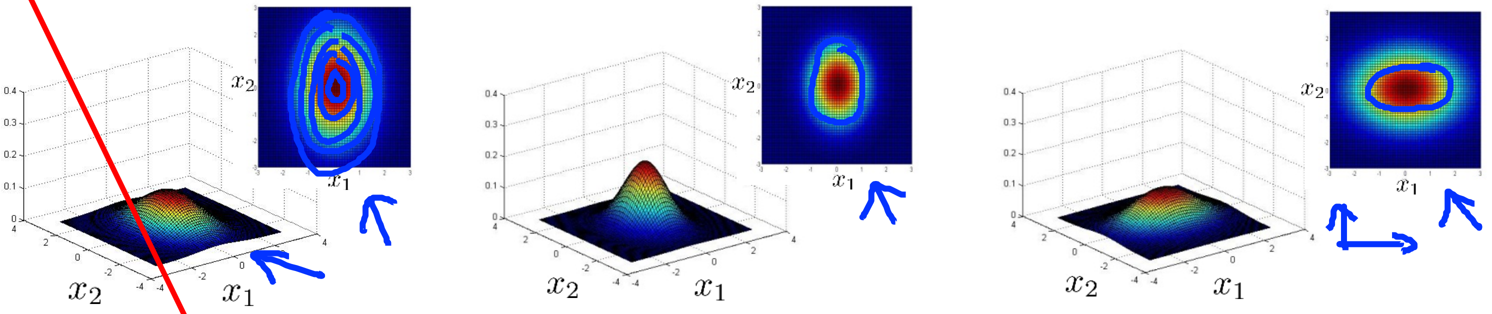
Flag an anomaly if $p(x) < \varepsilon$

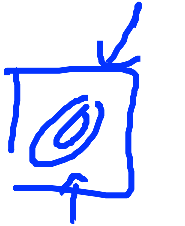
does not include the covariance case!

Relationship to original model

Original model: $p(x) = p(x_1;\mu_1,\sigma_1^2) \times p(x_2;\mu_2,\sigma_2^2) \times \cdots \times p(x_n;\mu_n,\sigma_n^2)$

$p(x)$





$\Sigma = \begin{bmatrix} 1 & 0.8 \\ 0.8 & 1 \end{bmatrix}$

Corresponds to multivariate Gaussian

$$p(x;\mu,\Sigma) = \frac{1}{(2\pi)^{\frac{n}{2}}|\Sigma|^{\frac{1}{2}}}\exp\left(-\frac{1}{2}(x-\mu)^T\Sigma^{-1}(x-\mu)\right)$$

where $\Sigma =$

Original model vs. Multivariate Gaussian

$$p(x_1;\mu_1,\sigma_1^2)\times\cdots\times p(x_n;\mu_n,\sigma_n^2)$$

Manually create features to capture anomalies where x_1, x_2 take unusual combinations of values.

$$\boxed{x_3 = \frac{x_1}{x_2} = \frac{\text{CPU load}}{\text{memory}}}$$

Computationally cheaper (alternatively, scales better to large n)

$n=10{,}000$, $n=100{,}000$

OK even if m (training set size) is small

$$p(x;\mu,\Sigma)=\frac{1}{(2\pi)^{\frac{n}{2}}|\Sigma|^{\frac{1}{2}}}\exp\left(-\frac{1}{2}(x-\mu)^T\Sigma^{-1}(x-\mu)\right)$$

can be non-invertible sometimes.

Automatically captures correlations between features

$\Sigma \in \mathbb{R}^{n\times n}$ $\quad \Sigma^{-1}$

can be computationally expensive

Computationally more expensive

$\Sigma \quad \sim \frac{n^2}{2}$

$x_1 = \cancel{x_2}$

$\cancel{x_3} = x_4 + x_5$

redundant features

Must have $\boxed{m > n}$ or else Σ is non-invertible.

$\boxed{m \geq 10n}$

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