

D'après les recherches de Mme Hourdin, de Mile Vandendriessche, de M. Porée, de M. Curbière et de M. Launay

Une étude par étapes...

En résumé:

- La détection d'anomalies en quelques mots
- Mise en évidence :
 - ML supervisé
 - Non supervisé
- La difficulté de la gestion d'anomalies







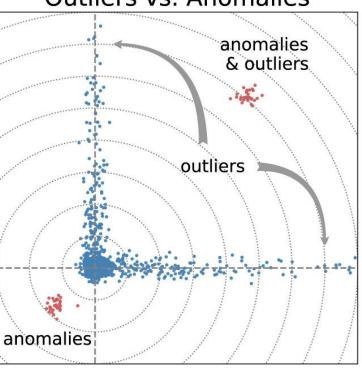
Qu'est-ce que la détection d'anomalie?



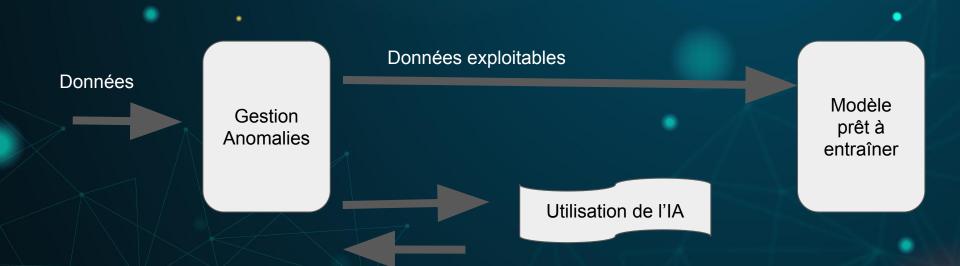
"La détection d'anomalie consiste à modéliser ce qui est normal dans le but de découvrir ce qui ne l'est pas." (Dunning/Friedman)

Anomalies Vs Outliers

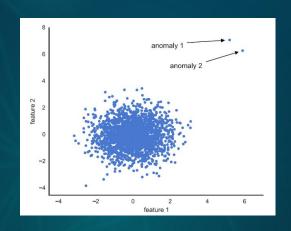


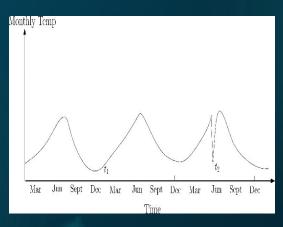


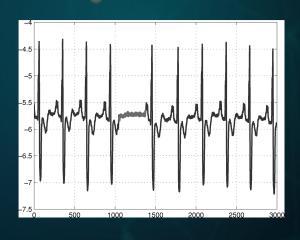
Fonctionnement de la détection d'anomalie



3 types d'anomalies







ponctuelles

contextuelles

collectives

Exemples domaines d'application

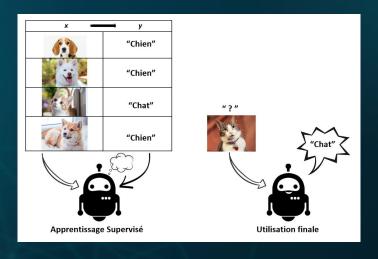


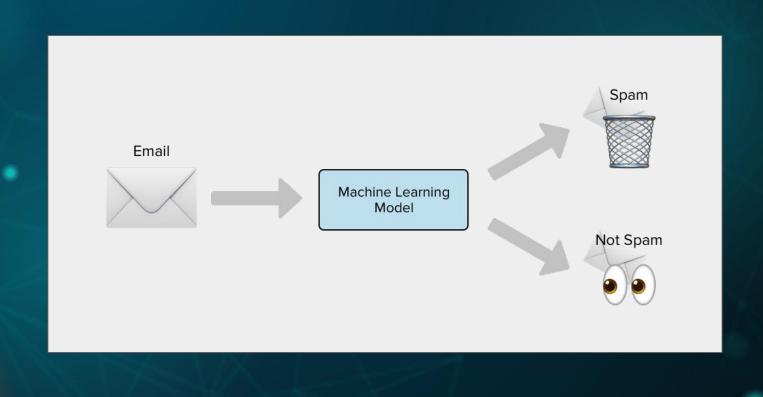




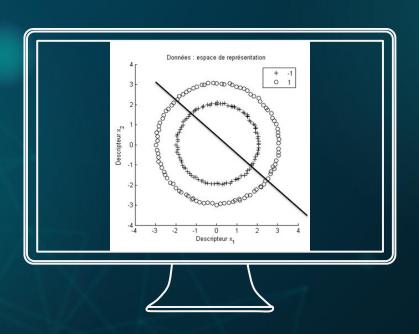


Apprentissage supervisé

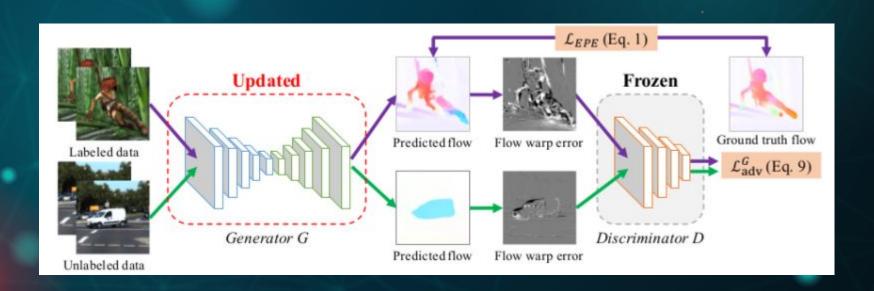




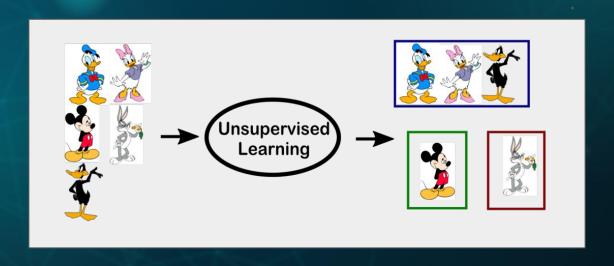
One Class Classification SVM



Apprentissage semi-supervisé



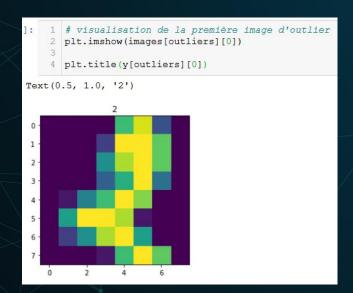
Apprentissage non-supervisé

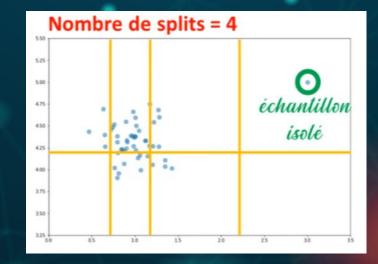


Isolation Forest

from sklearn.ensemble import IsolationForest

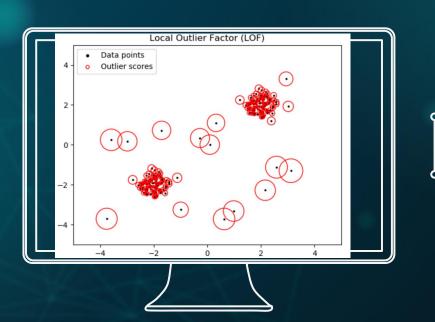
```
# mieux vaut garder un taux de pourcentage de contamination assez faible (1 ou 2%)
modelda = IsolationForest(random_state=0, contamination=0.02)
modelda.fit(X)
modelda.predict(X)
```



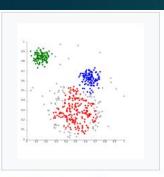


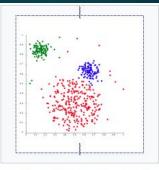
Local Outlier Factor (LOF)

```
lof = LocalOutlierFactor(n_neighbors=10, algorithm='auto' , metric= 'euclidean', contamination=0.0017)
```



- K-Means
- auto-encodeur est un peu similaire à une PCA
- Birch, DBSCAN, ou OPTICS
- Etc...



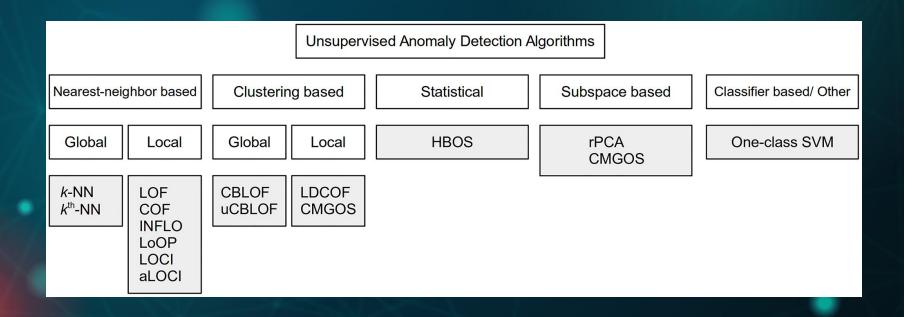


DBSCAN assumes clusters of similar density, and may have problems separating nearby clusters

OPTICS is a DBSCAN variant that handles different densities much better



Algorithmes de détection d'anomalies non supervisés



Bien gérer les anomalies, toute une histoire





THANKS

Do you have any questions?

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