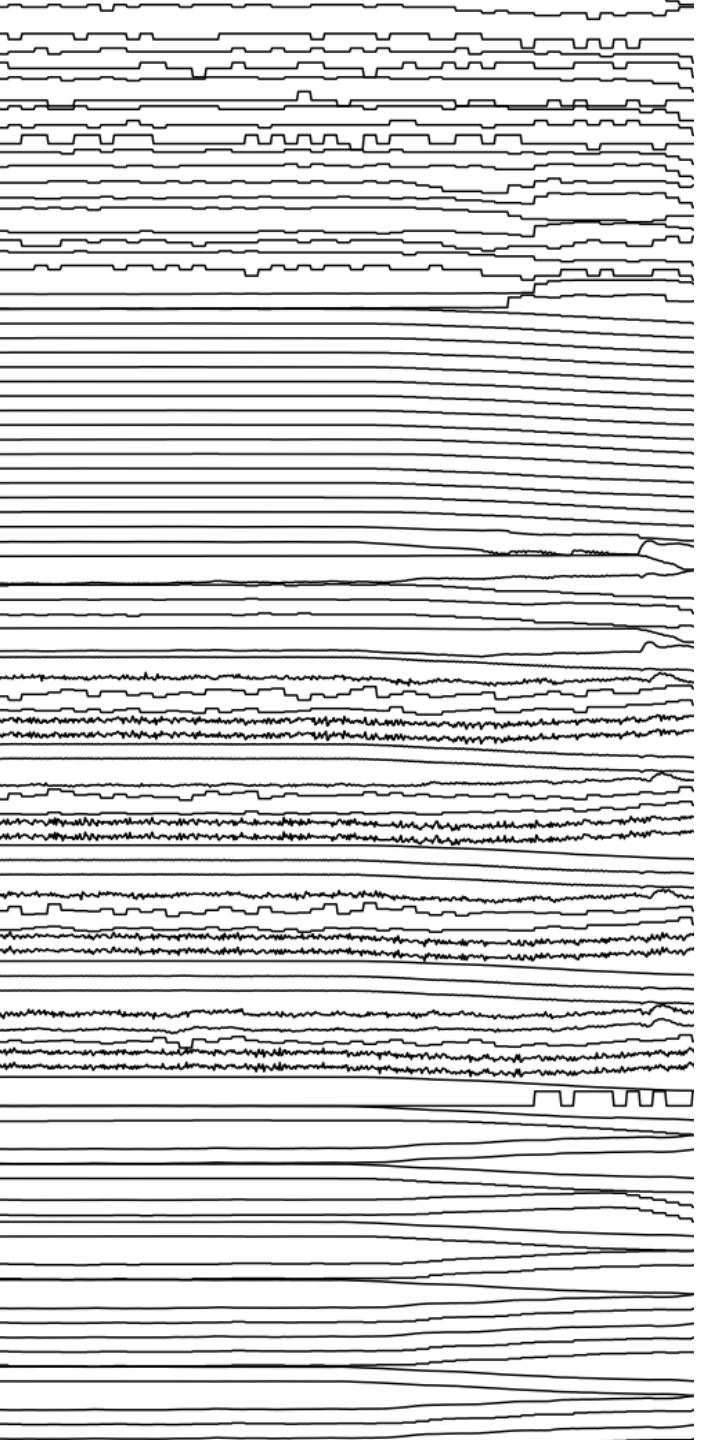


Anomaly Detection in Time Series

Paul Boniol
Inria, ENS, PSL University
paul.boniol@inria.fr

Inria





I. Introduction

What is a time series? What is an anomaly?

Introduction: *Time series are Everywhere*

Energy Production



[Edf.fr: tinyurl.com/yc7x5xje](https://tinyurl.com/yc7x5xje)

Astrophysics



Virgo: <https://www.virgo-gw.eu/>

Medicine



tinyurl.com/39dx2us4

Volcanology



tinyurl.com/ybcttmfz

Introduction: *Time series are Everywhere*

Energy Production

Astrophysics

Medicine

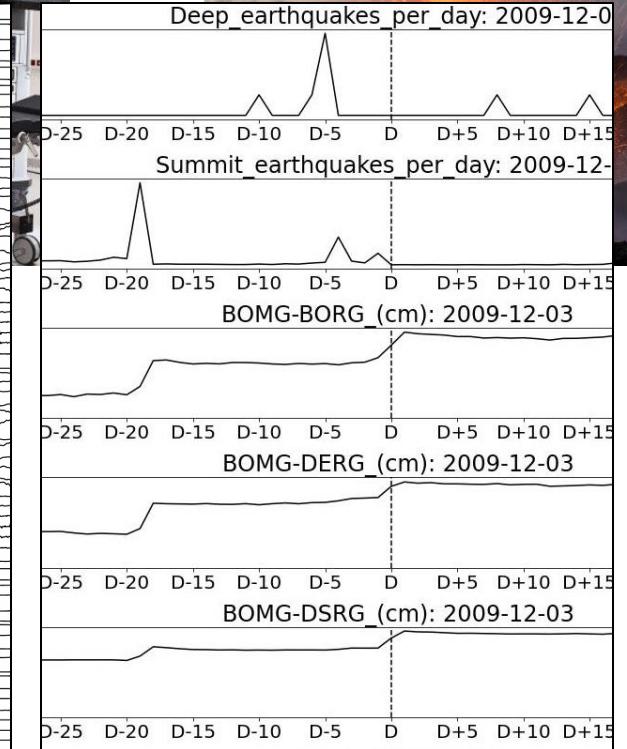
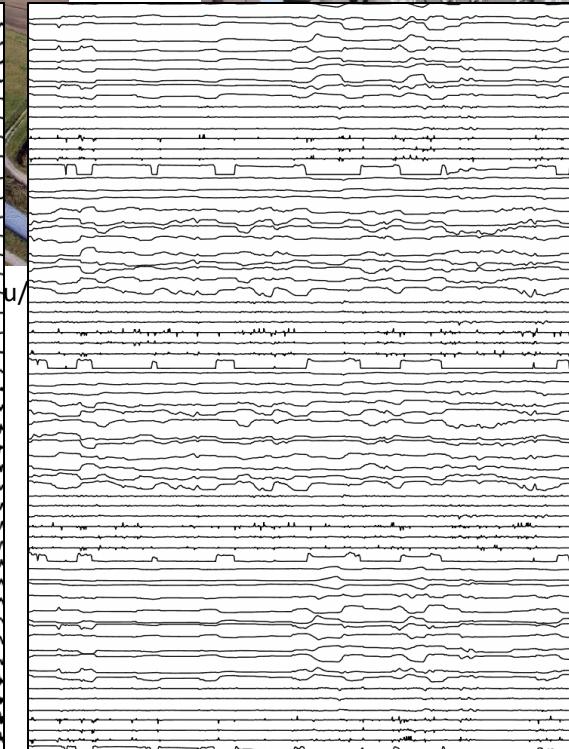
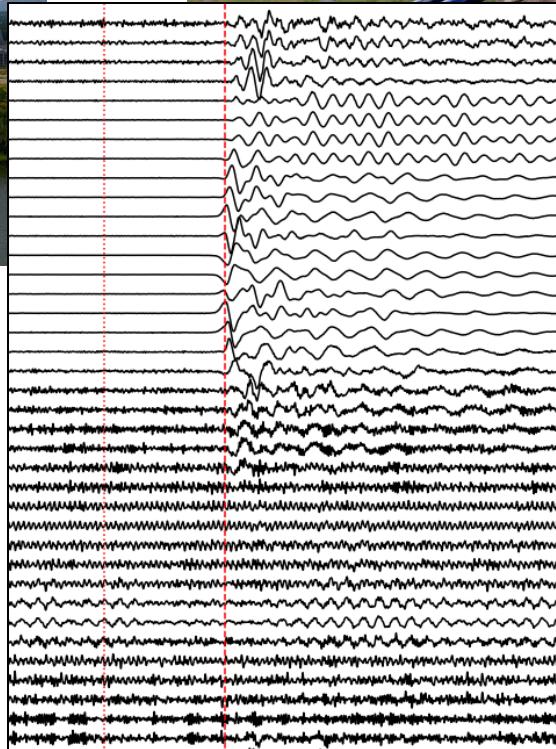
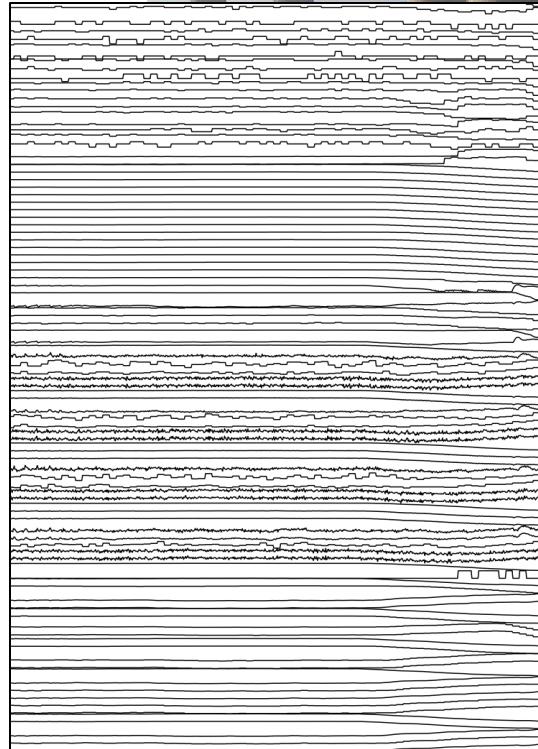
Volcanology

Secondary circuit sensor measurements

Fiber-acoustic sensors in the VIRGO north building

Sensor measurements of the DaVinci surgery robot

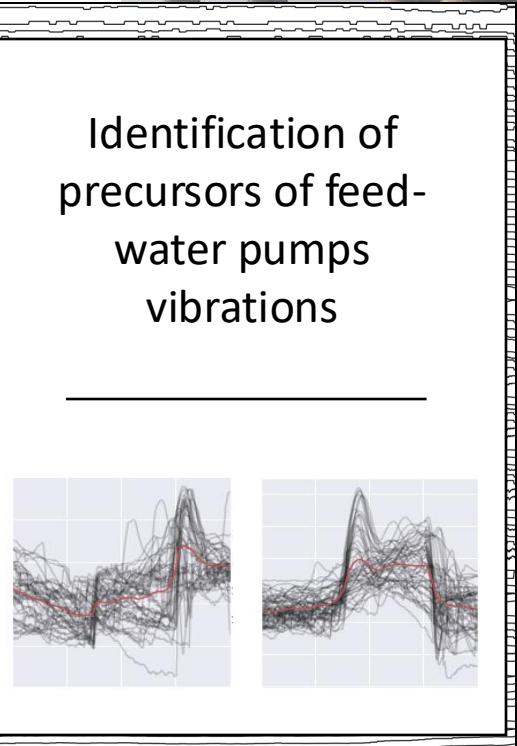
Sensor measurements on le Piton de la Fournaise



Introduction: with Important Challenges

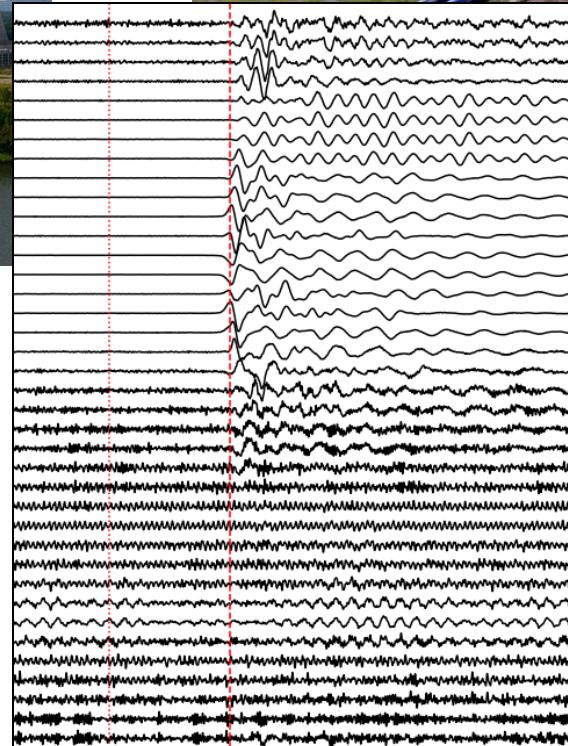
Energy Production

Secondary circuit sensor measurements



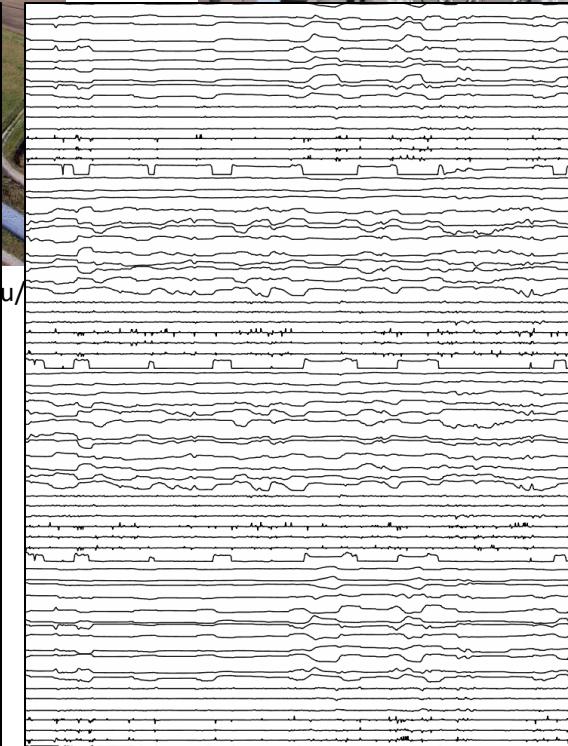
Astrophysics

Fiber-acoustic sensors in the VIRGO north building



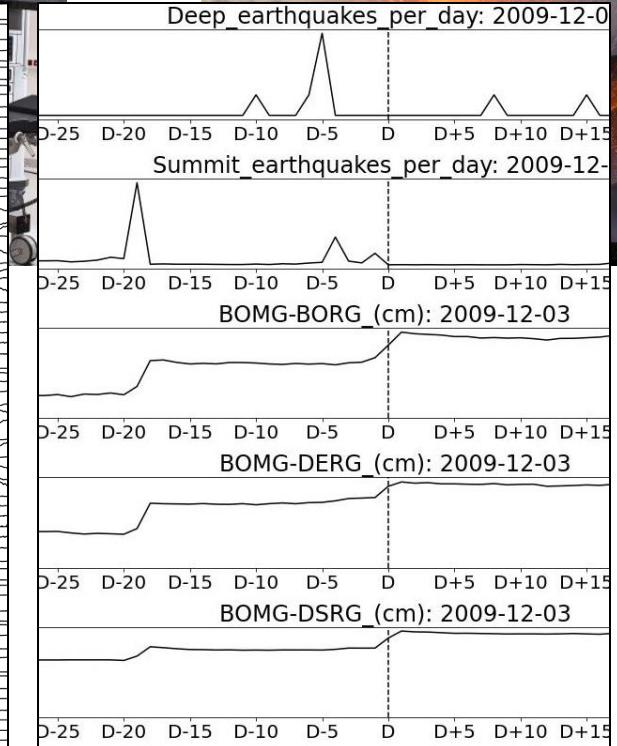
Medicine

Sensor measurements of the Da-Vinci surgery robot



Volcanology

Sensor measurements on le Piton de la Fournaise



Introduction: with Important Challenges

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Secondary circuit sensor measurements

Astrophysics

Fiber-acoustic sensors in the VIRGO north building

Medicine

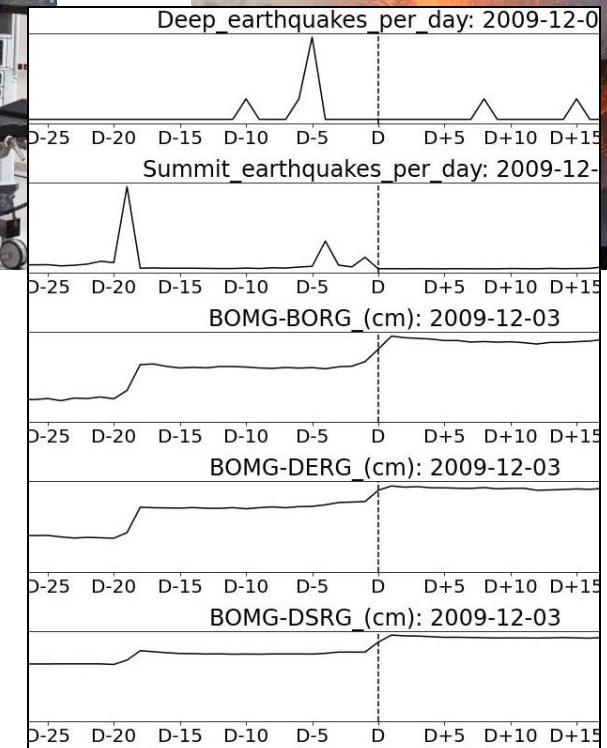
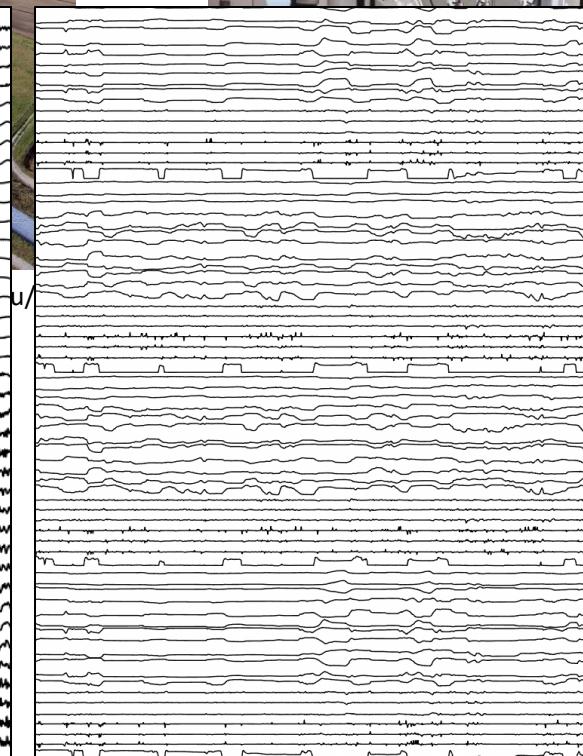
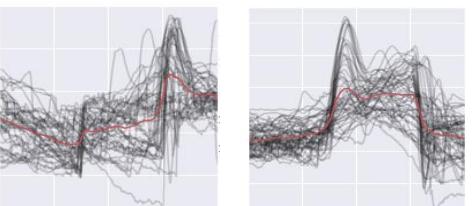
Sensor measurements of the Da-Vinci surgery robot

Volcanology

Sensor measurements on le Piton de la Fournaise

Identification of precursors of feed-water pumps vibrations

Noise detection in VIRGO interferometer north building



Introduction: with Important Challenges

Energy Production

Secondary circuit sensor measurements

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Fiber-acoustic sensors in the VIRGO north building

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Sensor measurements of the Da-Vinci surgery robot

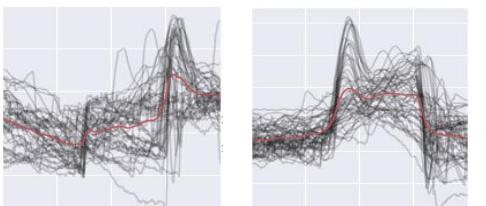
Volcanology

Sensor measurements on le Piton de la Fournaise

Identification of precursors of feed-water pumps vibrations

Noise detection in VIRGO interferometer north building

Unusual surgeons gestures detection



Deep earthquakes per day: 2009-12-0

Summit earthquakes per day: 2009-12-

BOMG-BORG (cm): 2009-12-03

BOMG-DERG (cm): 2009-12-03

BOMG-DSRG (cm): 2009-12-03

Introduction: with Important Challenges

Energy Production

Secondary circuit sensor measurements

Astrophysics

Fiber-acoustic sensors in the VIRGO north building

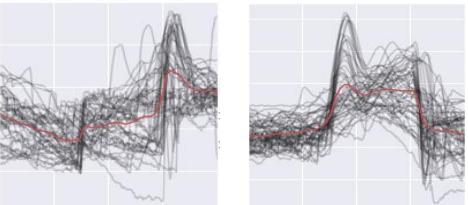
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Sensor measurements of the Da-Vinci surgery robot

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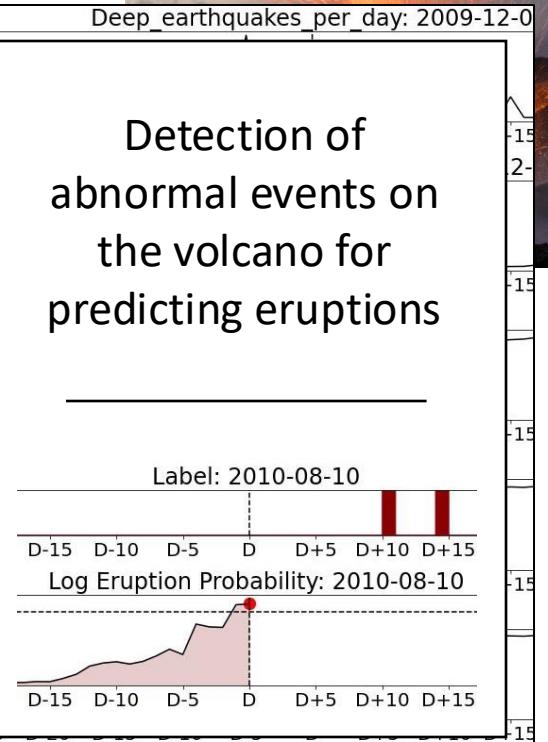
Noise detection in VIRGO interferometer north building



Unusual surgeons gestures detection



Detection of abnormal events on the volcano for predicting eruptions



Introduction: *with Important Challenges*

Large-scale time series database

Energy Production



Introduction: *with Important Challenges*

Large-scale time series database

Energy Production



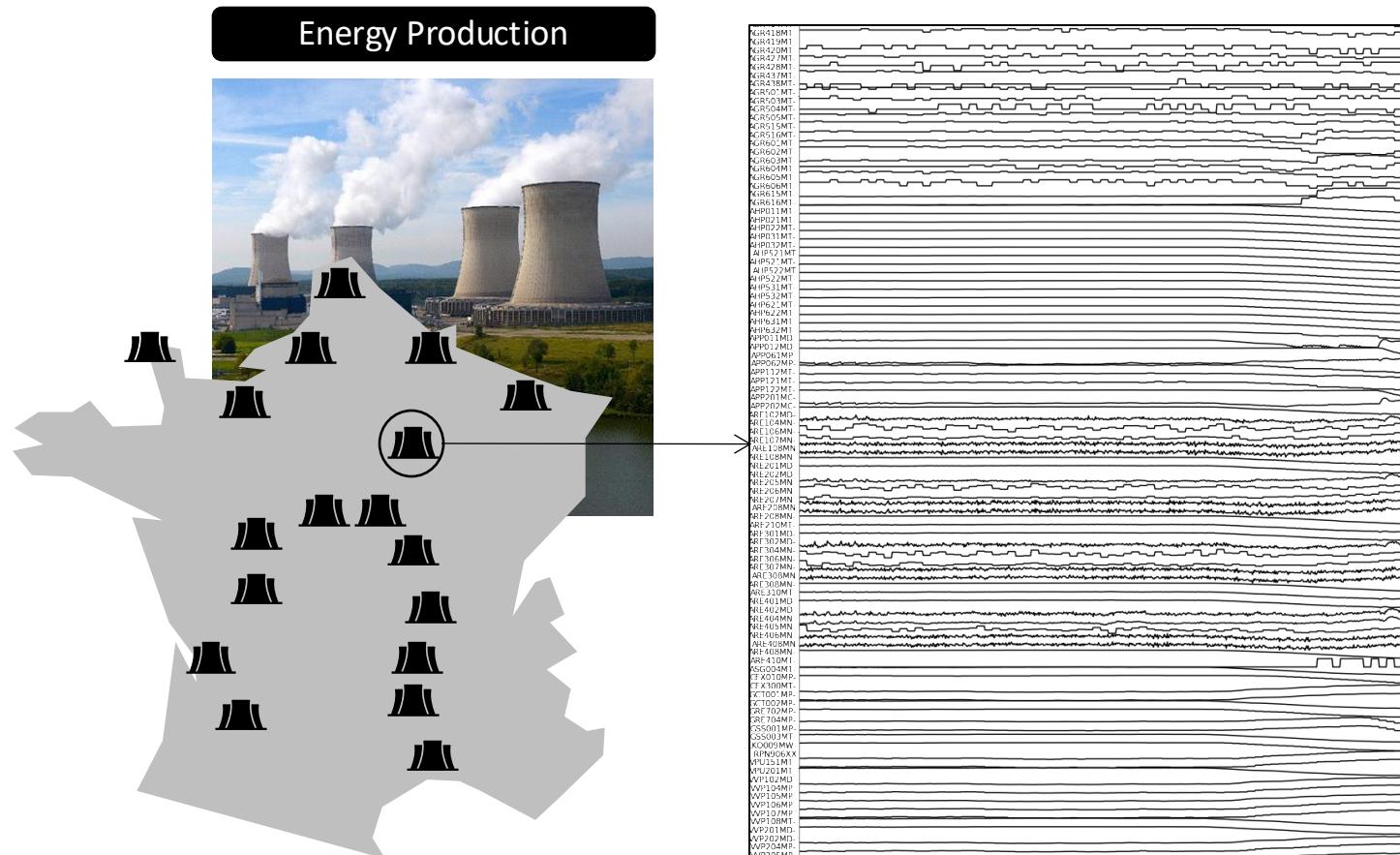
Edf.fr: tinyurl.com/yc7x5xje

Example of Nuclear production

- 58 nuclear power plants across France

Introduction: with Important Challenges

Large-scale time series database



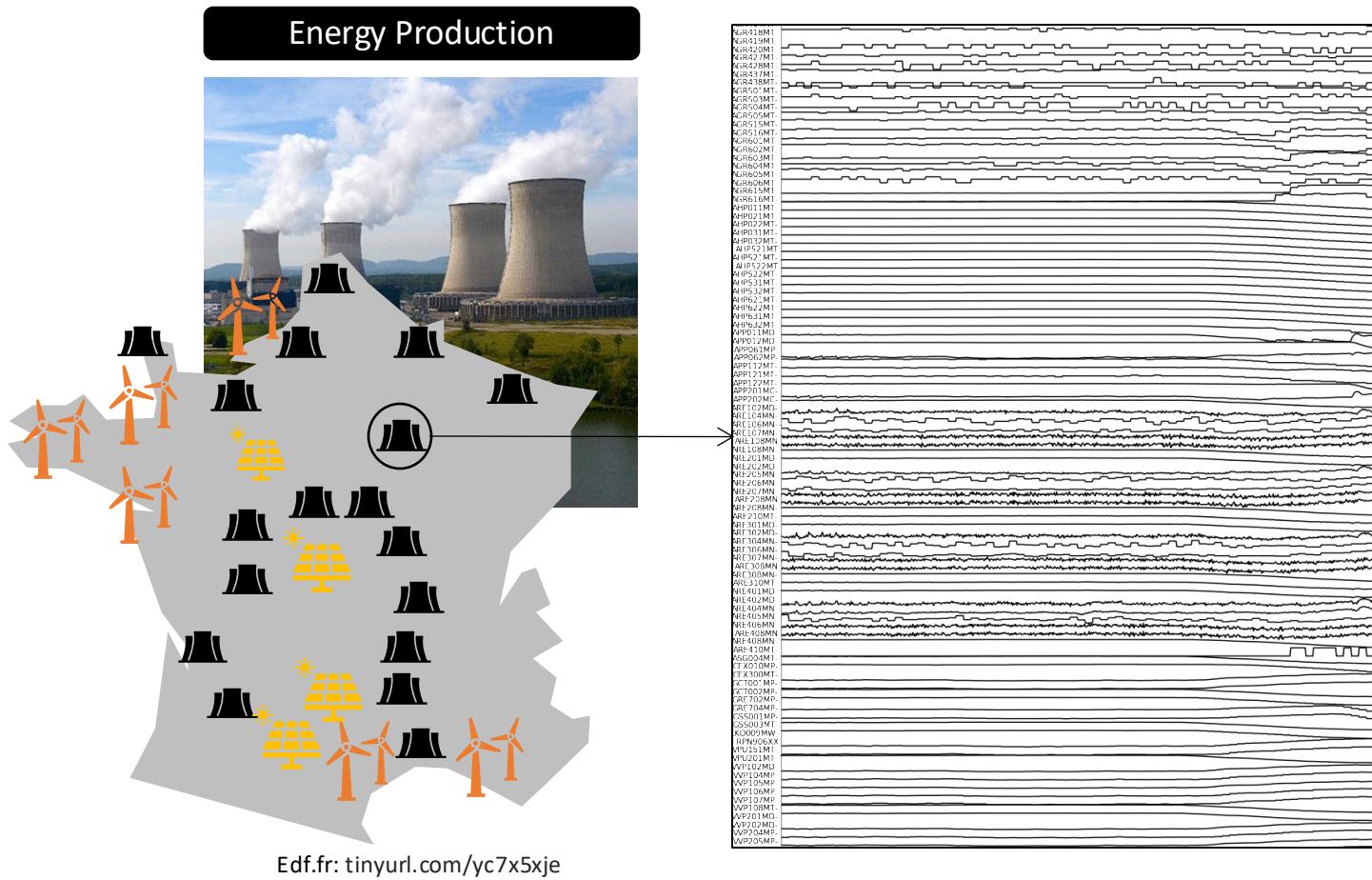
Example of Nuclear production

- 58 nuclear power plants across France
- 2000+ sensors per power plant
- 30 years of data collections

A total of **1.5 PetaBytes**

Introduction: *with Important Challenges*

Large-scale time series database



Example of Nuclear production

- 58 nuclear power plants across France
 - 2000+ sensors per power plant
 - 30 years of data collections

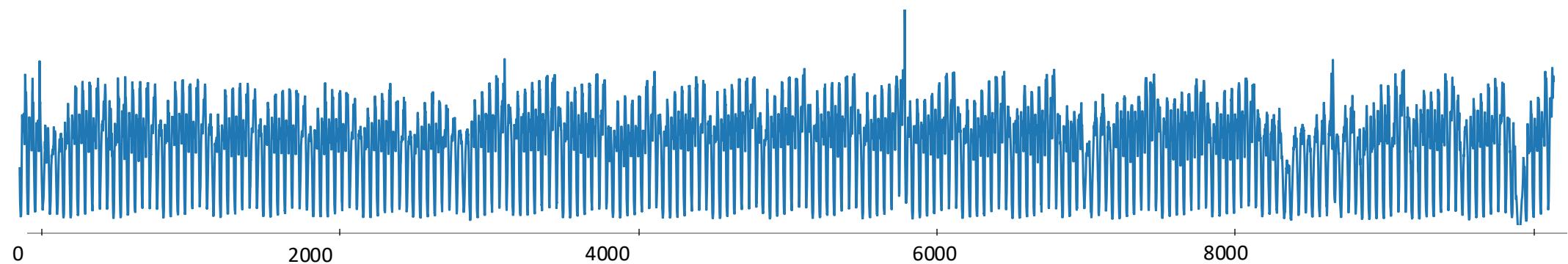
A total of 1.5 PetaBytes

Other source of production

- New sensors with higher acquisition rate

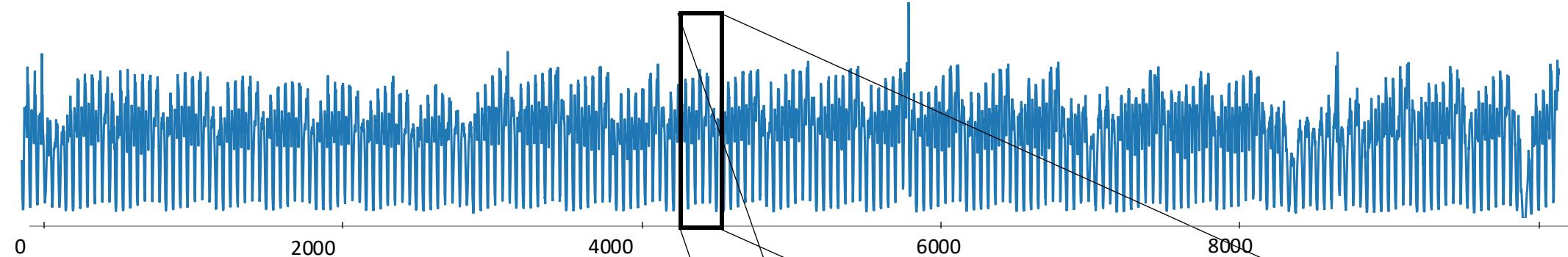
Introduction: *Anomaly Detection in Time Series*

- Time series T (*example : number of taxi passengers in New York City*)

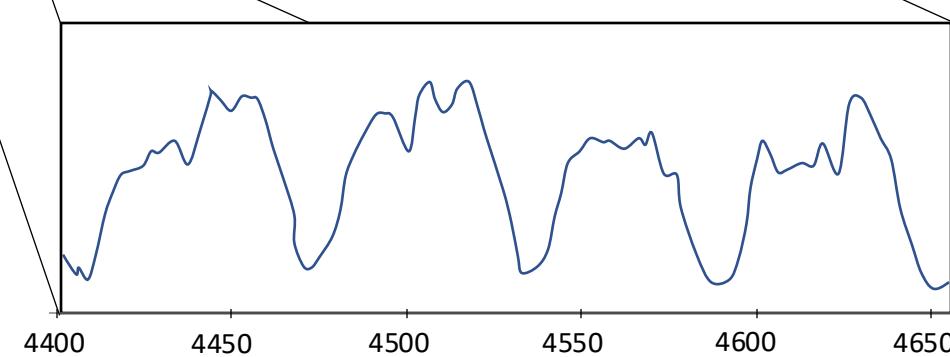


Introduction: Anomaly Detection in Time Series

- Time series T (example : number of taxi passengers in New York City)

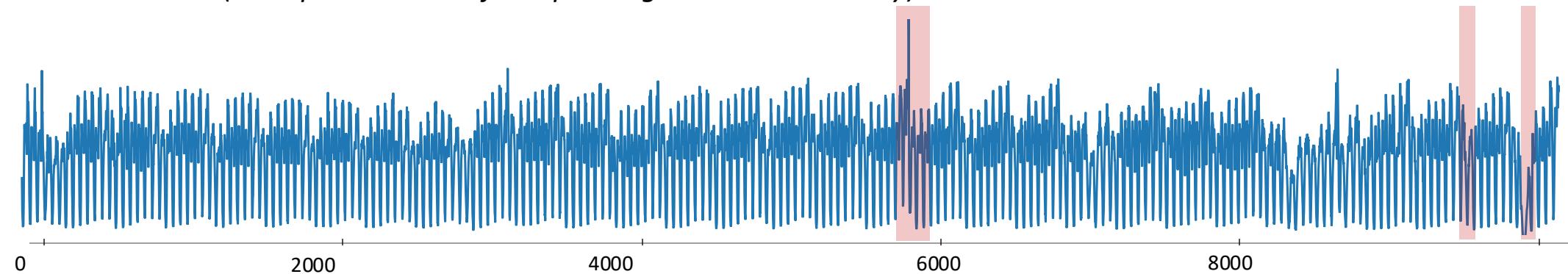


- Subsequence $T_{i,\ell}$
with $i = 4400, \ell = 250$



Introduction: Anomaly Detection in Time Series

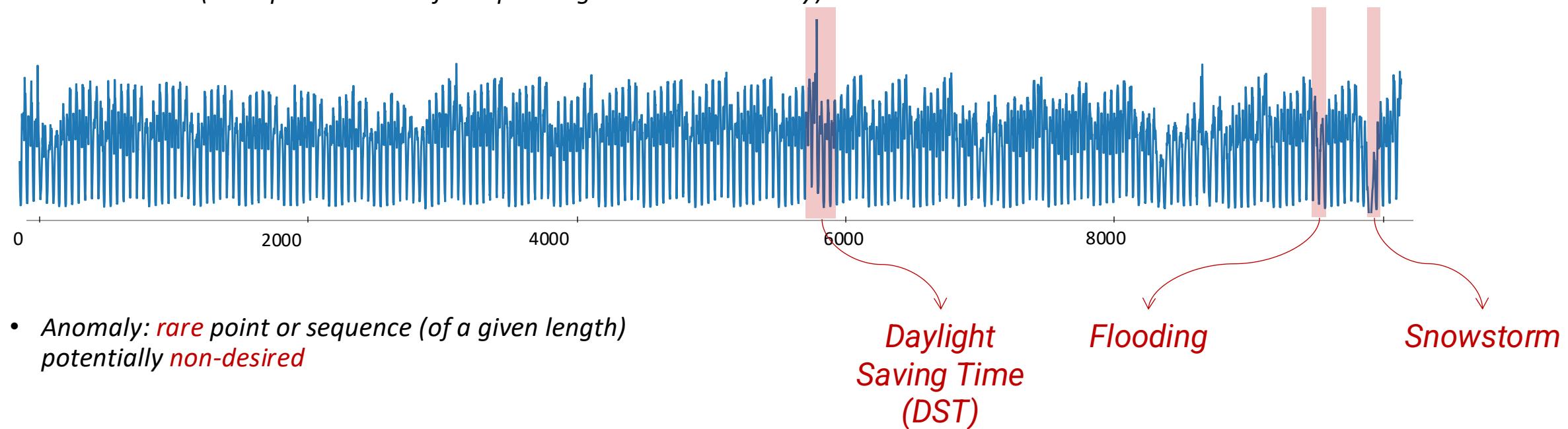
- Time series T (example : number of taxi passengers in New York City)



- Anomaly: *rare* point or sequence (of a given length)
potentially *non-desired*

Introduction: Anomaly Detection in Time Series

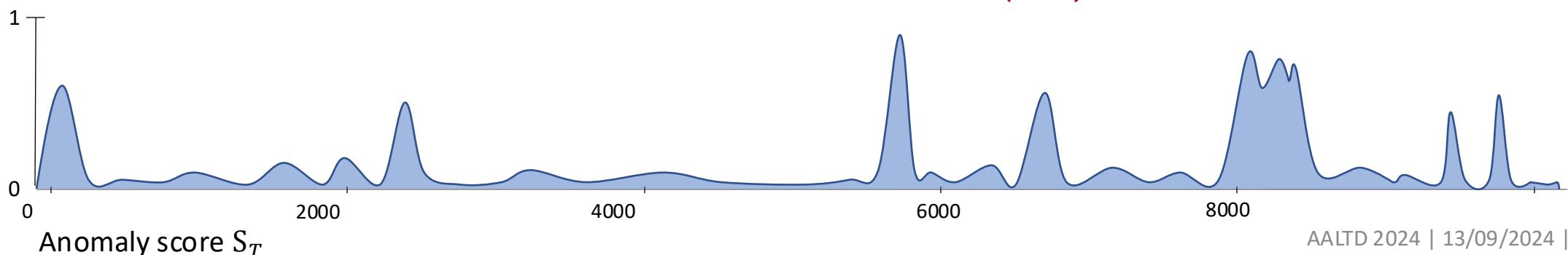
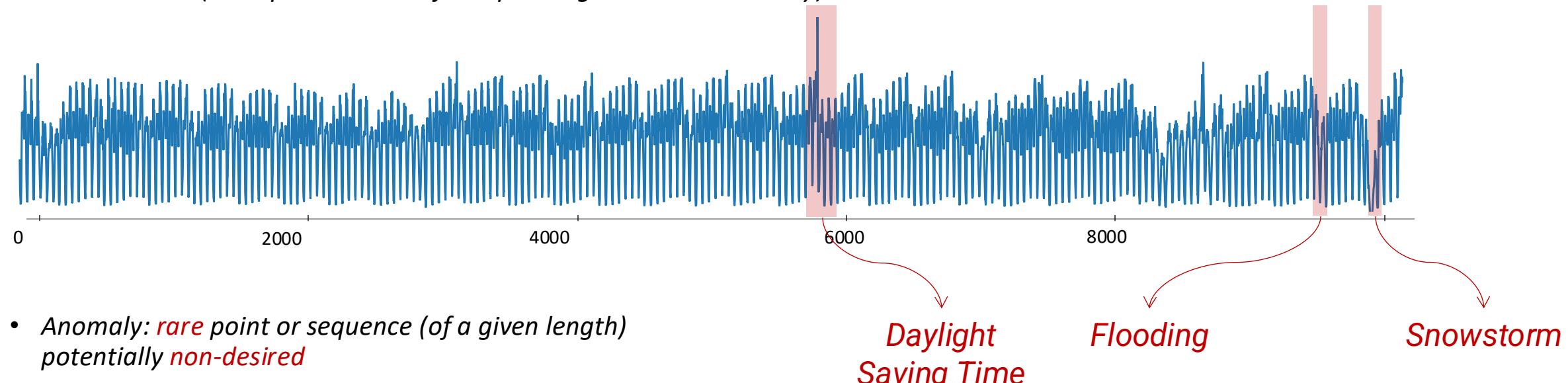
- Time series T (example : number of taxi passengers in New York City)



- Anomaly: **rare** point or sequence (of a given length) potentially **non-desired**

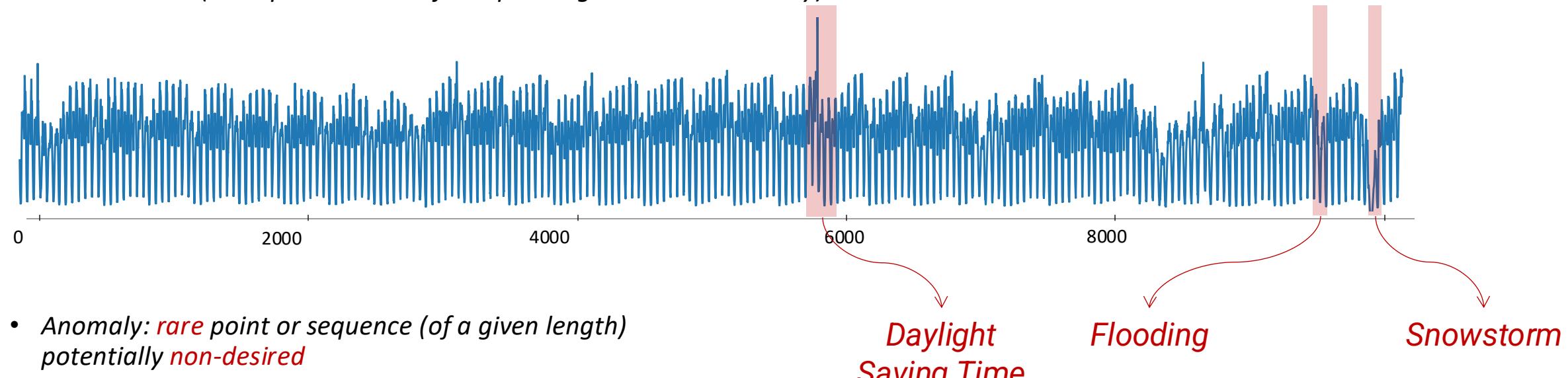
Introduction: Anomaly Detection in Time Series

- Time series T (example : number of taxi passengers in New York City)

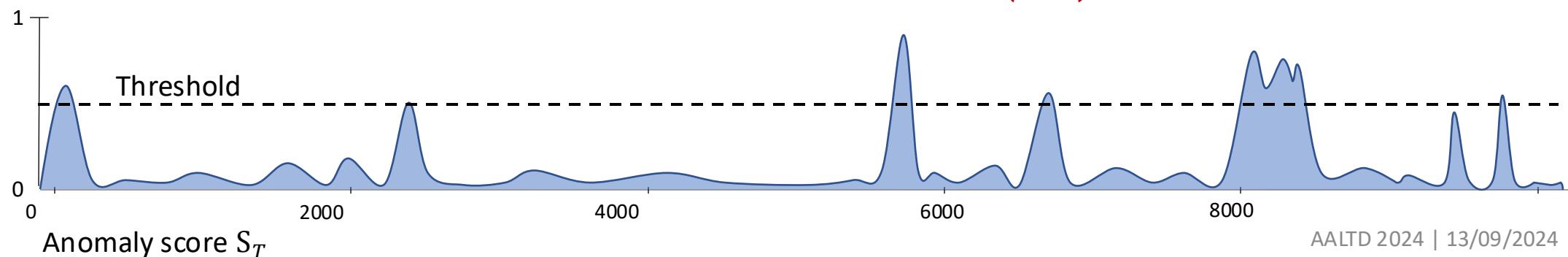


Introduction: Anomaly Detection in Time Series

- Time series T (example : number of taxi passengers in New York City)

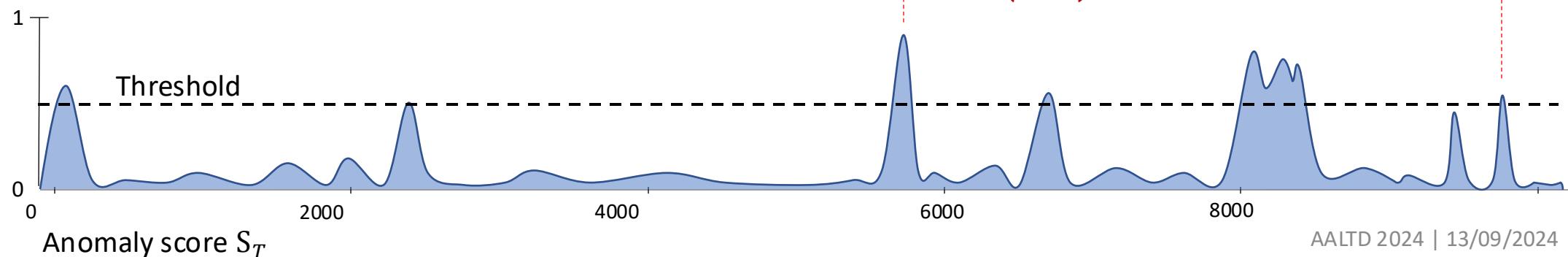
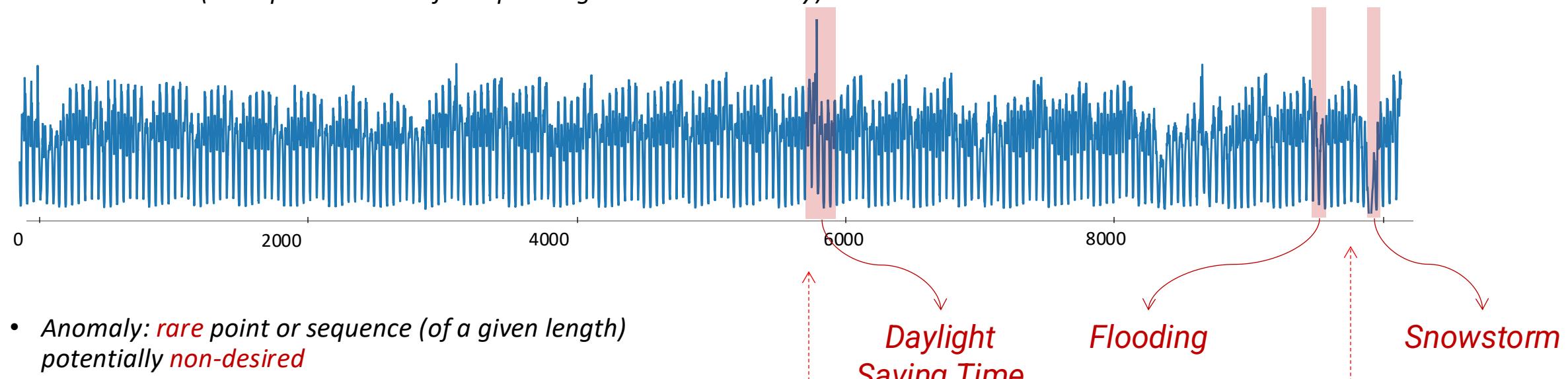


- Anomaly: **rare** point or sequence (of a given length) potentially **non-desired**

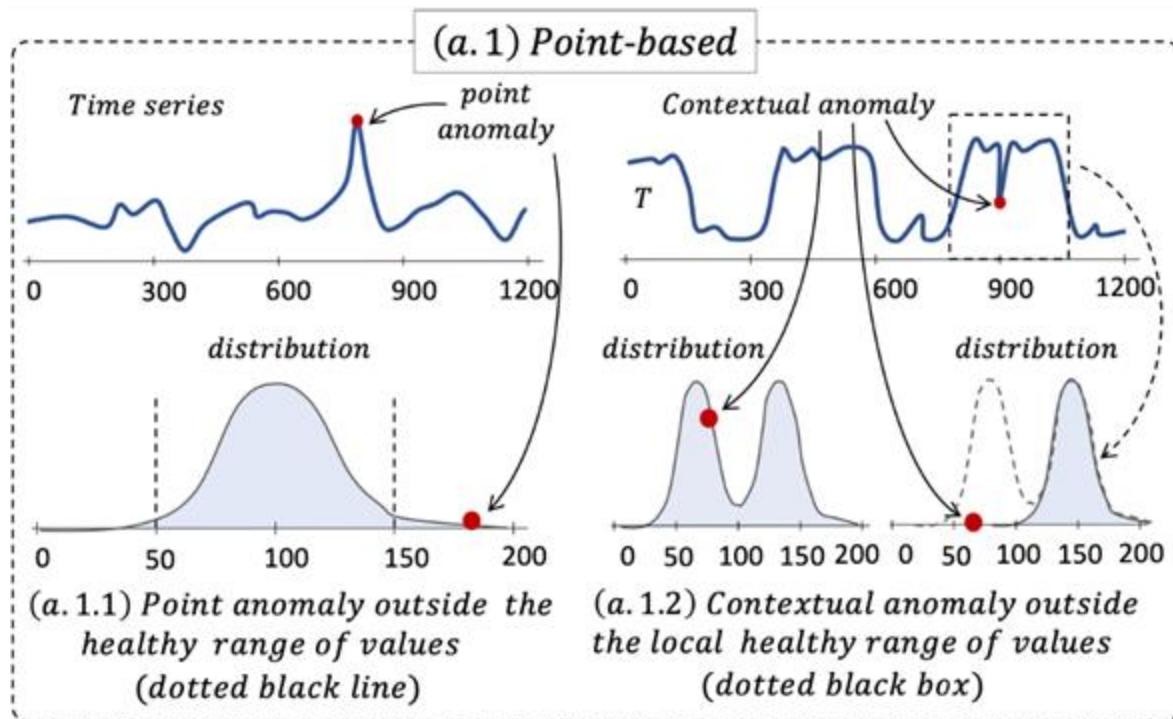


Introduction: Anomaly Detection in Time Series

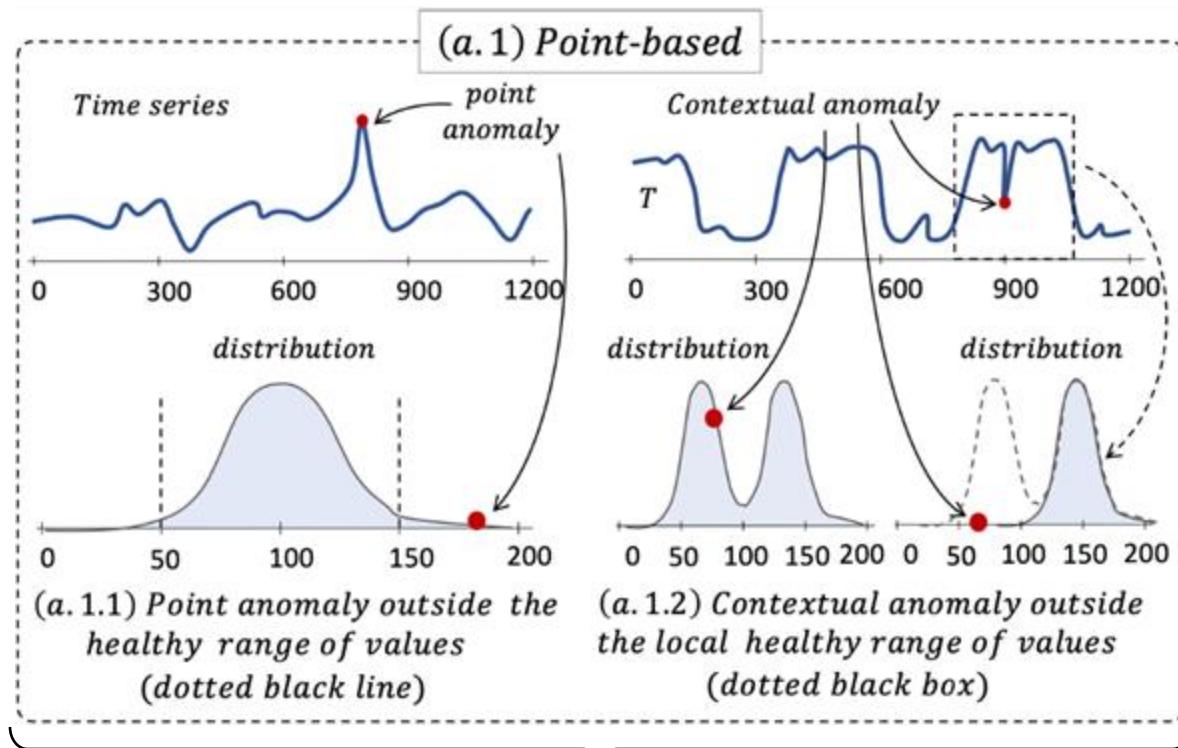
- Time series T (example : number of taxi passengers in New York City)



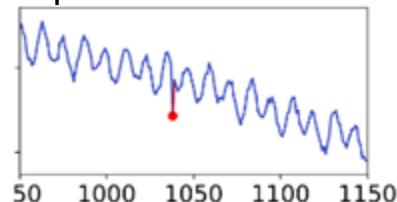
Introduction: Type of anomalies



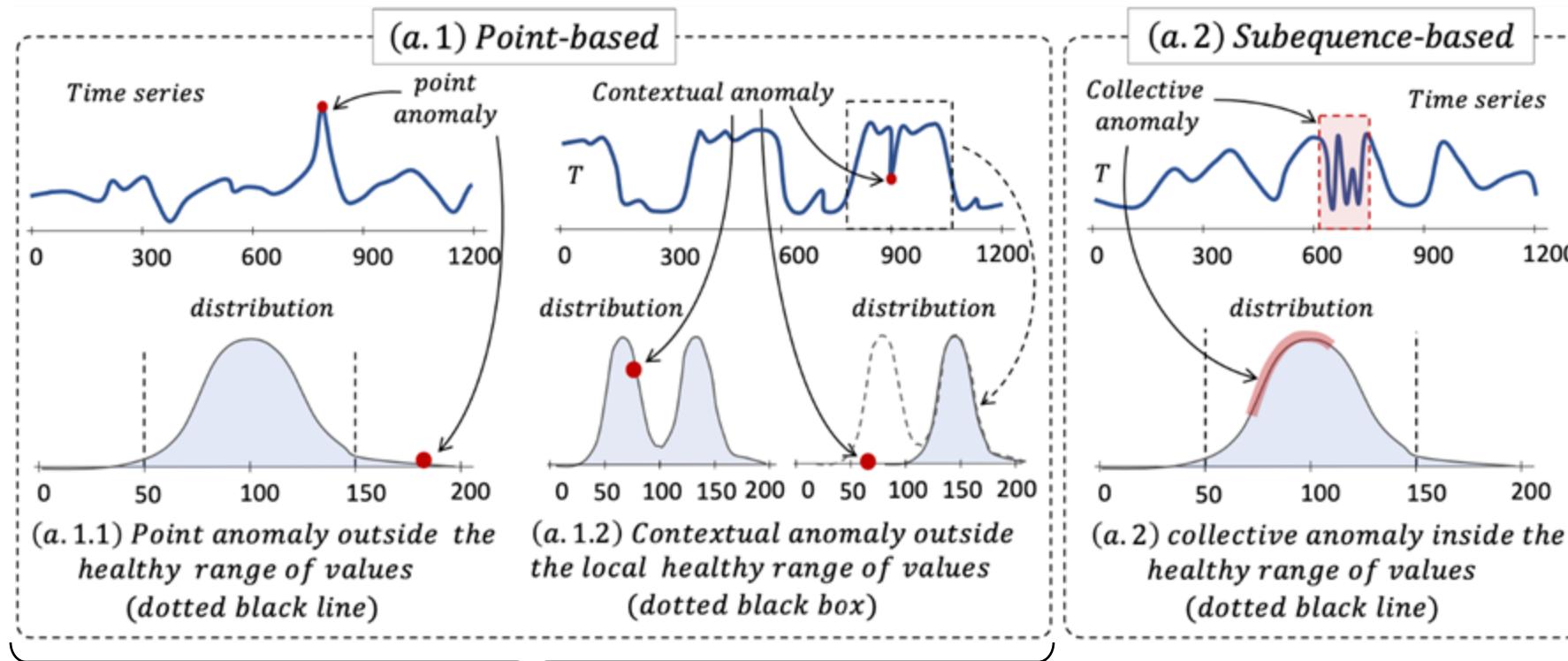
Introduction: Type of anomalies



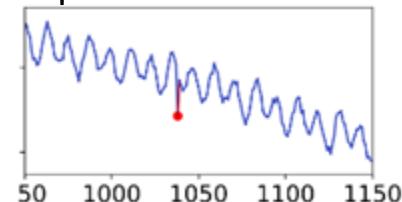
Example of
point-based
anomaly [1]



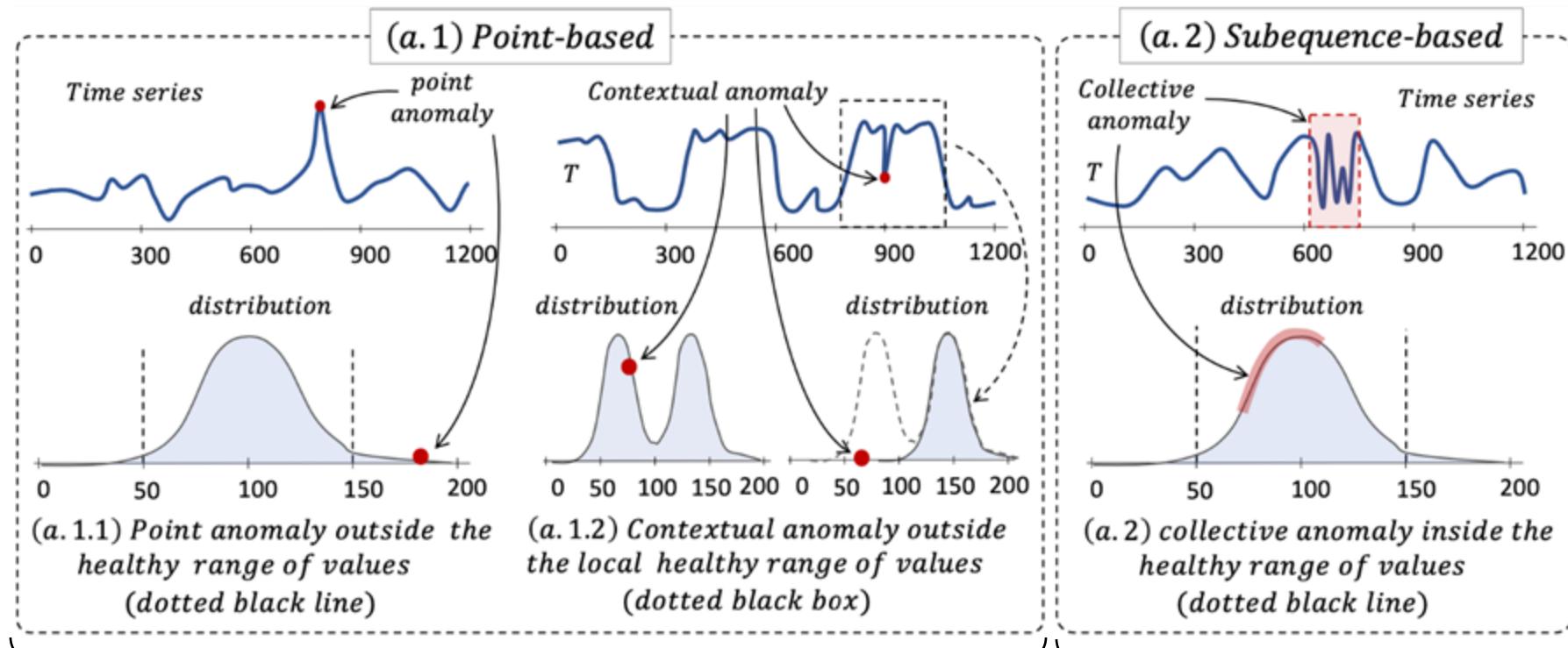
Introduction: Type of anomalies



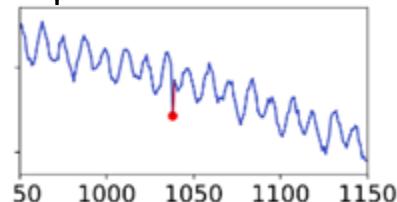
Example of
point-based
anomaly [1]



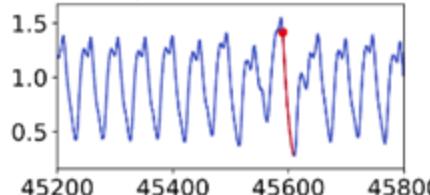
Introduction: Type of anomalies



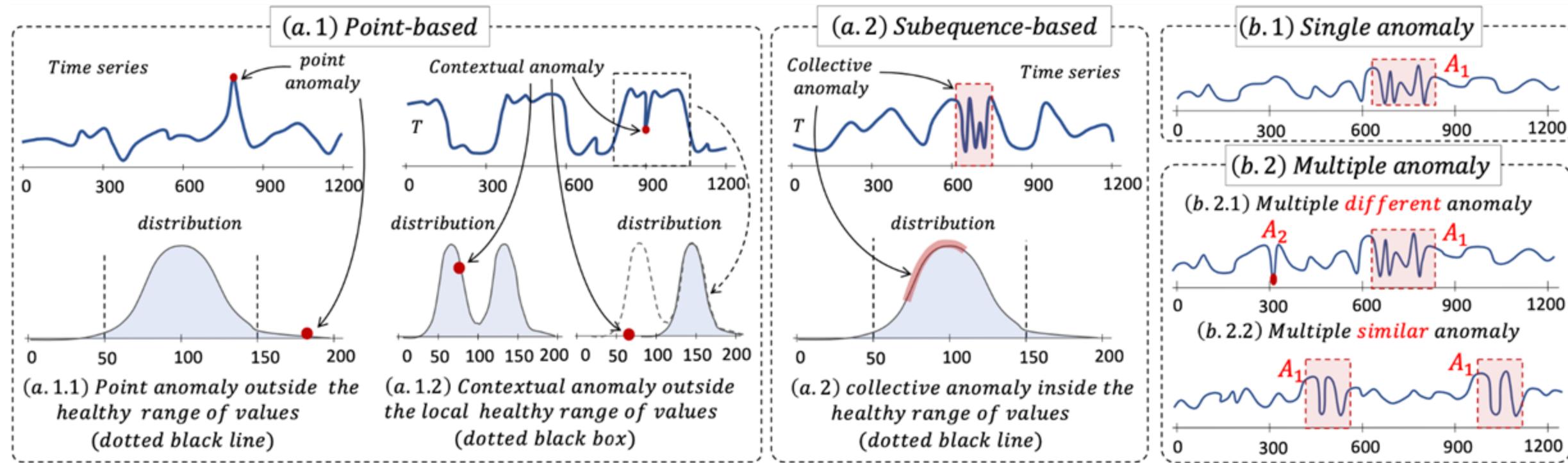
Example of
point-based
anomaly [1]



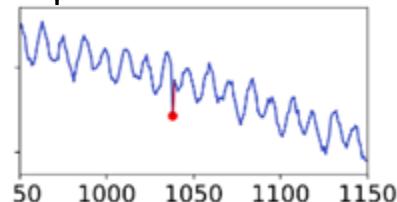
Example of
subsequence-
based anomaly [2]



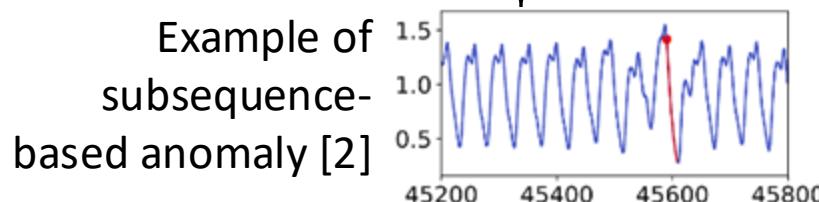
Introduction: Type of anomalies



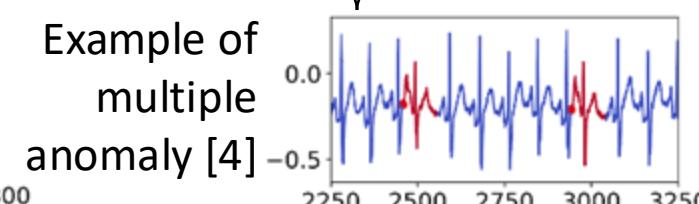
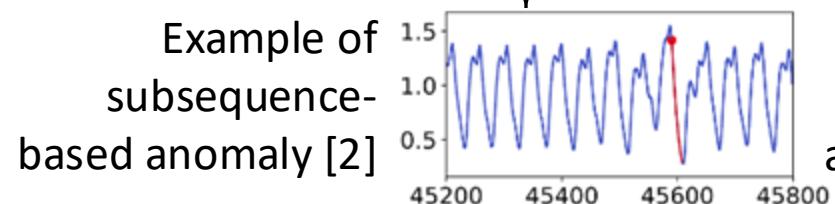
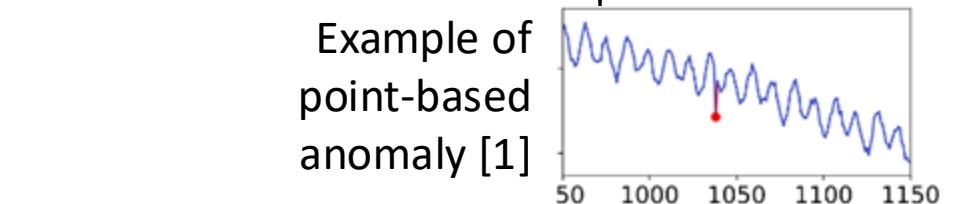
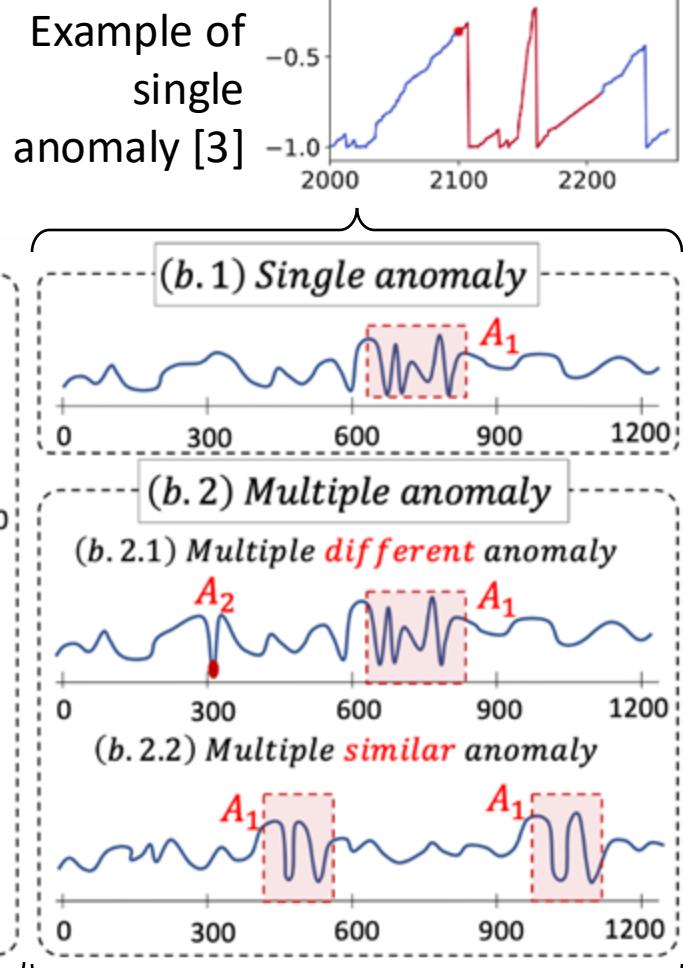
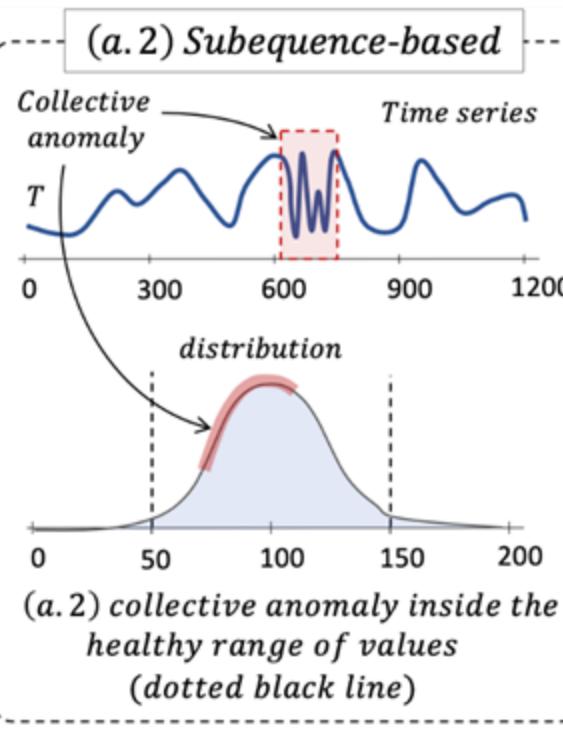
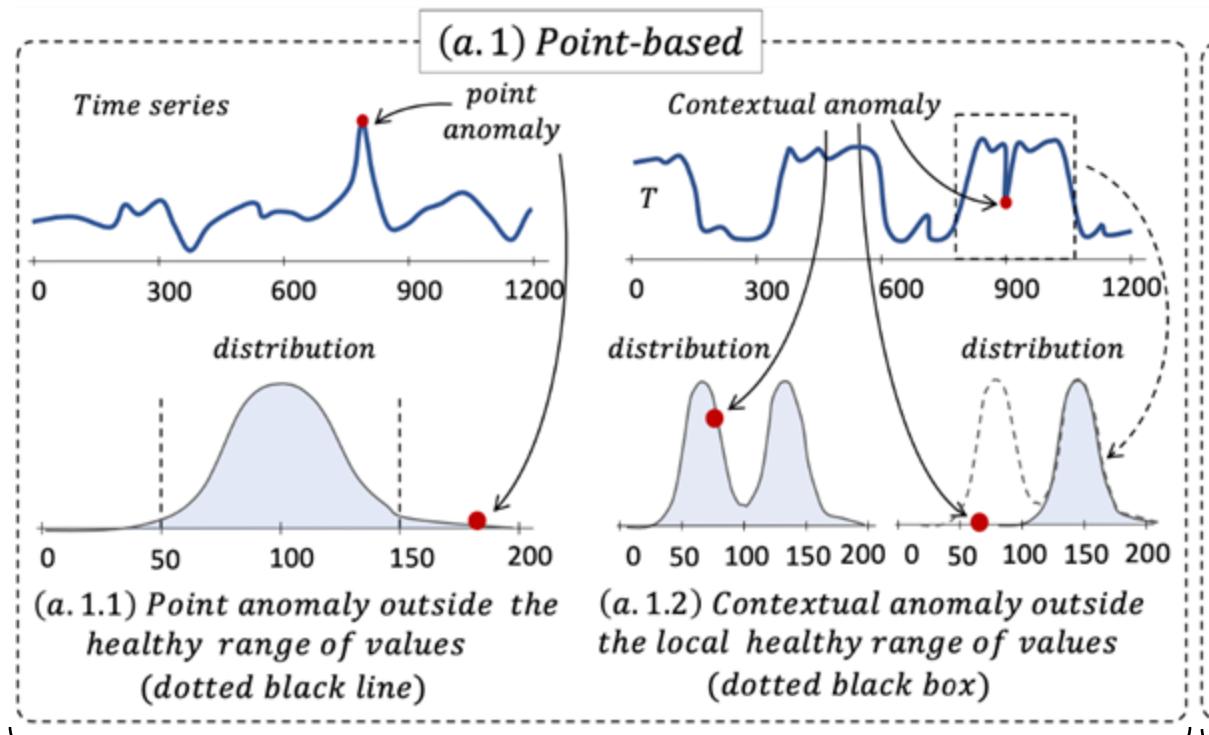
Example of
point-based
anomaly [1]

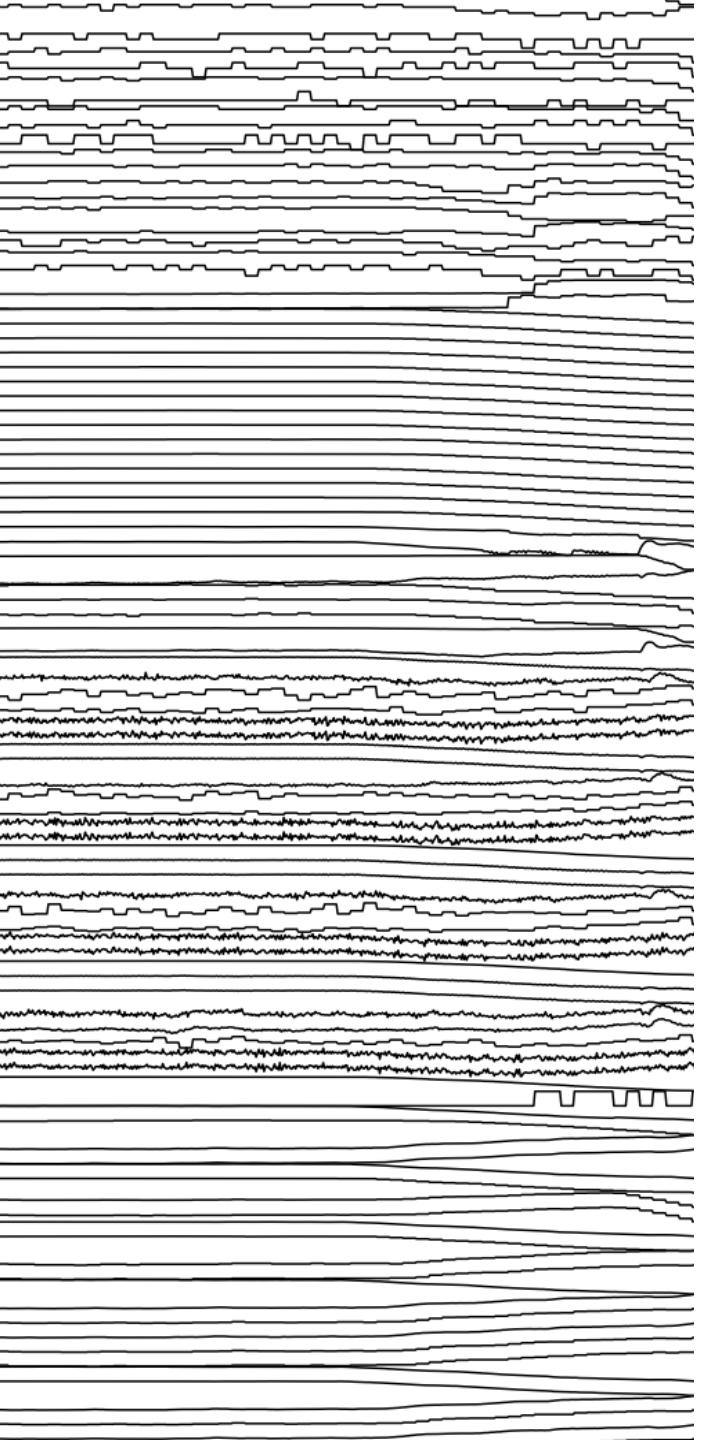


Example of
subsequence-
based anomaly [2]



Introduction: Type of anomalies



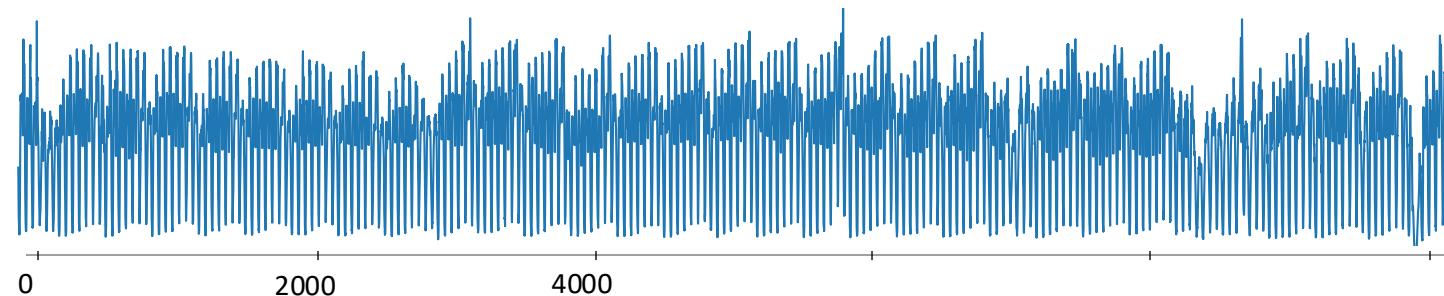


II. Time Series Anomaly Detection

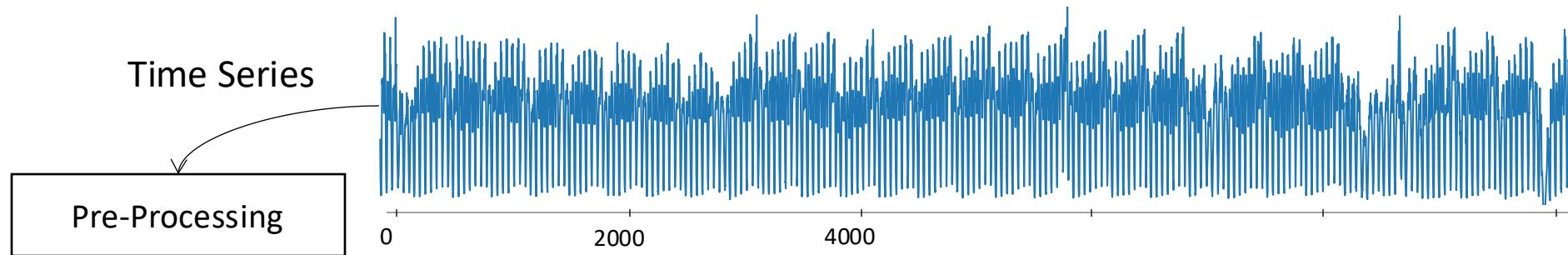
How does it work?

Anomaly Detection methods: *A taxonomy*

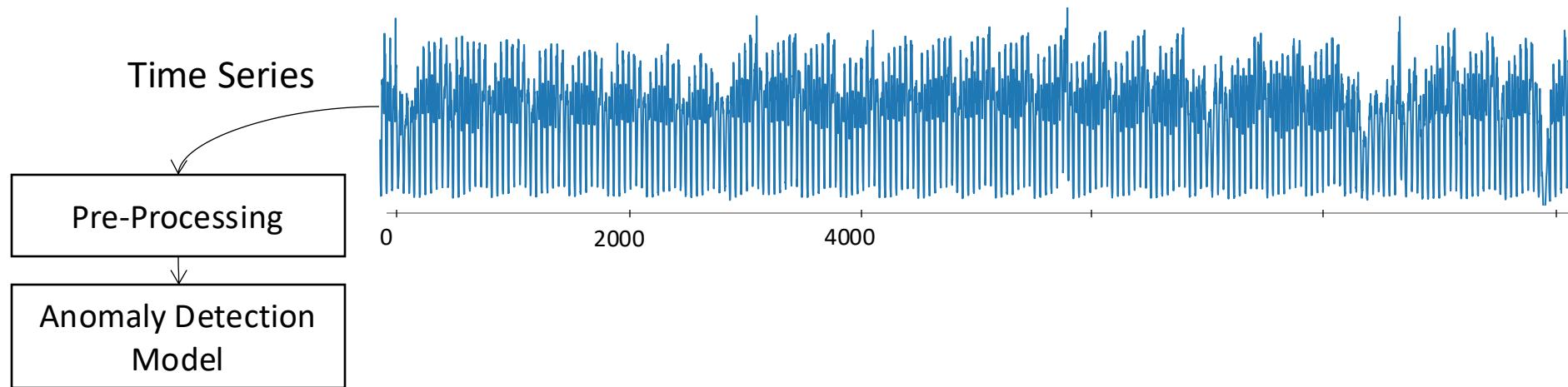
Time Series



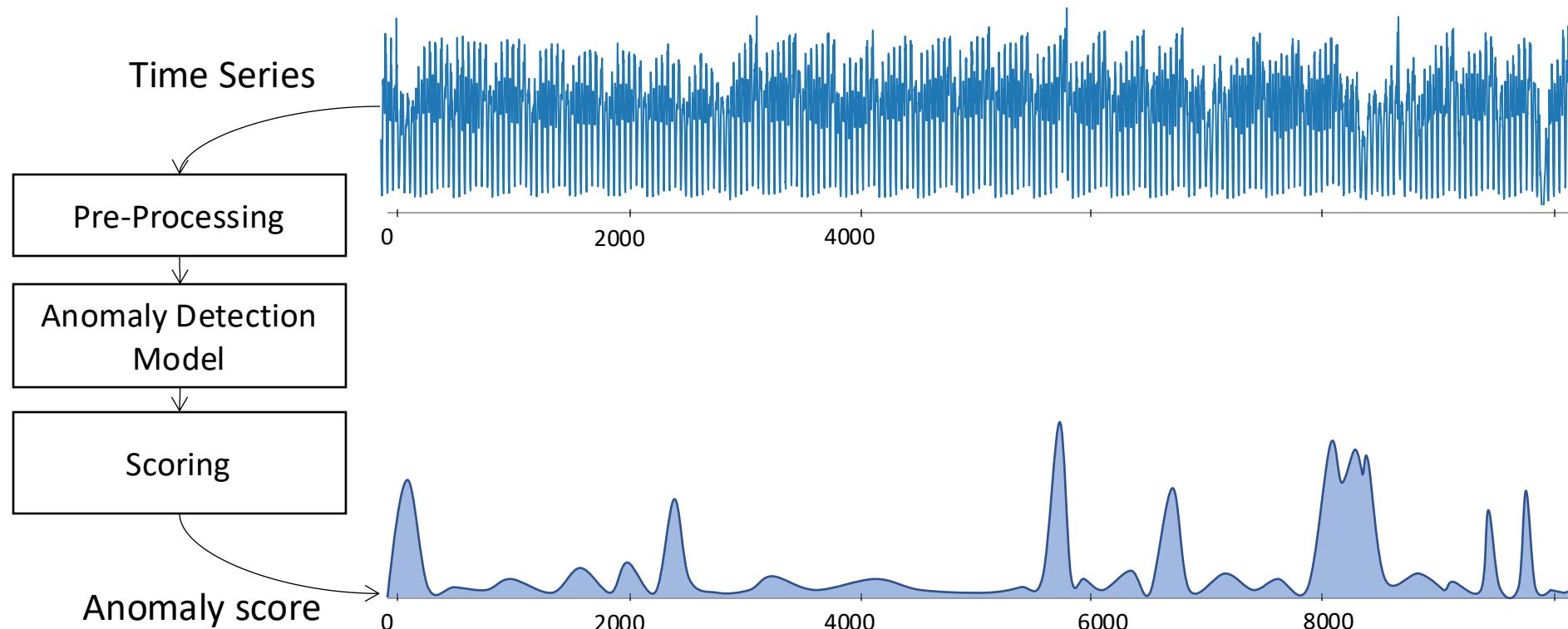
Anomaly Detection methods: *A taxonomy*



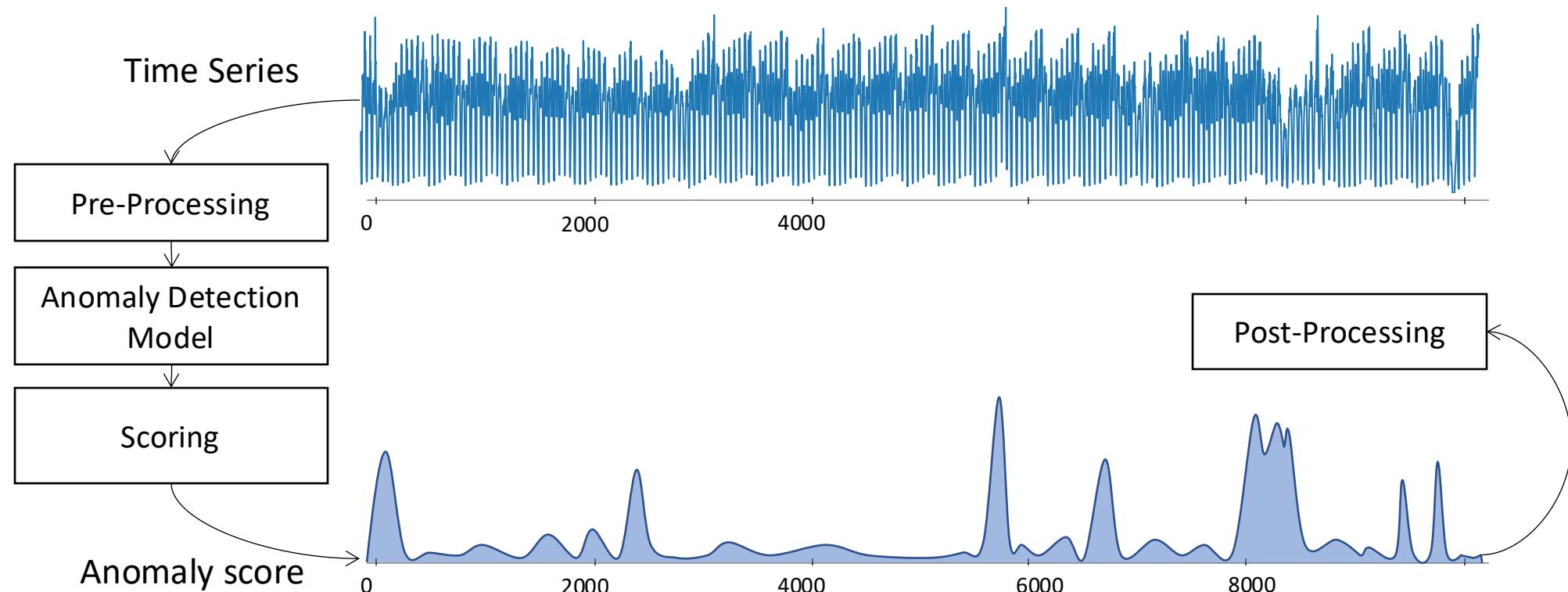
Anomaly Detection methods: *A taxonomy*



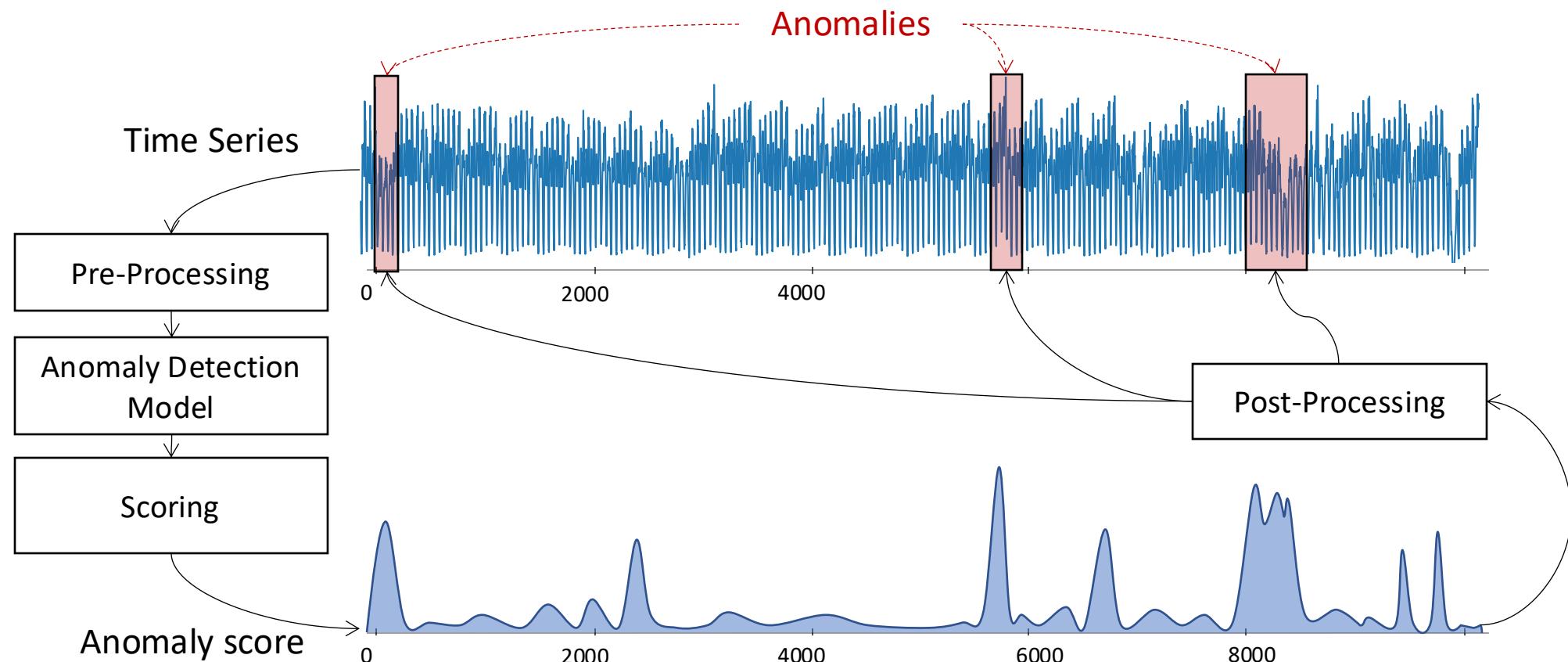
Anomaly Detection methods: A taxonomy



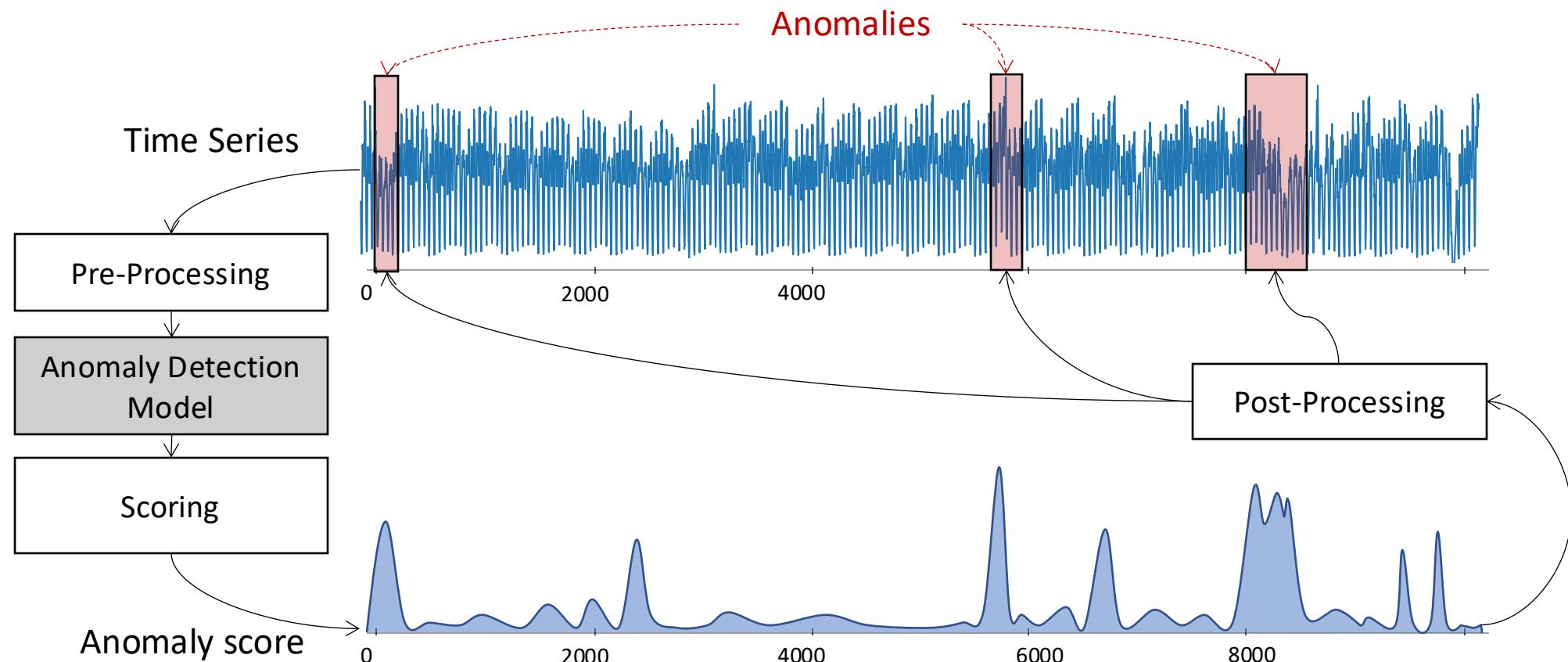
Anomaly Detection methods: A taxonomy



Anomaly Detection methods: A taxonomy

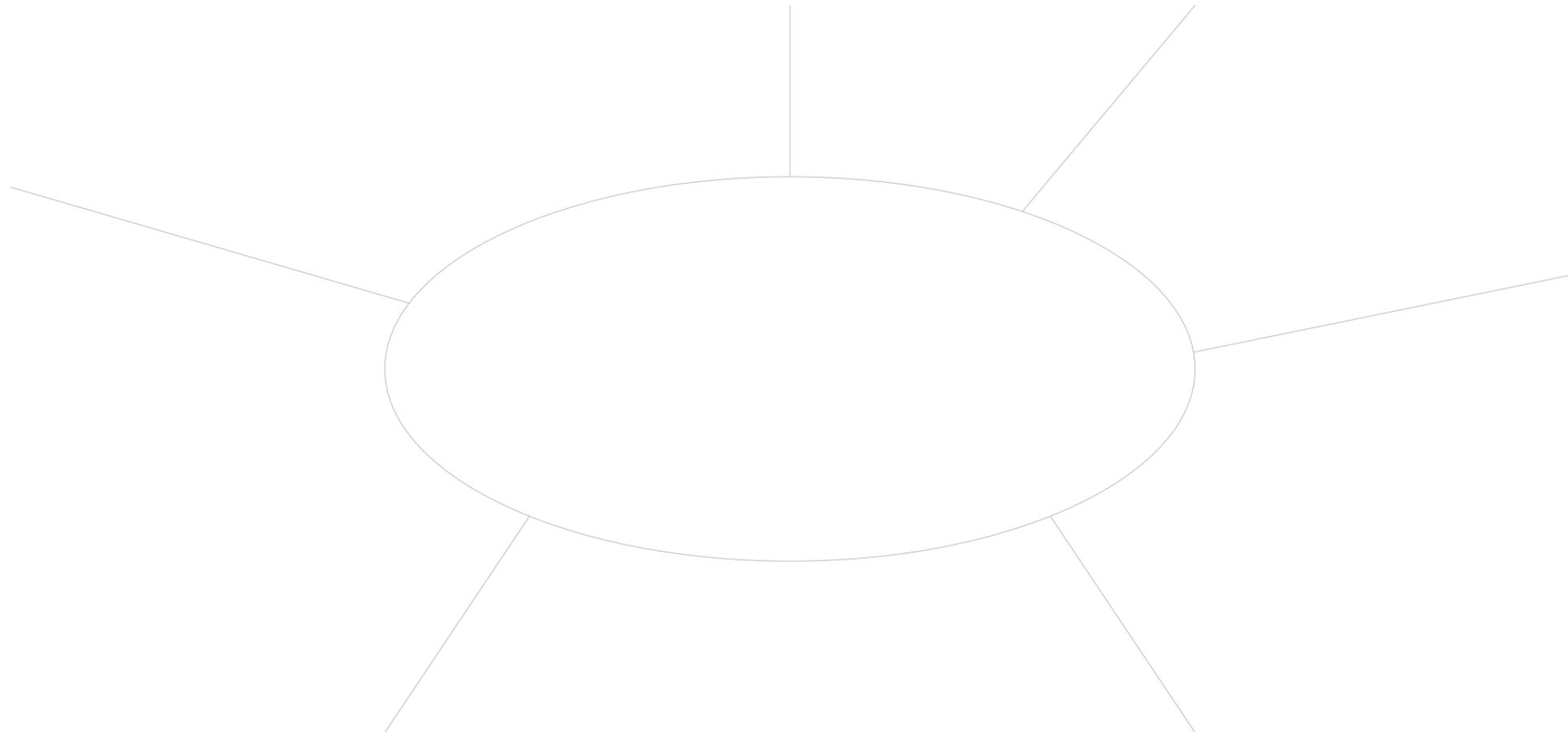


Anomaly Detection methods: A taxonomy



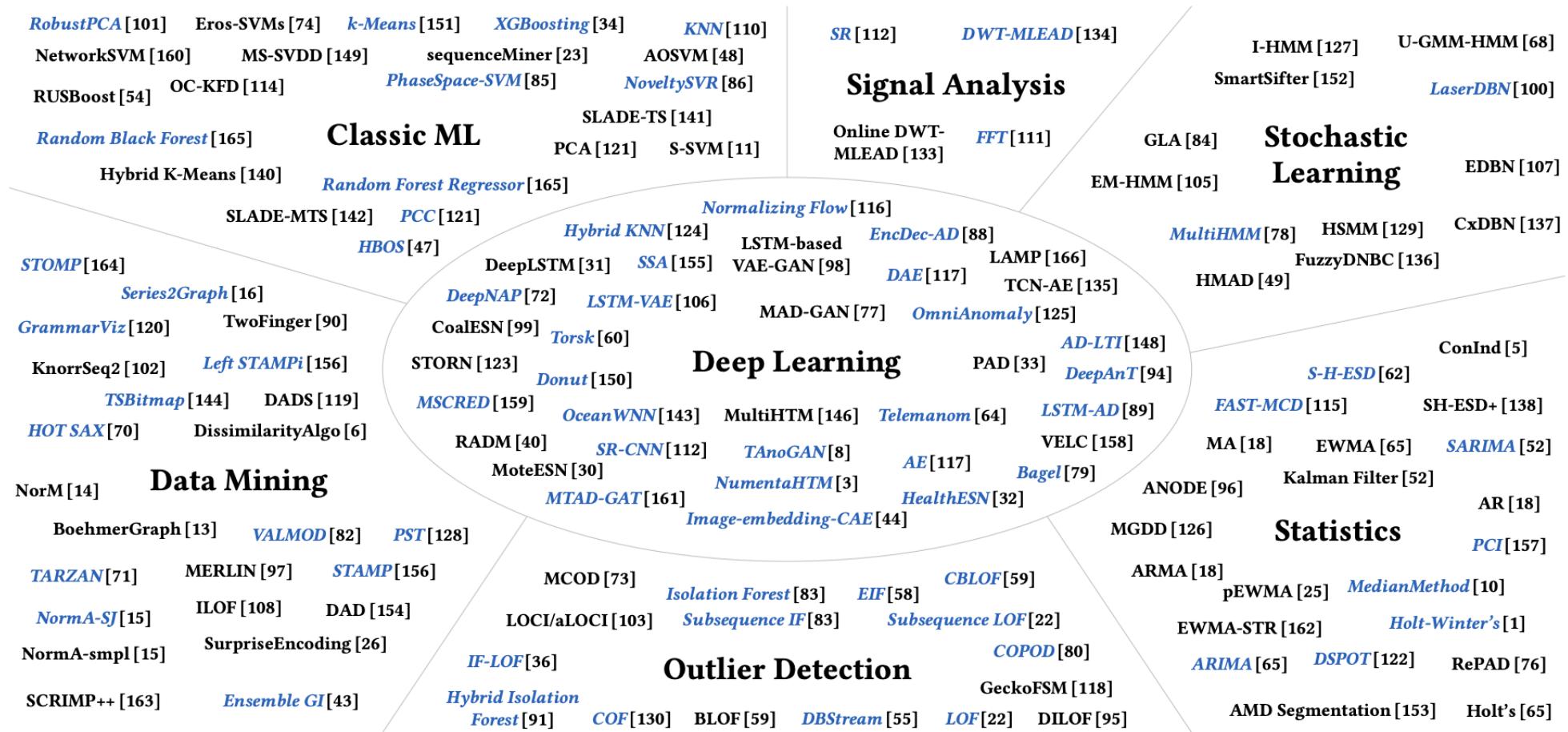
Anomaly Detection methods: *A taxonomy*

By domains [5] ...



Anomaly Detection methods: A taxonomy

By domains [5] ...



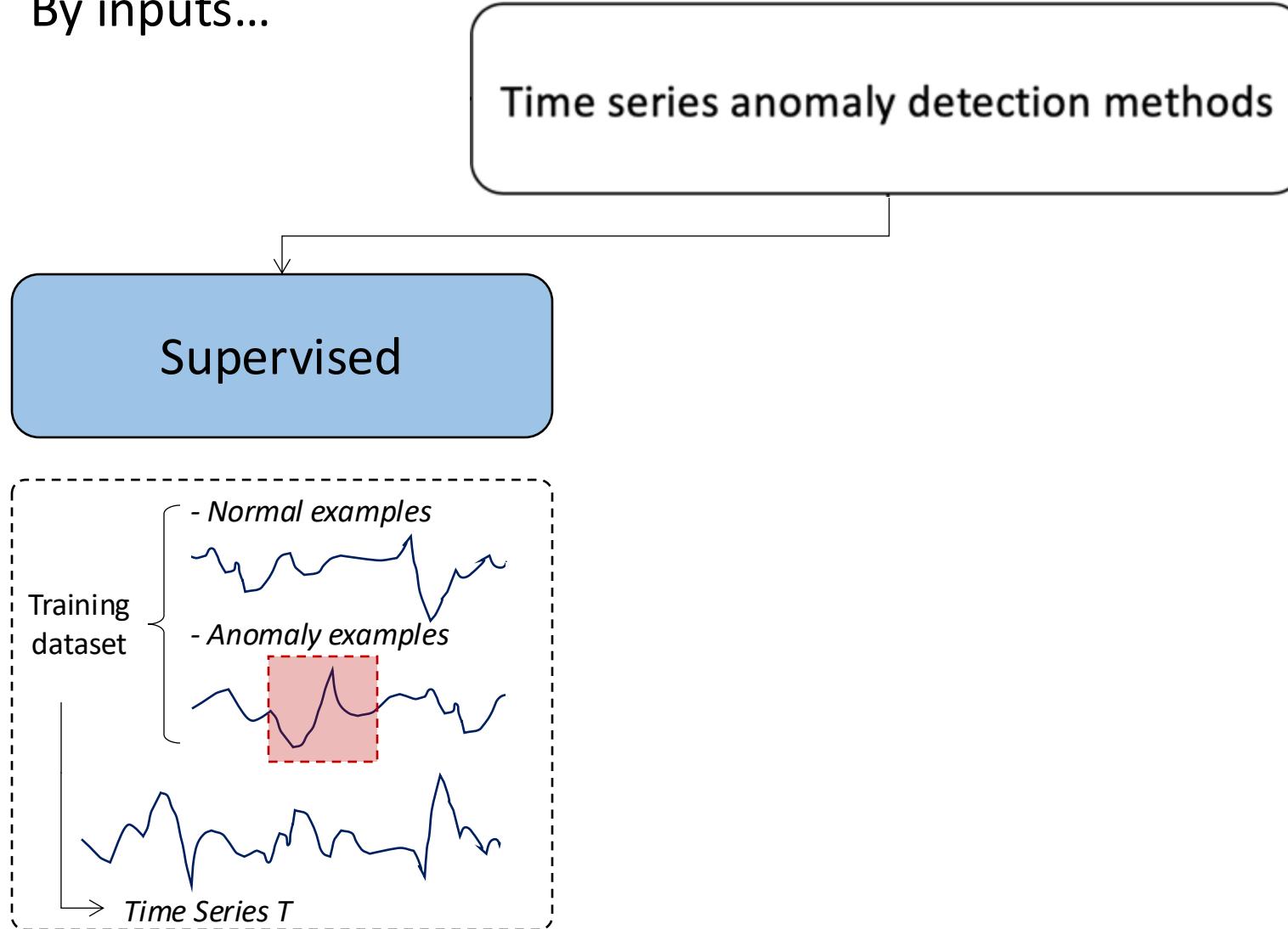
Anomaly Detection methods: *A taxonomy*

By inputs...

Time series anomaly detection methods

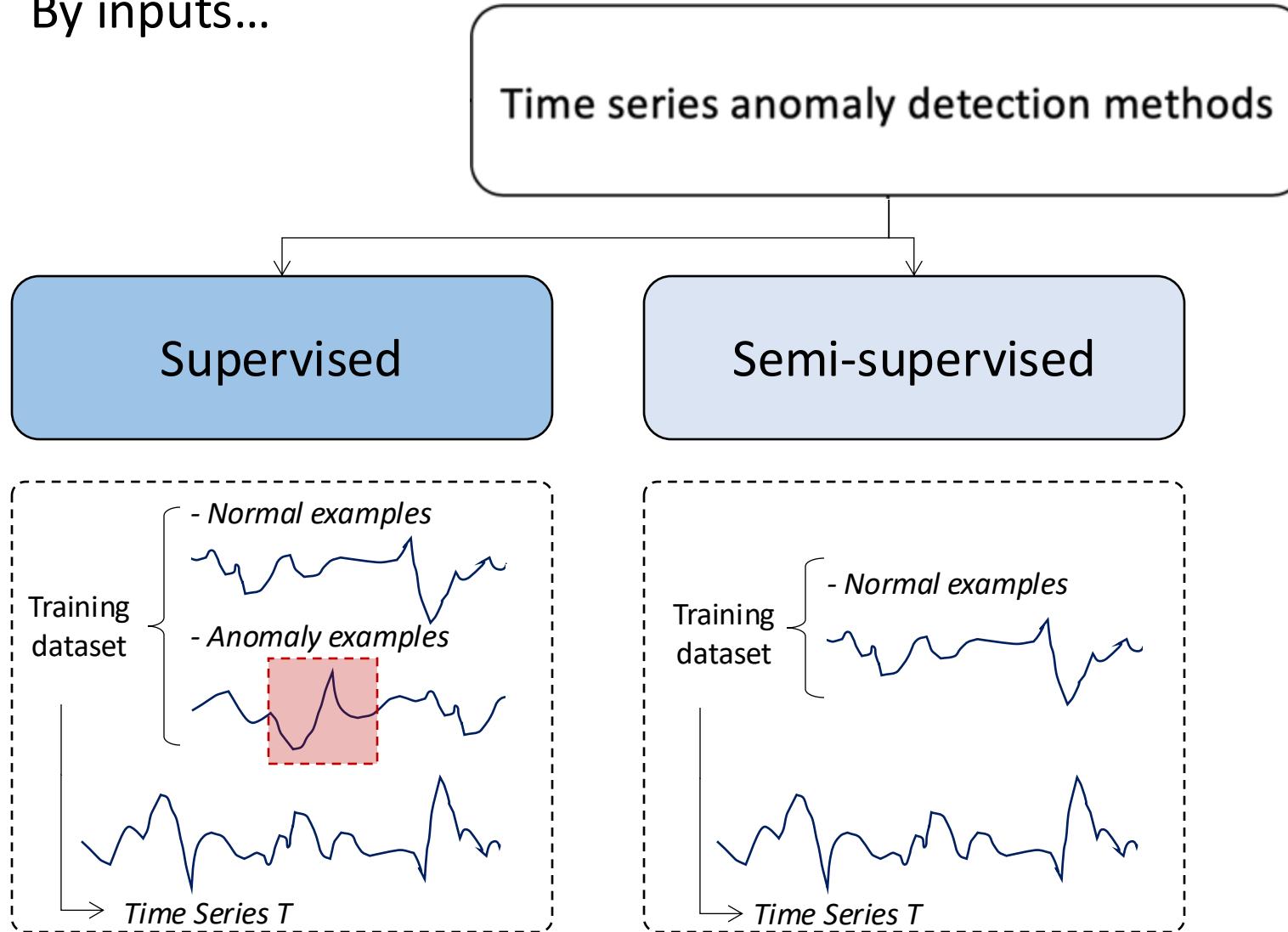
Anomaly Detection methods: A taxonomy

By inputs...



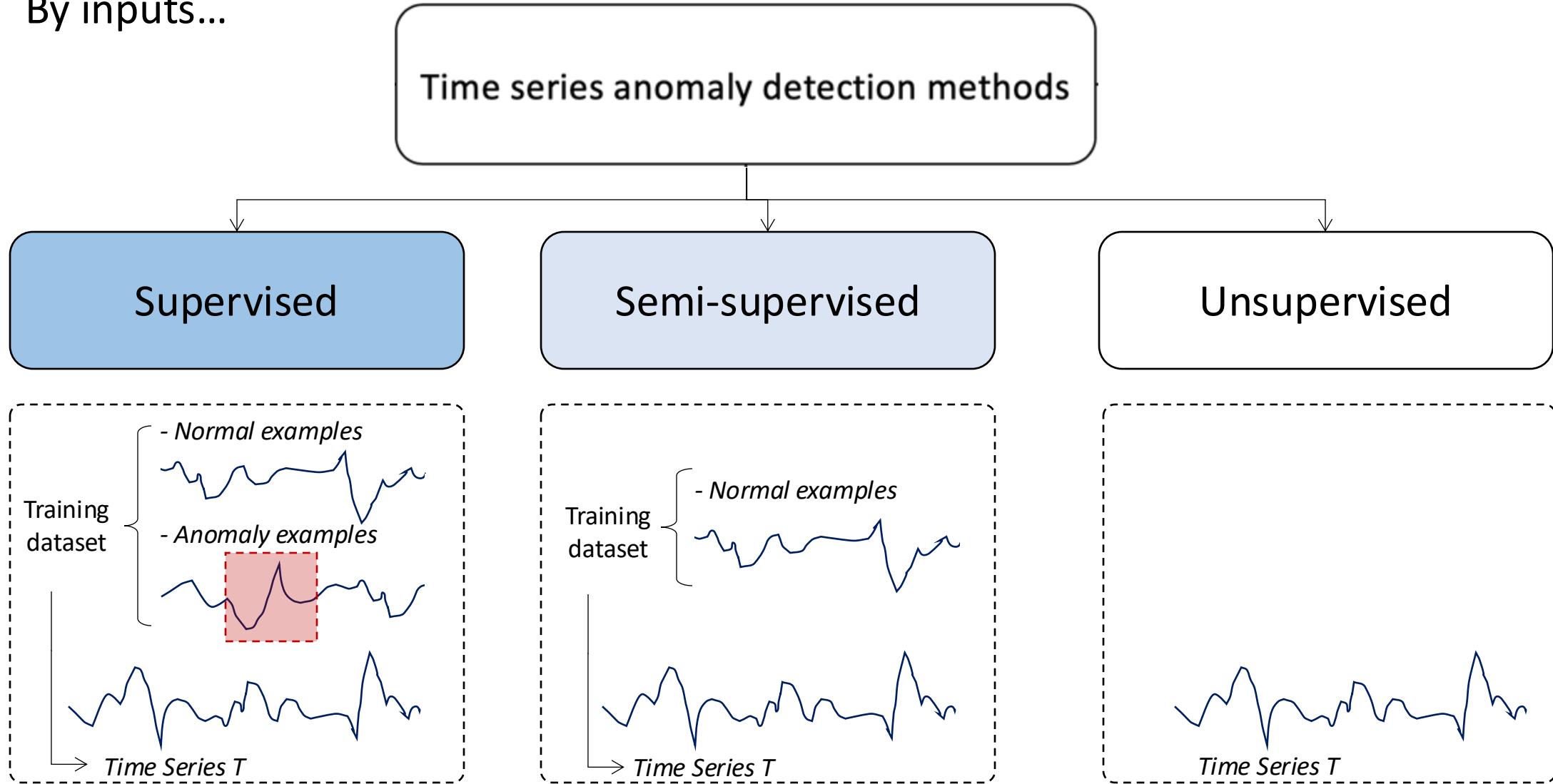
Anomaly Detection methods: A taxonomy

By inputs...



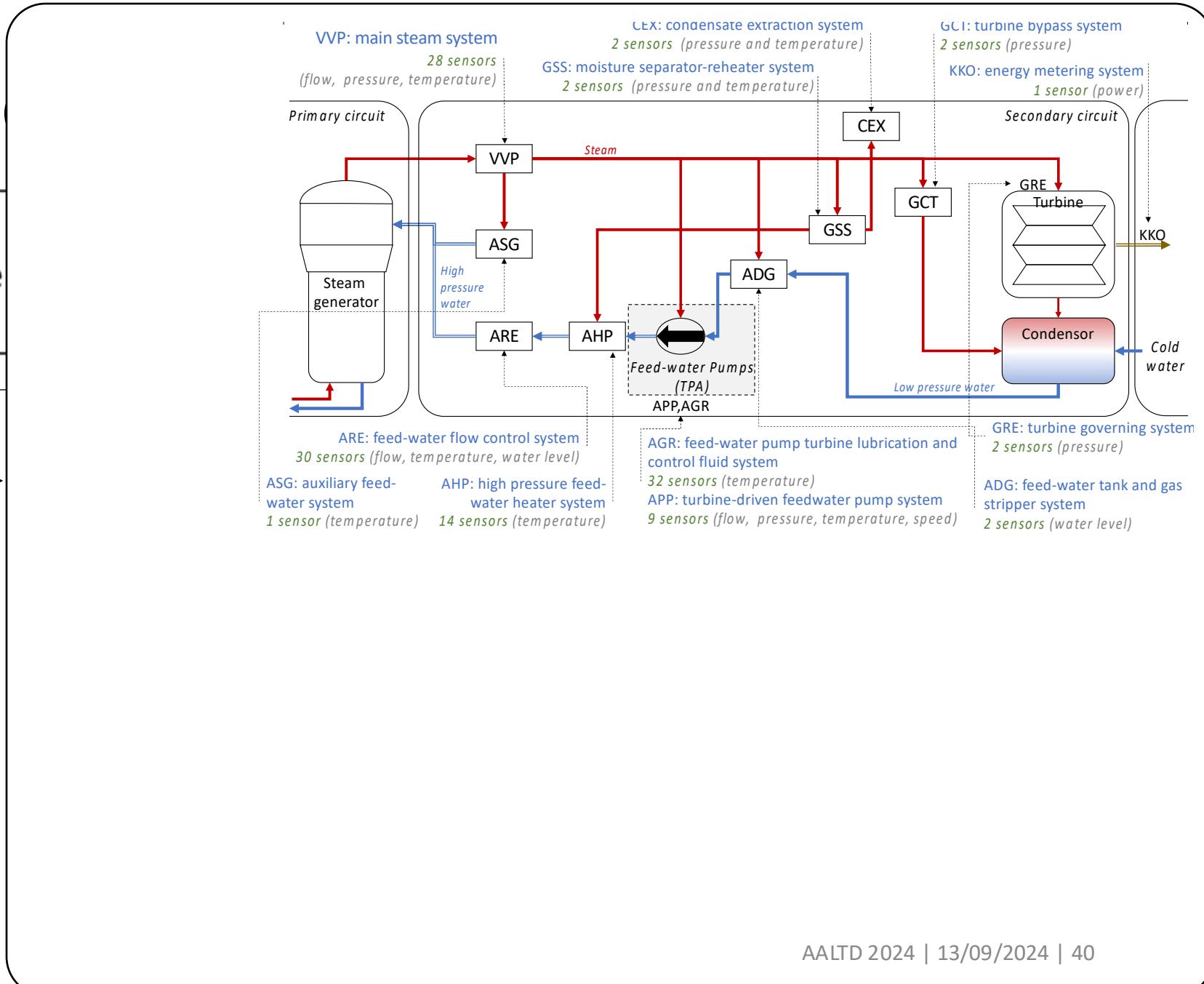
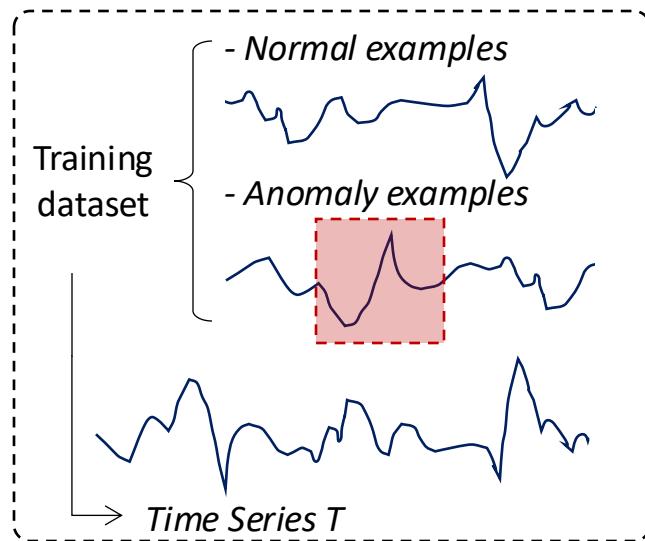
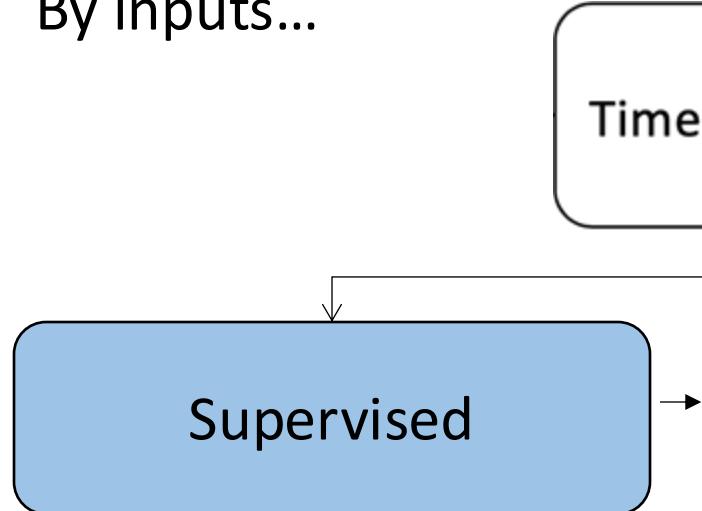
Anomaly Detection methods: A taxonomy

By inputs...



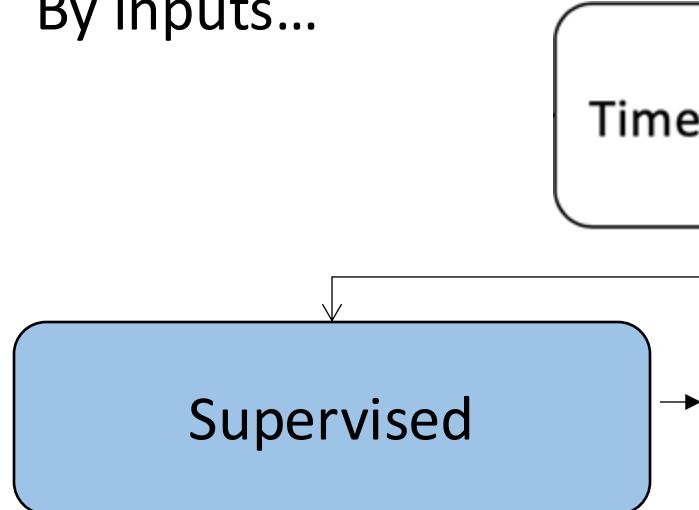
Anomaly Detection

By inputs...

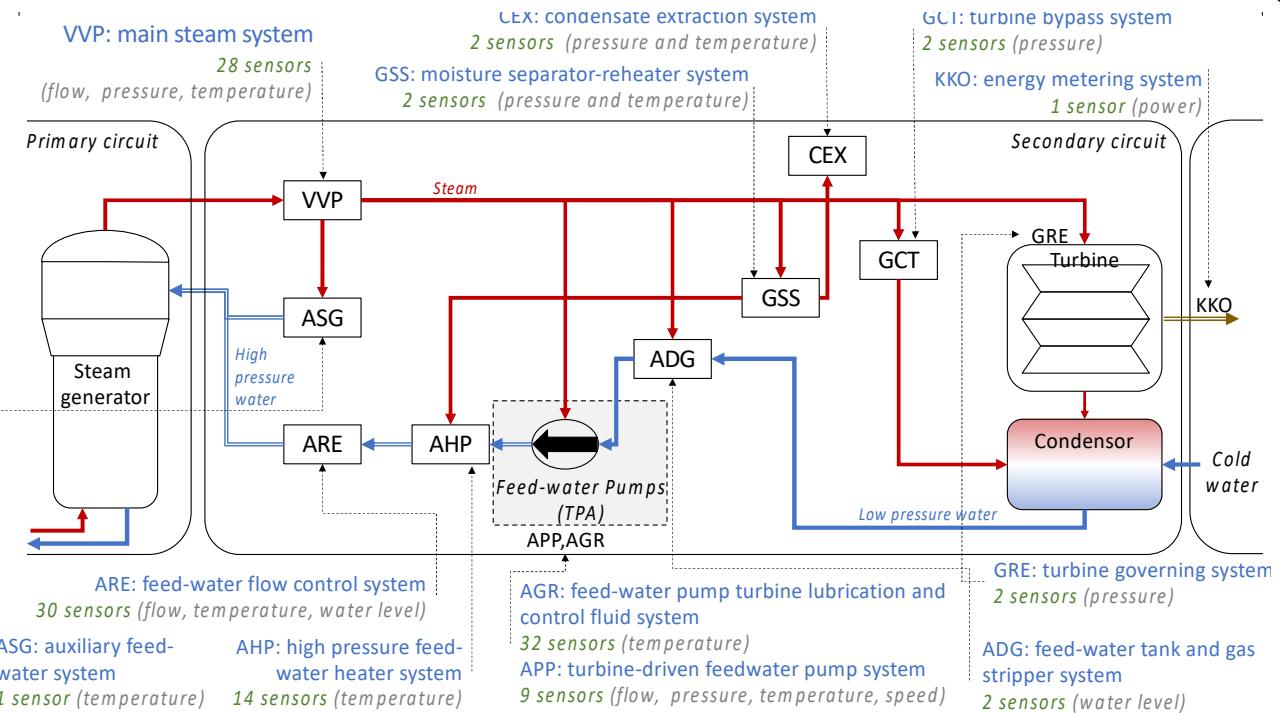


Anomaly Detection

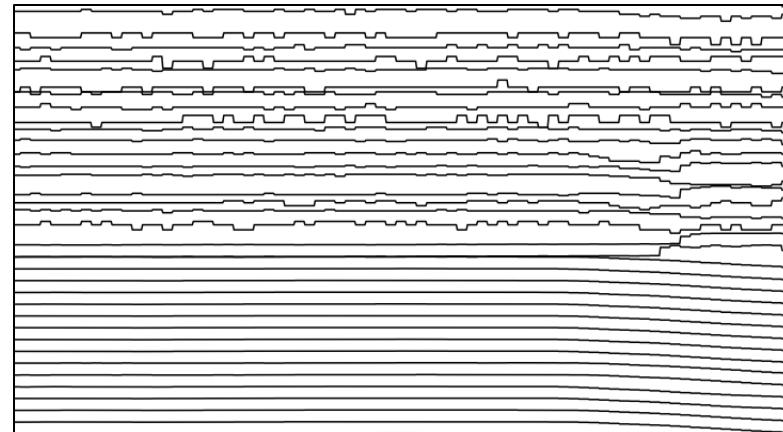
By inputs...



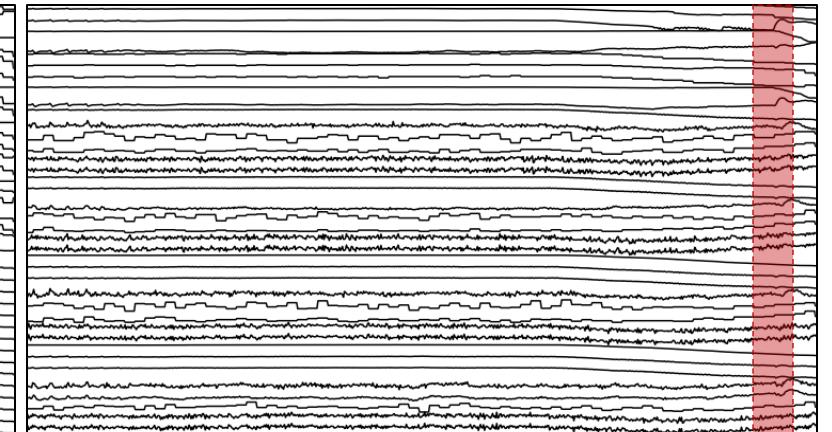
Supervised
anomaly
detection (e.g.,
classification)



Class 1: Time series without any vibrations



Class 2: Time series with a vibrations

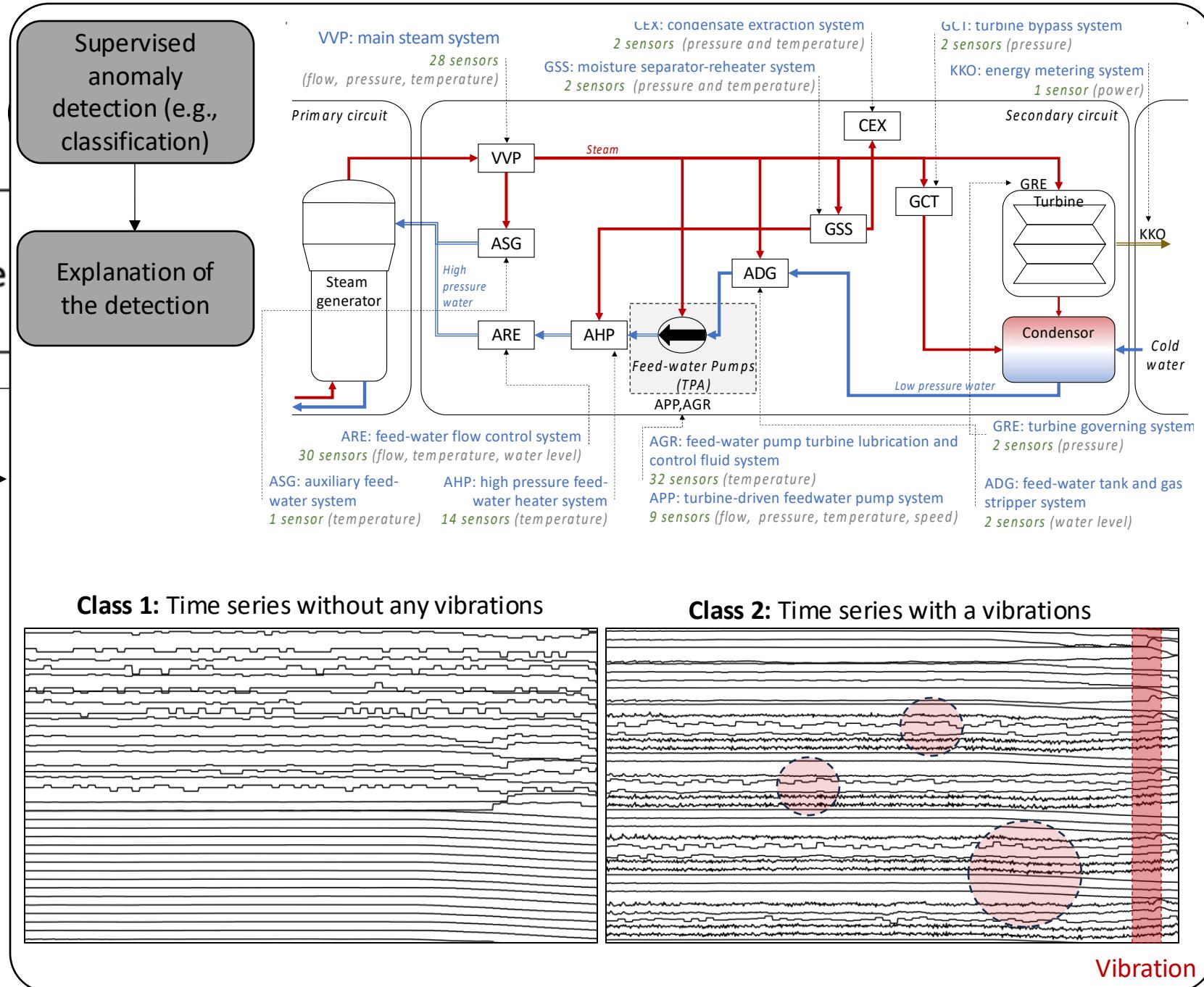
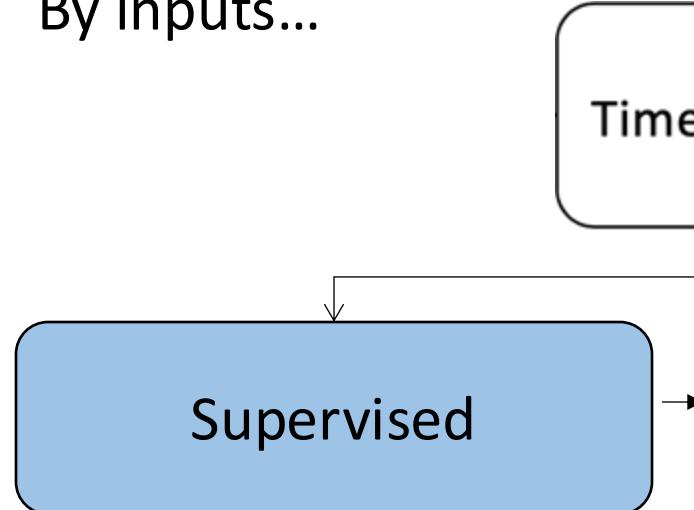


Vibration

Time Series T

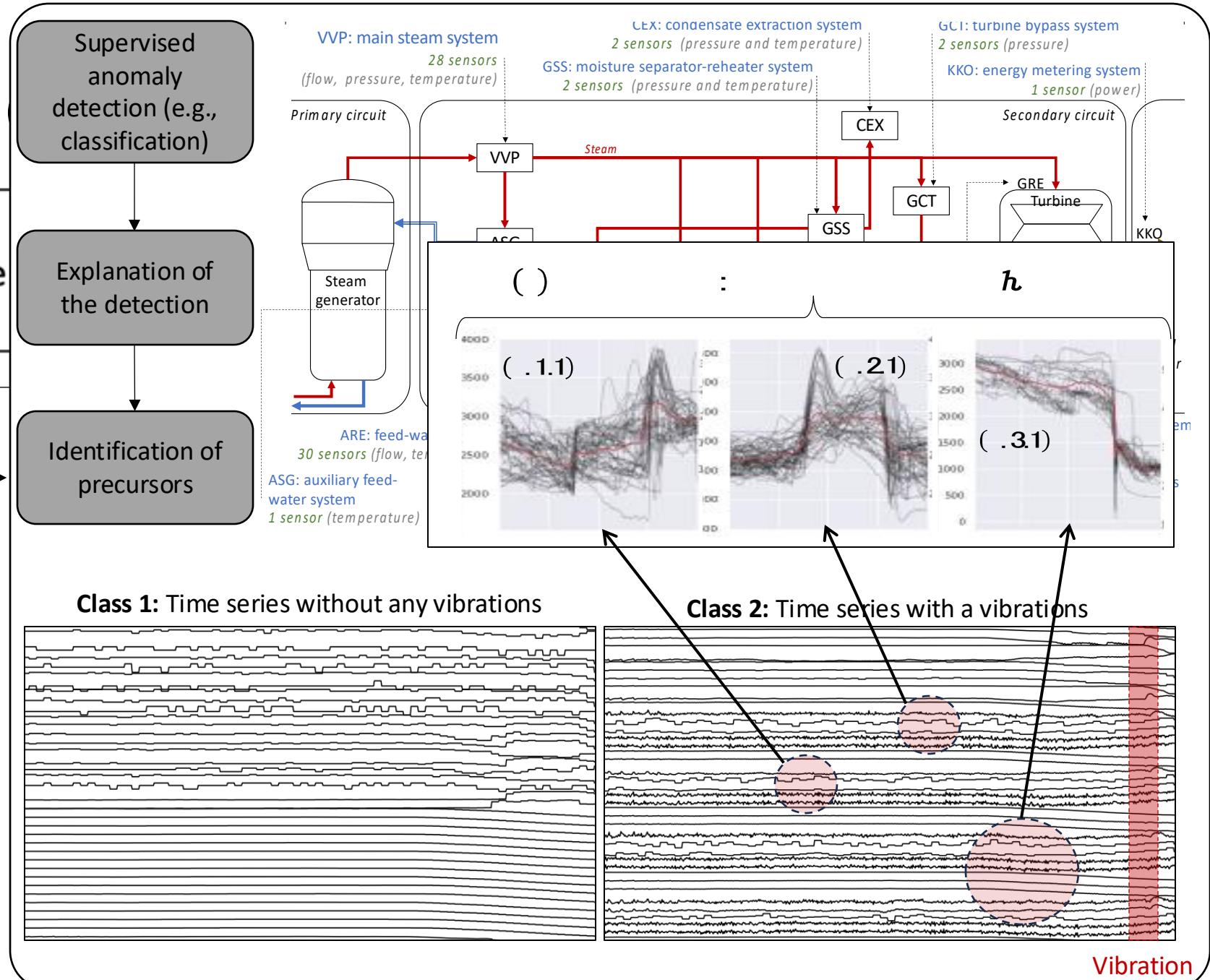
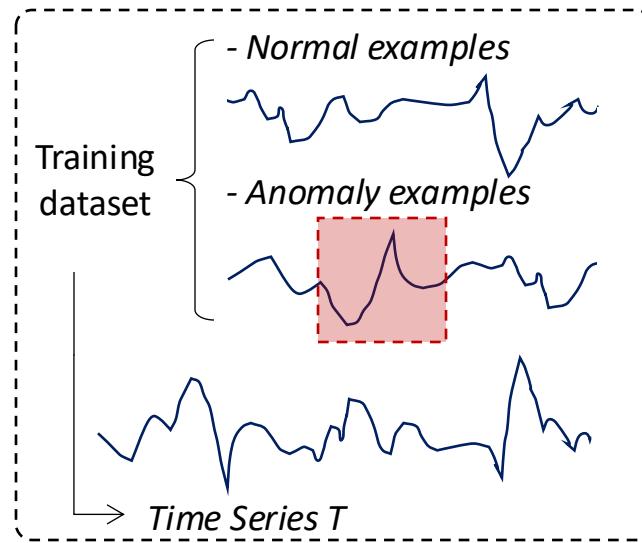
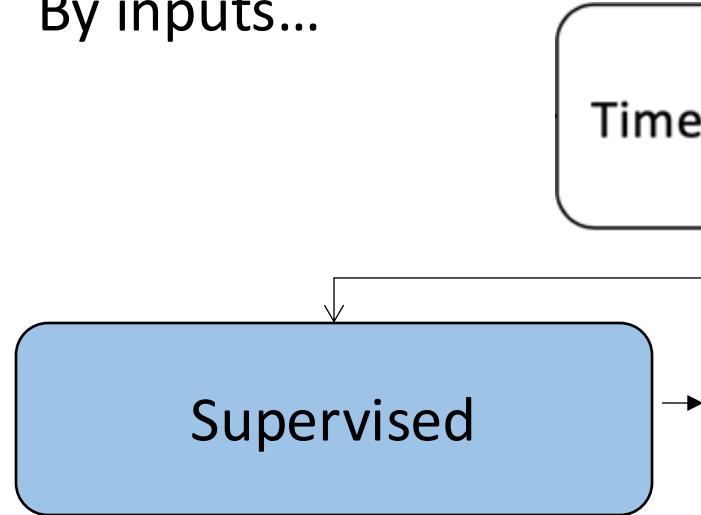
Anomaly Detection

By inputs...



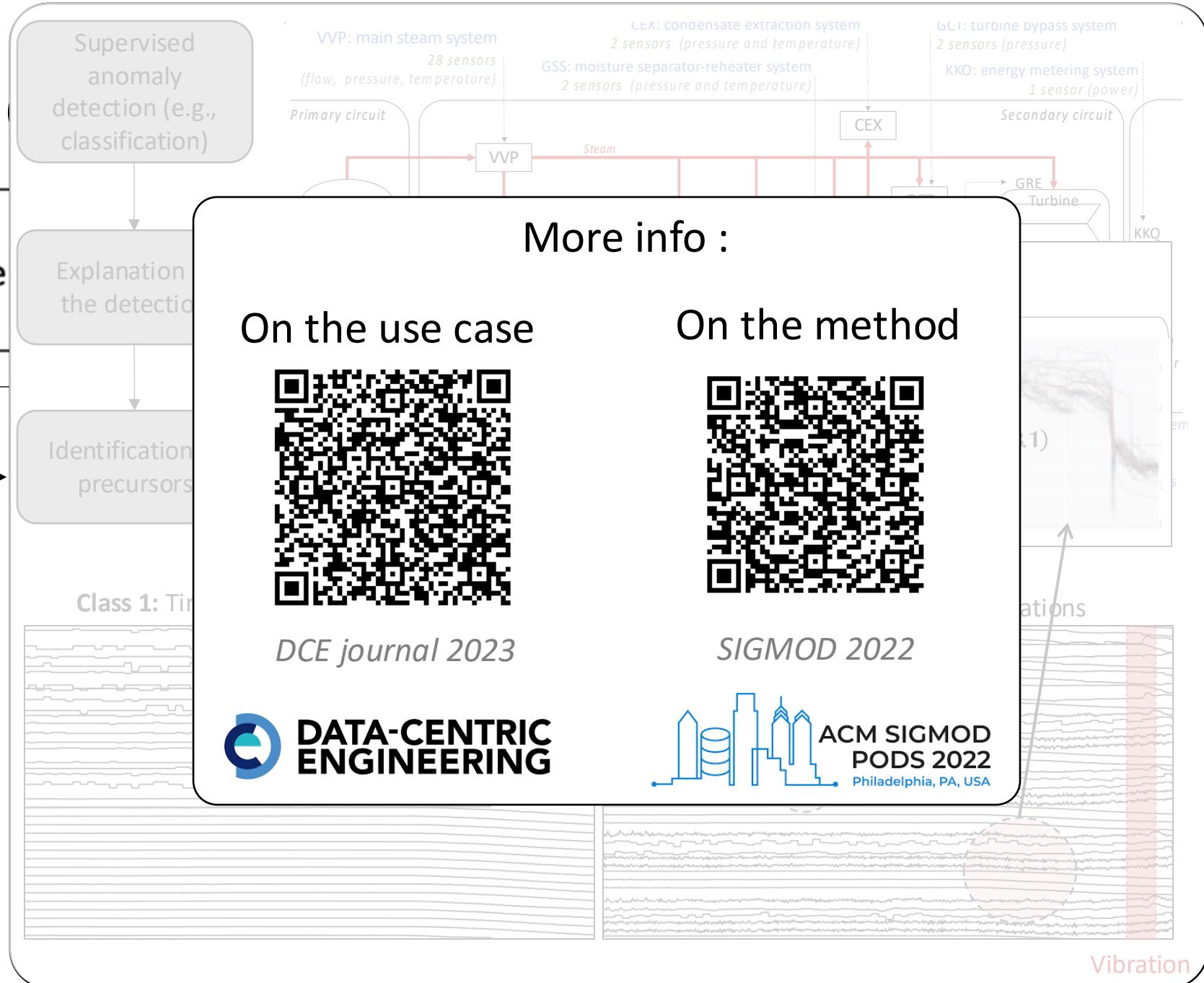
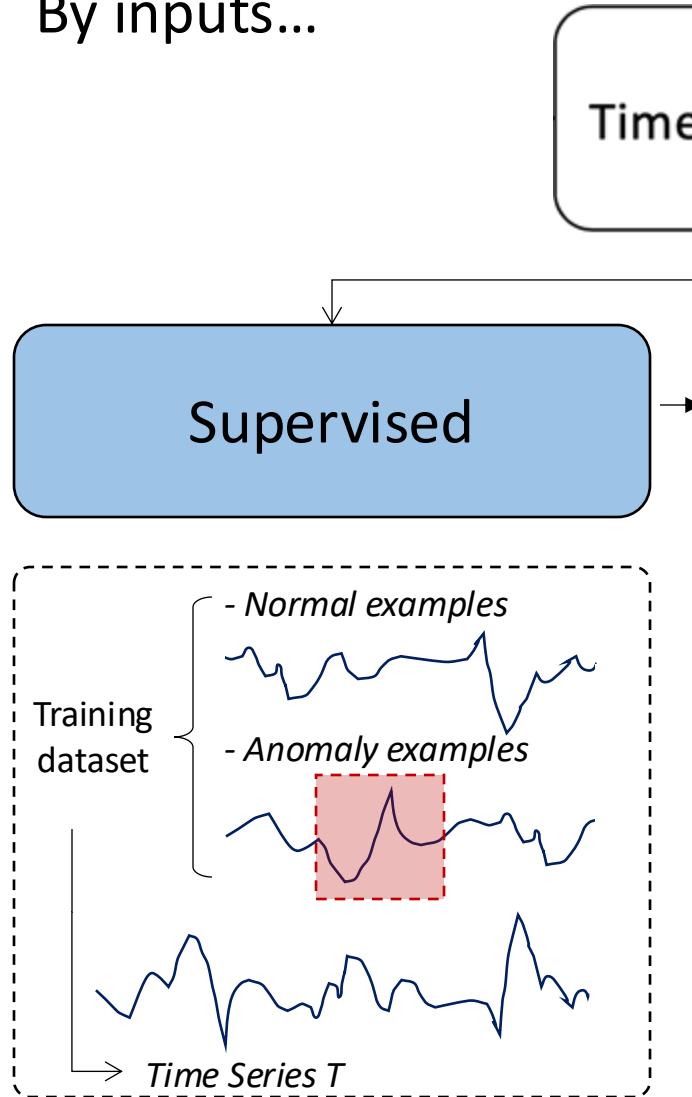
Anomaly Detection

By inputs...



Anomaly Detection

By inputs...



Anomaly Detection methods: *A taxonomy*

By methods...

Time series anomaly detection methods

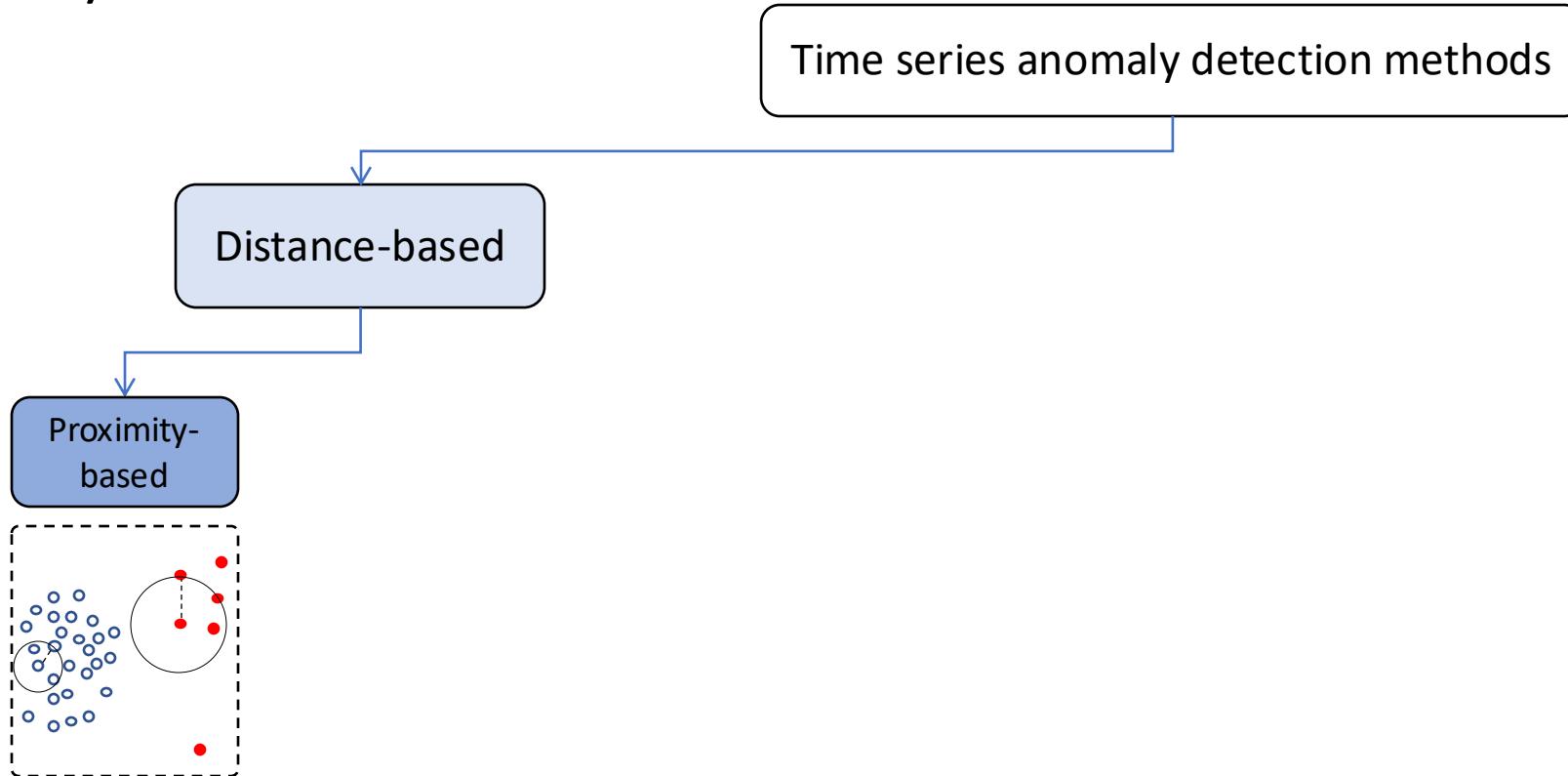
Anomaly Detection methods: *A taxonomy*

By methods...



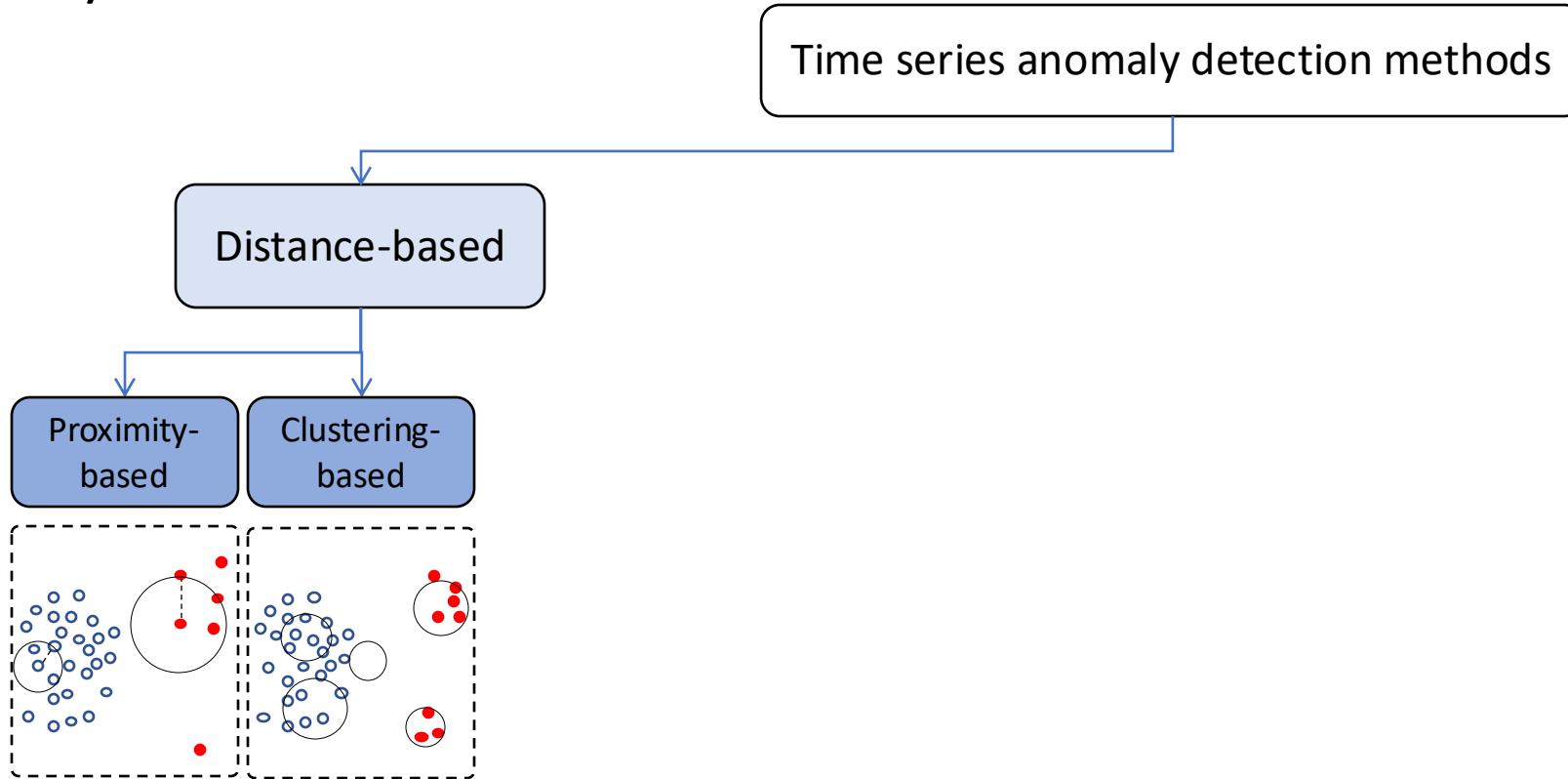
Anomaly Detection methods: *A taxonomy*

By methods...



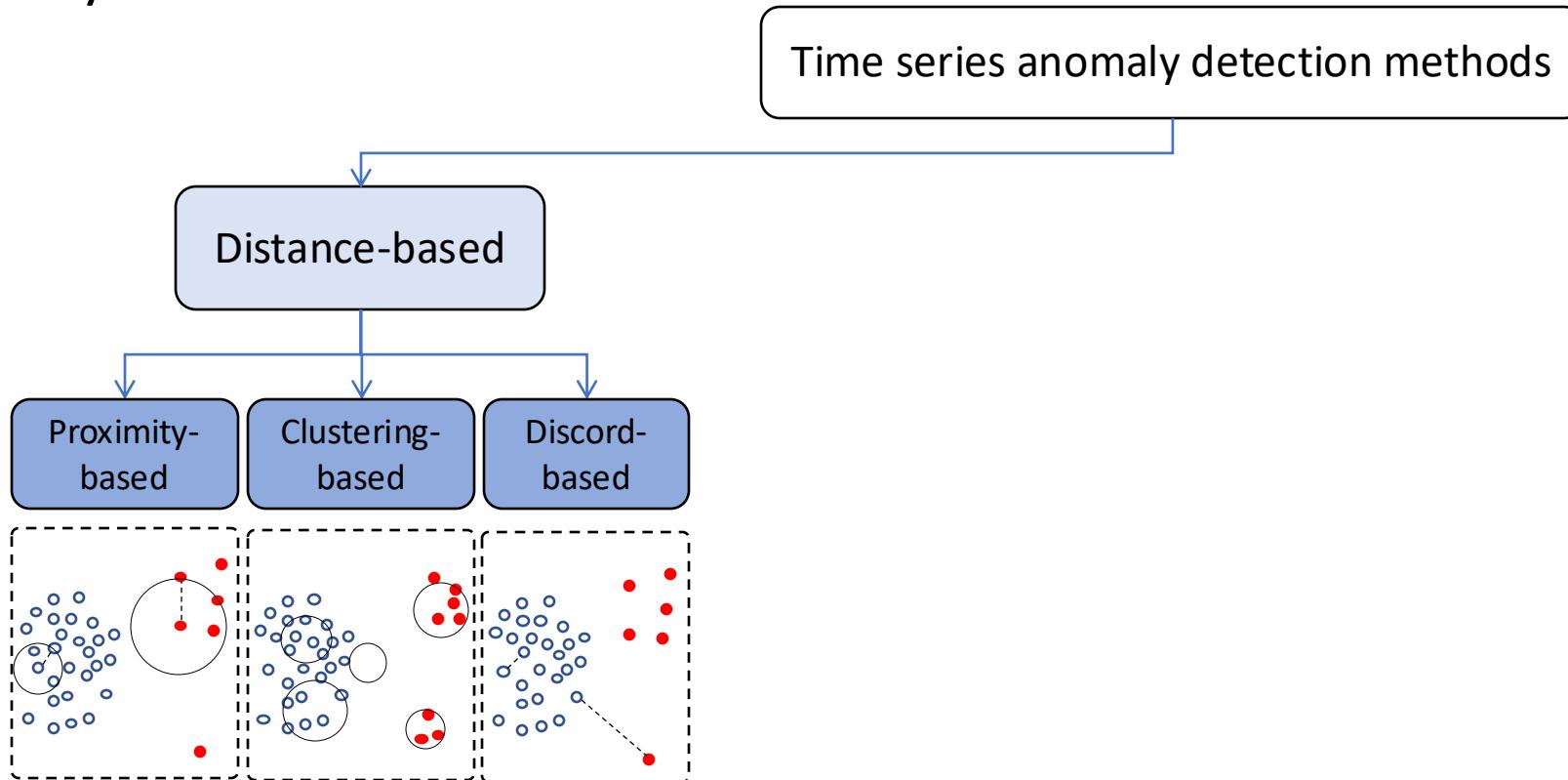
Anomaly Detection methods: *A taxonomy*

By methods...



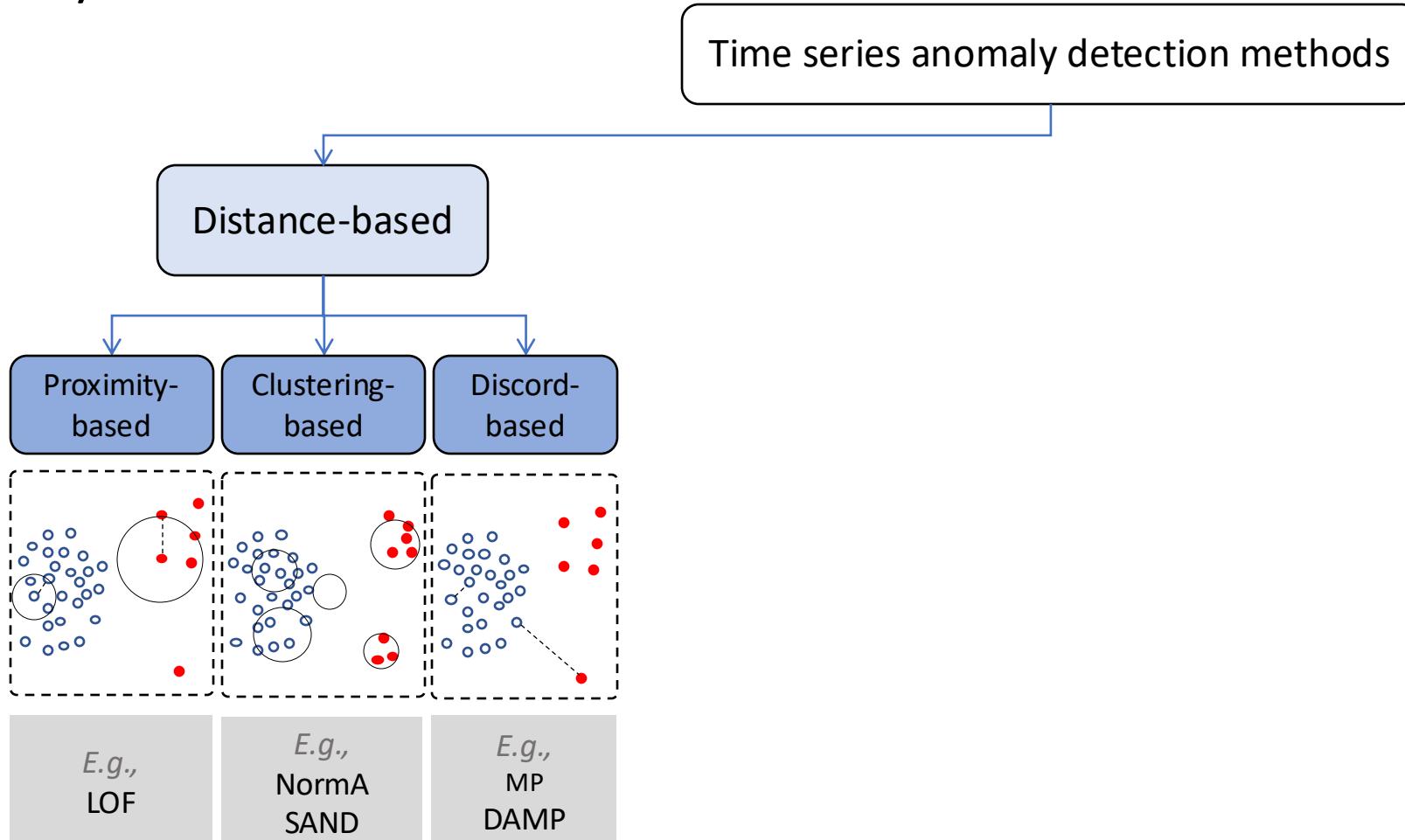
Anomaly Detection methods: A taxonomy

By methods...



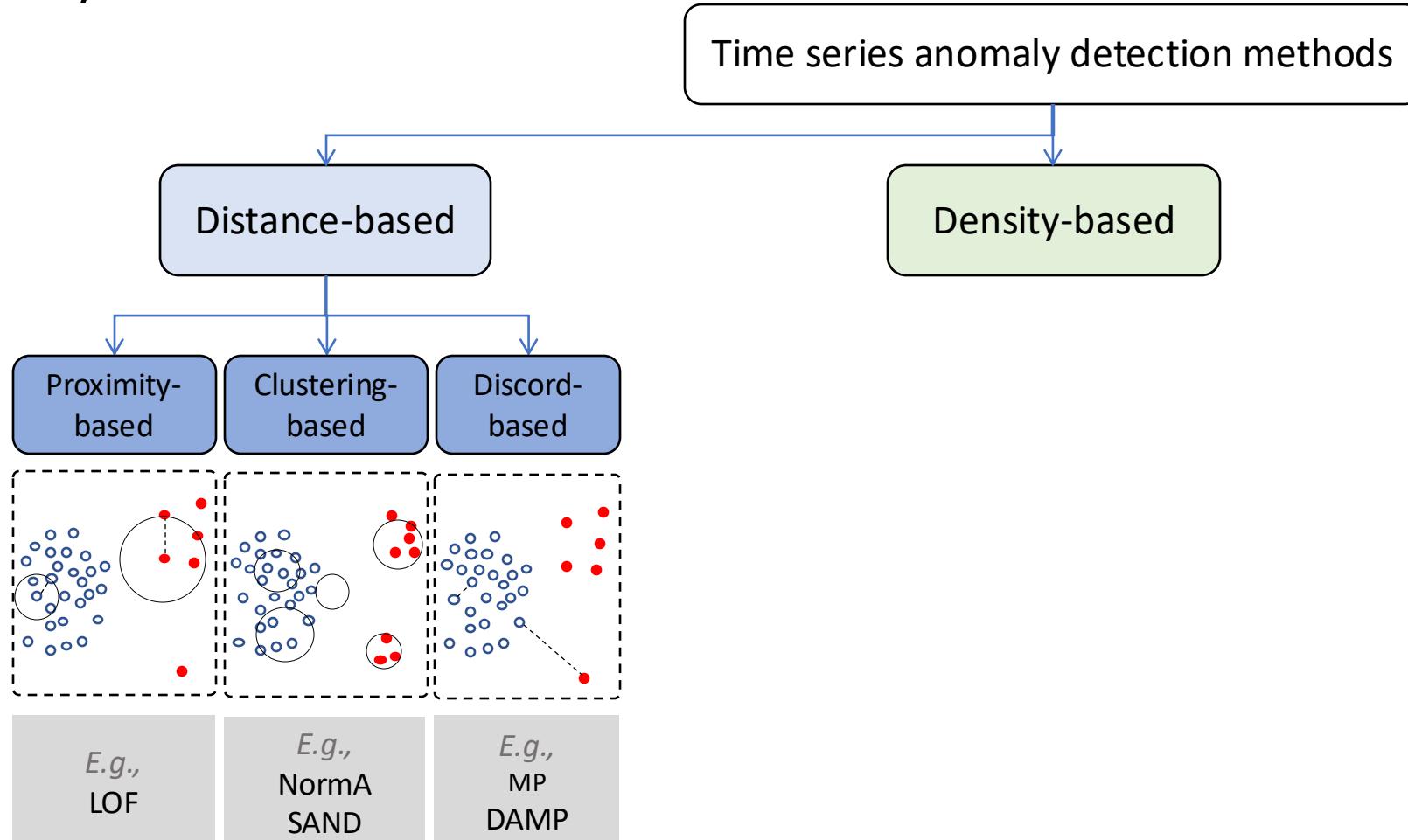
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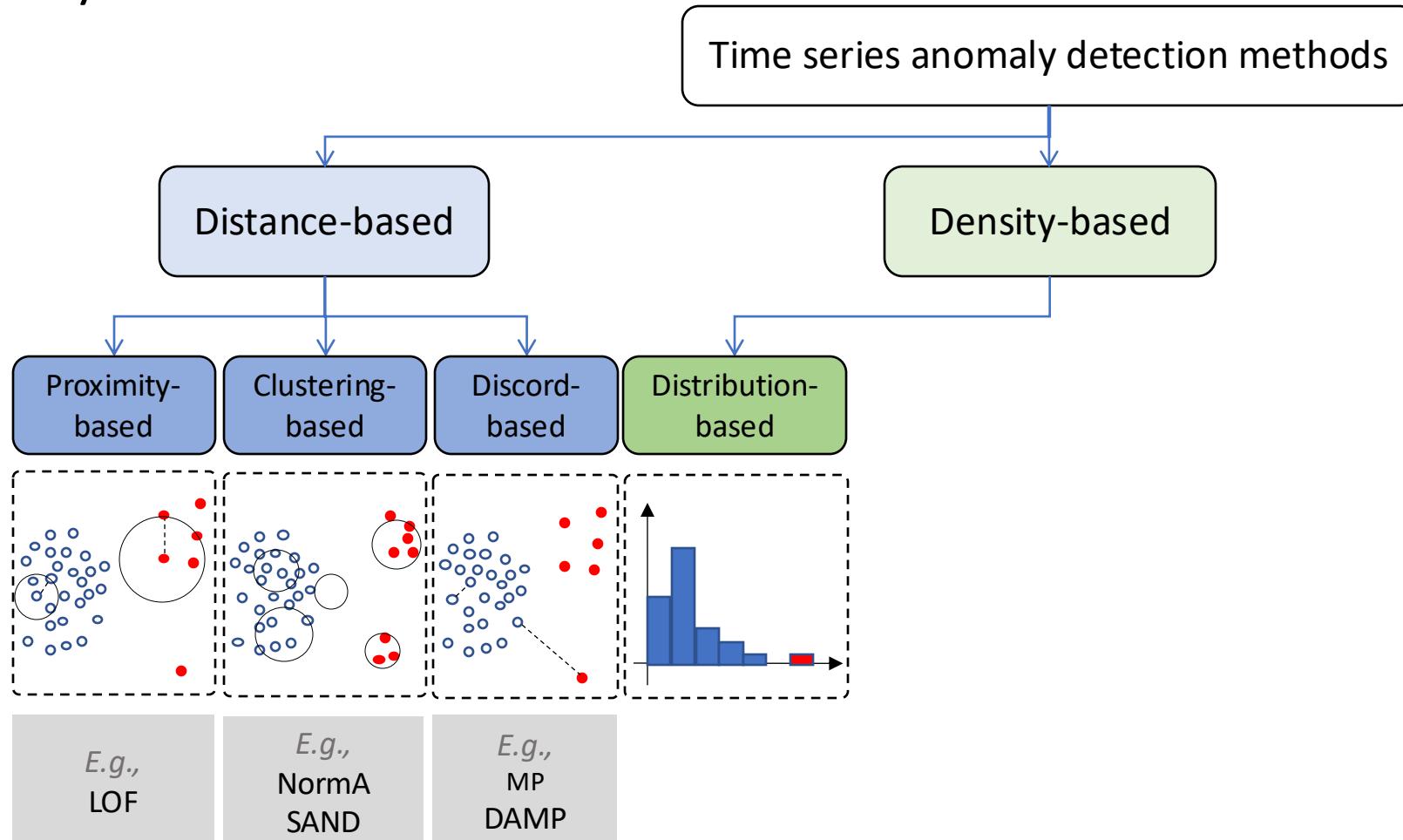
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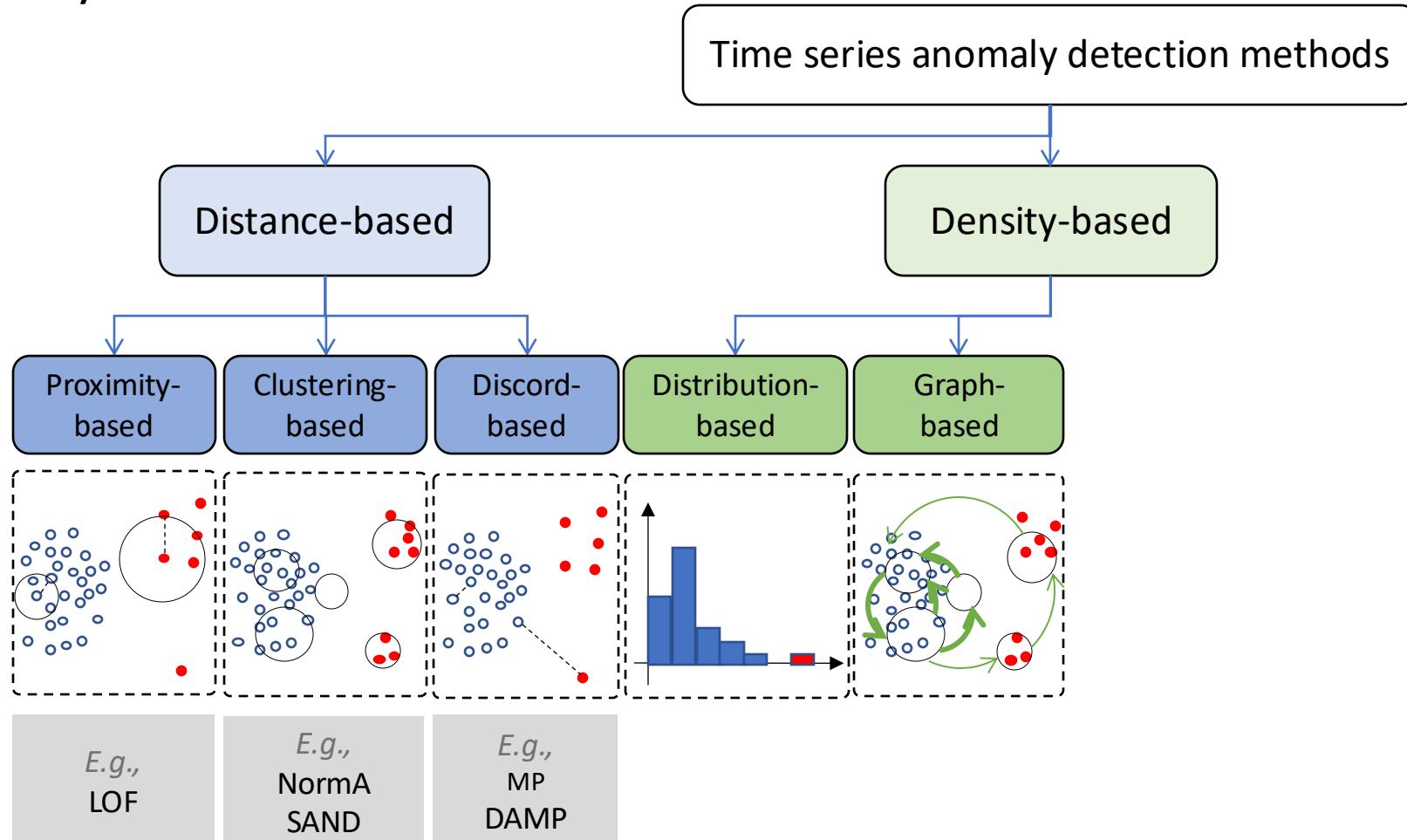
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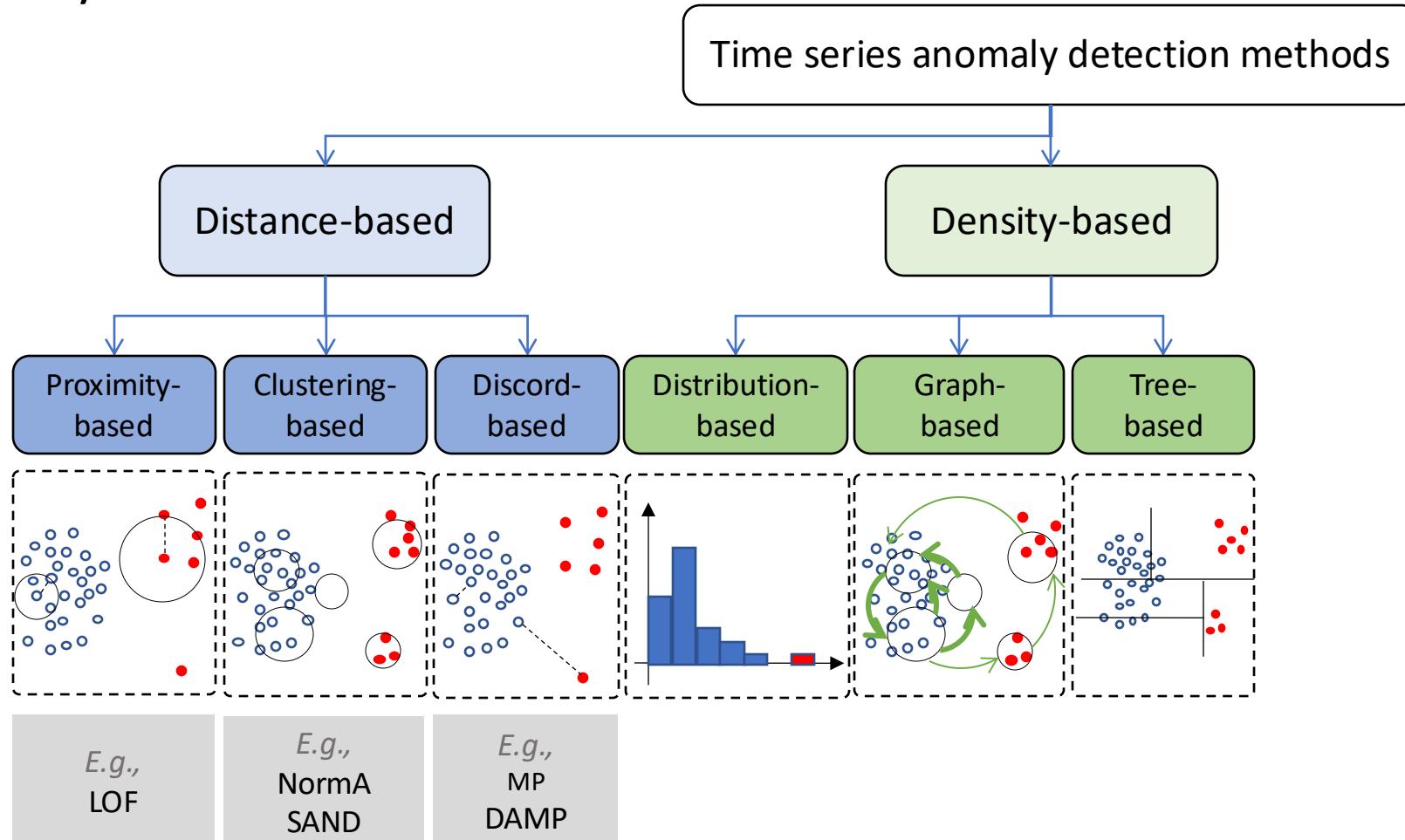
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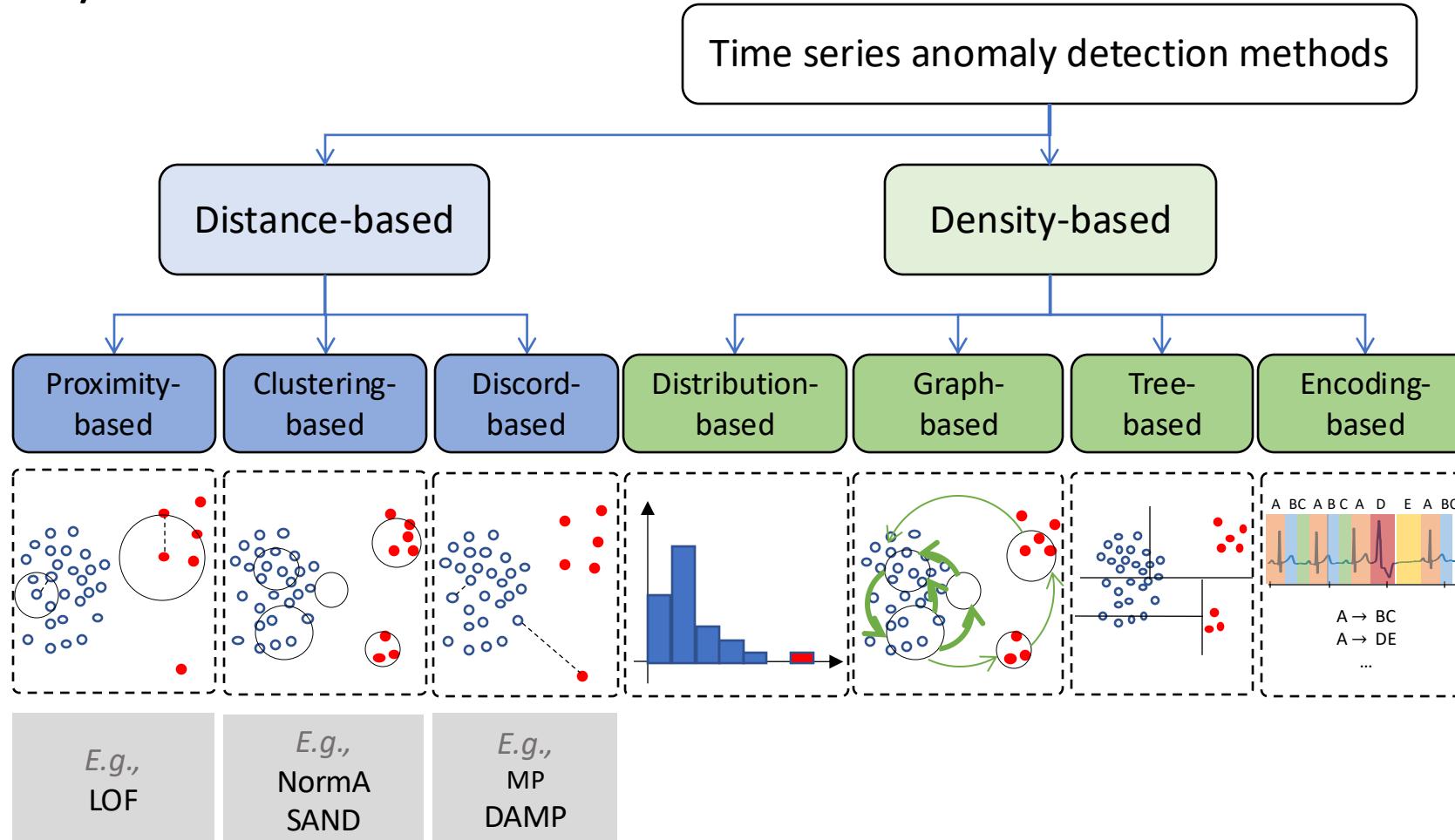
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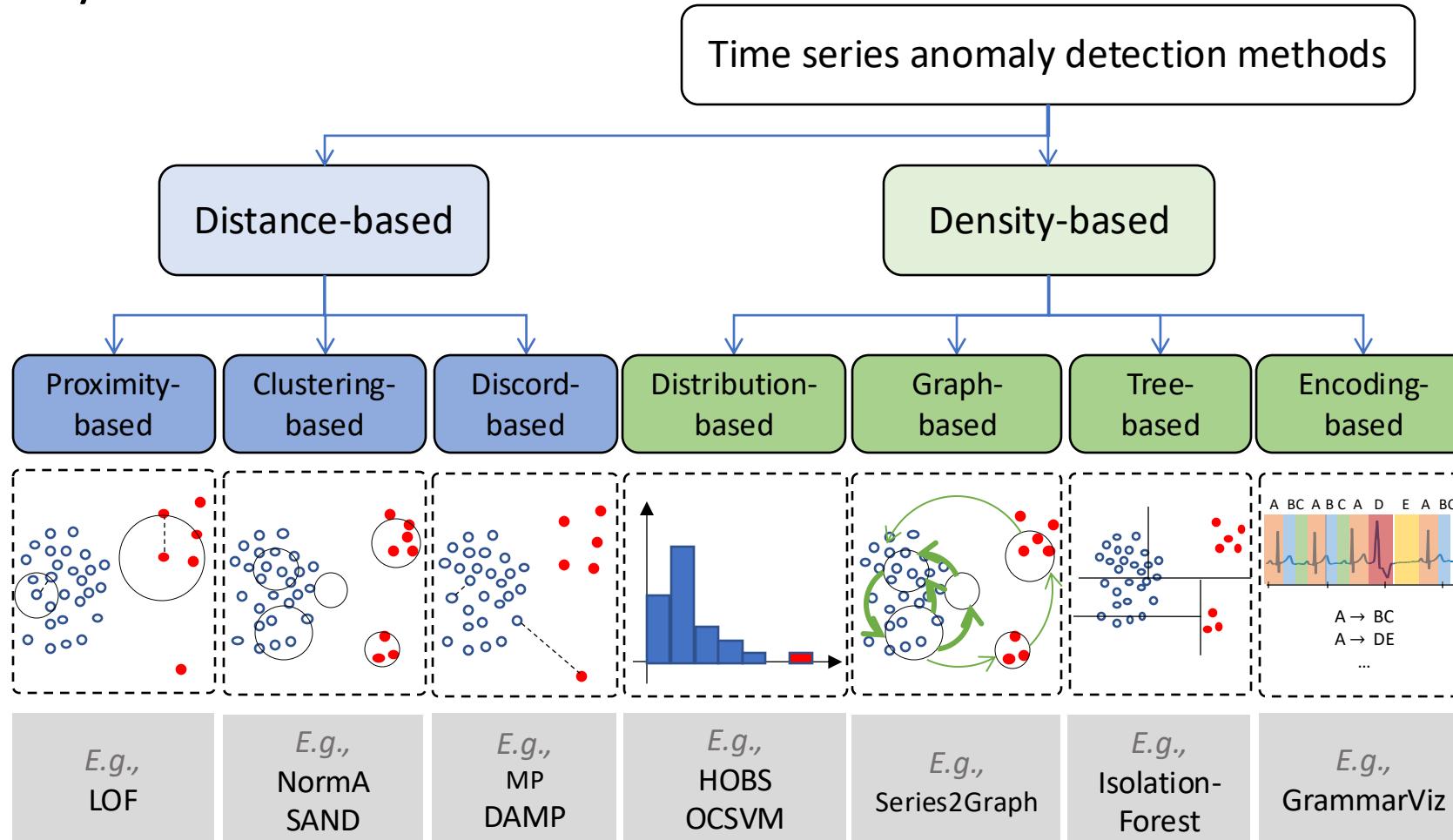
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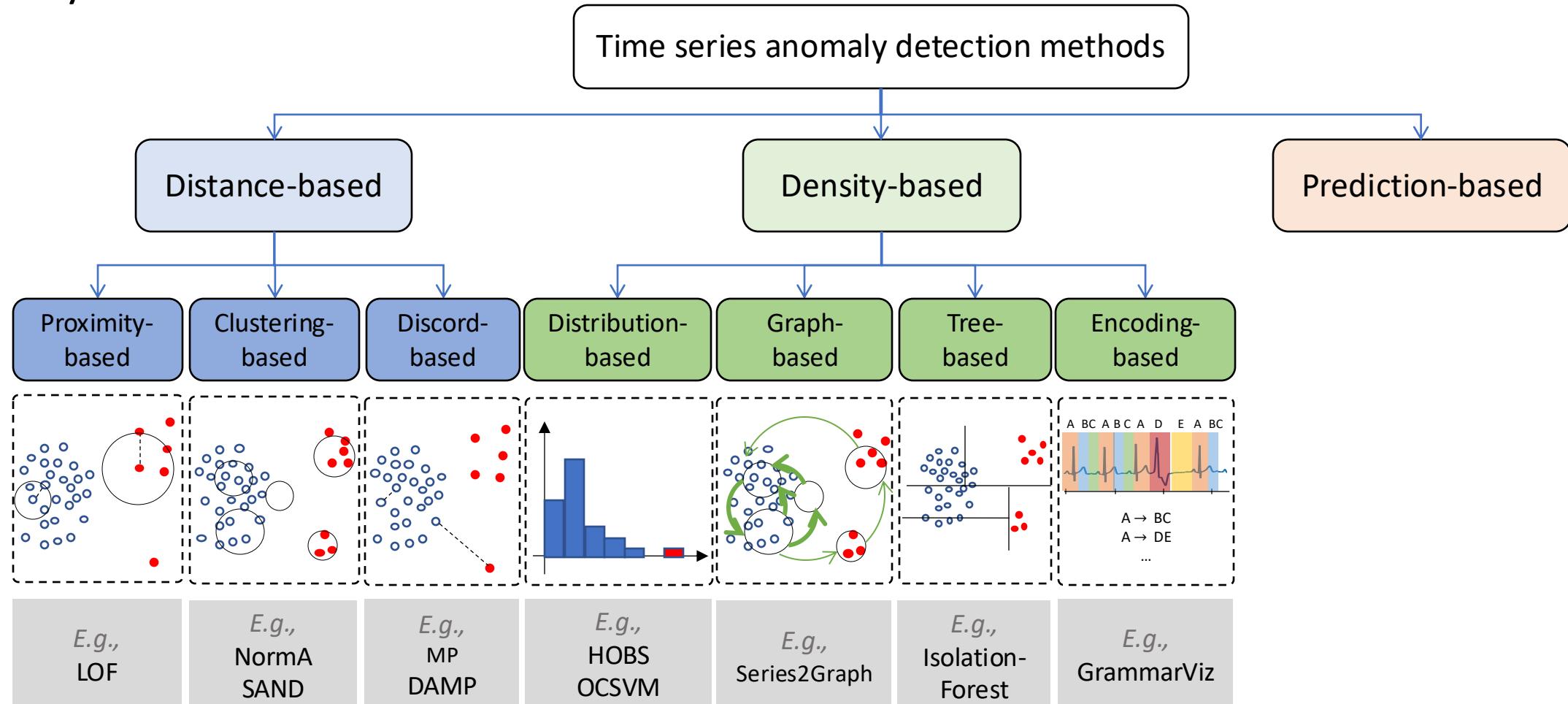
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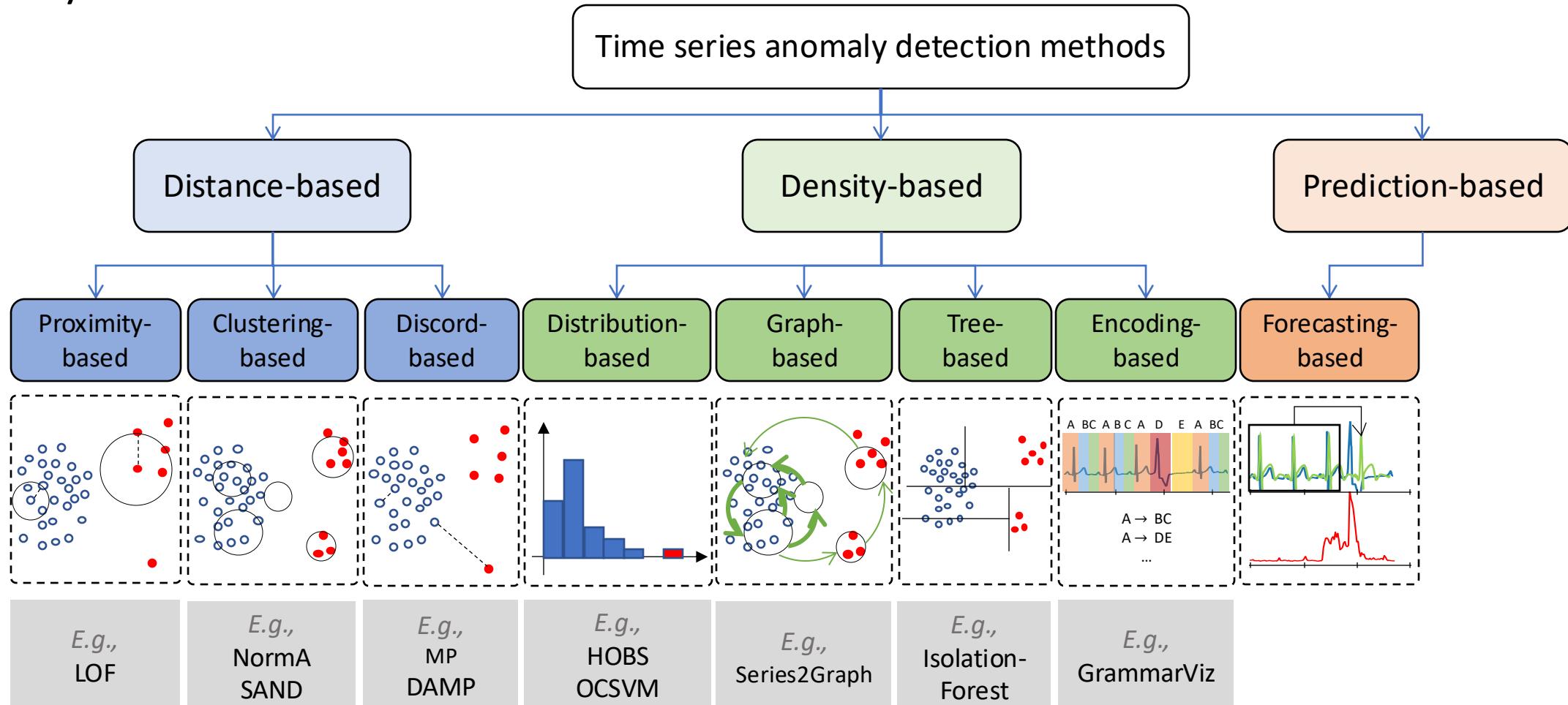
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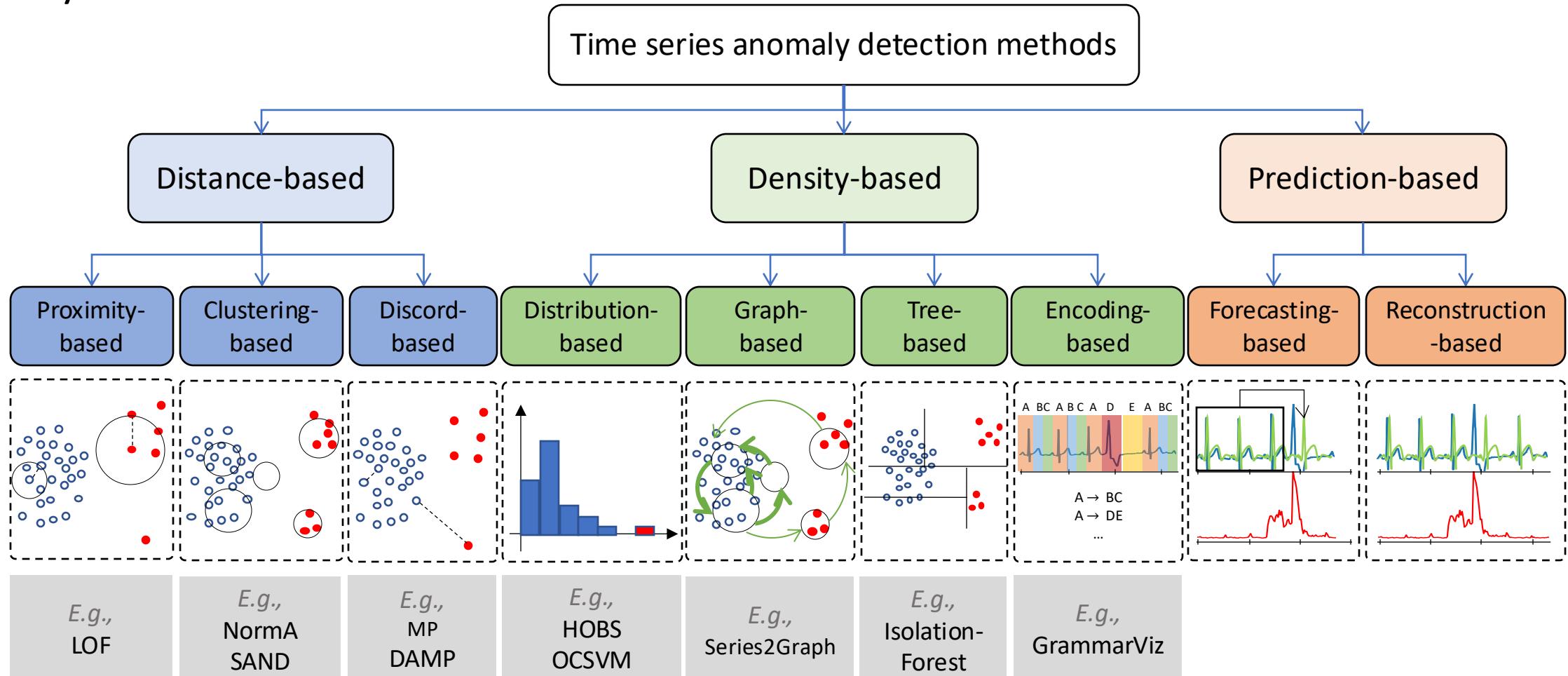
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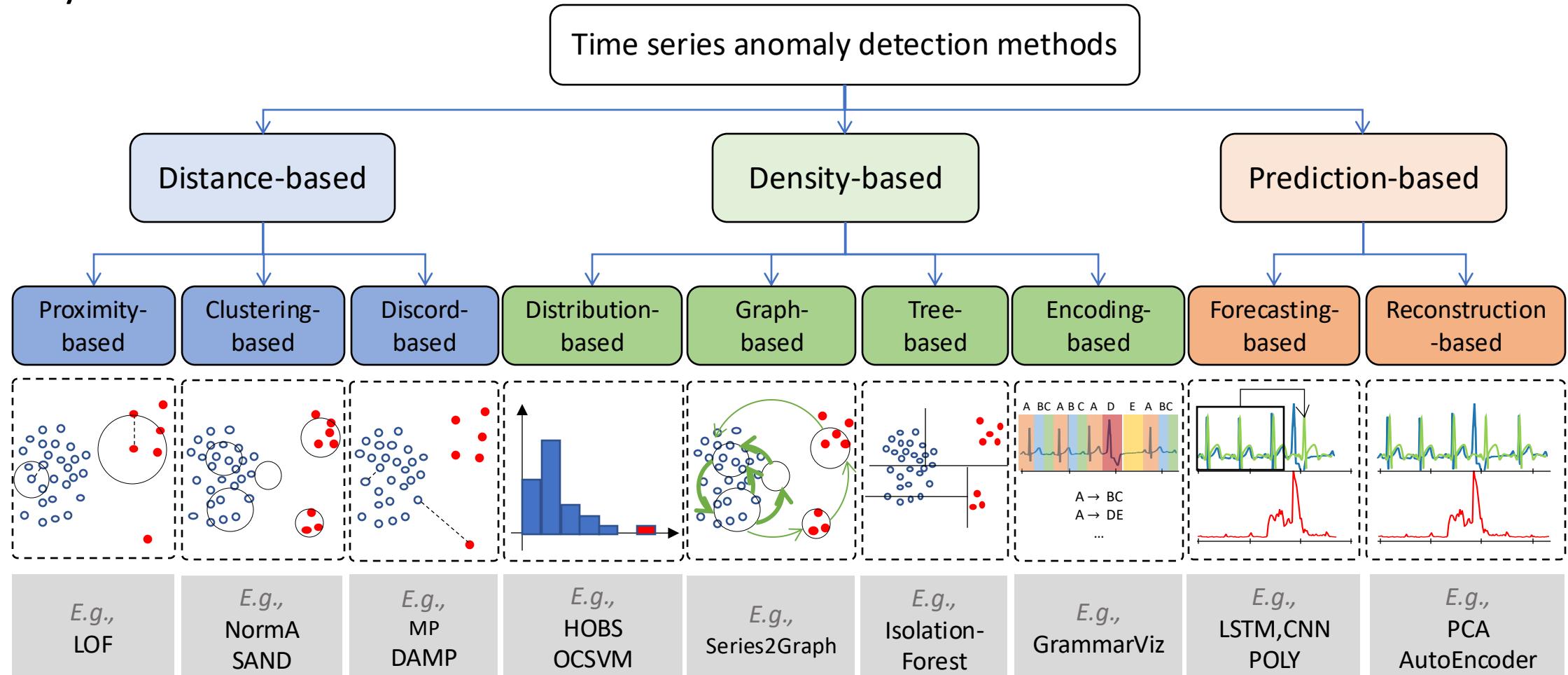
Anomaly Detection methods: A taxonomy

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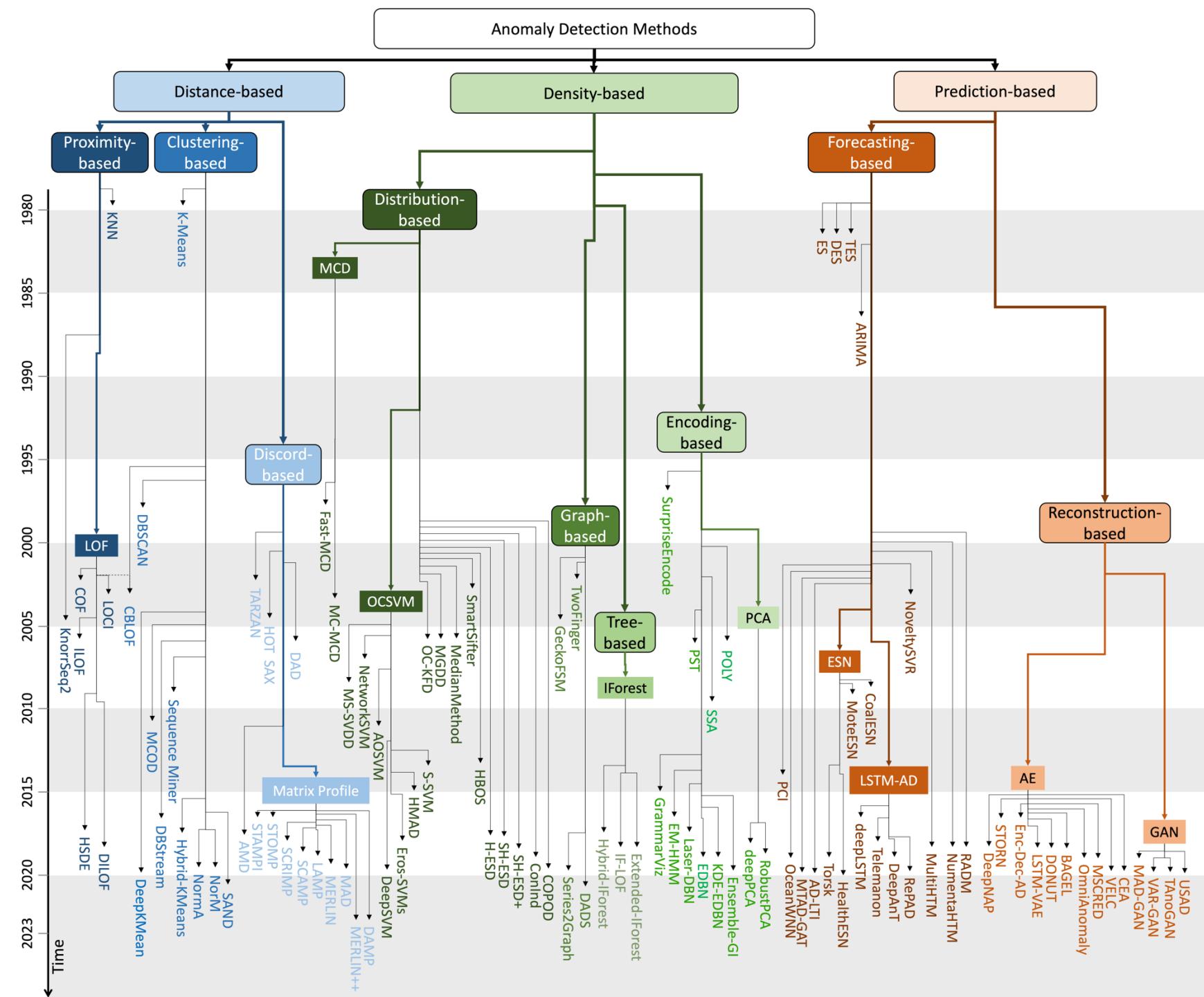
Anomaly Detection methods: A taxonomy

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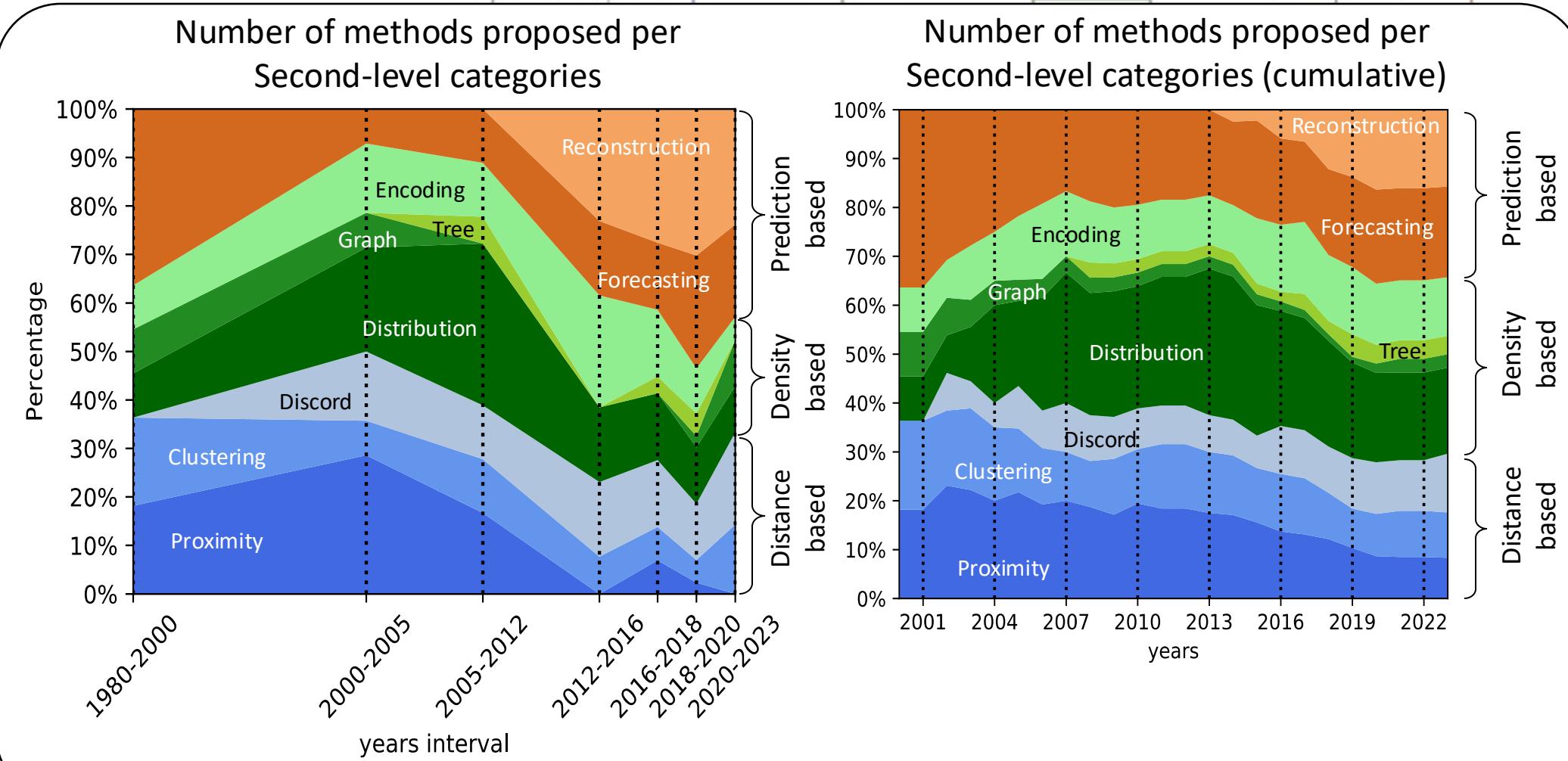


Anomaly Detection methods: *A taxonomy*

By time...

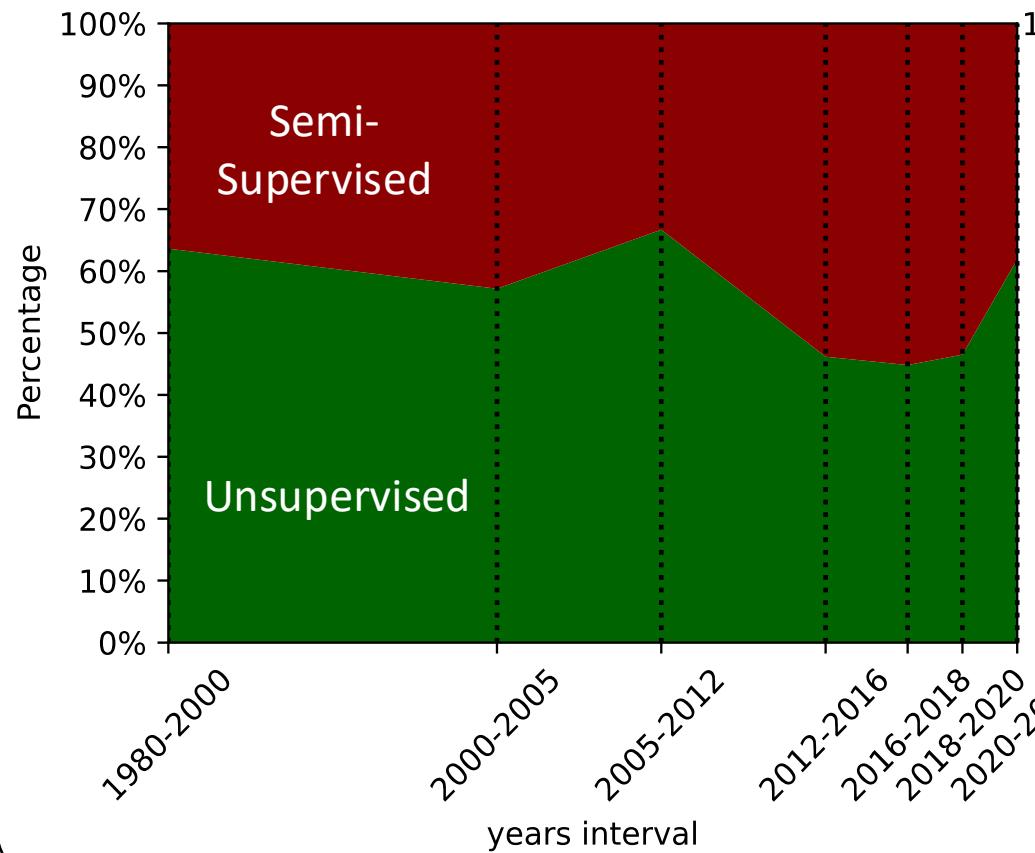


Anomaly
Detection
methods
A timeline
By time

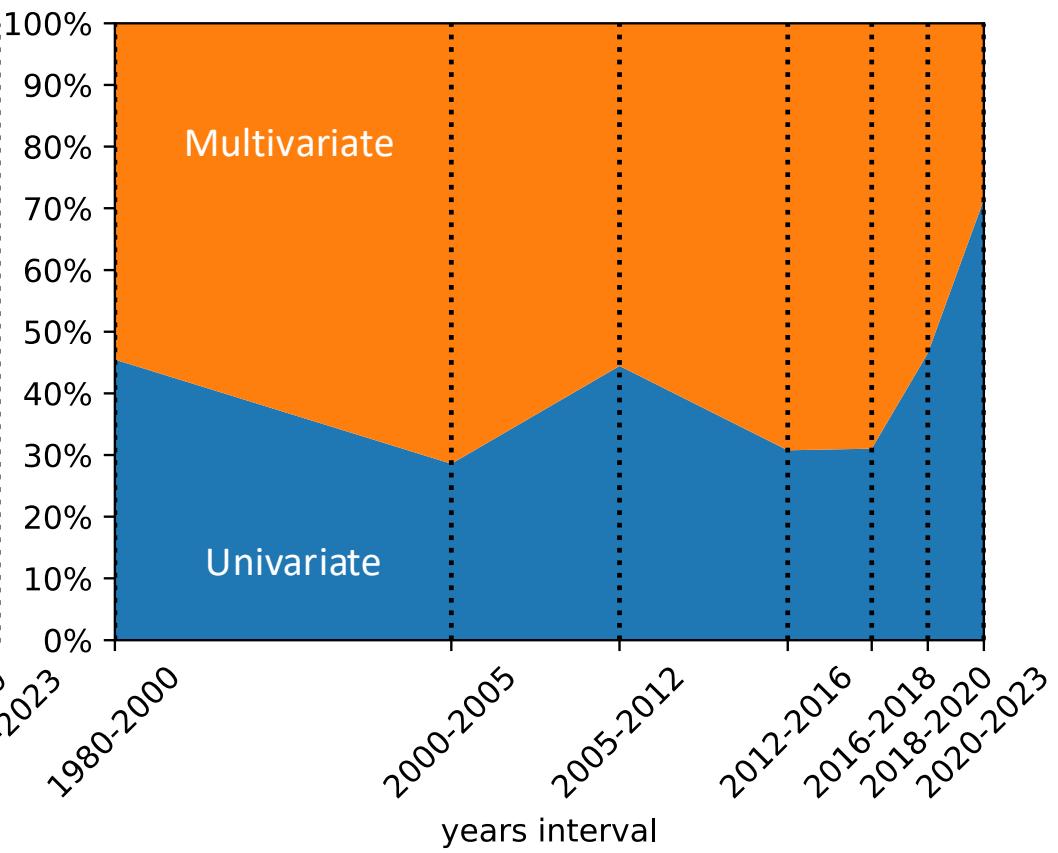


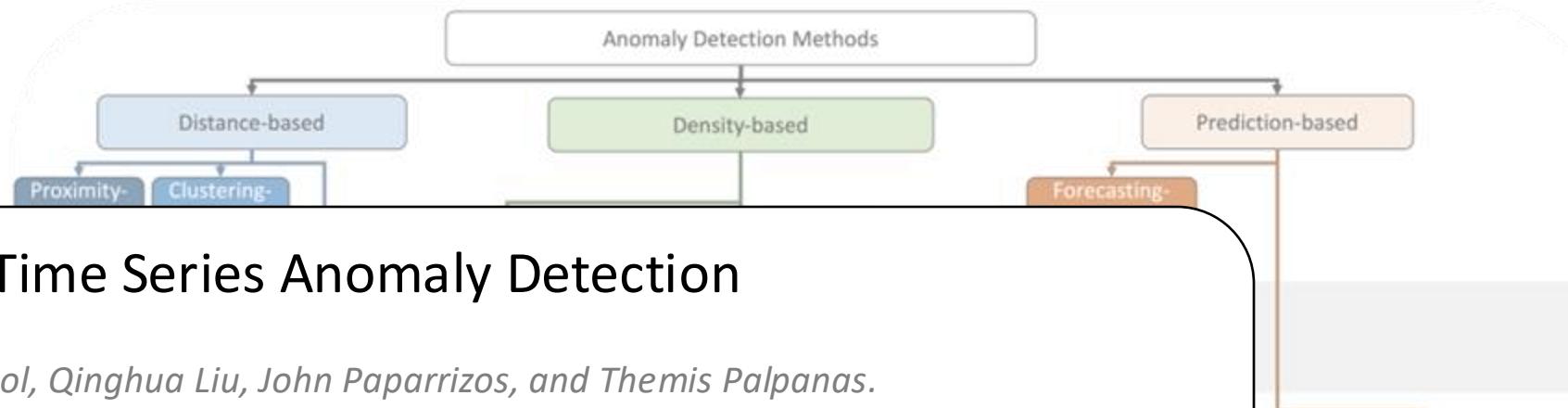
Anomaly Detection Methods A timeline analysis

Number of methods proposed that are
Unsupervised or Semi-Supervised



Number of methods proposed that can handle
Univariate or Multivariate time series





Time Series Anomaly Detection

Paul Boniol, Qinghua Liu, John Paparrizos, and Themis Palpanas.



Video (EDBT 2023 Tutorial)



<https://www.youtube.com/watch?v=96869qimXAA&t=1s>



Slides (VLDB 2024 Tutorial)



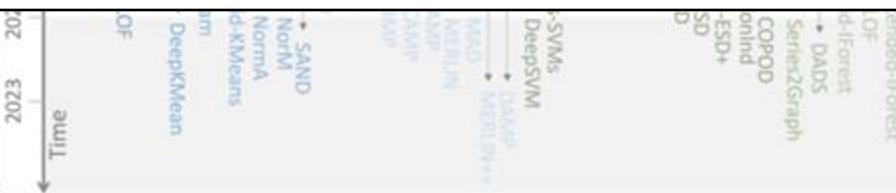
<https://drive.google.com/file/d/1Vyz6H0E16lpbVZXgtiZVnU9le8zAJaog/view>



SIGMOD Blogpost

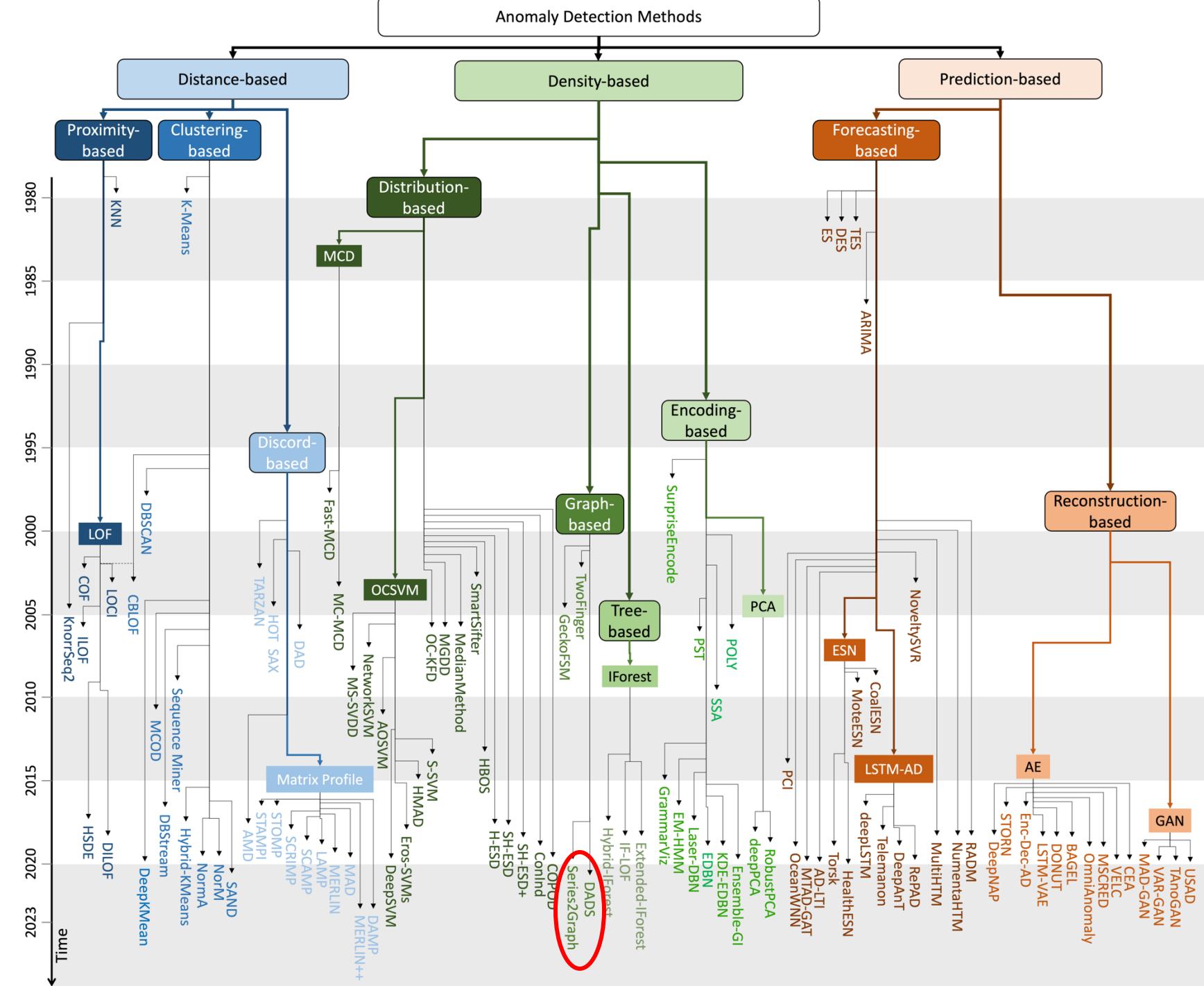


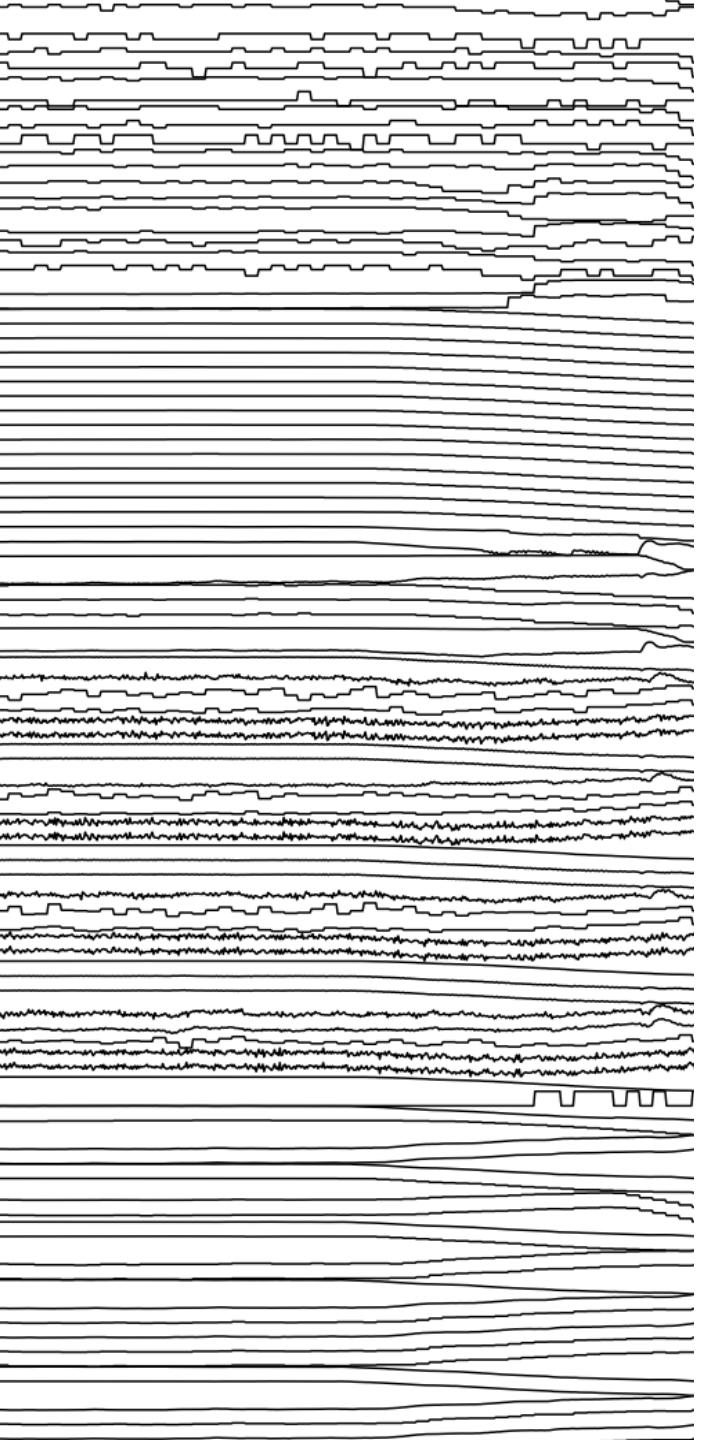
<https://wp.sigmod.org/?p=3739>



Anomaly Detection methods: A taxonomy

By time...





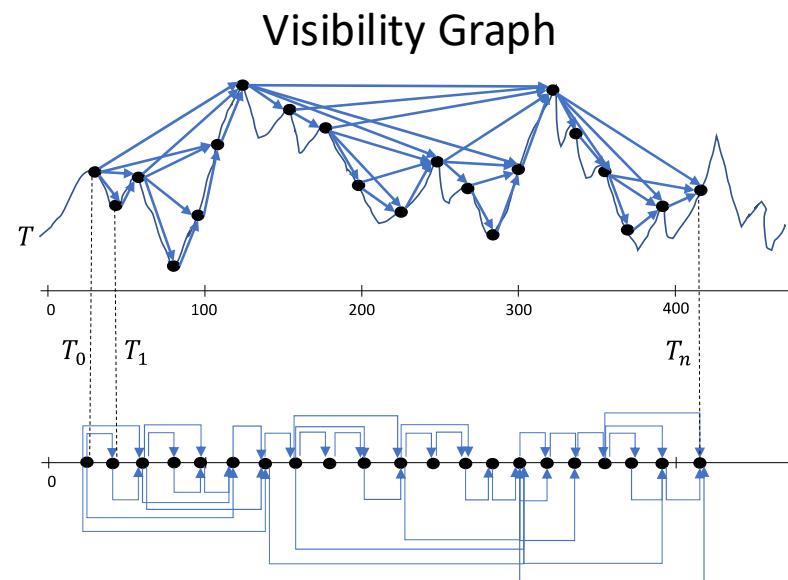
III. Series2Graph

A graph-based approach

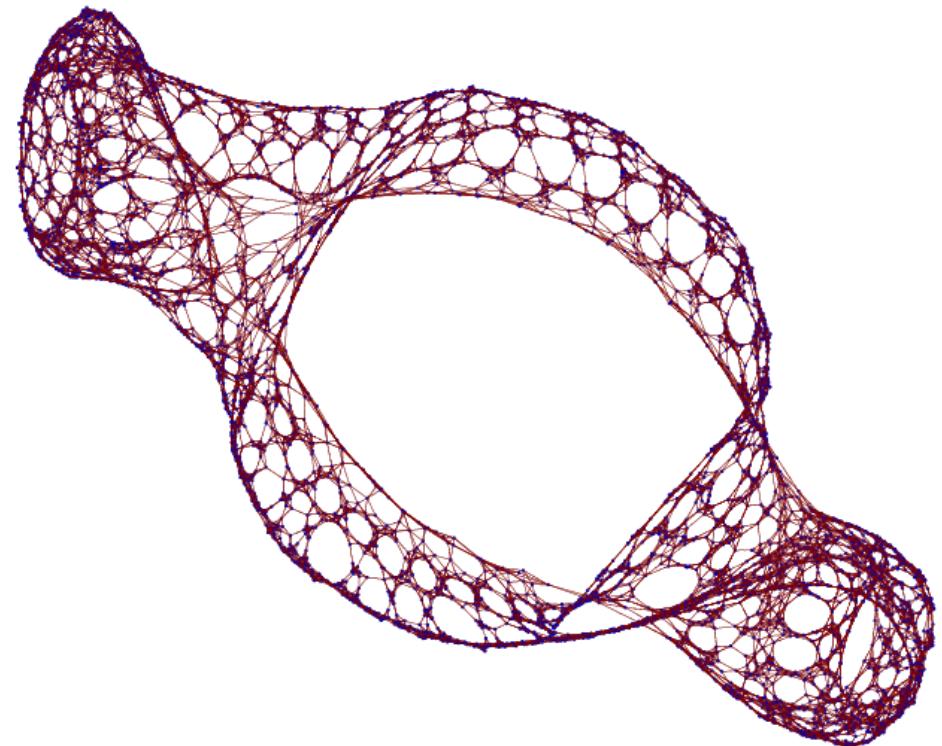
Series2Graph: *From time series to a graph*

Converting the time series to a graph:

- Existing solutions create a node per point (e.g., Visibility Graph [6,7])
- Do not scale for large time series



Complex network for time series [8]

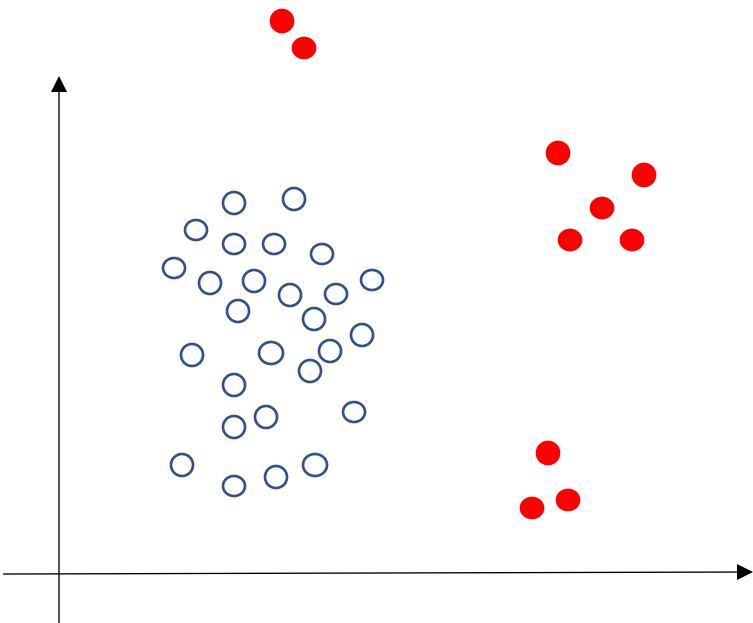


M. Small et al. Transforming Time series into Complex Networks, Complex Sciences (2009)

Series2Graph: *From time series to a graph*

Graph G_{ℓ_G} [9]:

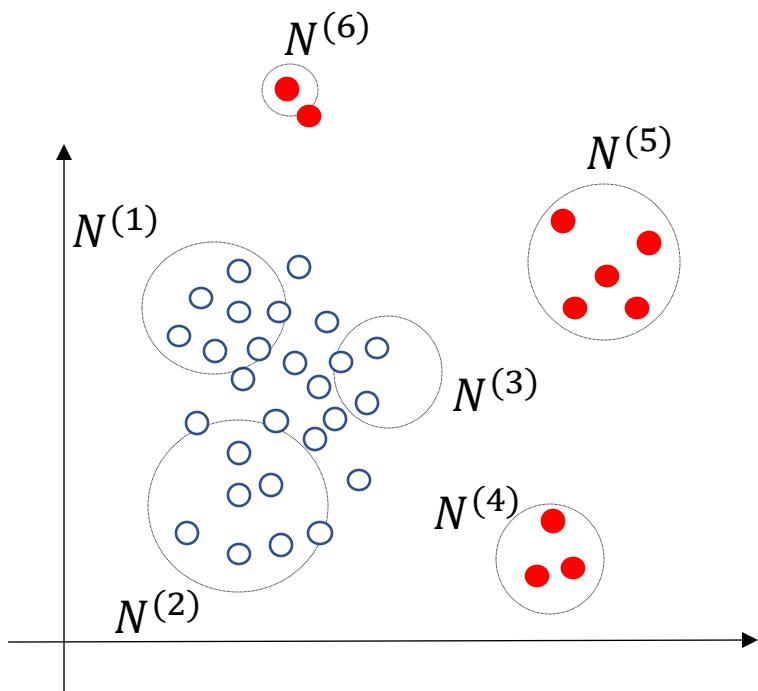
Given a data series T , and an input length ℓ_G , we build a graph $G_{\ell_G}(\mathcal{N}, \mathcal{E})$ for which:



Series2Graph: *From time series to a graph*

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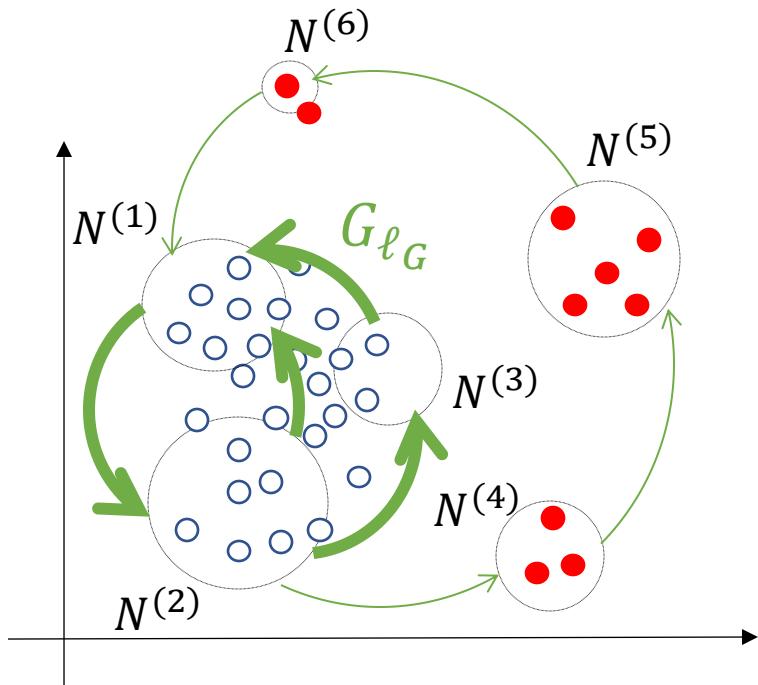


Each node is an ensemble of similar subsequences.

Series2Graph: *From time series to a graph*

Graph G_{ℓ_G} [9]:

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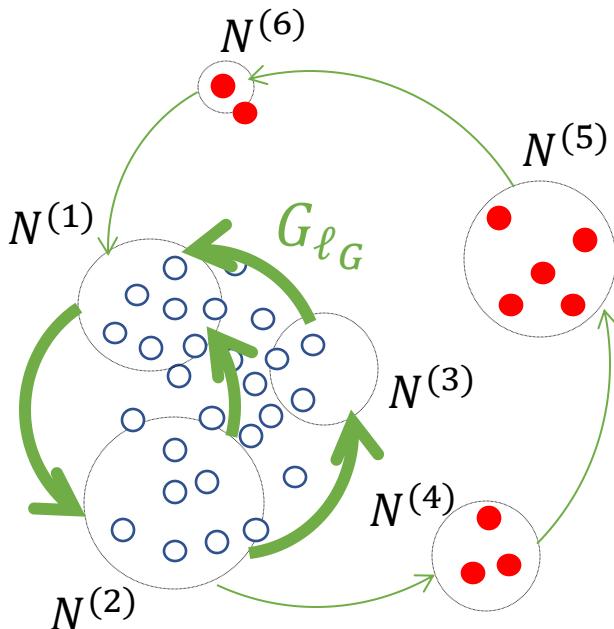
Each edge is associated to a weight w that corresponds to the number of times a subsequence move from one node to another.

A subsequence $T_{i,\ell}$ (with $\ell > \ell_G$) is a path in G_{ℓ_G} .

Series2Graph: *From time series to a graph*

Graph G_{ℓ_G} [9]:

Given a data series T , and an input length ℓ_G , we build a graph $G_{\ell_G}(\mathcal{N}, \mathcal{E})$ for which:



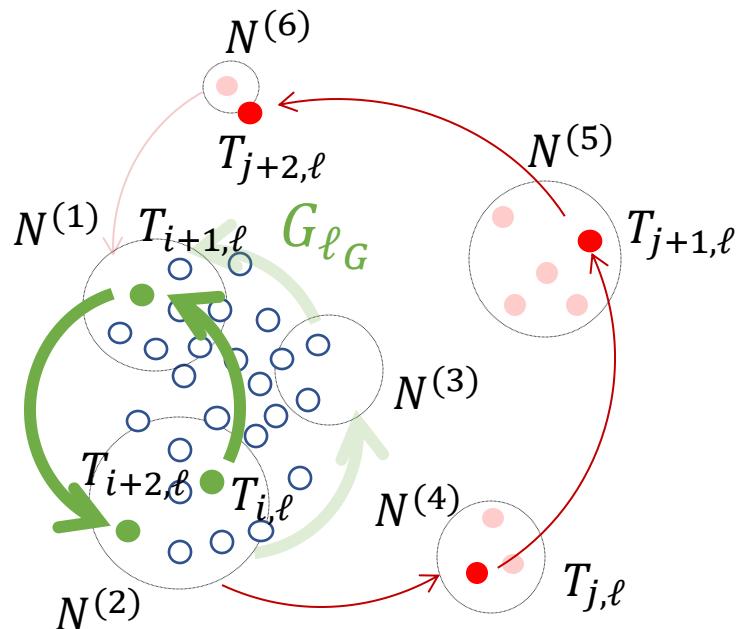
For a given subsequence $T_{i,\ell}$ and its corresponding path
 $P_{th} = < N^{(i)}, N^{(i+1)}, \dots, N^{(i+\ell)} >$,
we define the normality score as follows:

$$Norm(P_{th}) = \sum_{j=i}^{i+\ell-1} \frac{w(N^{(j)}, N^{(j+1)}) \deg(N^{(j)} - 1)}{\ell}$$

Series2Graph: *From time series to a graph*

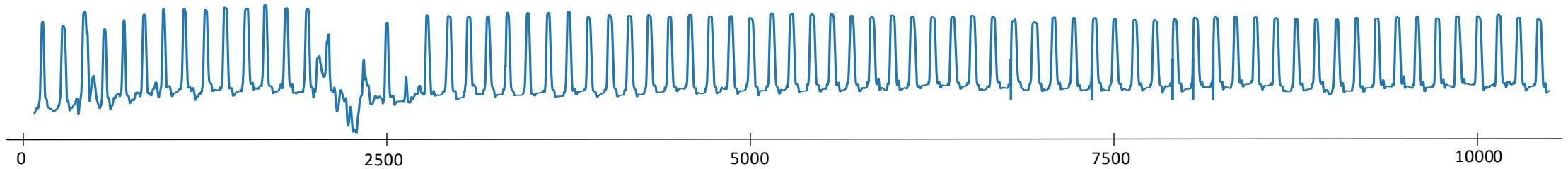
Graph G_{ℓ_G} [9]:

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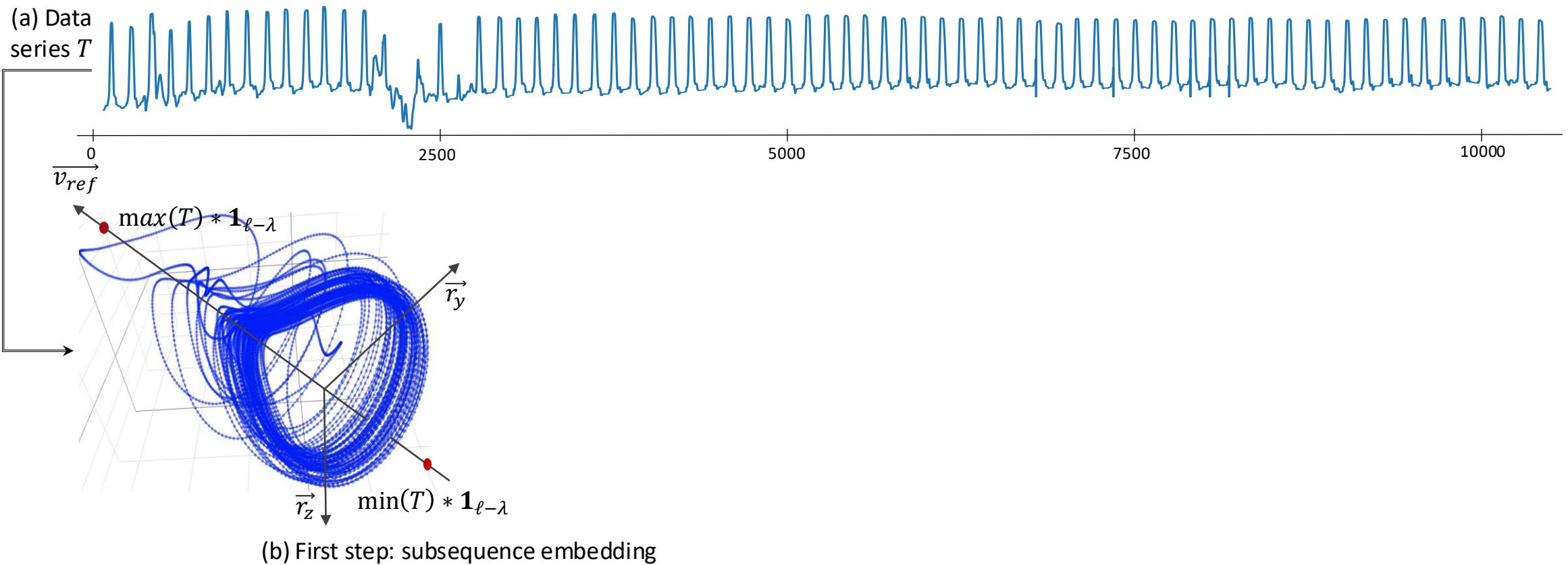
$$\text{Norm}\left(P_{th}(T_{j,\ell+2})\right) \ll \text{Norm}\left(P_{th}(T_{i,\ell+2})\right)$$

Series2Graph: Computation Steps



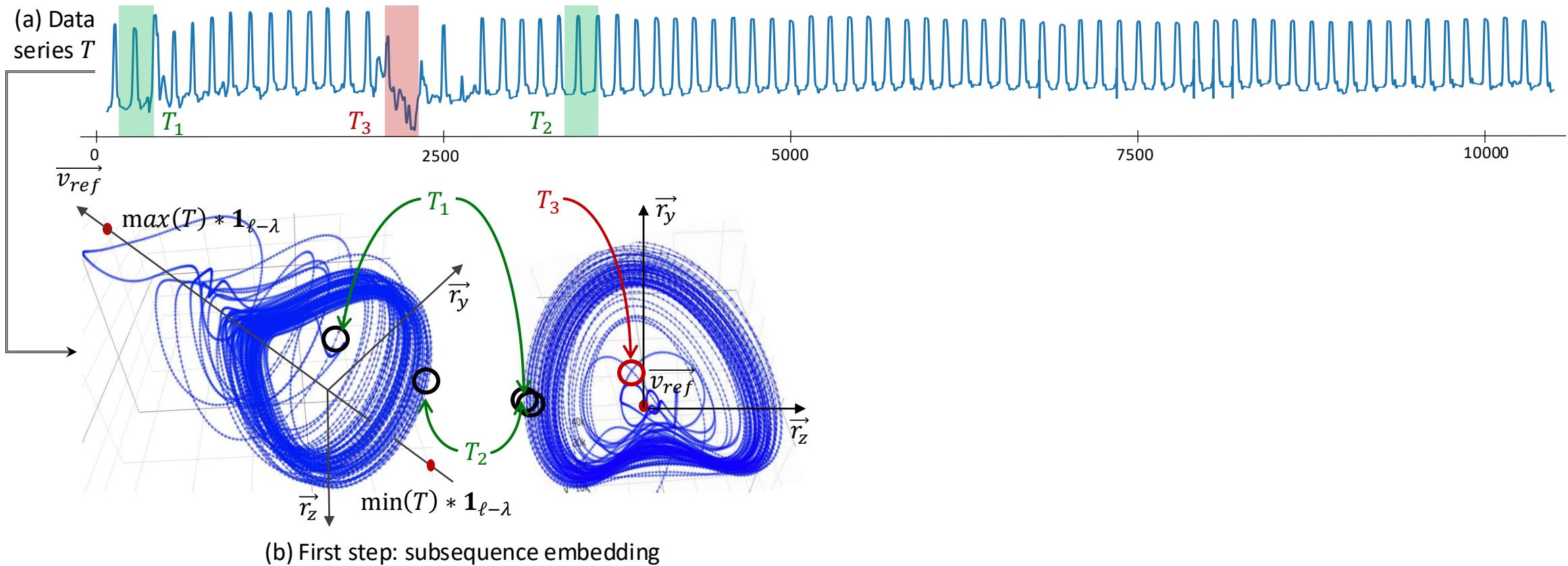
Series2Graph: Computation Steps

- 1 3 components of the *Principal Component Analysis* applied on all subsequences of T



Series2Graph: Computation Steps

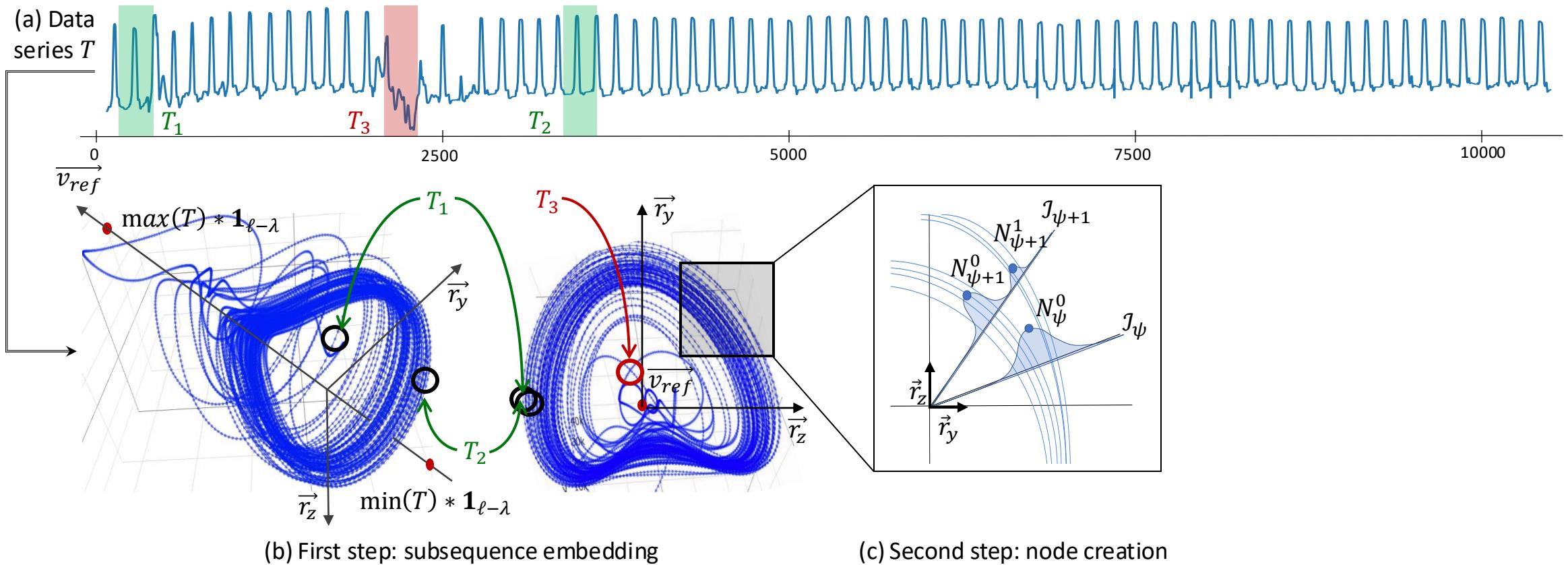
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Series2Graph: Computation Steps

1 3 components of the *Principal Component Analysis* applied on all subsequences of T

2 Gaussian density estimation on each radius (among a fixed number of radius)

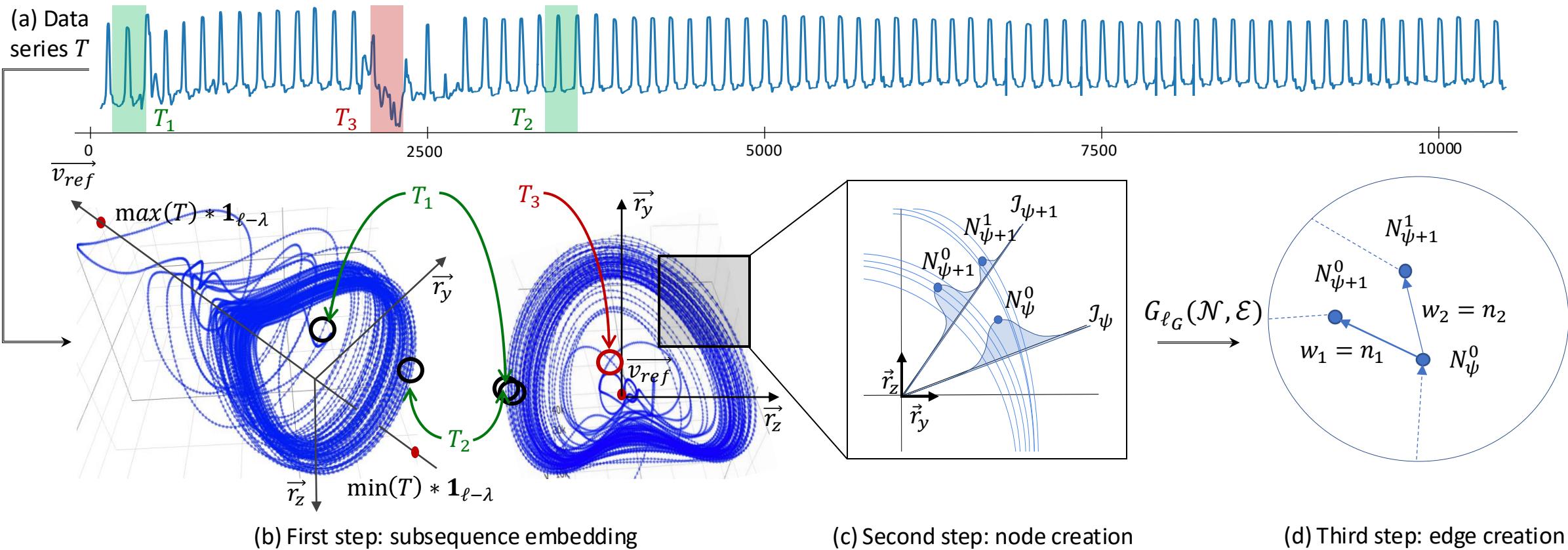


Series2Graph: Computation Steps

1 3 components of the *Principal Component Analysis* applied on all subsequences of T

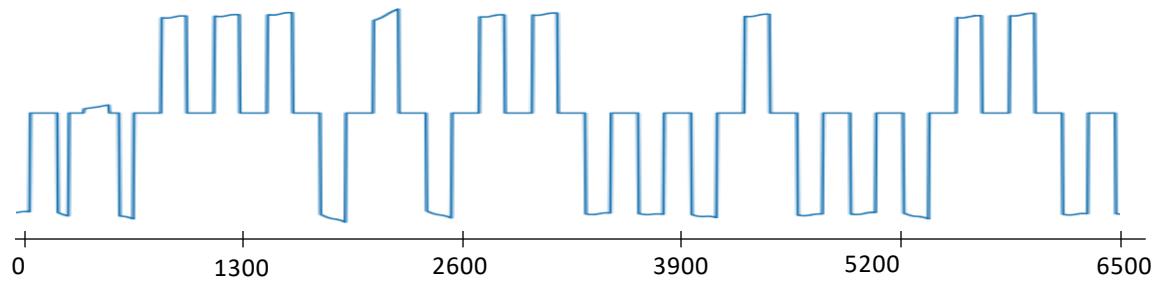
2 Gaussian density estimation on each radius (among a fixed number of radius)

3 Assign each subsequence to a node and set an edge for each transition between nodes



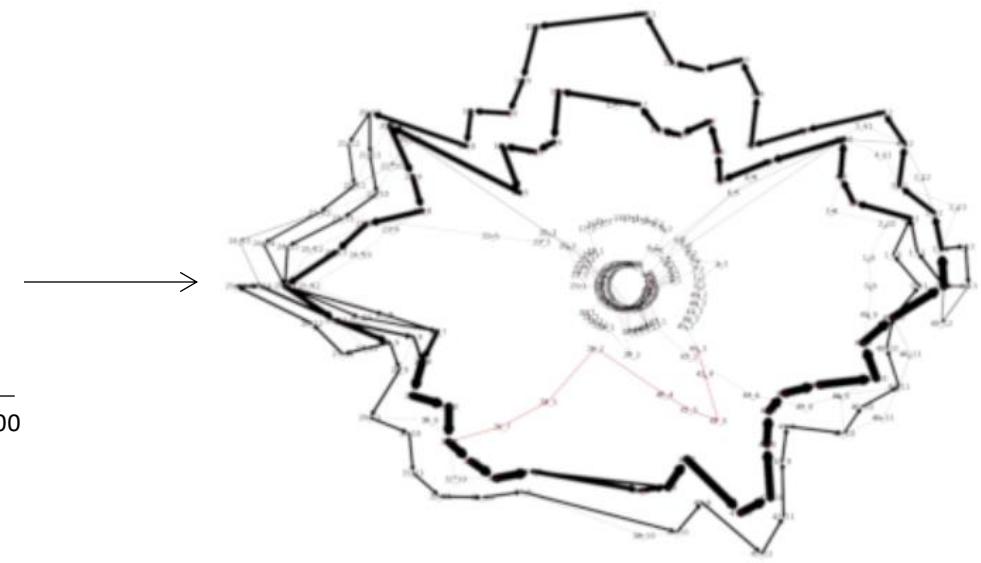
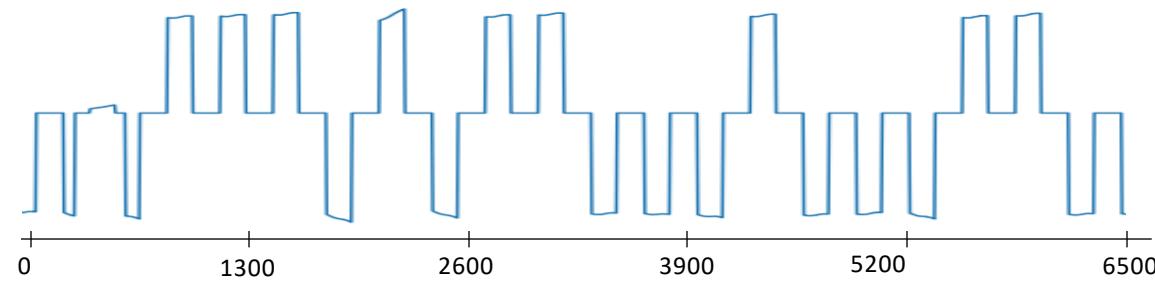
Series2Graph: An Example

Snippet of SED time series

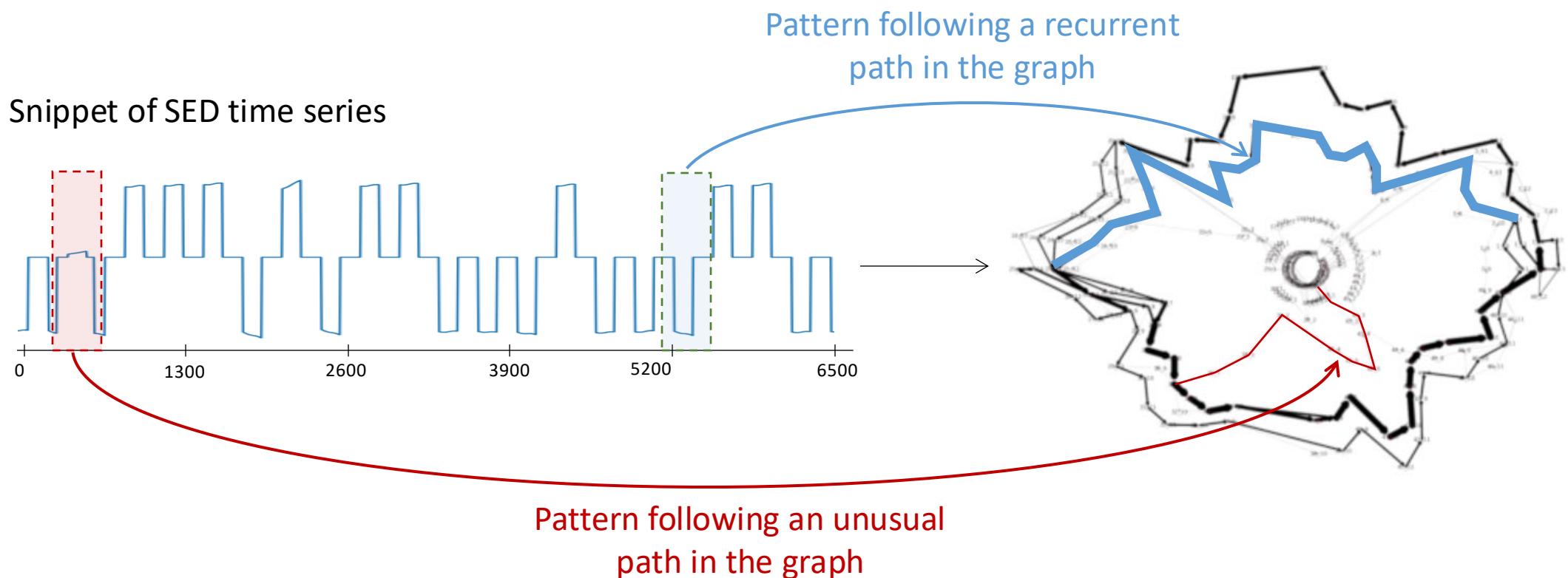


Series2Graph: *An Example*

Snippet of SED time series

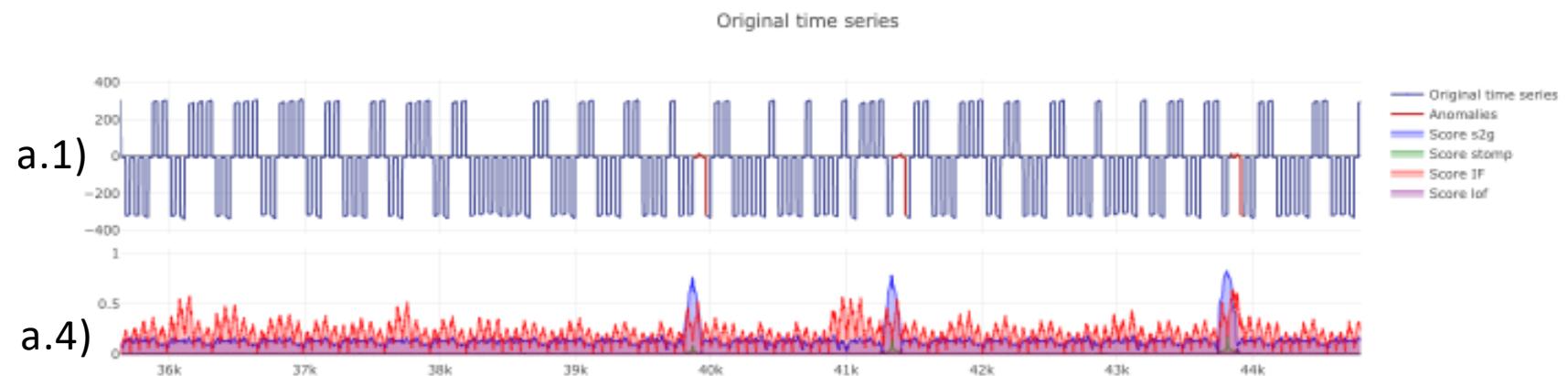
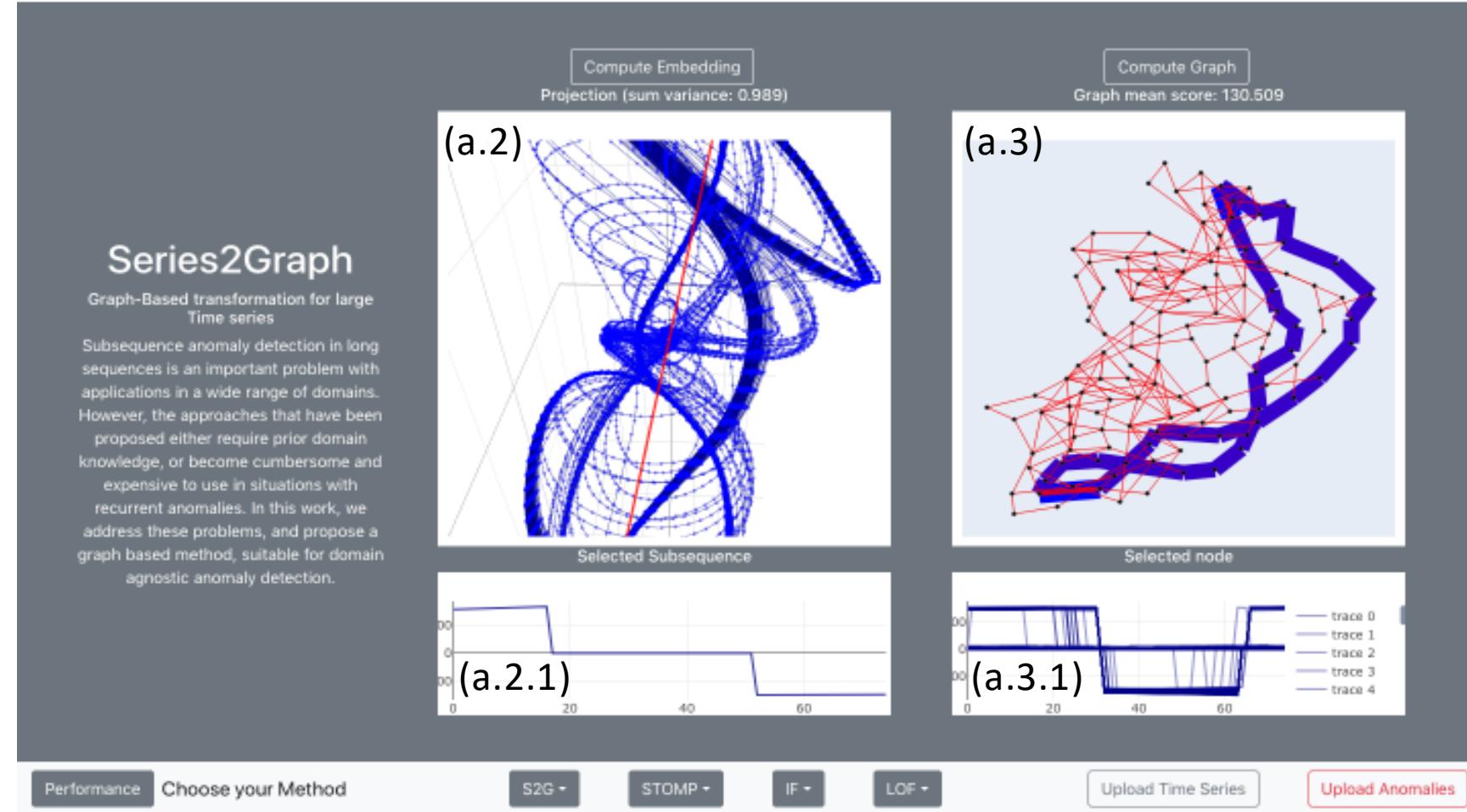


Series2Graph: An Example



Series2Graph: An interactive tool

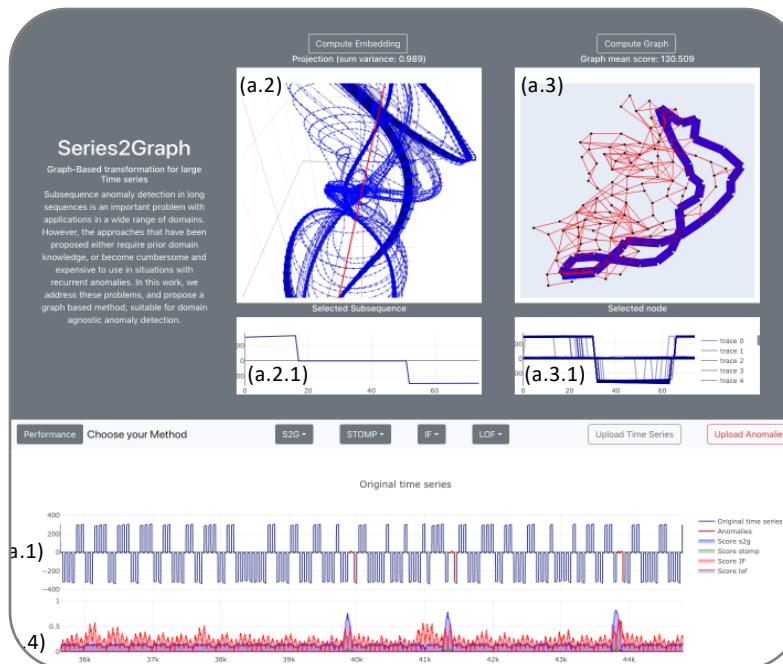
GraphAn: S2G User interface [10]



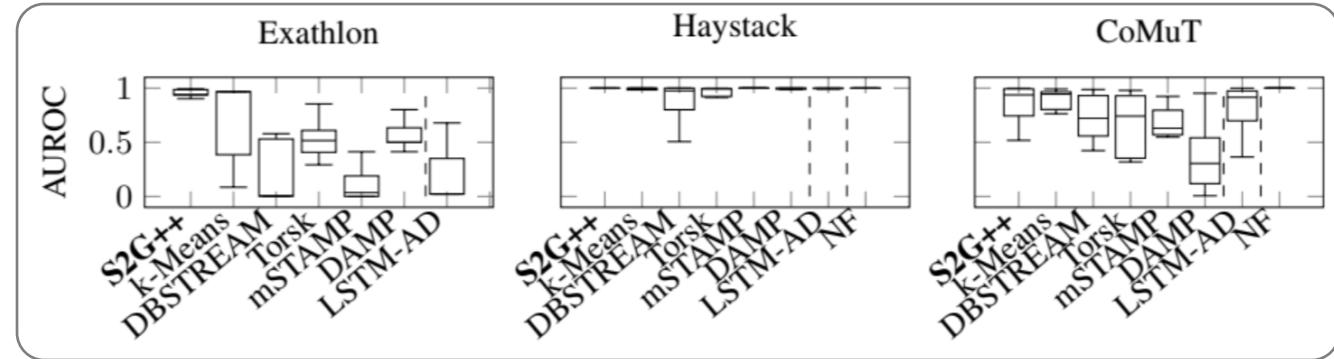
Series2Graph: To conclude

In summary:

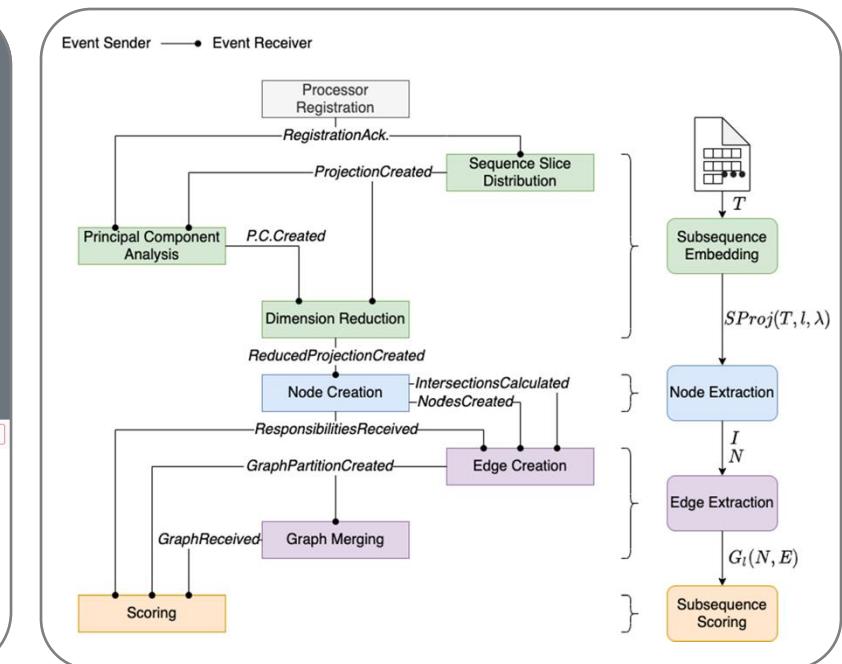
- We proposed a **user interface** to explore the resulting graph [10]
- Series2Graph **extensions** have been proposed [11,12]



GraphAn: S2G User interface [10]



Series2Graph++: Multivariate extension of S2G [11]



DADS: Distributed version of S2G [12]

Series2Graph: *What next?*

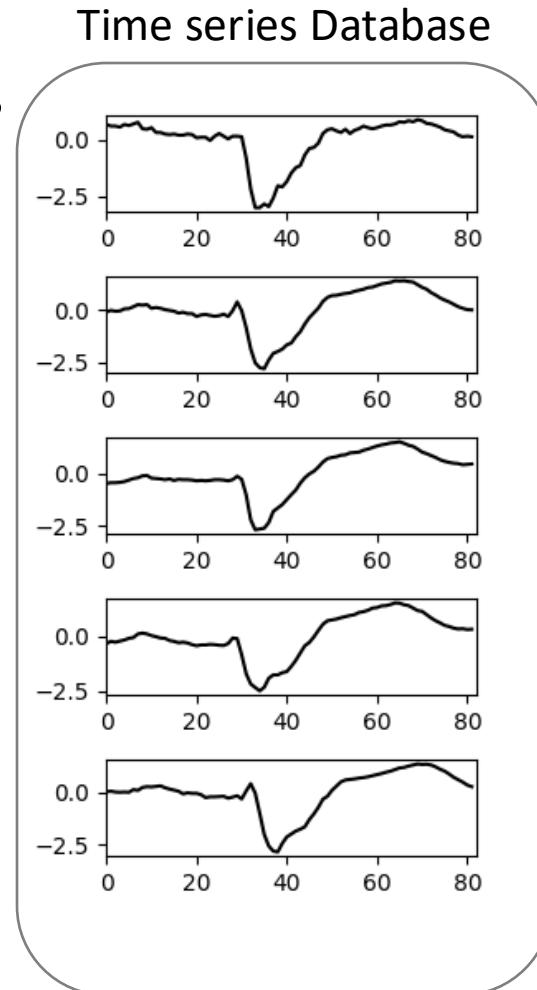
Several research directions

- Can the graph structure of Series2Graph help identify different time series types?

Series2Graph: *What next?*

Several research directions

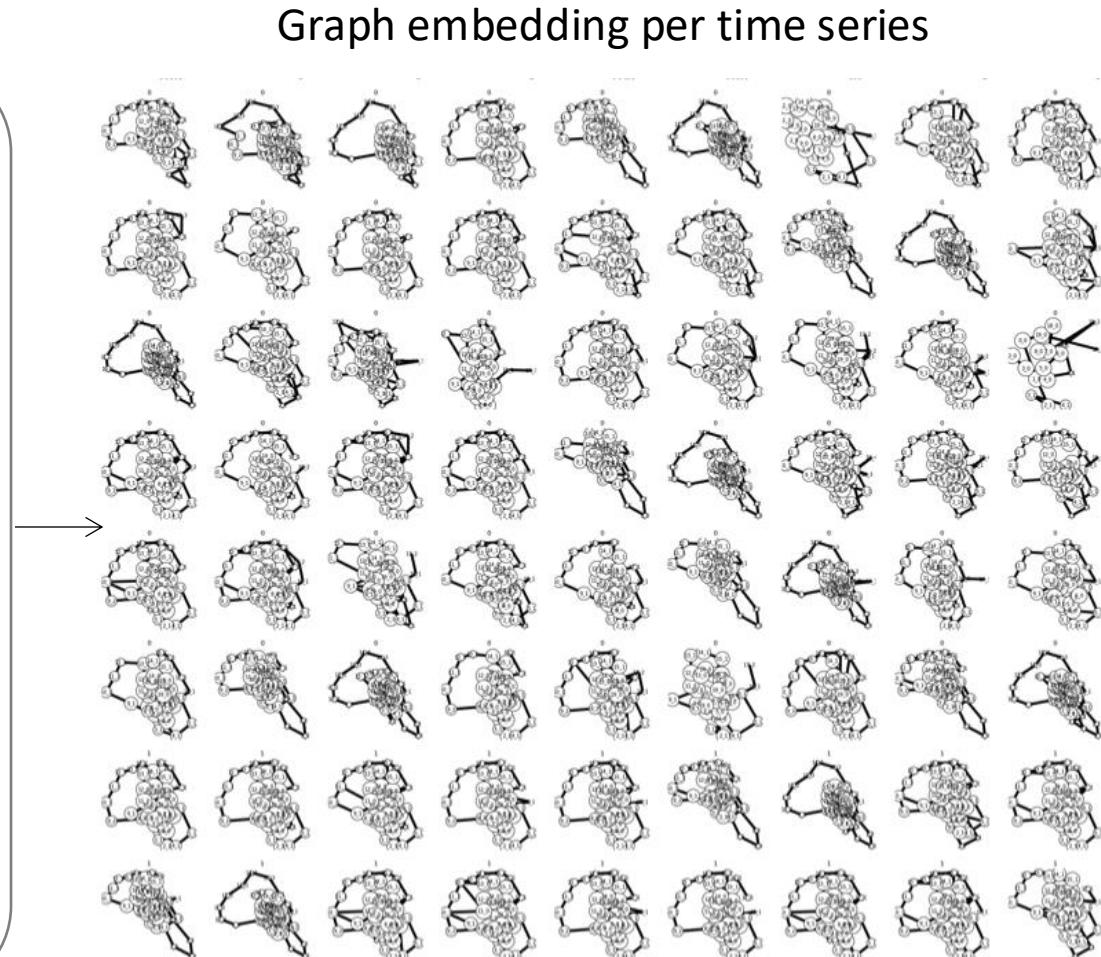
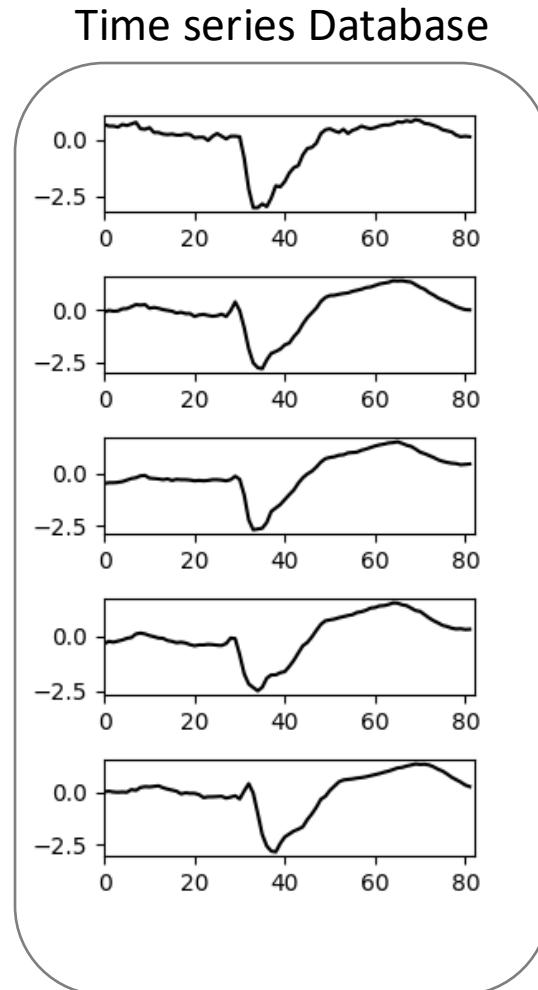
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Series2Graph: *What next?*

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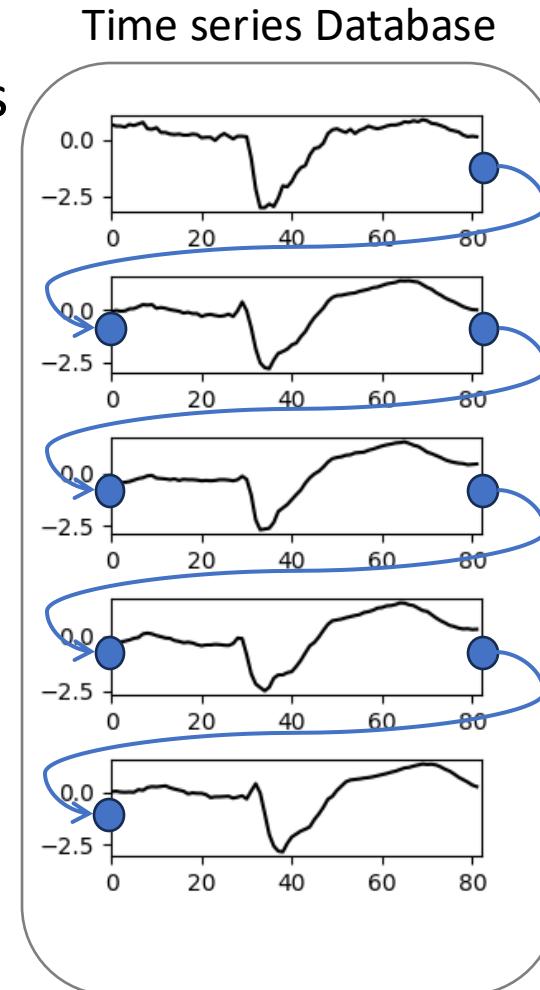
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Series2Graph: *What next?*

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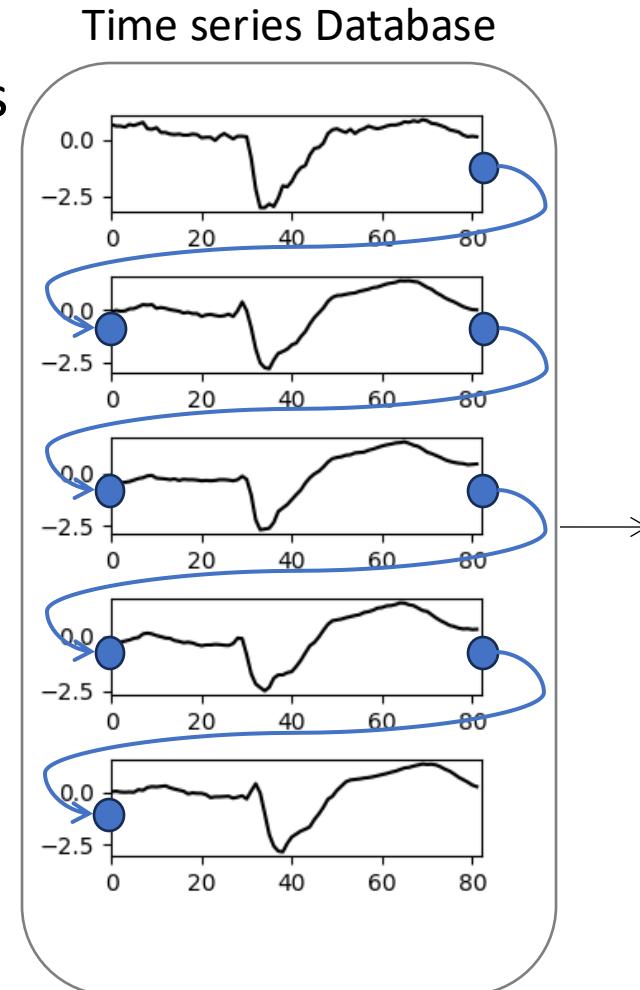
- Can the graph structure of Series2Graph help identify different time series types?
- Is a unique graph meaningful for a set of time series?



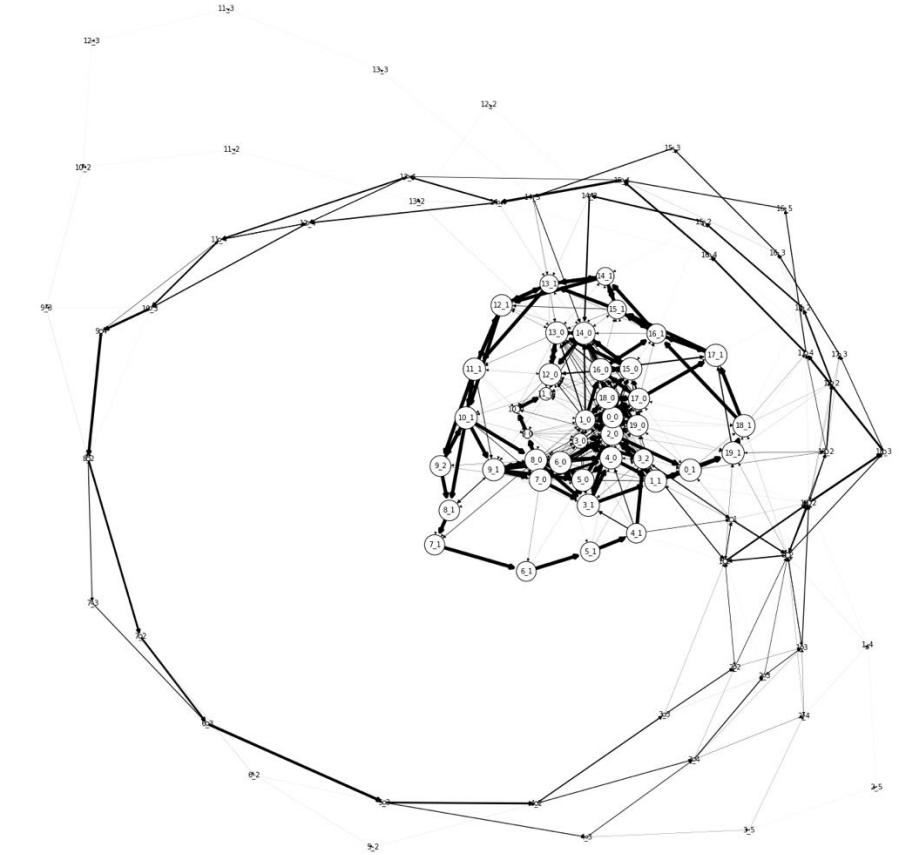
Series2Graph: *What next?*

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Graph embedding of the database

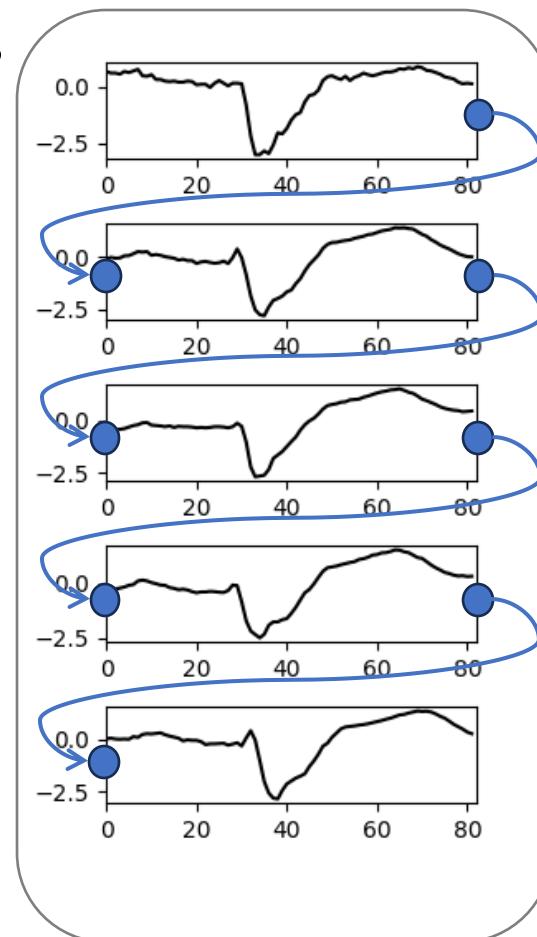


Series2Graph: *What next?*

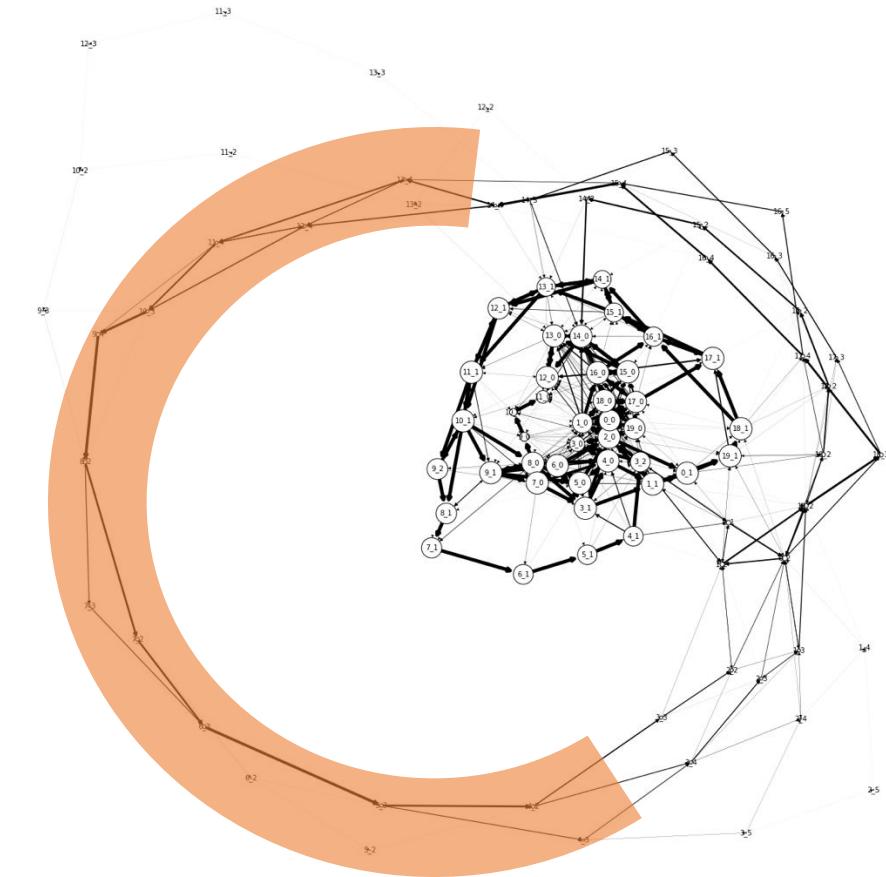
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Time series Database



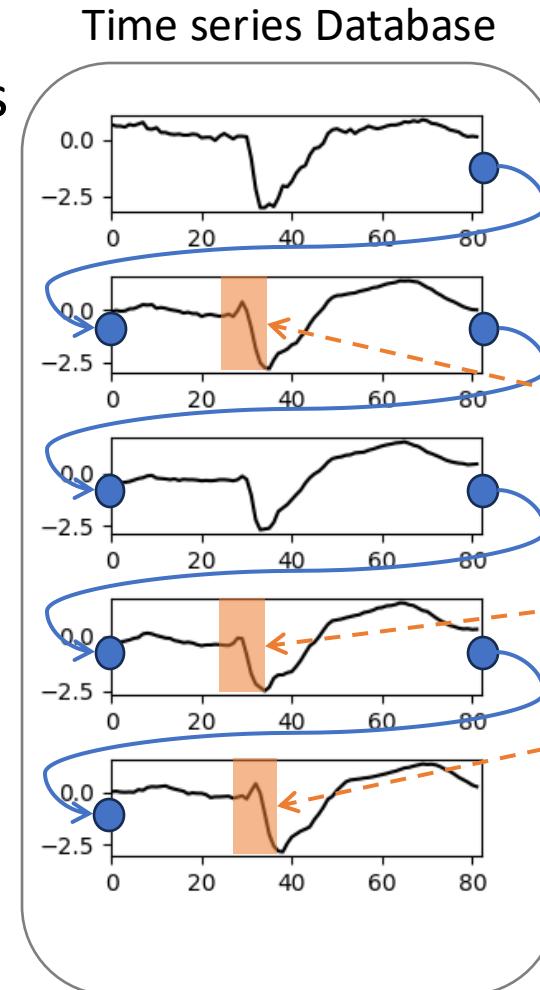
Graph embedding of the database



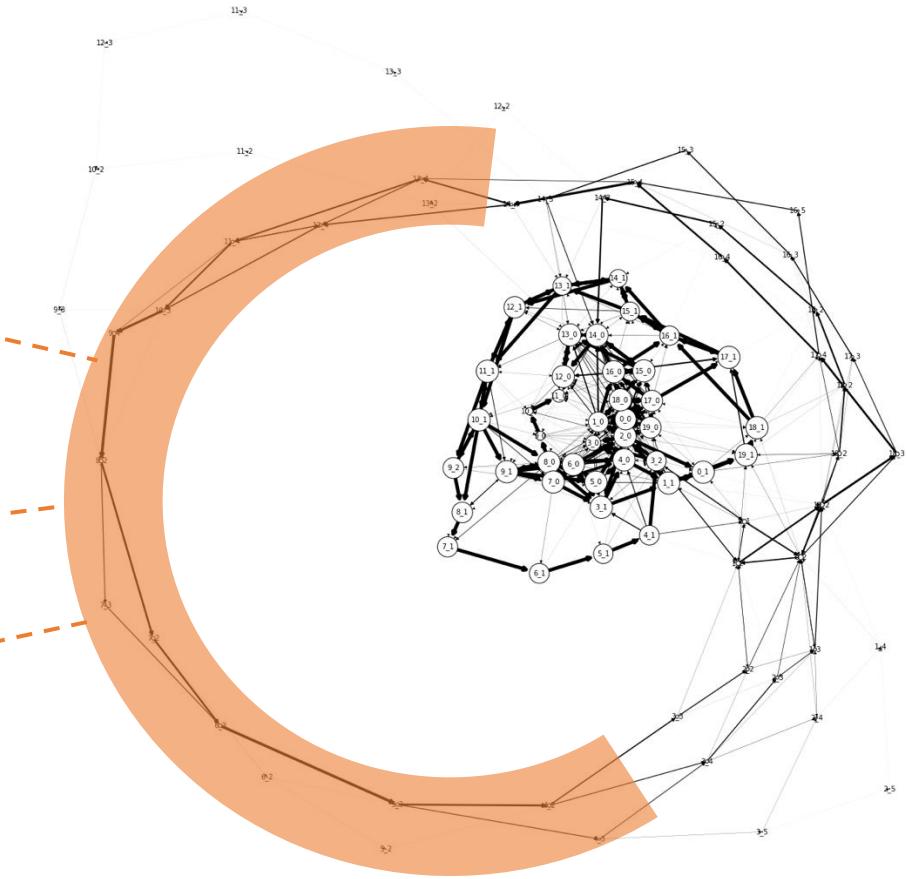
Series2Graph: *What next?*

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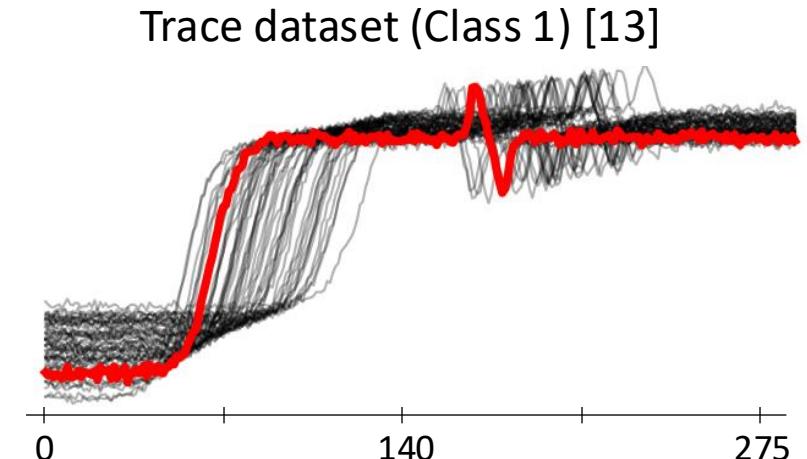
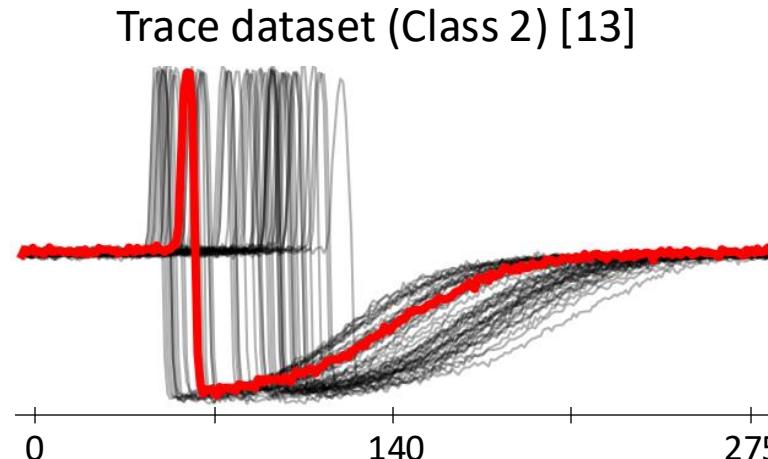
Graph embedding of the database



Series2Graph: *What next?*

Several research directions

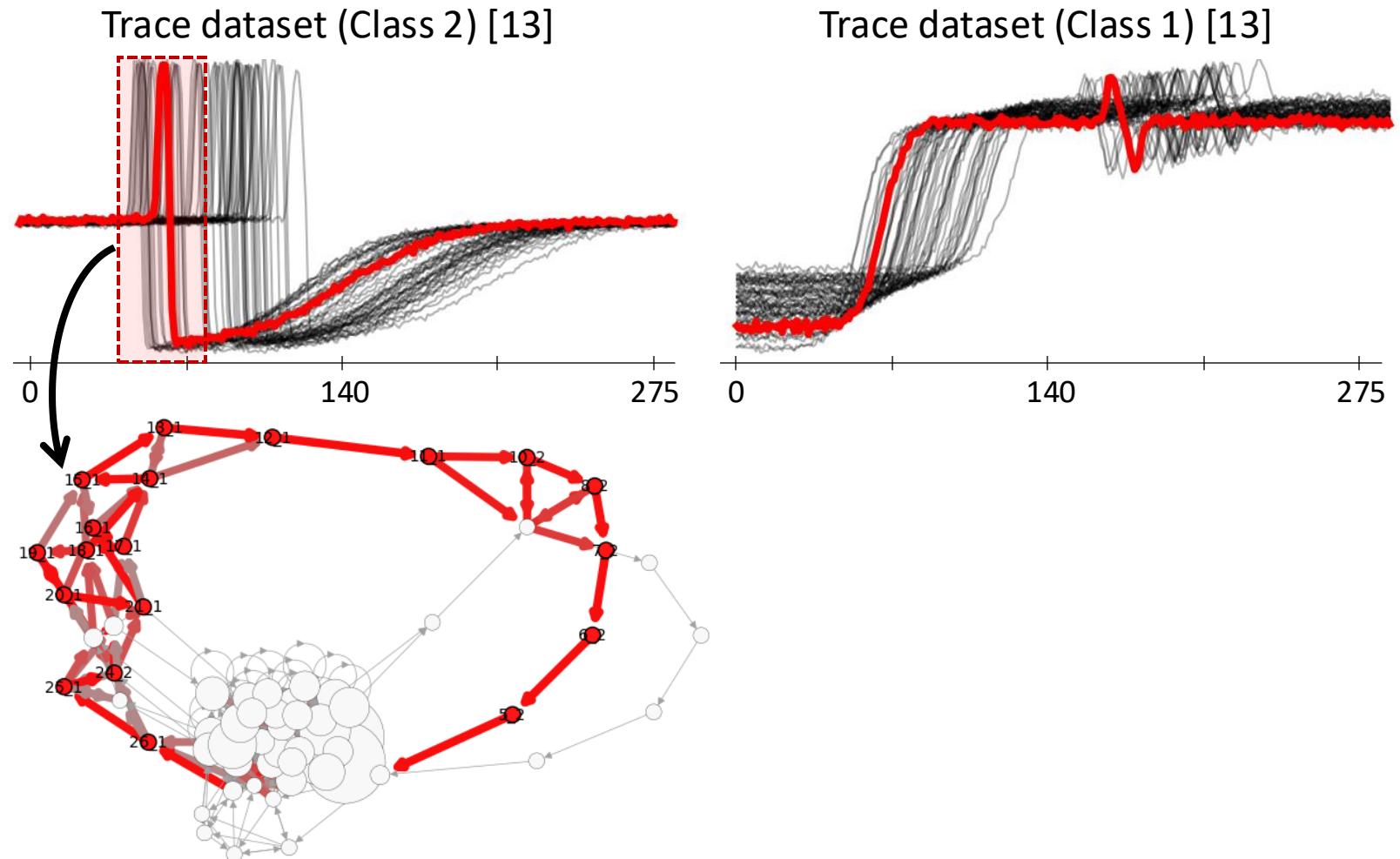
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Series2Graph: *What next?*

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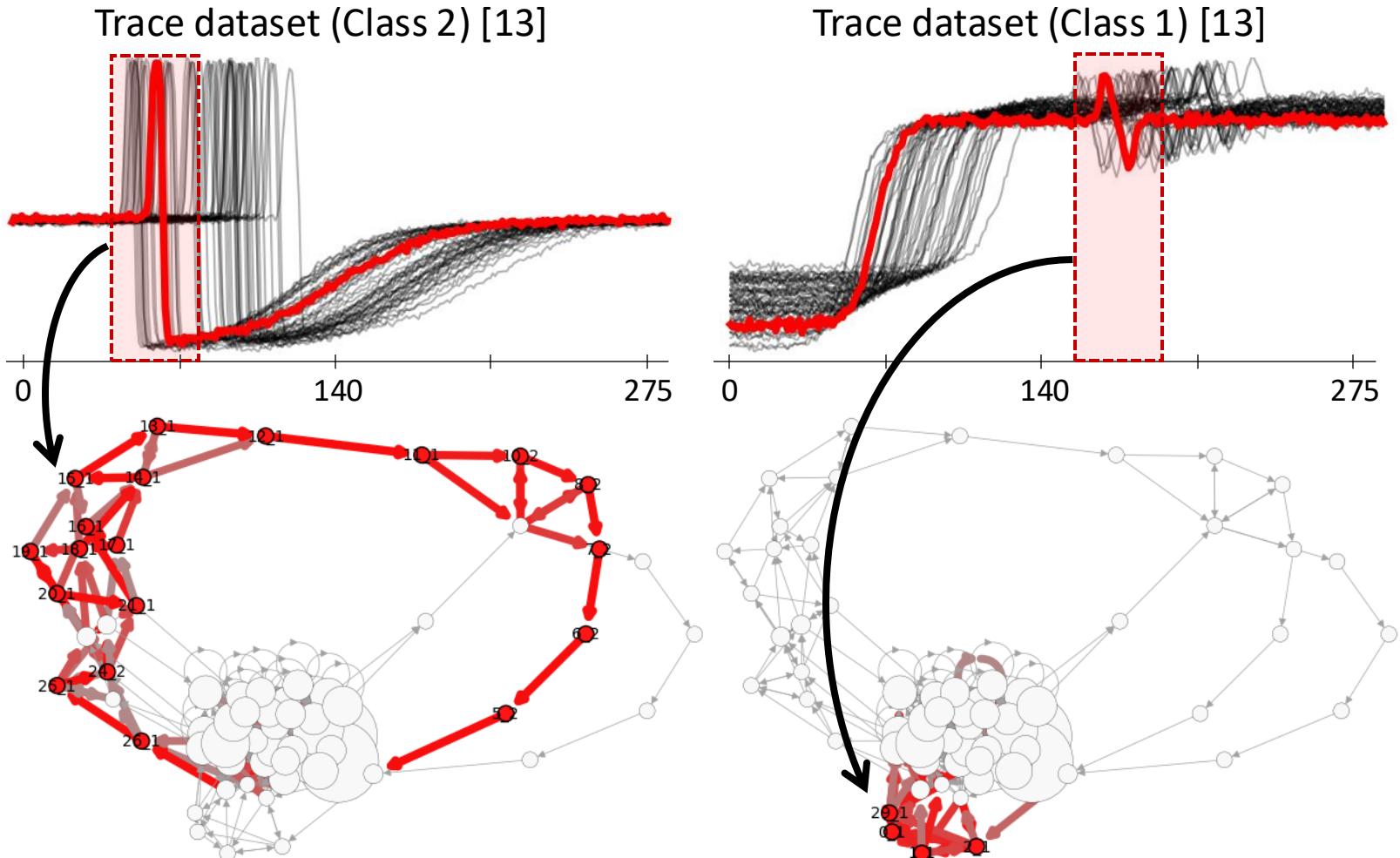
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Series2Graph: *What next?*

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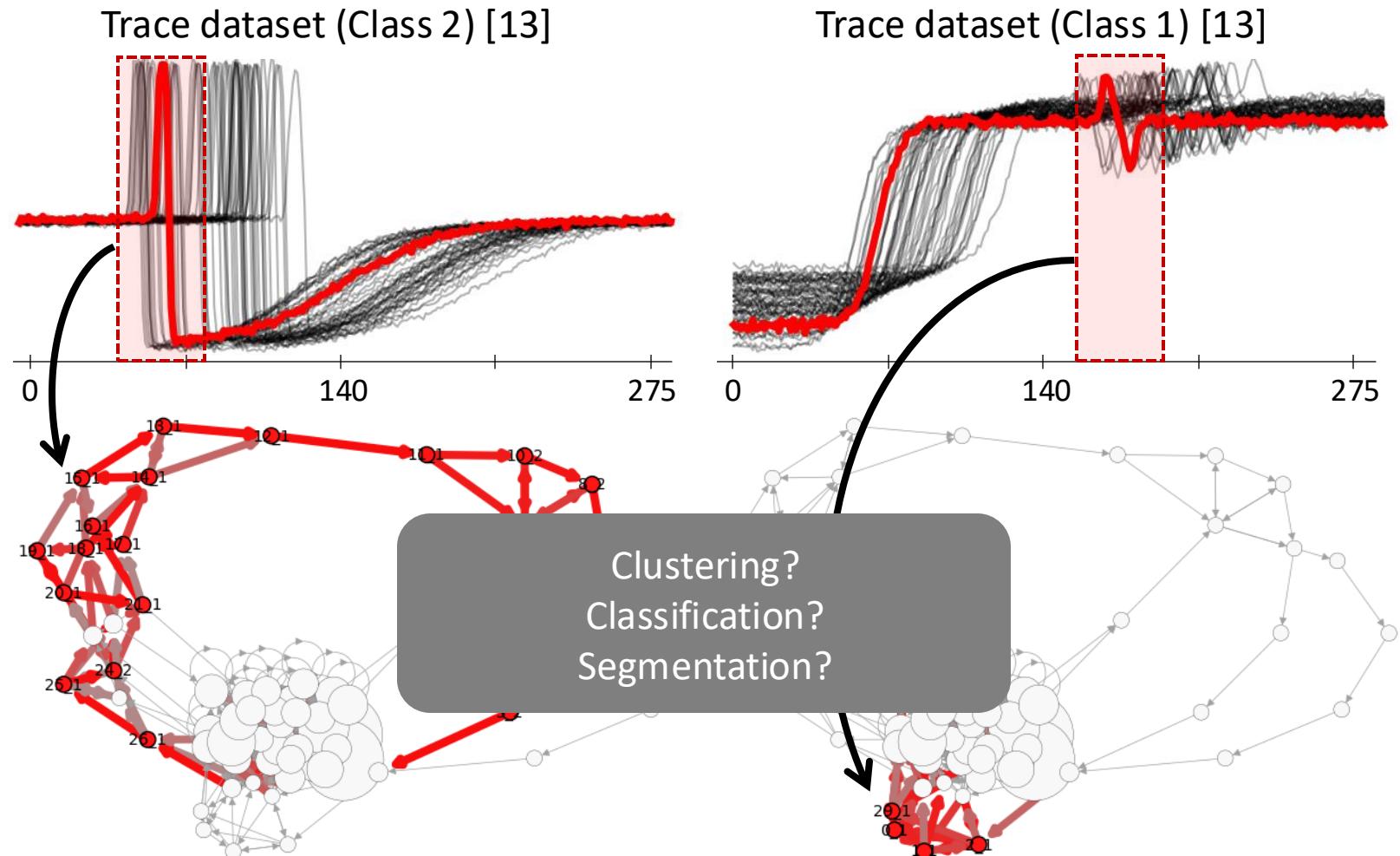
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Series2Graph: *What next?*

Several research directions

- Can the graph structure of Series2Graph help identify different time series types?
- Is a unique graph meaningful for a set of time series?
- Can we use this graph to perform multiple analytics?



Series2Graph: *What next?*

Seve

- Can
Ser
diff



46th INTERNATIONAL CONFERENCE ON VERY LARGE DATA BASES

Paper
(VLDB 2020)



<https://www.vldb.org/pvldb/vol13/p1821-boniol.pdf>

Series2Graph:

Graph-based Subsequence Anomaly Detection in Time Series

Paul Boniol and Themis Palpanas.



GitHub Repositories

TSB-UAD



TheDatumOrg/
TSB-UAD

DADS

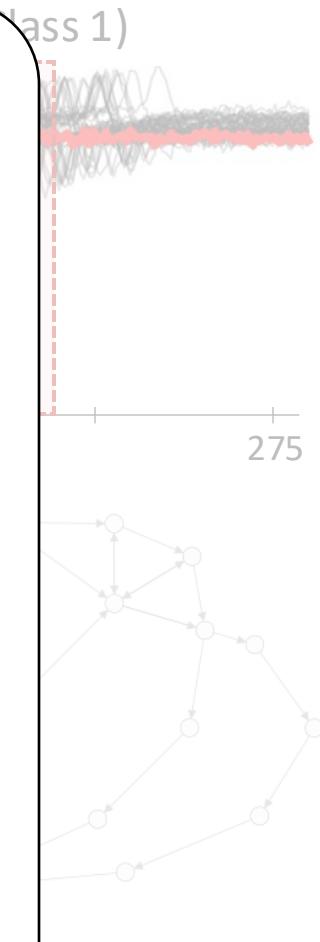


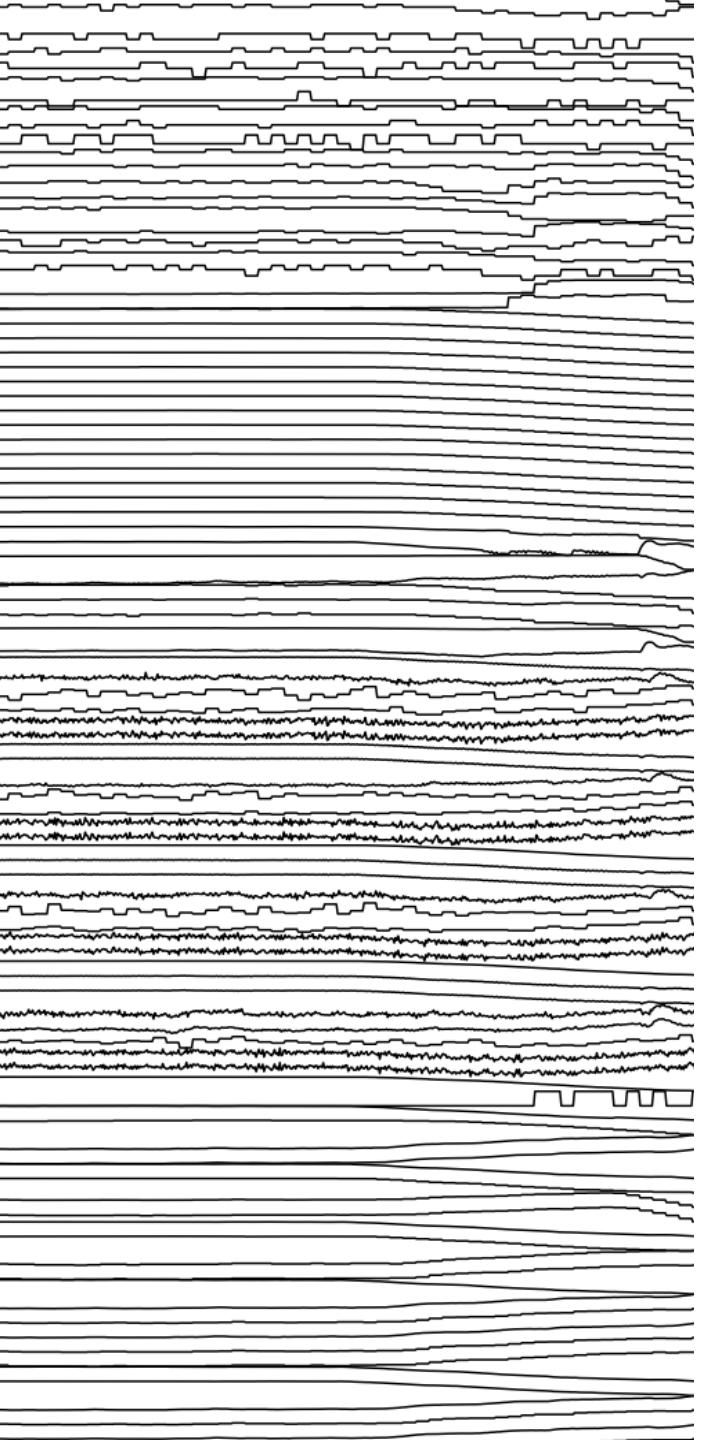
HPI-Information-
Systems/DADS

S2Gpp



HPI-Information-
Systems/S2Gpp





IV. Automated Solutions

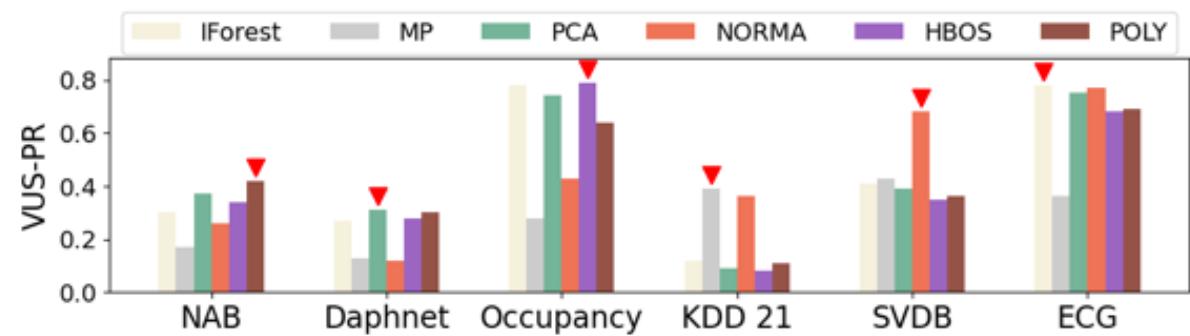
How to pick automatically the best method?

Automated Solution: *Background*

Motivation:

- No one-size-fits-all model: How can we *automatically* identify the best anomaly detector given a time series?

Detection accuracy (VUS-PR) for 6 anomaly detectors across different datasets in TSB-UAD [14]

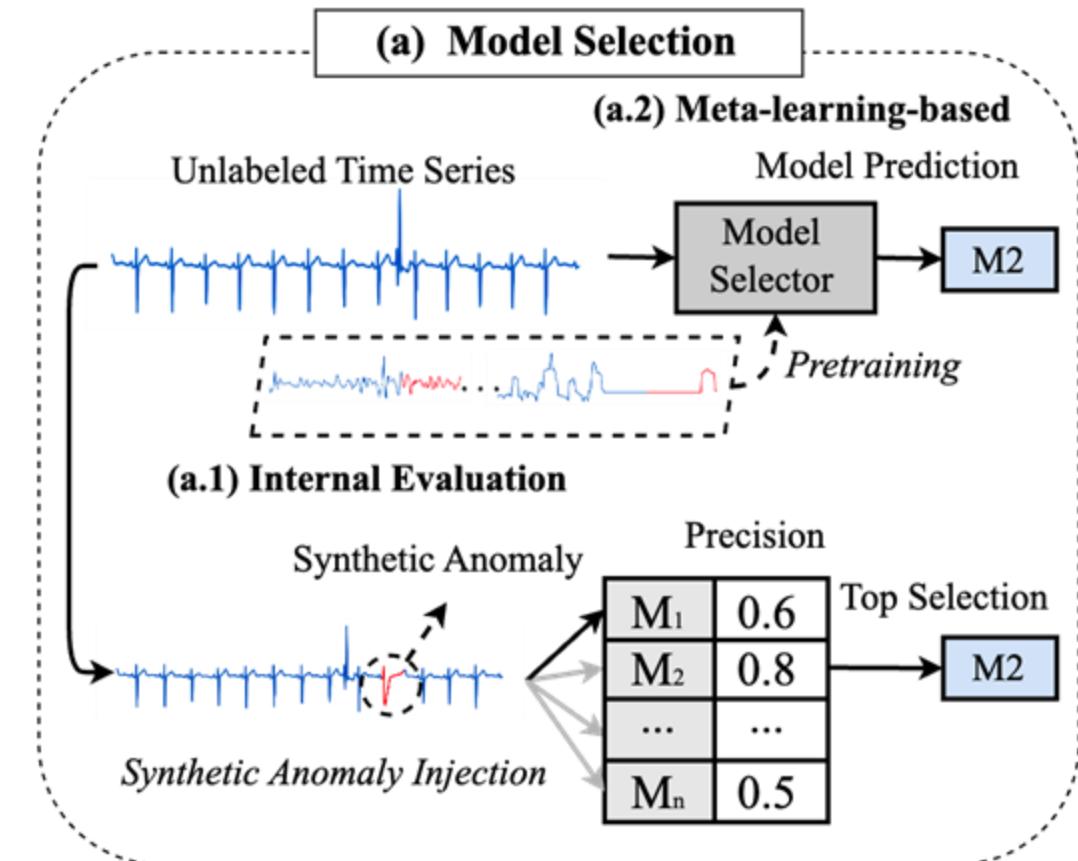


Automated Solution: *Taxonomy*

(a) Model Selection:

Selecting the best anomaly detector from a predefined candidate model set.

- (a.1) *Internal Evaluation*
- (a.2) *Meta-learning-based*



Automated Solution: *Taxonomy*

(a) Model Selection:

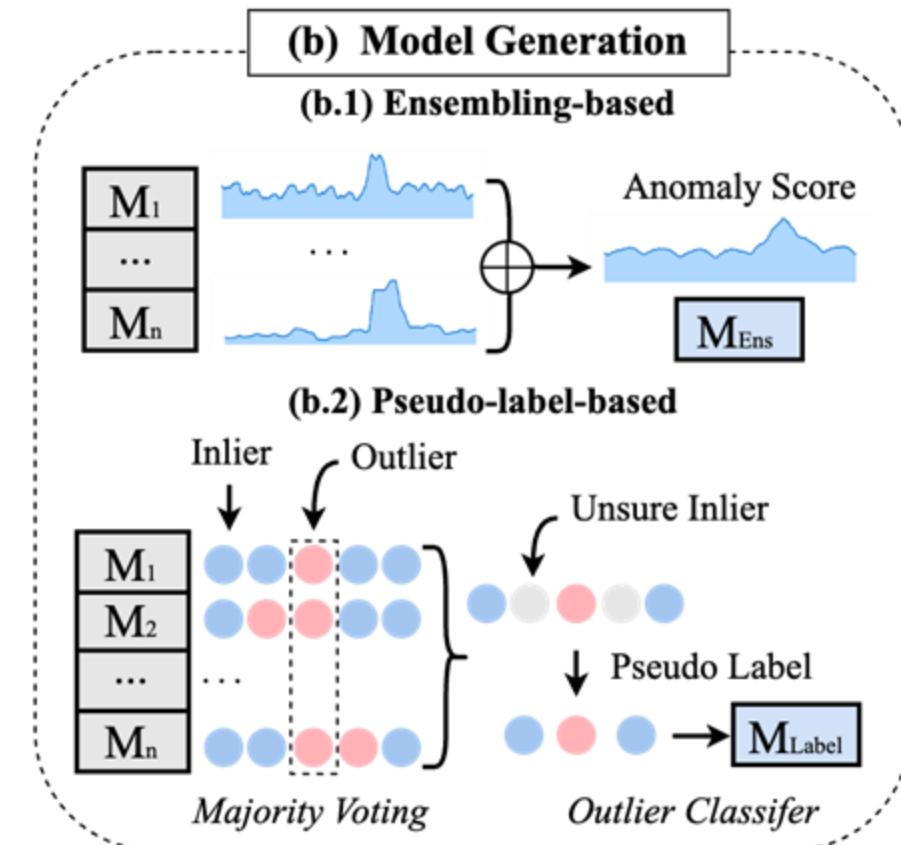
Selecting the best anomaly detector from a predefined candidate model set.

- (a.1) *Internal Evaluation*
- (a.2) *Meta-learning-based*

(b) Model Generation:

Creating an entirely new model for the given time series based on the candidate mode set

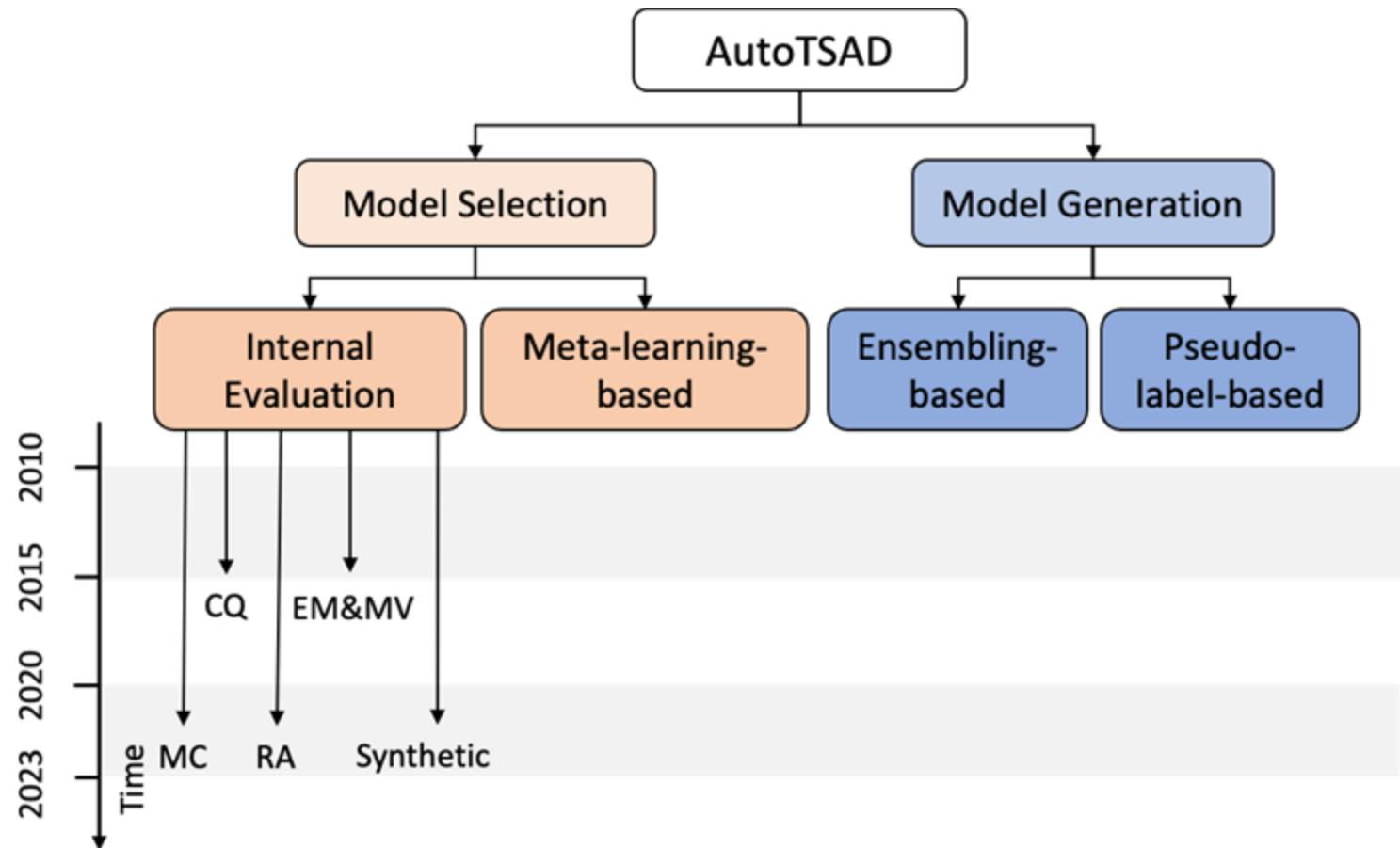
- (b.1) *Ensembling-based*
- (b.2) *Pseudo-label-based*



Automated Solution: *Internal Evaluation*

Definition: Evaluate the effectiveness of a model without any reliance on external information

- **Stand-alone:** Clustering Quality, EM&MV, Synthetic anomaly injection
- **Collective:** Model Centrality, Rank Aggregation



Automated Solution: *Internal Evaluation*

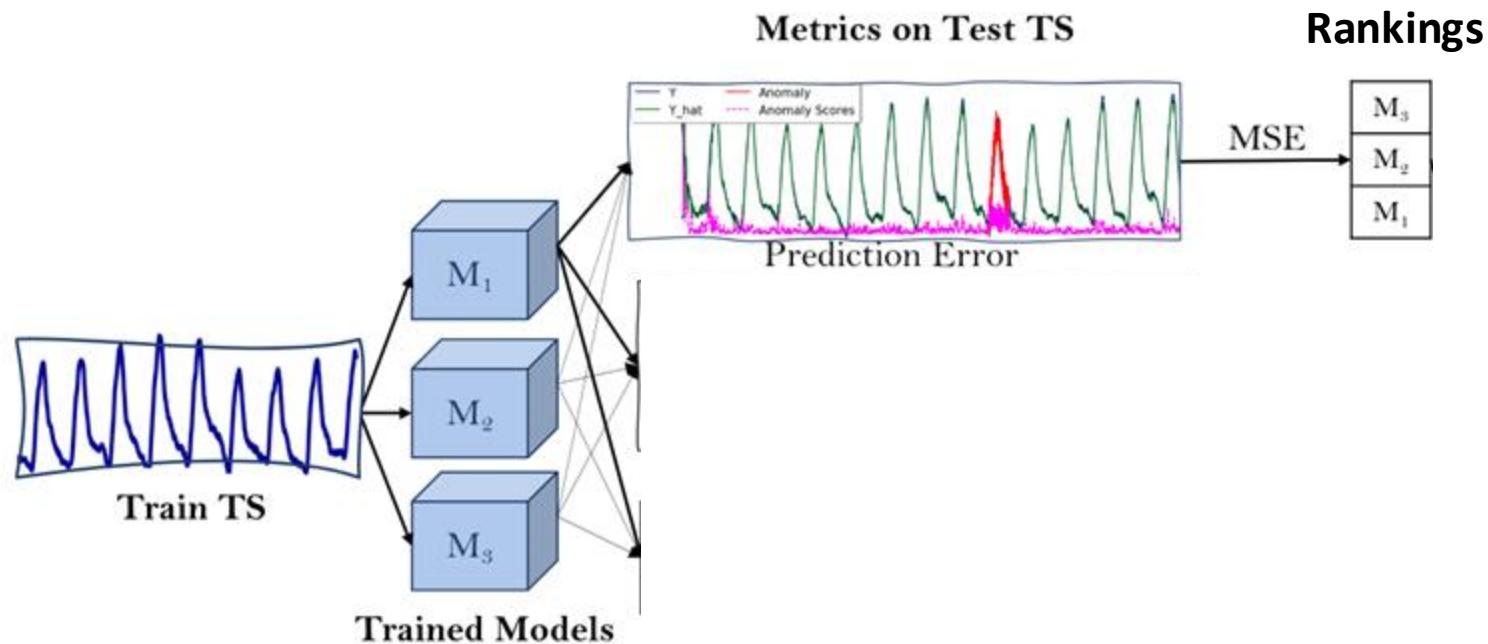


Image from [15]: Internal Evaluation workflow.

Automated Solution: *Internal Evaluation*

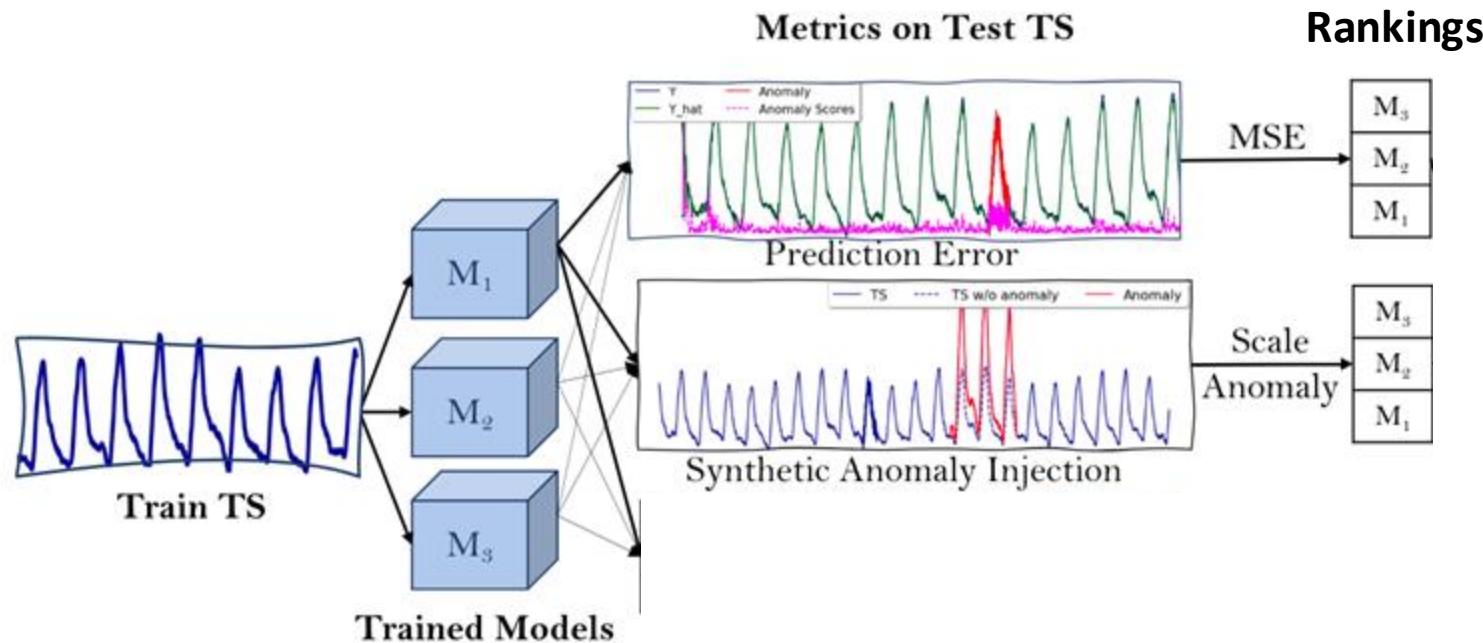


Image from [15]: Internal Evaluation workflow.

Automated Solution: *Internal Evaluation*

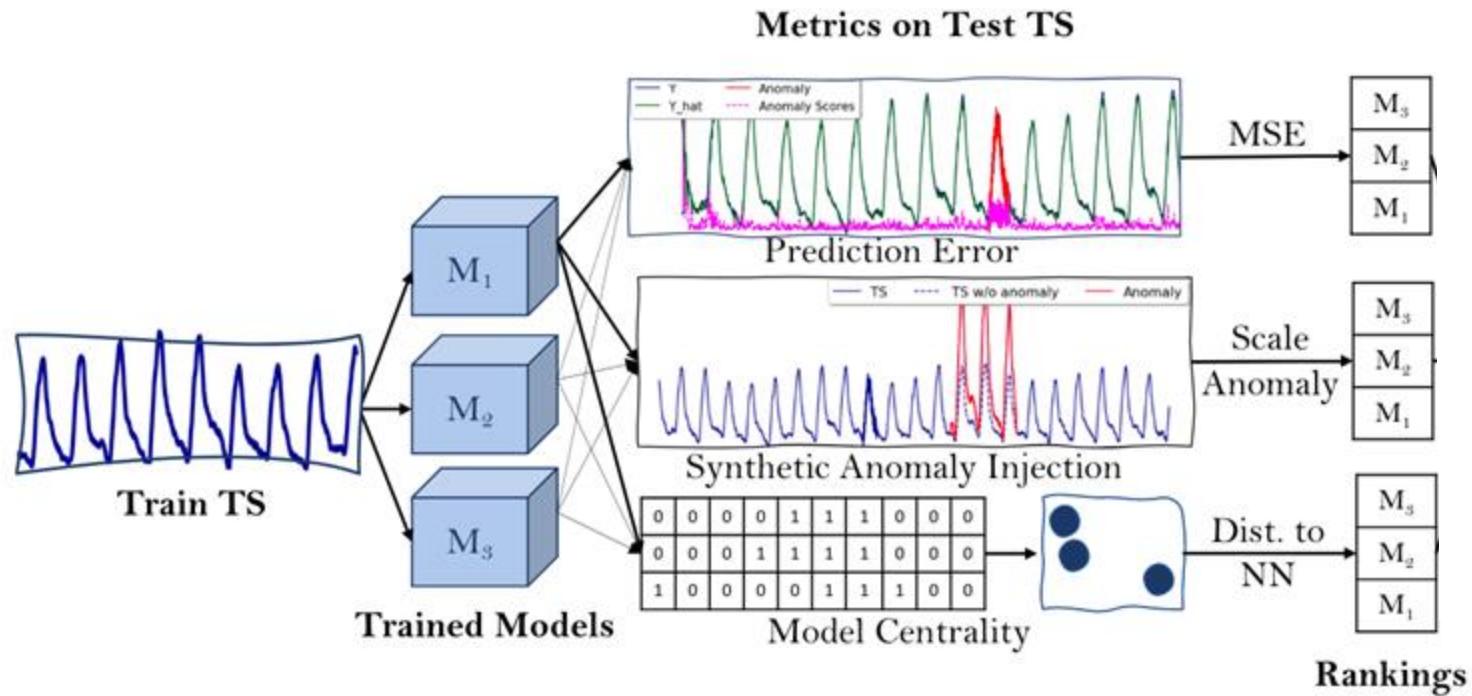


Image from [15]: Internal Evaluation workflow.

Automated Solution: *Internal Evaluation*

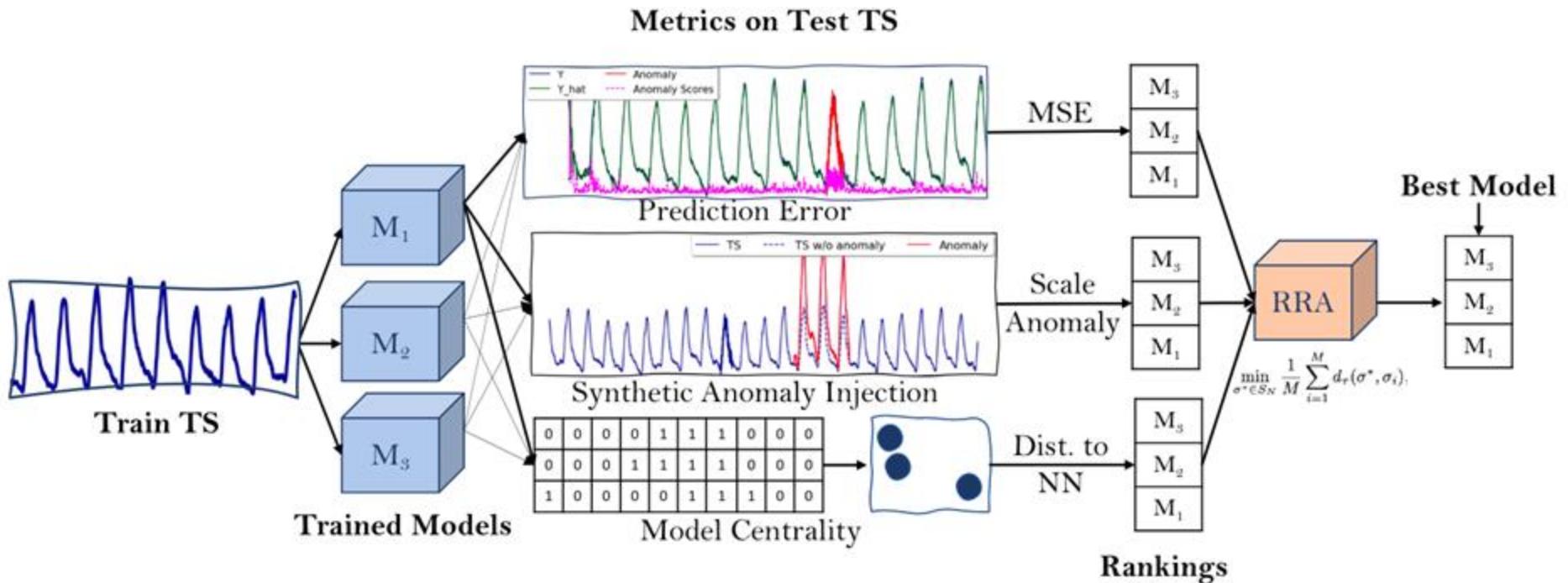
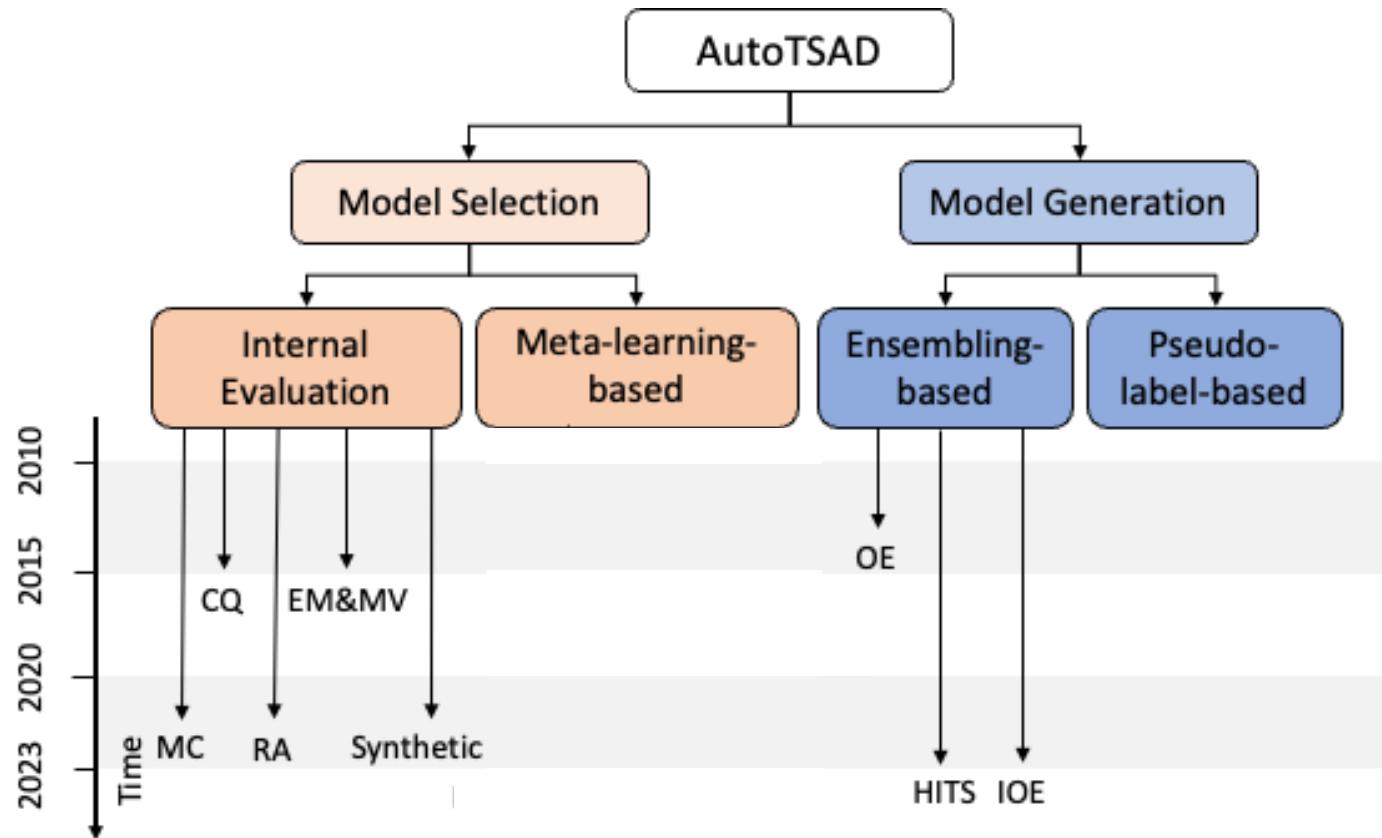


Image from [15]: Internal Evaluation workflow.

Automated Solution: *Ensembling-based*

Definition: Integrate predictions from the candidate model set

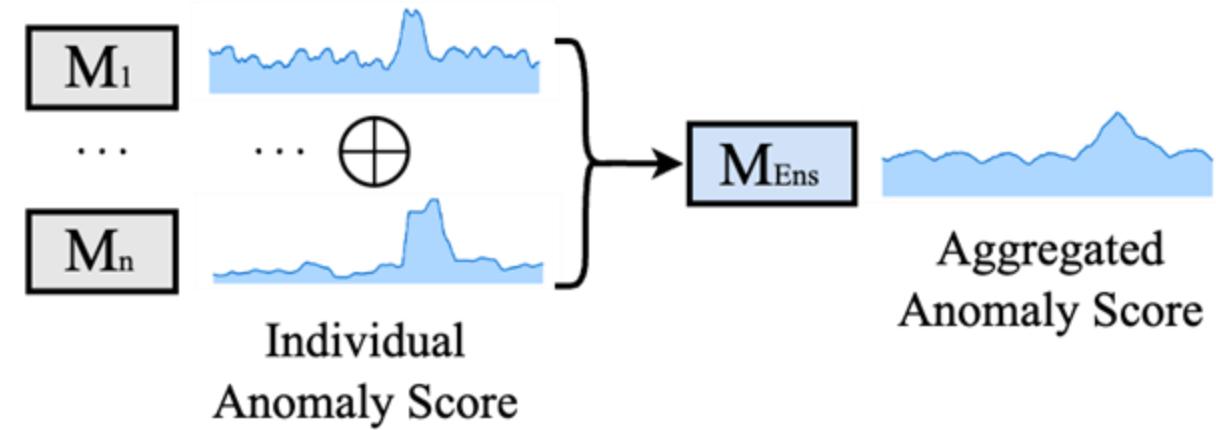
- **Full:** OE
- **Selective:** HITS, IOE



Automated Solution: *Ensembling-based*

Definition: Integrate predictions from the candidate model set

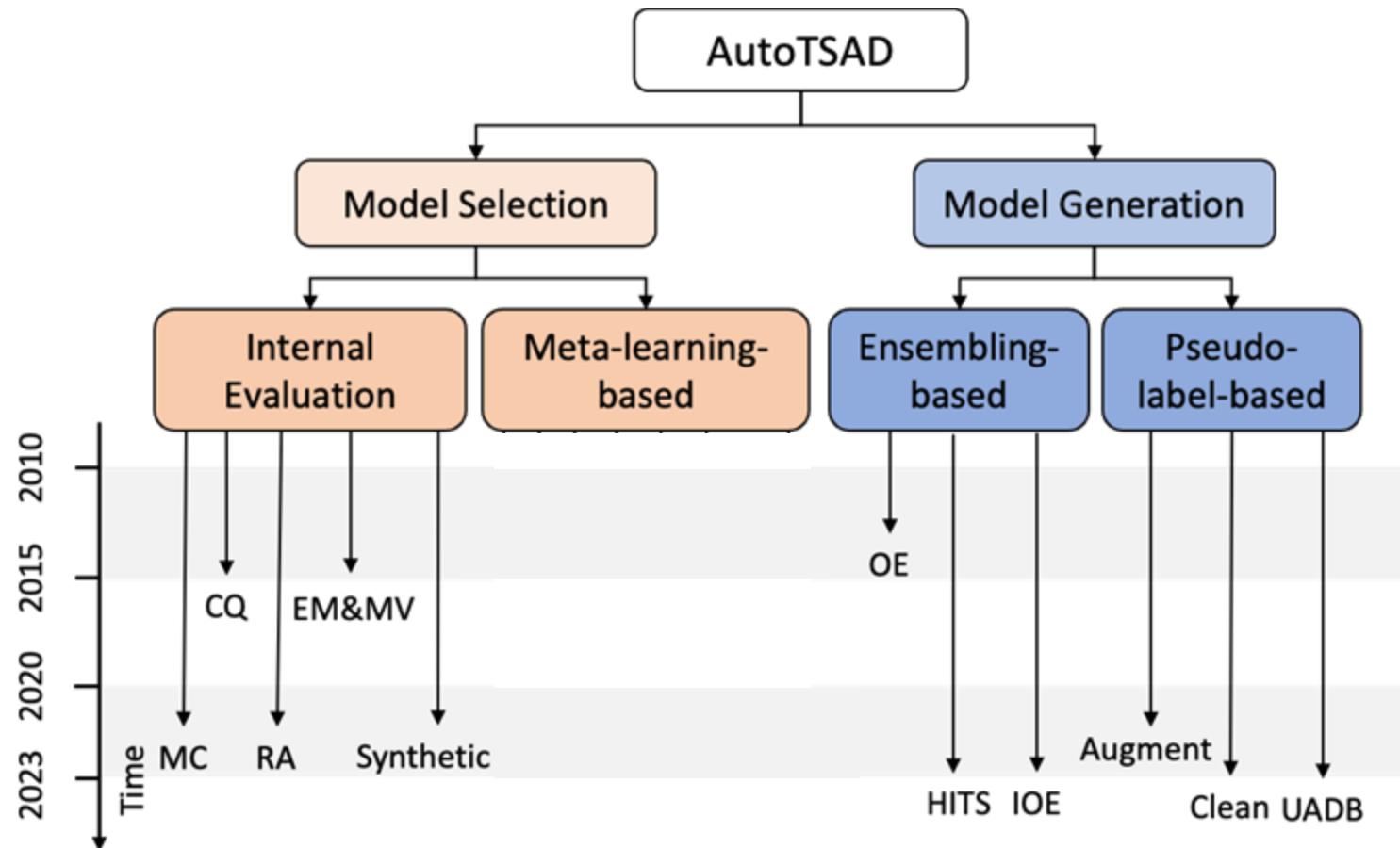
- **Full:** OE
- **Selective:** HITS, IOE



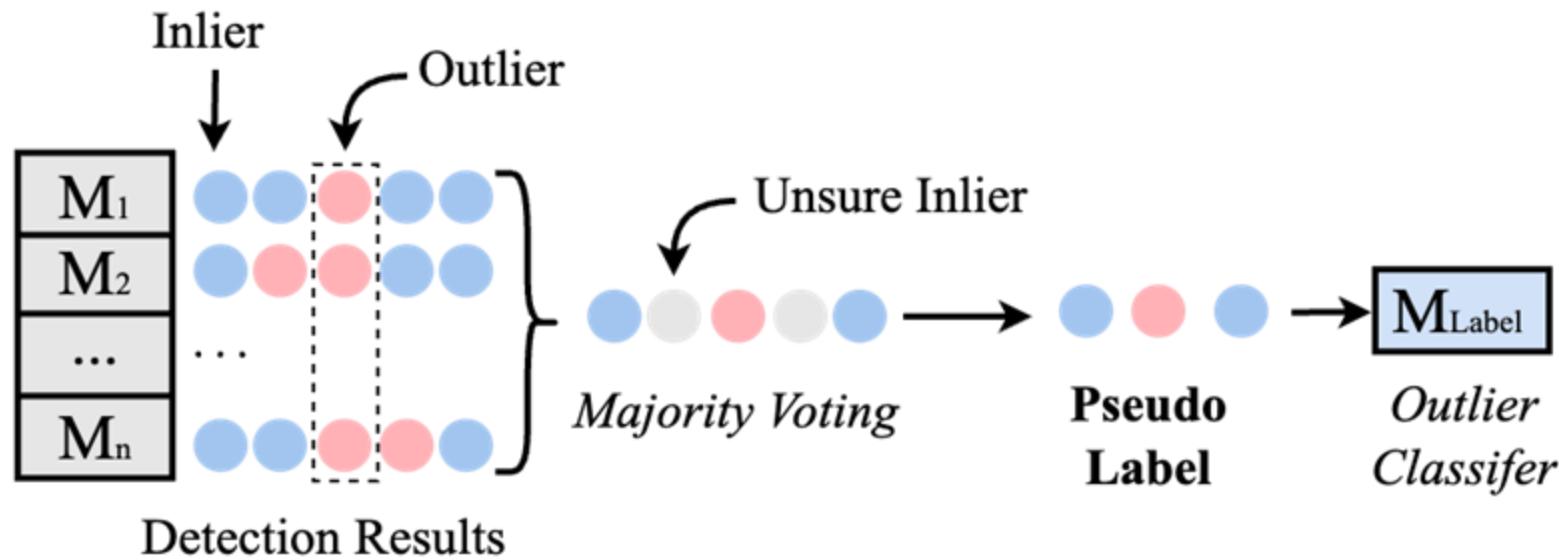
Automated Solution: *Pseudo-label-based*

Definition: Generate pseudo-labels to transform the unsupervised anomaly detection problem into a supervised framework

- **AutoOD:** Augment, Clean
- **Booster:** UADB



Automated Solution: *Pseudo-label-based*

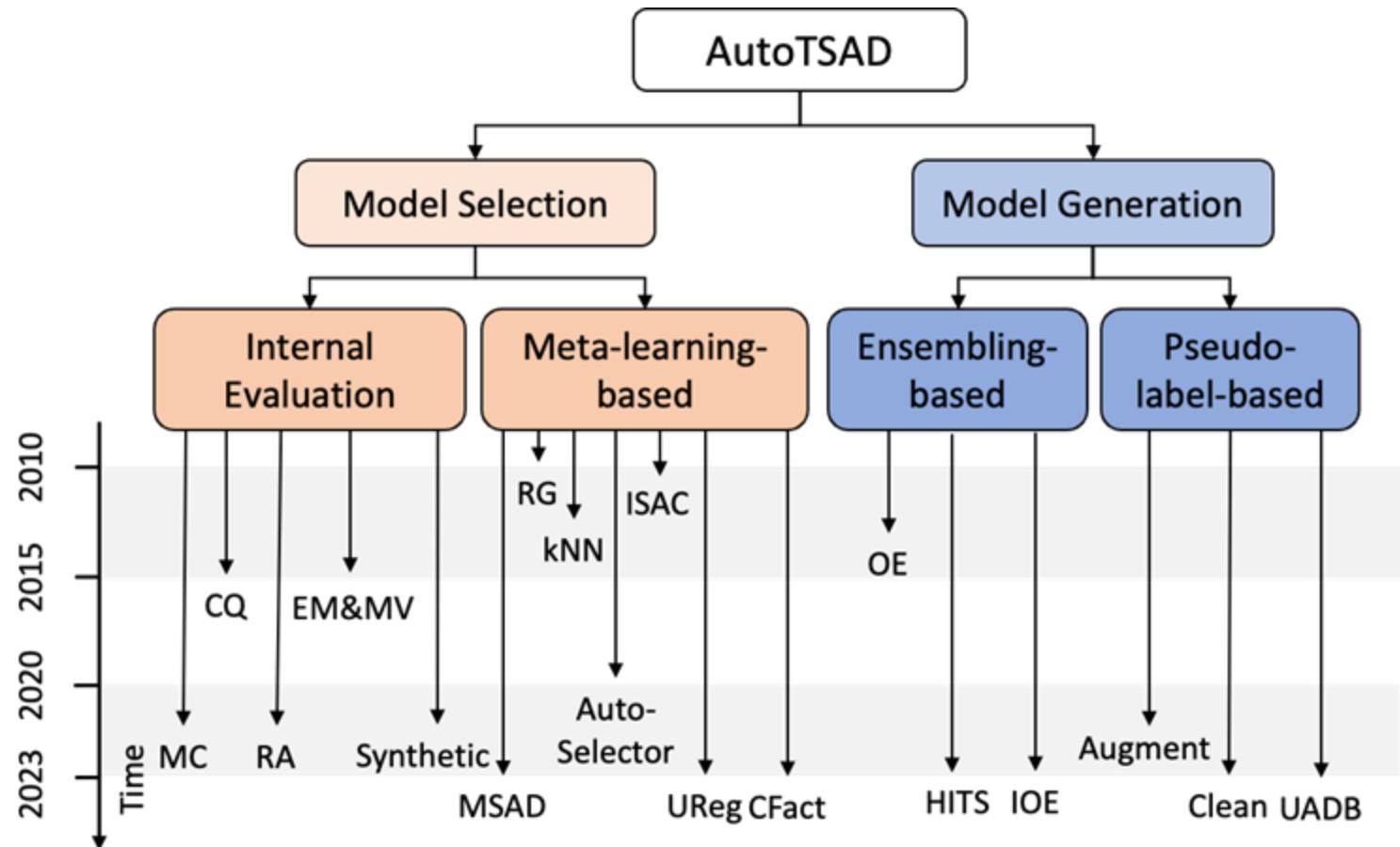


Pseudo-label-based Method Framework [16].

Automated Solution: *Meta-learning-based*

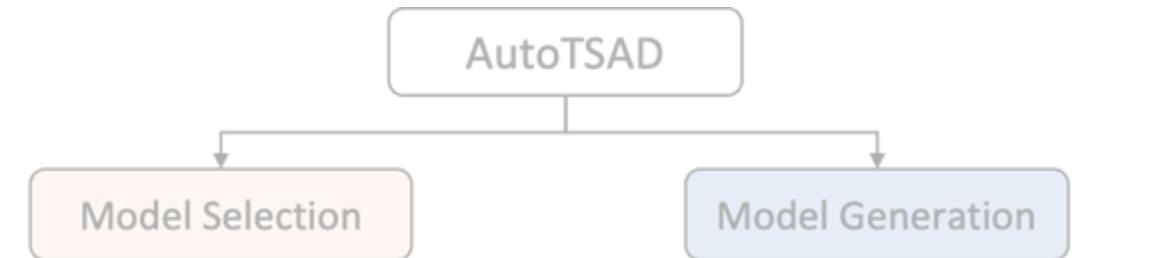
Definition: Using insights from historical labeled datasets to select the best model for new data

- **Classification:** Auto-Selector, MSAD
- **Regression:** RG, UReg, Cfact
- **Nearest Neighbor:** kNN
- **Other Optimization:** ISAC, MetaOD

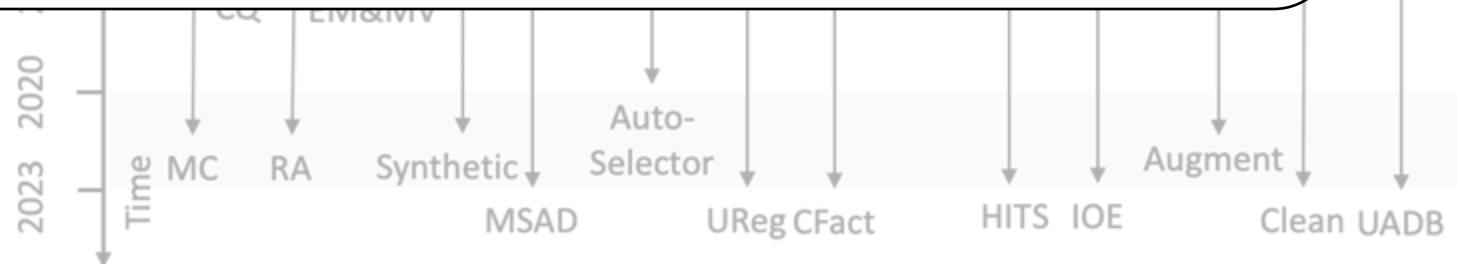


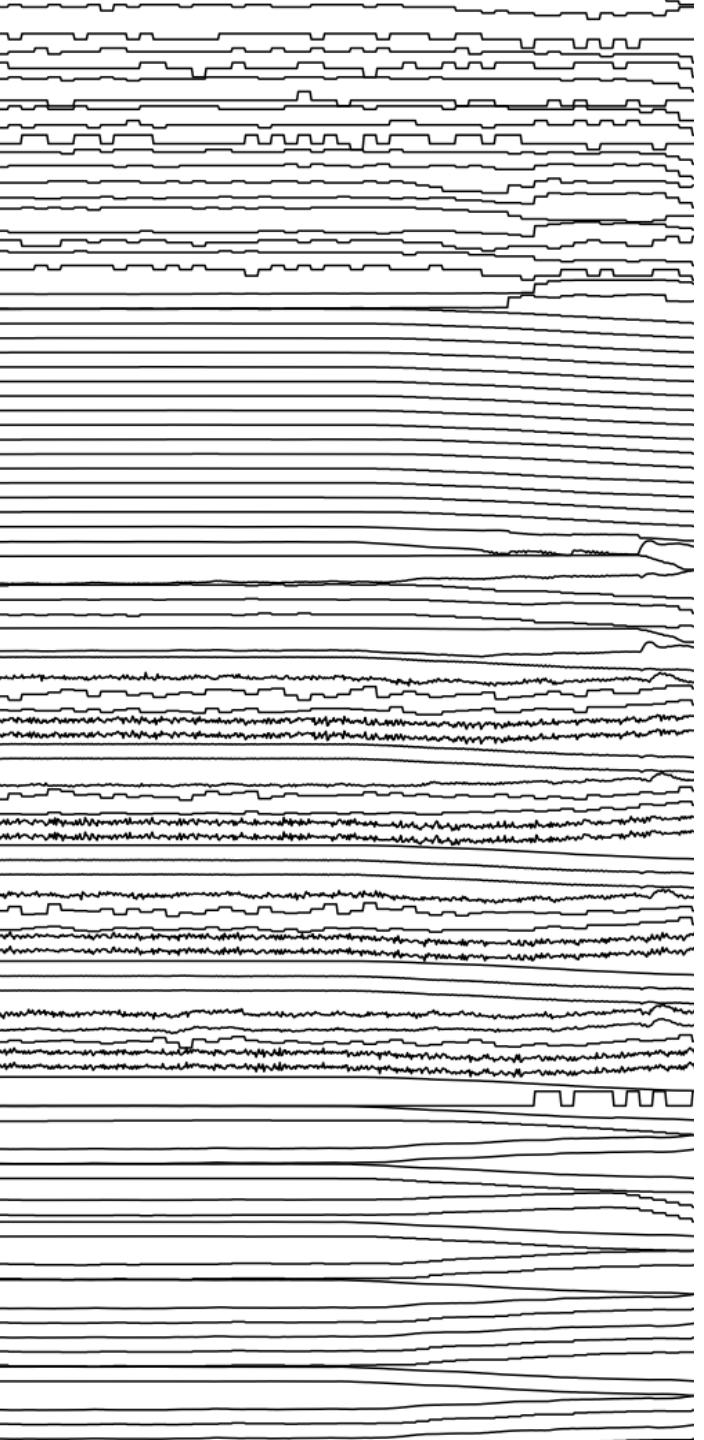
Automated Solution: *Meta-learning-based*

Definition: Using insights from historical labeled datasets to select the best model for new data



- How can we do “*model selection*” for time series anomaly detection?
- Is it better than simply *ensembling* detectors?
- Other Optimization: ISAC, MetaOD



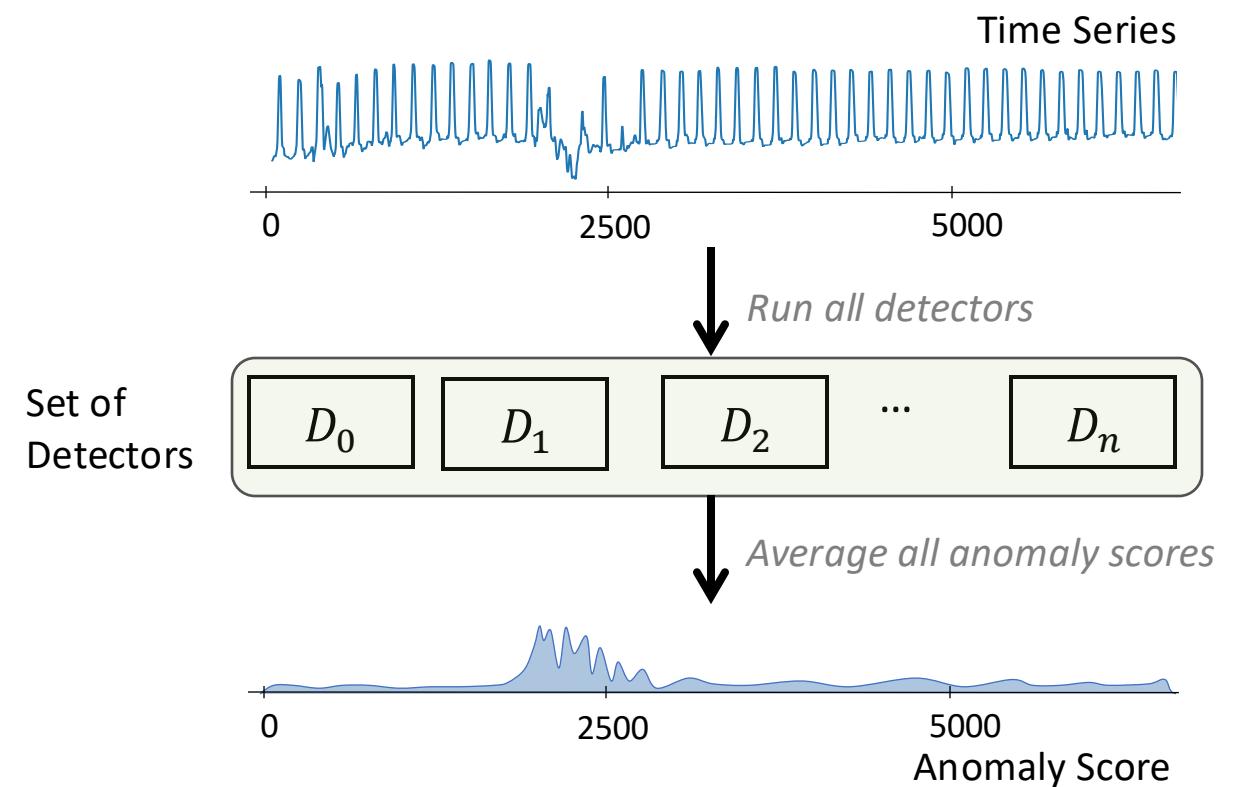


IV. MSAD

Model Selection for Anomaly Detection

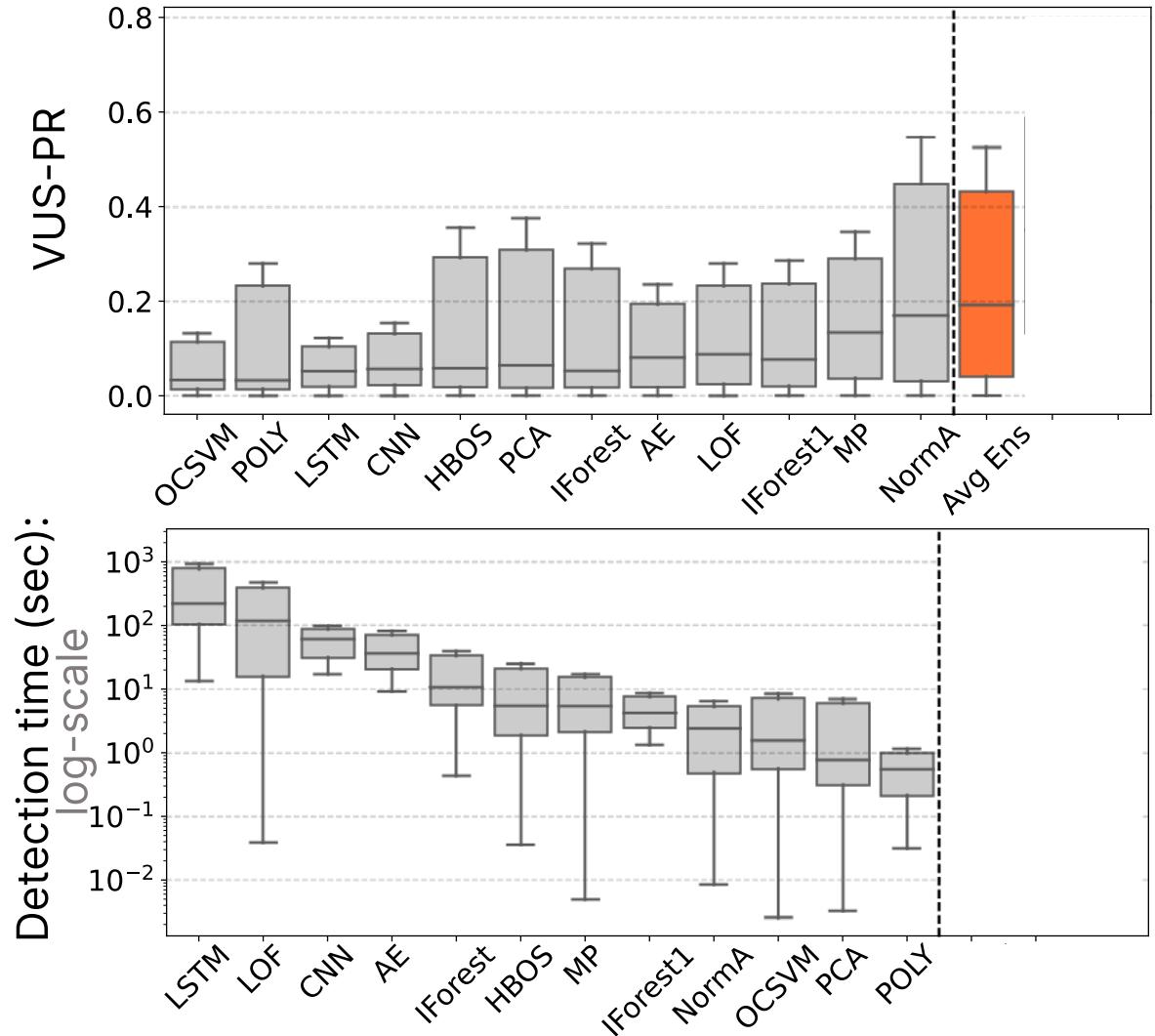
MSAD: *Ensembling versus Model Selection*

Ensembling is proposed as a mitigation strategy to the previous limitation [17]



MSAD: *Ensembling versus Model Selection*

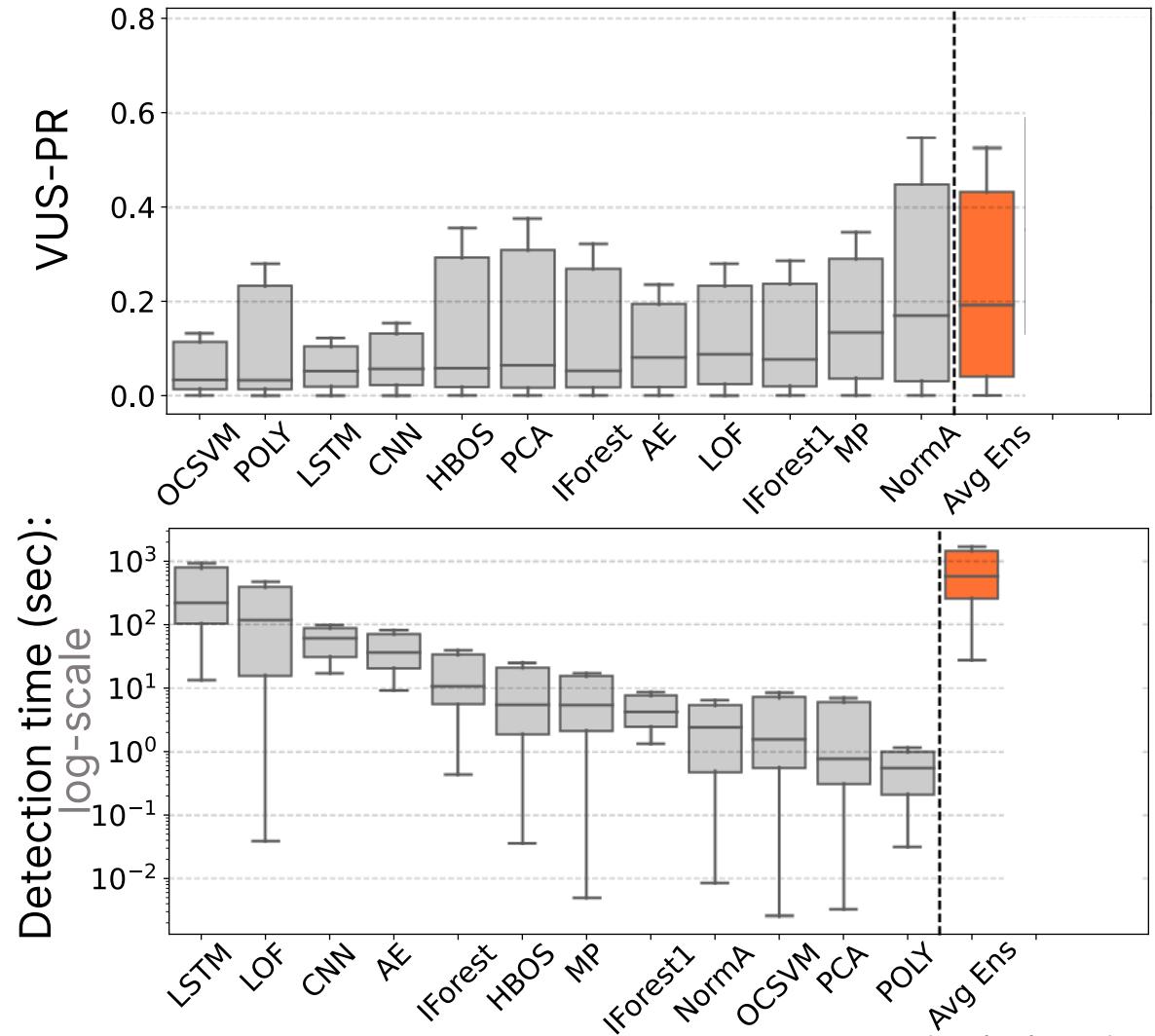
Ensembling is proposed as a mitigation strategy to the previous limitation [17]



MSAD: *Ensembling versus Model Selection*

Ensembling is proposed as a mitigation strategy to the previous limitation [17]

... But is problematic in terms of execution time

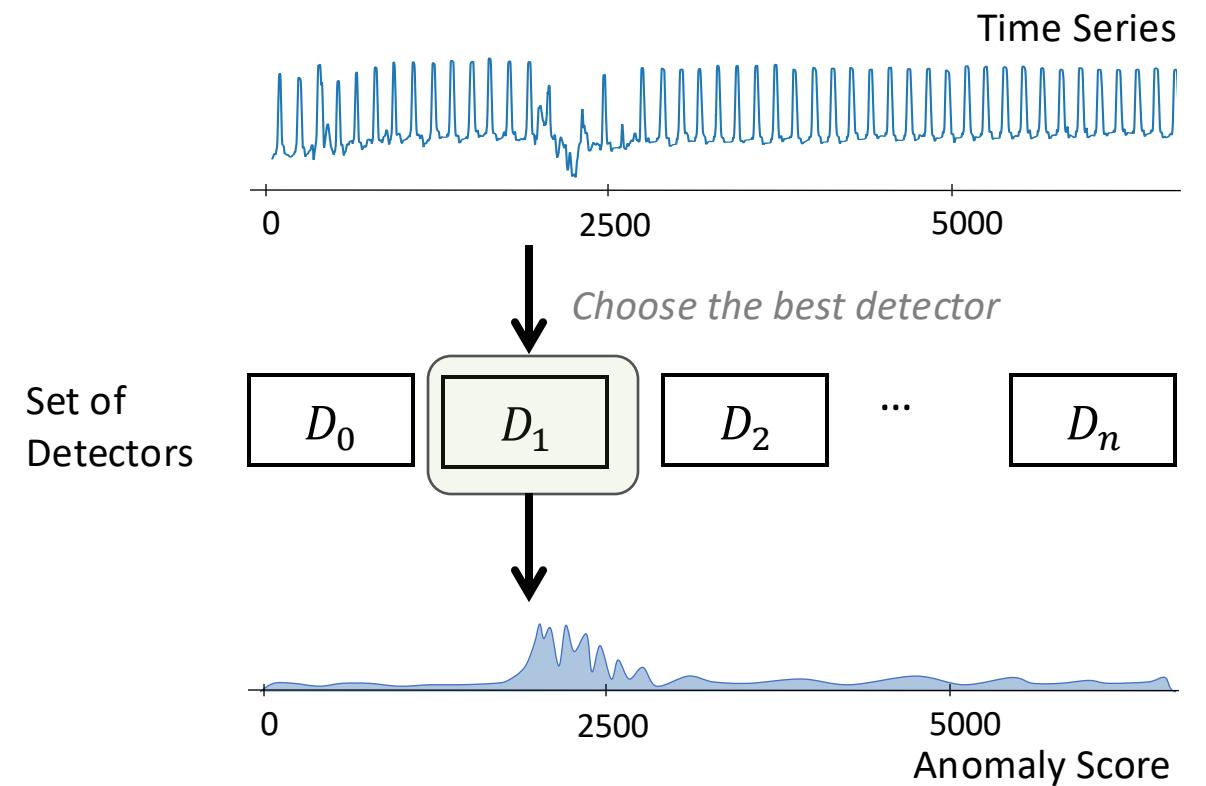


MSAD: *Ensembling versus Model Selection*

Ensembling is proposed as a mitigation strategy to the previous limitation [17]

... But is problematic in terms of execution time

Model Selection (MS) is a solution to reduce the execution time



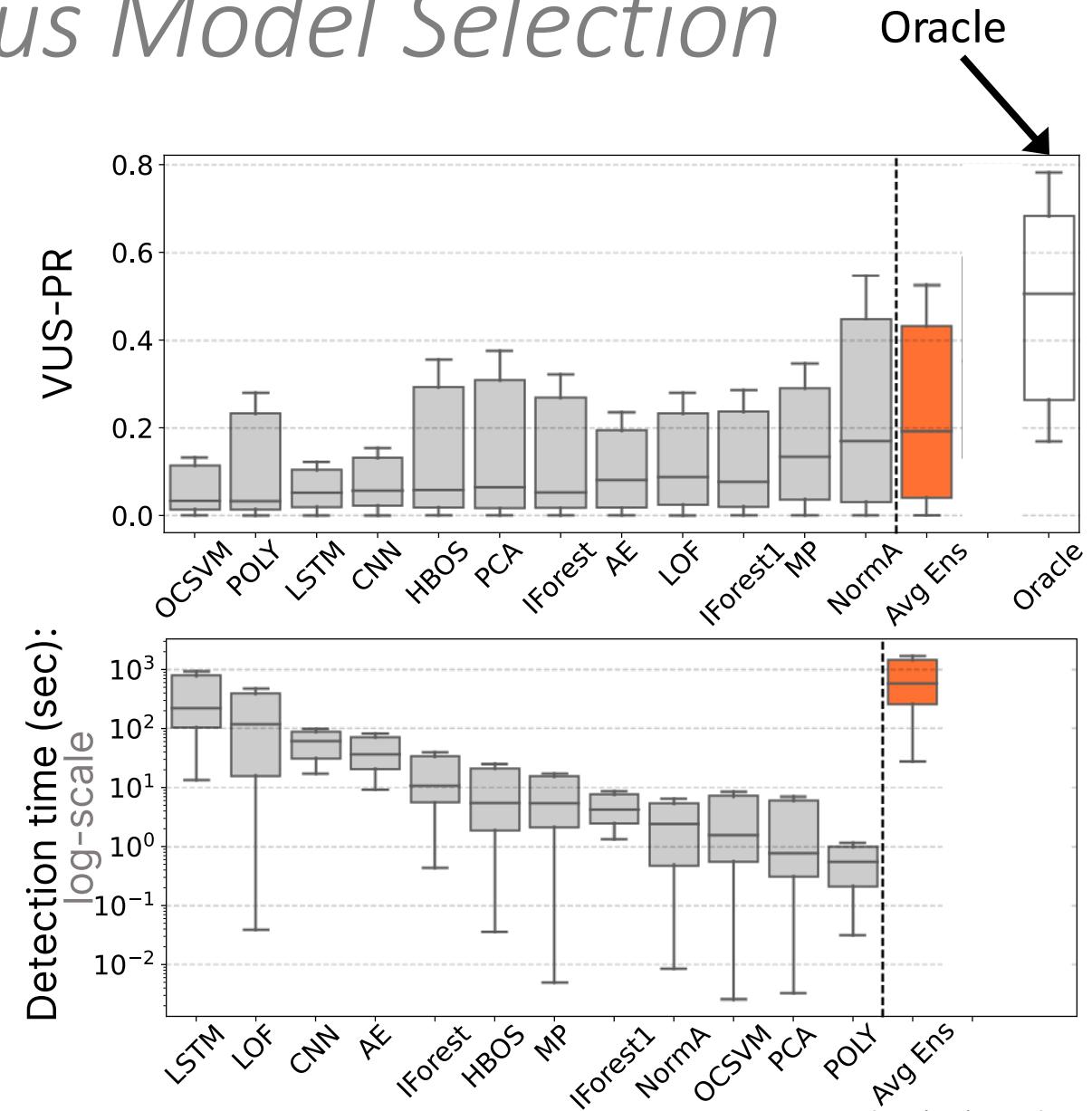
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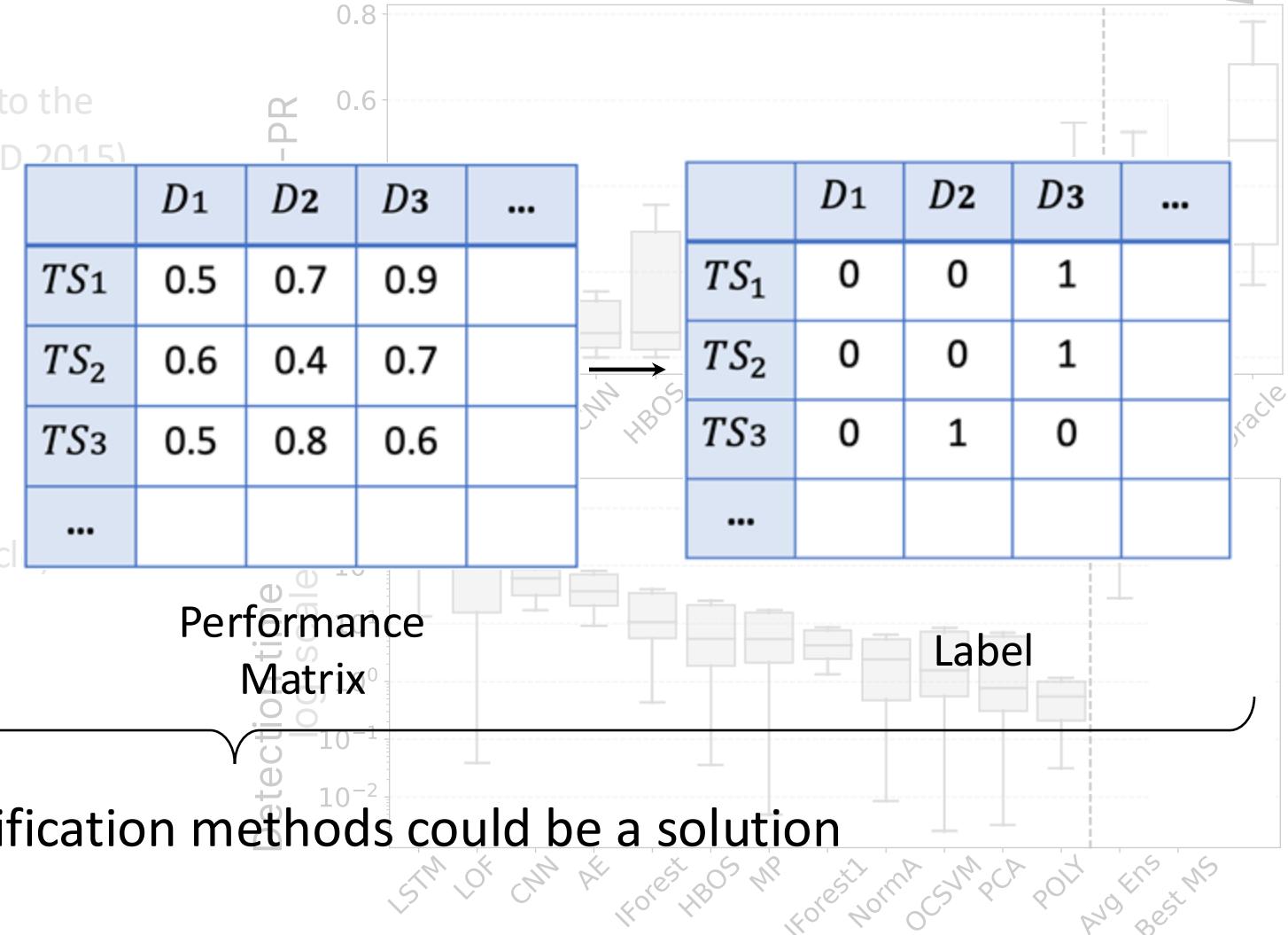
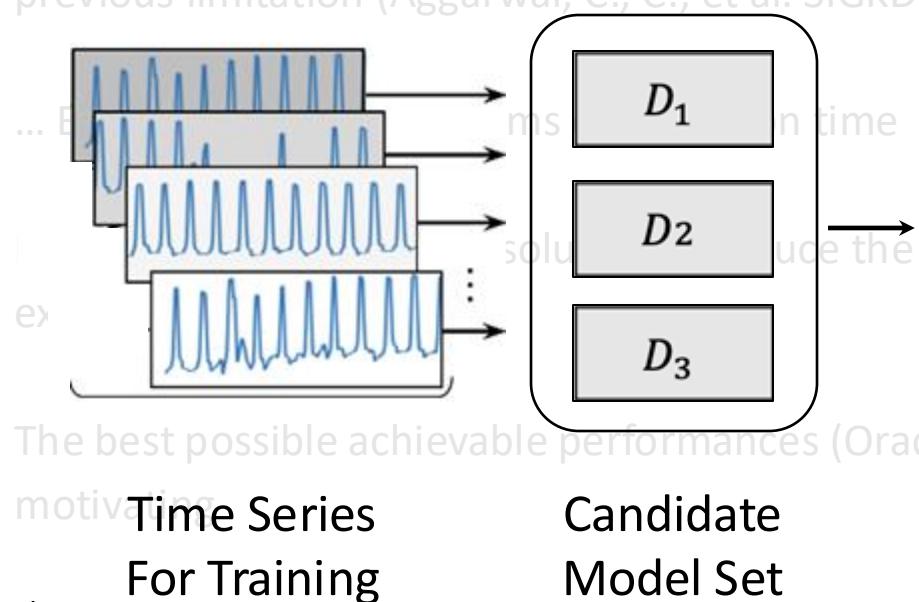
Model Selection (MS) is a solution to reduce the execution time

The best possible achievable performances (Oracle) is motivating



MSAD: *Ensembling versus Model Selection*

Ensembling is proposed as a mitigation strategy to the previous limitation (Aggarwal, C., C., et al. SIGKDD 2015)



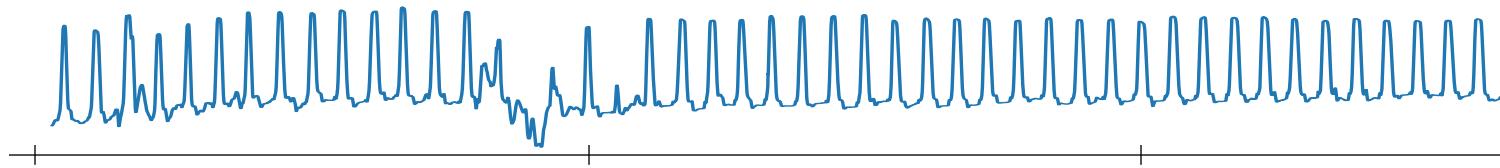
MSAD: *Classification for Model Selection*

Research Questions (RQs)

1. What is the best approach:
 1. Individual Detectors
 2. Average Ensembling (Avg Ens)
 3. Model Selection (MS)
2. What is the best input: Time Series **Features** OR **Raw Values**?
3. What-if model selection is tested on **completely new datasets**?

MSAD: *Experimental Pipeline*

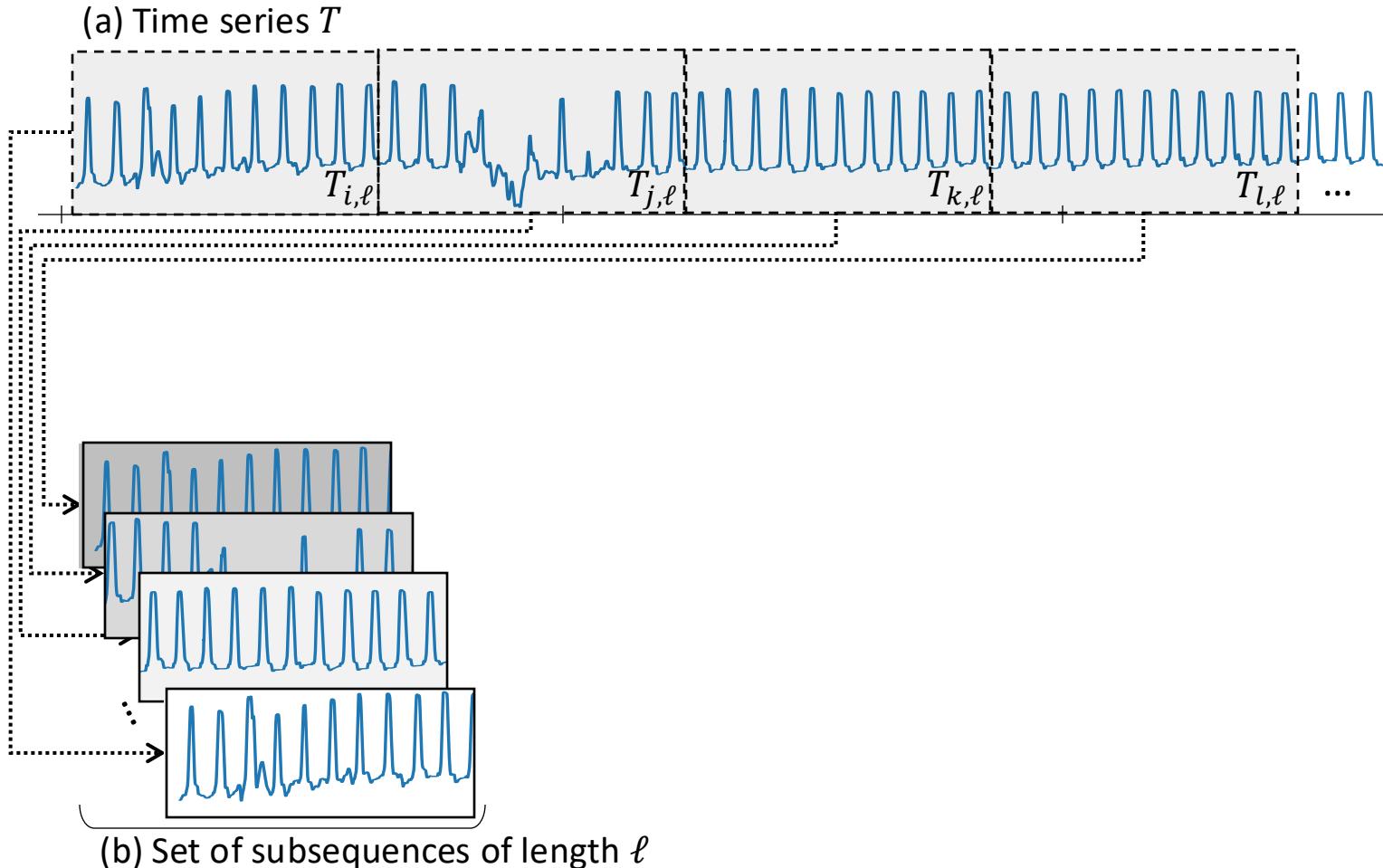
(a) Time series T



Step 1: Acquiring Labeled Time Series

We use the TSB-UAD benchmark [14], on which we know in advance which detector is the best for each time series.

MSAD: *Experimental Pipeline*

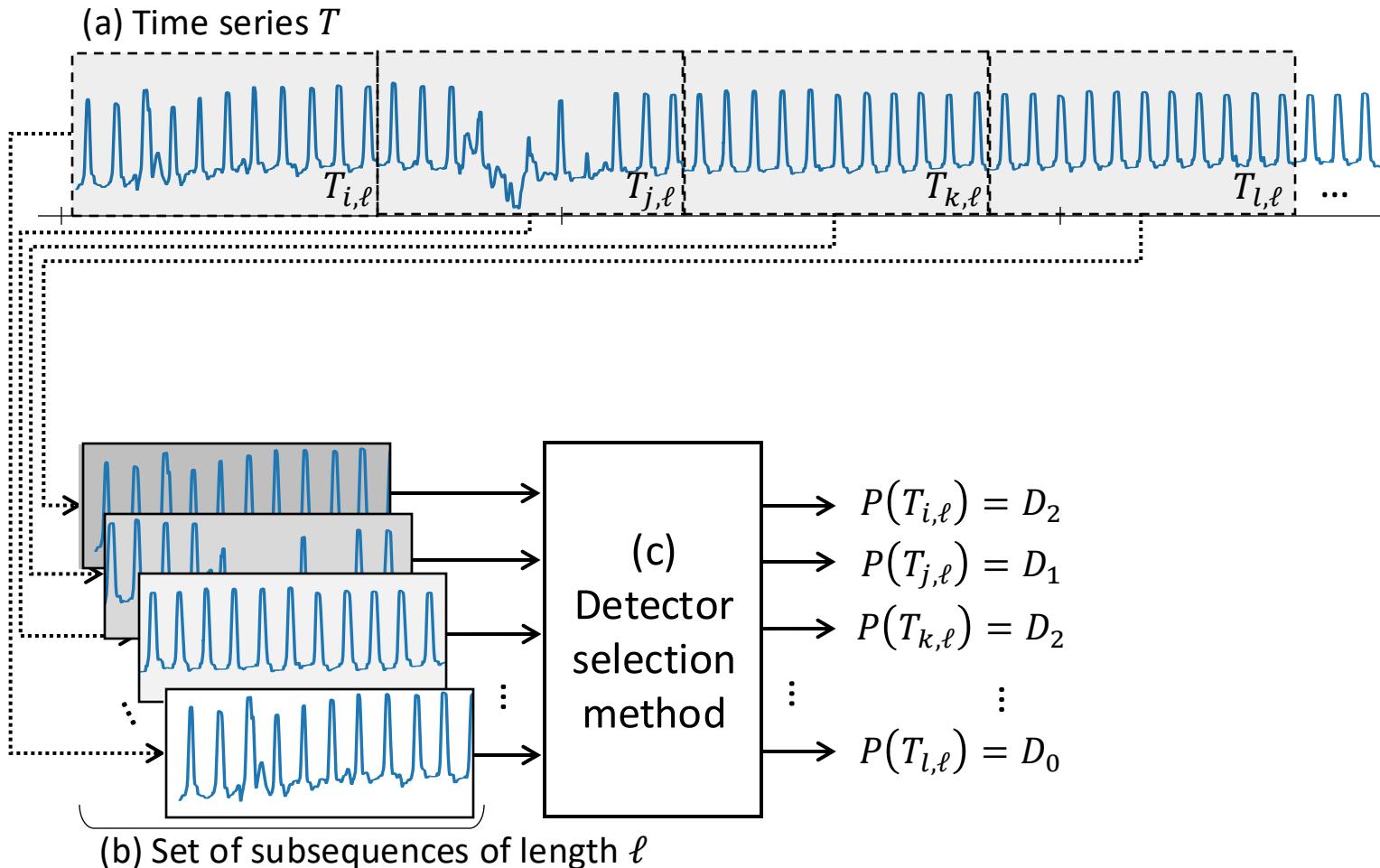


Step 2: Segmentation

We segment the time series into equal length subsequences.

Each subsequence is assigned to the same label (best detector)

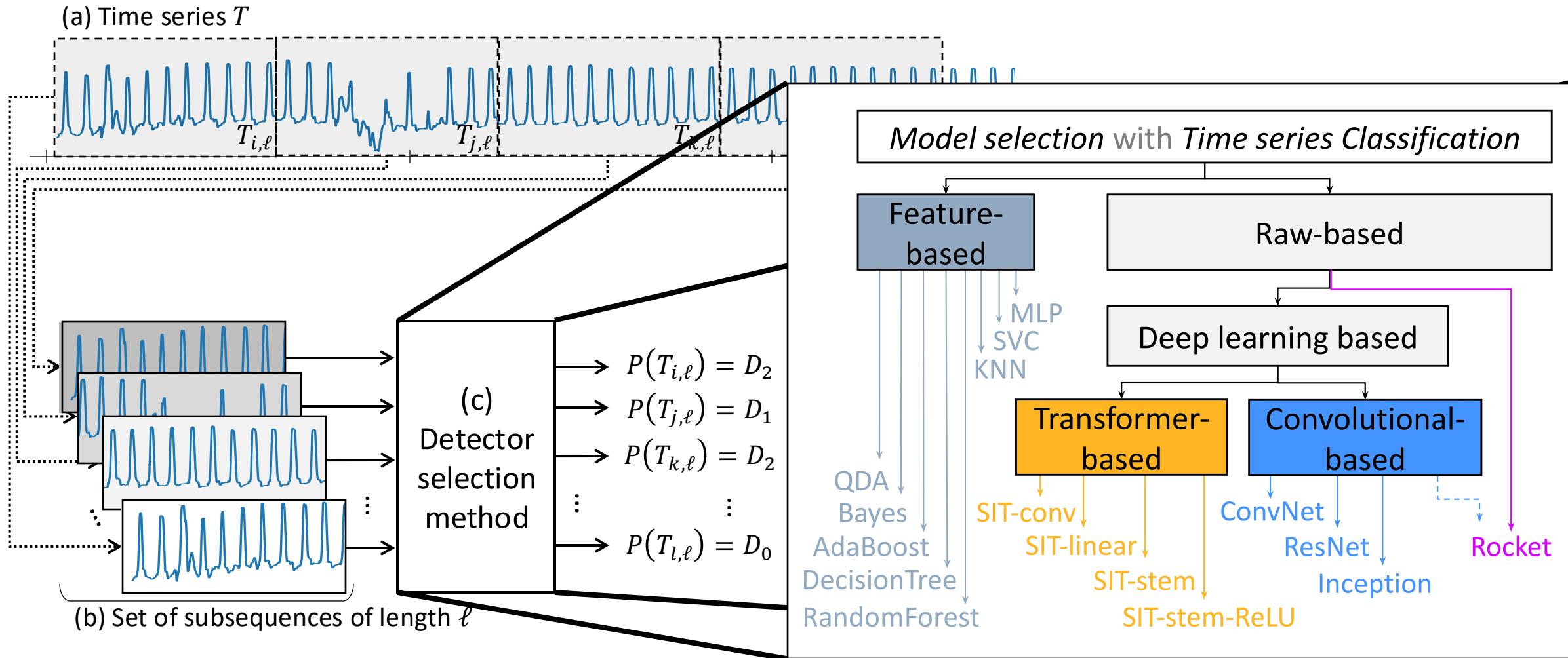
MSAD: Experimental Pipeline



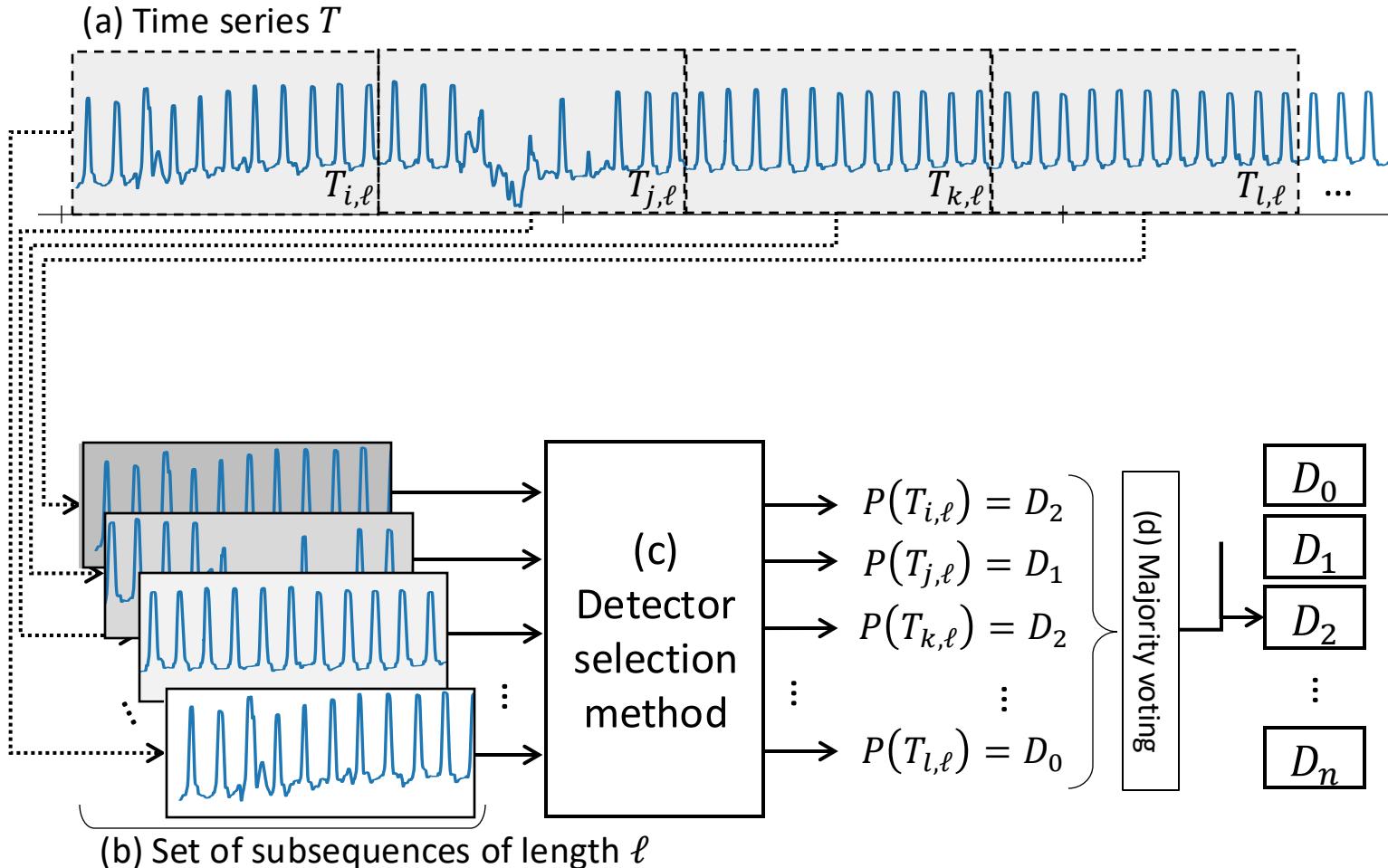
Step 3: Prediction

We train a time series classification method to predict which detector is the best (using the labels from TSB-UAD).

MSAD: Experimental Pipeline



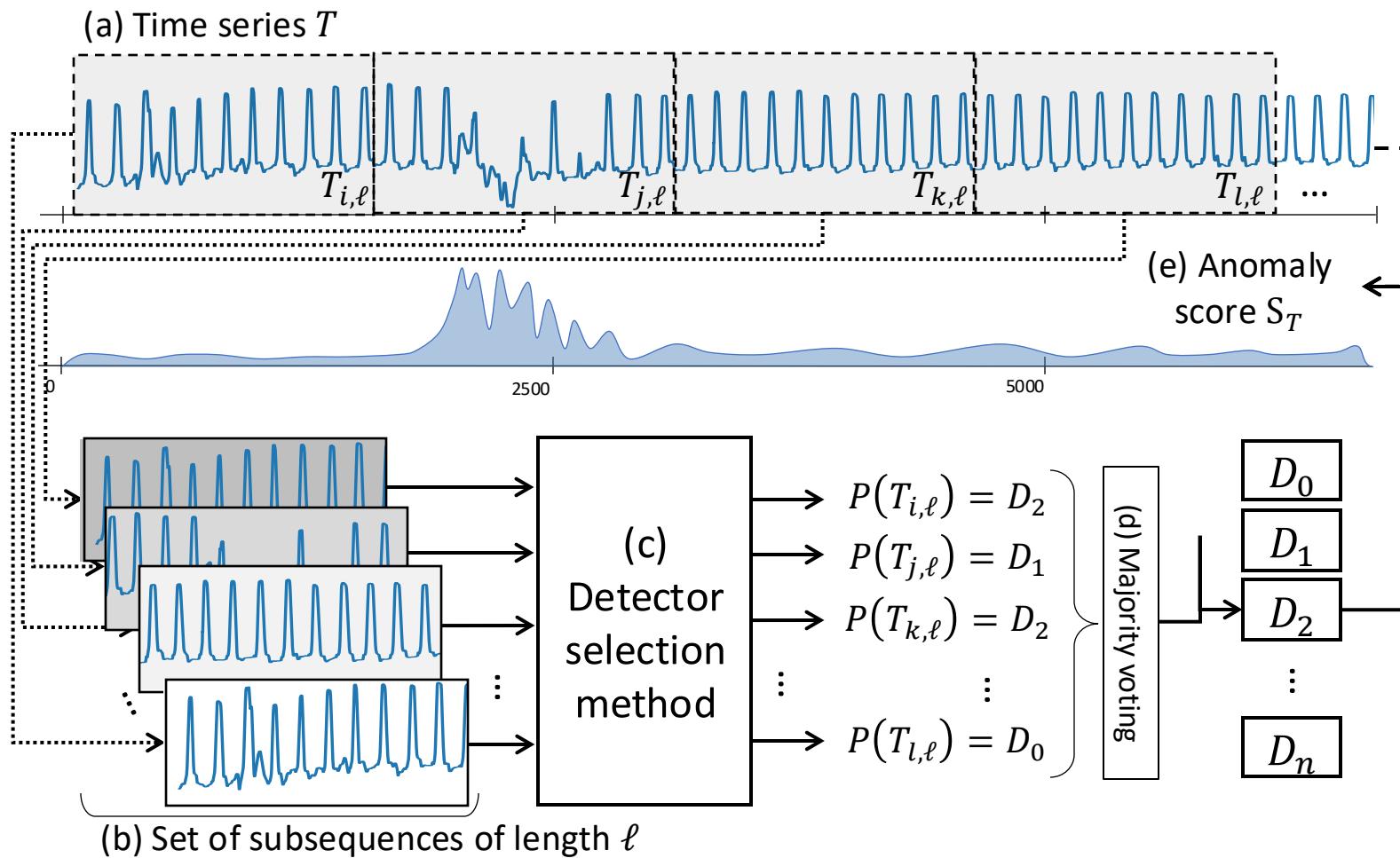
MSAD: Experimental Pipeline



Step 4: Selection

We pick the most selected detector for all the subsequences of a time series.

MSAD: Experimental Pipeline



Step 5: Anomaly Score Computation

We finally compute the anomaly score using the selected detector.

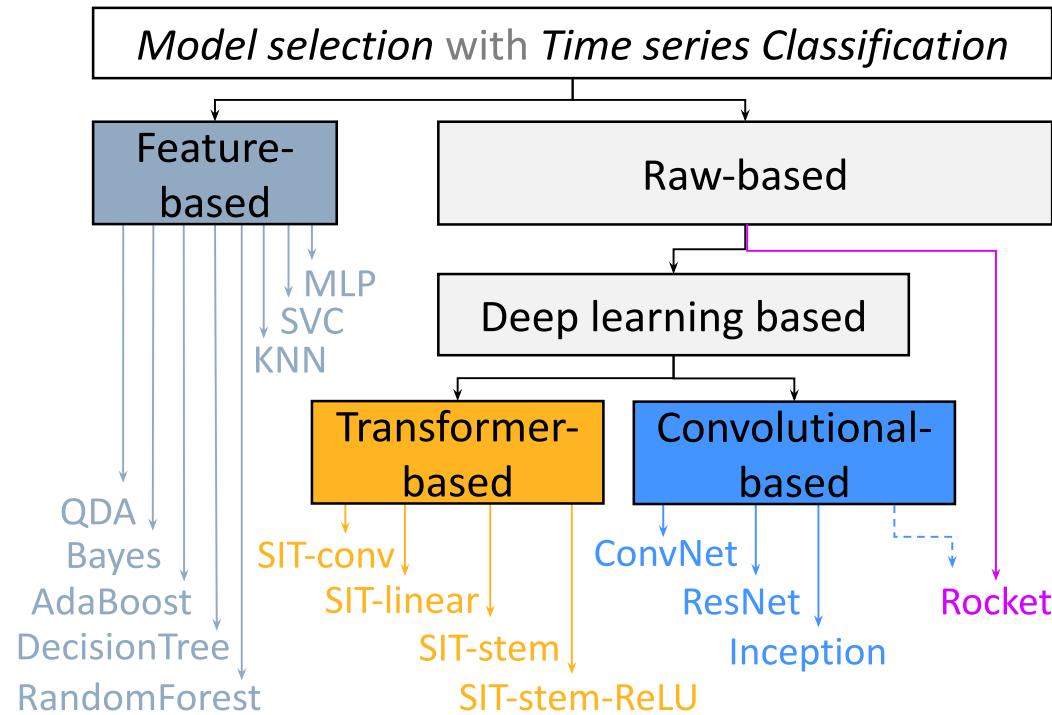
MSAD: *Experimental Evaluation*

We conduct our experimental evaluation on the TSB-UAD benchmark :

MSAD: *Experimental Evaluation*

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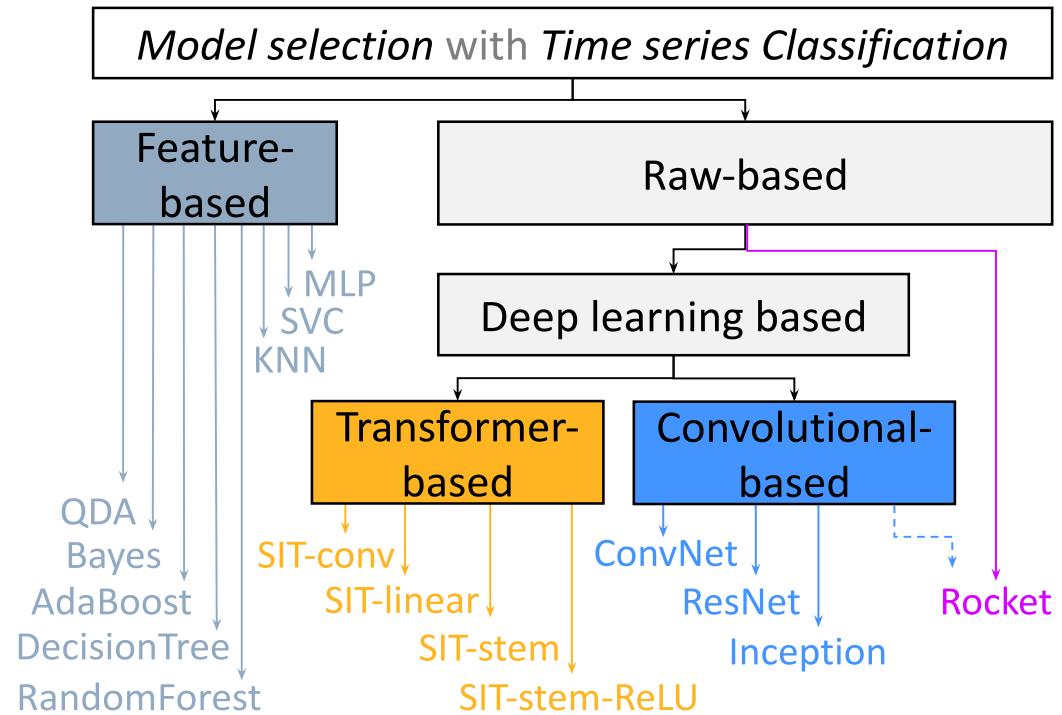
16 time series classification methods:



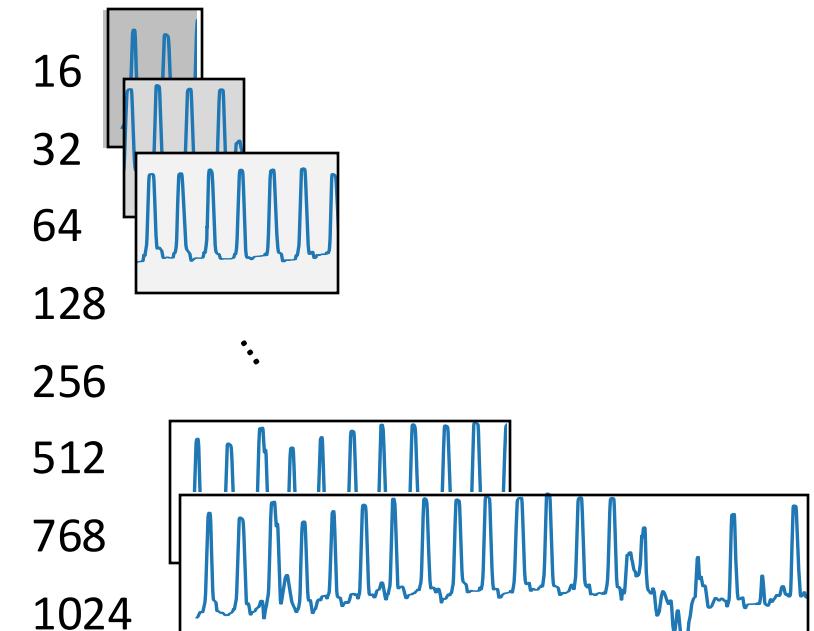
MSAD: Experimental Evaluation

We conduct our experimental evaluation on the TSB-UAD benchmark :

16 time series classification methods:



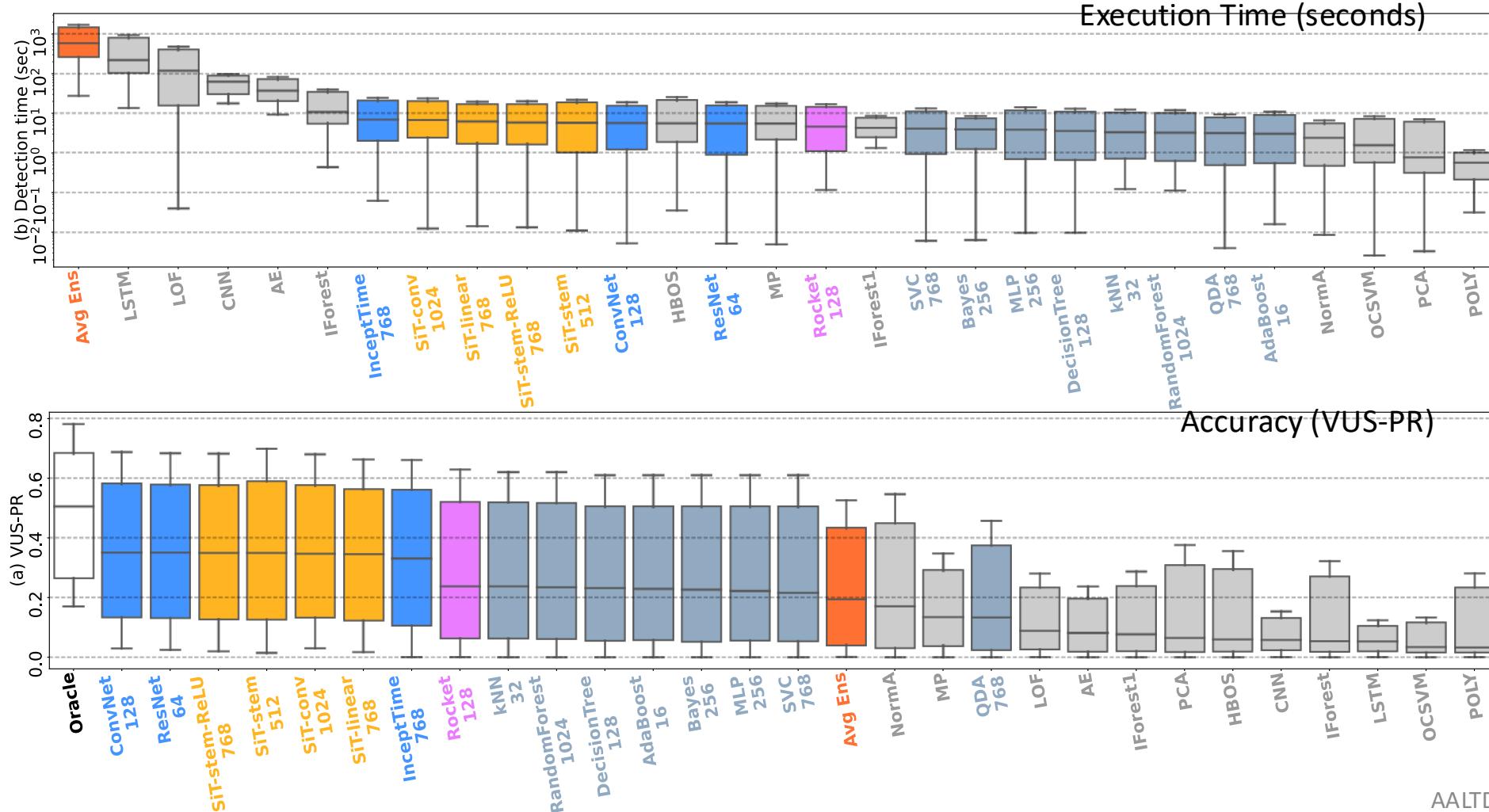
With 8 segmentation window lengths:



Random split (70/30) of TSB-UAD benchmark between train and test

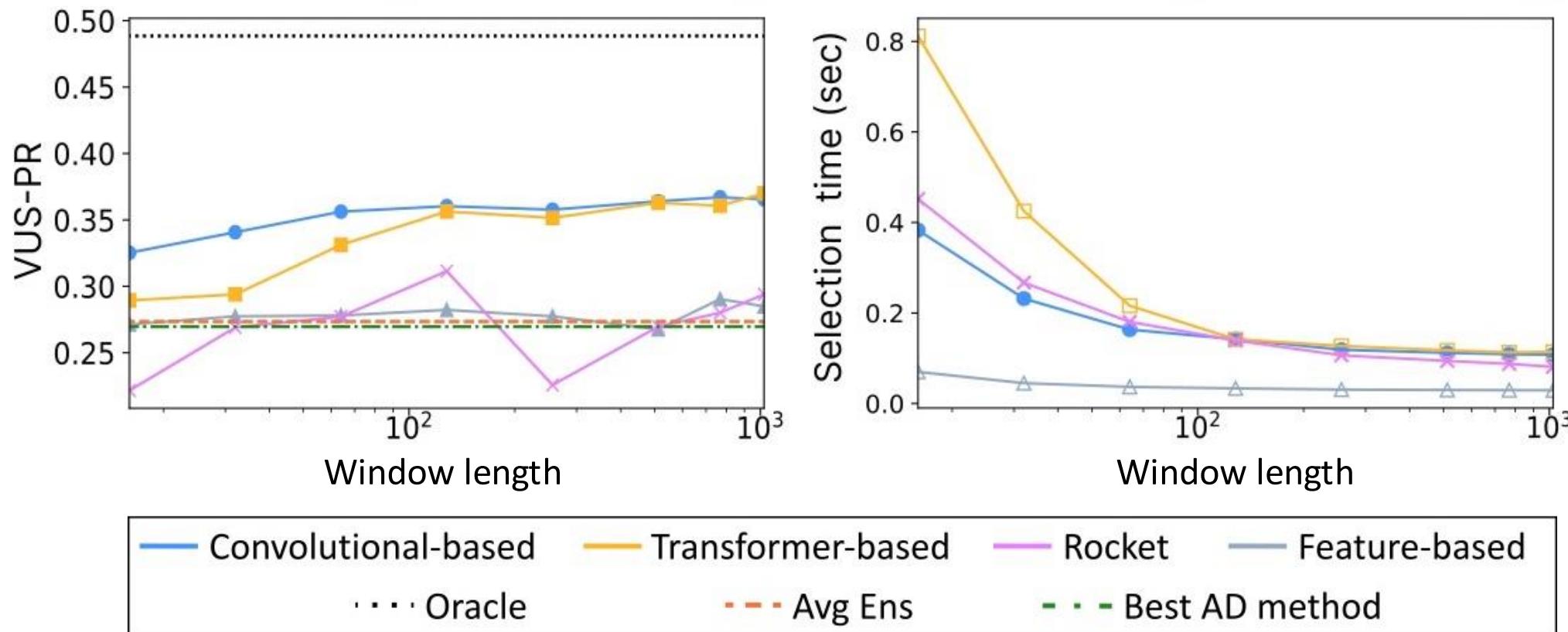
MSAD: Experimental Evaluation

- Raw values is the best input compared to time series features



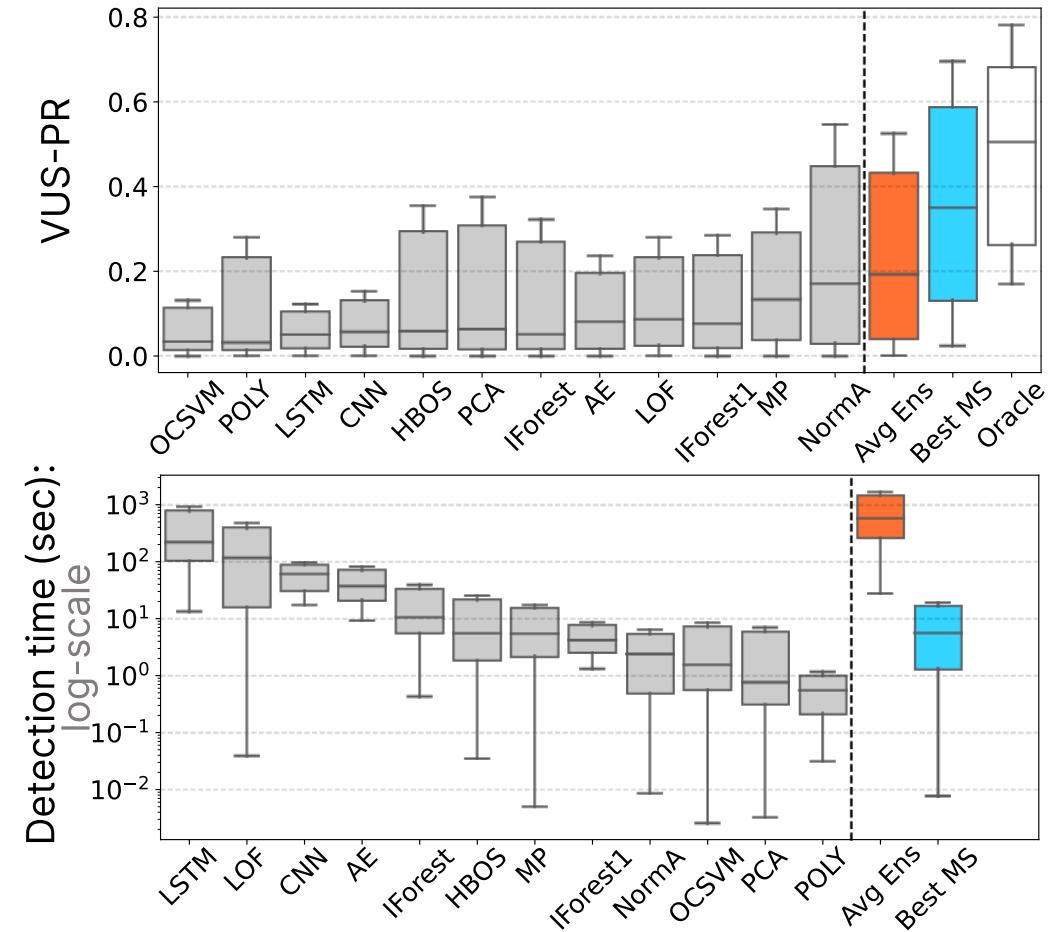
MSAD: *Experimental Evaluation*

- The window length influence is different based on the type of methods



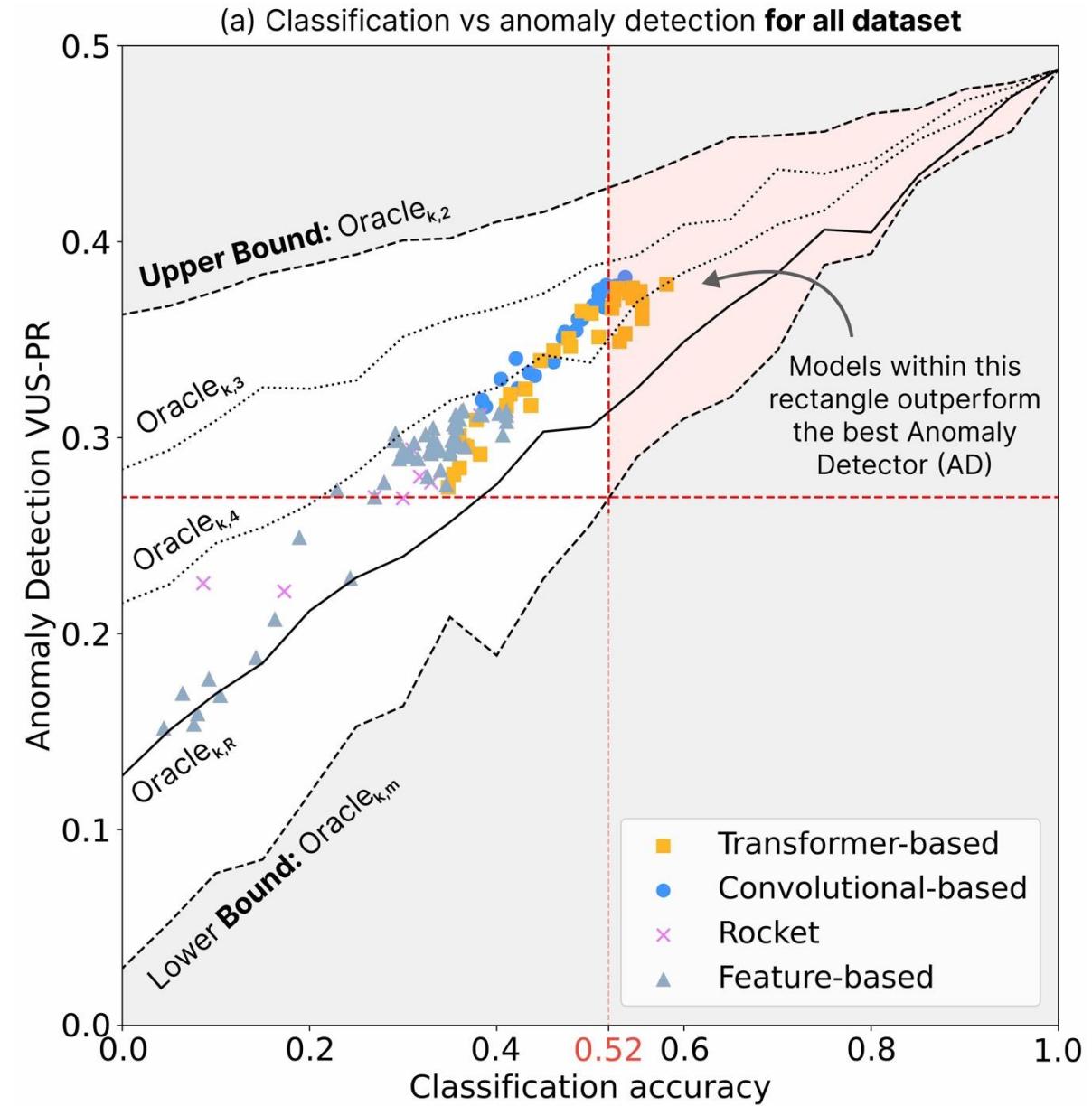
MSAD: *Experimental Evaluation*

- MS outperforms the Individual detectors and the Avg Ens in terms of accuracy
- MS outperforms Avg Ens in terms of execution time



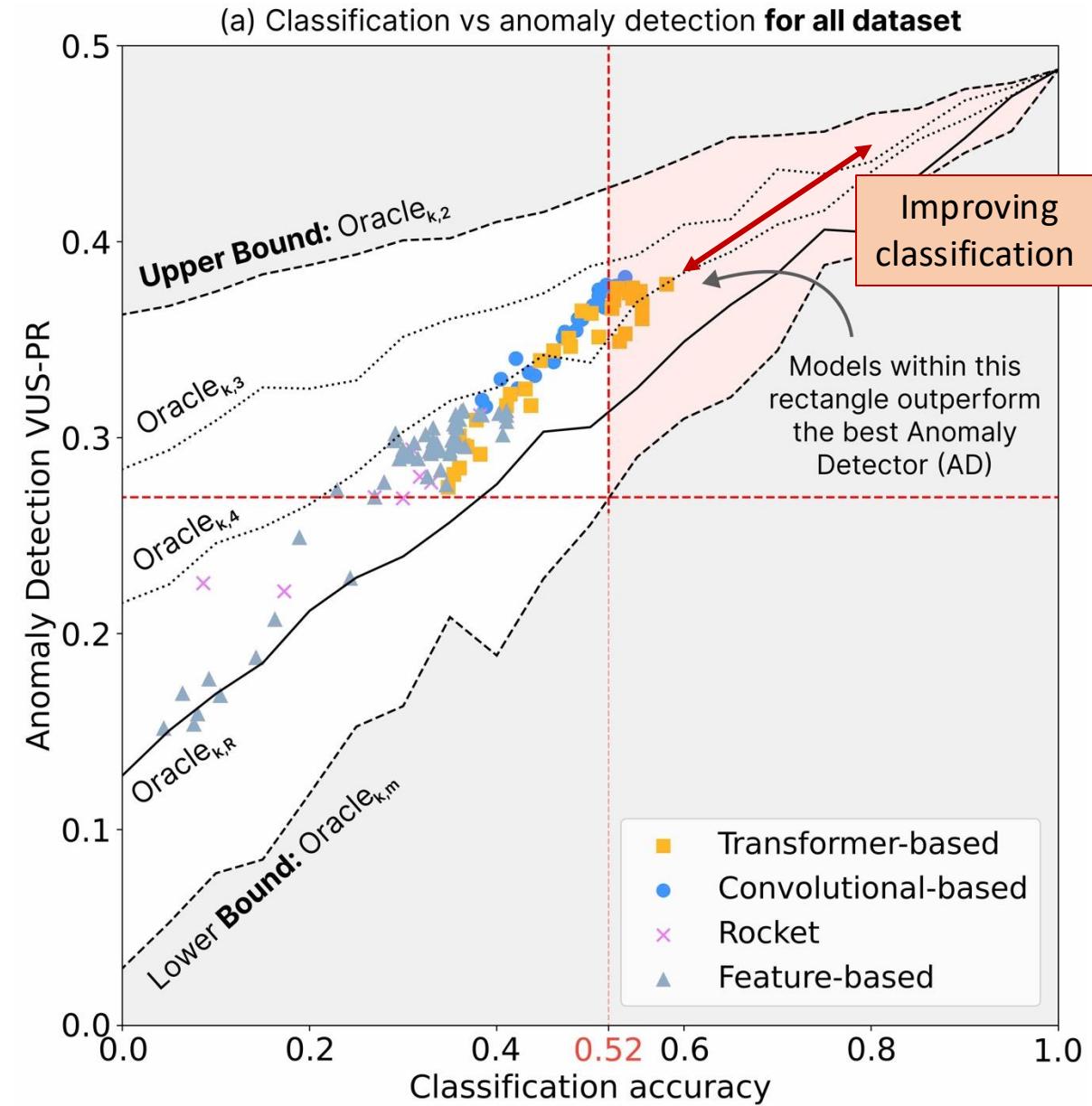
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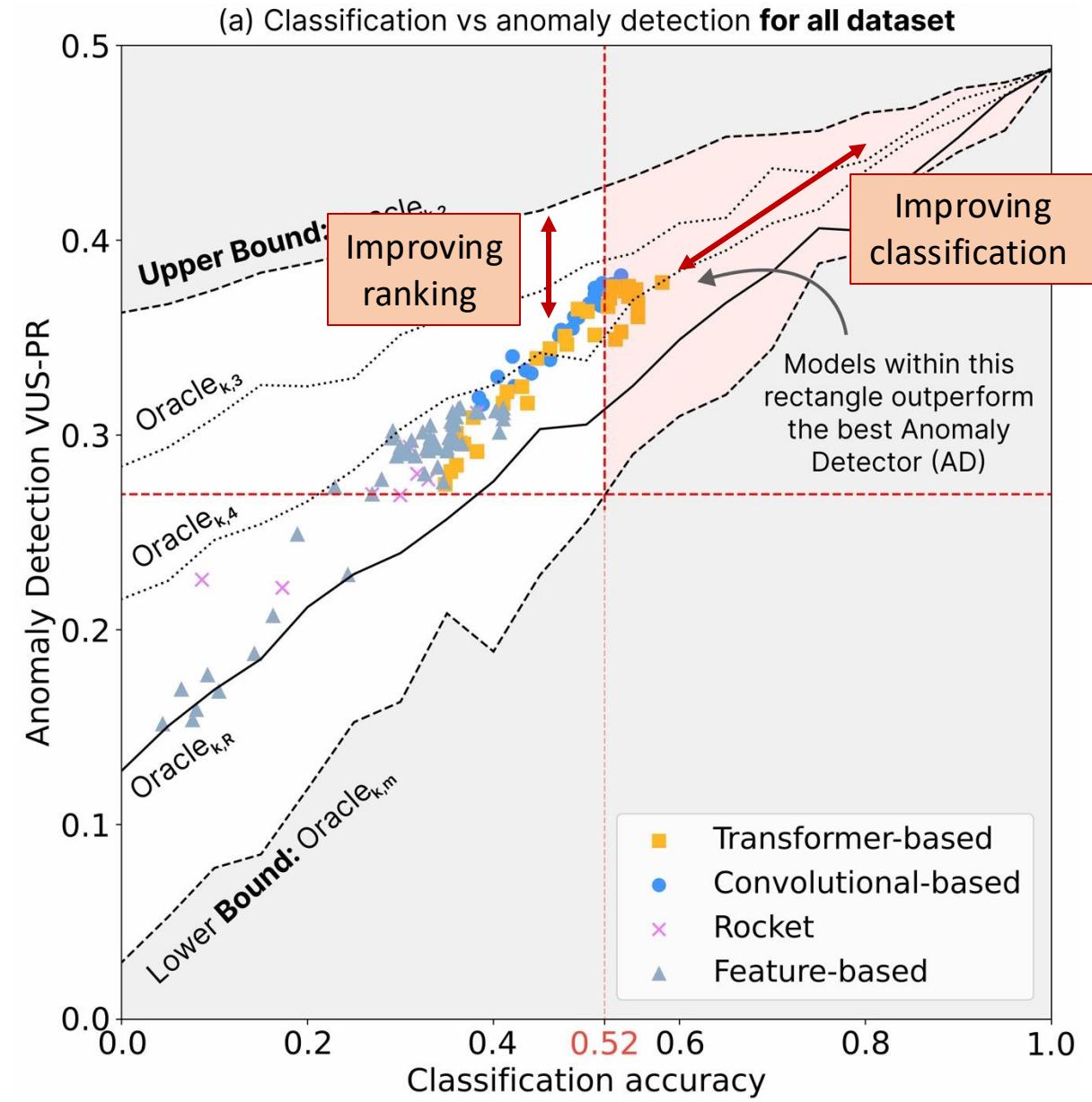
MSAD: Experimental Evaluation

- MS outperforms the Individual detectors and the Avg Ens in terms of accuracy
- MS outperforms Avg Ens in terms of execution time
- Potential improvement in terms of classification



MSAD: Experimental Evaluation

- MS outperforms the Individual detectors and the Avg Ens in terms of accuracy
- MS outperforms Avg Ens in terms of execution time
- Potential improvement in terms of classification
- Potential improvement in terms of ranking detectors

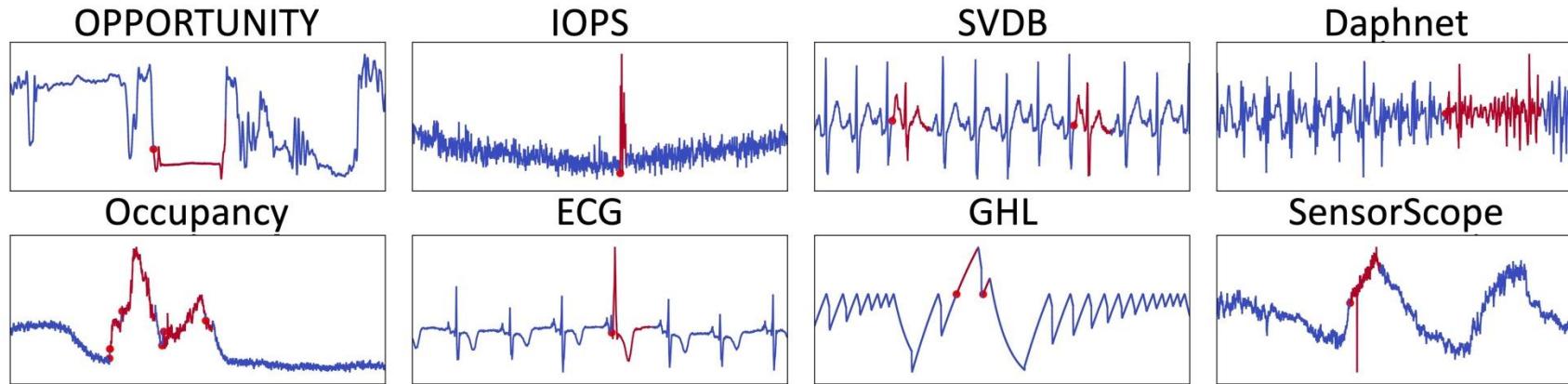


MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data?**

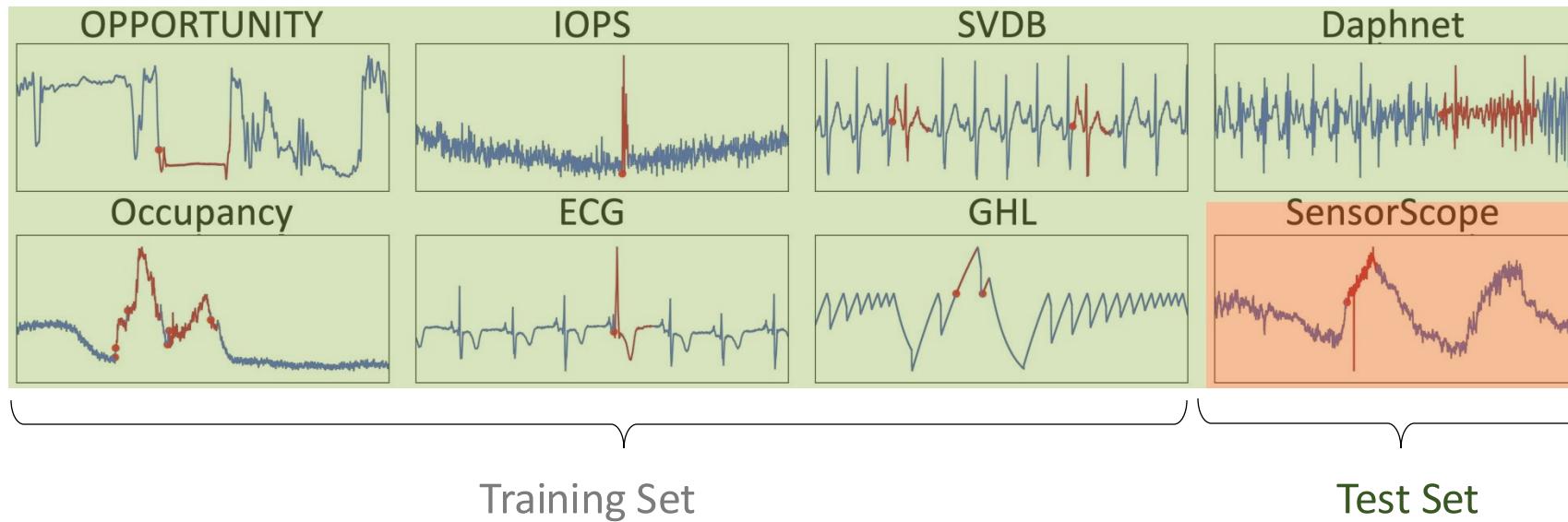
MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data?**



MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data?**



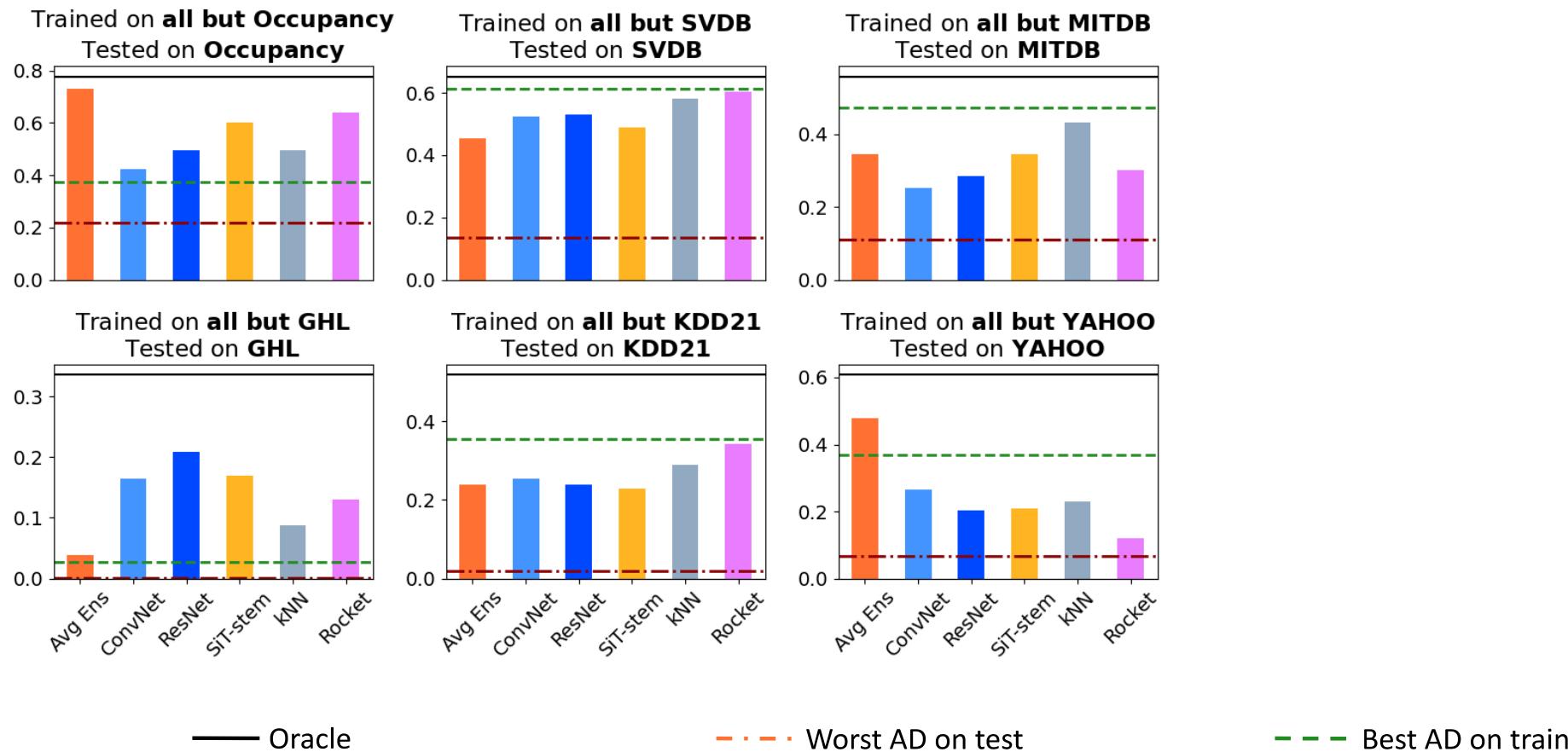
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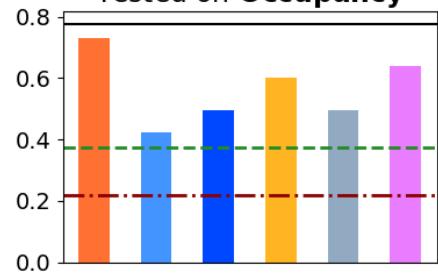
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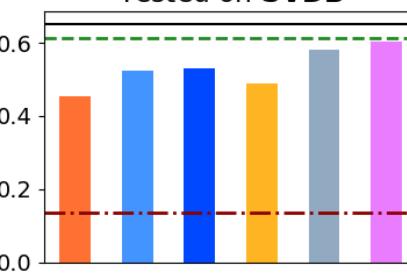
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Out-of-distribution testing: How well a model handles **unfamiliar data?**

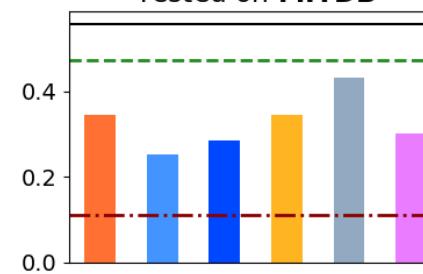
Trained on **all but Occupancy**
Tested on **Occupancy**



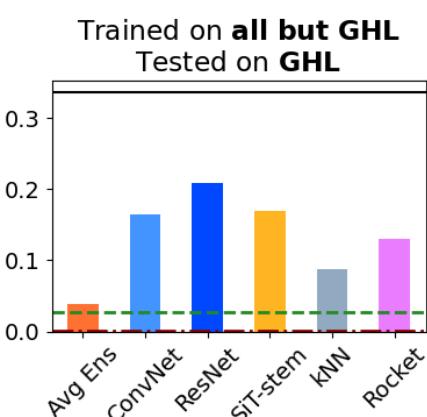
Trained on **all but SVDB**
Tested on **SVDB**



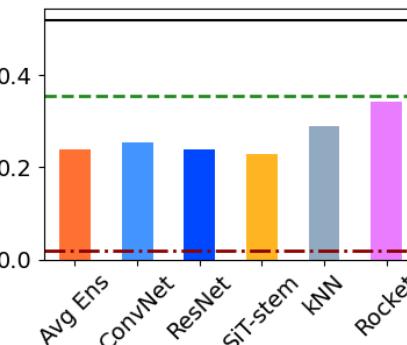
Trained on **all but MITDB**
Tested on **MITDB**



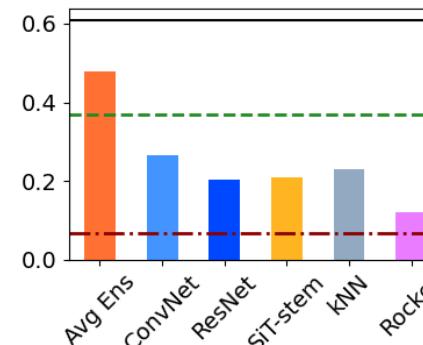
Trained on **all but GHL**
Tested on **GHL**



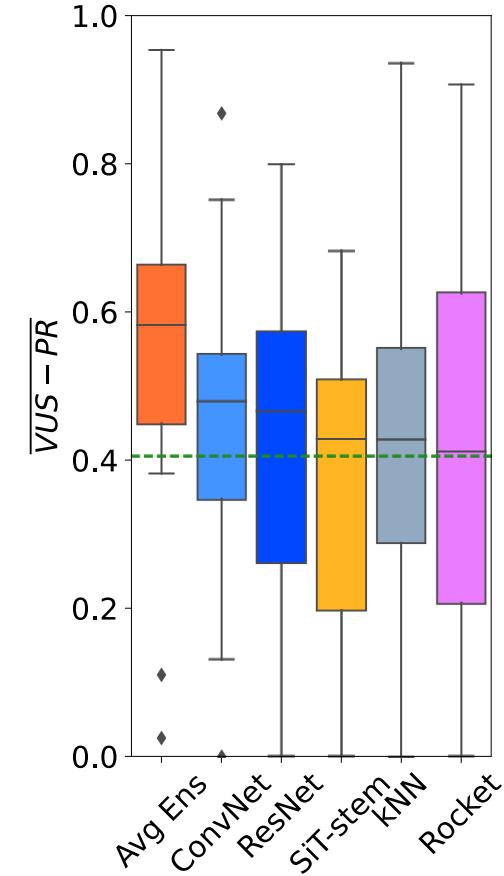
Trained on **all but KDD21**
Tested on **KDD21**



Trained on **all but YAHOO**
Tested on **YAHOO**



(a) Avg VUS-PR for **all dataset**



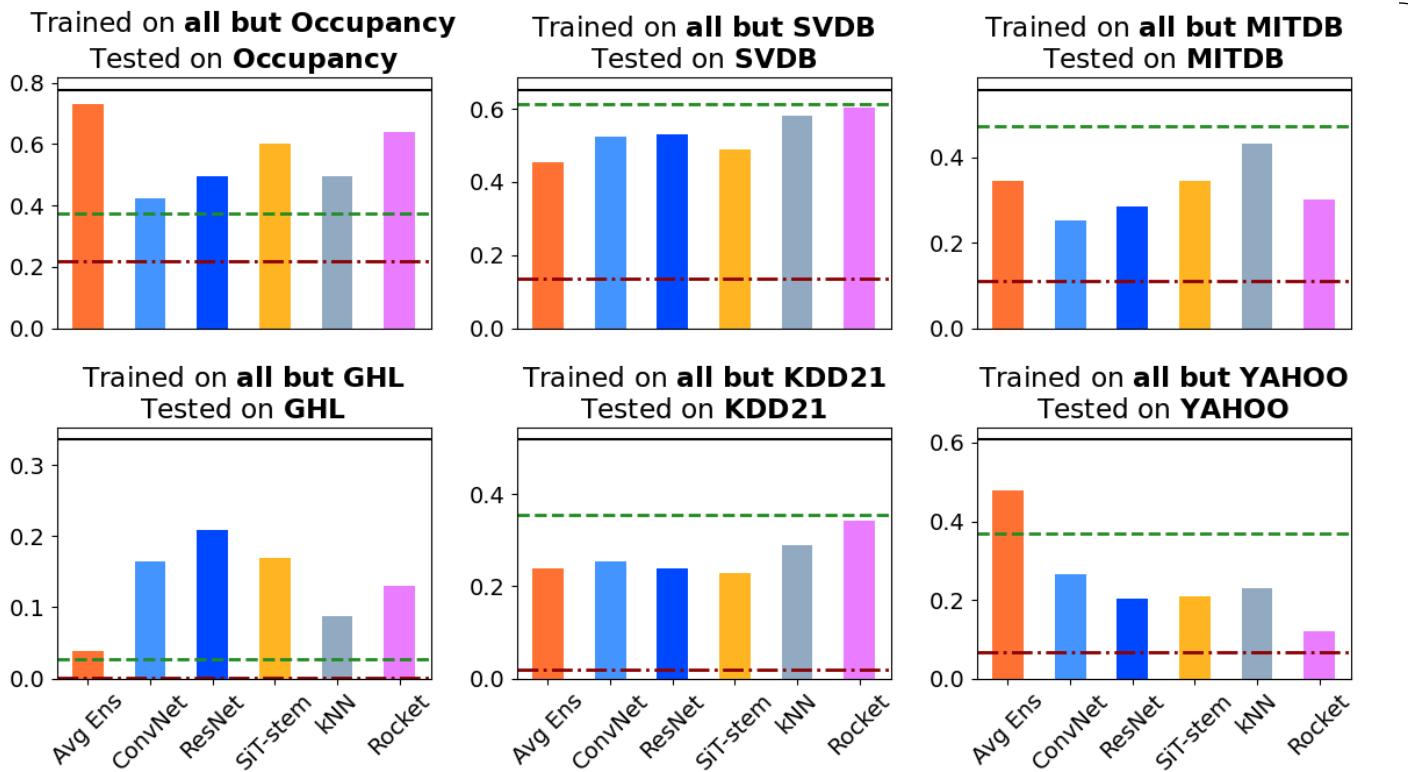
— Oracle

- - - Worst AD on test

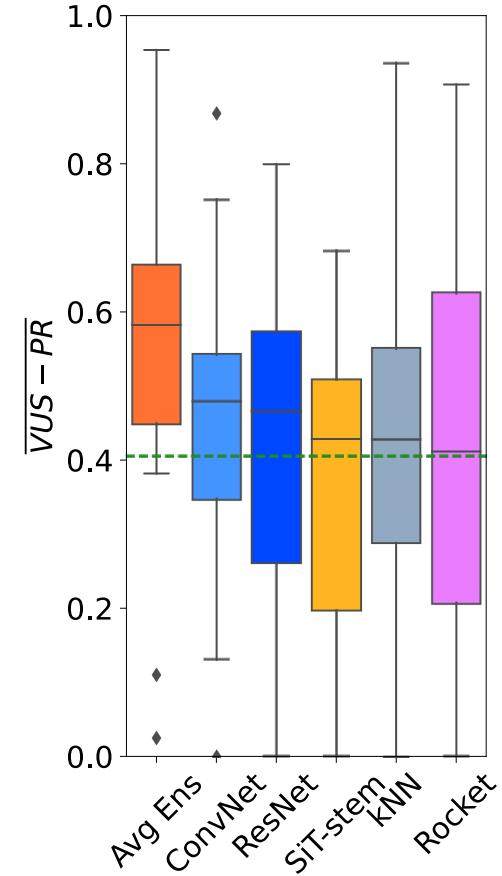
- - - Best AD on train

MSAD: Experimental Evaluation

Out-of-distribution testing: How well a model handles **unfamiliar data?**



(a) Avg VUS-PR for **all dataset**



- **Avg Ens** is generally safer in terms of accuracy for new datasets

MSAD: *Experimental Evaluation*

Out-of-

asset

Choose Wisely:

An Extensive Evaluation of Model Selection for Anomaly Detection in Time Series.
Emmanouil Sylligardos, Paul Boniol, John Paparrizos, Panos Trahanias, and Themis Palpanas.



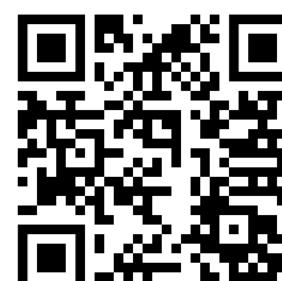
Paper
(VLDB 2023)



<https://helios2.mi.parisdescartes.fr/~themisp/publications/pvldb23-msad.pdf>



Demo
(ICDE 2024)



<https://adecimots.streamlit.app/>



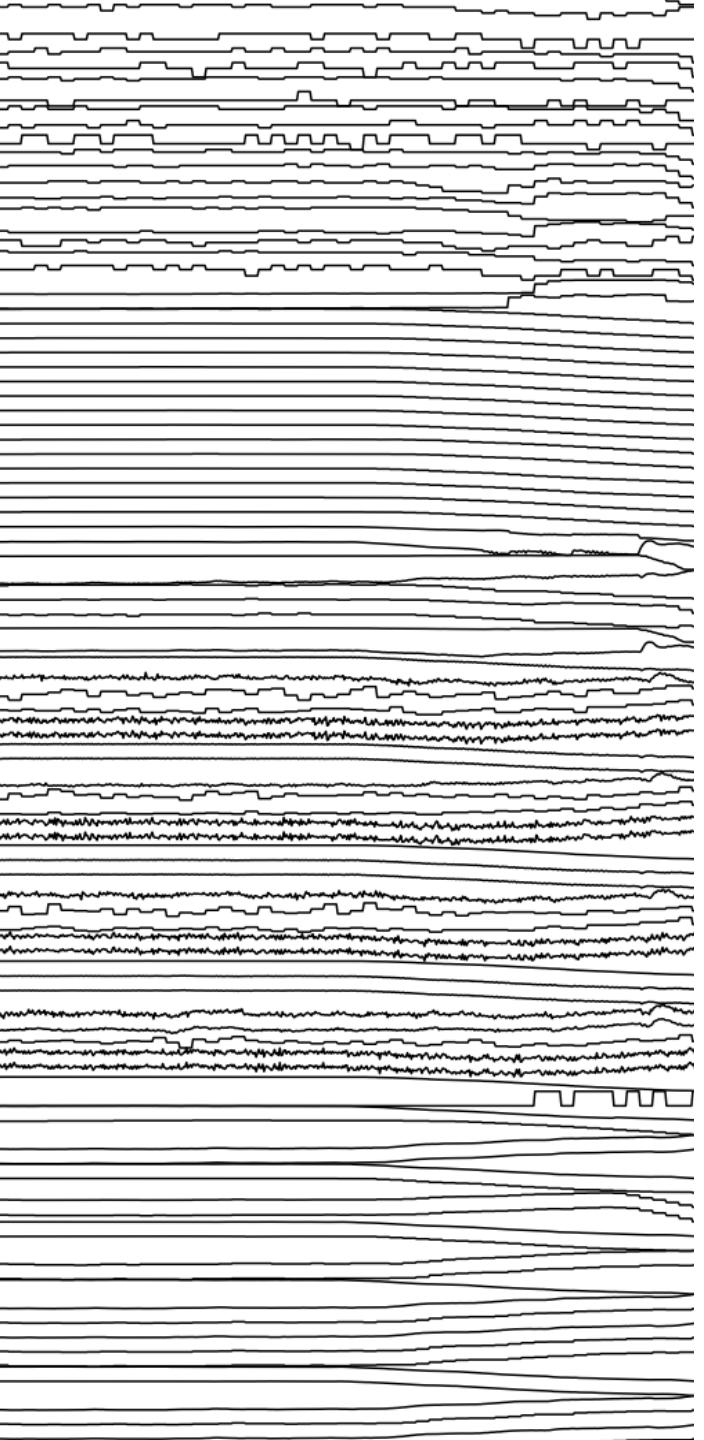
GitHub Repo



boniolp/MSAD

➤ Avg

datasets

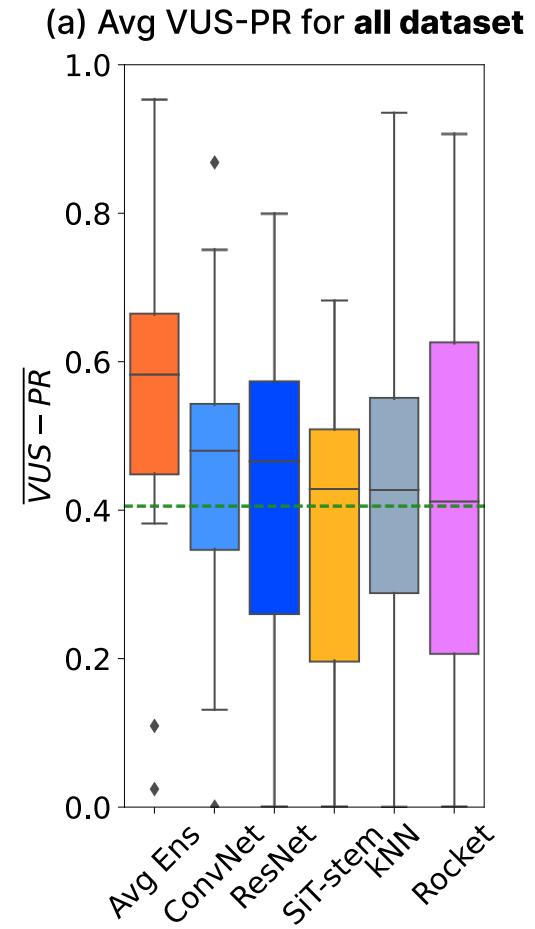


V. Conclusion

Research Directions

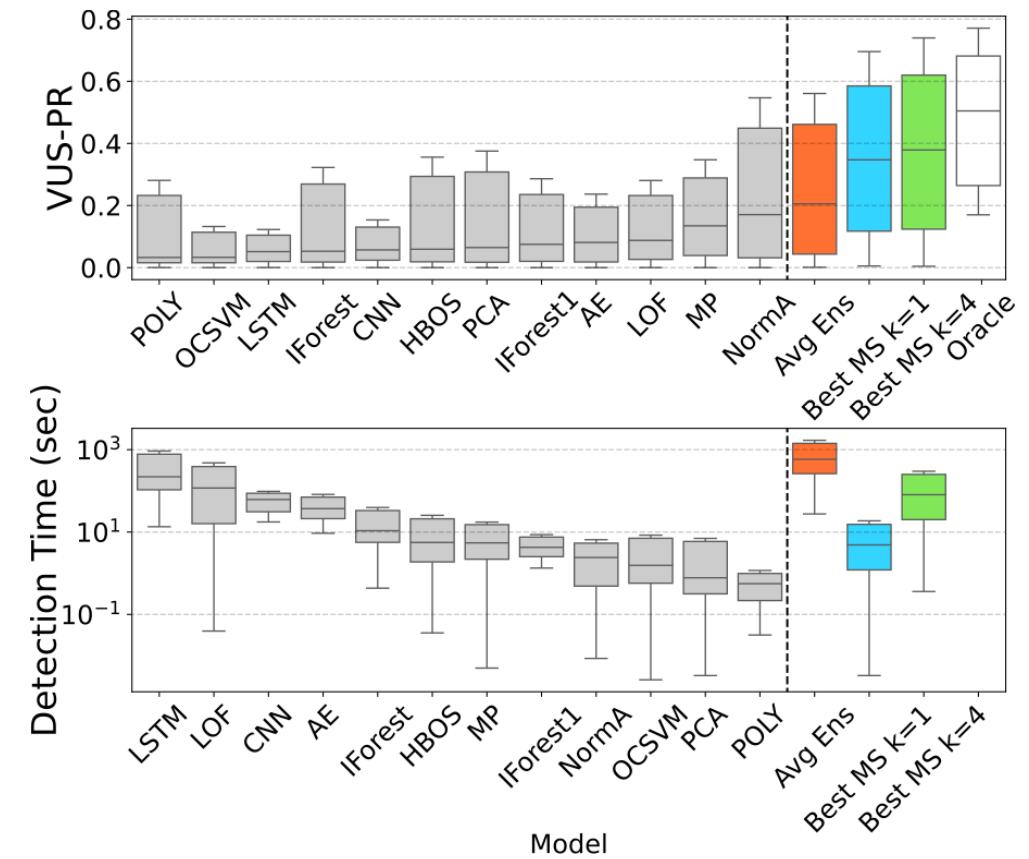
Conclusion: *Research Directions*

- Ensembling is still better for out-of-distribution cases



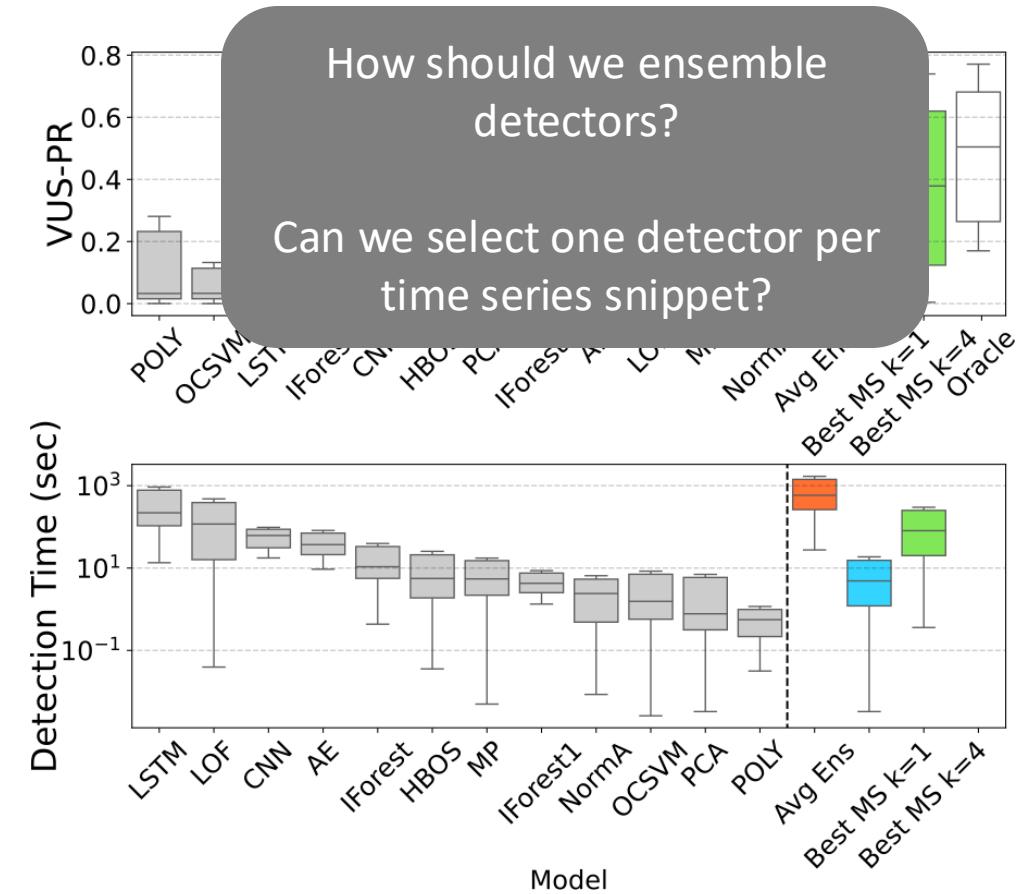
Conclusion: *Research Directions*

- Ensembling is still better for out-of-distribution cases
 - Combining Model Selection and Ensembling



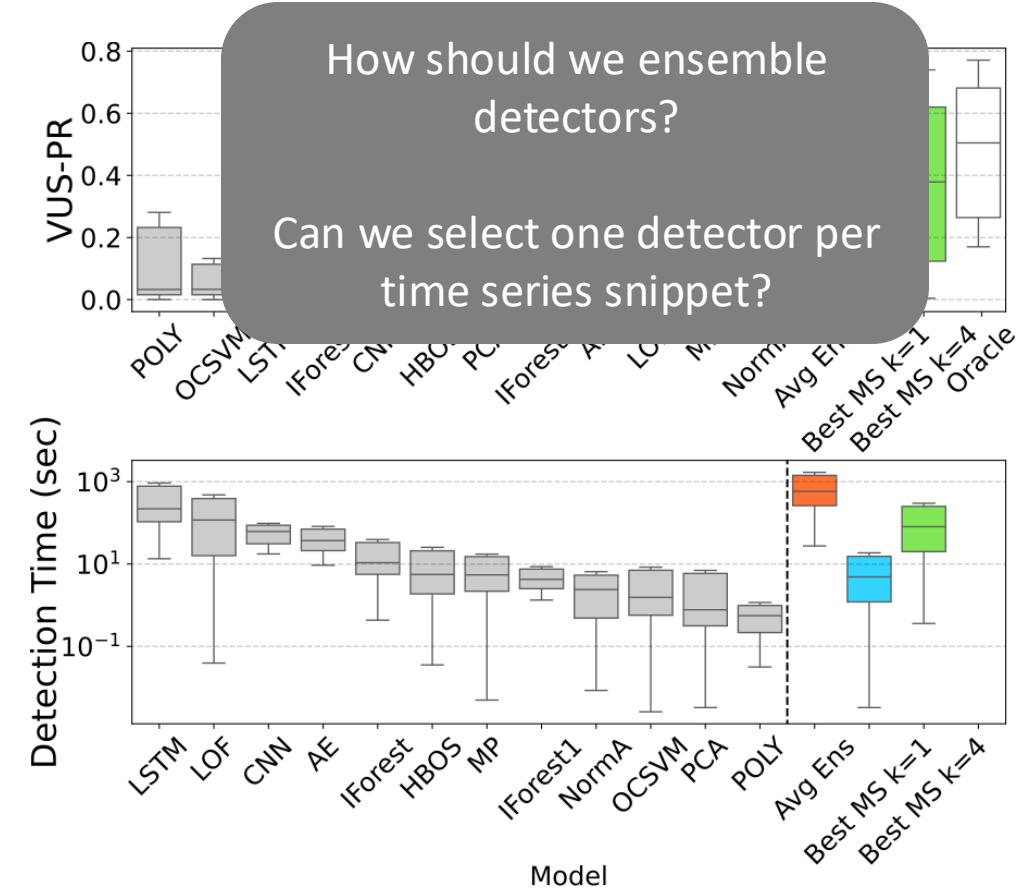
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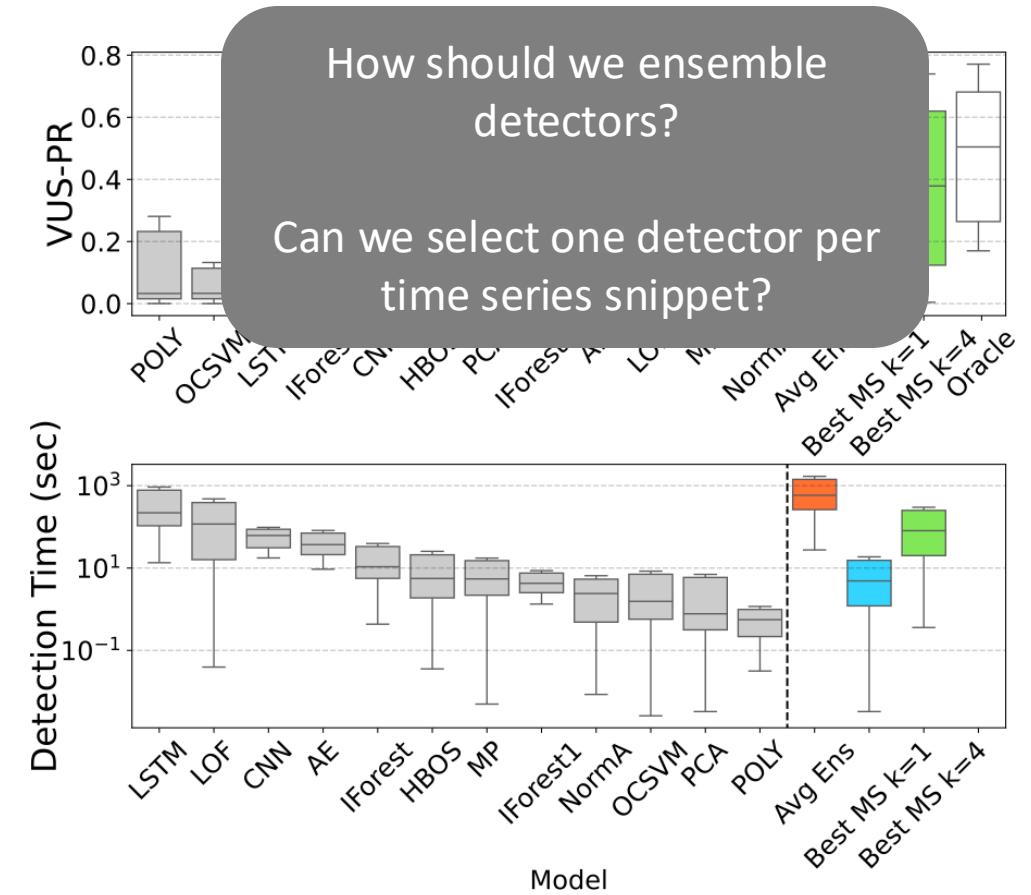
Conclusion: *Research Directions*

- Ensembling is still better for out-of-distribution cases
 - Combining Model Selection and Ensembling
- Ensembling has a strong impact on execution time



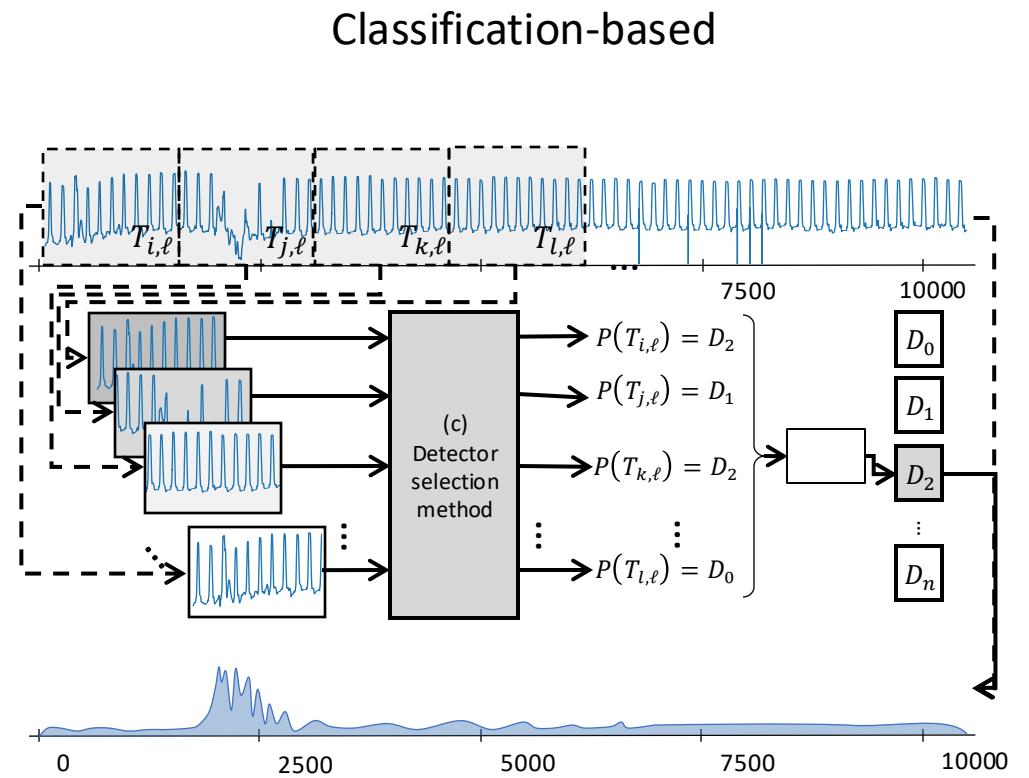
Conclusion: *Research Directions*

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- Ensembling has a strong impact on execution time
 - Trade-off between execution time and accuracy in the selection process



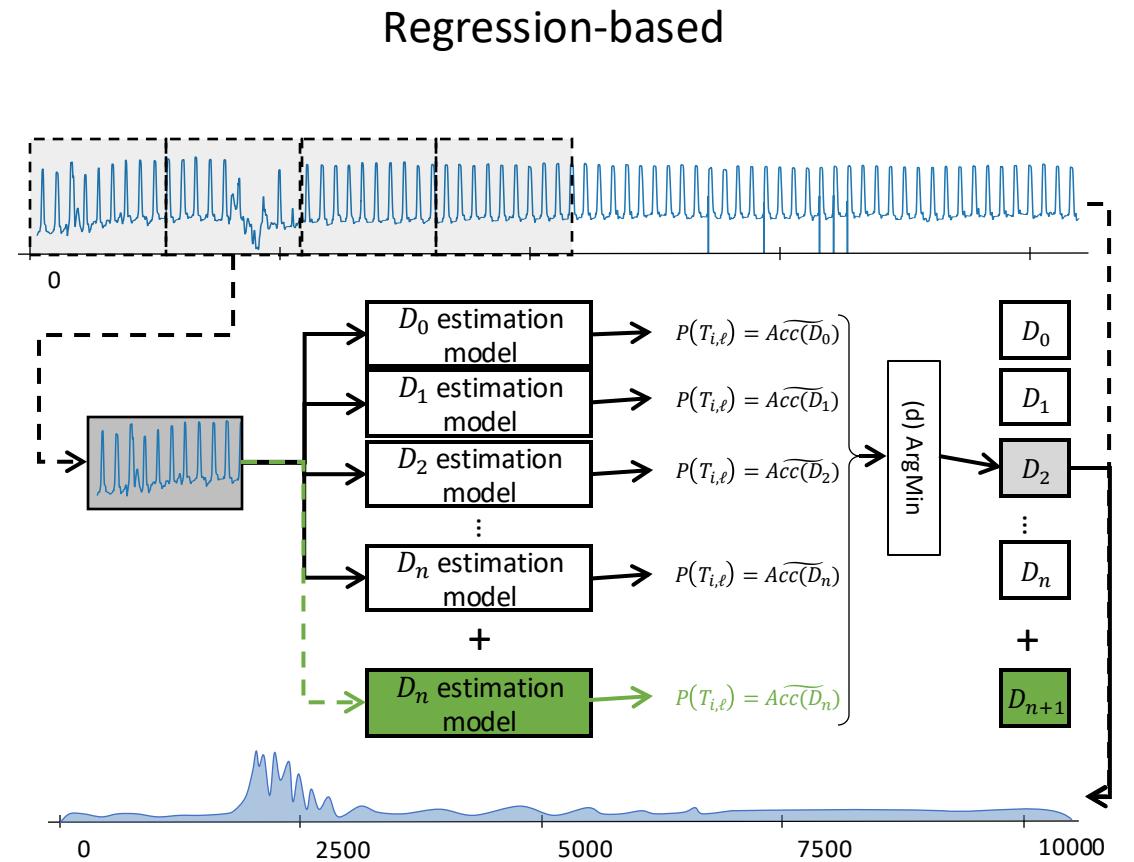
Conclusion: Research Directions

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- Adding a new detector require training from scratch the pipeline



Conclusion: Research Directions

- Ensembling is still better for out-of-distribution cases
 - Combining Model Selection and Ensembling
- Ensembling has a strong impact on execution time
 - Trade-off between execution time and accuracy in the selection process
- Adding a new detector require training from scratch the pipeline
 - Improving modularity (regression-based model selection)



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ICS-FORTH



Prof. Michael Franklin
University of Chicago



Qinghua Liu
Ohio State University

And many others...

Thank you for attending!
