AIHack 20 Shell Challenge

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Problem Statements

- 1. Can we predict compressor trips?
- 2. How far in advance can we identify unstable compressor conditions?
- 3. Can we provide causality information for engineers to investigate?

Stationarity Tests

Augmented Dickey-Fuller Test was performed on the clean data.

This gave that all columns are stationary with the exception of columns:

- Flow Rate Indicating 8
- Pressure Difference 27
- Pressure Indicating 42
- Pressure Indicating 44
- Pressure Emergency Action 63

- Temperature Indicating 120
- Unknown Computing 132
- Classified Indicating 185
- Classified Indicating 187
- Pressure Difference 200

Markov Property

Does the future state only depend on current state?

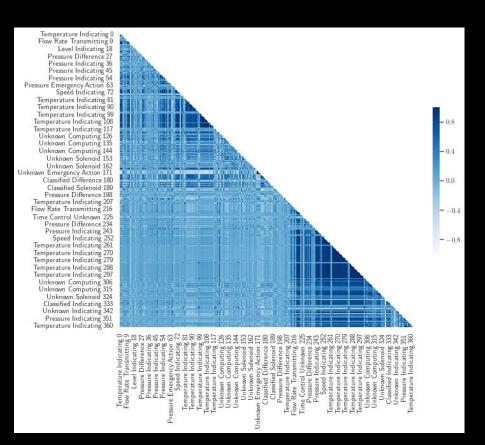
Let's fit a VAR(2) model to the data and inspect coefficients.

- Smaller coefficients mean the process is less explainable by a linear model.
- Mean absolute coefficient for t 1 regression: 0.073
- Mean absolute coefficient for t 2 regression: 0.043

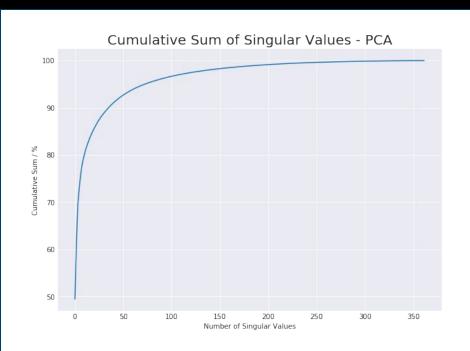
Non significant coefficients, we can assume Markov Property.

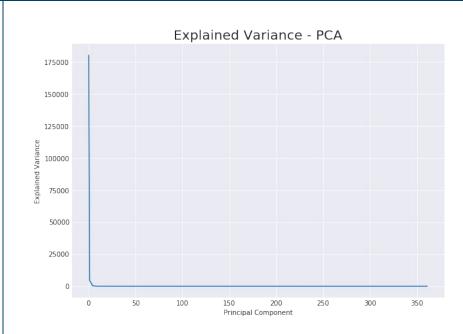
Correlation Analysis

- Features are linearly correlated.
- Mean correlation: 0.22.
- Can we find principal components?



Principal Component Analysis (PCA)

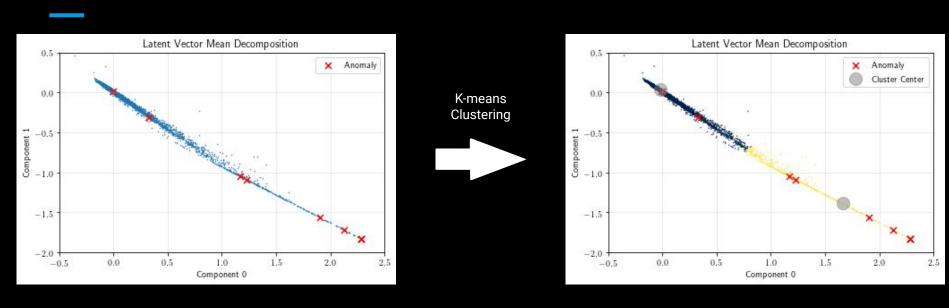




Anomaly Detection with VAE

- KL Divergence term in the objective function ensures that similar samples are as close to each other in the latent space as possible.
- Instead of looking at the reconstruction error let's decompose the latent vector and attempt to find relationships within it.

Inspecting the latent p(z|x) vector in the VAE



VAE is a generative model so we can sample the latent space to produce unseen samples and make a 'digital twin'. For example, we can sample the anomalous cluster and observe what unseen anomalous behavior looks like.

Brief findings and results

- 77% (7 out of 9) of given anomalies predicted correctly.
- ~2% of the test set (21000 points overall) classified as anomalous.

Investigating causality using p(x|z) distributions

Output is a Normal distribution vector per feature.

Our cause ranking approach:

- 1. Get p(x|z) distribution at output layer.
- 2. Calculate z score per feature (how far away a datapoint is from the mean).
- 3. Rank feature causality by z score.

This approach works, but the features are heavily correlated.

Demonstration