October 16, 2018

1 Data

- Title: Condition monitoring of hydraulic systems
- Relevant Information:
 - The data set was experimentally obtained with a hydraulic test rig. This test rig consists of a primary working and a secondary cooling-filtration circuit which are connected via the oil tank [1], [2]. The system cyclically repeats constant load cycles (duration 60 seconds) and measures process values such as pressures, volume flows and temperatures while the condition of four hydraulic components (cooler, valve, pump and accumulator) is quantitatively varied.
 - Number of Instances: 2205
 - Number of Attributes: 43680 (8x60 (1 Hz) + 2x600 (10 Hz) + 7x6000 (100 Hz))
- Attribute Information: Attributes are sensor data (all numeric and continuous) from measurements taken at the same point in time, respectively, of a hydraulic test rig's working cycle. The sensors were read with different sampling rates, leading to different numbers of attributes per sensor despite they were all exposed to the same working cycle.
 - 1. Pressure sensors (PS1-6): 100 Hz, 6000 attributes per sensor (6 sensors)
 - 2. Motor power sensor (EPS1): 100 Hz, 6000 attributes per sensor (1 sensor)
 - 3. Volume flow sensors (FS1/2): 10 Hz, 600 attributes per sensor (2 sensors)
 - 4. Temperature sensors (TS1-4): 1 Hz, 60 attributes per sensor (4 sensors)
 - 5. Vibration sensor (VS1): 1 Hz, 60 attributes per sensor (1 sensor)
 - 6. Efficiency factor (SE): 1 Hz, 60 attributes per sensor (1 sensor)
 - 7. Virtual cooling efficiency sensor (CE): 1 Hz, 60 attributes per sensor (1 sensor)
 - 8. Virtual cooling power sensor (CP): 1 Hz, 60 attributes per sensor (1 sensor)
- Missing Attribute Values: None
- Class Distribution: there are 5 different class value vectors provided in profile.txt. All but number 5 (stable flag) describe degradation processes over time and, thus, their values do not represent distinct categories, but continuous values.
 - 1. Cooler condition:

3: close to total failure (732 instances)

20: reduced effifiency (732 instances)

100: full efficiency (741 instances)

2. Valve condition:

100: optimal switching behavior (1125 instances)

90: small lag (360 instances)

80: severe lag (360 instances)

73: close to total failure (360 instances)

3. Internal pump leakage:

0: no leakage (1221 instances)

1: weak leakage (492 instances)

2: severe leakage (492 instances)

4. Hydraulic accumulator / bar:

130: optimal pressure (599 instances)

115: slightly reduced pressure (399 instances)

100: severely reduced pressure (399 instances)

90: close to total failure (808 instances)

5. stable flag:

0: conditions were stable (1449 instances)

1: static conditions might not have been reached yet (756 instances)

2 Summary

In this analysis, I used internal pump leakage as the target variable, which is a three-level categorial variable. In this analysis, I used summary statistics, median, to represent all the attributes in each sensor. In other words, for each sensor, I computed median of all the attributes in that sensor. Thus, I reduced the dimensionality from 43680 to 17. The rational behind is that I picked six sensors, computed Spearman rank correlation for all attributes in each sensor, and found that most of the attributes in each sensor are highly correlated. For example, in TS, the correlations of almost all pairs of attributes are high than 0.99. So I use median to represent each sensor. I choose median over mean because median is more robust to outliers.

The description of the data file report that there is no missing data. I still check the data set to see if there is any missing value as a safety measure. There is no missing data in the file. I draw boxplots for each sensor and it showed that SE, PS1, PS2, and EPS1 seem to contain outliers. I used Z-score function to detect the outliers. If the Z-score value is greater than or less than 3 or -3 respectively, that data point will be identified as outliers. I found 20 rows from the dataset with outliers and had them removed. Now the data set is clean. I split up the data set to 70% training data and 30% test data. Then I performed the following classification algorithms on the 17 dimensional data. For each classification model, I report the classification score (the number of correct predictions made by the model over all kinds predictions made) and the confusion matrix. For RF and GBM, I also report the variable importance plots.

1. Multinomial Logistic Regression (MLR). I performed principal component analysis (PCA) on all the features to define the linear combinations of the attributes, for use in the multinomial logistic regression to predict the target variable. In other words, I used principal component regression (PCR) on the entire data set. In order to choose the number of components M, I computed 10-fold cross validation MSE obtained using PCR, as a function of M, on the

training data. Looking at the scree plot, it turned out that with M=6, the multinomial logistic regression yielded one of the lowest MSE. Then I performed MLR on the transformed test data (each dimension now is a linear combination of different sensors). The MSE is 0.039 and the accuracy score is 0.962. The precision, recall, and F1 score are all 0.96.

- 2. Linear Discriminant Analysis (LDA). I trained LDA on the training data and predicted the test data. The accuracy score is 0.994. The precision, recall, and F1 score are all 0.99.
- 3. Random Forest (RF). I trained RF on the training data and tried to find the best set of tuning parameters using grid search and cross-validation. I predicted with RF using the best set of tuning parameter on the test data. The accuracy score is 0.992. The precision, recall, and F1 score are all 0.99. The variable importance plot shows that the sensor SE is the most important predictor for internal pump leakage, followed by FS1.
- 4. Support Vector Machine (SMV). I trained SMV on the training data and tried to find the best set of tuning parameters using grid search and cross-validation. I predicted with SMV using the best set of tuning parameter on the test data. The accuracy score is 0.982. The precision, recall, and F1 score are all 0.98.
- 5. k-Nearest Neighbors (KNN). I trained KNN on the training data and predicted the test data with different number of neighbors (k). I plotted both the training accuracy and the testing accuracy for different ks. It turned out that when k = 1, the test accuracy is the highest. When k = 1, it does not necessarily means that there is a overfitting problem. It is vey likely that there is a clear cut in the target variable. The accuracy score is 0.992. The precision, recall, and F1 score are all 0.99.
- 6. Gradient Boosted Machine (GBM). I trained GBM on the training data and tried to find the best set of tuning parameters using grid search and cross-validation. I predicted with GBM using the best set of tuning parameter on the test data. The accuracy score is 0.992. The precision, recall, and F1 score are all 0.99. The variable importance plot shows that the sensor SE is the most important predictor for internal pump leakage, followed by FS1.

Overall, all six classification algorithms working very well in terms of predicting the test data. The accuracy scores of LDA, RF, KNN, and GBM are among the highest, larger than 0.99. MLR has the lowest accuracy score, 0.96. The variable importance plot shows that the sensors SE and FS1 are the top two most important predictors in predicting performance of the internal pump leakage, as suggested by both RF and GBM.

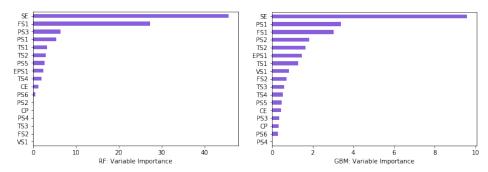


Figure 1. The variable importance plots from Random Forest and Gradient Boosted Machine

Table 1 shows accuracy score for each classification algorithm using Method 1 and Method 2. I did not perform multinomial logistic regression for Method 1. The reason is that I

use principal component regression with MLR to figure out the number of components. It would be inappropriate to use MLR on that results. As shown in the table, for Method 1, LDA, RF, KNN, and GBM perform similarly well and the accuracy score is higher than 0.97; for Method 2, RF, SVM, KNN, and GBM perform similarly well and the accuracy score is higher than 0.98.

Table 1: Accuracy score for each classification algorithm using Method 1 and Method 2

	Method 1	Method 2
Multinomial Logistic Regression	-	0.654
Linear Discriminant Analysis	0.989	0.761
Random Forest	0.982	0.986
Supoort Vector Machine	0.553	0.982
k-Nearest Neighbors	0.983	0.988
Gradient Boosted Machine	0.971	0.989

3 Analysis: Step by Step

```
In [44]: #Importing all the libraries necessary for this project
         import pandas as pd
         import numpy as np
         import zipfile
         import csv
         import os
         import matplotlib.pyplot as plt
         import seaborn as sns
         from sklearn.neighbors import KNeighborsClassifier
         from sklearn.model_selection import train_test_split, KFold, cross_val_score
         from sklearn.preprocessing import LabelEncoder, StandardScaler, scale
         from sklearn.metrics import accuracy_score, confusion_matrix, classification_repor
         from sklearn.linear_model import LogisticRegression
         from sklearn.decomposition import PCA
         from sklearn.cross_decomposition import PLSRegression
         from sklearn.ensemble import RandomForestClassifier,GradientBoostingClassifier
         from sklearn import neighbors
         from sklearn.svm import SVC
         from sklearn.discriminant_analysis import LinearDiscriminantAnalysis
In [4]: # Load all attribute data from txts
        teste_list = ['VS1', 'TS1', 'TS2', 'TS3', 'TS4', 'SE', 'PS1', 'PS2', 'PS3', 'PS4', '
                      'PS6', 'FS1', 'FS2', 'EPS1', 'CP', 'CE']
        teste_list = [s + '.txt' for s in teste_list]
       new_df = {}
       master_df = pd.DataFrame()
        for key in teste_list:
            df = pd.read_table(key, header=None)
            master_df = pd.concat([master_df, df], axis=1)
        # Load the target variable, only keep the internal pump leakage as target variable.
        # Internal pump leakage has three levels, 0, 1, and 2.
        target_df = pd.read_table('profile.txt', header=None)
        target_df = target_df.drop([0,1,3,4], axis=1)
In [6]: # Data Quality Check
        print(master_df.head())
       print(master_df.dtypes)
        print(master_df.shape)
       print(target_df.head())
        print(target_df.dtypes)
        print(target_df.shape)
```

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0
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                                0.608
                                        0.608
                                               0.608
                                                       0.617
                                                              0.619
                                                                      0.619
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  0.570
          0.600 0.623
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                            20.295
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       58
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  29.287
           28.866
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   23.320
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  20.574 20.403
  19.977
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[5 rows x 43680 columns]
      float64
0
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      float64
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      float64
Length: 43680, dtype: object
(2205, 43680)
   2
0 0
1 0
2 0
3 0
4 0
2
     int64
dtype: object
(2205, 1)
```

draw_missing_data_table(master_df)

Out[7]:		Total	Percent
	59	0	0.0
	2197	0	0.0
	2205	0	0.0
	2204	0	0.0
	2203	0	0.0
	2202	0	0.0
	2201	0	0.0
	2200	0	0.0
	2199	0	0.0
	2198	0	0.0
	2196	0	0.0
	2186	0	0.0
	2195	0	0.0
	2194	0	0.0
	2193	0	0.0
	2192	0	0.0
	2191	0	0.0
	2190	0	0.0
	2189	0	0.0
	2188	0	0.0
	2206	0	0.0
	2207	0	0.0
	2208	0	0.0
	2209	0	0.0
	2226	0	0.0
	2225	0	0.0
	2224	0	0.0
	2223	0	0.0
	2222	0	0.0
	2221	0	0.0
		• • •	• • •
	4740	0	0.0
	4739	0	0.0
	4738	0	0.0
	4737	0	0.0
	4736	0	0.0
	4735	0	0.0

```
4750
                  0
                         0.0
        4752
                  0
                         0.0
        4771
                  0
                         0.0
        4753
                  0
                         0.0
        4770
                  0
                         0.0
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                         0.0
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        4764
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        4761
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        4760
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        4759
                  0
                         0.0
        4758
                  0
                         0.0
        4757
                  0
                         0.0
        4756
                  0
                         0.0
        4755
                  0
                         0.0
        4754
                  0
                         0.0
                  0
                         0.0
        [43680 rows x 2 columns]
In [16]: # I picked VS and LS to see the correlation of all attibutes from a type of sensor
         VS = pd.read_table('VS1.txt', header=None)
         list1 = ['TS1', 'TS2', 'TS3', 'TS4']
         list1 = [s + '.txt' for s in list1]
         new_df = {}
         TS = pd.DataFrame()
         for key in list1:
             df = pd.read_table(key, header=None)
             TS = pd.concat([TS, df], axis=1)
In [20]: # Spearman rank correlation for all the features in VS shown by heatmap
         # It seems like most of the features in a type of sensor are highly correlated
         print("The dimension of VS is : ", VS.shape)
         corrmat1 = VS.corr(method='spearman')
         f, ax = plt.subplots(figsize=(12, 10))
         sns.heatmap(corrmat1, ax=ax, cmap="YlGnBu", linewidths=0.1)
The dimension of VS is: (2205, 60)
Out[20]: <matplotlib.axes._subplots.AxesSubplot at 0x1a1ef5a358>
```

4734

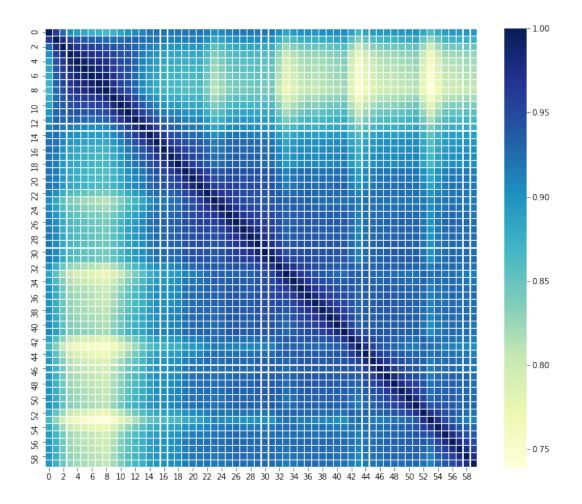
4733

0

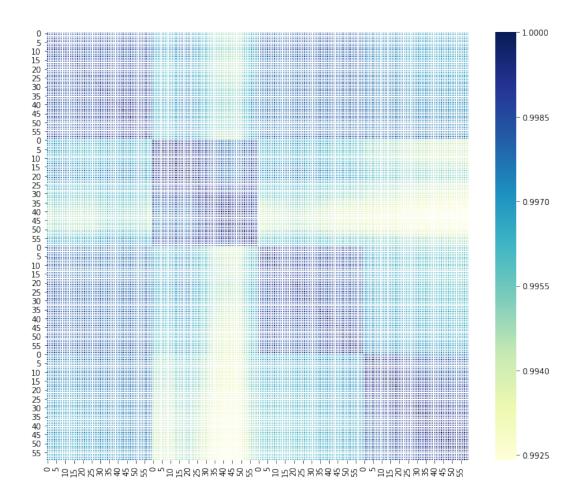
0

0.0

0.0

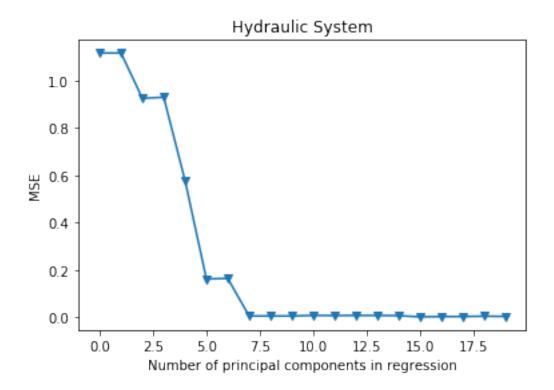


Out[18]: <matplotlib.axes._subplots.AxesSubplot at 0x1a189630b8>



```
mse.append(score)
         print(score)
         \# Calculate MSE using CV for the 19 principle components, adding one component at
         for i in np.arange(1, 20):
             score = -1*cross_val_score(regr, X_reduced[:,:i],target_df.values.ravel(), cv=
             mse.append(score)
             print(score)
1.1155368161250514
1.1155368161250514
0.9245680789798436
/anaconda3/lib/python3.6/site-packages/scipy/optimize/linesearch.py:313: LineSearchWarning:
  warn('The line search algorithm did not converge', LineSearchWarning)
/anaconda3/lib/python3.6/site-packages/sklearn/utils/optimize.py:195: UserWarning: Line Sea
  warnings.warn('Line Search failed')
0.9291032496914851
0.577538050185109
0.16278897573015216
0.16505553270259155
0.006803784450843274
0.006803784450843274
0.006803784450843274
0.009066227889757302
0.008615795968737145
0.009070341423282603
0.009070341423282603
0.008163307280954341
0.0031797614150555326
0.0045413410119292475
0.004539284245166598
0.005892636774989716
0.0054401480872069115
In [38]: score_15comp = -1*cross_val_score(regr, X_reduced[:,:15], target_df.values.ravel()
         print(score_15comp)
         #With 15 components, the logisitc regression has the lowest MSE for 10-fold cross-
0.0031797614150555326
In [18]: plt.plot(mse, '-v')
         plt.xlabel('Number of principal components in regression')
         plt.ylabel('MSE')
         plt.title('Hydraulic System')
```

plt.xlim(xmin=-1); # The plot below indicates that the lowest training MSE is reached when doing regr



```
In [42]: # Transform attribute data with PCA loadings and fit classification models on 15 p
         xnew = X_reduced[:,:15]
         y = target_df.values.ravel()
         # Splitting up data into 70% train data and 30% test data
         x_train, x_test, y_train, y_test = train_test_split(xnew, y, test_size=0.3, random
In [45]: # LDA applied to train data
         lda = LinearDiscriminantAnalysis()
         lda.fit(x_train, y_train)
         # LDA applied to the test data
         predictions_lda = lda.predict(x_test)
         # Print Accuracy Score for LDA
         print("Accuracy Score is:")
         print(accuracy_score(y_test, predictions_lda))
         print()
         # Classification Report of Prediction
         print("Classification Report:")
         print(classification_report(y_test, predictions_lda))
```

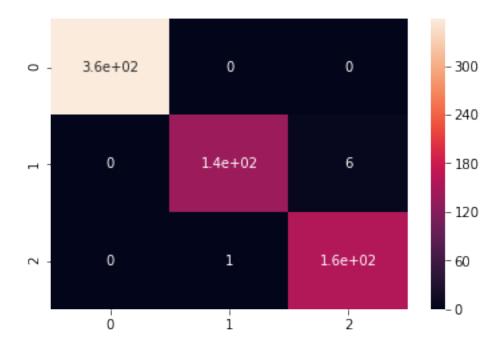
```
# Confusion Matrix for predictions made
conf2 = confusion_matrix(y_test,predictions_lda)
conf2
# Plot Confusion Matrix
label = ["0","1","2"]
sns.heatmap(conf2, annot=True, xticklabels=label, yticklabels=label)
```

Accuracy Score is: 0.9894259818731118

Classification Report:

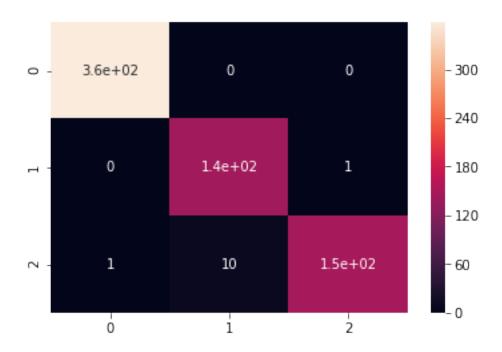
support	f1-score	recall	precision	
358	1.00	1.00	1.00	0
145	0.98	0.96	0.99	1
159	0.98	0.99	0.96	2
662	0.99	0.99	0.99	avg / total

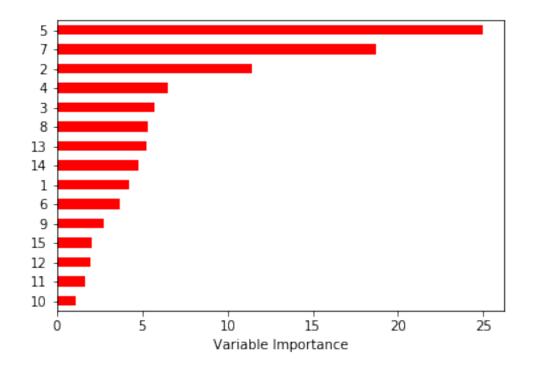
Out[45]: <matplotlib.axes._subplots.AxesSubplot at 0x1a0ca47358>



In [46]: # Random Forest Classification Algorithm applied to train data

```
RF = RandomForestClassifier()
         RF.fit(x_train, y_train)
         RF.score(x_train, y_train)
         # Predict Random Forest Algorithm on Test Data
         predictions_RF = RF.predict(x_test)
         # Print Accuracy Score for Random Forest Algorithm
         print("Accuracy Score is: ")
         print(accuracy_score(y_test, predictions_RF))
         print()
         # Classification Report of Prediction
         print("Classification Report: ")
         print(classification_report(y_test, predictions_RF))
         # Confusion Matrix for predictions made
         conf = confusion_matrix(y_test, predictions_RF)
         # Plot Confusion Matrix
         label = ["0", "1","2"]
         sns.heatmap(conf, annot = True, xticklabels = label, yticklabels = label)
         plt.show()
Accuracy Score is:
0.9818731117824774
Classification Report:
             precision
                          recall f1-score
                                             support
          0
                  1.00
                            1.00
                                      1.00
                                                  358
          1
                  0.94
                            0.99
                                      0.96
                                                  145
                  0.99
                            0.93
                                      0.96
                                                  159
avg / total
                  0.98
                            0.98
                                      0.98
                                                 662
```



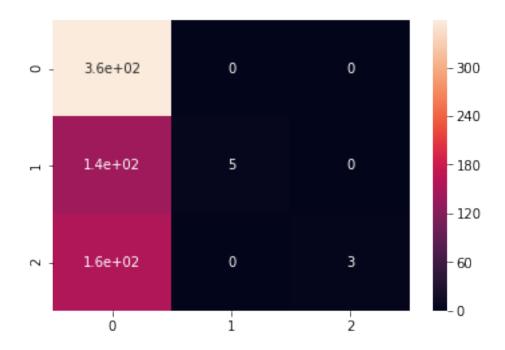


```
In [86]: # Trying to see what type of sensor has the largest loading on Components 5, 7, an
         pca = PCA(n_components = 15)
         tt = pca.fit_transform(scale(master_df))
In [84]: loadings = pca.components_
         comp5 = loadings[5]
         index_max = np.argmax(comp5)
         print(index_max)
         comp7 = loadings[7]
         index_max = np.argmax(comp7)
         print(index_max)
         comp2 = loadings[2]
         index_max = np.argmax(comp2)
         print(index_max)
         # It shows FS has attributes with the largest loading on all three componets
13222
6820
12254
In [48]: # Need to train a Support Vector Machine classifier
         # find the parameters by cross-validation
         from sklearn.model_selection import GridSearchCV
         tuned_parameters = [{'C': [0.01, 0.1, 1, 10, 100],
                              'gamma': [0.5, 1,2,3,4]}]
         clf = GridSearchCV(SVC(kernel='rbf'), tuned_parameters, cv=10, scoring='accuracy',
         clf.fit(x_train, y_train)
         #clf.cv_results_
Out[48]: GridSearchCV(cv=10, error_score='raise',
                estimator=SVC(C=1.0, cache_size=200, class_weight=None, coef0=0.0,
           decision_function_shape='ovr', degree=3, gamma='auto', kernel='rbf',
           max_iter=-1, probability=False, random_state=None, shrinking=True,
           tol=0.001, verbose=False),
                fit_params=None, iid=True, n_jobs=1,
                param_grid=[{'C': [0.01, 0.1, 1, 10, 100], 'gamma': [0.5, 1, 2, 3, 4]}],
                pre_dispatch='2*n_jobs', refit=True, return_train_score=True,
                scoring='accuracy', verbose=0)
In [49]: # The best parameter set
         print(clf.best_params_)
{'C': 10, 'gamma': 0.5}
```

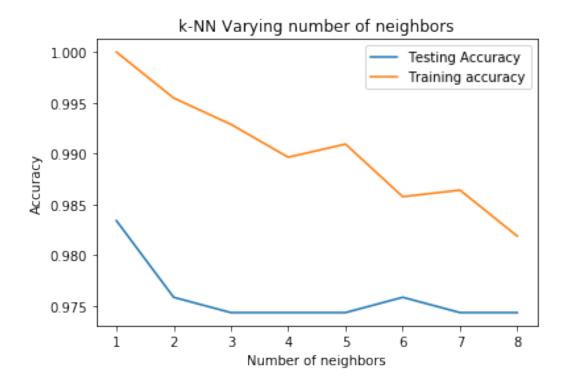
Accuracy Score is: 0.552870090634441

Classification Report:

support	f1-score	recall	precision	
358	0.71	1.00	0.55	0
145	0.07	0.03	1.00	1
159	0.04	0.02	1.00	2
662	0.41	0.55	0.76	avg / total



```
In [62]: # Need to train k-Nearest Neighbor
         # First I would like to observe the accuracies for different values of k.
         # Setup arrays to store training and test accuracies
         neighbors = np.arange(1,9)
         train_accuracy =np.empty(len(neighbors))
         test_accuracy = np.empty(len(neighbors))
         for i,k in enumerate(neighbors):
             #Setup a knn classifier with k neighbors
             knn = KNeighborsClassifier(n_neighbors=k)
             #Fit the model
             knn.fit(x_train, y_train)
             #Compute accuracy on the training set
             train_accuracy[i] = knn.score(x_train, y_train)
             #Compute accuracy on the test set
             test_accuracy[i] = knn.score(x_test, y_test)
In [63]: #Generate plot
         plt.title('k-NN Varying number of neighbors')
         plt.plot(neighbors, test_accuracy, label='Testing Accuracy')
         plt.plot(neighbors, train_accuracy, label='Training accuracy')
         plt.legend()
         plt.xlabel('Number of neighbors')
         plt.ylabel('Accuracy')
         plt.show()
         # As we can see from the plot, it appears like the test accuracy is highest when u
         # but using 2 neighbors or less seems to result in a complex model that over fits
```



knn = KNeighborsClassifier(n_neighbors = 6) knn.fit(x_train, y_train) pred = knn.predict(x_test) print("Accuracy Score is: ") print(knn.score(x_test, y_test)) print() print("Classification Report: ") print(classification_report(y_test, pred)) conf = confusion_matrix(y_test, pred) conf # Plot Confusion Matrix label = ["0", "1","2"] sns.heatmap(conf, annot = True, xticklabels = label, yticklabels = label) plt.show() Accuracy Score is: 0.9758308157099698 Classification Report: precision recall f1-score support

In [69]: # KNN applied to training data and predict on test data with 6 neighbors

1.00

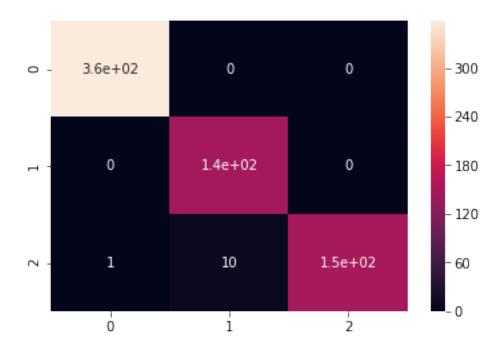
358

1.00

0

0.99

1	0.93	0.97	0.95	145
2	0.98	0.92	0.95	159
avg / total	0.98	0.98	0.98	662



In [53]: # Gradient Boosting Classification Algorithm applied to train data

```
GB = GradientBoostingClassifier(n_estimators=500, learning_rate=0.01, random_state
GB.fit(x_train, y_train)
GB.score(x_train, y_train)
# Predict Random Forest Algorithm on Test Data
predictions_GB = GB.predict(x_test)

predictions_GB
# Print Accuracy Score for Random Forest Algorithm
print("Accuracy Score is: ")
print(accuracy_score(y_test, predictions_GB))
print()
# Classification Report of Prediction
print("Classification Report: ")
print(classification_report(y_test, predictions_GB))
# Confusion Matrix for predictions made
conf = confusion_matrix(y_test, predictions_GB)
```

conf # Plot Confusion Matrix label = ["0", "1","2"] sns.heatmap(conf, annot = True, xticklabels = label, yticklabels = label) plt.show()

Accuracy Score is: 0.9712990936555891

Classification Report:

support	f1-score	recall	precision	
358	1.00	1.00	1.00	0
145	0.94	0.95	0.92	1
159	0.94	0.93	0.95	2
662	0.97	0.97	0.97	avg / total

