Anomaly detection in quasi-periodic energy consumption data series: a comparison of algorithms - Annex

Basic Statistics Results

Performance:

	Fridge 1				Fridge 2				Fridge 3				
Training Period	Precision	Recall	F1	Threshold	Precision	Recall	F1	Threshold	Precision	Recall	F1	Threshold	
1 month	0.109	0.790	0.192	0.415	0.146	0.864	0.250	0.592	0.029	0.974	0.057	0.636	
3 weeks	0.103	0.744	0.182	0.230	0.147	0.863	0.251	1.039	0.029	0.974	0.057	0.440	
2 weeks	0.111	0.804	0.195	0.333	0.288	0.857	0.431	unlimited	0.029	0.974	0.057	0.835	

Averages:

	Prec	ision	Re	call	F1		
	avg	std	avg	std	avg	std	
Fridge1	0.108	0.004	0.779	0.031	0.190	0.007	
Fridge2	0.194	0.082	0.861	0.004	0.311	0.104	
Fridge3	0.029	0.000	0.974	0.000	0.057	0.000	
Overall	0.110	0.082	0.871	0.086	0.186	0.122	

AR Results

Performance:

		Fridge 1				Fridge 2				Fridge 3			
Training Period	Window size	Precision	Recall	F1	Threshold	Precision	Recall	F1	Threshold	Precision	Recall	F1	Threshold
1 month	0.5p	0.781	0.758	0.769	18.028	0.671	0.817	0.737	13.082	0.970	0.805	0.880	26.066
3 weeks	0.5p	0.744	0.769	0.756	18.872	0.676	0.816	0.739	13.806	0.970	0.805	0.880	26.690
2 weeks	0.5p	0.805	0.719	0.760	20.886	0.669	0.821	0.737	13.233	0.972	0.807	0.882	27.069

ARIMA Results

LOF Results

OC SVM

ISOF Results

GRU Results

LSTM Results

GRU-MS Results

LSTM-MS Results

GRU-AE Results

LSTM-AE Results