**Optimizing Model Convergence and Accuracy in Time Series Anomaly Detection using Synthetic Data Integration and Rolling Window Stratified Cross-Validation**

By

Jahidul Arafat

Tirtha Mondal

A.S.M. Abdur Rob

Faruq Ahamed

MASTER OF ENGINEERING IN INFORMATION SYSTEM SECURITY



Department of Information and Communication Technology

Faculty of Science and Technology

BANGLADESH UNIVERSITY OF PROFESSIONALS

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This project titled “Synthetic Data and Rolling Window Cross-Validaiton: A Dual Approach for Time Series Anomaly Detection” submitted by Jahidul Arafat, Roll No: 2254911003, Tirtha Mondal, Roll No: 2254911005, A.S.M Abdur Rob, Roll No: 2254911002, Faruq Ahmed, Roll No: 2254911043, has been accepted as satisfactory in partial fulfilment of the requirement for the degree of Master of Engineering in Information System Security on 12 July, 2024.

# **BOARD OF EXAMINERS**

1. (signature) Chairman

Dr. Md. Ahsan Habib, PhD

Professor, Dept of Computer Science & Engineering

Green University of Bangladesh

2. (signature)

Dr. Masud Rana, PhD Member

Chairman, Dept of Information & Communication Technology (Ex-official)

Bangladesh University of Professionals

3. (signature)

Afrina Khatun

Assistant Professor, Dept of Information & Communication Technology

Bangladesh University of Professionals Member

4. (signature)

Dr. Fazlul Hasan Siddiqui, PhD

Professor, Dept of Computer Science and Engineering

Dhaka University of Engineering and Technology Member

# **DECLARATION**

We hereby declare that this project is our original work and that it has been written by us in its entirety. We have duly acknowledged all the sources of information that have been used in the research. This research project (fully or partially) has not been submitted for any degree or diploma at any university or institute previously.

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Jahidul Arafat

ID: 2254911003

Department of Information and Communication Technology

Faculty of Science and Technology

Bangladesh University of Professionals

12 July, 2024

\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

Tirtha Mondal

ID: 2254911005

Department of Information and Communication Technology

Faculty of Science and Technology

Bangladesh University of Professionals

12 July, 2024

\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

A.S.M. Abdur Rob

ID: 2254911002

Department of Information and Communication Technology

Faculty of Science and Technology

Bangladesh University of Professionals

12 July, 2024

\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

Faruq Ahamed

ID: 2254911043

Department of Information and Communication Technology

Faculty of Science and Technology

Bangladesh University of Professionals

12 July, 2024

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ABSTRACT

Detecting anomalies in time series data is critical for applications across various sectors, including but not limited to financial fraud detection, predictive maintenance, healthcare monitoring, and cybersecurity. The **latest** learning-based anomaly detection models have shown significant improvements over their statistical-based counterparts in inference accuracy and model interoperability, owing to their task-specific training on extensive multivariate corpora. **However**, their current performance requires enhancement for scalable practical deployment. **Particularly** when handling high-dimensional, high-velocity, and high-volume complex time series data; present challenges like data sparsity, imbalance, variability, and temporal inconsistencies of real data during model training. **The absence** of window focused stratefied cross-validation in model training for time series data could **further lead to** suboptimal model performance and unreliable evaluations. **To address these challenges** and trade-off between model convergence and generalizability, **this paper proposes** a comprehensive framework **namely irsRSk**, leveraging high quality synthetic data generated through pTimeGAN along with real datasets and Rolling Window Time Series Stratified k-Fold Cross-Validation during model training and validation. **Empirical experiments** were conducted on 6 models for generalization, 5 synthetic data generation and cross-valdiaiton techniques with 3 opensource datasets. These are rigorously tested and cross-validated against proposed **irsTSk**. **The proposed framework achieves substantial improvements** in computational accuracy and lower prediction errors across EM Acc and CA, which are further cross-validated with auxiliary PRF1.

**TABLE OF CONTENTS**

[BOARD OF EXAMINERS ii](#_Toc168621285)

[DECLARATION iii](#_Toc168621286)

[ACKNOWLEDGEMENTS iv](#_Toc168621287)

[ABSTRACT v](#_Toc168621288)

[LIST OF FIGURES ix](#_Toc168621289)

[LIST OF TABLES x](#_Toc168621290)

[LIST OF ABBREVIATIONS xi](#_Toc168621291)

[CHAPTER 1 1](#_Toc168621292)

[INTRODUCTION 1](#_Toc168621293)

[1.1 Overview 1](#_Toc168621294)

[1.2 Background Information 1](#_Toc168621295)

[1.3 Research Question 2](#_Toc168621296)

[1.4 Research Objective 2](#_Toc168621297)

[1.5 Significance and Motivation of the Research 3](#_Toc168621298)

[1.6 Organization of the Research Paper 3](#_Toc168621299)

[1.7 Summary 4](#_Toc168621300)

[CHAPTER 2 5](#_Toc168621301)

[LITERATURE REVIEW 5](#_Toc168621302)

[2.1 Overview 5](#_Toc168621303)

[2.2 Related Studies 5](#_Toc168621304)

[2.3 Key Theories 7](#_Toc168621305)

[2.3.1 Traditional Statistical Methods 7](#_Toc168621306)

[2.3.2 Machine Learning Models 7](#_Toc168621307)

[2.3.3 Deep Learning Models 8](#_Toc168621308)

[2.3.4 Model Parameters and Hyperparameters 9](#_Toc168621309)

[2.3.5 Synthetic Data Generation Techniques 10](#_Toc168621310)

[2.3.6 Model Performance Metrics: Fitness Function and Loss Function 10](#_Toc168621311)

[2.4 Gaps in the Literature 12](#_Toc168621312)

[2.5 Theoretical Framework 12](#_Toc168621313)

[2.6 Summary 13](#_Toc168621314)

[CHAPTER 3 14](#_Toc168621315)

[METHODOLOGY 14](#_Toc168621316)

[3.1 Overview 14](#_Toc168621317)

[3.2 Research Design 14](#_Toc168621318)

[3.3 Procedures 14](#_Toc168621319)

[3.3.1 Empirical Study of Existing Anomaly Detection Methods 14](#_Toc168621320)

[3.3.2 Synthetic Data Generation Using TimeGAN and Data Quality Validation 15](#_Toc168621321)

[3.3.3 Development and Evaluation of Integrated Anomaly Detection Model 16](#_Toc168621322)

[3.3.4 Comparative Performance Evaluation on Synthetic Data 17](#_Toc168621323)

[3.4 Summary 17](#_Toc168621324)

[CHAPTER 4 18](#_Toc168621325)

[SIMULATION AND MODELING 18](#_Toc168621326)

[4.1 Overview 18](#_Toc168621327)

[4.2 Dataset Description 18](#_Toc168621328)

[4.3 Synthetic Data Generation 18](#_Toc168621329)

[4.4 Anomaly Detection Models 19](#_Toc168621330)

[4.4.1 LSTM Network 19](#_Toc168621331)

[4.4.2 Isolation Forest 20](#_Toc168621332)

[4.4.3 GAN with RNN 20](#_Toc168621333)

[4.4.4 Autoencoder 20](#_Toc168621334)

[4.4.5 Integrated LSTM-Autoencoder 21](#_Toc168621335)

[4.5 Evaluation Metrics and Methodology 21](#_Toc168621336)

[4.6 Summary 22](#_Toc168621337)

[CHAPTER 5 23](#_Toc168621338)

[RESULTS AND ANALYSIS 23](#_Toc168621339)

[5.1 Overview 23](#_Toc168621340)

[5.2 Presentation of Findings 23](#_Toc168621341)

[5.2.1 Synthetic Data Quality 23](#_Toc168621342)

[5.2.2 Proposed LSTM-Autoencoder Model’s Reconstruction Loss for Normal and Anomaly Data 25](#_Toc168621343)

[5.2.3 Model Evaluation on Synthetic Data 26](#_Toc168621344)

[5.3 Summary 28](#_Toc168621345)

[CHAPTER 6 29](#_Toc168621346)

[DISCUSSION 29](#_Toc168621347)

[6.1 Interpretation of Results 29](#_Toc168621348)

[6.2 Comparison with Existing Literature 29](#_Toc168621349)

[6.3 Implications and Significance of Findings 30](#_Toc168621350)

[6.4 Limitations of the Study 31](#_Toc168621351)

[6.5 Summary 31](#_Toc168621352)

[CHAPTER 7 32](#_Toc168621353)

[CONCLUSION 32](#_Toc168621354)

[7.1 Summary of Key Findings 32](#_Toc168621355)

[7.2 Contribution to the Field 33](#_Toc168621356)

[7.3 Recommendations for Future Research 33](#_Toc168621357)

[7.4 Conclusion 34](#_Toc168621358)

[REFERENCES 36](#_Toc168621359)

[APPENDIX-I 38](#_Toc168621360)

[APPENDIX II 40](#_Toc168621361)

[APPENDIX III 46](#_Toc168621362)

[APPENDIX IV 51](#_Toc168621363)

# **LIST OF FIGURES**

**Fig No Title Page No.**

[Fig 2.1 Machine Learning Models for Data Analysis 8](#_Toc168619817)

[Fig 5.1 Validating Synthetic vs Real data diversity and distribution 24](#_Toc168619818)

[Fig 5.2 The evaluation metrics for the model 24](#_Toc168619819)

[Fig 5.3 Anomaly detection result for the Time Series Data using LSTM Autoencoders 25](#_Toc168619820)

# 

# **LIST OF TABLES**

**Table No Title Page No.**

[Table 4.1 Performance Metrics for evaluation of anomaly detection models 21](#_Toc168619738)

[Table 5.1 Performance metrics for anomaly detection models using synthetic data generated by TimeGAN 26](#_Toc168619739)

[Table III.1 Summarized list of time series data preprocessing algorithms for anomaly detection 46](#_Toc168619740)

[Table III.2 Anomaly Detection Algorithms for Time Series Data Preprocessing Categorized by Dimensions, Associativity, Constraints, and Reflexivity 47](#_Toc168619741)

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# **LIST OF ABBREVIATIONS**

|  |  |
| --- | --- |
| **Acronyms** | **Abbreviation** |
| **LSTM** | Long Short-Term Memory |
| **GAN** | Generative Adversarial Network |
| **RNN** | Recurrent Neural Network |
| **PCA** | Principal Component Analysis |
| **t-SNE** | t-Distributed Stochastic Neighbor Embedding |
| **MRLE** | Mean Relative Log Error |
| **MAE** | Mean Absolute Error |
| **AUC-ROC** | Area Under the Receiver Operating Characteristic Curve |
| **R2** | R-squared |
| **MRLE** | Mean Relative Log Error |

# 

Chapter 1

Introduction

*In this chapter, we overview the key motivation to develop irsRSk backbone, which uses synthetic data and Rolling Window Time Series Stratified k-Fold Cross-Validation to improve model convergence, generalization, and prediction accuracy while reducing false positives and negatives.*

## **Introduction**

The field of anomaly detection has witnessed substantial advancements with contemporary machine learning models, aimed at enhancing detection accuracy and efficiency. With the rapid growth of industries, time series data has become increasingly prevalent, characterized by high volume, velocity, and intricate patterns. Advanced models, such as deep learning and Generative Adversarial Networks (GANs), excel in identifying anomalies across various domains. The rise of big data has driven the need for sophisticated methods to detect complex behaviors and trends within time series data [1],[2]. Consequently, as industries generate vast amounts of data, the demand for effective anomaly detection models has surged.

Broadly, time series anomaly detection models fall into three clusters [2-4]: statistical, machine learning, and deep learning models. Statistical models like control charts rely on predefined thresholds, offering simplicity but struggling with high-dimensional data. Machine learning models such as support vector machines (SVMs) and decision trees learn from labeled data, providing more flexibility and up to 20% improved accuracy over statistical methods in sectors like healthcare [3]. However, they require extensive labeled datasets and face challenges with imbalanced data. Deep learning models, including neural networks and GANs, leverage complex architectures to capture intricate data patterns, achieving up to 30% higher accuracy in detecting network intrusions. Despite their superior performance, deep learning models demand significant computational resources and large training datasets [2],[4]. Thus, while statistical models are simple, machine learning models offer better adaptability, and deep learning models excel in capturing complex patterns, though at a higher computational cost.  
  
Since the volume and complexity of time series data are growing alongside the large adoption of sensors, networking, security, and monitoring devices across various sectors such as finance, healthcare, manufacturing, and cybersecurity, the challenges associated with anomaly detection have intensified. Fast growth in edge devices, with worldwide connected devices projected to reach 30.9 billion by 2025 from 13.8 billion units in 2021, driven by IoT, 5G, and cloud adoption, contributes significantly to this trend. Businesses generate high volumes, velocity, and variety of time series data that cannot be effectively monitored via traditional dashboards. Additionally, the global anomaly detection market size is projected to reach US$ 3835.9 million by 2032, up from US$ 2077.9 million in 2021, at a CAGR of 8.7% during 2022-2032 [5]. This exponential growth in time series data and the corresponding increase in anomalies present significant challenges in terms of data storage, processing, and real-time analysis, necessitating the development of more sophisticated detection models.

In the early stages of development, statistical-based solutions were the primary approach to anomaly detection, relying heavily on predefined thresholds and statistical assumptions to identify outliers. Methods such as Shewhart control charts, introduced in the 1920s, and hypothesis testing, like the t-test and chi-square test, were effective for simple datasets with low dimensionality and well-understood distributions [4]. However, as data complexity increased, these traditional methods began to show limitations. Control charts struggled with high-dimensional data and non-linear relationships, and the assumption of normality in many statistical tests often did not hold in real-world datasets, leading to inaccurate anomaly detection. According to [3], statistical models' reliance on fixed thresholds and assumptions made them inadequate for dynamic environments where data patterns evolve over time. In sectors like manufacturing, simple statistical process control methods failed to predict equipment failures due to their inability to adapt to changing conditions and complex interdependencies between variables. Similarly, in the banking sector, statistical models struggled with the evolving tactics of fraudsters, as highlighted by [7], who noted that traditional methods missed sophisticated fraud patterns not fitting predefined assumptions. These limitations of statistical-based solutions in handling high-dimensional and complex data led researchers to explore alternative approaches, paving the way for machine learning and deep learning techniques that offered more accurate and adaptive solutions for anomaly detection in modern, dynamic environments.

To address the limitations of statistical models in handling complex time series data, recent research has focused on neural networks, Generative AI (GANs), and deep learning. These advanced techniques offer greater flexibility and accuracy by learning complex data patterns without relying on predefined thresholds. Neural networks, such as RNNs and LSTMs, have significantly improved fraud detection rates in financial transactions, while GANs generate synthetic data to augment real datasets, addressing data scarcity and imbalance [6]. Deep learning models, particularly CNNs and autoencoders, have been effective in cybersecurity, achieving up to 35% higher accuracy in detecting network intrusions. However, these models require large labeled datasets, extensive computational resources, and face challenges like overfitting and lack of interpretability. Despite these issues, the shift towards neural networks, GANs, and deep learning represents a substantial advancement in anomaly detection, offering more accurate and adaptive solutions compared to traditional methods.

In the state-of-the-art work, time series data analysis can be categorized into three major areas: predictive modeling, pattern recognition, and anomaly detection. Predictive modeling involves forecasting future data points based on historical data, a technique extensively applied in finance for stock price prediction and in weather forecasting. Studies [11],[14],[15] have shown that LSTM networks significantly outperform traditional ARIMA models in predictive accuracy. Pattern recognition, on the other hand, focuses on identifying recurring patterns within the data. This is crucial in domains such as healthcare, where recognizing patterns in patient vitals can indicate the onset of diseases. According to a study [13], convolutional neural networks (CNNs) have demonstrated superior performance in identifying complex patterns compared to traditional methods. Anomaly detection aims at identifying outliers that deviate from expected behavior, which is critical in areas like cybersecurity and fraud detection. Researchers have correlated these categories with earlier works, highlighting significant advancements through the application of machine learning and deep learning techniques. Deep learning models, in particular, have provided more effective and efficient solutions across these categories by leveraging their ability to model complex, non-linear relationships within the data. For instance, a study [13] found that autoencoders achieved up to 30% higher anomaly detection rates in network security applications compared to traditional statistical methods. Overall, the integration of advanced techniques in predictive modeling, pattern recognition, and anomaly detection has significantly contributed to the progress in the field of time series data analysis, offering more robust and accurate models.

However, these strategies invite specific problems [10-15]. Neural networks and GANs face high computational costs, extensive data requirements, and are prone to overfitting, particularly with imbalanced datasets. This overfitting leads to poor generalization, resulting in inaccurate predictions and increased false positives and negatives. Additionally, the interpretability of these complex models is limited, posing challenges in critical sectors like healthcare and finance. Real-time data processing requirements further exacerbate these issues. Real data often contains noise, missing values, and inconsistencies, hindering model convergence and generalization. To address these challenges, synthetic data generation is used to create balanced datasets that maintain the statistical properties of real data in a controlled environment. Therefore, this dissertation focuses on leveraging synthetic data and Rolling Window Stratified k-Fold Cross-Validation (TSK-Fold) to optimize model convergence and generalization, enhancing prediction accuracy while reducing false positives and negatives. This approach aims to develop more interpretable, efficient, and robust anomaly detection frameworks.

The rest of this chapter is organized as follows. Section 1.2 discusses the effectiveness of using synthetic data alongside real data in model training, highlighting its benefits in improving model performance. Section 1.3 provides an overview of synthetic data generation strategies. Next, we review several time series anomaly detection models, focusing on different challenges in Section 1.4. Section 1.5 delves into the motivation behind this research, aiming to alleviate issues faced by these models in practical applications for time series anomaly detection. The problem statement, and the solution methodologies proposed in this research is mentioned in Section 1.6. The contributions of these research efforts are discussed in Section 1.7. Finally, Section 1.8 outlines the overall organization of the dissertation, providing a roadmap for the subsequent chapters.

1.2 Effectiveness of Synthetic Data with Real Data in Model Training

The integration of synthetic data with real data in model training has shown significant promise in enhancing model performance and addressing challenges inherent in real-world datasets. Synthetic data can mitigate issues such as data scarcity, imbalance, and noise, which are prevalent in real datasets and can hinder the training and generalization of machine learning models. Studies [13],[4],[17],[5] have demonstrated that Generative Adversarial Networks (GANs) can create high-quality synthetic data that closely resembles real data, thereby enriching the training process. Moreover, combining synthetic data with real data can improve model robustness, as it provides a more diverse training set that captures a wider range of data variations. This is particularly important in anomaly detection, where anomalies are often rare and varied. The use of synthetic data has also been shown to reduce the risk of overfitting, as models trained on augmented datasets can better generalize to unseen data. However, challenges remain, such as ensuring the quality and relevance of synthetic data, and the computational cost associated with generating large volumes of synthetic data [17]. Despite these challenges, the effectiveness of integrating synthetic data with real data in model training is evident, as it enhances prediction accuracy and model reliability, ultimately leading to more robust anomaly detection systems.

1.3 Overview of Synthetic Data Generation Strategies

Synthetic data generation has emerged as a pivotal technique in enhancing the performance of machine learning models, particularly for anomaly detection in time series data. Various strategies have been developed to generate synthetic data [11-17], each with its own strengths and challenges. Generative Adversarial Networks (GANs) and their variants, such as Conditional GANs (CGANs) , Wasserstein GANs (WGANs), WGAN with Gradient Penalty (WGAN-GP), and DRAGAN, have been widely studied for their ability to produce high-fidelity synthetic data. GANs operate by training two neural networks—the generator and the discriminator—in tandem, leading to the creation of synthetic data that closely mimics the distribution of real data[12]. Advanced models like TimeGAN and DoppelGANger have specifically targeted the generation of sequential and time series data, capturing temporal dynamics effectively [15]. Additionally, CTGAN and Gaussian Mixture Models offer alternative approaches for generating high-quality synthetic data suitable for complex datasets [16]. Despite their promise, these methods face challenges such as the computational intensity of generating synthetic data that maintains intricate dependencies and patterns present in real-world time series data, and the need for rigorous validation to ensure the synthetic data retains the statistical properties and variability of the original data. Comparative studies [13],[16],[17] have shown that models trained with synthetic data often achieve better generalization and robustness, addressing the limitations of training solely on real data. As these techniques evolve, they hold the potential to significantly improve the capabilities of anomaly detection models in diverse and complex time series environments.

1.4 Overview of Time Series Anomaly Detection Models

Time series anomaly detection encompasses a range of models, each designed to address specific challenges inherent in time series data. Among statistical models, ARIMA (AutoRegressive Integrated Moving Average) and GARCH (Generalized Autoregressive Conditional Heteroskedasticity) are widely used. ARIMA is particularly effective for short-term forecasting and capturing linear relationships but struggles with non-linear patterns and requires stationary data [13]. GARCH models excel at modeling and predicting volatility, making them useful in financial applications, though they can be complex to implement and necessitate careful parameter tuning [9].

In the realm of deep learning, LSTM-Autoencoders and GANs have shown significant promise. LSTM-Autoencoders combine the strengths of LSTM networks, which are adept at handling sequential data, with the dimensionality reduction capabilities of autoencoders, making them effective for detecting anomalies in highly variable time series data. However, they are computationally intensive and can overfit without sufficient data [11]. GANs, originally developed for generating synthetic data, have been adapted for anomaly detection by training the generator to produce normal data and the discriminator to identify anomalies. This approach excels in capturing complex data distributions but also faces challenges like mode collapse and high computational requirements [13].

Generative AI models such as Isolation Forest and Prophet also play a crucial role. Isolation Forest is a robust, tree-based model that isolates anomalies by randomly partitioning the data, offering efficiency and scalability, although it can struggle with high-dimensional data [12]. Prophet, developed by Facebook, is designed for forecasting time series data with strong seasonal effects and missing data, providing simplicity and interpretability but may not perform well with non-linear anomalies [13]. Each of these models presents unique strengths and limitations, underscoring the importance of selecting the appropriate technique based on the specific characteristics and requirements of the time series data in question.

1.5 Motivation for This Research

Earlier studies [11],[13],[17] justify that integrating synthetic data with real data is critical for model training. If real data alone is used, the model is likely to face challenges such as data scarcity, imbalance, and noise, which can significantly impact model convergence, prediction accuracy, and generalization. Real data often contains inconsistencies and missing values, leading to higher prediction errors and poor model performance. Synthetic data helps alleviate these issues by providing a more balanced and comprehensive training set, which in turn improves the robustness and reliability of the model.

In the literature [11-17], we have found a good number of synthetic data generation strategies. Notable methods include Generative Adversarial Networks (GANs), Conditional GANs (CGANs), Wasserstein GANs (WGANs), WGAN with Gradient Penalty (WGAN-GP), DRAGAN, CameraGAN, CWGAN-GP, CTGAN, Gaussian Mixture Models, Sequential Data Generation, TimeGAN, and DoppelGANger. Each of these techniques offers unique advantages in generating high-quality synthetic data that closely resembles real data, enhancing the model's training process. However, these models also face significant challenges. GANs and their variants, while powerful, often suffer from issues like mode collapse and require extensive computational resources. Ensuring the quality and relevance of the synthetic data generated is another major challenge. The generated data must accurately reflect the statistical properties and variability of the real data to be effective. **Moreover, the integration of synthetic data with real data must be done carefully to avoid introducing biases or inconsistencies that could degrade model performance.**

Therefore, in time series anomaly detection, it is essential to integrate synthetic data with real data through rigorous cross-validation to minimize these issues. This necessity has driven us to generate synthetic data using TimeGAN, which is designed specifically for time series data. By integrating this synthetic data with real data using Time Series Rolling Window k-Fold Cross-Validation, we can preserve trends, seasonality, and temporal dependencies in the data. This approach guides the model towards better training convergence, improved prediction accuracy, and enhanced generalization, ultimately leading to more robust and effective anomaly detection frameworks.

**1.6 Problem Description and Solution Methods**

In this section, we provide a brief overview of the problem addressed in this dissertation along with the solution methodologies to address it.

**1.6.1 Problem Description**

Earlier research in time series anomaly detection has made significant strides using statistical models, machine learning models, and deep learning models. However, these approaches have notable shortcomings. Statistical models like ARIMA and GARCH struggle with high-dimensional and non-linear data patterns, limiting their effectiveness in complex environments. Machine learning models such as SVMs and decision trees require extensive labeled datasets and face challenges with imbalanced data, while deep learning models like LSTM-Autoencoders and GANs, although powerful, are prone to overfitting and demand high computational resources. These limitations affect the model convergence and generalizability of time series anomaly detection models, often leading to a trade-off between computational accuracy and convergence loss, resulting in higher false positive and false negative prediction errors.

In time series data, real datasets often suffer from issues such as noise, missing values, and inconsistencies, which can prevent models from effectively converging and generalizing. Some earlier works have attempted to integrate synthetic data with real data to address these challenges. For instance, TimeGAN has been used to generate synthetic time series data that preserves temporal dynamics, while various GAN variants have been employed to enhance data quality. However, these studies have often lacked rigorous validation methods and have not fully explored the integration of synthetic data with real data using comprehensive cross-validation techniques. Consequently, gaps remain in terms of effectively combining synthetic and real data and applying robust time series cross-validation methods to ensure model reliability and accuracy.

Motivated by these challenges, this dissertation aims to address the following **research questions**:

* What are the best practices for generating high-quality synthetic time series data that maintains the statistical properties and temporal dynamics of real data?
* How can synthetic data be effectively integrated with real data to improve the training convergence and generalization of time series anomaly detection models?
* How can Rolling Window Time Series Stratified k-Fold Cross-Validation be applied along with real and synthetic data to enhance model evaluation robustness and reduce false positive and false negative prediction errors in time series anomaly detection?

The underlying **research objectives** are:

* To establish methodologies for producing high quality synthetic data that accurately reflects the complexities and nuances of real time series data, ensuring that models trained on this data can effectively generalize to real-world scenarios.
* To develop integration strategies that leverage the strengths of both synthetic and real data, enhancing the robustness and reliability of anomaly detection models.
* To implement and validate the Rolling Window k-Fold Cross-Validation technique to maintain temporal integrity and ensure comprehensive model evaluation, ultimately leading to more accurate and reliable anomaly detection.

The following subsection highlights the key concepts for addressing the above research questions in our thesis work.

**1.6.2 Solution methodologies**

To mitigate the aforementioned issues, this dissertation follows the solution methodologies outlined in Figure 1.1. Initially, we examine state-of-the-art works in Chapter 2, and subsequently, Chapter 3 focuses on developing a solution mechanism aimed at maximizing model convergence and generalizability for enhanced time series anomaly detection accuracy with reduced prediction errors. **The proposed irsRSk framework draws inspiration from the use of synthetic data in computer vision model training** [20].

|  |
| --- |
| Insert the Figure 1.1. The outline of Solution Methodologies |

The core philosophy behind integrating real and synthetic data, along with using rolling window time series k-fold cross-validation, is to leverage synthetic data's strengths to address real data's limitations. By training the models on both real and synthetic data, we aim to enhance model performance. This process involves careful consideration of hyperparameters, including epochs, batch size, data preprocessing, and dimensionality reduction techniques. Optimizers such as ADAM are employed to fine-tune the model training process, ensuring efficient convergence and improved accuracy.

Addressing integration and training obstacles, we propose Rolling Window k-Fold Cross-Validation to maintain temporal order and ensure comprehensive model evaluation. This approach calculates **pass rates** to enhance computational efficiency and is validated through precision, recall, F1 score, and confusion matrix metrics. In the irsRSk framework, integrating synthetic and real data is pivotal, particularly for time-constrained real-time environments, leading to more robust training and improved anomaly detection. In summary, combining real and synthetic data with Rolling Window Time Series Stratified k-Fold Cross-Validation significantly enhances model convergence, prediction accuracy, and generalizability, ensuring comprehensive evaluation and reliable time series anomaly detection.

**1.7 Contribution of this Thesis**

This thesis makes significant contributions by developing the irsRSk framework, which integrates synthetic data with real data using Rolling Window Time Series Stratified k-Fold Cross-Validation (TSK-Fold) to optimize model convergence and generalizability for time series anomaly detection. By addressing the limitations of existing statistical, machine learning, and deep learning models, this research provides a robust methodology for enhancing prediction accuracy and reducing false positives and negatives. A major contribution is the introduction of pTimeGAN, an enhanced synthetic data generation approach combining TimeGAN with PCA for dimensionality reduction. This innovation ensures the generation of high-quality synthetic data that maintains the temporal dependencies and complex patterns of real data, while also addressing issues such as data scarcity, imbalance, and noise. The integration of synthetic data with real data creates a balanced and comprehensive training set, improving model performance, particularly in complex and high-dimensional datasets. The use of TSK-Fold ensures that the temporal integrity of time series data is preserved during model evaluation, providing a more realistic and rigorous assessment of model performance.

Through extensive experiments with three open-source datasets (Time Series Forecasting, Electricity Consumption, and Air Quality Prediction), the proposed framework demonstrates superior performance in model generalization, validation, and convergence. By comparing irsRSk with other state-of-the-art methods (such as TimeGAN with k-fold, CGAN with Stratified k-fold, DoppelGANger with Time Series Cross-Validation, VAE with Stratified k-fold, and SMOTE with Time Series Cross-Validation), the research highlights the effectiveness of the proposed approach. Moreover, the framework addresses early window issues in time series data during cross-validation and incorporates a pass\_rate metric to enhance computational efficiency, validated through precision, recall, F1 score, and confusion matrix metrics. This comprehensive approach ensures robust, scalable, and accurate anomaly detection in time series data, making a significant contribution to the field and providing a valuable resource for further research.

## **Chapter 2 Literature Review**

In this chapter, we provide an overview of necessary background studies for high-quality time series synthetic data generation and the integration of real and synthetic data in model training using Rolling Window Stratified Cross-Validation. This approach aims to enhance model convergence and accuracy while minimizing false positive and false negative errors. Additionally, we discuss data collection and preprocessing strategies to maximize the quality of synthetic data generated from real data.

**2.1 Synthetic Data Generation Strategies**

In the early days of anomaly detection and time series analysis, models were primarily trained on real datasets. However, these models often struggled with inherent issues in real data, leading researchers to identify seven key problem segments: temporal inconsistencies, scalability, training instability, data variability, data sparsity, noise robustness, and computational inefficiency. For instance, temporal inconsistencies disrupt the continuity of time series data, making it challenging for models to learn accurate patterns, as highlighted by Zhang et al. (2017). Scalability issues arise from the growing volume of data, which can overwhelm traditional training methods, as seen in large-scale industrial applications. Training instability, such as the vanishing gradient problem in deep learning models, further complicates model development. Data variability and sparsity can lead to models that fail to generalize, while noise robustness issues degrade model performance. These challenges underscore the need for synthetic data generation to supplement real data, providing more controlled and comprehensive datasets for model training.

The generation of synthetic data has become crucial to overcoming these limitations, leading to the development of various algorithms and methodologies. Early efforts in synthetic data generation focused on simpler statistical methods and simulations, which often fell short in capturing the complexity of real-world data. However, with the advent of Generative Adversarial Networks (GANs), the landscape of synthetic data generation changed dramatically. GANs, comprising a generator and a discriminator, work in tandem to create realistic synthetic data by learning from real data distributions. Goodfellow et al. (2014) demonstrated that GANs could generate high-quality synthetic images, a breakthrough that paved the way for their application in time series data. Several advanced GAN variants have since been developed, each addressing specific limitations of the original GAN framework. Conditional GANs (CGANs) incorporate conditional information into the generation process, improving the relevance of synthetic data. For example, Mirza and Osindero (2014) showed that CGANs could generate images conditioned on class labels, which can be extended to generate time series data conditioned on specific variables like seasonality or trends. Wasserstein GANs (WGANs) and their variant with Gradient Penalty (WGAN-GP) enhance training stability and quality of generated data. Arjovsky et al. (2017) demonstrated that WGANs mitigate issues like mode collapse, which is critical in generating diverse time series data. DRAGAN focuses on improving convergence and stability, addressing the sensitivity of GANs to initialization and hyperparameters, as noted by Kodali et al. (2017). Cramer GAN and CWGAN-GP introduce additional regularization techniques for better performance, ensuring that the generated data maintains the statistical properties of the original dataset. CTGAN (Conditional Tabular GAN), developed by Xu et al. (2019), is specifically designed for generating tabular data, preserving relationships between columns, which is crucial for generating synthetic datasets that reflect the complexity of time series data. Gaussian Mixture Models and Sequential Data Generators provide alternative approaches for specific types of data, offering robust solutions for generating synthetic data in various applications.

Variational Autoencoders (VAEs) and the Synthetic Minority Over-sampling Technique (SMOTE) are other notable synthetic data generation techniques. VAEs, as presented by Kingma and Welling (2013), are capable of generating high-dimensional data by learning latent representations. VAEs are particularly useful for their ability to capture complex data distributions and provide smooth interpolation between data points. However, VAEs often struggle with generating sharp and detailed features, which can limit their effectiveness in some applications. SMOTE, introduced by Chawla et al. (2002), is designed to address class imbalance by creating synthetic examples of the minority class. While SMOTE is effective for balancing datasets and improving model performance, it may not capture the full complexity of real-world data distributions, especially in time series applications.

Among these, TimeGAN and DoppelGANger have shown superior performance in maintaining temporal consistency, high scalability, data diversity, and training stability, making them ideal for time series anomaly detection. TimeGAN integrates both supervised and unsupervised learning objectives to capture the temporal dynamics of time series data effectively, as demonstrated by Yoon et al. (2019). DoppelGANger further enhances scalability and diversity by generating large-scale, high-dimensional datasets. In a comparative study, DoppelGANger was found to outperform traditional methods in scenarios requiring high fidelity and temporal accuracy (Lin et al., 2020). WGAN-GP, while lacking inherent temporal consistency, is noted for its high-quality data generation and stable training process, providing a robust alternative when temporal aspects are less critical. Benchmarking these GAN variants and other techniques such as VAEs and SMOTE against criteria like temporal consistency, scalability, data diversity, and training stability, researchers have found that TimeGAN and DoppelGANger consistently outperform others in scenarios requiring temporal precision. Studies have demonstrated that these models effectively preserve the temporal patterns and structural properties of the original datasets, making them highly suitable for time series applications. For instance, in financial data modeling, TimeGAN was shown to maintain the sequence dependency crucial for accurate anomaly detection (Yoon et al., 2019).

However, synthetic data generation is not without its limitations. One of the major challenges is ensuring that synthetic data accurately mimics the characteristics of real data, especially when the dataset is highly sparse, contains significant temporal inconsistencies, or has high variability. Synthetic data generation techniques often struggle to replicate these complex characteristics faithfully. For example, Kovar et al. (2020) pointed out that many GAN-based models fail to generate high-dimensional time series data that accurately reflects the statistical properties of the real data. Additionally, synthetic data generation methods can introduce artifacts or biases that were not present in the real data, potentially leading to incorrect model training outcomes.

Table 1.1:

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Algorithm | (a) | (b) | (c) | (d) | (e) | (f) | (g) |
| GAN | No | Yes | Yes | No | Moderate | High | Moderate |
| CGAN (Conditional GAN) | No | Yes | High | No | Moderate | Moderate | Moderate |
| WGAN (Wasserstein GAN) | No | Yes | High | Yes | High | Moderate | High |
| WGAN-GP (Wasserstein GAN with Gradient Penalty) | No | Yes | High | Yes | High | Low | High |
| DRAGAN (On Convergence and Stability of GANs) | No | Yes | Moderate | Yes | Moderate | Low | High |
| Cramer GAN | No | Yes | High | Yes | High | Low | High |
| CWGAN-GP (Conditional Wasserstein GAN with Gradient Penalty) | No | Yes | High | Yes | High | Low | High |
| CTGAN (Conditional Tabular GAN) | No | Yes | High | Yes | High | Low | High |
| Gaussian Mixture | No | Yes | Moderate | No | Moderate | High | High |
| Sequential data | Yes | Moderate | High | Moderate | High | Moderate | Moderate |
| TimeGAN | Yes | High | High | High | High | Low | High |
| DoppelGANger | Yes | High | High | High | High | Low | High |

*\*\* (a) Temporal Consistencies (b) Scalability (c) Data Diversity (d) Training Stability (e) Quality of generated Synthetic Data (f) Ease of implementation (g) Computational Efficiency*

Failure cases in earlier research have highlighted these issues. For example, studies have shown that when training models on synthetic data generated from highly sparse datasets, the models tend to overfit to the synthetic data patterns, resulting in poor generalization to real data. Temporal inconsistencies in synthetic data can lead to inaccurate anomaly detection, as the model may learn incorrect temporal dependencies. These gaps underscore the need for continuous improvement in synthetic data methodologies to ensure that synthetic datasets can adequately support model training and validation processes.

In conclusion, the evolution of synthetic data generation, particularly with the development of sophisticated GAN variants, VAEs, and SMOTE, has significantly enhanced the ability to create high-quality datasets for time series anomaly detection. However, ongoing efforts are required to address the remaining challenges and optimize these methodologies for practical applications. TimeGAN and DoppelGANger stand out for their ability to maintain temporal consistency and handle complex data, making them essential tools in the advancement of time series anomaly detection models.

**2.2 Synthetic Data Quality Assurance Strategies**

Ensuring the quality of synthetic data, particularly for time series, has been a critical focus of research due to the inherent challenges in replicating the complex characteristics of real-world data. Earlier methodologies to ensure synthetic data quality included various statistical similarity tests, each with its strengths and limitations. For example, basic statistical measures such as mean, variance, and correlation were initially used to compare synthetic and real data. However, these measures often failed to capture the temporal dependencies and intricate patterns present in time series data (Zhang et al., 2017).

State-of-the-art methods for assessing synthetic data quality emerged to address these limitations, focusing on more comprehensive statistical tests. Techniques like the Kolmogorov-Smirnov test and Chi-square test became popular for comparing the distributions of synthetic and real data. The Kolmogorov-Smirnov test measures the maximum difference between the empirical distribution functions of two samples, providing a non-parametric way to assess distributional similarity (Massey, 1951). The Chi-square test evaluates the differences between observed and expected frequencies, which can be particularly useful for categorical data (Pearson, 1900). While these tests improved the understanding of distributional similarity, they still struggled to fully capture the dynamic properties of time series data, such as trends and seasonality.

As the field evolved, researchers began incorporating dynamic properties into the assessment of synthetic data quality. Methods such as trend and seasonality analysis, as well as spectral analysis, were developed to ensure that synthetic data preserved the temporal characteristics of real data. Spectral analysis, for instance, can reveal periodicities in the data by examining the frequency domain, providing insights into whether synthetic data accurately reflects the cyclical patterns of real data (Priestley, 1981). Visual inspection strategies also became crucial in evaluating synthetic data quality. Techniques like time series plots, heatmaps, and Laplace (Lap) plots were employed to visually compare the temporal structure and patterns between synthetic and real data. These visual methods provided intuitive and immediate insights into the fidelity of synthetic data, complementing the more quantitative statistical tests (Chatfield, 2004).

Machine learning-based evaluations introduced a new dimension to synthetic data quality assurance. By assessing training performance, researchers could determine how well models trained on synthetic data generalize to real data. Metrics such as accuracy and F1 scores provided quantitative measures of this generalization ability (Pedregosa et al., 2011). Adversarial tests, particularly those involving GANs, further advanced this approach. In adversarial settings, a discriminator attempts to distinguish between real and synthetic data, providing a robust mechanism for evaluating the realism of synthetic data. The better the synthetic data fools the discriminator, the higher its quality (Goodfellow et al., 2014). Feature-based evaluation techniques, including Principal Component Analysis (PCA) and t-Distributed Stochastic Neighbor Embedding (t-SNE), played a significant role in assessing the impact of dimensionality reduction on synthetic data quality. These methods allowed researchers to visualize high-dimensional data in lower-dimensional spaces, making it easier to compare the structure and distribution of synthetic and real data (Van der Maaten & Hinton, 2008). Consistency checks, focusing on temporal consistencies and anomaly detection, ensured that synthetic data maintained the same temporal order and irregularity patterns as real data (Brockwell & Davis, 2002).

Similarity measures such as Dynamic Time Warping (DTW) and Earth Mover's Distance (EMD) provided additional tools for comparing the sequences and distributions of synthetic and real data. DTW measures the optimal alignment between two time series, capturing both temporal shifts and amplitude variations (Berndt & Clifford, 1994). EMD quantifies the dissimilarity between two probability distributions, offering a holistic view of distributional differences (Rubner et al., 2000).

In comparative assessments, TimeGAN and DoppelGANger have been found to excel in maintaining temporal consistency, high scalability, data diversity, and training stability. For example, Yoon et al. (2019) demonstrated that TimeGAN outperformed traditional GANs in preserving temporal dependencies crucial for time series data. Similarly, Lin et al. (2020) showed that DoppelGANger generated synthetic data with higher fidelity and temporal accuracy compared to other models.

### Table: Existing Synthetic Data Quality Assurance Strategies

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Strategy | Strengths | Limitations | QA Benchmarks | | | | |
| (a) | (b) | (c) | (d) | (e) |
| Basic Statistical Measures (mean, variance, correlation) | Simple and easy to compute | Fails to capture complex patterns and dependencies | L | H | L | M | L |
| Kolmogorov-Smirnov Test | Non-parametric, distributional similarity | Limited in capturing temporal dynamics | L | H | M | M | L |
| Chi-square Test | Useful for categorical data | Not effective for continuous time series | L | H | M | M | L |
| Spectral Analysis | Captures periodicities and frequency domain characteristics | Requires specialized knowledge | H | M | M | M | M |
| Time Series Plots | Provides intuitive visual comparison | Subjective interpretation | H | L | M | M | H |
| Heatmaps | Visualizes correlation matrices effectively | Can be difficult to interpret for large datasets | M | M | M | M | H |
| Laplace (Lap) Plots | Effective for visualizing local structures | Not widely used, interpretation can be subjective | M | M | M | M | H |
| PCA (Principal Component Analysis) | Reduces dimensionality, highlights main data variations | May lose important temporal information | M | M | H | M | M |
| t-SNE (t-Distributed Stochastic Neighbor Embedding) | Effective for visualizing high-dimensional data | Computationally intensive, can lose temporal info | M | M | H | M | M |
| Training Performance Assessment | Evaluates model generalization on synthetic data | Requires extensive computational resources | H | H | H | M | M |
| Adversarial Tests (e.g., GAN-based) | Robust evaluation of synthetic data realism | Complex setup, may require large datasets | M | H | H | H | M |
| Consistency Checks (temporal consistency, anomaly detection) | Ensures synthetic data maintains key temporal properties | Can be challenging to implement accurately | H | M | M | H | M |
| Similarity Measures (DTW, EMD) | Detailed comparison of sequences and distributions | Computationally intensive, requires careful setup | H | M | M | M | M |

\*\* H- High, M-Medium, L-Low; (a) Temporal Consistency (b) Scalability (c) Data Diversity (d) Training Stability (e) Visualization & Interpretability

Despite these advancements, synthetic data generation techniques still face challenges, particularly in capturing the full complexity of real-world time series data. For instance, Kovar et al. (2020) noted that many GAN-based models struggle with generating high-dimensional time series data that accurately reflects the real data's statistical properties. Moreover, the introduction of artifacts or biases in synthetic data generation can lead to incorrect model training outcomes, highlighting the need for continuous improvement in synthetic data methodologies.

The evolution of synthetic data generation, particularly with the development of sophisticated GAN variants, VAEs, and SMOTE, has significantly enhanced the ability to create high-quality datasets for time series anomaly detection. However, ongoing efforts are required to address the remaining challenges and optimize these methodologies for practical applications. TimeGAN and DoppelGANger stand out for their ability to maintain temporal consistency and handle complex data, making them essential tools in the advancement of time series anomaly detection models. Through the integration of statistical, dynamic, visual, machine learning-based, and feature-based evaluations, along with consistency checks and similarity measures, researchers have developed a comprehensive framework for ensuring the robustness and reliability of synthetic datasets.

**2.3 Cross-Validation Strategies**

Cross-validation is a pivotal technique in machine learning and statistical modeling, aimed at assessing the generalizability of a model by partitioning data into subsets to train and validate the model multiple times. Over the years, various cross-validation strategies have evolved to address different types of data and modeling challenges, from simple random splits to more complex time-aware strategies.

Early research primarily focused on basic methods like k-fold cross-validation, where the dataset is divided into k subsets, and the model is trained on k-1 subsets while validated on the remaining subset. This process is repeated k times, with each subset used exactly once as the validation data. While k-fold cross-validation is straightforward and effective for many applications, it struggles with imbalanced datasets and does not account for the temporal dependencies in time series data (Stone, 1974). Stratified k-fold cross-validation improves upon the basic k-fold approach by ensuring that each fold maintains the same class distribution as the overall dataset, making it particularly useful for classification tasks with imbalanced classes (Kohavi, 1995). Leave-One-Out Cross-Validation (LOOCV) takes this further by using each individual data point as a validation set and all remaining data points as the training set. LOOCV provides an exhaustive validation but is computationally expensive and prone to high variance in the error estimate (Lachenbruch & Mickey, 1968). Leave-P-Out Cross-Validation (LPOCV) generalizes LOOCV by leaving p data points out for validation, but it quickly becomes impractical as p increases due to the combinatorial explosion of possible splits. Holdout validation, where a single split divides the data into training and validation sets, is simple and fast but may not represent the full variability of the data (Dietterich, 1998). Repeated k-fold cross-validation repeats the k-fold process multiple times with different random splits, providing a more robust estimate of model performance. However, like k-fold, it does not handle time dependencies well (Picard & Cook, 1984). Time series cross-validation, or rolling window cross-validation, is designed for time series data by maintaining the temporal order of observations. This method trains the model on a growing window of time and validates it on the subsequent time period, effectively addressing the temporal dependencies but potentially suffering from reduced training data in early iterations (Bergmeir & Benítez, 2012). Nested cross-validation is used for model selection and hyperparameter tuning, involving an outer loop of cross-validation for evaluating model performance and an inner loop for hyperparameter optimization. This approach reduces the risk of overfitting but is computationally intensive (Varma & Simon, 2006). Group k-fold cross-validation is used when data points are grouped, ensuring that all data points from a group are either in the training set or validation set, which is crucial for avoiding data leakage in grouped data scenarios (Seymour et al., 1994). Stratified Shuffle Split and Monte Carlo cross-validation provide flexible alternatives by randomly splitting the data multiple times and averaging the results, offering robustness against data splits but still struggling with time dependencies (Arlot & Celisse, 2010). Monte Carlo cross-validation involves repeated random sampling, balancing computational efficiency and thorough evaluation but can miss temporal patterns in time series data.

Integrating synthetic data with real data in cross-validation strategies presents additional challenges. The inclusion of synthetic data aims to address issues like data sparsity and imbalance, but it requires careful handling to avoid introducing biases. **Strategies such as stratified k-fold and Monte Carlo cross-validation can integrate synthetic data by maintaining similar distributions in each fold, yet they must ensure that the synthetic data does not dominate the training process, which could lead to overfitting on synthetic patterns rather than real-world variability**. At high data volumes, particularly with large synthetic datasets, these cross-validation strategies can encounter scalability issues, leading to prolonged training times or even infinite runs. For instance, Leave-P-Out Cross-Validation becomes infeasible with large datasets due to the sheer number of combinations (Lachenbruch & Mickey, 1968). Similarly, the computational burden of nested cross-validation can become prohibitive with large synthetic datasets, requiring substantial computational resources to converge (Varma & Simon, 2006).

Table-3 compares various cross-validation strategies across six benchmark criteria: Temporal Consistency, Scalability, Handling Imbalanced Data, Computational Efficiency, and Model Generalizability. Each strategy has its strengths and limitations, emphasizing the need for selecting the appropriate method based on the specific characteristics and requirements of the dataset and the modeling task.

Table : Comparative analysis of Exisiting Cross-Validation Strategies

|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Strategy | Strengths | Limitations | Assessment Benchmarks | | | | | |
| (a) | (b) | (c) | (d) | (e) | (f) |
| K-Fold Cross-Validation | Simple, effective for many datasets | Does not handle temporal dependencies well | L | H | M | M | M | M |
| Stratified K-Fold Cross-Validation | Maintains class distribution | Still not suitable for time series data | L | H | H | M | M | M |
| Leave-One-Out Cross-Validation (LOOCV) | Exhaustive, uses all data points | Computationally expensive, high variance | L | L | H | L | H | L |
| Leave-P-Out Cross-Validation (LPOCV) | Generalization of LOOCV | Becomes impractical for large p | L | L | H | L | H | L |
| Holdout Validation | Simple, fast | May not represent data variability well | L | H | L | H | L | H |
| Repeated K-Fold Cross-Validation | More robust performance estimate | Does not handle temporal dependencies well | L | H | M | M | H | M |
| Time Series Cross-Validation (Rolling Window) | Maintains temporal order | Reduced training data in early windows | H | M | L | M | H | L |
| Nested Cross-Validation | Reduces risk of overfitting, good for model selection | Computationally intensive | L | M | H | L | H | L |
| Group K-Fold Cross-Validation | Avoids data leakage in grouped data | Less effective for non-grouped data | L | M | H | M | H | M |
| Stratified Shuffle Split | Random splitting with class balance | Not suitable for time series data | L | H | H | M | M | M |
| Monte Carlo Cross-Validation | Random sampling, balances thoroughness and efficiency | Can miss temporal patterns | L | H | M | M | M | M |

*\*\* H-High, M-Medium, L-Low; (a) Temporal Consistency (b) Scalability (c) Handling Data Imbalance (d) Computational Efficieny (e) Model Generalization (f) Risk of Overfitting*

Recent evaluations have shown that while these strategies work well for static data, they face significant hurdles with time series data due to the inherent temporal dependencies. For instance, **time series cross-validation methods like rolling window validation effectively maintain the order of observations but often lead to incomplete training sets in early windows, affecting model convergence and performance** (Bergmeir & Benítez, 2012). Moreover, **traditional k-fold and its variants fail to incorporate temporal dynamics, leading to potential data leakage and unrealistic performance estimates.** Among these strategies, **Rolling Window k-Fold Cross-Validation is particularly well-suited for our context, where we handle both real and synthetic time series data.** This method ensures that the temporal order is preserved while providing robust evaluation metrics across multiple folds. By integrating synthetic data within this framework, we can address data sparsity and imbalance, leading to better model training convergence and generalization. None of the mentioned cross-validation techniques explicitly implement **"pass rate"** as an auxiliary metric for model evaluation. However, some researchers have proposed using pass rate metrics to evaluate model performance during training. Incorporating pass rate within the Rolling Window k-Fold Cross-Validation framework could further enhance the evaluation process by providing an additional layer of validation, ensuring that models not only perform well on average but also maintain consistency across different validation sets. This integration could be achieved by calculating the pass rate as the proportion of folds where the model meets predefined performance thresholds, thus offering a more comprehensive assessment of model robustness and reliability.

**While traditional cross-validation techniques offer valuable insights, their application to time series data and the integration of synthetic data require careful consideration. The Rolling Window k-Fold Cross-Validation method stands out as the most effective approach for our research, ensuring lower false positives and negatives while maintaining high accuracy. Integrating pass rate metrics could further refine this strategy, providing a robust framework for time series anomaly detection in both real and synthetic data contexts.**

**2.4 Data Collection and Preprocessing Strategies**

The collection and preprocessing of time series data are critical steps in ensuring the reliability and validity of anomaly detection models. Early evaluations of time series data collection and preprocessing strategies have evolved significantly to handle challenges such as data imbalance, variability, sparsity, and missing values. Initially, data collection relied heavily on manual processes and bespoke solutions tailored to specific datasets, often leading to inconsistencies and biases (Box et al., 2015).

Platforms like HuggingFace, Kaggle, and Datadog have democratized access to diverse and extensive time series datasets across various domains, including finance, healthcare, manufacturing, and cybersecurity. These open-source platforms provide high-quality datasets that researchers leverage to strengthen their models and enhance the robustness of their findings. For example, Kaggle hosts competitions that encourage the sharing of large, annotated time series datasets, which are instrumental in advancing the state-of-the-art in anomaly detection (Kaggle, 2021). Similarly, HuggingFace provides a repository of datasets that support natural language processing and time series analysis, facilitating access to diverse data sources for researchers (HuggingFace, 2021). Alternative data collection strategies include data scraping, API-based extraction, database querying, and log file analysis. These methods allow researchers to acquire real-time and historical data directly from operational systems, enhancing the dataset's relevance and applicability. However, the availability of comprehensive datasets on platforms like Kaggle and HuggingFace often reduces the need for manual data acquisition, thereby minimizing the internal threats to validity. These pre-compiled datasets generally maintain higher consistency and standardization, although they may still suffer from impurities, imbalances, and missing values that need to be addressed during preprocessing (Datadog, 2021).

Preprocessing strategies for time series data have traditionally included techniques such as imputation for missing values, normalization, and standardization. Early methods focused on simple imputation techniques like mean or median replacement and linear interpolation. While effective to some extent, these methods often fail to capture the underlying data dynamics, leading to potential biases and inaccuracies (Little & Rubin, 2019). Recent innovations in data preprocessing have introduced more sophisticated techniques to handle the complexities of time series data. For example, Seasonal and Trend decomposition using Loess (STL) is a powerful method for decomposing a time series into seasonal, trend, and residual components, enhancing the model's ability to understand and predict patterns (Cleveland et al., 1990). Data windowing involves creating overlapping or non-overlapping windows of data points to capture temporal dependencies and improve model training. Time series encoding techniques, such as temporal feature extraction and embedding, help transform raw time series data into more informative representations, facilitating better learning by machine learning models (Hyndman & Athanasopoulos, 2018). Seasonal adjustment methods remove seasonal effects from the data, allowing the models to focus on trends and anomalies without seasonal noise.

Table-# compares various data preprocessing strategies across seven benchmark criteria: Handling Imbalanced Data, Handling Missing Values, Scalability, Maintaining Temporal Dynamics, Suitability for High-Dimensional Data, and Strengths and Limitations. Each strategy has its strengths and limitations, emphasizing the need for selecting the appropriate method based on the specific characteristics and requirements of the dataset and the modeling task. For our research context, advanced techniques like STL decomposition, data windowing, and time series encoding appear best suited due to their effectiveness in handling complex, high-dimensional, and voluminous time series data.

Table: Data Preprocessing Strategies for Time Series Data

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| Strategy | Strengths | Limitations | Assessment Benchmarks | | | | |
| (a) | (b) | (c) | (d) | (e) |
| Mean/Median Imputation | Simple, easy to implement | Fails to capture data dynamics | L | M | H | L | L |
| Linear Interpolation | Preserves trends better than mean/median | Can introduce biases | M | M | H | M | L |
| Seasonal and Trend Decomposition using Loess (STL) | Captures complex seasonal and trend patterns | Computationally intensive | H | M | M | H | M |
| Data Windowing | Captures temporal dependencies effectively | Can result in large data volumes | M | M | H | H | H |
| Time Series Encoding | Enhances feature representation | Requires careful design | M | L | M | H | H |
| Normalization/Standardization | Simplifies data range | May not capture underlying distribution | L | L | H | L | M |
| Temporal Feature Extraction | Provides rich features from raw data | Computationally intensive | M | M | M | H | H |
| Seasonal Adjustment | Removes seasonal effects to focus on trends | May lose important seasonal info | M | L | M | H | M |

*\*\* H-High, M-Medium, L-Low; (a) Handling Imbalanced Data (b) Handling Missing Values (c) Scalability (d) Maintaining Temporal Dynamics (e) Suitability for High-Dimensional Data*

However, the evolution of data collection and preprocessing strategies has been driven by the need to handle increasingly complex and voluminous time series data. Platforms like HuggingFace and Kaggle have facilitated access to high-quality datasets, while advanced preprocessing techniques have addressed many of the challenges associated with time series analysis. By leveraging these innovations, researchers can develop more robust and accurate anomaly detection models. Based on the current context, employing techniques such as STL decomposition, data windowing, and time series encoding will best suit our needs, ensuring the effective preprocessing of high-volume and complex datasets, consistent with earlier research findings and comparative analyses.

2.5 Time Series Anomaly Detection Models

The evolution of machine learning models for time series anomaly detection marks a significant improvement over traditional statistical-based models, which often lack the capability to learn complex patterns and dependencies inherent in time series data. Traditional statistical models like ARIMA and GARCH have been widely used due to their simplicity and interpretability. However, these models typically assume linearity and stationarity, limiting their effectiveness in capturing the intricate and dynamic behaviors present in real-world time series data. In contrast, machine learning models, particularly those based on deep learning and neural networks, have demonstrated superior performance by leveraging their ability to learn from large amounts of data and capture non-linear relationships.

Early machine learning models for time series anomaly detection include decision trees, support vector machines (SVM), and ensemble methods like random forests and gradient boosting machines. These models have been effective in many applications but often struggle with temporal dependencies and require extensive feature engineering. With the advent of deep learning, models such as Long Short-Term Memory (LSTM) networks, Autoencoders, and Generative Adversarial Networks (GANs) have become prominent in time series analysis. LSTM networks, in particular, are well-suited for sequence learning due to their ability to maintain long-term dependencies, making them effective for time series forecasting and anomaly detection. Autoencoders have been employed for their capability to learn compressed representations of data, which can then be used to detect anomalies as deviations from the learned patterns. GANs, originally designed for image synthesis, have been adapted to generate synthetic time series data and detect anomalies through adversarial training. Generative AI models like Isolation Forest and Prophet have also been leveraged for time series anomaly detection. Isolation Forest, an ensemble method, isolates anomalies by randomly partitioning data, which is effective in high-dimensional settings but may struggle with temporal dependencies. Prophet, developed by Facebook, is tailored for forecasting with strong seasonal effects and missing data, making it useful in business applications. Other sectors where these models contribute include finance, healthcare, cybersecurity, and manufacturing, where they are used for fraud detection, patient monitoring, network security, and predictive maintenance, respectively.

Table-2 categorizes various models used in anomaly detection, detailing their strengths, limitations, and correlations with different types of models—statistical, deep learning, and GenAI. Statistical models like ARIMA and Holt-Winters are efficient and stable but struggle with high-dimensional data and noise. Deep learning models such as LSTM and Autoencoders handle complex temporal dependencies and dimensionality reduction but are computationally intensive and prone to overfitting. GenAI models like Isolation Forest and One-Class SVM are robust against noise and data imbalance but have limitations in handling complex temporal dependencies and high-dimensional data. Each model's challenges with specific datasets are also highlighted, such as difficulties in capturing variability, noise, and seasonality.

Additionally, the table emphasizes the need for careful parameter tuning and computational resources, as well as the importance of selecting the appropriate model based on the specific characteristics and challenges of the dataset being analyzed. For example, ARIMA and Holt-Winters show a 1.0 correlation with statistical models but only a 0.5 correlation with deep learning models and a 0.3 correlation with GenAI models. Deep learning models like LSTM and Autoencoders exhibit a 1.0 correlation with deep learning but a lower correlation with statistical (0.5 and 0.4, respectively) and GenAI models (0.7 and 0.6, respectively). GenAI models such as Isolation Forest and One-Class SVM show a 1.0 correlation with GenAI models but lower correlations with statistical (0.3) and deep learning models (0.7 and 0.6, respectively). These statistics highlight the varying degrees of compatibility and performance across different model types and the necessity to choosing the most suitable model based on specific dataset challenges.

**Table 2: Capabilities and Limitations of Time Series Anomaly Detection Models and Dataset Challenges**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
|  | **Models** | **(a)** | **(b)** | **(c)** | **(d)** | **(e)** | **(f)** |
| **Statistical Models** | | | | | | | |
|  | ARIMA | Efficient, stable, handles linear and seasonal data patterns | Struggles with high-dimensional data, noise, and imbalanced datasets; overfitting | 1.0 | 0.5 | 0.3 | Struggles with temporal inconsistencies and capturing variability (ETDataset, Bitcoin Historical Data) |
|  | Holt-Winters | Effective in seasonal data, less resource-intensive | Limited handling of non-linear patterns, high-dimensionality, and noise | 1.0 | 0.5 | 0.3 | Fails to handle high variability and abrupt changes (Electricity Consumption, Bitcoin Historical Data) |
|  | GARCH | Models volatility well, effective in financial time series | Complexity, computationally intensive, less effective with non-financial data | 0.9 | 0.4 | .3 | Fails in handling seasonal trends and diverse time series data (Store Sales, Monash Time Series Forecasting Repository) |
| **Deep Learning Models** | | | | | | | |
|  | LSTM | Captures complex temporal dependencies, performs dimensionality reduction | Computationally intensive, prone to overfitting, requires significant resources | 0.5 | 1.0 | 0.7 | Challenges in handling high-dimensional data and maintaining accuracy (ETDataset, COVID-19 World Vaccination Progress) |
|  | Autoencoders | Effective in dimensionality reduction, handles non-linear anomalies | High computational cost, overfitting, sensitive to hyperparameters | 0.4 | 1.0 | 0.6 | Struggles with data imbalance and variability (UCI Energy Metering, Weather Data) |
|  | GANs | Generates high-quality synthetic data, captures complex data patterns | Computationally intensive, extensive parameter tuning required | 0.5 | 1.0 | 0.7 | Fails in capturing noise and robust anomaly detection (Numenta Anomaly Benchmark) |
| **GenAI Models** | | | | | |  |  |
|  | Isolation Forest | Handles data imbalance well, robust against moderate noise | Limited temporal handling capabilities, requires careful parameter tuning | 0.3 | 0.7 | 1.0 | Struggles with high variability and occasional spikes (Electricity Consumption) |
|  | One-Class SVM | Effective outlier detection, robust to noise | Sensitive to parameter selection, less effective with complex temporal dependencies | 0.3 | 0.6 | 1.0 | Fails in handling temporal inconsistencies and maintaining accuracy (COVID-19 World Vaccination Progress) |
|  | DBSCAN | Identifies clusters of varying density, effective in non-linear anomaly detection | Parameter sensitivity, high computational cost with large datasets | 0.3 | 0.6 | 1.0 | Struggles with diverse time series data and generalization (Monash Time Series Forecasting Repository) |
|  | Prophet | Handles seasonality, trend analysis, user-friendly with intuitive parameters | Less effective with non-linear anomalies, struggles with high-dimensional data | 0.8 | 0.6 | 0.5 | Fails to handle high variability and data imbalance (Bitcoin Historical Data, UCI Energy Metering) |
|  | Dynamic Time Warping (DTW) | Aligns similar sequences, effective in pattern recognition | Computationally intensive, less effective with high-dimensional data | 0.7 | 0.7 | 0.6 | Struggles with seasonal patterns and temporal dependencies (Weather Data) |
|  | Mann-Kendall Test | Detects trends in time series, non-parametric | Assumes monotonic trends, less effective with non-linear patterns | 0.8 | 0.5 | 0.4 | Fails in handling noise and variability (Numenta Anomaly Benchmark) |
|  | Theil-Sen Estimator | Robust trend estimation, less sensitive to outliers | Computationally intensive, struggles with high-dimensional and non-linear data | 0.7 | 0.6 | 0.5 | Struggles with generalization and handling diverse temporal patterns (Monash Time Series Forecasting Repository) |
|  | k-Means Clustering | Efficient partitioning of data, computationally efficient | Assumes spherical clusters, less effective with non-linear and temporal data | 0.5 | 0.6 | 1.0 | Fails in capturing complex temporal dependencies and variability (ETDataset, Bitcoin Historical Data) |

*\*\* (a) Strength (b) Limitations (c) Degree of Correlation with Statistical Models (d) Degree of Correlation with Deep Learning Models (e) Degree of Correlation with GenAI Models (f) Challenges with Datasets*

While machine learning models for time series anomaly detection offer significant advancements over traditional statistical models, they come with their own set of challenges. Models like LSTM, Autoencoders, and GANs have shown great promise but require careful handling of training data, computational resources, and parameter tuning. Isolation Forest and Prophet provide simpler, more interpretable solutions but may not handle temporal complexities as effectively.

### 2.6 Comparative Characteristics of the State-of-the-Art Works

### In synthesizing insights from synthetic data generation strategies, quality assurance methods, cross-validation techniques, data collection and preprocessing strategies, and time series anomaly detection models, it is evident that each approach has unique strengths and limitations. Advanced models like GANs and VAEs significantly improve synthetic data quality but face challenges in training stability and scalability. Quality assurance methods such as PCA and Kolmogorov-Smirnov tests provide robust evaluation but may struggle with temporal dynamics. Cross-validation strategies like rolling window and nested cross-validation maintain temporal order and reduce overfitting but can be computationally intensive. Data preprocessing techniques, including STL decomposition and data windowing, effectively handle high-dimensional, high-volume data, enhancing model training and generalization. Time series anomaly detection models such as LSTM, Autoencoders, and Isolation Forests offer various advantages in capturing complex patterns and dependencies but require careful handling of data quality and computational resources.

Table# provides a comprehensive comparative analysis of the state-of-the-art strategies discussed in earlier, mapping their strengths and limitations across various benchmarks. This synthesis highlights the importance of selecting appropriate methods based on the specific requirements of the dataset and the anomaly detection task, ensuring robust and accurate model performance.

|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Category | Method/Model | Strengths | Limitations | Benchmarks | | | | | | |
| (a) | (b) | (c) | (d) | (e) | (f) | (g) |
| Synthetic Data Generation | GANs | High-quality data, generative capabilities | Training instability | M | H | H | L | L | L | H |
| VAEs | Captures complex distributions | Requires careful tuning | M | H | H | M | M | M | H |
| SMOTE | Addresses class imbalance | May not capture full data complexity | L | H | M | M | M | M | M |
| Synthetic Data Quality Assurance | PCA | Reduces dimensionality, highlights main variations | May lose temporal info | M | M | H | M | M | M | M |
| Kolmogorov-Smirnov Test | Non-parametric, distributional similarity | Limited temporal dynamics | L | H | M | M | L | M | M |
| Adversarial Tests (GAN-based) | Robust evaluation of realism | Complex setup, large datasets needed | M | H | H | H | M | M | H |
| Cross-Validation Strategies | Time Series Cross-Validation (Rolling Window) | Maintains temporal order | Reduced training data early | H | M | L | M | M | M | H |
| Nested Cross-Validation | Reduces overfitting, good for model selection | Computationally intensive | L | M | H | L | M | M | H |
| Group K-Fold Cross-Validation | Avoids data leakage in grouped data | Less effective for non-grouped data | L | M | H | M | M | M | H |
| Data Collection & Preprocessing | STL Decomposition | Captures complex seasonal/trend patterns | Computationally intensive | H | M | M | H | M | M | H |
| Data Windowing | Captures temporal dependencies | Can result in large data volumes | M | M | M | H | M | M | H |
| Time Series Encoding | Enhances feature representation | Requires careful design | M | M | H | H | M | M | H |
| Anomaly Detection Models | ARIMA | Simple, interpretable | Assumes linearity, struggles with non-stationarity | L | M | L | H | H | H | L |
| GARCH | Effective for volatility clustering | Computationally intensive, assumes stationarity | L | M | L | M | M | L | L |
| Decision Trees | Simple, interpretable | Prone to overfitting, requires feature engineering | L | H | M | M | H | H | M |
| SVM | Effective for high-dimensional data | Requires feature scaling, sensitive to parameters | L | M | M | M | M | L | M |
| Random Forest | Reduces overfitting, handles missing values | Complex to interpret, computationally intensive | L | H | H | H | M | M | H |
| LSTM | Captures long-term dependencies, effective for sequences | Computationally intensive, prone to overfitting | H | M | H | L | M | L | H |
| Autoencoders | Learns compressed representations | Requires tuning, struggles with very high-dimensional data | M | M | H | M | M | M | H |
| GANs | Powerful generative capabilities, high-quality data generation | Training instability, computationally intensive | M | H | H | L | L | L | H |
| Isolation Forest | Efficient, scalable, robust to noise | Performance degrades with complex temporal patterns | L | H | M | H | M | H | M |
| Prophet | Easy to implement, interpretable, handles seasonality | Limited in capturing non-linear anomalies | M | M | M | H | H | H | M |

*\*\* H-High, M-Medium, L-Low; (a) Temporal Dependency (b) Scalability (c) Handling Data Diversity (d) Training Stability (e) Ease of Implementation (f) Computational Efficiency (g) Model Generalization*

### This comparative analysis underscores the necessity of a balanced approach, integrating these methods to optimize model performance for time series anomaly detection.

2.7 Limitations of the Existing Studies

The landscape of synthetic data generation for time series anomaly detection has seen considerable advancements, yet several limitations persist that hinder the effectiveness of these approaches. Despite the development of advanced models like GANs, VAEs, and SMOTE, ensuring the fidelity and quality of synthetic data remains a significant hurdle. GANs often struggle with training stability and mode collapse, resulting in synthetic data that fails to capture the full diversity and variability of real data (Lin et al., 2020). VAEs can introduce biases and may not always preserve intricate temporal dynamics (Kingma & Welling, 2013). These issues in synthetic data generation directly impact the subsequent quality assurance processes. Traditional techniques such as PCA and t-SNE, while effective for dimensionality reduction, may lose important temporal information (Rubner et al., 2000), and statistical similarity tests like the Kolmogorov-Smirnov test fall short in ensuring temporal consistency (Massey, 1951).

Cross-validation techniques, crucial for model evaluation, also exhibit significant gaps. Standard methods like k-fold and LOOCV are not designed to handle temporal dependencies, leading to data leakage and unrealistic performance estimates (Bergmeir & Benítez, 2012). Advanced methods such as time series cross-validation and nested cross-validation address these issues to some extent but remain computationally intensive and suffer from reduced training data in early windows (Varma & Simon, 2006). Furthermore, these techniques often fail to integrate synthetic data effectively with real data, leading to potential biases and overfitting if the synthetic data does not accurately represent real-world variability (Yoon et al., 2019). These limitations propagate to the preprocessing stage, where high-volume and complex datasets from platforms like HuggingFace and Kaggle contain impurities, imbalances, and missing values (HuggingFace, 2021; Kaggle, 2021). Advanced preprocessing techniques like STL decomposition and data windowing require careful implementation and significant computational resources, adding to the overall challenge (Cleveland et al., 1990).

Finally, time series anomaly detection models themselves exhibit several limitations. Traditional models like ARIMA and GARCH are constrained by their assumptions of linearity and stationarity, often violated in real-world scenarios (Box et al., 2015; Engle, 1982). Modern machine learning models such as LSTM and GANs require extensive computational resources and are prone to overfitting, particularly with imbalanced datasets (Hochreiter & Schmidhuber, 1997; Goodfellow et al., 2014). Additionally, the interpretability of these models remains a significant challenge (Hinton & Salakhutdinov, 2006). These limitations in model design and implementation are exacerbated by inadequate synthetic data and imperfect preprocessing techniques, leading to poor model performance. Addressing these gaps involves developing robust synthetic data generation methods, integrating comprehensive quality assurance frameworks, optimizing cross-validation techniques for time series data, and enhancing preprocessing methods to handle high-dimensional, high-volume datasets. Our research aims to develop a comprehensive framework to mitigate these limitations, ensuring better model convergence, generalizability, and accuracy for time series anomaly detection.

2.9 Summary

This chapter provides a detailed discussion on current strategies for generating high-quality synthetic data and integrating it with real data for model training. Following that, various cross-validation strategies are explored alongside contemporary time series anomaly detection models. In the subsequent chapters, we develop a novel integration framework called irsRSk-fold and an efficient data collection and preprocessing strategy to enhance model accuracy and minimize prediction errors, addressing challenges in state-of-the-art methodologies at a central level.

Chapter 3 Proposed irsRSk Framework

In this chapter, we formulate an optimization framework designed to maximize model convergence and generalizability by integrating real and synthetic time series data using Rolling Window Time Series Stratified K-fold cross-validation, supported by necessary theoretical proofs. The proposed integration framework aimed at enhancing the model prediction accuracy and lowering prediction error in time series anomaly detection.

3.1 Introduction

In recent years, the field of anomaly detection in time series data has experienced significant advancements, driven by the increasing complexity and volume of data across various industries. These advancements are crucial for achieving sustainable development, aligning with Goal 9 of the United Nations' 17 Sustainable Development Goals (SDGs), which emphasizes industry, innovation, and infrastructure. Effective anomaly detection models are essential for maintaining robust and reliable systems in sectors such as finance, healthcare, and manufacturing.

The efficiency and accuracy of anomaly detection models depend heavily on the quality and quantity of the training data. Traditional approaches relying solely on real data often face convergence issues due to inherent data limitations, such as imbalance, variability, and sparsity. These limitations can result in models that fail to generalize well, leading to high prediction errors and an inability to accurately detect anomalies in diverse scenarios (Box et al., 2015; Engle, 1982). To overcome these challenges, the integration of synthetic data has emerged as a promising solution (Yoon et al., 2019). Synthetic data generation techniques, particularly those involving advanced models like GANs, have shown potential in addressing the shortcomings of real data (Goodfellow et al., 2014). However, concerns remain regarding the integration of synthetic data with real data in model training. If not managed properly, synthetic data can dominate the training process, leading to overfitting on synthetic patterns rather than capturing real-world variability. This is particularly problematic in time series anomaly detection, where maintaining temporal dependencies and realistic data patterns is crucial (Lin et al., 2020).

Furthermore, the early window problem in time series stratified k-fold cross-validation can impact model performance. This issue arises when the initial training windows contain fewer data points, leading to less reliable model training and validation (Bergmeir & Benítez, 2012). Ensuring that the synthetic data complements rather than overwhelms the real data is essential for achieving balanced and accurate model training.

The proposed irsRSk framework aims to address these issues through a comprehensive approach that includes three phases: (1) Data Preprocessing (1) Synthetic Data Generation Phase, leveraging TimeGAN to handle data imbalance, sparsity, variability, and temporal inconsistencies of real time series data; and (2) Model Training and Cross-Validation Phase, employing Time Series Stratified K-fold cross-validation with both real and synthetic datasets to enhance model generalization, validation, and prevent overfitting;

3.2 High Quality Synthetic Data Generation

The synthetic data generation phase leverages an integrated approach called pTimeGAN, which merges Principal Component Analysis (PCA) for dimensionality reduction with an enhanced TimeGAN architecture. This approach addresses the limitations of real datasets, such as data imbalance, sparsity, variability, and temporal inconsistencies, by generating high-quality synthetic time series data. The process begins with preparing the input data, typically a multivariate time series dataset. Initially, the data is normalized to ensure that all features contribute equally to the training process. PCA is then applied to reduce the dimensionality of the dataset, retaining the essential structure and reducing computational complexity. This step helps in managing high-dimensional data and capturing the most informative aspects of the dataset. pTimeGAN integrates Generative Adversarial Networks (GANs) with Recurrent Neural Networks (RNNs) to generate high-quality synthetic data. The enhanced architecture of pTimeGAN consists of five main components: an embedding network (E), a bottleneck layer, a recovery network (R), a generator (G), and a discriminator (D).

|  |
| --- |
| pTimeGAN Graph |

The process starts with the **embedding network**, which maps the input time series data to a latent space representation . The embedding process is mathematically represented as . Following this, the **bottleneck** **layer** is introduced to further compress the latent space representation, ensuring that the most critical features are preserved and irrelevant information is discarded. This compression is crucial for reducing overfitting and improving the robustness of the generated data. The **recovery network** then reconstructs the original data from the compressed latent representation . The objective is to minimize the reconstruction loss, ensuring that the latent space accurately captures the temporal dynamics of the input data. This process is represented as . The generator network creates synthetic data from a random noise vector sampled from a prior distribution, typically a Gaussian distribution. This is represented as . The generator's objective is to produce synthetic data that is indistinguishable from real data. Simultaneously, the discriminator network differentiates between real data and synthetic data , aiming to maximize the probability of correctly identifying real versus synthetic data. This is represented as and .

The overall objective function of pTimeGAN combines the losses from the embedding, bottleneck, recovery, generator, and discriminator networks. It typically includes reconstruction loss, adversarial loss, and feature matching loss. This can be formulated as: . The training process involves iteratively updating the parameters of the embedding, bottleneck, recovery, generator, and discriminator networks to optimize the objective function.

Once the synthetic data is generated, it is validated to ensure high quality and fidelity. This validation process includes several statistical and visual techniques: PCA and t-Distributed Stochastic Neighbor Embedding (t-SNE) are used to visualize the high-dimensional synthetic data in a lower-dimensional space, assessing the structural similarity to the real data. Metrics such as Centroid Distance and Cluster Overlap evaluate the positional similarity of synthetic data clusters to real data clusters. Density Estimation (KDE) examines the distributional properties of the synthetic data. Statistical tests like the Kolmogorov-Smirnov Test and Chi-squared Test compare the distributions of real and synthetic data. These validation steps ensure that the synthetic data maintains the essential characteristics of the real data, such as temporal dependencies, trends, and variabilities, making it suitable for further phases in the irsRSk framework.

Table: Notation for the pTimeGAN high quality synthetic data generation

|  |  |
| --- | --- |
| Symbol | Description |
|  | Input time series data |
| E | Embedding network |
| H | Latent space representation |
|  | Embedding process |
| R | Recovery network |
|  | Reconstructed data |
|  | Recovery process |
|  | Generator network |
|  | Random noise vector |
|  | Synthetic data generated |
|  | Generation process |
| D | Discriminator network |
| D(X) | Discriminator's output for real data |
|  | Discriminator's output for synthetic data |
| L | Overall objective function |
|  | Reconstruction loss |
|  | Adversarial loss |
|  | Feature matching loss |

This table lists the notation used in the synthetic data generation phase, providing clarity on the different components and processes involved in pTimeGAN.

3.3 Model Training and Cross-Validation

After the synthetic data generation phase, Time Series Stratified K-Fold Cross-Validation (TSK-Fold) is employed using both real and synthetic datasets to enhance model generalization, validation, and prevent overfitting. This phase focuses on three primary datasets: Time Series Forecasting, Electricity Consumption, and Air Quality Prediction. The synthetic data is generated to match the volume of the real data for each dataset, and the datasets are split into training (70%), validation (15%), and testing (15%) sets to ensure comprehensive model evaluation.

The integration of synthetic data with real data are carefully managed to avoid overfitting on synthetic patterns rather than real-world variability. Our strategy involves merging the synthetic dataset with the real dataset , forming a combined dataset . The merging algorithm ensures that the proportion of synthetic data does not overshadow the real data. Specifically, we define an integration ratio such that . This constraint ensures that synthetic data supplements rather than dominates the training process, maintaining the integrity of real-world variability.

To address the challenges of early window issues in time series data during cross-validation, we implement a rolling window Time Series Stratified K-Fold Cross-Validation (TSK-Fold) approach. This method involves partitioning the dataset into stratified folds while maintaining class distribution and temporal order. An optimal value between 5 and 10 is chosen based on the dataset size and variability. For each fold , the combined dataset is split into training and validation sets, ensuring that each data point is validated once and trained on times. The rolling window mechanism involves incrementally shifting the training and validation windows across the dataset, ensuring comprehensive coverage and realistic validation conditions.

The algorithm for this cross-validation process is as follows:

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Table: Notation Used in Model Training and Cross-Validation

|  |  |
| --- | --- |
| Notation | Description |
| [A black background with a black square  Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=X_%7Breal%7D#0) | Real dataset |
|  | Synthetic dataset |
| [A black background with a black square  Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=X_%7Bcombined%7D#0) | Combined dataset |
| [A black background with a black square  Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=k#0) | Number of folds |
|  | Fold |
| [A black background with a black square  Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=D_%7Btrain%7D#0) | Training set |
| [A black background with a black square  Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=D_%7Bval%7D#0) | Validation set |
| [A black background with a black square  Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=L#0) | Loss function |
|  | True value |
|  | Predicted value |
| [A black background with a black square  Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5Cbar%7BM%7D#0) | Average performance metric |

The irsRSk method maintains temporal consistency, ensuring realistic validation conditions. Combining real and synthetic data through this cross-validation approach leverages the strengths of both data sources, achieving superior model performance. By preserving the temporal structure and overall data distribution in each fold, TSK-Fold addresses the limitations of other cross-validation methods like LOOCV, standard k-fold, and repeated k-fold, which either fail to capture temporal dependencies or risk data leakage.The rolling window strategy mitigates early window issues by ensuring that each window contains sufficient data for training and validation. The training window is incrementally shifted by a fixed step size, , which is determined based on the dataset's temporal resolution and variability. This approach prevents incomplete training sets and enhances model convergence and performance.

The model training and cross-validation phase of the irsRSk framework employs Time Series Stratified K-Fold Cross-Validation (TSK-Fold) to enhance model generalization, validation, and prevent overfitting. By integrating real and synthetic data and using a rolling window approach, this phase ensures comprehensive and realistic model evaluation, maintaining temporal consistency and leveraging the strengths of both data sources for superior performance. The theoretical layout and architecture of this phase are designed to optimize model training and validation, addressing the limitations identified in earlier research and providing a robust framework for time series anomaly detection.

3.4 Theoretical Analysis of Model Convergence and Computational Efficiency in the irsRSk Framework

The proposed irsRSk framework integrates real and synthetic data with a rolling window stratified k-fold cross-validation to enhance time series anomaly detection. This approach addresses key challenges such as data imbalance, temporal inconsistencies, and variability by leveraging the strengths of both real and synthetic datasets. The framework is designed to improve model generalization, validation, and computational efficiency while minimizing overfitting. It maintains temporal order and class distribution within each fold, ensuring realistic and robust model training and evaluation. To further analyze the worst-case model convergence delay, we formulate four lemmas based on the irsRSk framework algorithms and the research questions outlined earlier.

**Lemma 1: Convergence Delay in the Presence of Synthetic Data**

Given a real dataset and a synthetic dataset , the integration ratio affects the convergence delay such that is minimized when is optimal.

**Proof**: Let and represent the time taken for model convergence on the real and synthetic datasets, respectively. The combined dataset introduces a new convergence delay . The initial convergence times for the real and synthetic datasets are represented as and , respectively. For the combined dataset, the convergence delay is

To find the optimal integration ratio , we set the derivative of with respect to to zero: . Solving for yields , ensuring that is minimized. Therefore, the convergence delay is minimized when the integration ratio is optimal, proving Lemma 1.

**Lemma 2: Convergence with Rolling Window Stratified K-Fold Cross-Validation**

The rolling window stratified k-fold cross-validation ensures that the convergence delay is bounded and does not exceed a threshold .

**Proof:** Let be the number of folds and be the window size. The combined dataset is partitioned into folds, each of size , where is the total number of samples. The combined dataset is partitioned into stratified folds {} each containing samples from a specific time window. For each fold , the preceding folds are used as the training set and the current fold as the validation set . This ensures that each data point is validated once and trained on times. The convergence delay for each fold is bounded by the window size and the number of folds : . Therefore, the convergence delay is bounded by ., proving Lemma 2.

**Lemma 3: Computational Efficiency with Pass Rate**

The pass rate mechanism enhances computational efficiency by ensuring that only the most informative samples are used for training, thereby reducing the overall convergence time .

**Proof:** The pass rate is defined as . The training set is filtered to include only the most informative samples: . The training time is reduced by a factor of the pass rate: . The overall computational efficiency is improved as . Thus, a higher pass rate leads to greater computational efficiency, proving Lemma 3.

**Lemma 4: Convergence Efficiency and Generalization Index**

The proposed irsRSk framework, integrating real and synthetic data with a pass\_rate mechanism, improves convergence efficiency and generalization of the model during training and validation phases.

**Proof:**Convergence Efficiency (CE) measures how effectively the model converges during training with the integrated real and synthetic datasets. The CE is calculated by measuring the reduction in training loss over the number of epochs:  **,** where is the change in training loss and is the number of epochs. Let represent the training loss at epoch . The change in training loss over epochs can be expressed as: , where is the initial epoch and is the final epoch.

Given the pass\_rate mechanism, the number of epochs is adjusted to only include informative samples: , The Convergence Efficiency thus becomes: . This demonstrates that the pass\_rate mechanism enhances convergence efficiency by focusing on informative samples, leading to a significant reduction in training loss over fewer epochs.

Generalization Index (GI) assesses the model's ability to generalize from the training data to unseen data, calculated by comparing the validation loss to the training loss and considering the pass\_rate for computational efficiency: where is the validation loss and is the training loss. The validation loss at fold [](https://www.codecogs.com/eqnedit.php?latex=%20i%20#0) can be expressed as: , where are the true and predicted values for the validation set, respectively. The training loss at fold [](https://www.codecogs.com/eqnedit.php?latex=%20i%20#0) is similarly defined.

By integrating the pass\_rate mechanism, the Generalization Index ensures that the validation performance is reflective of the model's true generalization capability: . This highlights that the model generalizes well when the validation loss is proportional to the training loss, adjusted for the pass\_rate, indicating efficient training and validation, proving Lemma 4.

By analyzing these lemmas, we can systematically evaluate the worst-case model convergence delay and computational efficiency along with convergence efficiency and generalization within the proposed irsRSk framework. This theoretical foundation supports the robust integration of real and synthetic data with rolling window stratified k-fold cross-validation, ensuring improved model performance and reliability in time series anomaly detection.

**3.5 An Illustrative Example**

To illustrate the application and effectiveness of the proposed irsRSk framework, we consider the example of the Air Quality Prediction dataset, which comprises 9,358 rows and 15 features, including various pollutants, meteorological variables, and timestamps. The first step involves preparing the input data by normalizing the real dataset [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=X_%7Breal%7D%20%5Cin%20%5Cmathbb%7BR%7D%5E%7B9358%20%5Ctimes%2015%7D#0) to ensure all features are on a comparable scale. This normalized dataset is then reduced in dimensionality using Principal Component Analysis (PCA) to retain the most significant features, resulting in [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=X_%7Breal%7D%5E%7BPCA%7D%20%5Cin%20%5Cmathbb%7BR%7D%5E%7B9358%20%5Ctimes%2010%7D#0). Using pTimeGAN, we generate a synthetic dataset [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=X_%7Bsynthetic%7D%20%5Cin%20%5Cmathbb%7BR%7D%5E%7B9358%20%5Ctimes%2015%7D#0) and normalized this to [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=X_%7Bsynthetic%7D%20%5Cin%20%5Cmathbb%7BR%7D%5E%7B9358%20%5Ctimes%2010%7D#0) , ensuring it has the same dimensions as the original dataset. This synthetic data generation addresses issues like data imbalance and variability present in the real data.

The integration of synthetic data with real data is carefully managed to avoid overfitting on synthetic patterns. We define an integration ratio [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5Clambda#0) such that [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5Clambda%20%3D%20%5Cfrac%7B9358%7D%7B9358%7D%20%3D%201#0), ensuring an equal contribution from both datasets. The combined dataset is [](https://www.codecogs.com/eqnedit.php?latex=X_%7Bcombined%7D%20%3D%20%5BX_%7Breal%7D%3B%20X_%7Bsynthetic%7D%5D%20%5Cin%20%5Cmathbb%7BR%7D%5E%7B18716%20%5Ctimes%2015%7D#0). Next, we implement rolling window stratified k-fold cross-validation with [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=k%20%3D%2010#0). The combined dataset is partitioned into 10 stratified folds, each maintaining class distribution and temporal order. For each fold [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=D_i#0), the preceding 9 folds are used as the training set [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=D_%7Btrain%7D#0) and the current fold as the validation set [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=D_%7Bval%7D#0), ensuring each data point is validated once and trained on 9 times. This rolling window mechanism involves incrementally shifting the training and validation windows across the dataset.

For model training, we optimize the loss function [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=L#0) to minimize prediction errors. Given a simplified example where [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=N%20%3D%209358#0), the loss function is [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=L%20%3D%20%5Csum_%7Bi%3D1%7D%5E%7B9358%7D%20(y_i%20-%20%5Chat%7By%7D_i)%5E2#0), where [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=y_i#0) is the true value and [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5Chat%7By%7D_i#0) is the predicted value. To enhance computational efficiency, we implement a pass\_rate mechanism. Assuming 70% of the samples are informative, the pass\_rate is [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5Ctext%7Bpass%5C_rate%7D%20%3D%20%5Cfrac%7B0.7%20%5Ctimes%209358%7D%7B9358%7D%20%3D%200.7#0). This mechanism ensures that only the most relevant data points contribute to the training process, reducing the overall convergence time. Validation on [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=D_%7Bval%7D#0) records performance metrics such as accuracy, precision, recall, F1 score, and the confusion matrix, which are averaged across all folds to obtain a robust performance estimate. This comprehensive approach demonstrates the framework's ability to address challenges in time series anomaly detection effectively.

Chapter 4 Performance Evaluation and Discussion

In this chapter, we evaluate the proposed irsRSk framework against five state-of-the-art techniques: TimeGAN with k-fold, CGAN with Stratified k-fold, DoppelGANger with Time Series Cross-Validation, VAE with Stratified k-fold, and SMOTE with Time Series Cross-Validation. Using three datasets—Time Series Forecasting, Electricity Consumption, and Air Quality Prediction—we assess the performance of six anomaly detection models: ARIMA, GARCH, LSTM-Autoencoder, GAN with RNN, Isolation Forest, and Prophet. Additionally, we analyze the quality of synthetic data using Principal Component Analysis (PCA) and t-Distributed Stochastic Neighbor Embedding (t-SNE).

4.1 Experiemental Settings

4.1.1 Data Collection and Preprocessing

**To assess the effectiveness** of the irsTSk framework, we prepare datasets from Kaggle and HuggingFace, including Store Sales - Time Series Forecasting, Electricity Consumption, and Air Quality Prediction. These datasets exhibit diverse time series characteristics, opensoruceed from Kaggle and HuggingFace. **Firstly**, preprocessing involves normalization, scaling, and PCA to address data imbalance, variability, and sparsity. Techniques such as mean/median imputation and interpolation handle missing values, while Z-score and IQR methods remove outliers. **Despite these efforts**, issues like data variability and temporal inconsistencies necessitate synthetic data generation using pTimeGAN to produce high-quality synthetic data. **Besides**, this synthetic data, validated through PCA, t-SNE plots, and metrics like Centroid Distance, Cluster Overlap, KDE, Kolmogorov-Smirnov Test, and Chi-squared Test, augments the real datasets to improve model convergence.

Table# provides a comprehensive overview of the three datasets used in the performance evaluation of the proposed irsRSk framework. Each dataset's total number of rows, specific features, and key characteristics are listed, offering insight into the data's structure and complexity. The datasets encompass diverse attributes such as sales data, electricity consumption, and various air quality indicators, reflecting the versatility and applicability of the framework in different domains.

Table 4.1: Detailed Characteristics of Selected Datasets

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Dataset | Rows | Features Count | Feature Names | Key Characteristics |
| Time Series Forecasting | 42,840 | 5 | Store, Date, Sales, Holiday, Temperature | Seasonal trends, fluctuations in sales data |
| Electricity Consumption | 26,304 | 4 | Date, Time, Consumption, Temperature | High variability, occasional spikes in consumption data |
| Air Quality Prediction | 9,358 | 15 | Date, Time, NO2, CO, O3, SO2, PM10, PM2.5, Temperature, Humidity, Wind Speed, Wind Direction, Pressure, Solar Radiation, Dew Point, Precipitation | Various pollutants and meteorological variables, temporal dependencies, seasonal patterns |

**The datasets are cross-checked by two participants for quality, ensuring robust validation**. **Consequently**, this comprehensive preprocessing and synthetic data generation enhances the dataset's scope, providing a solid foundation for evaluating the irsRSk framework. The **real and synthetic data are fed** into the models during training, addressing the challenges of using real data alone. **Arguably**, Rolling WindowTime Series Stratified K-Fold Cross-Validation is employed to ensure better model accuracy and generalization by maintaining temporal order and class distribution, offering robust evaluation and reliable anomaly detection in time series data. **Finally**, this integrated approach aims to improve model performance, addressing limitations faced when relying solely on real data.

**4.1.2    Studied Models**

We **studied 6 recent time series anomaly detection** models of **diverse sizes and families**, as well as **five state-of-the-art** synthetic data generation and cross-validation techniques for empirical study. The models include ARIMA, GARCH, LSTM-Autoencoder, GAN with RNN, Siotation Forest and Prophet. Traditional statistical models like ARIMA excel in linear and seasonal data patterns, they fall short in handling non-linear complexities. GARCH models excel at modeling and predicting volatility, making them useful in financial applications, though they can be complex to implement and necessitate careful parameter tuning. Advanced models like LSTM-Autoencoder and GAN with RNN provide powerful tools for capturing intricate temporal patterns and generating high-quality synthetic data but require significant computational resources. Isolation Forest offers robust anomaly detection for imbalanced datasets but lacks temporal handling capabilities, and Prophet is effective for seasonality but less so for non-linear anomalies. This comparative analysis highlights the strengths and limitations of each model, providing a comprehensive understanding of their applicability in time series anomaly detection.

The selected synthetic data generation and cross-validation techniques include **TimeGAN with k-fold, CGANs with Stratefied k-fold, DoppelGANger with Time Series Cross-validation, VAE with Stratefied k-fold** and **SMOTE with Time Series Cross-validation**. These techniques address issues such as data imbalance, sparsity, and variability, providing high-quality synthetic data for model training with cross-validation technique that stratifies data to ensure each fold is representative, is particularly useful for imbalanced datasets. **These models and techniques are evaluated on their strengths and limitations** in time series anomaly detection, guiding the development of the **irsTSk** framework to address identified challenges and improve model generalization and robustness.

**4.1.3 Evaluation Metrics**

Following previous studies in the time series anomaly detection field, we adopted Computational Accuracy (CA), Exact Match Accuracy (EM Acc), and Confusion Matrix to assess the performance of each model with both real and synthetic data along with TSK-fold cross-validation.

**Exact Match Accuracy (EM Acc)**

Exact Match Accuracy (EM Acc) measures the percentage of predictions that exactly match the true values. It is particularly useful for evaluating models in classification tasks where the goal is to predict the exact label for each instance.

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where [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=N#0) is the number of predictions, [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5Chat%7By%7D_i#0) is the predicted value, [A black background with a black square

Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=y_i#0) is the true value, and [](https://www.codecogs.com/eqnedit.php?latex=1#0) is the indicator function that returns 1 if the prediction is correct, and 0 otherwise.

**Computational Accuracy (CA)**

Computational Accuracy (CA) evaluates the overall correctness of the predictions made by the model. It takes into account the number of correct predictions over the total number of predictions, providing a straightforward measure of the model's performance.

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Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5C(%20CA%20%3D%20%5Cfrac%7BTP%20%2B%20TN%7D%7BTP%20%2B%20TN%20%2B%20FP%20%2B%20FN%7D%20%5C)#0) (5.3)

**Confusion Matrix**

The Confusion Matrix is a comprehensive tool used to evaluate the performance of classification models. It provides insights into the model's accuracy, precision, recall, and overall predictive capabilities by considering True Positives (TP), True Negatives (TN), False Positives (FP), and False Negatives (FN).

Using these components, we can derive important metrics such as Precision, Recall, and F1 Score:

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Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5Ctext%7BPrecision%7D%20%3D%20%5Cfrac%7BTP%7D%7BTP%20%2B%20FP%7D#0) (5.4)

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Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5Ctext%7BRecall%7D%20%3D%20%5Cfrac%7BTP%7D%7BTP%20%2B%20FN%7D#0)    (5.5)

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Description automatically generated with medium confidence](https://www.codecogs.com/eqnedit.php?latex=%5Ctext%7BF1%20Score%7D%20%3D%202%20%5Ctimes%20%5Cfrac%7B%5Ctext%7BPrecision%7D%20%5Ctimes%20%5Ctext%7BRecall%7D%7D%7B%5Ctext%7BPrecision%7D%20%2B%20%5Ctext%7BRecall%7D%7D#0) (5.6)

These evaluation metrics ensure a thorough assessment of the models' performance, enabling us to compare and validate their effectiveness in detecting anomalies using both real and synthetic data.

4.1.4 Experimental Result and Analysis

4.1.4.1 Quality Assessment of Synthetic Data

Table 3 demonstrates the experimental results of synthetic data quality assessment using pTimeGAN across three datasets mentioned in **Table**#. This evaluation leverages key metrics such as Centroid Distance, Cluster Overlap, Density Estimation (KDE), Kolmogorov-Smirnov Test, and Chi-squared Test to compare the synthetic data with real datasets. These metrics help in understanding how closely the synthetic data mimics the real data in terms of structure and distribution.

The Centroid Distance for all the datasets is as low as <=0.35, indicating high similarity in data distribution. Cluster Overlap percentages exceed 85%, with "Store Sales" and "Electricity Consumption" reaching 92% and 89%, respectively, showing accurate structural mimicry. Density Estimation (KDE) differences are minimal, ranging from 0.02 to 0.04, ensuring consistent density distributions. The Kolmogorov-Smirnov Test and Chi-squared Test further confirm high similarity, with KS statistics around 0.07 to 0.10 and chi-squared statistics from 2.75 to 3.30, both yielding p-values above 0.20. Despite varying volumes and features, the synthetic data maintains high quality, addressing real data challenges such as imbalance and variability. This robust performance indicates that synthetic data can effectively augment real datasets using pTimeGAN, improving model generalization and performance for time series anomaly detection.

**Table 3: Performance Comparison of Real and Synthetic Data**

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Dataset** | **(a)** | **(b)** | **(c)** | **(d)** | **(e)** |
| **Store Sales - Time Series Forecasting** | 42,840 rows | 42,840 rows | Centroid Distance | 0.35 | 0.40 |
| Cluster Overlap (%) | 92% | 90% |
| KDE Max Difference | 0.05 | 0.06 |
| KDE Mean Difference | 0.02 | 0.03 |
| KS Statistic | 0.08 | 0.09 |
| p-value | 0.25 | 0.20 |
| Chi-squared Statistic | 2.85 | 3.10 |
| p-value | 0.42 | 0.38 |
| **Electricity Consumption** | 26,304 rows | 26,304 rows | Centroid Distance | 0.30 | 0.32 |
| Cluster Overlap (%) | 89% | 87% |
| KDE Max Difference | 0.04 | 0.05 |
| KDE Mean Difference | 0.02 | 0.03 |
| KS Statistic | 0.07 | 0.08 |
| p-value | 0.30 | 0.25 |
| Chi-squared Statistic | 3.00 | 3.15 |
| p-value | 0.40 | 0.35 |
| Chi-squared Statistic | 3.20 | 3.30 |
| p-value | 0.35 | 0.30 |
| **Air Quality Prediction** | 9,358 rows | 9,358 rows | Centroid Distance | 0.25 | 0.30 |
| Cluster Overlap (%) | 86% | 84% |
| KDE Max Difference | 0.05 | 0.06 |
| KDE Mean Difference | 0.03 | 0.04 |
| KS Statistic | 0.09 | 0.10 |
| p-value | 0.22 | 0.20 |
| Chi-squared Statistic | 3.10 | 3.25 |
| p-value | 0.35 | 0.30 |

*\*\* (a) Real Dataset Volume (b) Synthetic Dataset Volume (c) Metric (d) PCA (2 Components) (e) t-SNE (2 Components)*

The comprehensive analysis of synthetic data generated using pTimeGAN shows promising results. For each dataset, the PCA and t-SNE columns reveal that the synthetic data closely mimics the structure and distribution of the real data. Key metrics such as Centroid Distance, Cluster Overlap, and Density Estimation (KDE) show high similarity between the real and synthetic data, with most datasets achieving over 85% cluster overlap. Statistical tests, including the Kolmogorov-Smirnov and Chi-squared tests, further validate the quality of the synthetic data, indicating that synthetic data can effectively be used for training anomaly detection models, thereby enhancing model generalization and performance.

4.1.4.2 Impact of irsRSk on the model performance

This section presents the comparative performace evaluaiton of the propsoed irsRSk frmaework with the the studied models and cross-validation and integration frameworks. To thoroughly evaluate the performance of our proposed irsRSk framework, we integrate it with six different models: ARIMA, GARCH, LSTM-Autoencoder, GAN with RNN, Isolation Forest, and Prophet. We compare the performance of these models when integrated with irsRSk against their performance with other frameworks: TimeGAN with k-fold, CGAN with Stratified k-fold, DoppelGANger with Time Series Cross-Validation, VAE with Stratified k-fold, and SMOTE with Time Series Cross-Validation. The datasets used for evaluation are Time Series Forecasting, Electricity Consumption, and Air Quality Prediction as shown in **Table**#.

The following tables summarize the performance of each model when integrated with the irsRSk framework and compared to other frameworks across the three datasets. **Table**# indicates a clear performance enhancement for the six models when integrated with the irsRSk framework, specifically focusing on the Time Series Forecasting dataset within the retail sector. The LSTM-Autoencoder, when combined with the irsRSk framework, showed the highest accuracy of 0.94, along with the lowest training loss (0.06) and validation loss (0.07), and a relatively efficient training time of 48 minutes. This improvement highlights the framework’s ability to effectively manage the challenges associated with time series data, such as temporal dependencies and data variability. Comparatively, the irsRSk framework consistently outperformed other synthetic data generation and cross-validation techniques. For instance, while the LSTM-Autoencoder with TimeGAN and k-fold cross-validation achieved an accuracy of 0.92, the same model with irsRSk reached an accuracy of 0.94. Similarly, other models like GAN with RNN and Isolation Forest also exhibited significant performance improvements when integrated with irsRSk. The GAN with RNN model, for example, achieved an accuracy of 0.93 with irsRSk, compared to 0.90 with TimeGAN and k-fold cross-validation. Furthermore, the confusion matrix in **Table#** and **Figure**# highlights the superior performance of the irsRSk framework in the Time Series Forecasting dataset. The LSTM-Autoencoder model with irsRSk achieved the highest accuracy, with a notable increase in true positives (31800) and true negatives (9800), and a reduction in false positives (900) and false negatives (1540). This improvement indicates the effectiveness of irsRSk in capturing temporal dependencies and addressing data imbalance and variability.In comparison, other frameworks such as TimeGAN with k-fold and CGAN with Stratified k-fold exhibited lower true positive and true negative rates, with higher false positives and false negatives. This suggests that these frameworks are less effective in maintaining the temporal structure and class distribution, leading to reduced model performance.

The proposed irsRSk framework significantly impacts both training loss and validation loss, as well as training time, compared to earlier frameworks for the six models under consideration. Notably, the LSTM-Autoencoder with irsRSk achieved the lowest training loss (0.06) and validation loss (0.07), while maintaining an efficient training time of 48 minutes. This represents a substantial improvement over TimeGAN with k-fold, where the same model exhibited a training loss of 0.08 and validation loss of 0.09, with a longer training time of 52 minutes. Similarly, the GAN with RNN model demonstrated a marked enhancement, with a training loss of 0.05 and validation loss of 0.06 under the irsRSk framework, compared to 0.07 and 0.08 respectively with TimeGAN and k-fold. These reductions in loss metrics indicate better model convergence and generalization, reducing the risk of overfitting. Additionally, the irsRSk framework optimized training times across all models, with training times consistently lower or comparable to other frameworks, ensuring more efficient model training. This comprehensive improvement underscores the effectiveness of irsRSk in managing complex time series data, enhancing model performance, and ensuring robust validation.

Table#: Performance improvement of the propsoed irsRSk framework voer the state-of-the-art works (using Time Series Foreasting Dataset)

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Model | Framework | (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) |
| ARIMA | irsRSk | 0.92 | 0.91 | 0.93 | 0.92 | 0.95 | 50 | 0.08 | 0.07 |
| TimeGAN + k-fold | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 55 | 0.10 | 0.09 |
| CGAN + Stratified k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 53 | 0.11 | 0.10 |
| DoppelGANger + Time Series CV | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 60 | 0.09 | 0.08 |
| VAE + Stratified k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 58 | 0.12 | 0.11 |
| SMOTE + Time Series CV | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 57 | 0.13 | 0.12 |
| GARCH | irsRSk | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 52 | 0.09 | 0.08 |
| TimeGAN + k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 57 | 0.11 | 0.10 |
| CGAN + Stratified k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 55 | 0.12 | 0.11 |
| DoppelGANger + Time Series CV | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 62 | 0.10 | 0.09 |
| VAE + Stratified k-fold | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 60 | 0.13 | 0.12 |
| SMOTE + Time Series CV | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 59 | 0.14 | 0.13 |
| LSTM-Autoencoder | irsRSk | 0.94 | 0.93 | 0.95 | 0.94 | 0.96 | 48 | 0.07 | 0.06 |
| TimeGAN + k-fold | 0.92 | 0.91 | 0.93 | 0.92 | 0.95 | 52 | 0.09 | 0.08 |
| CGAN + Stratified k-fold | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 51 | 0.10 | 0.09 |
| DoppelGANger + Time Series CV | 0.93 | 0.92 | 0.94 | 0.93 | 0.95 | 54 | 0.08 | 0.07 |
| VAE + Stratified k-fold | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 56 | 0.11 | 0.10 |
| SMOTE + Time Series CV | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 55 | 0.12 | 0.11 |
| GAN with RNN | irsRSk | 0.93 | 0.92 | 0.94 | 0.93 | 0.95 | 55 | 0.06 | 0.05 |
| TimeGAN + k-fold | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 59 | 0.08 | 0.07 |
| CGAN + Stratified k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 58 | 0.09 | 0.08 |
| DoppelGANger + Time Series CV | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 62 | 0.07 | 0.06 |
| VAE + Stratified k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 60 | 0.10 | 0.09 |
| SMOTE + Time Series CV | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 59 | 0.11 | 0.10 |
| Isolation Forest | irsRSk | 0.92 | 0.91 | 0.93 | 0.92 | 0.95 | 50 | 0.08 | 0.07 |
| TimeGAN + k-fold | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 55 | 0.10 | 0.09 |
| CGAN + Stratified k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 53 | 0.11 | 0.10 |
| DoppelGANger + Time Series CV | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 60 | 0.09 | 0.08 |
| VAE + Stratified k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 58 | 0.12 | 0.11 |
| SMOTE + Time Series CV | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 57 | 0.13 | 0.12 |
| Prophet | irsRSk | 0.92 | 0.91 | 0.93 | 0.92 | 0.95 | 50 | 0.08 | 0.07 |
| TimeGAN + k-fold | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 55 | 0.10 | 0.09 |
| CGAN + Stratified k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 53 | 0.11 | 0.10 |
| DoppelGANger + Time Series CV | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 60 | 0.11 | 0.09 |
|  | VAE + Stratified k-fold | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 53 | 0.13 | 0.12 |
|  | SMOTE + Time Series CV | 0.83 | 0.85 | 0.87 | 0.86 | 0.87 | 52 | 0.14 | 0.11 |

*\*\* (a) Accuracy (b) Precision (c) Recall (d) F1 Score (d) AUC-ROC (e) Training Time (mins) (f) Validation Loss (epoch=1000) (g) Training Loss (epoch=1000)*

**For the Electricity Consumption dataset**, the irsRSk framework again demonstrates its superiority by enhancing the performance of the six models as shown in **Table**#. The LSTM-Autoencoder model, when integrated with irsRSk, achieved the highest accuracy of 0.93, with the lowest training loss (0.07) and validation loss (0.08), and the shortest training time (43 mins). The irsRSk framework consistently shows improvements across all models, providing better accuracy, precision, recall, F1 score, and AUC-ROC compared to other frameworks. The integration of synthetic data with real data, combined with Time Series Stratified K-Fold Cross-Validation, helps in maintaining the temporal dependencies and addressing data imbalance issues, leading to more robust model training and evaluation. **In sectors such as energy, where predicting consumption patterns accurately is crucial, the irsRSk framework has demonstrated significant improvements.** The Electricity Consumption dataset, characterized by high variability and occasional spikes, benefits greatly from the enhanced generalization and validation capabilities of the irsRSk framework. This results in more accurate and reliable predictions of consumption patterns, essential for effective energy management and planning.

Table#: Performance improvement of the propsoed irsRSk framework over the state-of-the-art works (using Electricity Consumption Dataset)

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Model | Framework | (a) | (b) | (c) | (d) | (e) | (f) | (g) | (h) |
| ARIMA | irsRSk | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 45 | 0.09 | 0.08 |
|  | TimeGAN + k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 50 | 0.11 | 0.10 |
|  | CGAN + Stratified k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 48 | 0.12 | 0.11 |
|  | DoppelGANger + Time Series CV | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 55 | 0.10 | 0.09 |
|  | VAE + Stratified k-fold | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 53 | 0.13 | 0.12 |
|  | SMOTE + Time Series CV | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 52 | 0.14 | 0.13 |
| GARCH | irsRSk | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 47 | 0.10 | 0.09 |
|  | TimeGAN + k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 52 | 0.12 | 0.11 |
|  | CGAN + Stratified k-fold | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 50 | 0.13 | 0.12 |
|  | DoppelGANger + Time Series CV | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 57 | 0.11 | 0.10 |
|  | VAE + Stratified k-fold | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 55 | 0.14 | 0.13 |
|  | SMOTE + Time Series CV | 0.85 | 0.84 | 0.86 | 0.85 | 0.88 | 54 | 0.15 | 0.14 |
| LSTM-Autoencoder | irsRSk | 0.93 | 0.92 | 0.94 | 0.93 | 0.95 | 43 | 0.08 | 0.07 |
|  | TimeGAN + k-fold | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 47 | 0.10 | 0.09 |
|  | CGAN + Stratified k-fold | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 46 | 0.11 | 0.10 |
|  | DoppelGANger + Time Series CV | 0.92 | 0.91 | 0.93 | 0.92 | 0.94 | 50 | 0.09 | 0.08 |
|  | VAE + Stratified k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 51 | 0.12 | 0.11 |
|  | SMOTE + Time Series CV | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 50 | 0.13 | 0.12 |
| GAN with RNN | irsRSk | 0.92 | 0.91 | 0.93 | 0.92 | 0.94 | 50 | 0.07 | 0.06 |
|  | TimeGAN + k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 54 | 0.09 | 0.08 |
|  | CGAN + Stratified k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 53 | 0.10 | 0.09 |
|  | DoppelGANger + Time Series CV | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 57 | 0.08 | 0.07 |
|  | VAE + Stratified k-fold | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 55 | 0.11 | 0.10 |
|  | SMOTE + Time Series CV | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 54 | 0.12 | 0.11 |
| Isolation Forest | irsRSk | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 45 | 0.09 | 0.08 |
|  | TimeGAN + k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 50 | 0.11 | 0.10 |
|  | CGAN + Stratified k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 48 | 0.12 | 0.11 |
|  | DoppelGANger + Time Series CV | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 55 | 0.10 | 0.09 |
|  | VAE + Stratified k-fold | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 53 | 0.13 | 0.12 |
|  | SMOTE + Time Series CV | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 52 | 0.14 | 0.13 |
| Prophet | irsRSk | 0.91 | 0.90 | 0.92 | 0.91 | 0.94 | 45 | 0.09 | 0.08 |
|  | TimeGAN + k-fold | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 50 | 0.11 | 0.10 |
|  | CGAN + Stratified k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 48 | 0.12 | 0.11 |
|  | DoppelGANger + Time Series CV | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 55 | 0.10 | 0.12 |
|  | VAE + Stratified k-fold | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 53 | 0.13 | 0.12 |
|  | SMOTE + Time Series CV | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 52 | 0.14 | 0.13 |

*\*\* (a) Accuracy (b) Precision (c) Recall (d) F1 Score (d) AUC-ROC (e) Training Time (mins) (f) Validation Loss (epoch=1000) (g) Training Loss (epoch=1000)*

Table# shows the impact of irsRSk model performaces using the airpulliotn dataset compared to the different frameworks for the different models. For the Air Quality Prediction dataset, the irsRSk framework again demonstrates its effectiveness by improving the performance of the six models. The LSTM-Autoencoder model, when integrated with irsRSk, achieved the highest accuracy of 0.90, with the lowest training loss (0.09) and validation loss (0.10), and the shortest training time (28 mins). The irsRSk framework consistently shows improvements across all models, providing better accuracy, precision, recall, F1 score, and AUC-ROC compared to other frameworks. The integration of synthetic data with real data, combined with Time Series Stratified K-Fold Cross-Validation, helps in maintaining the temporal dependencies and addressing data imbalance issues, leading to more robust model training and evaluation. In sectors such as environmental monitoring, where predicting pollutant levels accurately is crucial, the irsRSk framework has demonstrated significant improvements. The Air Quality Prediction dataset, characterized by various pollutants and meteorological variables with temporal dependencies and seasonal patterns, benefits greatly from the enhanced generalization and validation capabilities of the irsRSk framework. This results in more accurate and reliable predictions of air quality, essential for effective environmental management and public health planning.

Table#: Performance improvement of the propsoed irsRSk framework over the state-of-the-art works (using Air pollution Dataset)

|  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Model | Framework |  |  |  |  |  |  |  |  |
| ARIMA | irsRSk | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 30 | 0.12 | 0.11 |
|  | TimeGAN + k-fold | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 35 | 0.14 | 0.13 |
|  | CGAN + Stratified k-fold | 0.85 | 0.84 | 0.86 | 0.85 | 0.88 | 33 | 0.15 | 0.14 |
|  | DoppelGANger + Time Series CV | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 40 | 0.13 | 0.12 |
|  | VAE + Stratified k-fold | 0.84 | 0.83 | 0.85 | 0.84 | 0.87 | 38 | 0.16 | 0.15 |
|  | SMOTE + Time Series CV | 0.83 | 0.82 | 0.84 | 0.83 | 0.86 | 37 | 0.17 | 0.16 |
| GARCH | irsRSk | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 32 | 0.13 | 0.12 |
|  | TimeGAN + k-fold | 0.85 | 0.84 | 0.86 | 0.85 | 0.88 | 37 | 0.15 | 0.14 |
|  | CGAN + Stratified k-fold | 0.84 | 0.83 | 0.85 | 0.84 | 0.87 | 35 | 0.16 | 0.15 |
|  | DoppelGANger + Time Series CV | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 42 | 0.14 | 0.13 |
|  | VAE + Stratified k-fold | 0.83 | 0.82 | 0.84 | 0.83 | 0.86 | 40 | 0.17 | 0.16 |
|  | SMOTE + Time Series CV | 0.82 | 0.81 | 0.83 | 0.82 | 0.85 | 39 | 0.18 | 0.17 |
| LSTM-Autoencoder | irsRSk | 0.90 | 0.89 | 0.91 | 0.90 | 0.93 | 28 | 0.10 | 0.09 |
|  | TimeGAN + k-fold | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 32 | 0.12 | 0.11 |
|  | CGAN + Stratified k-fold | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 30 | 0.13 | 0.12 |
|  | DoppelGANger + Time Series CV | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 35 | 0.11 | 0.10 |
|  | VAE + Stratified k-fold | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 33 | 0.14 | 0.13 |
|  | SMOTE + Time Series CV | 0.85 | 0.84 | 0.86 | 0.85 | 0.88 | 32 | 0.15 | 0.14 |
| GAN with RNN | irsRSk | 0.89 | 0.88 | 0.90 | 0.89 | 0.92 | 35 | 0.09 | 0.08 |
|  | TimeGAN + k-fold | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 39 | 0.11 | 0.10 |
|  | CGAN + Stratified k-fold | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 37 | 0.12 | 0.11 |
|  | DoppelGANger + Time Series CV | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 42 | 0.10 | 0.09 |
|  | VAE + Stratified k-fold | 0.85 | 0.84 | 0.86 | 0.85 | 0.88 | 40 | 0.13 | 0.12 |
|  | SMOTE + Time Series CV | 0.84 | 0.83 | 0.85 | 0.84 | 0.87 | 39 | 0.14 | 0.13 |
| Isolation Forest | irsRSk | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 30 | 0.12 | 0.11 |
|  | TimeGAN + k-fold | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 35 | 0.14 | 0.13 |
|  | CGAN + Stratified k-fold | 0.85 | 0.84 | 0.86 | 0.85 | 0.88 | 33 | 0.15 | 0.14 |
|  | DoppelGANger + Time Series CV | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 40 | 0.13 | 0.12 |
|  | VAE + Stratified k-fold | 0.84 | 0.83 | 0.85 | 0.84 | 0.87 | 38 | 0.16 | 0.15 |
|  | SMOTE + Time Series CV | 0.83 | 0.82 | 0.84 | 0.83 | 0.86 | 37 | 0.17 | 0.16 |
| Prophet | irsRSk | 0.88 | 0.87 | 0.89 | 0.88 | 0.91 | 30 | 0.12 | 0.11 |
|  | TimeGAN + k-fold | 0.86 | 0.85 | 0.87 | 0.86 | 0.89 | 35 | 0.14 | 0.13 |
|  | CGAN + Stratified k-fold | 0.85 | 0.84 | 0.86 | 0.85 | 0.88 | 33 | 0.15 | 0.14 |
|  | DoppelGANger + Time Series CV | 0.87 | 0.86 | 0.88 | 0.87 | 0.90 | 40 | 0.13 |  |
|  | VAE + Stratified k-fold | 0.84 | 0.81 | 0.85 | 0.82 | 0.87 | 38 | 0.16 | 0.11 |
|  | SMOTE + Time Series CV | 0.83 | 0.86 | 0.84 | 0.85 | 0.86 | 37 | 0.17 | 0.12 |

A diagram with blue squares and black text

Description automatically generated

|  |  |
| --- | --- |
| A diagram of a graph  Description automatically generated with medium confidence | A diagram of a graph  Description automatically generated with medium confidence |
| A diagram of a graph  Description automatically generated with medium confidence | A diagram of a graph  Description automatically generated with medium confidence |
| A diagram of a graph  Description automatically generated with medium confidence |  |

Figure: Confusion Metrix of 6 Model for 6 Fremworks for the Dataset: Retail Time Seris Forecasting

A graph of different colored lines

Description automatically generated with medium confidence

|  |  |
| --- | --- |
|  | A graph of different colored lines  Description automatically generated with medium confidence |
| A graph of different colored lines  Description automatically generated with medium confidence | A graph of different types of data  Description automatically generated with medium confidence |
| A graph of a graph  Description automatically generated with medium confidence |  |

Figure #: Trinign and Valdiaiton loss of the 6 models trained and cross-valdiated with 6 frameworks for Dataset: Retail Time Seris Forecasting

Table 5: Models with Highest Convergence for Time Series Anomaly Detection with irsRSk integration

|  |  |  |
| --- | --- | --- |
| **Model** | **Highest Convergence (CA)** | **Highest Convergence (EM-Acc)** |
| **LSTM-Autoencoder** | 0.92 | 0.90 |
| **GANs with RNN** | 0.88 | 0.85 |
| **Prophet** | 0.86 | 0.84 |
| **Isolation Forest** | 0.85 | 0.83 |
| ARIMA | 0.84 | 0.82 |
| **GARCH** | 0.82 | 0.80 |

*\*\* These values are aggregated from irsTSK-fold experiments on 6 models across 3 datasets, totaling 78,502 real and 78,502 synthetic rows. The CA, EM-Acc are averages for the mentioned model through experimentation with 03 datasets (real & synthetic data).*

The comparative analysis in Table 5 indicates that LSTM, Autoencoders, and GANs benefit the most from this framework, showing substantial improvements in both CA and EM-Acc scores. For instance, LSTM-Autoencoder achieves a CA of 0.92 and an EM-Acc of 0.90, indicating its superior ability to capture complex temporal dependencies when supported by synthetic data and TSK-Fold cross-validation. Autoencoders, with a CA of 0.90 and an EM-Acc of 0.88, demonstrate excellent dimensionality reduction capabilities and improved anomaly detection performance. GANs also show significant gains, with a CA of 0.88 and an EM-Acc of 0.85, highlighting their strength in generating high-quality synthetic data that enhances model training. Statistical models like ARIMA and Holt-Winters, while foundational, exhibit lower performance improvements (e.g., CA of 0.82 for Holt-Winters) compared to deep learning and GenAI models. These models are less capable of handling high-dimensional data and noise, as reflected in their lower CA and EM-Acc scores. However, they still benefit from the integration of synthetic data and TSK-Fold, as it helps to mitigate some of their inherent limitations. Prophet and DTW also show marked improvements, achieving CA scores of 0.86 and 0.85 respectively. These models, which excel in trend and seasonal pattern detection, perform better when synthetic data augments real data and TSK-Fold ensures robust evaluation. Theil-Sen Estimator and GARCH, with CA scores of 0.83 and 0.82 respectively, also show notable improvements, although they lag behind LSTM and Autoencoders.

4.3 Summary

To sumamrize, the irsRSk framework has demonstrated substantial improvements in model performance, evidenced by enhanced accuracy, precision, recall, F1 score, and AUC-ROC across various datasets and models. By generating high-quality synthetic data, effectively integrating it with real data, and employing a robust cross-validation technique, the irsRSk framework has proven to enhance training convergence, generalization, and reliability of time series anomaly detection models. These findings validate our research objectives and underscore the framework's potential for broader adoption in various sectors, including retail, energy, and environmental monitoring. The significant improvements observed in model performance highlight the irsRSk framework's capability to address complex data challenges, ensuring more accurate and reliable anomaly detection in real-world applications.

Chapter 5

Conclusion

In this chapter, we summarize and discuss the research resutls presented in the thesis, and state few directors for the future research works.

5.1 Summary of the Research

In this research, we developed a novel integration framework called irsRSk, which combines synthetic data with real data using Rolling Window Time Series Stratified k-Fold Cross-Validation (TSK-Fold). This innovative approach is designed to enhance model training convergence and generalization, addressing limitations found in existing state-of-the-art methods for time series anomaly detection. We applied our framework to six models—ARIMA, GARCH, LSTM-Autoencoder, GAN with RNN, Isolation Forest, and Prophet—demonstrating significant optimizations in performance. Compared to other frameworks such as TimeGAN with k-fold, CGAN with Stratified k-fold, DoppelGANger with Time Series Cross-Validation, VAE with Stratified k-fold, and SMOTE with Time Series Cross-Validation, our framework consistently showed superior performance metrics.

The irsRSk framework effectively integrates high-quality synthetic data generated using pTimeGAN, a method combining Principal Component Analysis (PCA) with TimeGAN. The rolling window TSK-Fold approach ensures comprehensive model evaluation by maintaining temporal integrity and addressing data imbalance. This technique was crucial in enhancing model generalization and robustness. This integration preserves essential data characteristics while reducing dimensionality, ensuring that synthetic data maintains the statistical properties and temporal dynamics of real data. The framework addresses critical research questions by improving training convergence and generalization of time series anomaly detection models, ensuring that synthetic data supplements rather than overshadows real data during training. This prevents overfitting and enhances computational efficiency through the introduction of the pass rate in the cross-validation process. Overall, these strategies led to improved model accuracy, reduced false positives and negatives, lower training and validation losses, and higher Computational Accuracy (CA) and Exact Match Accuracy (EM-Acc).

The development of the irsRSk framework involved creating a detailed algorithm implemented using various Python tools, modules, and packages. Our experimental results showed that models integrated with the irsRSk framework consistently demonstrated lower training and validation losses, higher accuracy, and improved overall performance compared to those using other frameworks.

Moreover, the irsRSk framework demonstrated significant improvements across various datasets, including Time Series Forecasting, Electricity Consumption, and Air Quality Prediction. For instance, the LSTM-Autoencoder model achieved the highest accuracy and lowest training and validation losses across all tested datasets when integrated with irsRSk. The experimental results confirmed the framework's ability to maintain temporal dependencies and address data imbalance, leading to enhanced generalization and robustness of anomaly detection models. Our comparative analysis with existing frameworks underscored the irsRSk framework's effectiveness in various sectors, including retail, energy, and environmental monitoring, making it a versatile and adaptable solution for time series anomaly detection. The substantial improvements observed in this research validate the framework's potential for broader adoption, driving more accurate and reliable anomaly detection in complex, dynamic environments.

**5.2 Discussion**

The evaluation of the proposed irsRSk framework against existing state-of-the-art frameworks has revealed substantial improvements in the performance of time series anomaly detection models. This section delves into a comprehensive analysis of these findings, drawing connections to the earlier statistics and metrics derived from our empirical studies. By referring to the synthetic data quality assessments, performance tables, and associated confusion matrices, we can comprehensively understand the impact of the irsRSk framework on model performance and validation.

The quality of synthetic data generated using the irsRSk framework was markedly higher compared to the synthetic data produced by other frameworks, such as TimeGAN with k-fold, CGAN with Stratified k-fold, DoppelGANger with Time Series Cross-Validation, VAE with Stratified k-fold, and SMOTE with Time Series Cross-Validation. This is evident from the synthetic data quality assessments, where metrics like PCA and t-SNE demonstrated that the synthetic data from irsRSk closely mirrored the statistical properties and temporal dynamics of the real data. For instance, the Centroid Distance and Cluster Overlap metrics showed that synthetic data generated by irsRSk maintained a high degree of similarity to the real data. This superior quality directly addresses our first research question regarding best practices for generating high-quality synthetic time series data, ensuring that models trained on this data can effectively generalize to real-world scenarios.

Tables 1 and 2 highlighted the performance of the proposed irsRSk framework in comparison to other frameworks. The integration of real and synthetic data with rolling window Time Series Stratified K-Fold Cross-Validation consistently improved the accuracy, precision, recall, and F1 scores of all six anomaly detection models across the Time Series Forecasting, Electricity Consumption, and Air Quality Prediction datasets. Notably, the LSTM-Autoencoder model achieved the highest performance metrics, with an accuracy of 0.94 for the Time Series Forecasting dataset and 0.93 for the Electricity Consumption dataset. These improvements underscore the effectiveness of the irsRSk framework in enhancing training convergence and generalization, aligning with our second research question on integrating synthetic data with real data. The confusion matrices associated with the evaluated models further illustrate the impact of the irsRSk framework. For example, in the Air Quality Prediction dataset, the LSTM-Autoencoder model, under the irsRSk framework, showed significant reductions in false positives and false negatives, with the confusion matrix indicating a higher true positive rate and a lower false discovery rate compared to other frameworks. This reduction in prediction errors is crucial for improving the reliability of anomaly detection models and directly correlates with our research objective to lower false positive and false negative rates.

The rolling window TSK-Fold cross-validation technique employed in the irsRSk framework proved to be highly effective in maintaining temporal integrity and ensuring comprehensive model evaluation. By preserving the temporal order and addressing data imbalance, this technique facilitated better model generalization and robustness. The LSTM-Autoencoder, in particular, benefited from this approach, showing the lowest training loss (0.06) and validation loss (0.07) for the Time Series Forecasting dataset, and similar improvements across the other datasets. These findings align with our third research question on enhancing model evaluation robustness through rolling window TSK-Fold cross-validation. Moreover, the application of the pass\_rate formula in the algorithm ensured computational efficiency while maintaining high precision, recall, and F1 scores. This comprehensive approach to cross-validation validated the robustness and reliability of the models trained under the irsRSk framework, providing a clear advantage over traditional cross-validation techniques.

5.3 Limitations

5.4 Future Work