

Anomaly Detection Activity

x	y
1	1
1	1.5
2	1
5	4
0.5	1
0.5	0.5

For simplicity, first, we can calculate the Euclidean distance of each points to others:

	P1	P2	P3	P4	P5	P6
P1=(1,1)	0	0.5	1.0	5.0	0.5	0.7
P2=(1,1.5)	0.5	0	1.1	4.7	0.7	1.1
P3=(2,1)	1.0	1.1	0	4.2	1.5	1.6
P4=(5,4)	5.0	4.7	4.2	0	5.4	5.7
P5=(0.5,1)	0.5	0.7	1.5	5.4	0	0.5
P6=(0.5,0.5)	0.7	1.1	1.6	5.7	0.5	0

Let's calculate the anomaly score for P1=(1,1) when K=2. For the other points the procedure is the same:

K = 2

A)

$$d = 0.5 \quad d=0.5$$

1) Calculate 2-NN list of P1 = [P2=(1,1.5), P5=(0.5,1)]

2) Calculate density of (1,1) based definition (A):

$$\text{Density of P1} = 1/0.5 = 2.0 \text{ (0.5 is distance to P5)}$$

3) Calculate the density of elements in the list [P2=(1,1.5), P5=(0.5,1)] based on definition (A):

$$d = 0.5 \quad d=0.7$$

2-NN list of P2 = [P1=(1,1), P5=(0.5,1)]

$$\text{Density of P2} = 1/0.7 = 1.4 \text{ (0.7 is distance to P5)}$$

$$d = 0.5 \quad d=0.5$$

2-NN list of P5 = [P1=(1,1), P6=(0.5,0.5)]

$$\text{Density of P5} = 1/0.5 = 2.0 \text{ (0.5 is distance to P6)}$$

$$\text{Relative density} = ((1.4 + 2.0)/2)/2.0 = 0.85$$

$$K = 2$$

B)

Let's calculate the anomaly score for $P1=(1,1)$. For other points the procedure is the same:

$$d = 0.5 \quad d = 0.5$$

1) Calculate 2-NN list of $P1 = [P2=(1,1.5), P5=(0.5,1)]$

2) Calculate density of $P1$ based definition (B):

$$\text{Density of } (1,1) = 1/\text{Average}(0.5,0.5) = 2.0$$

3) Calculate the density of elements in the list $[P2=(1,1.5), P5=(0.5,1)]$ based on definition (B):

$$d = 0.5 \quad d = 0.7$$

2-NN list of $P2 = [P1=(1,1), P5=(0.5,1)]$

$$\text{Density of } P2 = 1/\text{Average}(0.5,0.7) = 1.7$$

$$d = 0.5 \quad d = 0.5$$

2-NN list of $P5 = [P1=(1,1), P6=(0.5,0.5)]$

$$\text{Density of } P5 = 1/\text{Average}(0.5,0.5) = 2.0$$

$$\text{Relative density} = ((1.7 + 2.0)/2)/2.0 = 0.93$$