



Splunk for Analytics and Data Science

Document Usage Guidelines

- Should be used only for enrolled students
- Not meant to be a self-paced document, an instructor is needed
- Do not distribute

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Course Prerequisites

- Splunk Fundamentals 1
- Splunk Fundamentals 2
- Advanced Searching and Reporting
- *OR equivalent Splunk experience*

Course Goals

- Describe analytics, data science and related processes and terms:
 - Data visualizations
 - Statistics
 - Machine learning
- Recognize common use cases
- Explore, implement, and evaluate solutions to common analytics challenges
- Collaborate on effective projects with both technical and non-technical stakeholders

Course Outline

Module 1: Analytics Framework

Module 2: Exploratory Data Analysis

Module 3: Machine Learning Workflow

Module 4: Algorithms, Preprocessing and Feature Extraction

Module 5: Market Segmentation & Transactional Analysis

Module 6: Anomaly Detection

Module 7: Estimation & Prediction

Module 8: Classification

Module 1: Analytics Framework

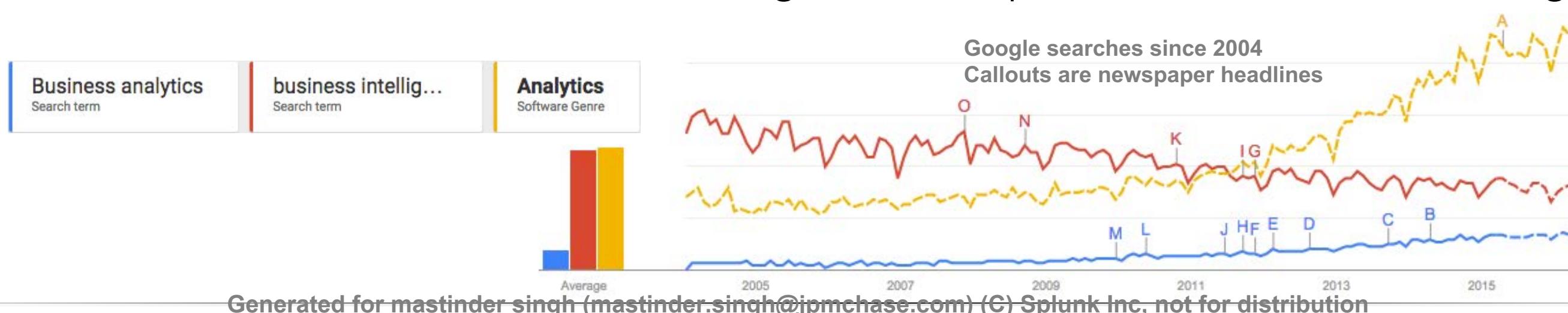
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module Objectives

- Define analytics, data science, and related terms
- Identify roles in a data science team
- Describe the framework for analytics projects
- Identify analytics project best practices
- Identify common data science use cases for statistics and machine learning

Analytics

- The use of data to answer important questions:
 - Why is this happening? (root cause)
 - What will happen next? (prediction)
 - What's the best outcome that can happen? (optimization)
- Broader than Business Intelligence or Business Analytics
 - BI often measures historically structured data for business uses
 - BA is the use of real-time intelligence for operational decision-making

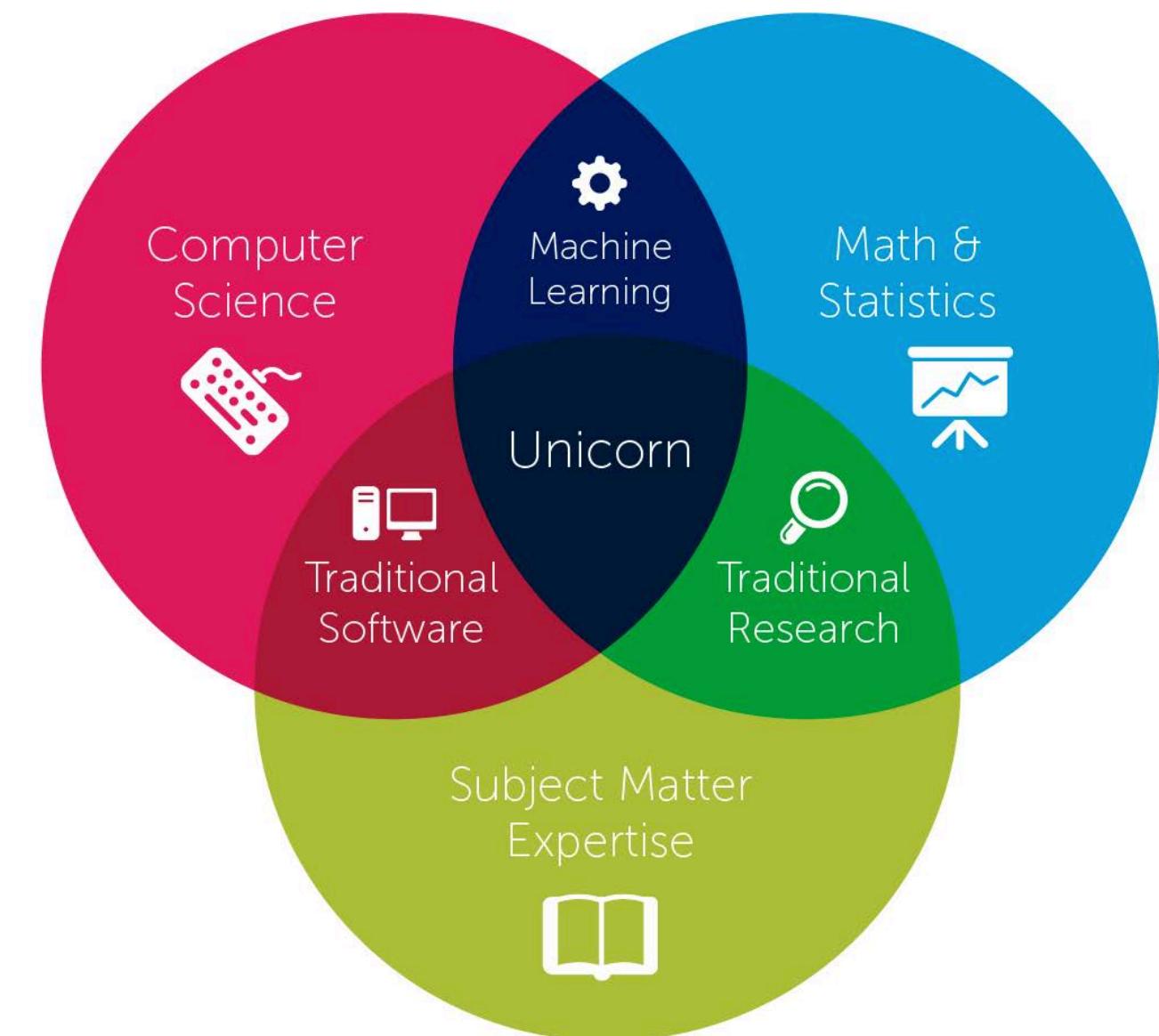


Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

What is Data Science?

An emerging field that overlaps analytics: to extract **actionable insights** from data

- Each data product is targeted to a specific persona
- Shifts between deductive (hypothesis-based) and inductive (pattern-based) reasoning



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Analytics Framework

Analytics is a discipline based on people, processes, and technologies

1. Ask a business-relevant question & gather requirements
2. Explore the data
3. Prepare the data
4. Model and validate the data (Machine Learning)
5. Visualize and communicate results

Generated for mastindersingh (mastindersingh@jpmchase.com) (C) Splunk Inc, not for distribution

1. Ask a Question / Gather Requirements

- Find the questions each stakeholder is trying to answer
 - Story trying to tell
 - Department
 - Fit in the organization
 - Primary contact
 - (Trained) power user
 - Engagement model
 - Self-service
 - Full change control
 - 2 hour power session

Business Problem	Search/Dashboard	Data Sources	Built By	Personas	Consumption Method
Product Adoption	B2B PM Dashboard <ul style="list-style-type: none">• Usage by Location• Platform Metrics• Platform Trends	Apache Customer Info SFDC Product DB	PM Search Expert	PM	Splunk
Customer Behavior	Data Model/Pivot <ul style="list-style-type: none">• KPIs• Bounce Rate• Pathing• Conversions	Apache	Self	Analyst	Splunk Pivot
Executive Dashboard	Executive Dashboard <ul style="list-style-type: none">• KPIs• Revenue Trends• Uptime/Capacity	All	Splunk PS	Exec Management	PDF via email

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

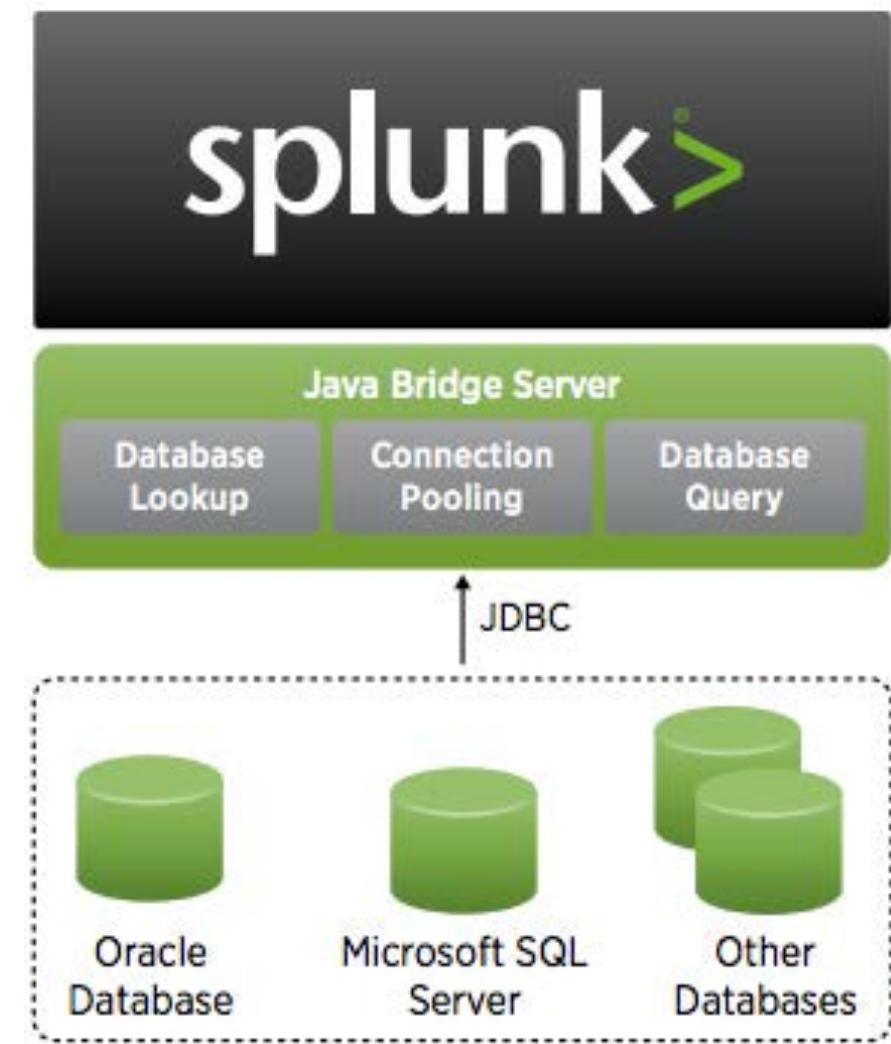
2. Explore the Data

- **First Rule of Data Science: Know your data.** Learn the shape of the data and look for unanticipated characteristics
 - Maximize insight into a data set
 - Uncover underlying structure
 - Test assumptions
- Visualize the data in multiple ways
 - Raw data (such as histograms)
 - Simple statistics such as mean, standard deviation, box plots, etc.
 - Adjust to maximize the brain's natural pattern-recognition abilities
- Target promising potential relationships

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

3. Prepare the Data

- Clean & onboard data/configure
 - Are people using BI tools?
 - Who owns data onboarding /configs?
 - Who is the project manager?
- What are the data sources? IT & Business
 - Onboard & configure Splunk data sources
 - Configure all relational data sources
 - Identify & document all relevant SQL queries
- Make sure you have all needed fields
- Fix gaps and nulls, convert units, etc.



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

4. Model & Validate the Data (ML)

- After exploring, to determine which datasets are likely to be useful
- Make and save models to organize and frame that data over time
 - How might the fields you care about be related?
 - Can fields be derived from other fields?

$$\text{Net_Profit} = \text{Sales_Revenue} - \text{Total_Costs}$$

- Simple models are easy to use and understand
- Complex models could increase accuracy, but may decrease interpretability

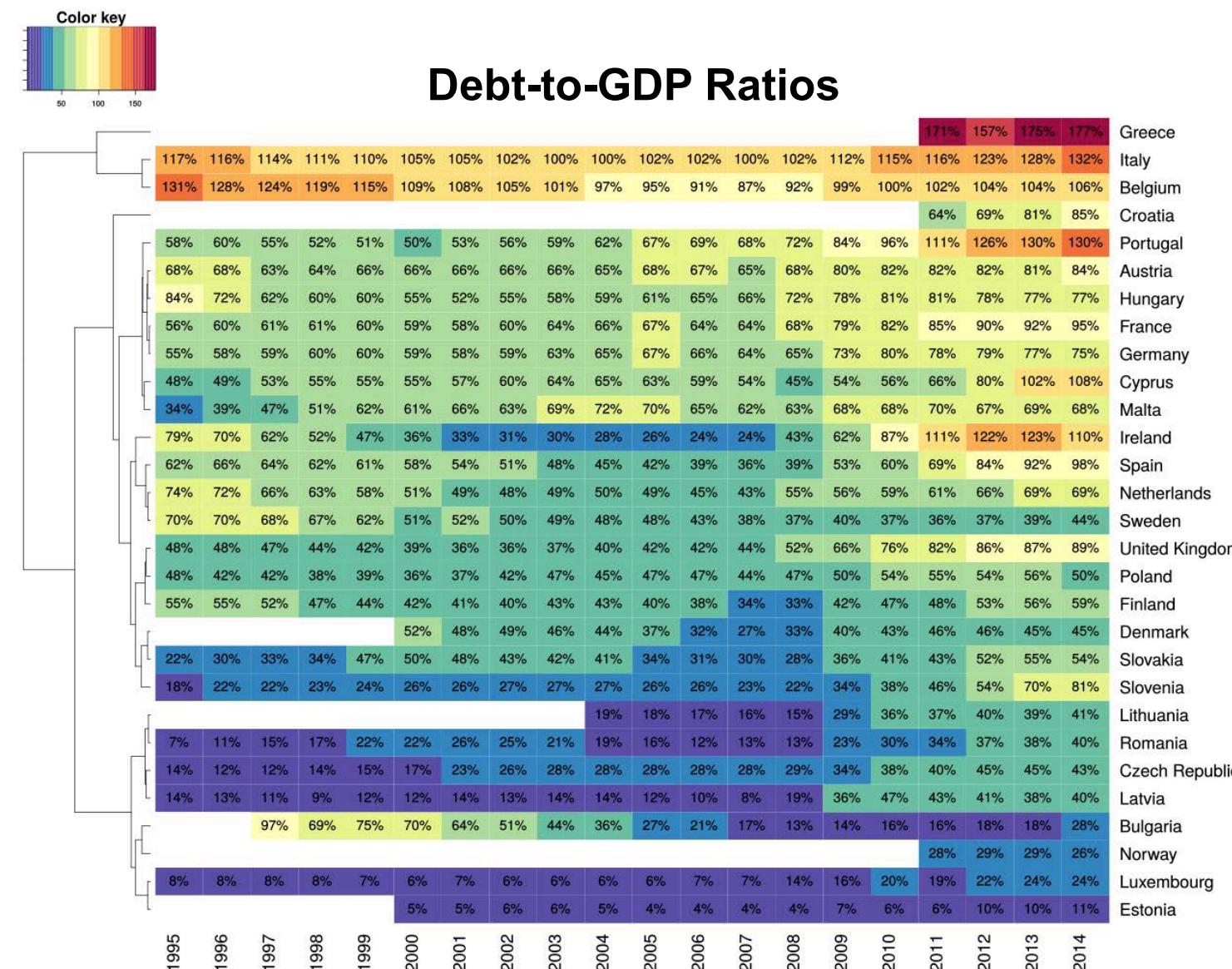
5. Visualize & Communicate Results

- Highlight business objectives on each dashboard
- Target data to different personas
 - **Business Beneficiary:** gets value from the data
 - **Business Analyst:** deeply uses 3-5 dashboards
 - **Power User:** helps build complicated SPL & dashboards
- Explore all details of security and access control
 - Limit access to only what they need
 - Configure in-dashboard drilldowns by persona
 - Disable full search functionality
 - If somebody needs data, configure a channel specifically for that persona

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Good Visualization?

Countries with similar ratio development are placed near one another



Debt-to-GDP ratio for some European countries; data are taken from Eurostat data explorer (31 may 2015, Table: gov_10dd_edpt1).

This file is made available under the Creative Commons CC0 1.0 Universal Public Domain Dedication.

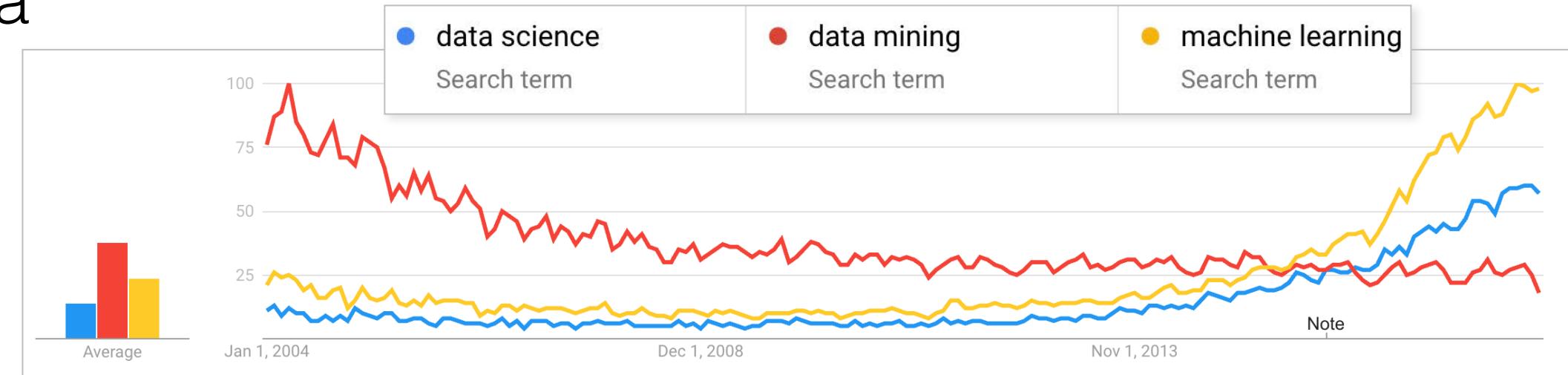
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Optimizing Deployments

- Examine and improve all processes
 - Optimize searches
 - Speed up dashboards
 - Maximize efficiency
 - Watch for cases of moving large amounts of data in and out of Splunk (e.g. into lookup, via ODBC)
 - Implement dedicated user roles from the beginning
 - Verify the plan scope and the long term usage for each stakeholder
 - How do different workflows fit together? Will dashboards be used daily? Weekly?
 - How are dashboards and deliverables iterated? How often revised?

Data Science, Stats & Machine Learning

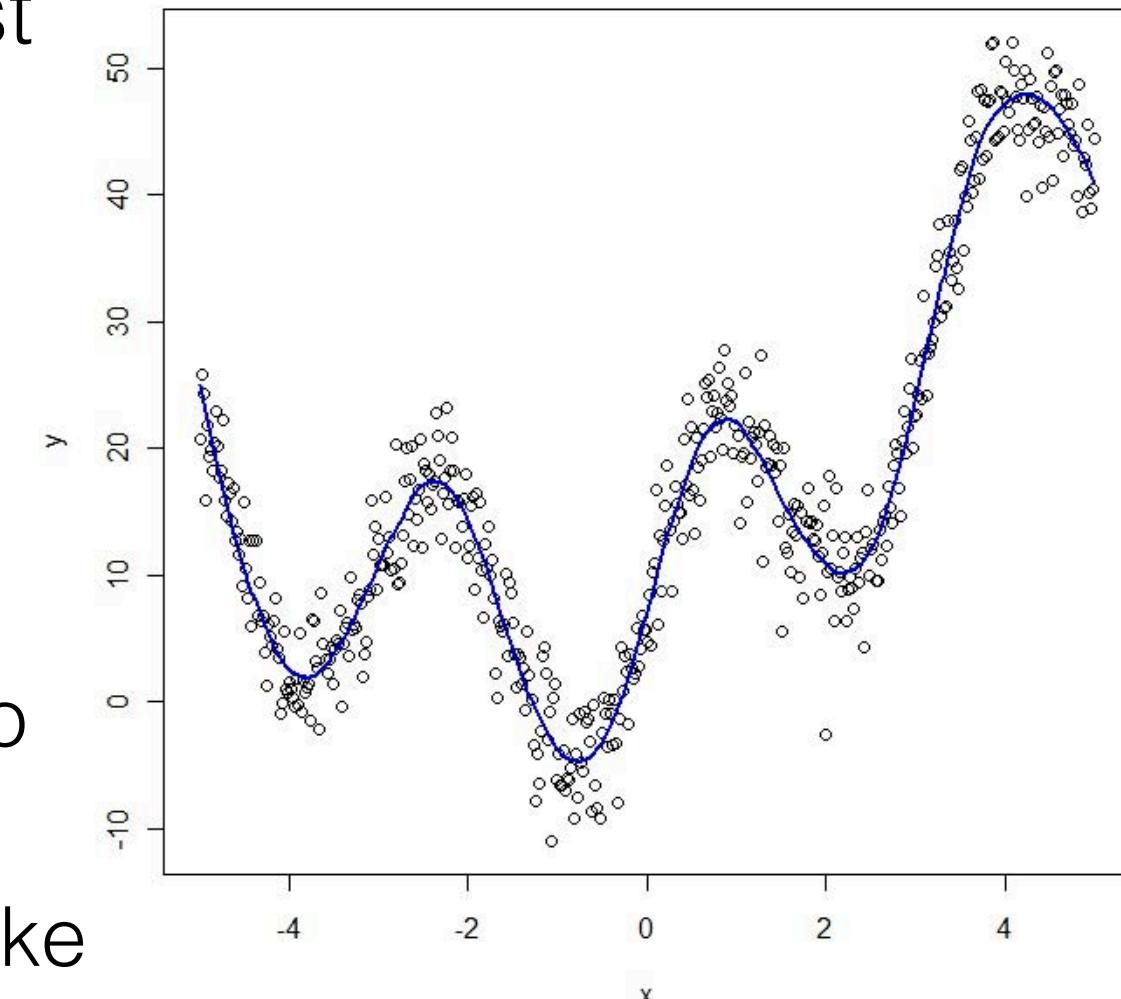
- **Statistics:** a branch of math that provides theoretical and practical support for the use of tools and processes
 - Machine Learning: a process for generalizing from examples
- **Data Science:** using all available tools and processes to provide actionable insights to stakeholders in all organizational areas
- **Data Mining:** looking for useful information in large amounts of database data



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Statistical Models

- A statistical model is a formal specification of all variables of interest and a parameterized relationship between those variables
- Why care about statistical models?
 - Reasoning – simplifications of reality make it easier to reason
 - Programmable – can be converted into algorithms
 - Reusable – concisely described to make leveraging easy



ML Toolkit: `fit` creates a model

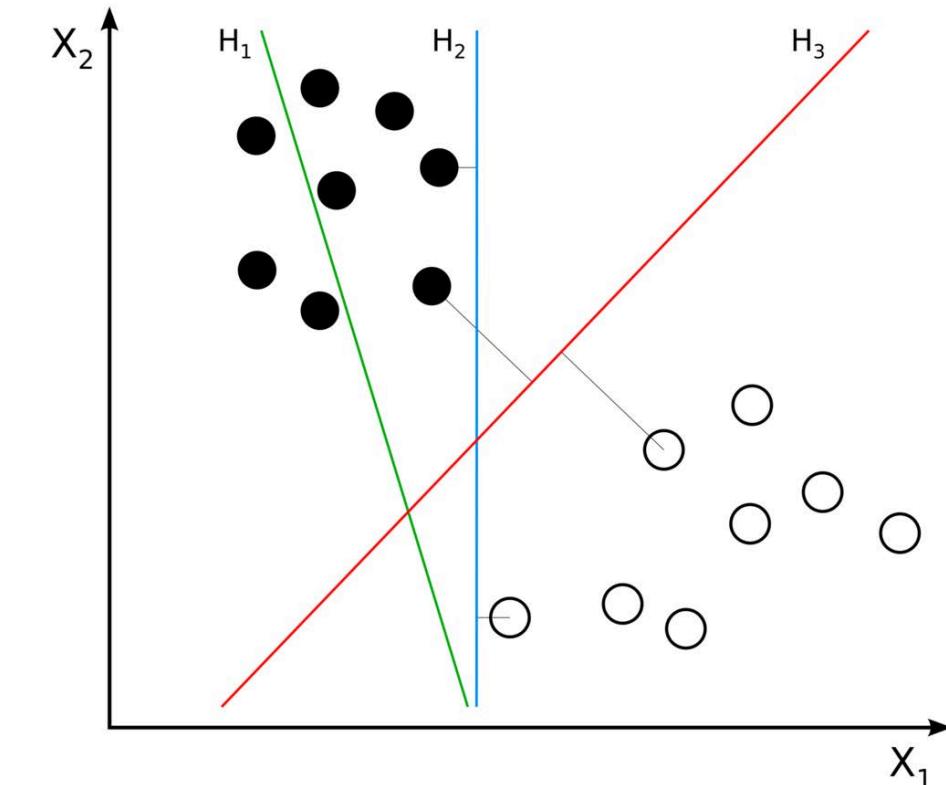
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Applied Statistics

- Explains data in terms of other data (multiple layers of data)
- Makes decisions based on these explanations
- Always has a business problem attached
- Consider some statistics use cases in Splunk
 - **Exploratory Data Analysis:** Explore data before using a model
 - **Market Segmentation:** Assign customers to clusters not known
 - **Transactional Analysis:** Group events into transactions
 - **Anomaly Detection:** Find unexpected events
 - **Estimation and Prediction:** Use data to predict unknowns
 - **Classification:** Unseen inputs into pre-defined classes: spam filter

Data Science & Machine Learning (ML)

- Data Science helps find what is interesting, relevant, and valuable
- People decide on models, variables, and acceptable margins of error
- Machine learning can help automate the decision-making process



Machine Learning Success Stories

Company	Service	Description
StitchFix	Stylists use algorithms to provide a personal shopping service	Hundreds of styling algorithms that match products to clients, pair stylists with clients, measure customer happiness, and select inventory.
SoundHound	Hound virtual assistant	Natural Language Processing (Samsung, Nvidia, Sony Xperia, Yelp, Uber)
Descartes Labs	Prevent food shortages by predicting crop yields	Applies machine learning to 3 petabytes of satellite imagery datasets
Iris AI	Speeds up scientific research	Surfaces relevant data within millions of published articles
Trademark Vision	Unique logos	Find new logos that identify a company without infringing on copyrights, and alert copyright holders of infringements
IBM	Watson applied to weather data	New analysis of weather patterns (\$500 billion of annual commerce is weather-dependent)

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module 1 Lab Exercise – Review Available Data

Time: 10 minutes

Tasks:

- Log in to Splunk on the classroom server
- Review available data
- Change your account settings to reflect your name and local time zone

Module 2: Exploratory Data Analysis

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module Objectives

- Describe the purpose of data exploration
- Explore data using Splunk
 - `kmeans` command
 - `cluster` command
 - Patterns tab
 - `correlate` command
 - `associate` command

Exploratory Data Analysis

- Exploring data without first building a model
- Splunk
 - Helps you navigate and explore the data
 - Allows the relationships between the data to rise to the surface
- Once you find those relationships between the data:
 - You can tell stories about the data
 - The *stories* act as a proxy for the model

Start Simple

data set 1		data set 2		data set 3		data set 4	
X1	Y1	X2	Y2	X3	Y3	X4	Y4
10	8.04	10	9.14	10	7.46	8	6.58
8	6.95	8	8.14	8	6.77	8	5.76
13	7.58	13	8.74	13	12.74	8	7.71
9	8.81	9	8.77	9	7.11	8	8.84
11	8.33	11	9.26	11	7.81	8	8.47
14	9.96	14	8.1	14	8.84	8	7.04
6	7.24	6	6.13	6	6.08	8	5.25
4	4.26	4	3.1	4	5.39	19	12.5
12	10.84	12	9.13	12	8.15	8	5.56
7	4.82	7	7.26	7	6.42	8	7.91
5	5.68	5	4.74	5	5.73	8	6.89

.81

.81

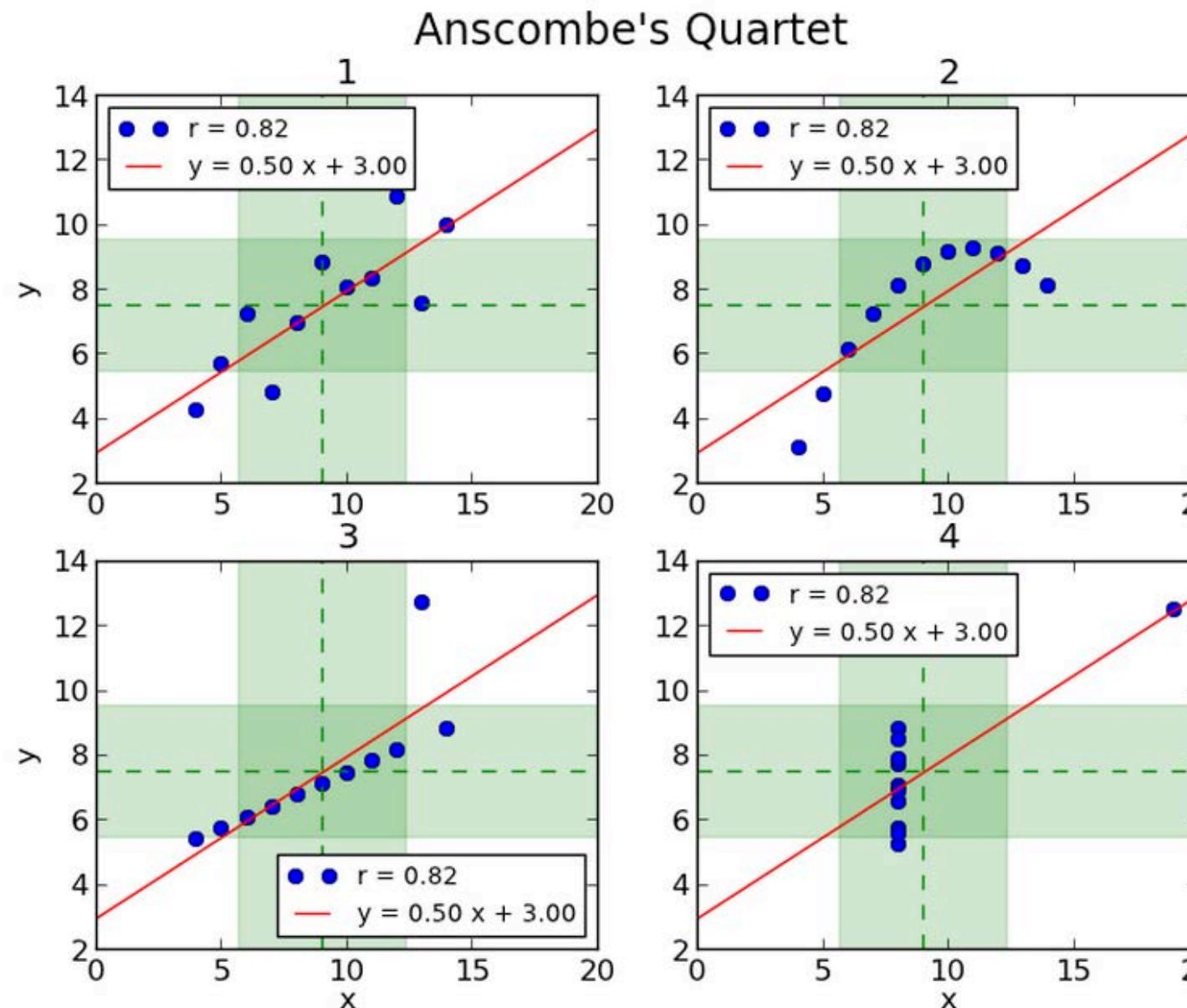
.81

.81

• Correlation Coefficient

Wikipedia : dataMind.co

Visualization as Exploration



data set 1		data set 2		data set 3		data set 4	
X1	Y1	X2	Y2	X3	Y3	X4	Y4
10	8.04	10	9.14	10	7.46	8	6.58
8	6.95	8	8.14	8	6.77	8	5.76
13	7.58	13	8.74	13	12.74	8	7.71
9	8.81	9	8.77	9	7.11	8	8.84
11	8.33	11	9.26	11	7.81	8	8.47
14	9.96	14	8.1	14	8.84	8	7.04
6	7.24	6	6.13	6	6.08	8	5.25
4	4.26	4	3.1	4	5.39	19	12.5
12	10.84	12	9.13	12	8.15	8	5.56
7	4.82	7	7.26	7	6.42	8	7.91
5	5.68	5	4.74	5	5.73	8	6.89

.81 .81 .81 .81

Correlation Coefficient

Wikipedia : dataMind.co

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

bin command (bucket)

Note



Useful for making frequency distributions or histograms of numerical data.

- Puts continuous numerical values into discrete sets, or bins
- Adjusts value of a numerical field so all items in a set have the same value range
 - `span=` option of `timechart` is one way bins are formed
- **options**
 - `bins` maximum number of bins (`bins=20`)
 - `span` sets the size for each bin (`span=250`)
 - ▶ If `span` creates more sets than the max specified by `bins`, `bins` is ignored
 - `minspan` specifies the smallest span size to use for each bin
 - `<start-end>` specifies minimum and maximum for numerical bins
 - ▶ When no span is used

```
bin [<bin-options>...]
<field> [AS <newfield>]
```

bin Command Examples

```
sourcetype=access_combined  
| stats sum(price) as totalSales by product_name  
| bin totalSales bins=10  
| stats list(product_name) as product_name by totalSales  
| eval totalSales = "$".totalSales
```

```
sourcetype=access_combined  
| bin _time span=1h  
| stats sum(bytes) as totalBytes  
by _time, host  
| eval totalBytes = round(totalBytes/(1024*1024),2)." MB"  
| xyseries _time, host, totalBytes
```

totalSales	product_name
\$0-1000000	Curling 2014
	Fire Resistance Suit of Provolone
	Holy Blade of Gouda
	Manganiello Bros. Tee
	Puppies vs. Zombies
	World of Cheese Tee
\$1000000-2000000	Benign Space Debris
	Final Sequel
	Mediocre Kingdoms
	SIM Cubicle
\$2000000-3000000	Manganiello Bros.
	Orvil the Wolverine
	World of Cheese
\$3000000-4000000	Dream Crusher

_time	www1	www2	www3
2018-06-08 04:00	0.20 MB	0.18 MB	0.17 MB
2018-06-08 05:00	0.18 MB	0.31 MB	0.12 MB
2018-06-08 06:00	0.21 MB	0.14 MB	0.26 MB
2018-06-08 07:00	0.14 MB	0.21 MB	0.14 MB
2018-06-08 08:00	0.11 MB	0.20 MB	0.18 MB
2018-06-08 09:00	0.10 MB	0.16 MB	0.21 MB

makecontinuous

- Makes a field on the x-axis numerically continuous
 - Where no data exists, adds empty bins
 - Where there is data, quantifies the periods
 - Use chart or timechart to invoke this new x-axis value

```
makecontinuous [<field>]  
<bins-options>...
```

fieldsummary

- Calculates summary statistics for all or a subset of fields in your search results
- Summary information is displayed as a results table including:

field	field name in the event
count	number of events/results with that field
distinct_count	number of unique values in the field*
is_exact	whether or not the field is exact
max	if numeric, the maximum of its value
mean	if numeric, the mean of its values
min	if numeric, the minimum of its values
numeric_count	count of numeric values in the field (excludes NULL values)
stdev	if numeric, the standard deviation of its values
values	distinct values of the field and count of each value

* Related to **distinct_count**. If the number of values of the field exceeds **maxvals**, then **fieldsummary** will stop retaining all the values and compute an approximate distinct count instead of an exact one. 1 means it is exact; 0 means it is not.

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

fieldsummary Syntax & Example

```
fieldsummary [maxvals=<num>] [<wc-field-list>]
```

- Optional arguments
 - **maxvals** max distinct values to return for each field (default: 100)
 - **wc-field-list** field(s) that can include fields with wildcards

sourcetype=sendmail_syslog fieldsummary maxvals=3										
field	count	distinct_count	is_exact	max	mean	min	numeric_count	stdev	values	
change_type	0	0	1				0		[]	
class	676	1	1	0	0	0	676	0	[{"value": "0", "count": 676}]	
ctladdr	618	8	0				0		[{"value": "britany@mailsv1.splunk.com (665/666)", "count": 178}, {"value": "hammer@mailsv1.splunk.com (967/967)", "count": 126}, {"value": "madonna@mailsv1.splunk.com (662/663)", "count": 124}]	
daemon	672	1	1				0		[{"value": "MTA", "count": 672}]	

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Preparing and Cleaning Data

Cleaning data is modifying the raw data to make it consistent and organized enough to input to your analytical algorithm

- Also called munging or wrangling
 - Sometimes creates some derived data, such as creating unique identifiers
 - Sometimes fills null or missing values
- Making data “tidy” makes it possible to fit a model
 - Variables or features should be the columns
 - Samples or data points should be the rows
- 80% is a common estimate of data science time spent munging

Data Munging Commands

trendline	moving averages of fields
erex	extract data from a field when regex isn't known
filldown or autoregress	fills in blanks with previous values
replace	replaces first string in a specified field or all fields
search field=*	filter out missing values
fillnull	fill in missing values
rex mode=sed "s/\W//g"	remove non-word characters
eval{foo}=1 fillnull	dummy encoding
xyseries / untable	pivots

```
| inputlookup airline_tweets.csv  
| fields text|rex field=text  
mode=sed "s/\W/ /g"  
| eval text = lower(text)
```

```
sourcetype=access_combined action=*  
| eval is_{action}=1  
| fillnull|table is_*
```

Built-in Commands for EDA

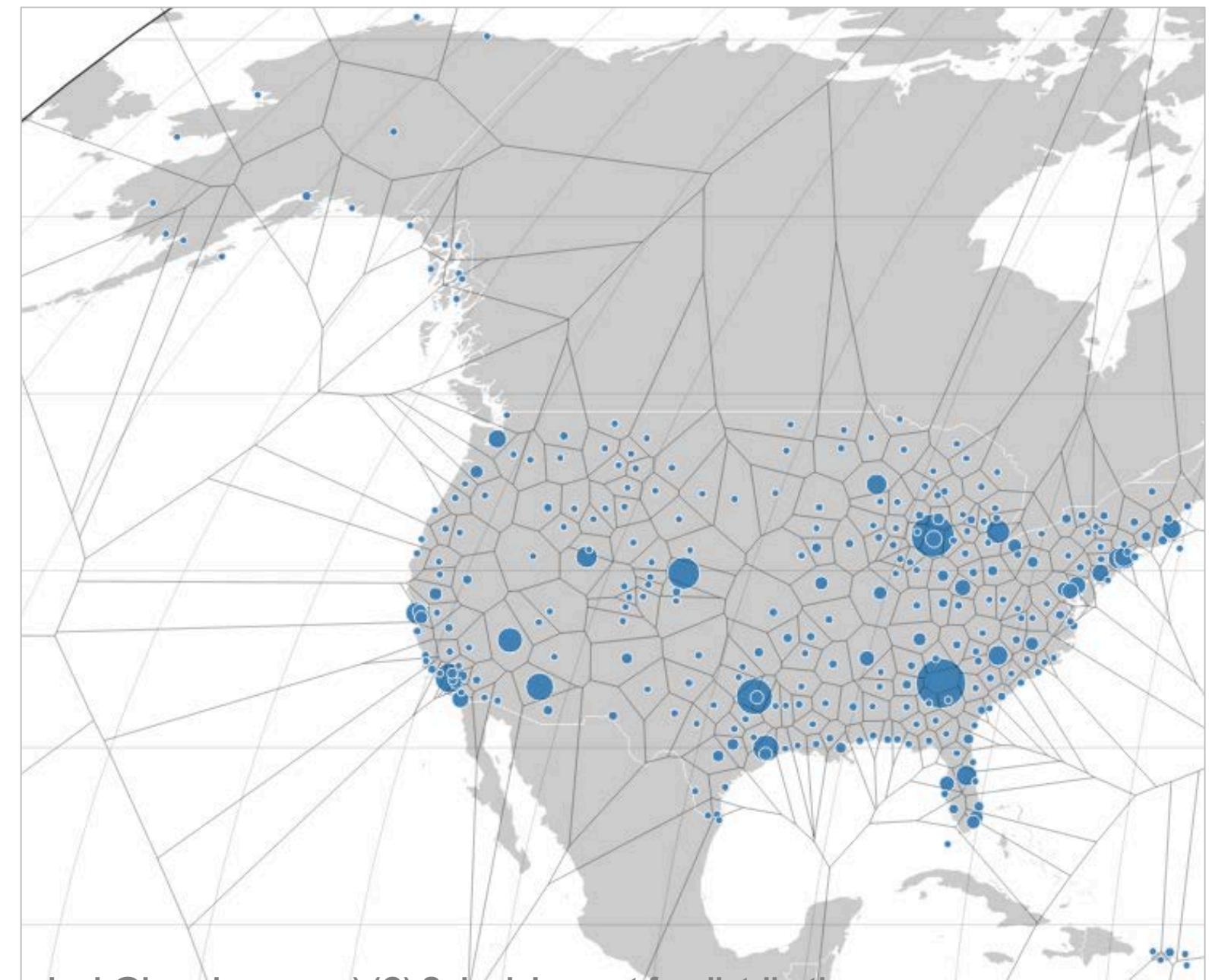
Exploratory Data Analysis Concept	Splunk Command
Find common and/or rare events in your data	cluster (Patterns tab) kmeans
Examine the relationship among all the <i>fields</i> in a set of search results (percentage of times the two fields co-occur in the same events)	correlate
Analyze all numerical fields to see how well each might predict the value of a field you choose: the target classified; see appendix	analyzerfields
Find changes in entropy* between pairs of fields based on their values <i>*The more evenly a field's values are distributed, the higher its entropy</i>	associate

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

kmeans Command for Numerical Fields

- Divides data into k clusters
- Each data point belongs to the cluster with the nearest mean (centroid)
- Partitioned into Voronoi cells
- **Numerical** fields common to both results sets are used

```
<reps>|<iters>|<tol>|<k>  
|<cnumfield>|<distype>
```



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

kmeans Command Options

- **reps**: repeats of **kmeans** using random starting clusters (default:10)
- **iters**: maximum number of iterations allowed (default: 10,000)
- **t**: algorithm convergence tolerance (default: 0)
- **k**: number of clusters to use or range of numbers (default: 2)
 - range clusters for each cluster count in the range, include the size of the clusters and a '**distortion**' field: how well the data fits those clusters
- **cnumfield**: names the field to annotate results (default: **CLUSTERNUM**)
- **dt** is the distance metric to use (default: **sqeclidean**)
 - l1, l1norm, and cb: cityblock
 - l2, l2norm, and sq: sqeuclidean
 - cos: cosine

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

kmeans Example

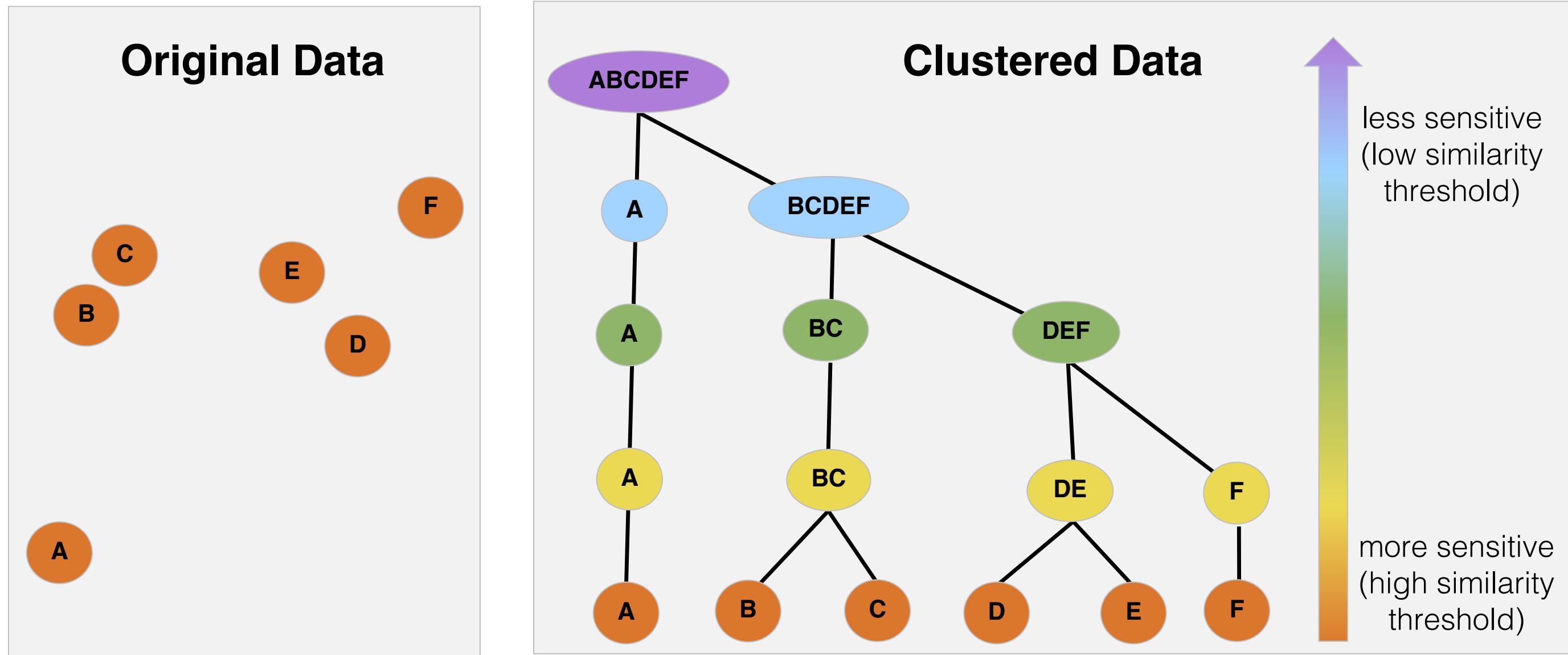
```
sourcetype=access_combined action=purchase  
| kmeans k=3 price  
| stats values(product_name) as product, avg(price) as average_price by CLUSTERNUM
```

CLUSTERNUM	product	average_price
1	Dream Crusher Manganiello Bros. Orvil the Wolverine	39.9899999999985
2	Benign Space Debris Curling 2014 Final Sequel Mediocre Kingdoms SIM Cubicle World of Cheese	23.406886543535453
3	Fire Resistance Suit of Provolone Holy Blade of Gouda Manganiello Bros. Tee Puppies vs. Zombies World of Cheese Tee	6.876287625418069

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

cluster Command (Agglomerative)

Iteratively groups events based on a minimum similarity threshold



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

cluster Command

Groups events based on patterns it detects in event text streams

- Based on cosine similarity of the `_raw` field by default
 - Can be changed using `field=<field>` (i.e. `field=action`)
- Breaks fields into terms, computes the vector between events
- Creates 2 new fields named `cluster_label`, `cluster_count`
 - Default field names can be changed using `labelfield=<field>` and `countfield=<field>`

How cluster Breaks Fields into Terms

- Breaks fields into terms, computes the vector between events
 - **match=termlist** (default) breaks fields into words
 - ▶ Requires identical order of terms
 - **match=termset** breaks fields into terms in any order
 - **match=ngramset** compares sets of trigrams (3-character substrings)
 - ▶ Most useful for short non-textual fields, like punct

cluster Command Options

labelonly=false (default)

one event from each cluster is returned

- **labelonly=true** all events

showcount=true all events get **cluster_count** field

t=.8 (threshold) adjusts cluster sensitivity

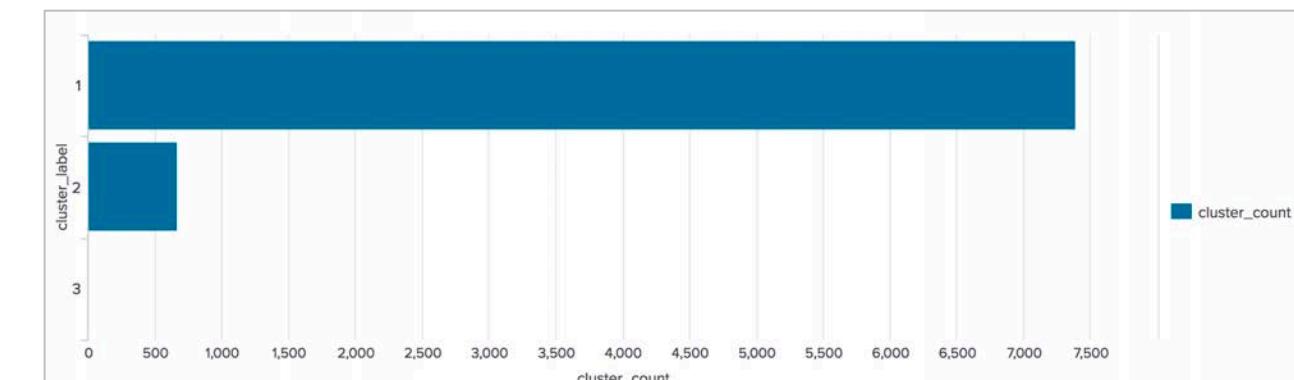
- lower t = fewer clusters

| **dedup 5 cluster_label**

returns the 5 most recent grouped events in each cluster

```
sourcetype=cisco_esa
```

```
| cluster t=0.2 showcount=t  
| table cluster_label cluster_count _raw  
| sort -cluster_count
```



cluster_label	cluster_count	_raw
1	7338	Sat Jun 09 17:06:41 2018 Info: MID 245078 queued for delivery
2	700	Fri Jun 08 23:58:43 2018 Info: New SMTP ICID 743953 interface Management (192.168.3.120) address 206.176.229.254 reverse dns host ironport.mineralore.com verified yes
3	2	Fri Jun 08 13:42:29 2018 Warning: Received an invalid DNS Response: rcode=ServFail data="@\\xba \\x80\\x02\\x00\\x01\\x00\\x00\\x00\\x00\\x00\\x00\\x0278\\x0269\\x03152\\x0285\\x07in addr\\x04arpa \\x00\\x00\\x0c\\x00\\x01" to IP 193.0.0.193 looking up 78.69.152.85.in addr.arpa

n-gram

Moving window of character strings of length n (below, n=3)

Original data:

..._-_-_[//:::]_"/.?=&--&---&=_."__"://.."_"/._

1st n-gram

......_--_[//:::]_"/.?=&--&---&=_."__"://.."_"/._

2nd n-gram

.....--_[//:::]_"/.?=&--&---&=_."__"://.."_"/._

3rd n-gram

.....--_[//:::]_"/.?=&--&---&=_."__"://.."_"/._

4th n-gram

.....---_[//:::]_"/.?=&--&---&=_."__"://.."_"/._

5th n-gram

.....----_[//:::]_"/.?=&--&---&=_."__"://.."_"/._

6th n-gram

.....-----_[//:::]_"/.?=&--&---&=_."__"://.."_"/._

7th n-gram

.....------_[//:::]_"/.?=&--&---&=_."__"://.."_"/._

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Cosine Similarity

Count of matching terms
in A and B (Intersection)

$$\text{cosine}_{AB} = \frac{n(A \cap B)}{\sqrt{n(A) \times n(B)}}$$

Number of terms in A Number of terms in B

EVENT	TEXT	# OF TERMS
A	INFO user generated content blocked by filter	7
B	WARN system generated alert from filter	6

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Cosine Similarity TermList Term Count

Intersection of A and B

$$\text{cosine}_{AB} = \frac{n(A \cap B)}{\sqrt{n(A) \times n(B)}}$$

Number of terms in A Number of terms in B

EVENT	TEXT	# OF TERMS
A	INFO user generated content blocked by filter	7
B	WARN system generated alert from filter	6

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Cosine Similarity Termlist Intersection

Intersection of A and B = 1

$$\text{cosine}_{AB} = \frac{n(A \cap B)}{\sqrt{n(A) \times n(B)}}$$

Number of terms in A Number of terms in B

EVENT	TEXT	# OF TERMS
A	INFO user <u>generated</u> content blocked by filter	7
B	WARN system <u>generated</u> alert from filter	6

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Cosine Similarity Termlist Calculation

Intersection of A and B = 1

$$\text{cosine}_{AB} = \frac{n(A \cap B)}{\sqrt{n(A) \times n(B)}}$$

Number of terms in A Number of terms in B

EVENT	TEXT	# OF TERMS
A	INFO user <u>generated</u> content blocked by filter	7
B	WARN system <u>generated</u> alert from filter	6

$$= \frac{1}{\sqrt{7 \times 6}} \approx 0.1543$$

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Cosine Similarity – Termset

How might it differ?

Intersection of A and B

$$\text{cosine}_{AB} = \frac{n(A \cap B)}{\sqrt{n(A) \times n(B)}}$$

Number of terms in A Number of terms in B

EVENT	TEXT	# OF TERMS
A	INFO user generated content blocked by filter	7
B	WARN system generated alert from filter	6

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Cosine Similarity – Termset Term Count

Intersection of A and B

$$\text{cosine}_{AB} = \frac{n(A \cap B)}{\sqrt{n(A) \times n(B)}}$$

Number of terms in A Number of terms in B

EVENT	TEXT	# OF TERMS
A	INFO user generated content blocked by filter	7
B	WARN system generated alert from filter	6

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Cosine Similarity –Termset Intersection

Intersection of A and B = 2

$$\text{cosine}_{AB} = \frac{n(A \cap B)}{\sqrt{n(A) \times n(B)}}$$

Number of terms in A Number of terms in B

EVENT	TEXT	# OF TERMS
A	INFO user <u>generated</u> content blocked by <u>filter</u>	7
B	WARN system <u>generated</u> alert from <u>filter</u>	6

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Cosine Similarity – Termset Calculation

Intersection of A and B = 2

$$\text{cosine}_{AB} = \frac{n(A \cap B)}{\sqrt{n(A) \times n(B)}}$$

Number of terms in A Number of terms in B

EVENT	TEXT	# OF TERMS
A	INFO user <u>generated</u> content blocked by <u>filter</u>	7
B	WARN system <u>generated</u> alert from <u>filter</u>	6

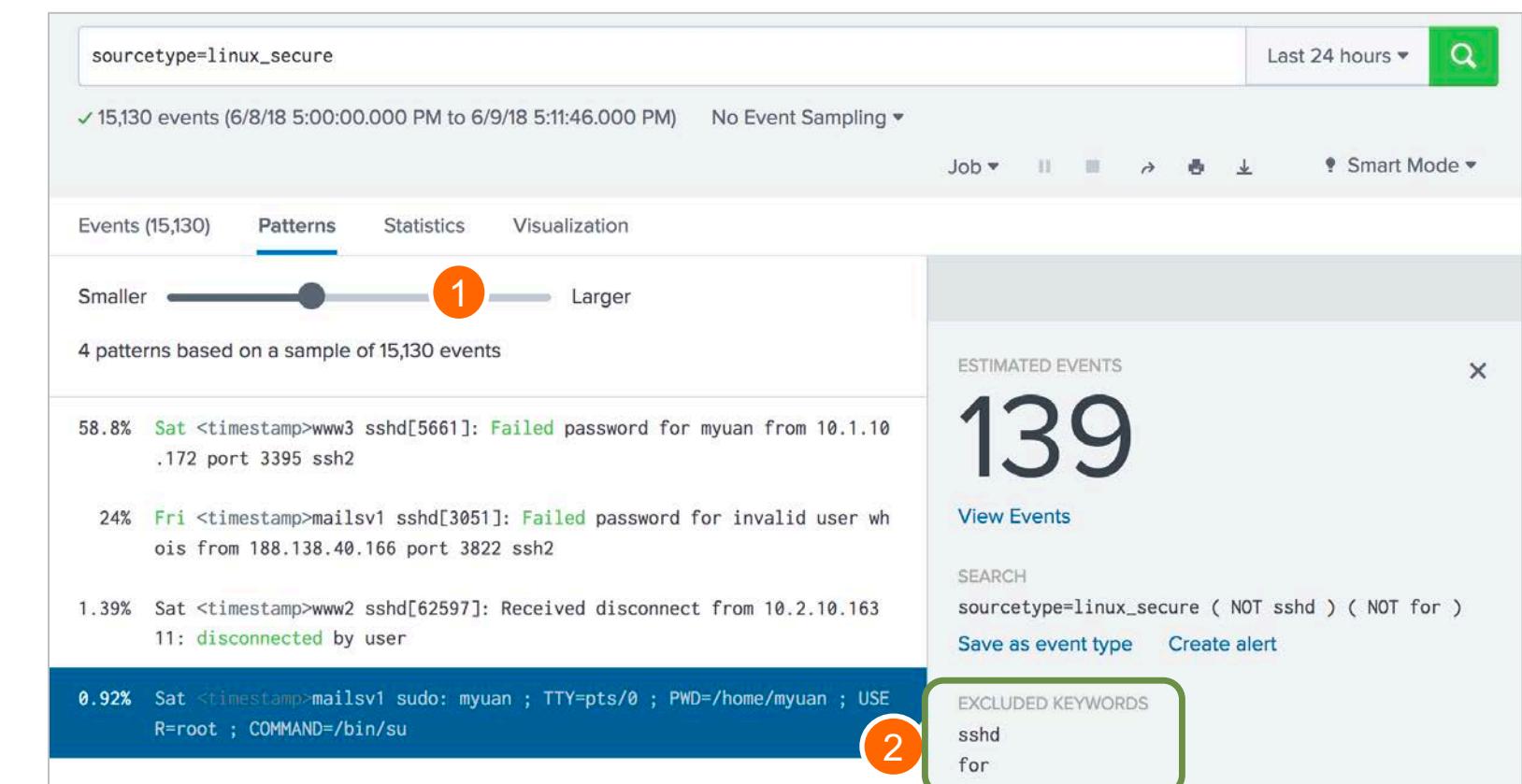
$$= \frac{2}{\sqrt{7 \times 6}} \approx 0.3086$$

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Event Pattern Detection

- Some patterns are rare and difficult to find in the Events tab
- Event pattern detection is the **cluster** command in Splunk UI
- Use the Pattern tab as a first step to exploring your data

- ① Drag the slider to view events
More generically (Larger)
or
More specifically (Smaller)
- ② Click the smallest cluster to view which keywords were used



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

table Command: Event Pattern Detection

- ③ Add a cluster with showcount, t value, labelonly and table with cluster_label, cluster_count and _raw to your search

- ④ Examine the Statistics tab

```
sourcetype=linux_secure  
| cluster showcount=t t=0.5 labelonly=t  
| table cluster_label, cluster_count, _raw
```

cluster_label	cluster_count	_raw
2	212	Sat Jun 09 2018 17:13:05 www3 sshd[68990]: Received disconnect from 10.1.10.172 11: disconnected by user
1	4551	Sat Jun 09 2018 17:12:58 www3 sshd[3107]: Failed password for root from 110.138.30.229 port 2114 ssh2
1	4551	Sat Jun 09 2018 17:12:56 www3 sshd[2107]: Failed password for invalid user helpdesk from 10.1.10.172 port 3352 ssh2
1	4551	Sat Jun 09 2018 17:12:50 www3 sshd[3892]: Failed password for myuan from 10.1.10.172 port 4781 ssh2
1	4551	Sat Jun 09 2018 17:12:42 www3 sshd[1449]: Failed password for invalid user sapadmin from 175.44.1.122 port 4406 ssh2
1	4551	Sat Jun 09 2018 17:12:41 www3 sshd[5227]: Failed password for invalid user hsqlbd from 110.138.30.229 port 2074 ssh2
1	4551	Sat Jun 09 2018 17:12:28 www2 sshd[4564]: Failed password for invalid user angel from 10.1.10.172 port 3874 ssh2
1	4551	Sat Jun 09 2018 17:12:24 www3 sshd[4143]: Failed password for invalid user cyrus from 110.138.30.229 port 4008 ssh2
3	1298	Sat Jun 09 2018 17:12:16 www2 sshd[28641]: pam_unix(sshd:session): session closed for user djohnson by (uid=0)

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

findkeywords Command: Patterns Tab

- ⑤ Replace table with **findkeywords**
- ⑥ View details of how Splunk clustered

- Included keywords and their values
- Excluded keywords and their values

The screenshot shows a table of search results. A callout box highlights the search command at the top right:

```
sourcetype=linux_secure  
| cluster showcount=t t=0.5 labelonly=t  
| findkeywords labelfield=cluster_label
```

Annotations:

- Annotation 5: Points to the `labelonly=t` parameter in the search command.
- Annotation 6: Points to the `includeKeywords` column header in the table.

confidence	eventTypeable	excludeKeywords	groupID	includeKeywords	numInInputGroup	numMatched	percentInInputGroup	percentMatched	sampleEvent	search
1	1		1	invalid	9083	9066	0.5980379246773769	0.5969186199631288	Sat Jun 09 2018 17:17:10 www1 sshd[4145]: Failed password for invalid user tavi from 121.254.179.199 port 4653 ssh2	search sourcetype=linux_invalid
0	1		5	ssh2	4101	13184	0.270015801948907	0.8680537266262839	Sat Jun 09 2018 17:13:08 www3 sshd[88015]: Accepted password for djohnson from 10.3.10.46 port 8305 ssh2	search sourcetype=linux_ssh2
1	1		2	session	1308	1373	0.08612062154332367	0.09040031603897813	Sat Jun 09 2018 17:16:50 www2	search sourcetype=linux_

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

correlate Command

View co-occurrence between fields (not values) in a matrix format

- 1.0: in event(s) that contain one field, the other is always present
- Processes data only for the first N (default 1000)
 - Maxfields – set in limits.conf
 - Increasing default may have memory / CPU costs
- Ex: find the co-occurrence between all fields in e-commerce

```
sourcetype=sendmail_syslog  
| correlate
```

RowField	class	ctladdr	daemon	date_hour	date_mday	date_minute	date_month	date_second	date_wday	date_year	date_zone	delay	dsn	eventtype	from
class	1.00	0.00	0.99	0.29	0.29	0.29	0.29	0.29	0.29	0.29	0.29	0.00	0.00	0.29	1.00
ctladdr	0.00	1.00	0.00	0.27	0.27	0.27	0.27	0.27	0.27	0.27	0.27	0.85	0.85	0.27	0.00
daemon	0.99	0.00	1.00	0.29	0.29	0.29	0.29	0.29	0.29	0.29	0.29	0.00	0.00	0.29	0.99
date_hour	0.29	0.27	0.29	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	0.31	0.31	1.00	0.29
date_mday	0.29	0.27	0.29	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	0.31	0.31	1.00	0.29
date_minute	0.29	0.27	0.29	1.00	1.00	1.00	1.00	1.00	1.00	1.00	1.00	0.31	0.31	1.00	0.29

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

associate Command

- Can knowing the value of a field predict the value of another?
 - Calculates change in entropy (unpredictability) based on field values
- Fields outputted to a table:
 - Analyzed fields
 - ▶ Reference_Key, Reference_Value, and Target_Key
 - Calculated fields
 - ▶ Unconditional_Entropy, Conditional_Entropy, and Entropy_Improvement
 - Summary fields
 - ▶ Description, Support

associate Command Options

If you specify fields, only specified fields are used; others are not

- **supcnt** minimum number of times that the "reference key=reference value" combination must appear
 - Default is 100
- **supfreq** minimum frequency of "reference key=reference value" combination as a fraction of the number of total events
 - Default is 0.1
- **improv** minimum entropy improvement for the "target key" outputted field
 - Default is 0.5

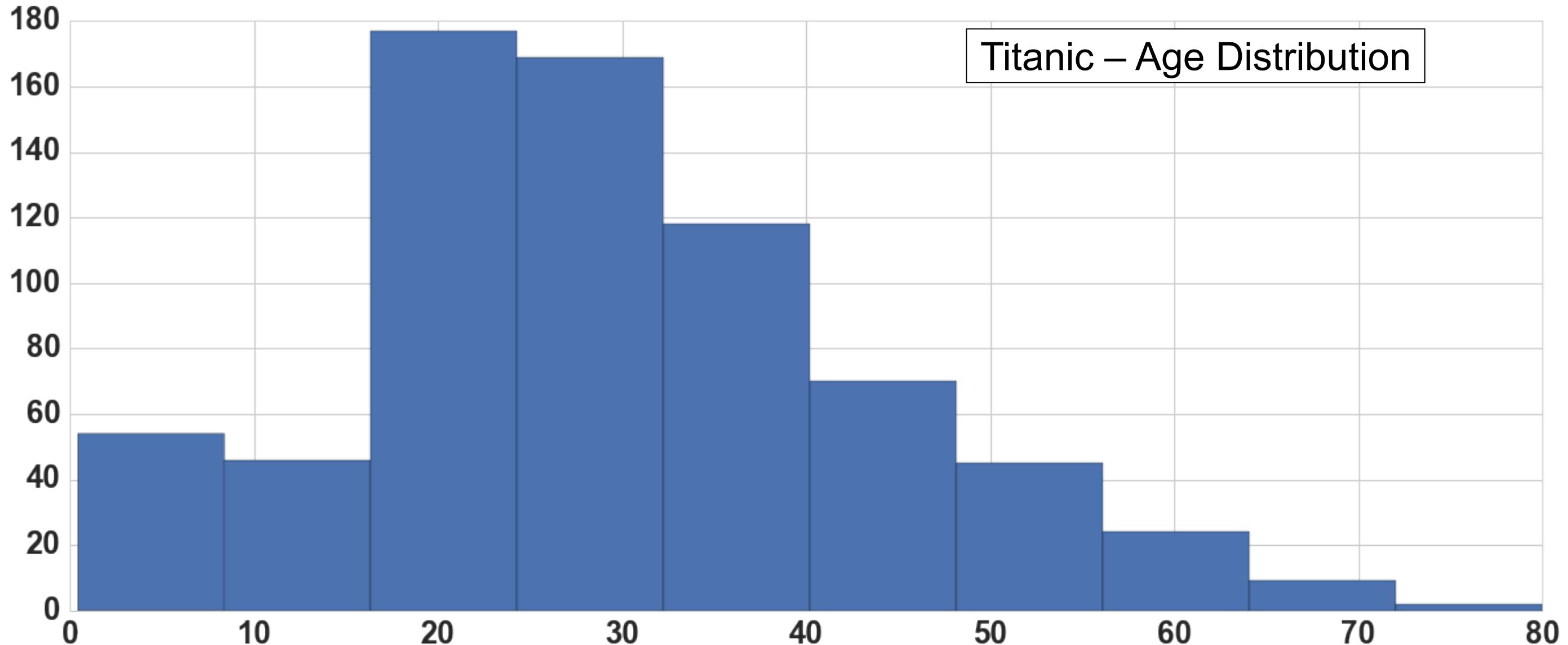
associate Command Example

```
| inputlookup phishing.csv  
| associate
```

Reference_Key	Reference_Value	Target_Key	Support	Unconditional_Entropy	Conditional_Entropy	Entropy_Improvement	Top_Conditional_Value	Description
Favicon	-1	popUpWidnow	18.57%	0.708	0.193	0.515388	-1 (19.33% -> 97.03%)	When 'Favicon' has the value '-1', the entropy of 'popUpWidnow' decreases from 0.708 to 0.193.
Favicon	1	popUpWidnow	81.43%	0.708	0.119	0.589348	1 (80.67% -> 98.39%)	When 'Favicon' has the value '1', the entropy of 'popUpWidnow' decreases from 0.708 to 0.119.
Favicon	1	port	81.43%	0.573	0.040	0.533061	1 (86.41% -> 99.57%)	When 'Favicon' has the value '1', the entropy of 'port' decreases from 0.573 to 0.040.
Prefix_Suffix	1	Result	13.25%	0.991	0.000	0.990624	1 (55.69% -> 100.00%)	When 'Prefix_Suffix' has the value '1', the entropy of 'Result' decreases from 0.991 to 0.000.
Prefix_Suffix	1	SSLfinal_State	13.25%	1.329	0.365	0.964834	1 (57.27% -> 93.04%)	When 'Prefix_Suffix' has the value '1', the entropy of 'SSLfinal_State' decreases from 1.329 to 0.365.
Result	-1	Prefix_Suffix	44.31%	0.564	0.000	0.564307	-1 (86.75% -> 100.00%)	When 'Result' has the value '-1', the entropy of 'Prefix_Suffix' decreases from 0.564 to 0.000.
Result	1	SSLfinal_State	55.69%	1.329	0.442	0.887088	1 (57.27% -> 91.44%)	When 'Result' has the value '1', the entropy of 'SSLfinal_State' decreases from 1.329 to 0.442.
Result	1	URL_of_Anchor	55.69%	1.508	1.000	0.508669	0 (48.28% -> 62.29%)	When 'Result' has the value '1', the entropy of 'URL_of_Anchor' decreases from 1.508 to 1.000.

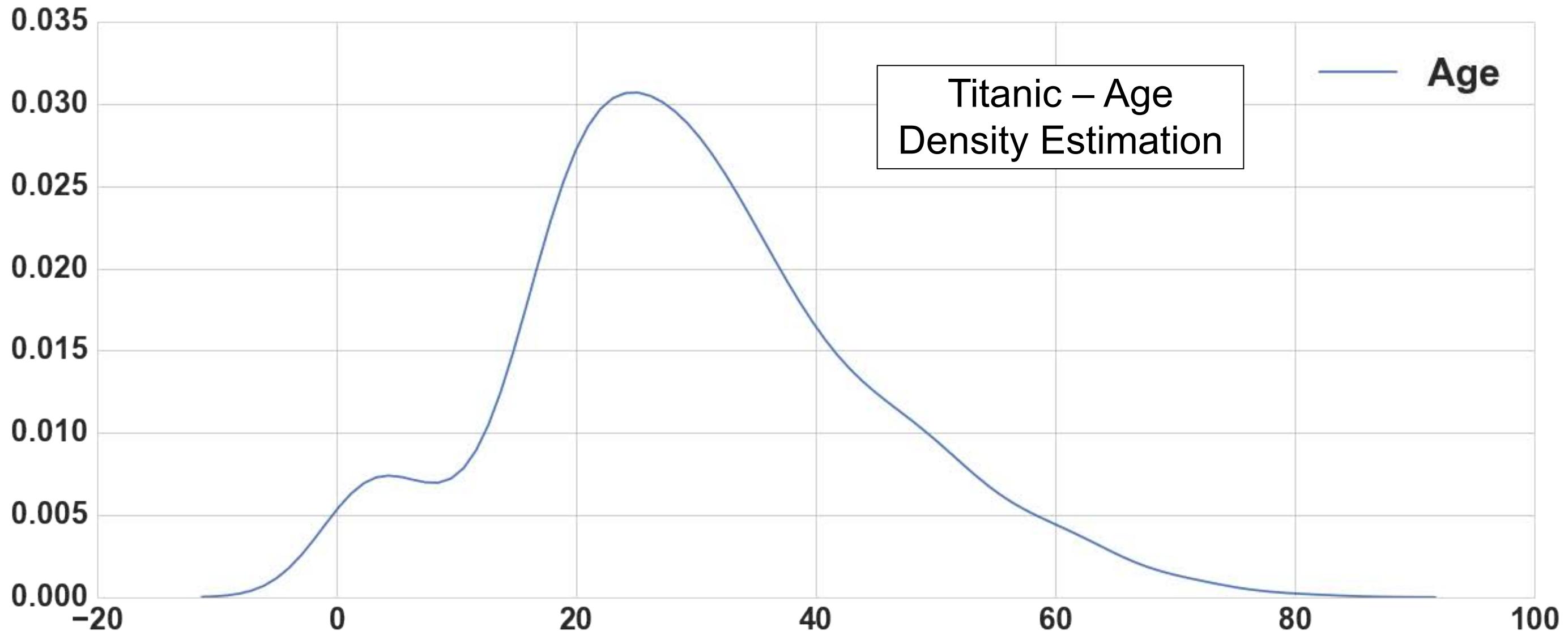
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Normal Approximations - Age Distribution



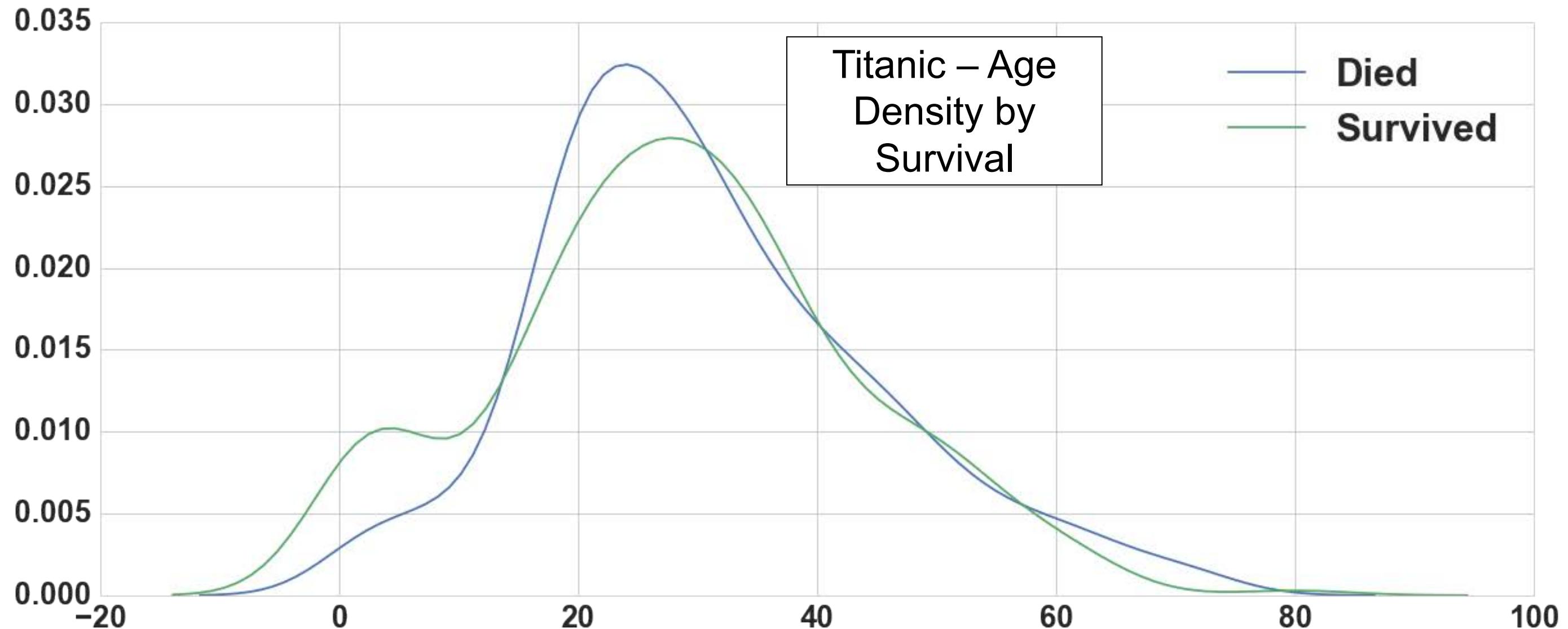
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Normal Approx. - Age Density Estimation



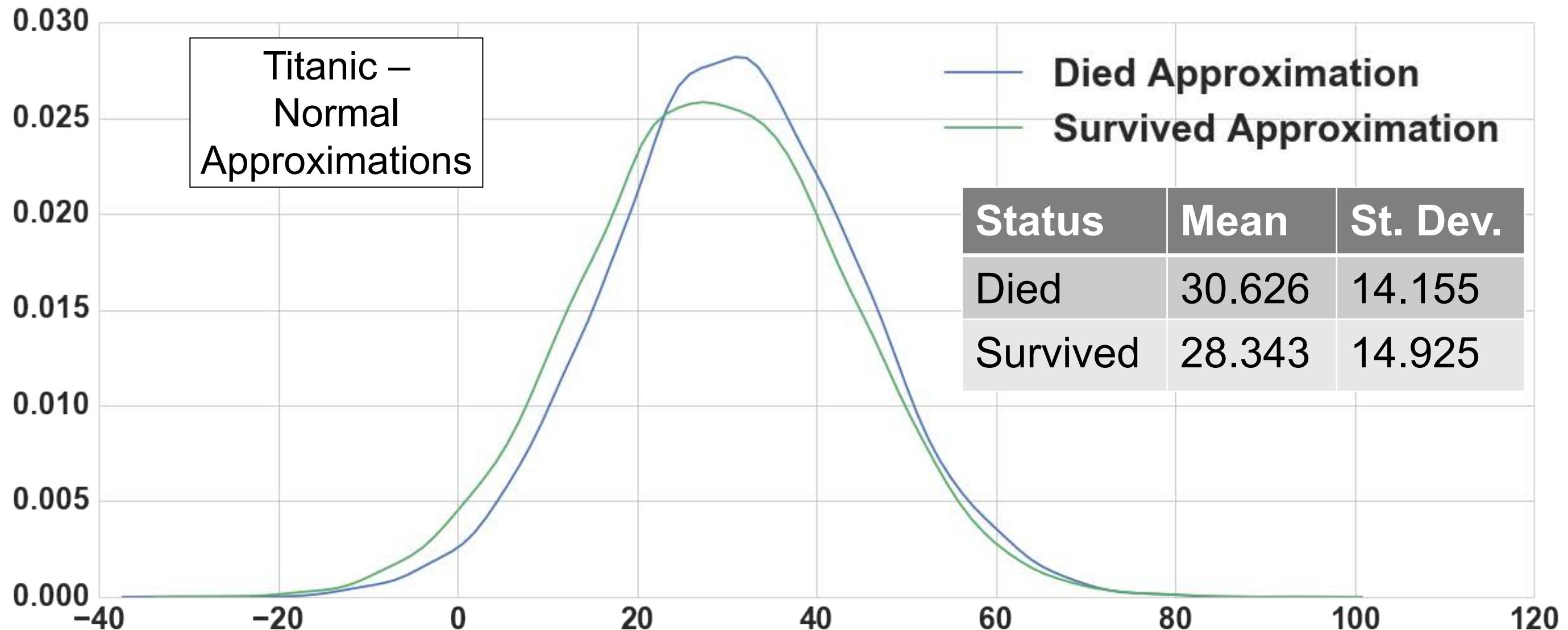
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Normal Approx. - Age Density by Survival



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Normal Approximation – Titanic Data



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

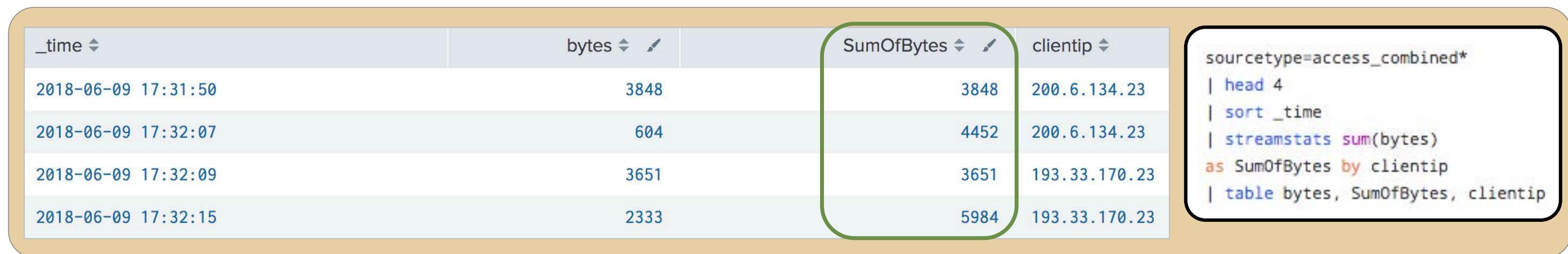
Filtering Results

- **search command**
 - May be easier because you are familiar with basic search syntax
 - Treats field values in a case-insensitive manner
 - Can use the * (asterisk) as wildcard
 - Allows searching on keyword
- **where command**
 - Can compare values from two different fields
 - Can do a wildcard search on multiple characters (%) or simply on one character (_); must use the like operator with wildcards
 - Functions are available, example `isnotnull()`
 - Field values are case-sensitive
- **REGEX**

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

eventstats & streamstats

Command	Generates	for
eventstats	summary statistics	global, <u>all</u> events
streamstats	summary statistics	specifiable window of each event <u>at the time it is seen by Splunk</u>



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

foreach Command

For each field in a wild-carded field list * (www1, www2, www3), **foreach** runs a templated streaming sub-search

_time	Scenario	www1	www2	www3
2018-06-08 17:00	Display yesterday's hourly volume in MB for each web server.	0.23 MB	0.25 MB	0.16 MB
2018-06-08 18:00	A	0.17 MB	0.24 MB	0.23 MB
2018-06-08 19:00	C	0.20 MB	C 0.27 MB	C 0.24 MB
2018-06-08 20:00		0.23 MB	0.27 MB	0.18 MB
2018-06-08 21:00		0.19 MB	0.25 MB	0.26 MB
2018-06-08 22:00	sourcetype=access_combined timechart span=1h A sum(bytes) by host B foreach * B [eval <>FIELD> = round(<>FIELD>/(1024*1024),2)." MB"] C		0.19 MB	0.30 MB
2018-06-08 23:00			0.26 MB	0.20 MB
2018-06-09 00:00		0.24 MB	0.16 MB	0.40 MB

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

xyseries Command

```
xyseries <x-field> <y-name-field> <y-data-field>
```

- <x-field> is the field to use as the x-axis
- <y-name-field> is the field that contains the values to be used as labels for the data series
- <y-data-field> is the field(s) containing the data to be charted
- Generally, instead of **xyseries**, use **chart a over b by c**
 - Which is equivalent to **stats a by b,c | xyseries b c a**
- For processing after **chart**, use **stats** then **xyseries**
- **untable** is the opposite of **xyseries**

EDA Commands Quick Ref

- **kmeans** clusters numeric fields
- **cluster** command/Patterns tab clusters textual data (by patterns)
- **correlate** co-occurrence ratios between fields in a matrix format
- **associate** : determine if one field's value informs us of another field's values
- **analyzefields** finds fields most predictive of the value of a specified field (ML Tooklit has FieldSelector algorithm for this)
 - bin
 - makecontinuous
 - fieldsummary
 - foreach
 - findkeywords
 - xyseries

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module 2 Lab Exercise – Begin Analyzing Data

Time: 15 – 20 minutes

Tasks:

- Use the Patterns tab and the `cluster` command to create groups of events
- Use the `associate` command to find relationships among fields' values in your data

Module 3: Machine Learning Workflow

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module Objectives

- Define some concepts and terms associated with machine learning
- Model data using machine learning
- Split data to train and test models
- Use Machine Learning Toolkit commands

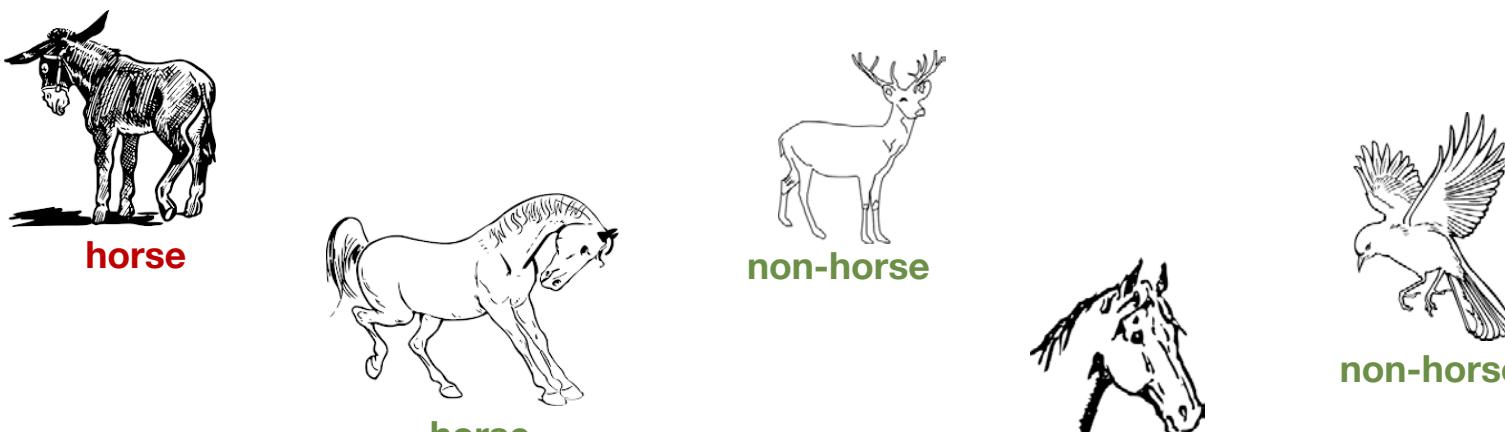
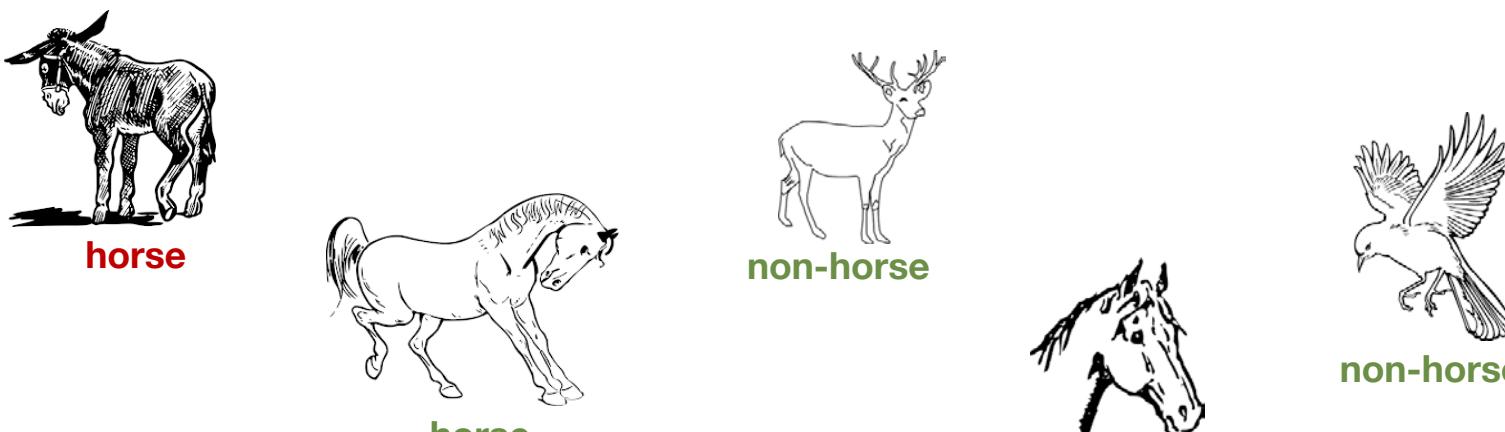
Features and Samples

Splunk Term	ML Term
row, event, line	sample
column, field, attribute	feature, parameter

id	feature1	feature2	feature3
1	244	1	16
2	2093	1	2
3	254	1	51
4	1988	1	30
5	2080	1	25
6	1851	1	11
7	3060	1	54
8	3065	1	44
9	3699	1	24
10	882	1	4

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Supervised & Unsupervised ML

	Supervised Learning	Unsupervised Learning
When provided with	<p>labeled examples</p>  <p>labeled examples</p> 	nothing
After many trial-and-error loops with feedback, the model learns to classify	 <p>After many trial-and-error loops with feedback, the model learns to classify</p> 	 <p>horse</p> 

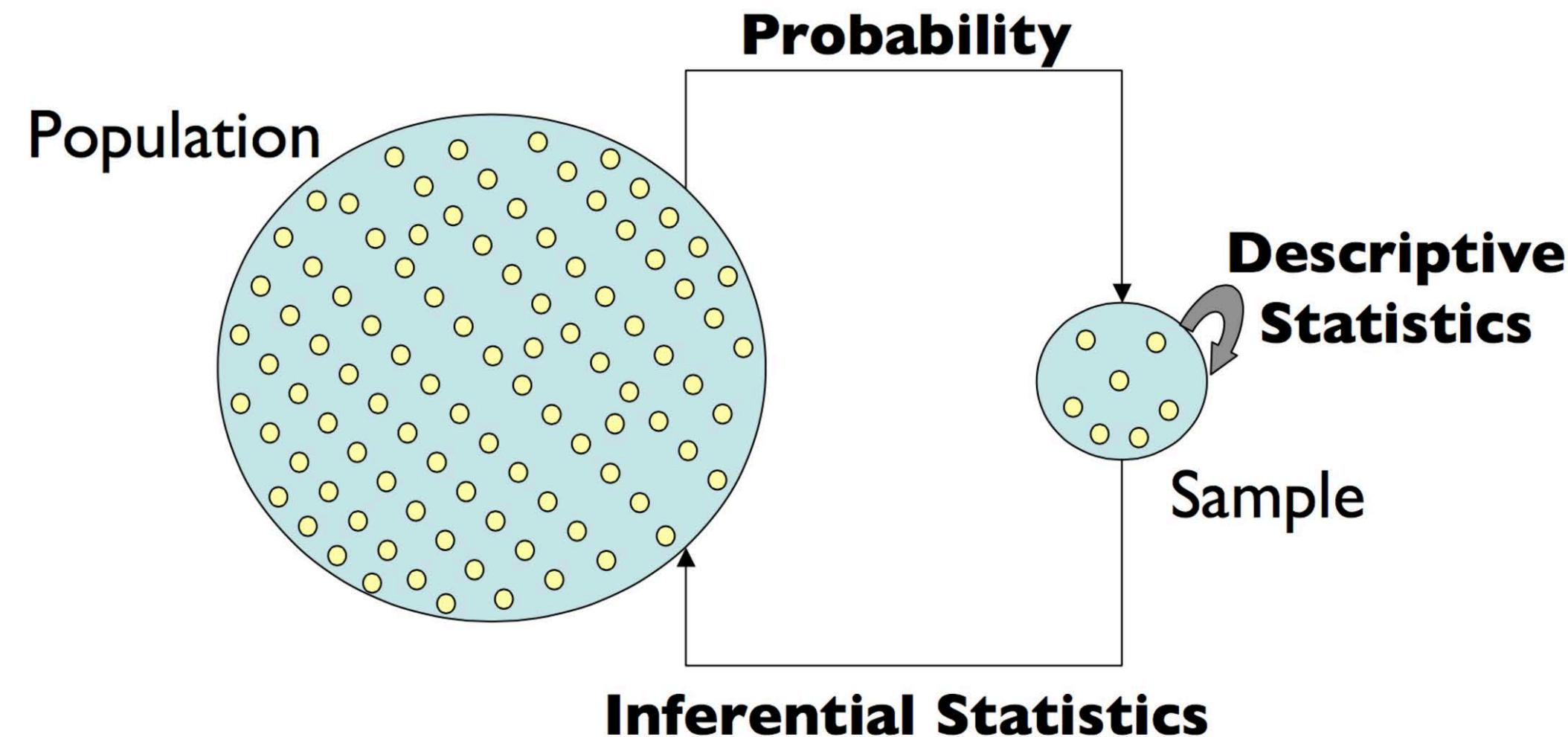
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Machine Learning Workflow

1. Prepare (clean) the data
2. Split data (set aside some to train the model, some to test its performance)
3. Fit the model on some of the data (training data)
4. Apply the model on data the model hasn't seen (test data)
5. Validate the performance of the model on the test data
6. Refine the model based on sources of error
7. Repeat as needed until the margin of error is low enough
8. Deploy (use) the model to answer real world business questions

B M
U O
I D
L E
D L

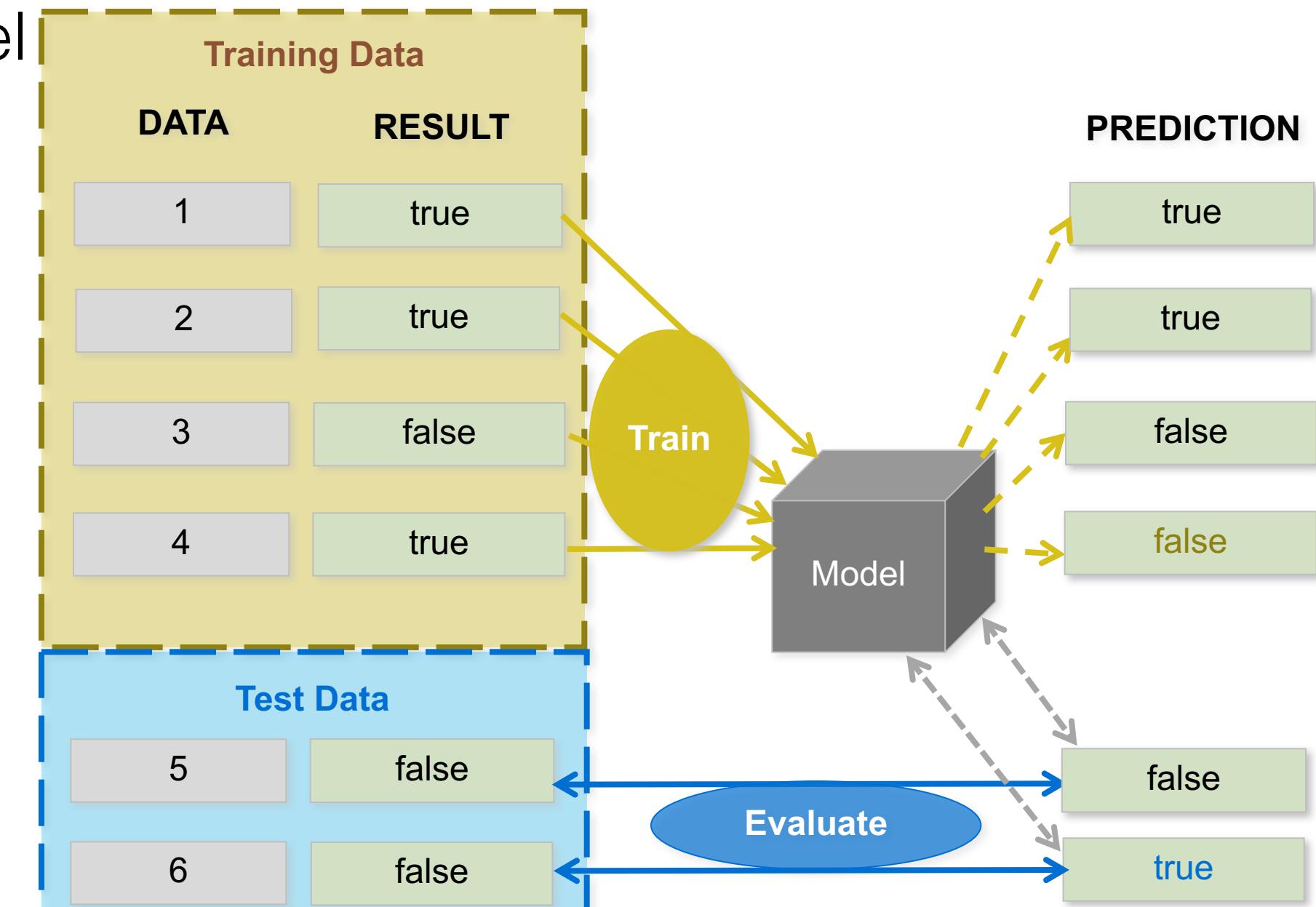
Machine Learning ~ Statistical Inference



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Train / Test Split

- Data subset to test model
 - Random sample
 - Not the data it was trained on
 - There is no one rule on which percentages to use for splitting
- Splitting with Splunk
 - Use **sample**
 - Use time to split data
 - Try a combination



Generated for mastinder singh (mastinder.singh@jpmchase.com) (C) Splunk Inc, not for distribution

sample Command vs. Event Sampling

Sample Command	Event Sampling
Samples after results are collected from the indexes	Samples before results are collected from the indexes
Uses the entire search pipeline	Used only at the beginning of the search pipeline
Includes modes Event Sampling does not: <ul style="list-style-type: none">- partitioning- biased sampling- can specify an exact number of results- reproducible results	faster
Not native to Splunk Enterprise	Native to Splunk Enterprise

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

sample Command Sampling Modes

- Ratio: when you want an approximation; a float between 0 and 1
 - The probability each event has of being included in the result set
 - 0.01 ratio: % probability for each event of being included in the results
- Count: exact number of randomly-chosen events to return
 - If sample count > total events in the search, all events are returned
- Proportional: Each event is sampled with a probability specified by this field value; yields a biased sampling

```
sourcetype=access_combined price=*
| eventstats max(price) as max min(price) as min range(price) as range
| eval price_proportion = if(min=max, price, (price - min) / range)
| top price_proportion limit=0
| addtotals col=t row=f percent label=proportion labelfield=price_proportion
```

sample Command Partitioning Mode

Partitions can divide your results into groups for different purposes

- Such as using some results for testing and some for training
- You decide the number of partitions in which to randomly divide events
 - The split is approximate
- For **ratio** and **count**, **keywords** can be omitted
 - `| sample 0.01` is equivalent to `| sample ratio=0.01`
 - `| sample 10` can be used in place of `| sample count=10`

sample Command Syntax

```
sample (ratio=<float between 0 and 1>)?  
(count=<positive integer>)?  
(proportional=<name of numeric field> (inverse)?))?  
(partitions=<natural number greater than 1>  
(fieldname=<string>))? )?  
seed=<number> choose a number to ensure reproducible results  
by <split_by_field>)?
```

sample Command Examples

- Partition events into 7 groups, with the chosen group returned in a field called "partition_number"

```
... | sample partitions=7 fieldname="partition_number"
```

- Retrieve exactly 20 events at random from each host

```
... | sample count=20 by host
```

- Return each event with a probability determined by the value of "some_field"

```
... | sample proportional="some_field"
```

seed and partition Example

The image displays two Splunk search results side-by-side, illustrating the use of the `seed` and `partition` commands.

Top Search (Without Partition):

- Search command: `| inputlookup auto-mpg.csv`
- Results: 392 results (6/8/18 6:00:00.000 PM to 6/9/18 6:33:20.000 PM)
- Summary: Entire dataset returns 392 events
- Statistics: 392
- Table Headers: accel, cyl, displ, hp, mpg, name, origin, weight, yr
- Sample Row: 12, 8, 307, 130, 18, chevrolet chevelle malibu, 1, 3504, 70

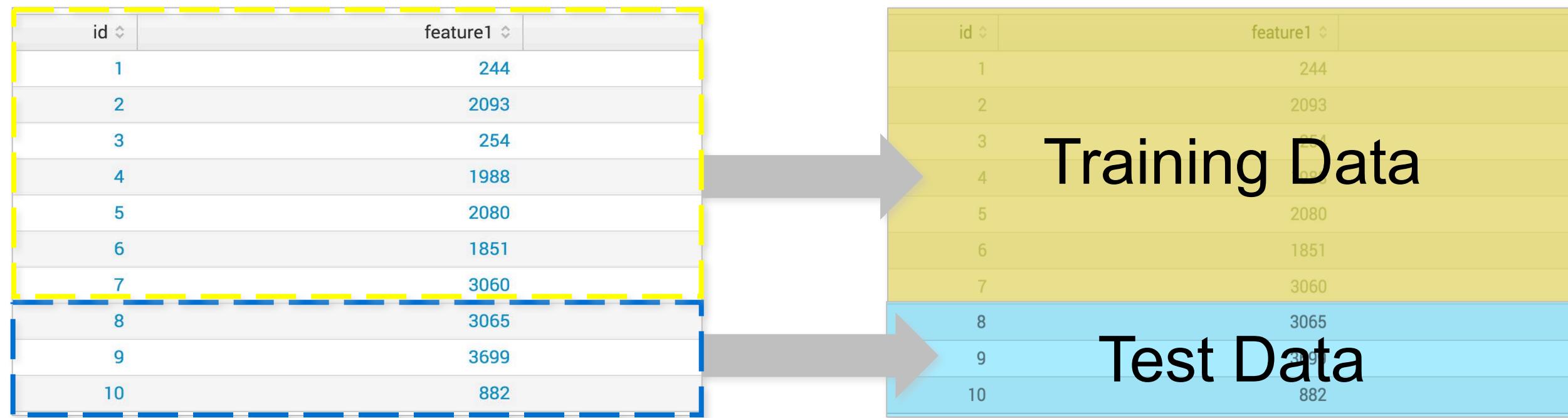
Bottom Search (With Partition):

- Search command: `| inputlookup auto-mpg.csv`
`| sample partitions=3 seed=56`
`| search partition_number < 2`
- Results: 258 results (6/8/18 6:00:00.000 PM to 6/9/18 6:26:58.000 PM)
- Summary: partition returns 258 events and adds a `partition_number` column
- Statistics: 258
- Table Headers: accel, cyl, displ, hp, mpg, name, origin, partition_number, weight, yr
- Sample Rows:
 - 11.5, 8, 350, 165, 15, buick skylark 320, 1, 1, 3693, 70 (partition_number 1)
 - 11, 8, 318, 150, 18, plymouth satellite, 1, 1, 3436, 70 (partition_number 1)
 - 12, 8, 304, 150, 16, amc rebel sst, 1, 1, 3433, 70 (partition_number 1)

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Splitting Data by Time

- Here is an example of how it might look to split data by time in Splunk
- Data split randomly would show many small arrows crossing each other

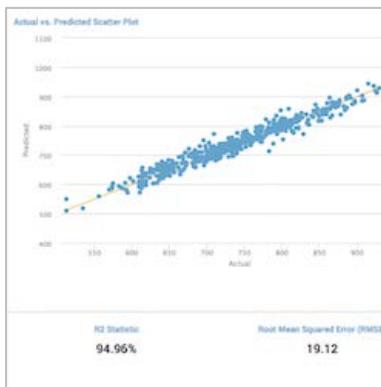


Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

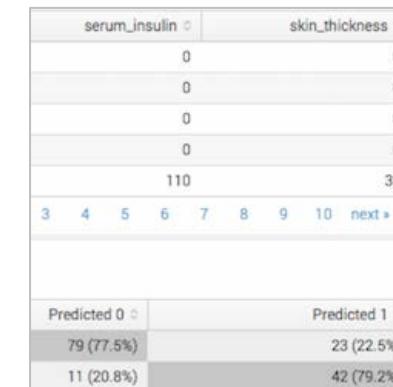
Splunk Machine Learning Toolkit

- Commands, visualizations, experiments and examples
- Also called “ML Toolkit” or “ML App”
- Also, ML-SPL Performance App
<https://splunkbase.splunk.com/app/3289/>

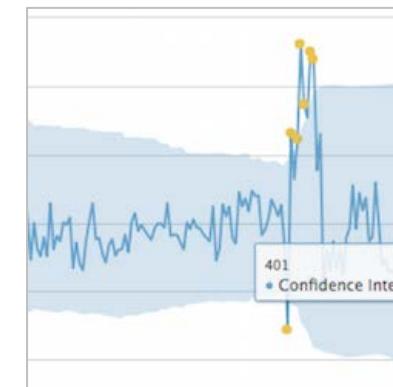
1	Clean the data
2	Fit the model
3	Validate the model
4	Refine the model
5	Deploy the model



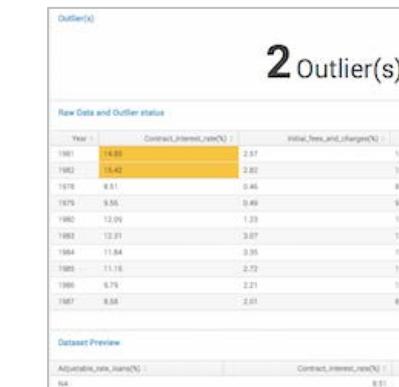
Predict Numeric Fields
Server Power Consumption
VPN Usage
Median House Value
Power Plant Energy Output



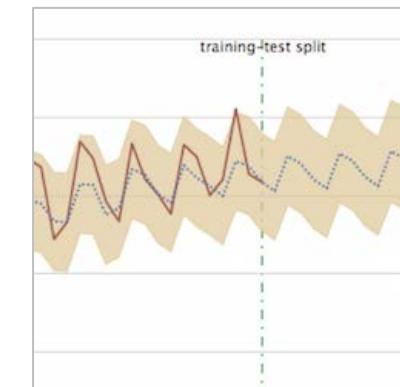
Predict Categorical Fields
Hard Drive Failure
Presence of Malware
Telecom Customer Churn
Presence of Diabetes
Vehicle Make and Model



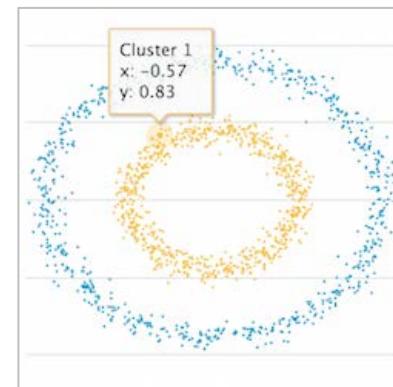
Detect Numeric Outliers
Server Response Time
Number of Logins vs. Predicted
Supermarket Purchases
Power Plant Humidity



Detect Categorical Outliers
Disk Failures
Bitcoin Transactions
Supermarket Purchases
Mortgage Contracts
Diabetes Patient Records
Mobile Phone Activity



Forecast Time Series
Internet Traffic
Number of Employee Logins
Monthly Sales
Number of Bluetooth Devices
Exchange Rate TWI (ARIMA)



Cluster Numeric Events
Hard Drives by SMART Metrics
Behavior by App Usage
Neighborhoods by Properties
Vehicles by Onboard Metrics
Power Plant Operating Regimes

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

ML Toolkit Showcase: Pre-built Examples

1 Showcase

2 Optionally, click the Examples dropdown to filter to a type of example

3 IoT Examples

4 Optionally, make adjustments

5 If you made adjustments, click **Fit Model** (otherwise, the model will be fit automatically)

6 Scroll down for prediction results

Prediction Results

Energy_Output	predicted(Energy_Output)	residual	Temperature	Pressure	Humidity	Vacuum
463.26	467.30	-4.04	14.96	1024.07	73.17	41.76
444.37	444.09	0.28	25.18	1020.04	59.08	62.96
473.9	471.88	2.0	10.82	1009.23	96.62	37.5
443.67	442.26	1.41	26.27	1012.23	58.77	59.44
467.35	465.93	3.42	15.89	1014.02	75.24	43.96
440.29	438.94	1.35	24.34	1011.31	84.15	73.5
459.85	467.12	-7.27	14.45	1023.97	63.59	52.75
464.3	471.99	-7.7	13.97	1015.15	55.28	38.47
470.4	487.27	7.97	5.41	1019.16	64.77	40.07
						70.72

Actual vs. Predicted Line Chart

Actual vs. Predicted Scatter Chart

Residuals Line Chart

Residuals Histogram

R² Statistic 0.9258

Root Mean Squared Error (RMSE) 4.63

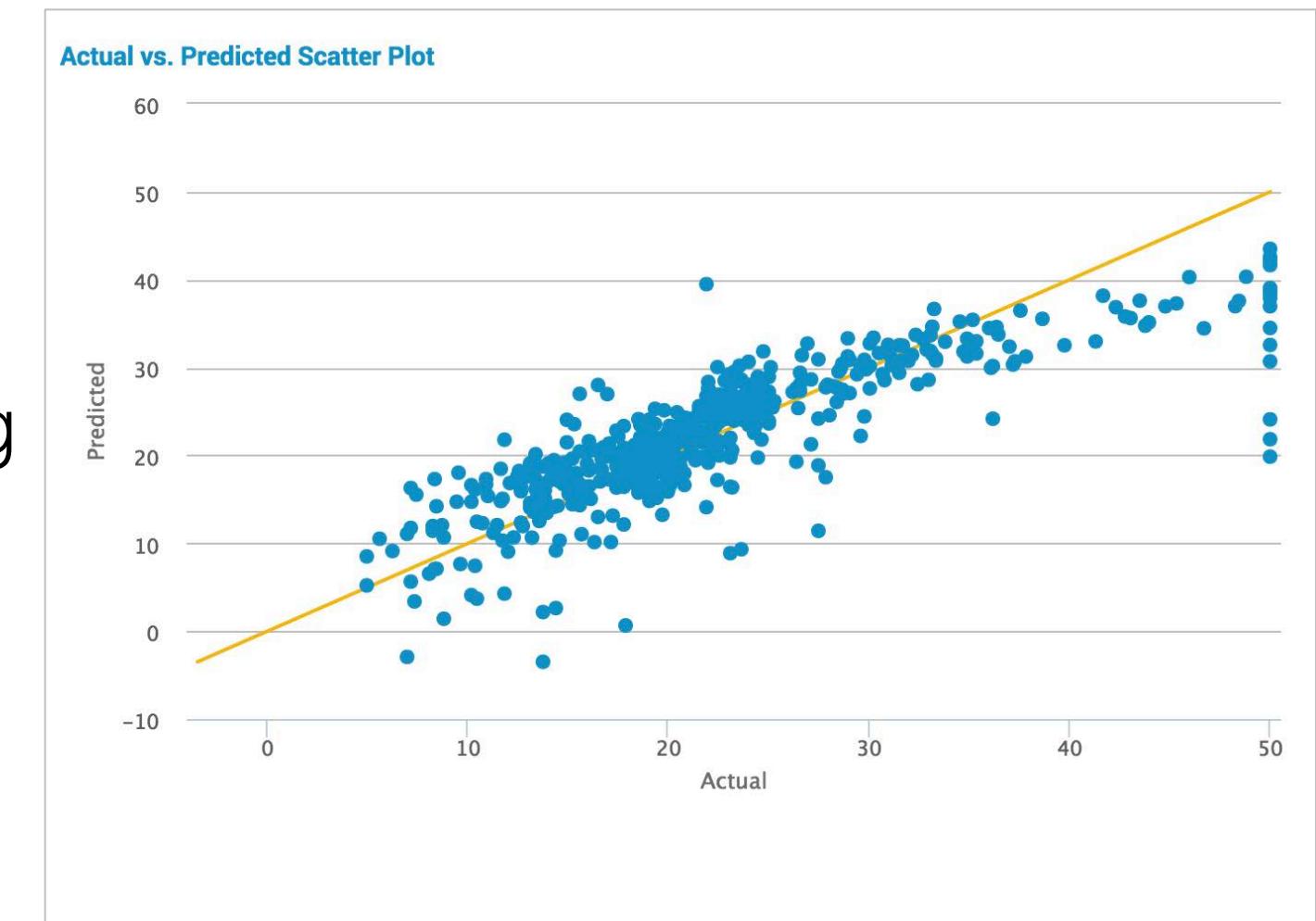
Fit Model Parameters Summary

feature	coefficient
Humidity	-0.146801871851

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

fit Command

1. Start with an algorithm that:
 - Takes in a set of parameters
 - Returns a predicted data set
2. Use an error function to provide a number representing the difference between your data and the model's prediction for any given set of model parameters
3. Find the parameters that minimize this difference



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

fit Requirements

```
| fit <algorithm> <field to predict>  
from <feature1> <feature2> into <model>
```

- <algorithm> **required** and case sensitive
- <field to predict> only required by supervised learning algorithms, such as LinearRegression, LogisticRegression, SVM
- <feature> fields (at least one is required)
- <model> model name, only required if you want to save the model

```
| fit Kmeans <fields> [into <model name>] [k=<int>]  
[random_state=<int>]
```

fit Examples

```
| inputlookup auto-mpg.csv | fit LinearRegression mpg as mpg(predicted) from hp
```

- **from** clause separates predicted field from its features
- Creates a new field called **predicted(mpg)**

```
| inputlookup auto-mpg.csv | fit LinearRegression mpg from hp into mpg_model
```

- **into** saves the results into a model
- You specify the name of the model, in this case **mpg_model**

```
| inputlookup auto-mpg.csv | fit KMeans k=4 hp
```

- In this example, a value for **k** is specified
- Creates a new field called **cluster**

fit Example with LinearRegression

```
| inputlookup auto-mpg.csv  
| sample partitions=3 seed=71  
| search partition_number < 2  
| fit LinearRegression mpg from hp weight  
into mpg_model_LinearRegression
```

accel ↴	cyl ↴	displ ↴	hp ↴	mpg ↴	name ↴	origin ↴	partition_number ↴	predicted(mpg) ↴	weight ↴	yr ↴
12.0	8	307.0	130	18.0	chevrolet chevelle malibu	1	0	19.1456945109	3504	70
11.5	8	350.0	165	15.0	buick skylark 320	1	1	16.5970055946	3693	70
11.0	8	318.0	150	18.0	plymouth satellite	1	0	18.7547142219	3436	70
9.0	8	454.0	220	14.0	chevrolet impala	1	0	10.3884544357	4354	70
8.5	8	440.0	215	14.0	plymouth fury iii	1	0	10.8433551288	4312	70
10.0	8	455.0	225	14.0	pontiac catalina	1	0	9.75800267476	4425	70
8.5	8	390.0	190	15.0	amc ambassador dpl	1	0	14.6433368394	3850	70
10.0	8	383.0	170	15.0	dodge challenger	1	0	17.1833043386	3563	70

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

fit Example with KMeans

```
| inputlookup auto-mpg.csv  
| sample partitions=3 seed=56  
| search partition_number < 2  
| fit KMeans mpg hp weight  
into auto_model_KMeans
```

accel	cluster	cluster_distance	cyl	displ	hp	mpg	name	origin	partition_number	weight	yr
11.5	0	2582.79471111	8	350.0	165	15.0	buick skylark 320	1	1	3693	70
11.0	6	25801.8847222	8	318.0	150	18.0	plymouth satellite	1	1	3436	70
12.0	6	24896.0847222	8	304.0	150	16.0	amc rebel sst	1	1	3433	70
9.0	3	12771.0004844	8	454.0	220	14.0	chevrolet impala	1	1	4354	70
8.5	3	5834.17695502	8	440.0	215	14.0	plymouth fury iii	1	0	4312	70

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

apply Command

- Use the apply command to
 - Use a saved model
 - Compute predictions for the current search results
 - ▶ Based on a model learned by the **fit** command
- Used on different search results than those used when fitting
 - However, results should have an identical list of fields
- Available on all algorithms, except:
 - DBSCAN
 - SpectralClustering

```
| apply <model_name> (as output_field)
```

summary Command

```
| summary <model_name>
```

Returns a summary of a machine learning model learned using **fit**

- The summary it generates is algorithm specific
- Some algorithms don't support **summary**

Algorithm	Summary
Linear regression	List of coefficients
Logistic regression	List of coefficients for each class

coefficient	feature
-0.0401308637844	hp
-0.00605348509944	weight
45.5741185913	_intercept

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

listmodels & deletemodel Commands

- Returns a list of machine learning models learned using `fit`
- The algorithm and arguments given when `fit` was invoked are displayed for each model
- Models may be deleted with `| deletemodel <model_name>`
- Deletes a machine learning model learned using `fit`
- It's a good idea to verify before deleting
 - To get a list of all models, use `| listmodels`
- For more on ML commands

http://docs.splunk.com/Documentation/MLApp/latest/User/Customsearch_commands

Saving Models

- Models are not automatically saved (save them with `fit into`)
 - It often takes several versions before finding a model to use going forward
 - Models also take up space in Splunk
- If you adjust your model after using `apply`
 - Remember to use the `into` clause to save the updated version
 - Use the same name if you want to overwrite the old version
- Standardize on version naming conventions for your organization
- To check to prevent overwriting, use `| listmodels` to verify

fit & apply Configurations

\$SPLUNK_HOME/etc/apps/Splunk_ML_Toolkit/default/mlspl.conf	Upgrading - save a copy of mlspl.conf with only the modified stanzas and settings in \$SPLUNK_HOME/etc/apps/Splunk_ML_Toolkit/local/
max_inputs	(default: 100,000) maximum number of events used in fit
max_distinct_cat_values	(default: 100) distinct values in a field used in one-hot encoding
max_distinct_cat_values_for_classifiers	(default: 100) distinct values in a categorical field that's the target (output)
use_sampling	(default: true) when max_inputs is exceeded, downsample? true: fit downsamples its input using Reservoir Sampling false: fit returns an error message
max_fit_time	(default: 600) maximum time, in seconds, to spend in the "fit" phase Does not relate to the other phases of a search
max_memory_usage_mb	(default: 1000) maximum allowed memory usage, in megabytes, by the fit command
max_model_size_mb	(default: 15) max. model size, in megabytes, created by fit SVM & RandomForest may create models large enough to impact performance with bundle replication

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

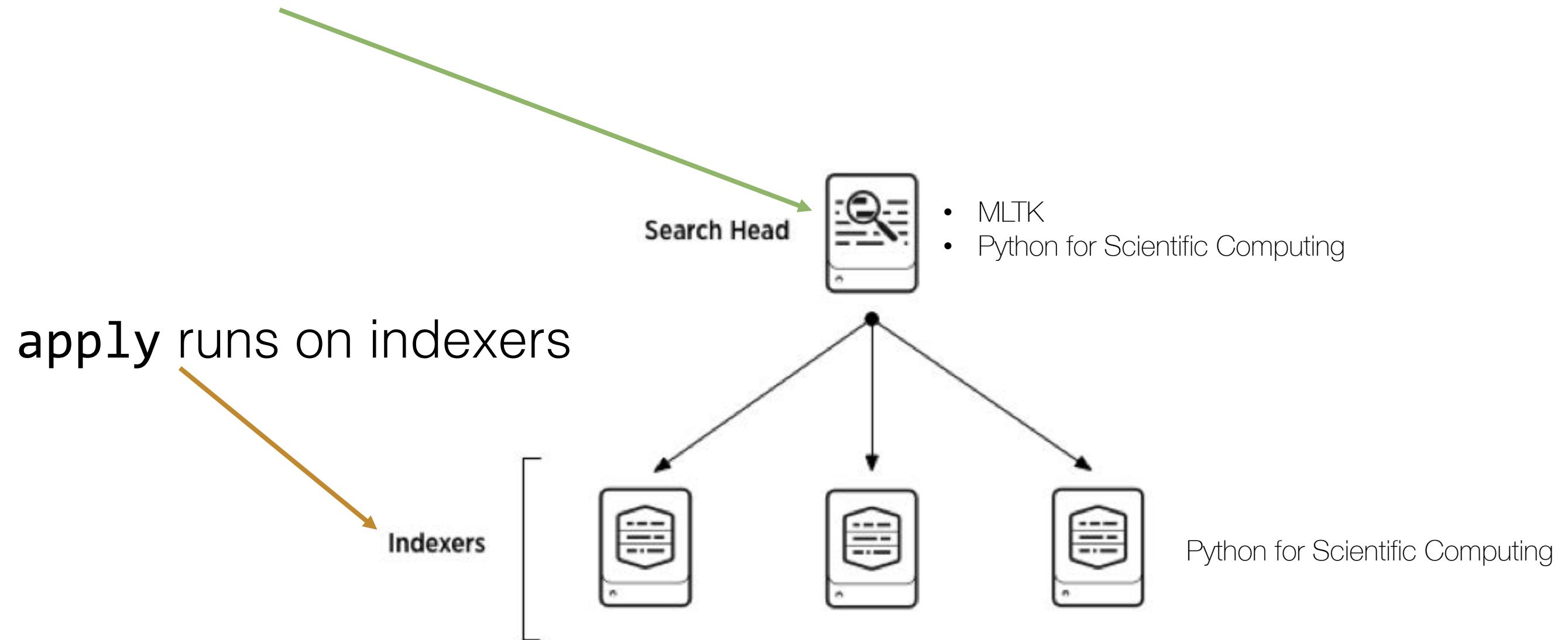
Distributed Option: `streaming_apply`

- Configure indexers to run the apply command
- Install Python for Scientific Computing add-on on all indexers in the indexing cluster
- On each search head in your deployment:
 - Open `$SPLUNK_HOME/etc/apps/Splunk_ML_Toolkit/local/mlspl.conf` configuration file in a text editor
 - Create the `mlspl.conf` in the local directory if one does not exist
- Copy the [default] stanza from `$SPLUNK_HOME/etc/apps/Splunk_ML_Toolkit/default/mlspl.conf` to the local version of the configuration file if this stanza is not present.
- Change `streaming_apply` to true: `streaming_apply = true`

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Architecture: streaming_apply

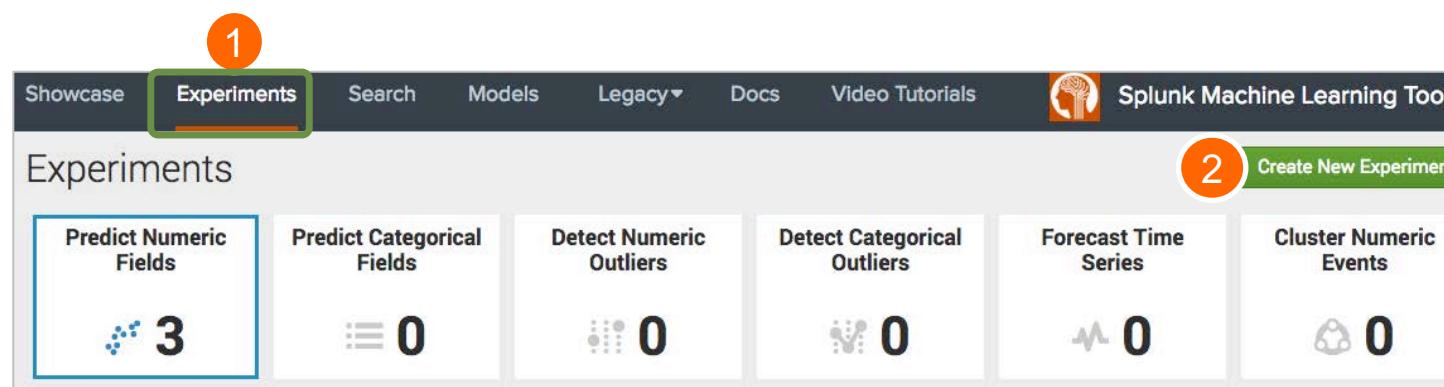
fit runs on the search head



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

MLTK Experiments

- A workspace in the MLTK that tracks its settings, history, alerts and scheduled trainings
- Each experiment is a single framework that manages its own:
 - Data source
 - Algorithm used
 - Additional parameters to configure that algorithm
- To edit an experiment, use an Assistant



Click an Experiment Type (same as Assistants)

Enter a title and (optionally) a description

3

4

5

Create New Experiment

Experiment Type	Predict Numeric Fields
Experiment Title	<input type="text"/>
Description	Optional
Predict Numeric Fields	
Predict Categorical Fields	
Detect Numeric Outliers	
Detect Categorical Outliers	
Forecast Time Series	
Cluster Numeric Events	

Cancel Create

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Scheduled fit

After you validated and refined an experiment, you can set it to fit (train) at set intervals to keep it current as new data arrives

The screenshot shows the Splunk Experimentation interface. On the left, there's a summary bar with various metrics: Predict Numeric Fields (3), Predict Categorical Fields (0), Detect Numeric Outliers (0), Detect Categorical Outliers (0), Forecast Time Series (0), and Cluster Num Events (0). Below this is a table of experiments:

Experiment Name	Algorithm	Actions
Predict Server Power Consumption from All Fi...	Unknown	Manage Create Alert Edit Title and Description Schedule Training Delete
Power Plant energy output temp. & pressure Fi...	LinearRegression	Manage Create Alert Edit Title and Description Schedule Training Delete
Predict VPN Usage for 2019	Unknown	Manage Create Alert Edit Title and Description Schedule Training Delete

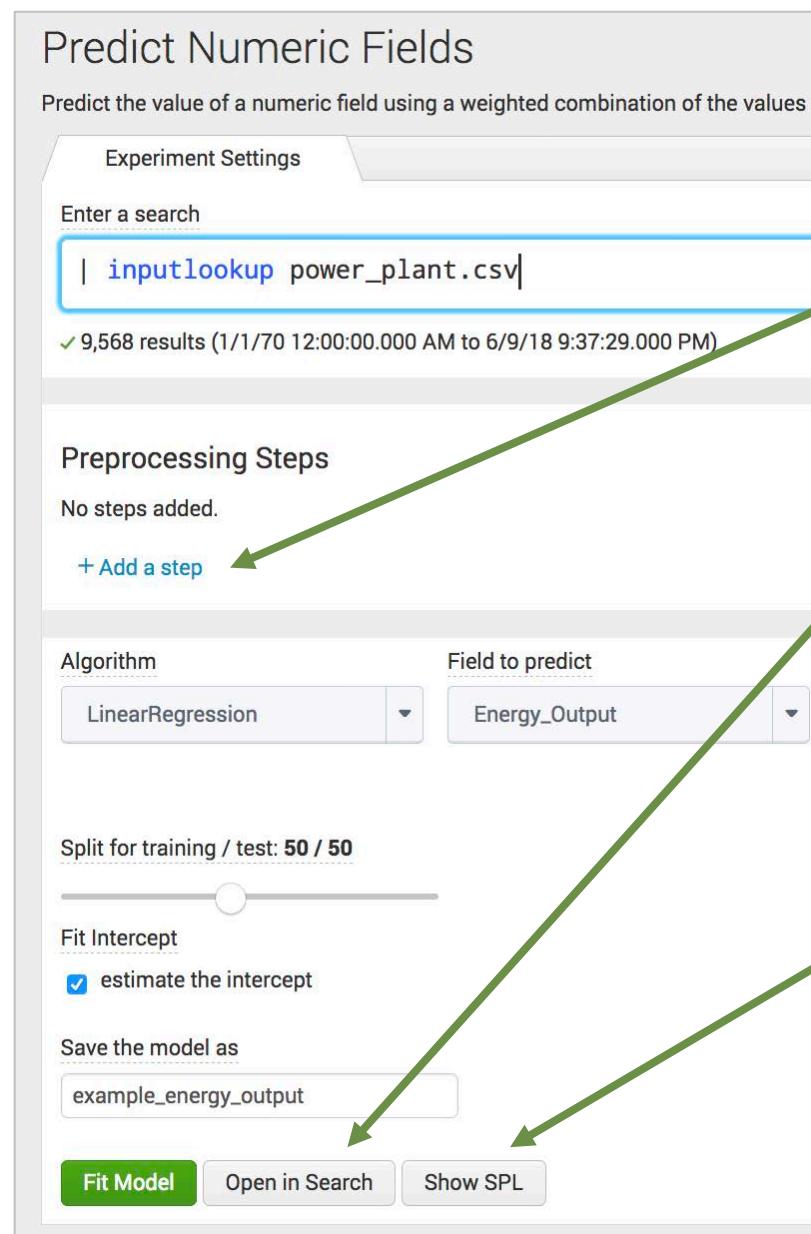
A modal window titled "Schedule Training" is open on the right. It contains fields for "Schedule" (set to "Run every week"), "Time Range" (set to "All time"), "Schedule Window" (set to "No window"), and a "Trigger Actions" section with a dropdown menu. A yellow callout box with a green border points to the "Trigger Actions" section, containing the following text: "(Optionally) Enter a schedule, time range, schedule window and add an action. (If you enter nothing, listed defaults are used.)". The "Trigger Actions" list includes:

- Log Event
- Output results to lookup
- Output results to telemetry endpoint
- Run a script
- Send email
- Webhook

At the bottom right of the modal are "Cancel" and "Save" buttons.

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Working with Searches



- To work with the search under the model
- Preprocess the data if needed
 - Click **Open in Search** to open a new Search tab populated with the same search, using all data (instead of just the training set)
 - Click **Show SPL** to see the search used to fit the model

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Refining Models: Load Existing Settings

Click the **Experiment History** tab and click **Load Settings** to open your experiment's search and settings so you can optimize:

- Remove less helpful fields and / or add more fields
- **Fit** the model again and, when you're satisfied, **Save** it

Click to sort by R² to see which Experiment worked best

Click > to view details about an Experiment

	User	_time	Actions
> 0.904 5.32 LinearRegression predict energy output, estimate intercept, temp and pressure fields, 50/50 split	student1	2018-06-09 21:15:26.499	Fit Model Load Settings
▼ 0.9007 5.41 LinearRegression predict energy output, estimate intercept, temp and pressure fields, 500/50 split	student1	2018-06-09 21:15:10.680	Fit Model Load Settings
DATASET Dataset inputlookup power_plant.csv fit LinearRegression fit_intercept=true "Energy_Output" from "Temperature" "Pressure" "Humidity" "Vacuum" into "example_energy_output"			
MAIN STEP Algorithm LinearRegression Field to predict Energy_Output Fields to use for predicting Pressure, Temperature Split for training/test 50/50 fit_intercept true			
> 0.9271 4.58 LinearRegression predict energy output, estimate intercept, all fields, 500/50 split	student1	2018-06-09 21:13:40.722	Fit Model Load Settings

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Managing Models

Click **Models** in the menu bar to view a list of models that you created or were shared

The screenshot shows the Splunk Machine Learning Toolkit interface with the 'Models' tab selected. The page displays a table of 17 models, with one model, 'example_app_usage', expanded to show its details. The expanded row includes fields for Model Name, Algorithm, Actions, Owner, App, and Sharing. The 'Sharing' column for 'example_app_usage' shows 'Private'. A callout bubble points to this 'Private' button with the text 'Change permissions for models you own from Private to App'. Another callout bubble points to the 'Delete' button in the expanded row with the text 'Delete models you own'. A callout bubble points to the expand/collapse icon for 'example_app_usage' with the text 'Expand a model listing to view more details'.

i	Model Name	Algorithm	Actions	Owner	App	Sharing
>	auto_model_KMeans	KMeans	Delete	student1	Splunk_ML_Toolkit	Private
>	clusterer_test	KMeans	Delete	nobody	Splunk_ML_Toolkit	
> ▾	example_app_usage	LinearRegression	Delete	nobody	Splunk_ML_Toolkit	
>	example_app_usage	LinearRegression	Delete	student1	Splunk_ML_Toolkit	Private

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module 3 Lab Exercises – Split Data & Explore ML

Time: 20 – 25 minutes

Tasks:

- Split a data set into a training set and a test set using the `sample` command
- Fit, apply, and save a model
- Identify elements of the machine learning workflow
 - Explore the Machine Learning Toolkit Showcases
 - Explore the Machine Learning Toolkit Experiments

Module 4: Algorithms, Preprocessing & Feature Extraction

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

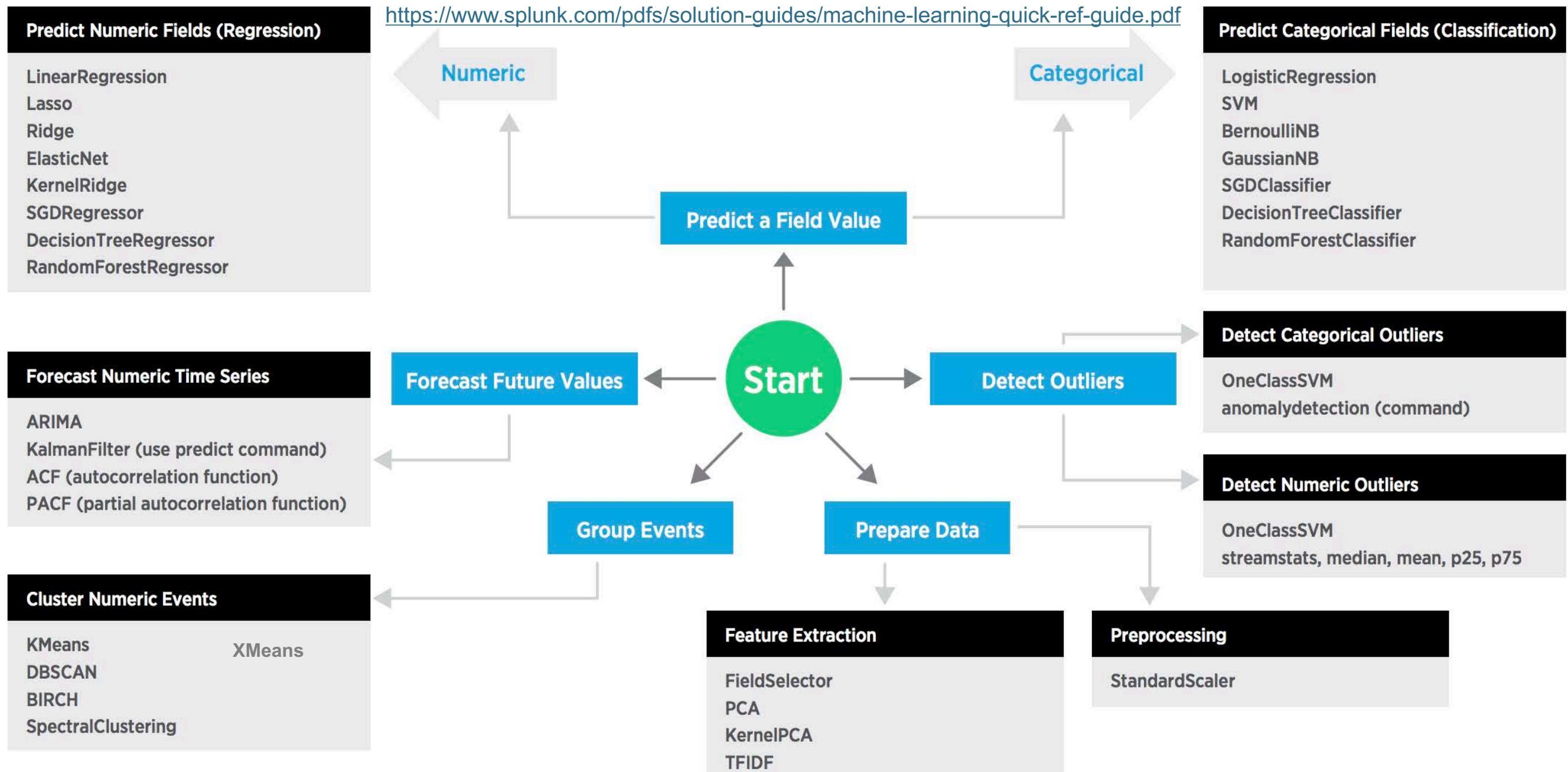
Module Objectives

- Choose an algorithm
- Use **FieldSelector** to choose relevant fields
- Use PCA to reduce dimensionality of data
- Scale features
- Normalize data
- Use **StandardScaler** to preprocess data
- Describe a kernel
- Extract features with TF-IDF
- Use partial fit

Choosing an Algorithm

- An algorithm is a procedure or formula for solving a problem
 - Results in a predictable end-state from a known beginning
- Define model objectives, select data, and try some algorithms
 - Clustering: market segmentation or anomaly detection
 - Classification: customer retention or recommender systems
 - Regression: credit scoring or predicting the next outcome of timed events
 - May provide more detailed insight into the business problem
 - Helps identify which variables have predictive power

Algorithm Cheat Sheet



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Algorithm Requirements

Purpose	Algorithm	Field(s) Created
Classification	LogisticRegression DecisionTreeClassifier RandomForestClassifier SVM BernoulliNB GaussianNB GradientBoostingClassifier	predicted(field) the predicted <u>categorical</u> value e.g. true, false
Regression	DecisionTreeRegressor KernelRidge LinearRegression RandomForestRegressor Lasso ElasticNet Ridge GradientBoostingRegressor SGDRegressor	as the predicted <u>continuous</u> value e.g. 107.8, 42
Time Series Analysis	ARIMA	predicted(field) lower95(predicted(field)) upper95(predicted(field))

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Algorithm Requirements (cont.)

Purpose	Algorithm	Field(s) Created
Anomaly Detection	OneClassSVM	isNormal -1 (anomalous) 1 (normal)
Clustering	KMeans DBSCAN Birch SpectralClustering XMeans	cluster A number represents the <code>clusterID</code>
Preprocessing	StandardScaler	Scaled versions of each field Scaled field names begin with <code>ss_</code>
Feature Extraction	FieldSelector TFIDF PCA KernelPCA	<code>PC_1, PC_2, PC_3 ... PC_k</code> the projection of the inputs onto their principal components

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

FieldSelector

- Meta estimator
 - Decides which features are useful (like `analyzerfields`)
 - Based on F-tests
 - Estimator agnostic
 - Returns a subset of fields that score well
 - All univariate (one field at a time)

- You specify:
 - Types (cat or num)
 - Modes
 - Parameters (float or int)

```
fit FieldSelector <field_to_predict>
from <explanatory_fields>
[into <model name>]
[type=<'categorical', 'numerical'>]
[mode=<'k_best', 'fpr', 'fdr', 'fwe',
'percentile'>]
[param=<N>]
```

FieldSelector Modes

- mode - determines parameters for feature selection

k_best	removes all but the k highest scores
fpr	false positive rate for a single measurement
fdr	false discovery rate (false positives) for multiple measurements
fwe	family-wise error rate, the probability of making at least one error among all hypotheses (particularly stringent)
percentile	removes all but a percentile of the highest scores

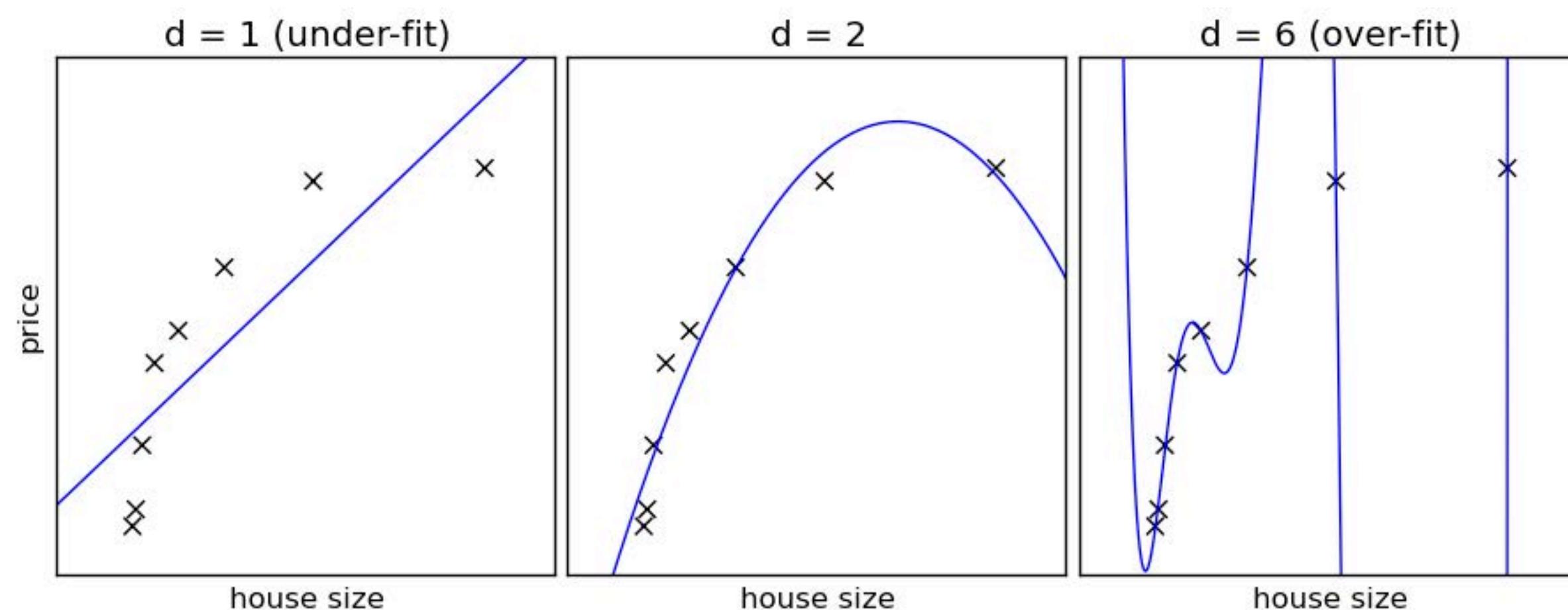
- param

- Dependent on feature selection mode
- When mode is **percentile**, parameter default is **0.05**

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Overfitting

An algorithm can under-perform from high bias (underfitting) or high variance (overfitting)



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Solutions to Overfitting / Underfitting

Possible solutions to overfitting	Possible solutions to underfitting
Use fewer features	Add more features
Use more training samples	Use fewer training samples (improves speed)
Increase regularization* <ul style="list-style-type: none">• lasso (L1) ,• ridge (L2),• elasticnet (combo)• alpha	Decrease regularization*
	Use a more sophisticated model
	Add complexity to the model

*Regularization is a technique used to impose simplicity

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Preprocessing

Note

Use StandardScaler before using the KernelPCA method.

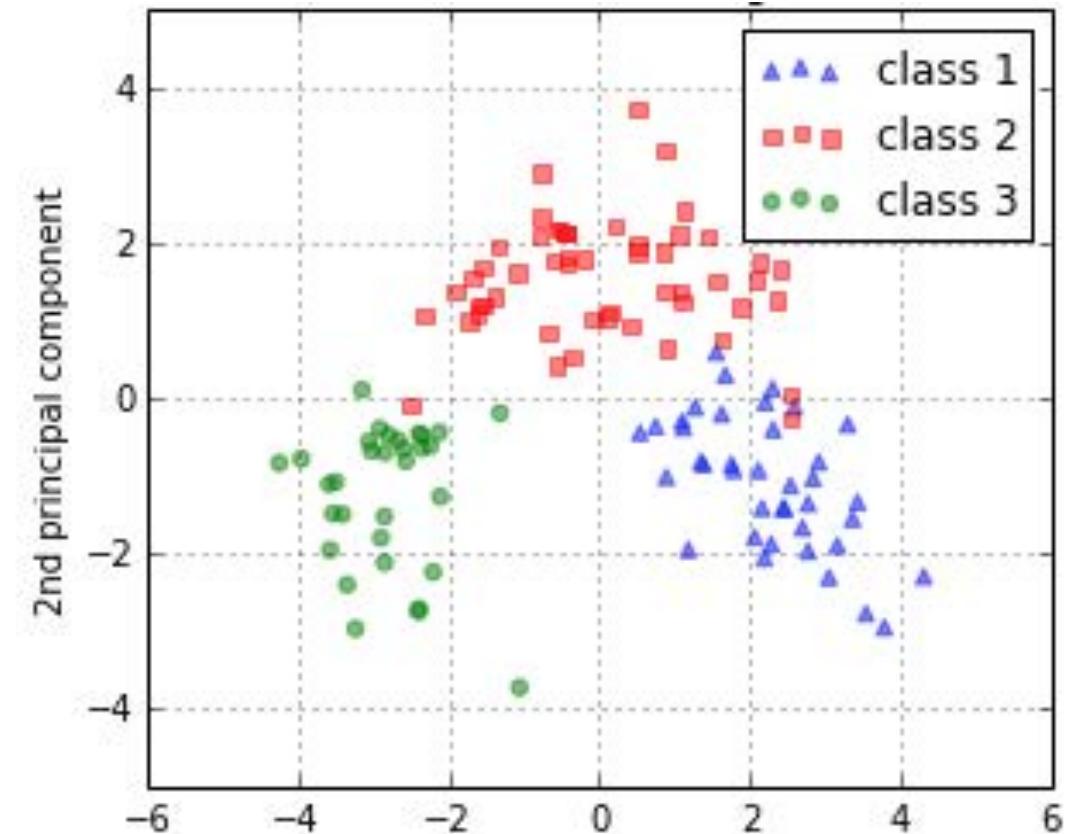
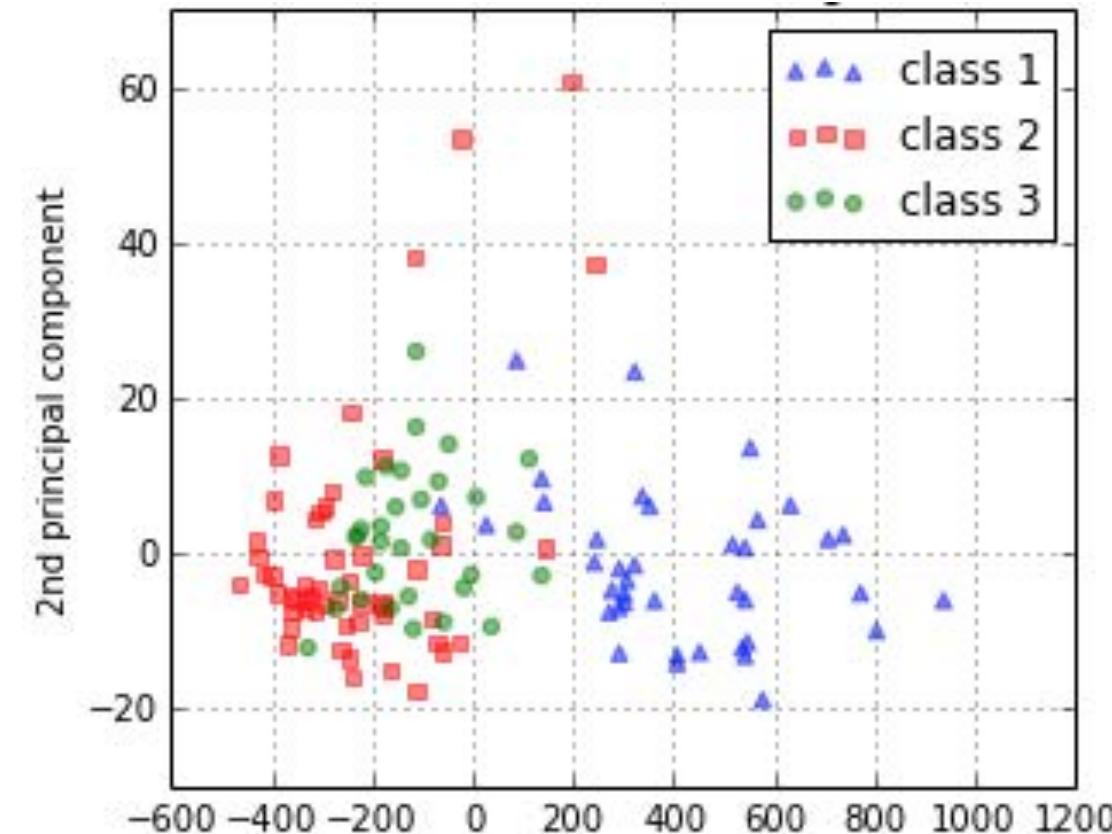


- In an Assistant, enter a search, and under **Preprocessing Steps** click **+ Add a step**
- Under **New Preprocess Step**, select the preprocessing method
 - StandardScaler is when the fields have very different scales
 - PCA or KernelPCA to reduce the number of dimensions (fields) for algorithm performance or for visualizations (scatterplot chart)
- Specify one or more fields to preprocess
 - Click for a dropdown or enter field names and use wildcards (*).
- Select any options to use with the selected preprocess method
- Click **Apply** to perform the specified preprocessing

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Preparing Data

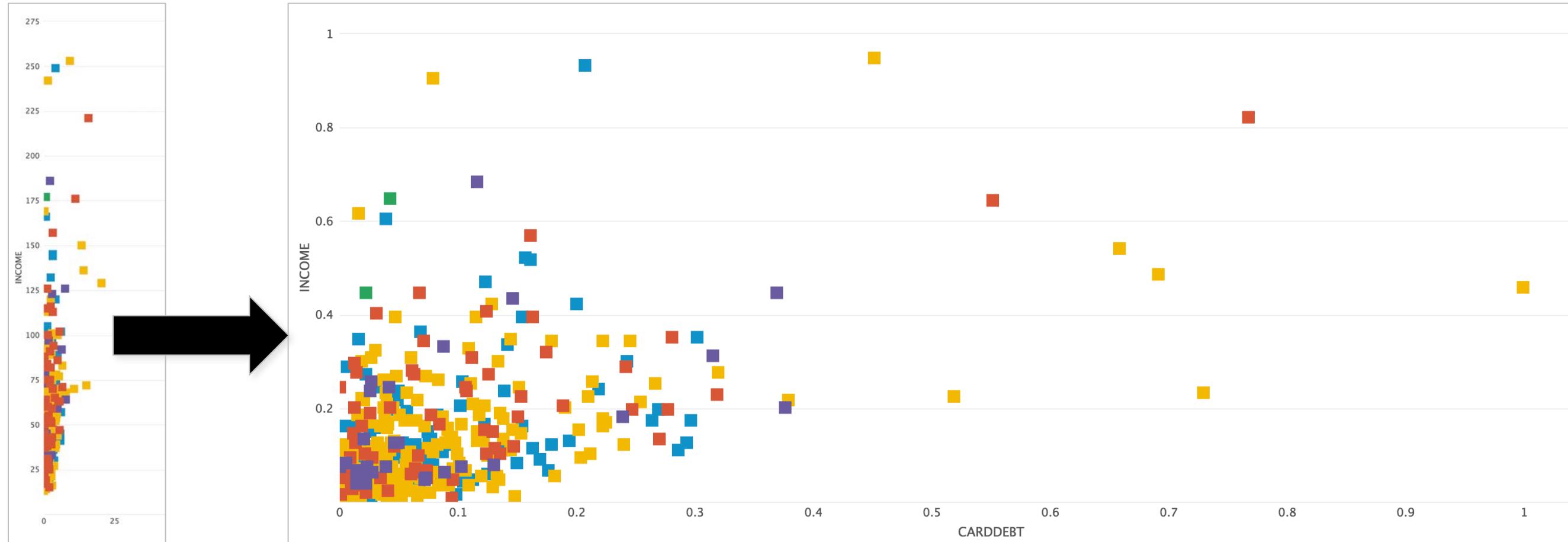
What was changed with this dataset?



Left example was not normalized before Kmeans + PCA.
Kmeans differentiated the red dots from the green dots

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

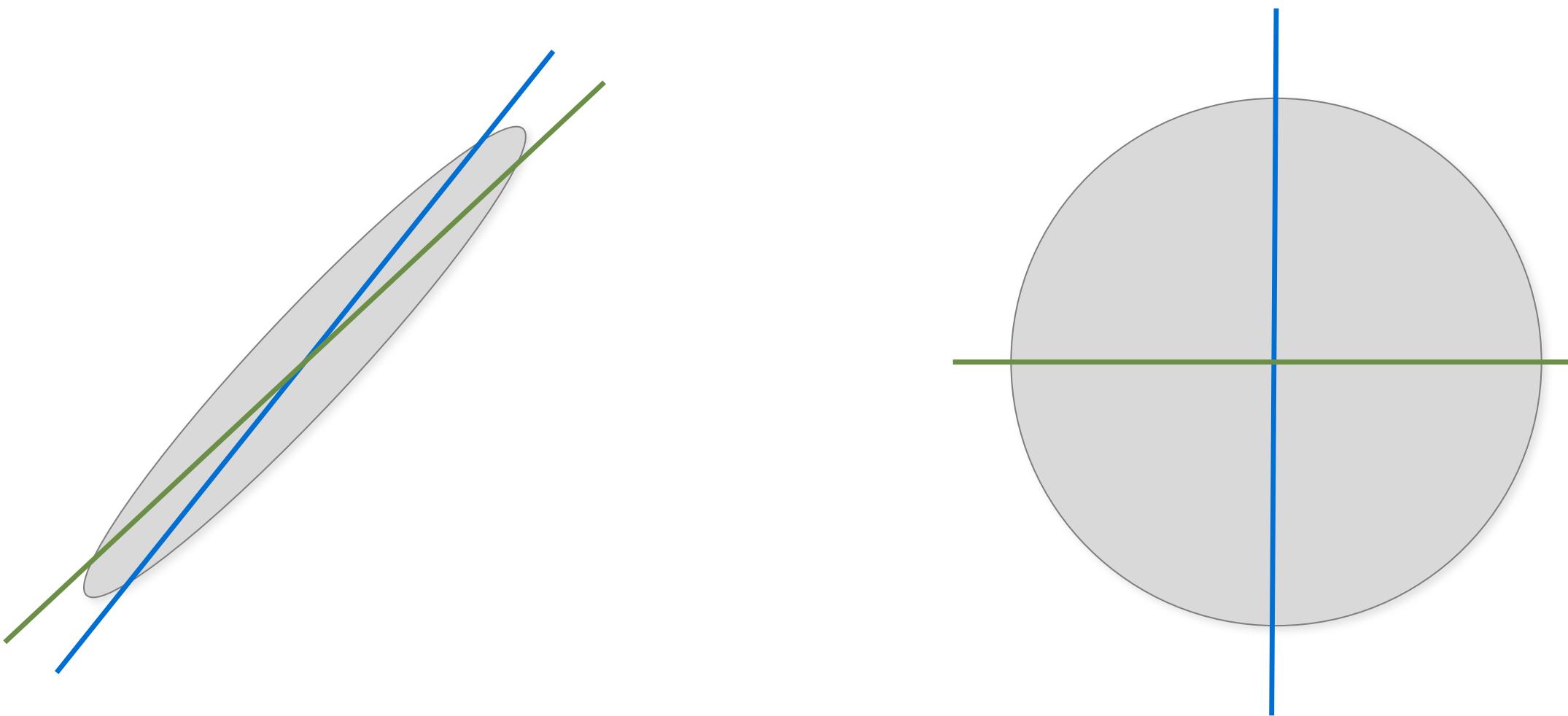
Feature Scaling



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Normalization

- Transforming data to render as normal
- `StandardScaler` has a method to normalize data



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Normalization Calculations

There are many ways to normalize

Standardization

- Z score is good for kmeans

$$x_z = \frac{x - \mu}{\sigma}$$

x Value

μ Mean of all values

σ Standard deviation from the mean

Rescaling

- 0 mean and unit scaling

$$x' = \frac{x - \min(x)}{\max(x) - \min(x)}$$

x' Scaled value

x Original value

StandardScaler for Pre-processing

- Both standardizes (with respect to std dev) and scales (with respect to mean)
 - Prevents dominance (biasing) of field(s) over others in subsequent machine learning algorithms
 - Practically required for some algorithms (SVM and clustering algos)
- Adjusts data fields:
 - std. deviations to 1
 - scales means to 0

```
fit StandardScaler <fields> [into <model name>]  
[with_mean=<bool>] [with_std=<bool>]
```

StandardScaler Preprocessing Options

- **with_mean** to standardize the fields with respect to their mean
- **with_std** to standardize the fields with respect to their standard deviation
- Default: true for both options (if you don't specify anything)
 - To stop one of them from being used, specify it as =false
 - (At least one needs to be *not* set to false, or nothing will happen)

Working with StandardScaler Models

- Save StandardScaler models using the `into` keyword
- Apply new data later using the `apply` command

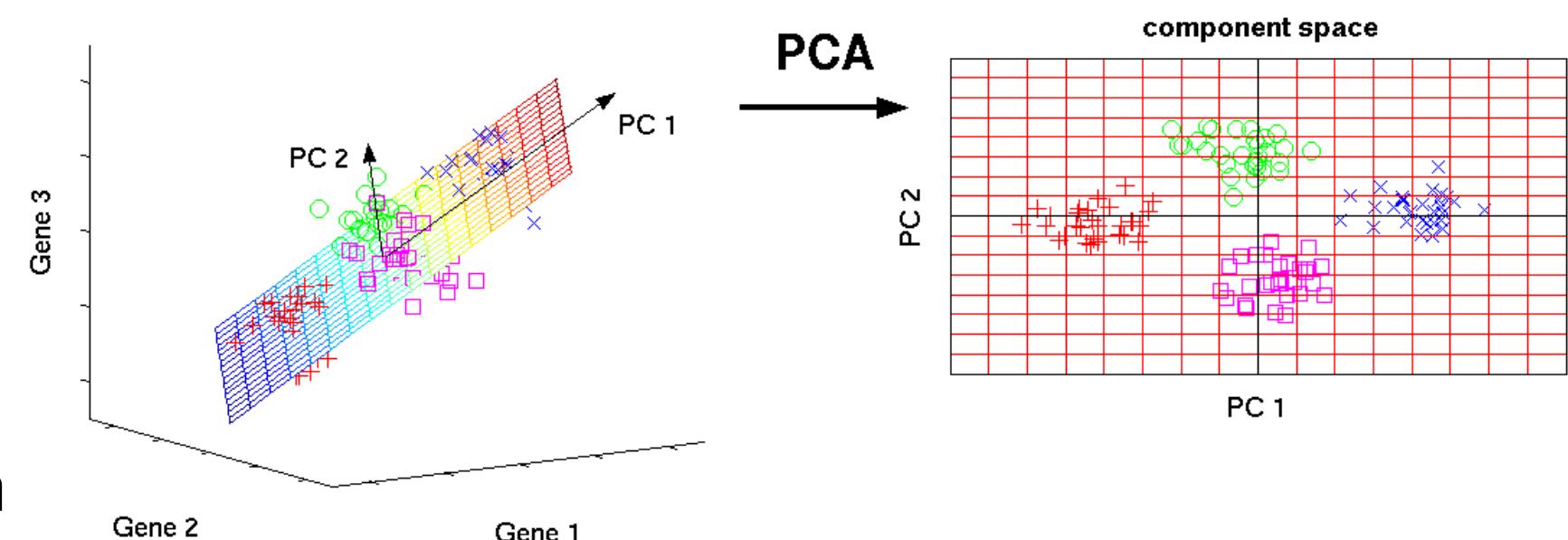
```
... apply scaling_model
```

- View the statistics extracted by StandardScaler with the `summary` command

```
| summary scaling_model
```

Principal Component Analysis (PCA)

- PCA uses all numeric fields to identify the principal directions in which the data varies to represent data or to reduce its dimensionality
 - For example, make a 1000 dimension dataset visible by reducing it to 3 dimensions (x, y, and z)
 - All features of original dataset are used
 - New features are principal components
 - PCs account for as much of the variability in the data as possible



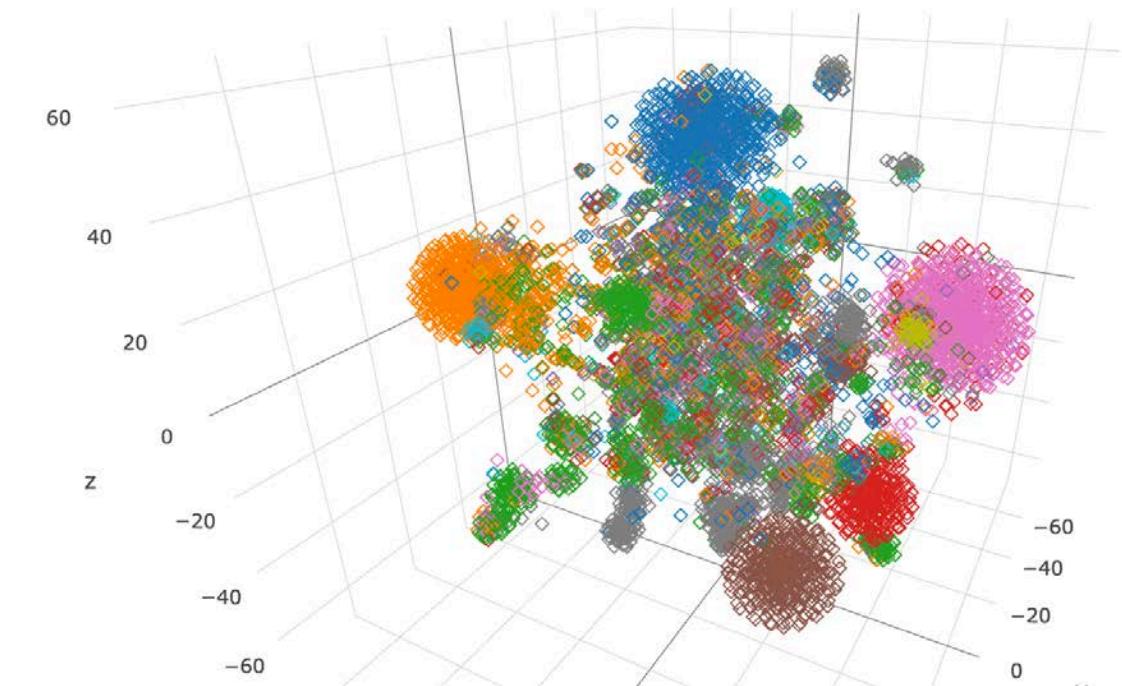
DOC493: Intelligent Data Analysis and Probabilistic Inference Lecture 15
<http://www.doc.ic.ac.uk/~dfg/ProbabilisticInference/IDAPILecture15.pdf>

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Why Dimensionality Reduction?

- Computational: compress data to provide time/space efficiency
 - Statistical: fewer dimensions mean better generalization
 - Visualization: grasp structure of data
 - Anomaly detection: describe normal data, detect outliers
 - **Not** if all components have high variance
 - **Not** in classification with high variance within a class (noise variance is higher than the variance between classes)

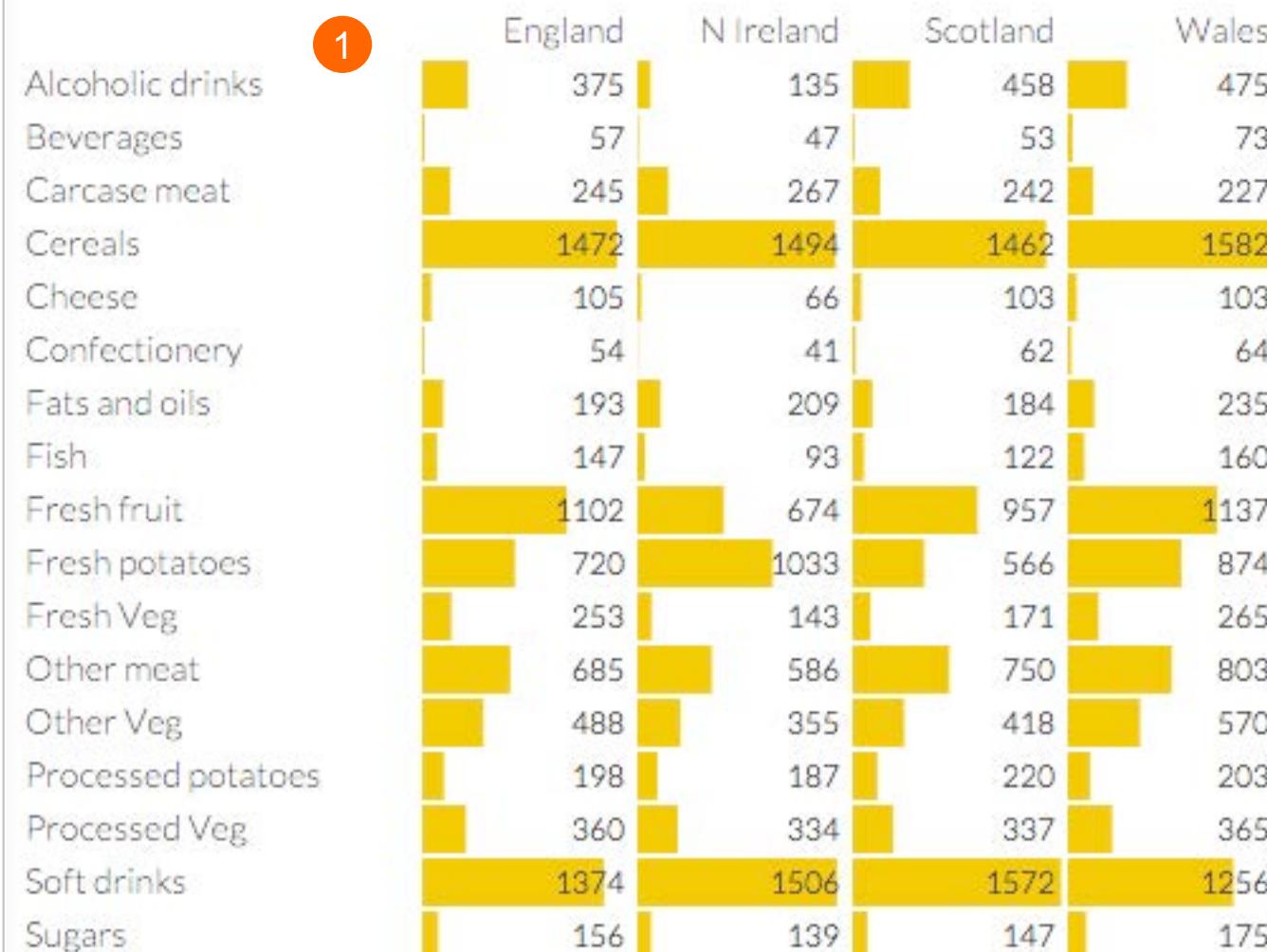
1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0	0	0	0	1	1	1	1	0	0	0	0	0	0	0	0	0	0
0	0	0	0	0	0	0	0	1	1	1	1	0	0	0	0	0	0
0	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	0
0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	1
1	0	0	0	1	0	0	0	1	0	0	0	1	0	0	0	0	0
0	1	0	0	0	1	0	0	0	1	0	0	0	0	0	1	0	0
0	0	1	0	0	0	0	0	0	0	1	0	0	0	1	0	0	0
0	0	0	0	0	0	0	1	0	0	0	1	0	0	0	1	0	0
1	0	0	0	0	1	0	0	0	0	0	1	0	0	0	0	1	0
0	1	0	0	0	0	1	0	0	0	0	0	0	0	0	1	0	0
0	0	1	0	0	0	0	0	0	0	1	0	0	0	1	0	0	0
0	0	0	0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
1	0	0	0	0	0	1	0	0	0	0	0	1	0	0	0	0	1
0	1	0	0	0	0	0	1	0	0	0	1	0	0	0	1	0	0
0	0	1	0	0	0	0	0	1	0	0	0	1	0	0	0	1	0
0	0	0	1	0	0	0	0	0	0	1	0	0	0	0	1	0	0



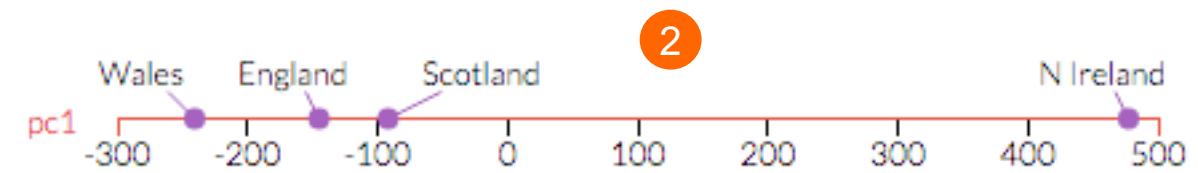
Generated for mastinder singh (mastinder.singh@jmchase.com) (C) Splunk Inc. not for distribution

PCA 17-Dimension Example

Avg consumption in g/person/wk of 17 types of food for UK countries



Plot along 1st principal component



Plot along 1st and 2nd principal components



Data from the Department for Environment, Food and Rural Affairs
Example from Principal Component Analysis Mark Richardson May 2009

Principal Component Analysis Explained Visually By Victor Powell with text by Lewis Lehe

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

What is a Kernel?

- A similarity function: takes two inputs, returns how similar they are
- Instead of: Data > Features > Algorithm, define a kernel function to compute similarity between classes
 - Provide this kernel, and labels, to the algorithm and get a classifier
 1. Express an algorithm in terms of dot products
 2. Replace the dot product by a kernel expressed in dot products
- Kernel is often easier to compute vs. feature vector (which can be infinitely dimensional)
 - Without the “kernel trick,” you would be stuck with low dimensional, low-performance feature vectors

$$K(x_i, x_j) = \phi(x_i)^T \phi(x_j)$$

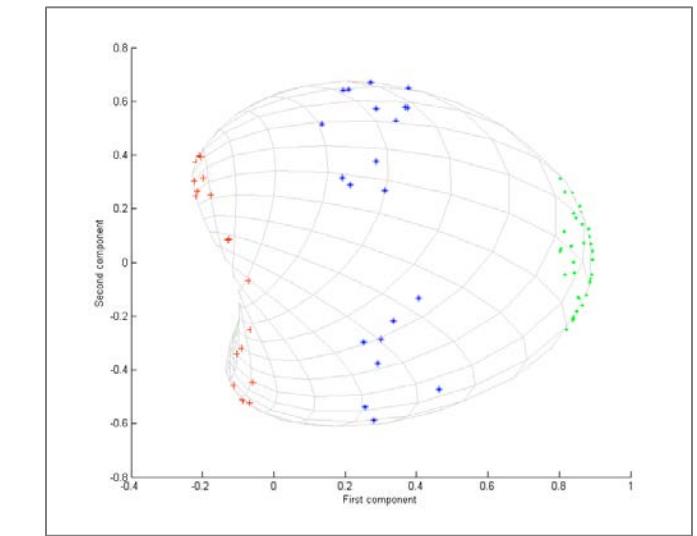
PCA Preprocessing Options

Optionally:

- Number of features to extract from the data in the **K (# of Components)** field
- Must be less than or equal to the number of fields selected and determines the number of new fields created
- If blank, the number of fields selected will be used

KernelPCA Preprocessing Options

- Extends PCA to a high dimensional feature space
 - Good for non linear data
 - Computationally expensive with a very high number of data points
- Options: specify the number of features to extract from the data in the any field
 - Must be < or = the number of fields selected and determines the number of new fields created
- If blank, the number of fields created is two
- Other parameters are optional to finetune the kernel



Previewing and Modifying Preprocessing

- Click **Preview Results** to see the preprocessing results
 - Fields processed using StandardScaler are prefixed with "ss_"
 - PCA or KernelPCA fields will be "PC_<n>" (PC_1, PC_2)
- Edit until satisfied: try a different method, change the fields or settings, add or remove preprocessing steps
 - For multiple preprocessing steps, view the incremental results of each step by clicking  next to the step
 - For results after all preprocessing steps, click the **Preview Results** link below the steps
- Use preprocessing fields to training and fit the model

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Feature Extraction with TF-IDF

1. Count word occurrences by document (**T**erm **F**requency)
 - Document-term matrix (dtm), also called a term frequency matrix
2. Apply **T**erm **F**requency - **I**nverse **DF**requency weighting:
 - Words that occur frequently within a document but not frequently within the set of documents receive a higher weighting
 - ▶ These words are assumed to contain more meaning in that document

	Term(s) 1	Term(s) 2	Term(s) 3	Term(s) 4	Term(s) 5	Term(s) 6	Term(s) 7
Doc 1	9	0	1	0	0	0	2
Doc 2	0	0	0	0	0	1	0
Doc 3	0	0	0	0	0	0	0
Doc 4	7	0	0	5	0	0	0
Doc 5	0	0	9	0	0	0	1

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

TF-IDF Details

$$\text{tf-idf}_{x,y} = (tf_{x,y}) \cdot \log \frac{n}{df_x}$$

frequency of term x in event y

total # of events

of events containing x

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

TF-IDF Parameters

- **max_df** max frequency for a feature to be used in the tf-idf matrix
 - If the term is in most events, it probably carries little meaning
- **min_idf** minimum number of events to be considered
 - A lower **min_df** may accidentally cluster on names; for example "Michael" or "Tom" are in several movies, but carry no real meaning
- **analyzer** select word or character n-grams (**word** or **char**)
- **stop_words=english** remove common words like “if” **analyzer=word**
- **ngram_range** (i.e. **ngram_range=1-3**)
 - **min_n** and **max_n** range of n-values for different n-grams .
 - (All values of n so that $\text{min_n} \leq n \leq \text{max_n}$ is used)

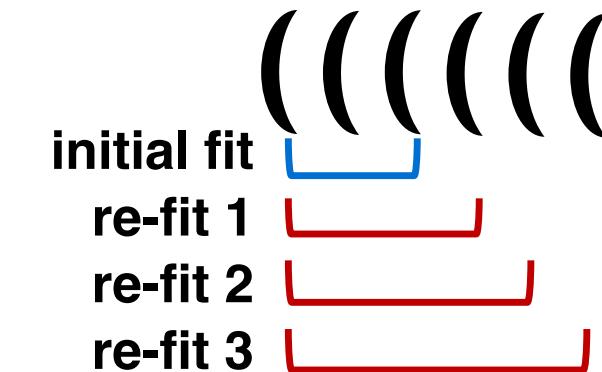
Note



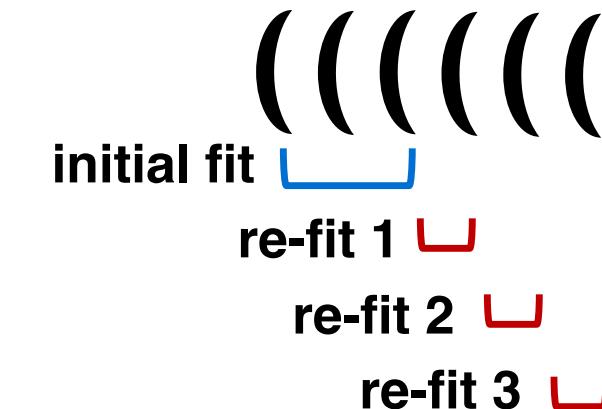
stop_words can be customized

Partial Fit

- Regular re-fit
 - Requires all previously-fit data
 - Plus new data



- Partial fit
 - Updates the fit instead of refitting all the data from the beginning
 - (the previous data is not needed)



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Partial Fit Parameters

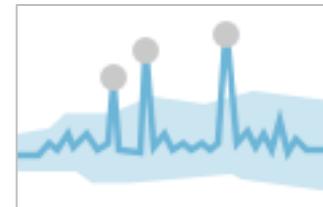
`partial_fit=<true|false>` is a parameter

- Default is `false` (updates model using all data)
- When set to `true`, updates an existing model using only new data
- Available with:
 - `BernoulliNB`
 - `GaussianNB`
 - `Birch`
 - `StandardScaler`
 - `SGDRegressor`
 - `SGDClassifier`
- `n_iter=<int>` sets the number of passes over the training data
 - Is set to 1 when `partial_fit` is set to `true` (default is 5)
 - Relevant only to `SGDRegressor` and `SGDClassifier`

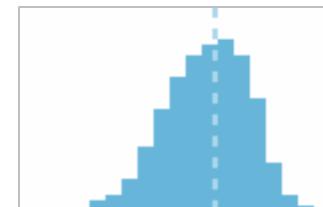
```
fit GaussianNB  
<field_to_predict> from  
<explanatory_fields>  
[into<model name>]  
[partial_fit=<true|false>]
```

ML Toolkit Custom Visualizations

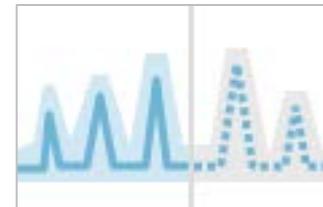
Available on any Splunk Enterprise instance on which the Machine Learning Toolkit is installed



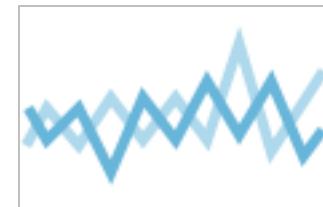
Outliers Chart (OutliersViz)



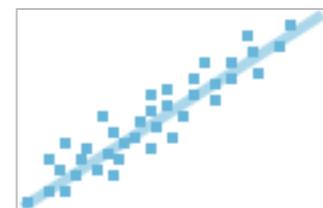
Histogram Chart (HistogramViz)



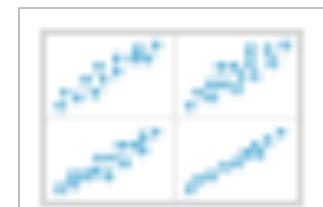
Forecast Chart (ForecastViz)



Downsampled Line Chart (LinesViz)



Scatter Line Chart (ScatterLineViz)



Scatterplot Matrix

Lab 4 – Algorithms, Preprocessing & Feature Extraction

Time: 35 minutes

Tasks:

- Fit a model on the training data
- Apply the model on the test set
- Compare the effectiveness of different models
- Summarize, list and delete models you saved

Module 5: Market Segmentation & Transactional Analysis

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module Objectives

- Define two types of market segmentation
- Describe the process of segmenting markets
- Use Splunk to find market segments
- Validate the coherence of market segments
- Define transactional analysis
- Identify transactional analysis use cases
- Use Splunk to build, analyze, and visualize higher-level (meta) transactions

Market Segmentation and Transactions?

- What do they have in common?
 - Both focus on analyzing the behavior of anything:
 - ▶ People
 - ▶ Servers
 - Market segmentation finds groups with similar behavior to address a potential customer experience
 - Transactional analysis groups instances of related behaviors to determine a story or longer term experience that can then be optimized

Types of Market Segmentation

- a priori
 - Easy to define using existing discrete values in fields
 - ▶ Male vs. female
- post hoc
 - Discover new groupings or combinations in the data
 - ▶ Cluster analysis

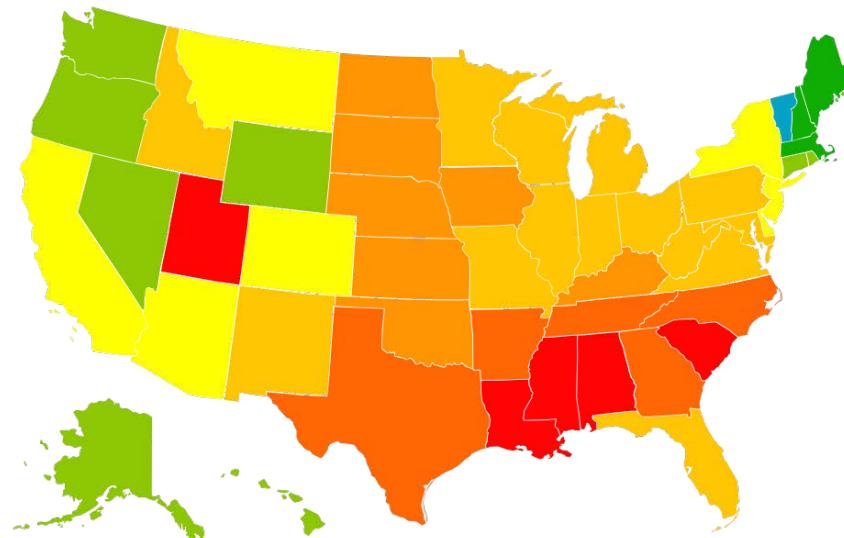
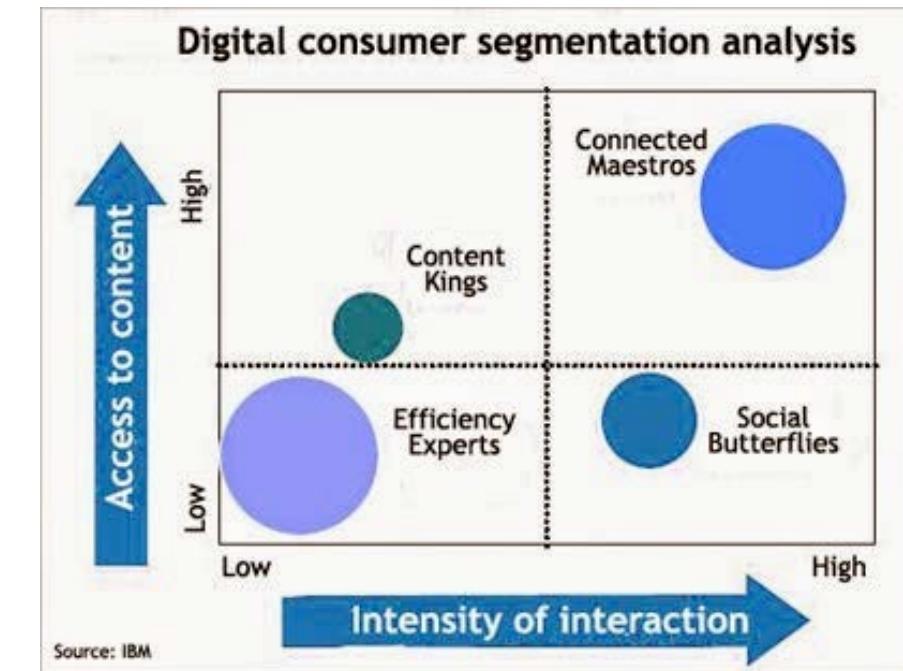


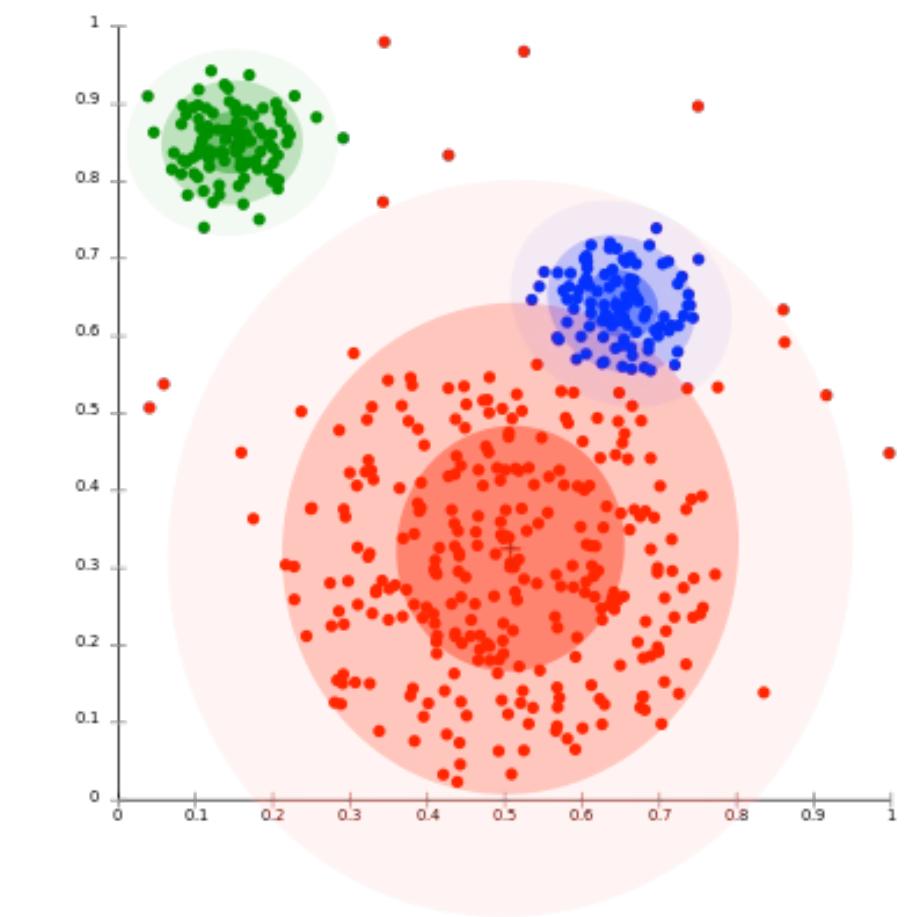
Image: U.S. segmentation. Data: church or synagogue attendance
Source:
http://en.wikipedia.org/wiki/Christianity_in_the_United_States#mediaviewer/File:Church_or_synagogue_attendance_by_state_GFDL.svg
Attribution: Creative Commons, Falcorian



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Market Segmentation Process

- Leverage existing labels in the data before using ML
 - Human input is key to the success of this process
1. Find clusters (market segments)
 - Use cluster commands, ML models
 2. Validate (is there coherence?)
 - Assign labels & make meaningful names
 3. Target strategies to customer preferences
 - Geographic
 - Demographic
 - Behavioral

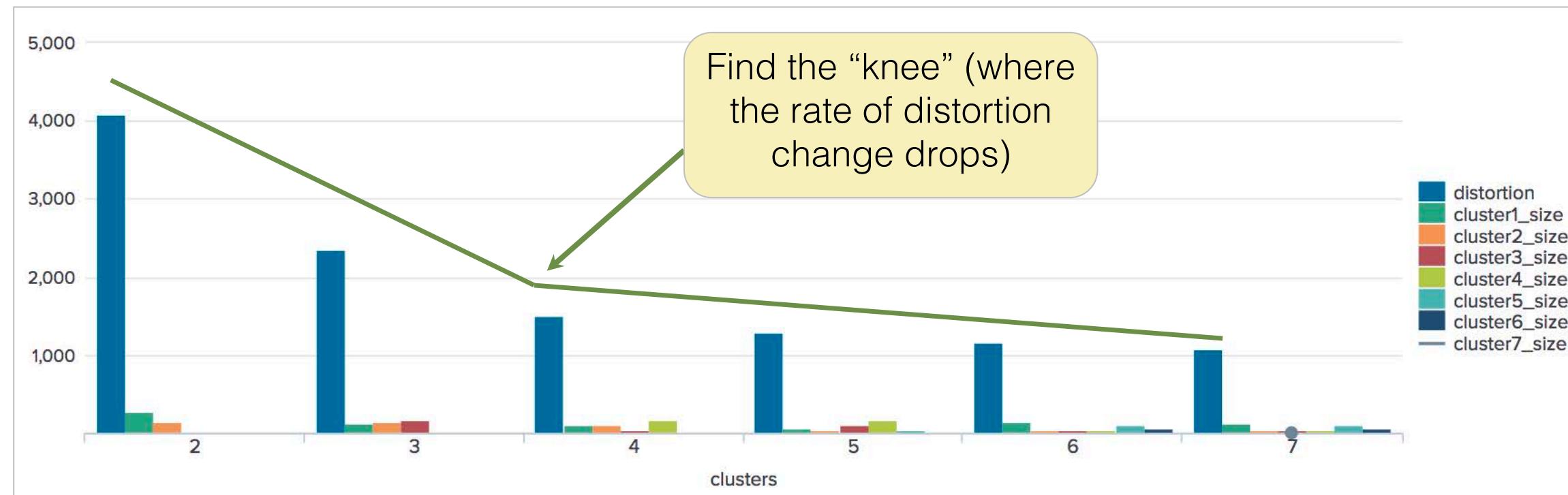


Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

kmeans Command for Market Segmentation

Instead of a number, use a range for `kmeans` to examine options and optimize the number of market segments

```
sourcetype=access_combined action=purchase  
| stats sum(price) as order_total by JSESSIONID  
| kmeans k=2-7 order_total
```

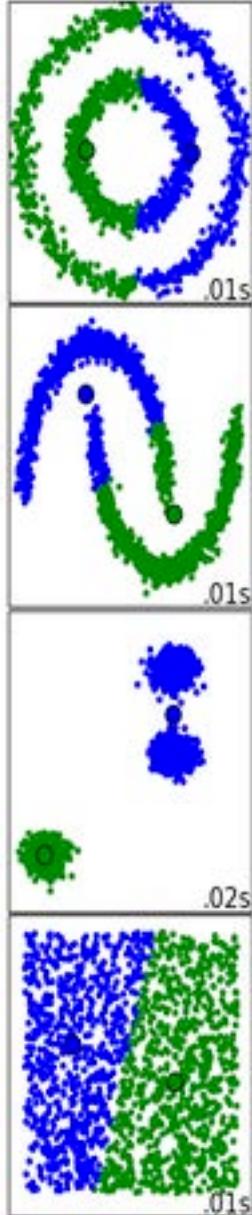


Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

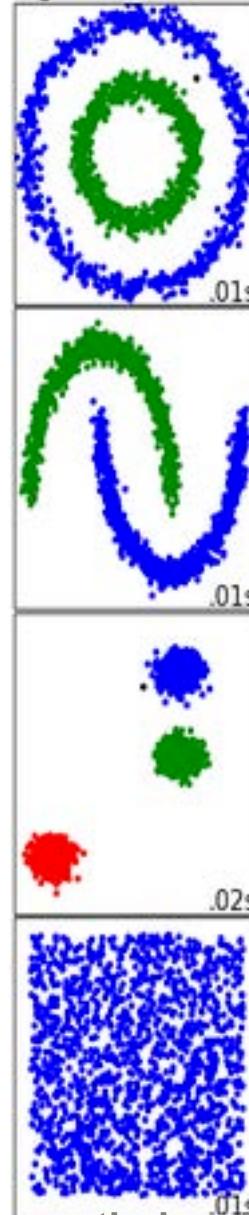
Clustering Plots

(XMeans is similar)

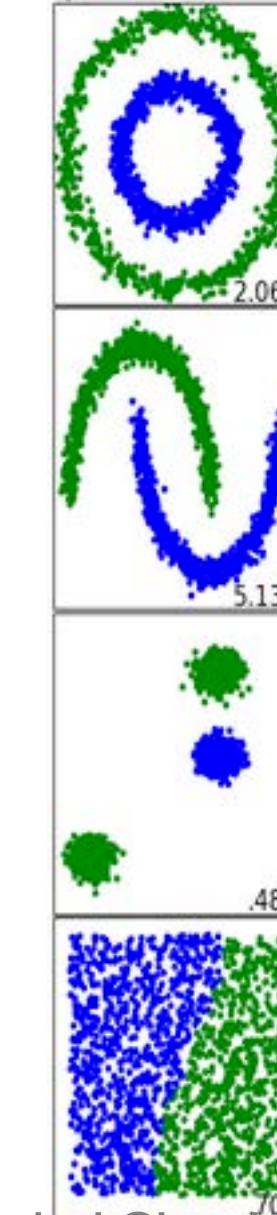
Kmeans



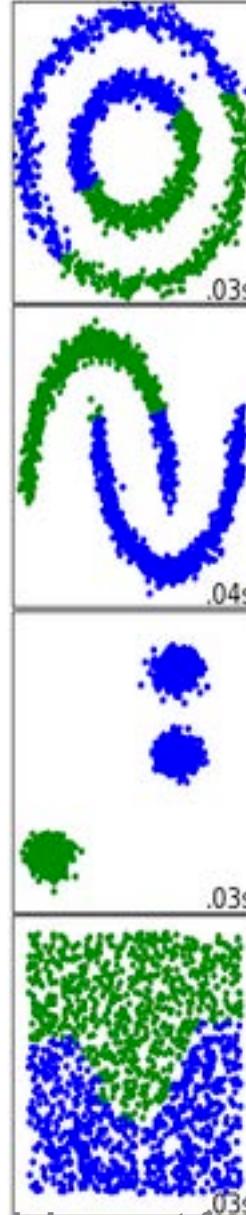
DBSCAN



SpectralClustering

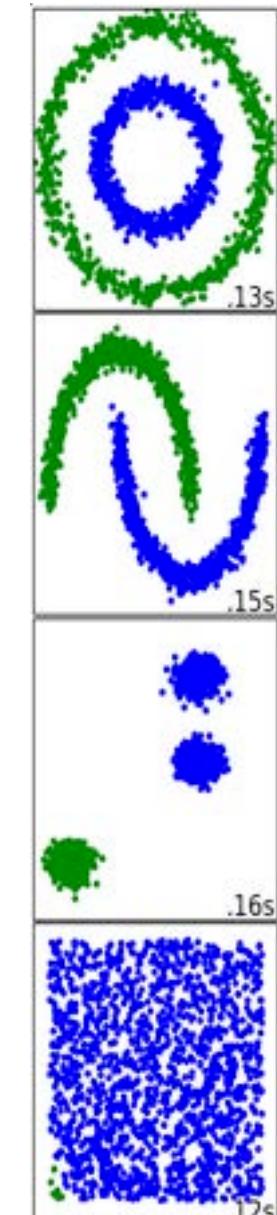


Birch



(Splunk command)

cluster



Generated for mastinder singh (mastinder.singh@jpmchase.com) (C) Splunk Inc, not for distribution

Validating Coherence

Do the clusters actually relate to anything?

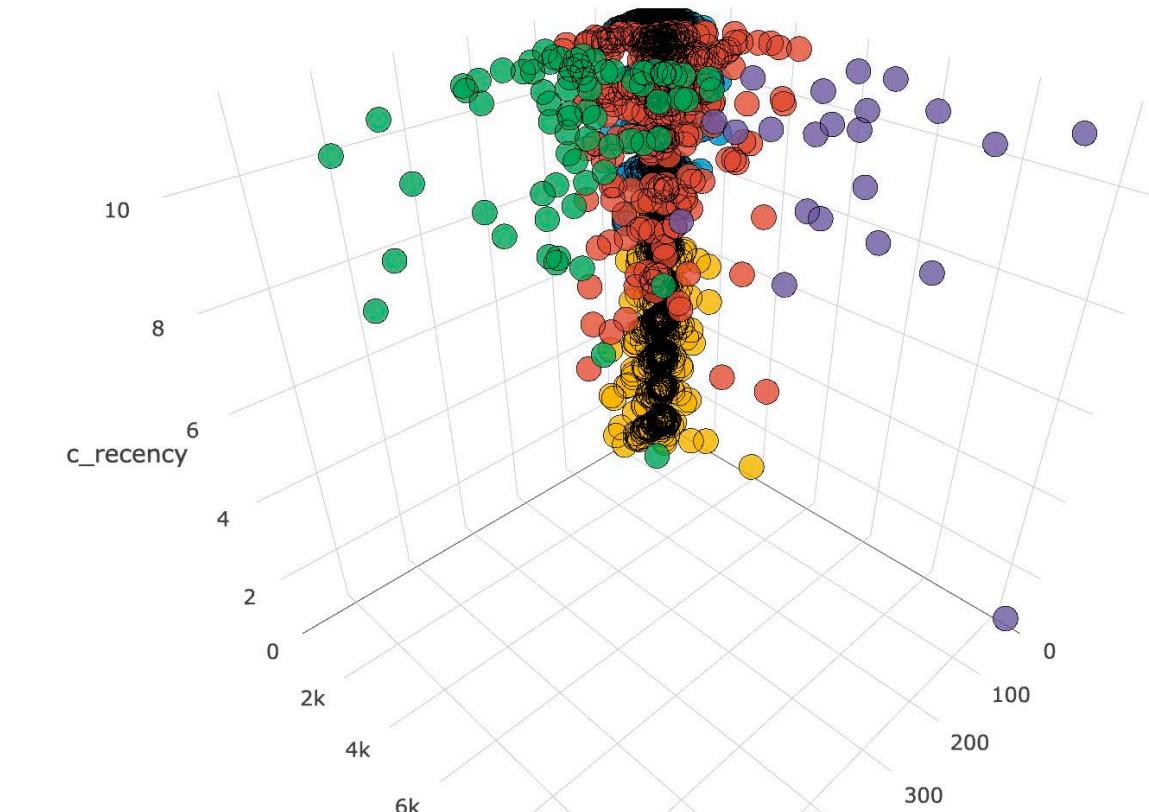
```
sourcetype=access_combined action=purchase AND JSESSIONID=* AND product_name=* earliest=-7d@d  
| fields price JSESSIONID product_name  
| stats list(product_name) as product_name sum(price) as spending by JSESSIONID  
| kmeans k=4 spending  
| chart count by product_name CLUSTERNUM
```

product_name	1	2	3	4
Benign Space Debris	116	32	43	0
Curling 2014	136	39	40	0
Dream Crusher	0	102	231	0
Final Sequel	208	54	66	0
Fire Resistance Suit of Provolone	76	17	46	233
Holy Blade of Gouda	59	15	39	186
Manganiello Bros.	0	96	242	0
Manganiello Bros. Tee	36	12	57	197
Mediocre Kingdoms	235	62	92	0
Orvil the Wolverine	0	83	166	0
Puppies vs. Zombies	35	9	33	176
SIM Cubicle	241	58	55	0
World of Cheese	252	70	86	0
World of Cheese Tee	35	12	49	167

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Retail Market Segmentation Example

- Improve customer-centric marketing
 - Segmented customers into meaningful groups based on time, frequency, and a monetary model using kmeans
 - Main characteristics of the consumers in each segment are clearly identified



- 12-page detailed analysis can be approximated in 10 lines of SPL

- Eventstats	- StandardScaler
- KMeans	- stats

Data mining for the online retail industry: A case study of RFM model-based customer segmentation using data mining"
<http://www.palgrave-journals.com/dbm/journal/v19/n3/pdf/dbm201217a.pdf>

© 2012 Macmillan Publishers Ltd. 1741-2439 Database Marketing & Customer Strategy Management

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Transactional Analysis Use Cases

- Transactional Analysis: the study of any group of conceptually-related events which spans time and describes behavior
- Transactions are “high-level” events:
 - DDoS attack from unknown IP ranges
 - John Smith purchased a product on the website
- Transactions span IT & business data sources:
 - “Purchase transaction” involves web-server logs, e-commerce data, product and customer lookups
- Business users care about transactions
 - Basic unit of economic activity

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Concept: Meta Transactions

- Transactions-of-transactions that represent the entirety of each customer's experiences
 - Do transaction on transaction events by customer id
 - Build a meta transaction of all of a customer's experiences
 - **ServiceTicketHistory** - full customer experience
- With a *collection* of these, you can do statistics
 - Find all customers who had a positive experience with your product

Event	Score
Search for site	9.0
Search products	4.6
Compare products	3.2
Add to wish list	7.4
Place in cart	9.1
Purchase	8.8
Receive shipment	9.3
Review product	7.9
Recommend product	9.6
File a warranty claim	2.1
Receive replacement	4.8

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

How to Construct Meta Transactions

- Goal: attach KPI of interest to high-level customer experiences
 - Construct transactions
 - Assemble transactions into higher-level transactions
 - They may be ongoing / may not have finished yet
- Avoid running **transaction** on top of **transaction**
 - Can be prohibitively slow
- Use alternative functions, like **stats list()** or **stats values()**

Higher-Level Transactions Example

You can now do statistics on meta transactions

```
sourcetype=access_combined action=*
| reverse
| streamstats count as stage by JSESSIONID
| xyseries JSESSIONID stage action
| fillnull value=.
| stats count by 1 2 3 4 5
```

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Aggregate & Visualize

- Higher levels built from lower levels <https://splunkbase.splunk.com/app/3468/>
 - **Economic transactions:** understood from low-level machine events
 - **Customer experiences:** from mid-level economic transactions
- High levels affect the lower levels, too
 - If customers are happy, they make more raw events (web clicks, etc.)



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module 5 Lab Exercise – Clusters & Transactions

Time: 30 minutes

Tasks:

- Normalize customer data with **StandardScaler** & determine a value for k
- Fit a **KMeans** model & reduce the dimensionality with PCA
- Examine the average values fields within each customer cluster
- Use **kmeans** to estimate distinct market groups
- Fit a model on your chosen value of k
- Build transactions and meta-transactions to examine web purchase failure ratios

Module 6: Anomaly Detection

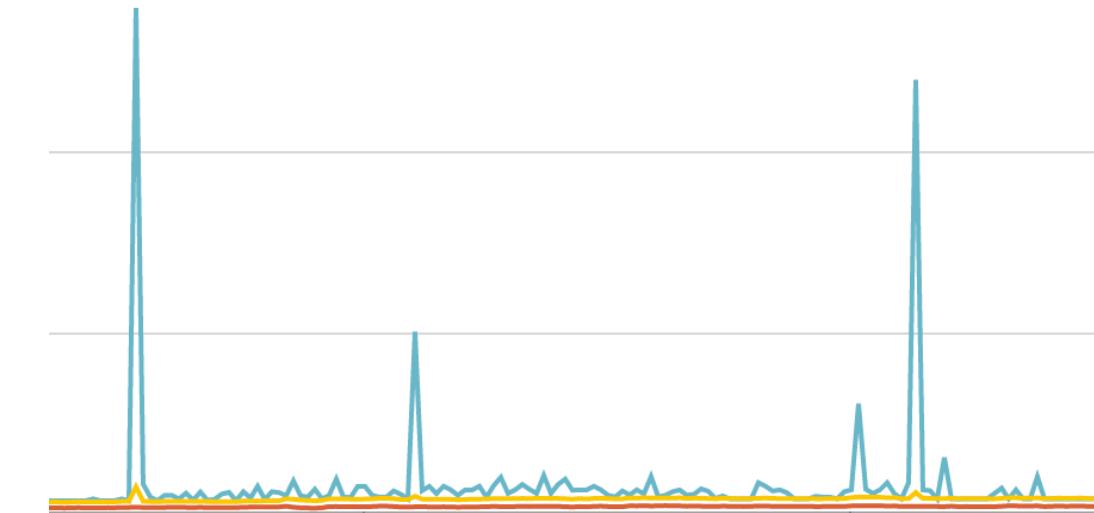
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module Objectives

- Define anomaly detection
- Identify anomaly detection use cases
- Use Splunk to detect and analyze outliers in numerical data
 - standard deviation
 - IQR
 - median absolute deviation
 - `anomalydetection` command
 - `cluster` command

What is Anomaly Detection?

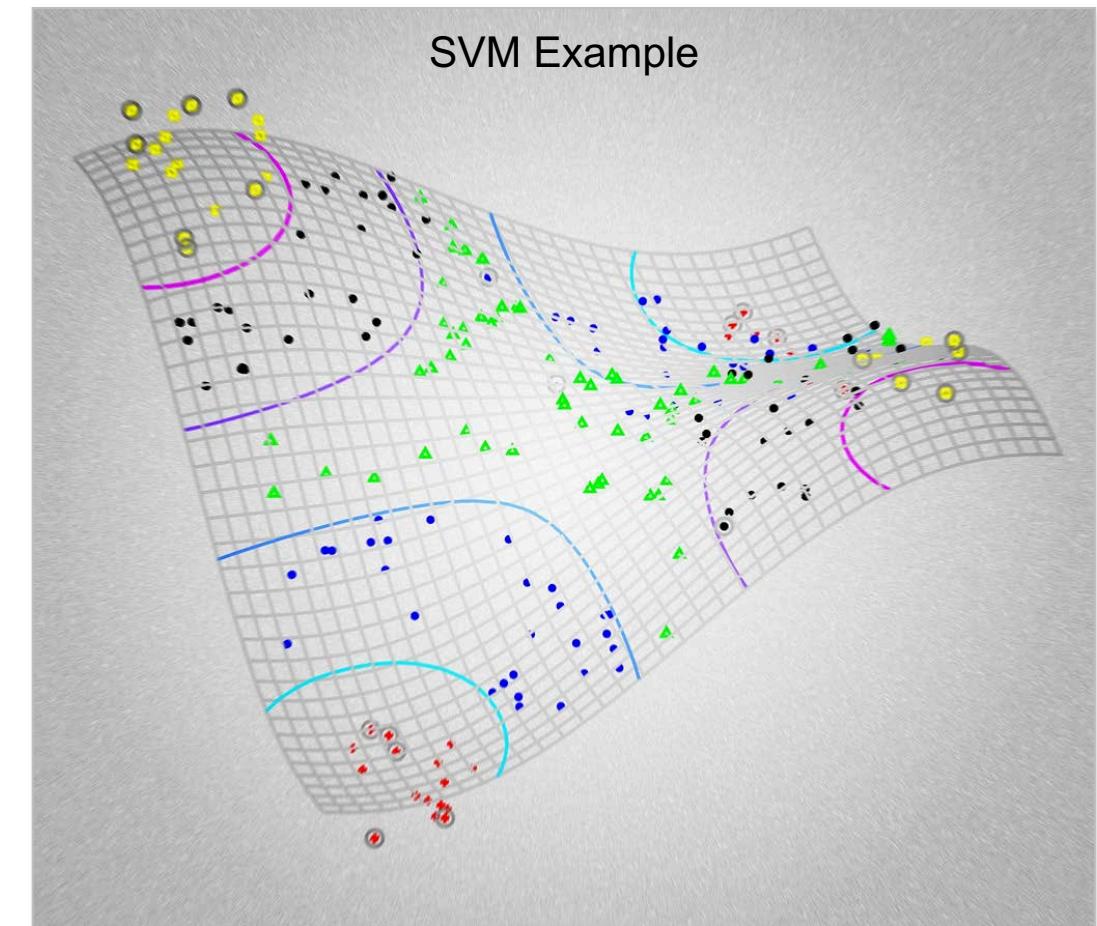
- An anomaly is a deviation in the expected behavior of the data
 - Can be a single event
 - Sequences of events (transactions)
 - More complex patterns
- Keep the outliers when:
 - Reporting
 - Alerting
- Remove the outliers in cases like the market segmentation analysis shown earlier and in other cases where the outliers skew the analysis if they aren't removed



* Distributed Denial of Service – uses many devices and connections, often global
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Anomaly Detection with ML

- Machine Learning (ML) helps you model expected behaviors
 - First learn the normal patterns, trends, and behaviors of the system
- ML helps identify sufficiently large deviations
 - Assign anomaly scores to events and patterns
 - Estimate probabilities of rare events
- Create a baseline data image (current state of the system)

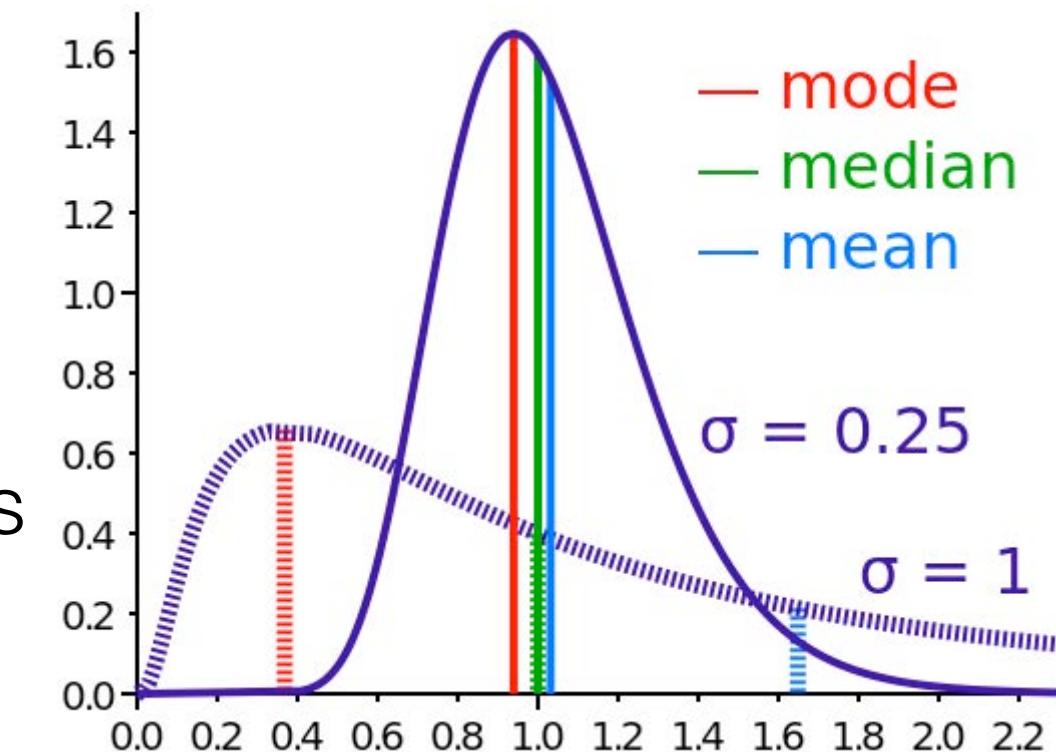


<https://www.flickr.com/photos/javism/8737879875/>

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Statistical Outliers for Anomaly Detection

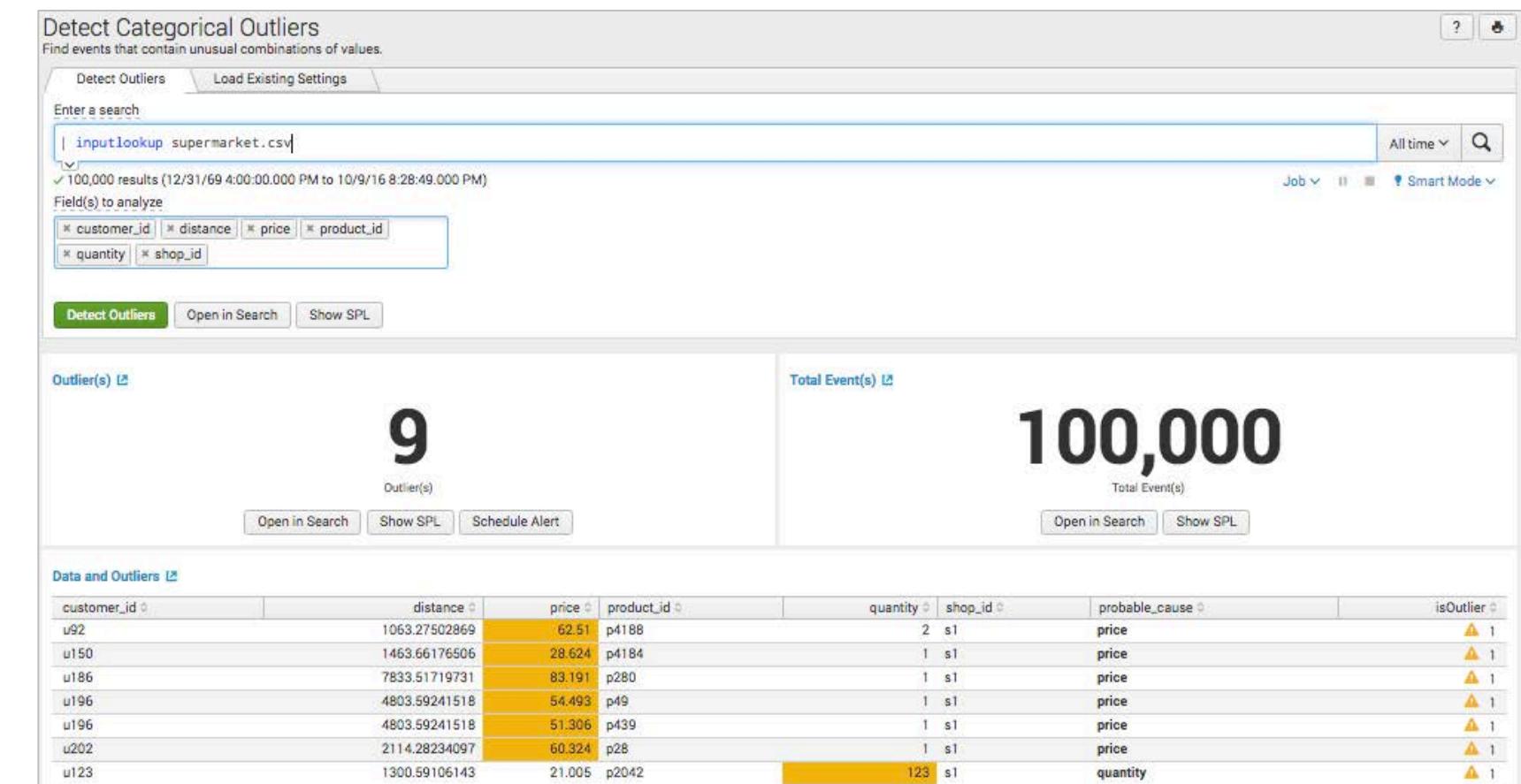
- Finding statistical outliers is a first step to effective anomaly detection
- A statistical outlier is any event which is far from some measure of centrality
 - Some measures of centrality
 - Mean: the average value
 - Median: the typical value
 - Mode: the most frequent value
 - Statistical outliers come in many different flavors
 - Non-average: far from the mean
 - Non-typical: far from the median
 - Non-popular: small count relative to the mode



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Categorical Outliers

- Categorical outliers: events that contain unusual combinations of
 - Non-numeric values
 - Multi-dimensional data
 - ▶ String identifiers
 - ▶ IP addresses



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Numeric Outliers – Standard Deviation

```
sourcetype = access_combined status>399 earliest=-1w  
| timechart span=1h count  
| streamstats window=24 avg(count) as avg, stdev(count) as stdev  
| eval multiplier = 2  
| eval lower_bound = avg - (stdev * multiplier)  
| eval upper_bound = avg + (stdev * multiplier)  
| eval outlier = if(count < lower_bound OR count > upper_bound, 1, 0)  
| table _time upper_bound count outlier
```

Numeric Outliers – Std. Deviation (cont.)

```
sourcetype = access_combined status>399 earliest=-1w  
| timechart span=1h count  
| streamstats window=24 avg(count) as avg, stdev(count) as stdev  
| eval multiplier = 2  
| eval lower_bound = avg - (stdev * multiplier)  
| eval upper_bound = avg + (stdev * multiplier)  
| eval outlier = if(count < lower_bound OR count > upper_bound, 1, 0)  
| table _time upper_bound count outlier
```

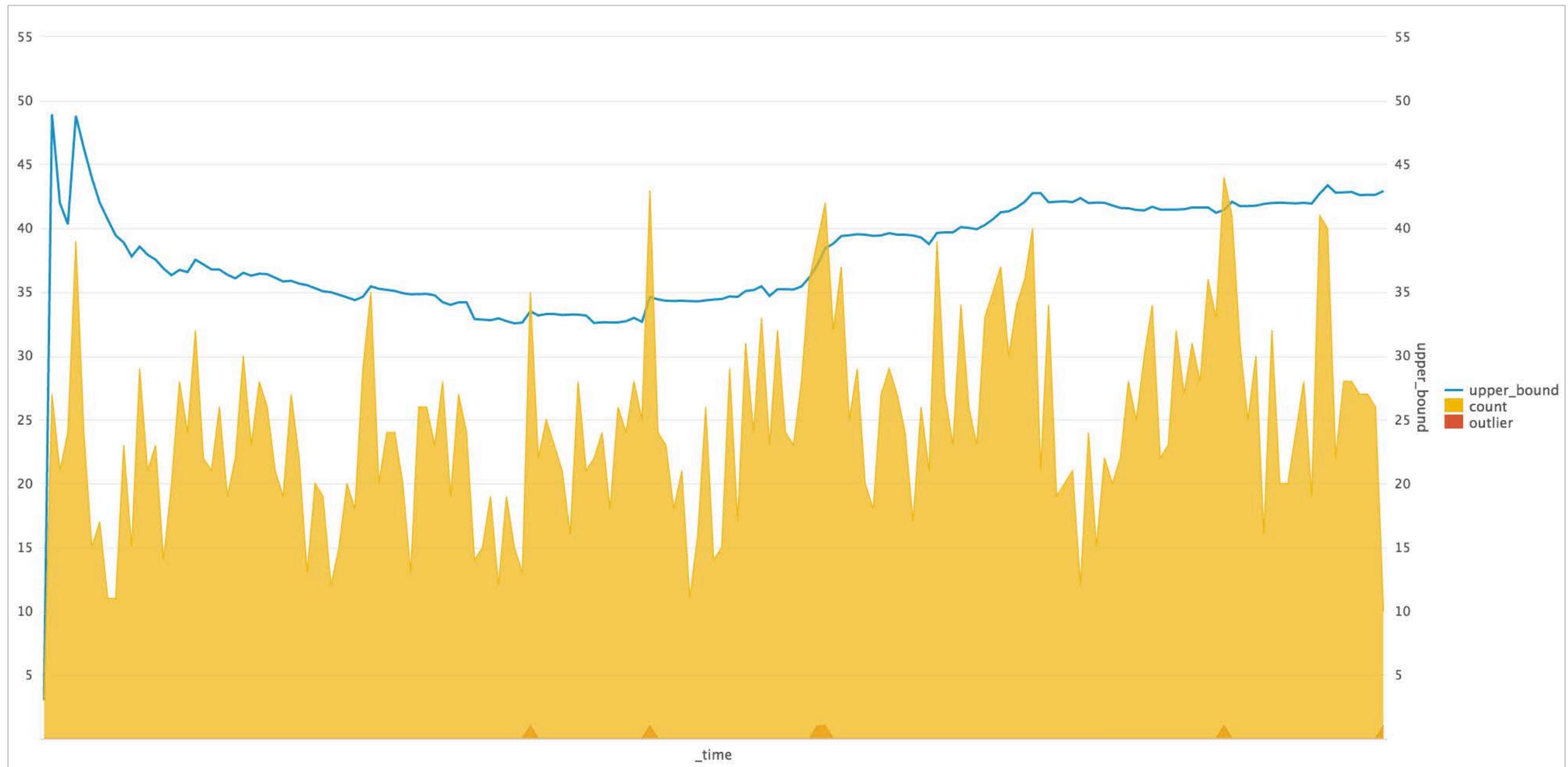
Numeric Outliers – Std. Deviation (cont.)

```
sourcetype = access_combined status>399 earliest=-1w  
| timechart span=1h count  
| streamstats window=24 avg(count) as avg, stdev(count) as stdev  
| eval multiplier = 2  
| eval lower_bound = avg - (stdev * multiplier)  
| eval upper_bound = avg + (stdev * multiplier)  
| eval outlier = if(count < lower_bound OR count > upper_bound, 1, 0)  
| table _time upper_bound count outlier
```

Numeric Outliers – Std. Deviation (cont.)

```
sourcetype = access_combined status>399 earliest=-1w  
| timechart span=1h count  
| streamstats window=24 avg(count) as avg, stdev(count) as stdev  
| eval multiplier = 2  
| eval lower_bound = avg - (stdev * multiplier)  
| eval upper_bound = avg + (stdev * multiplier)  
| eval outlier = if(count < lower_bound OR count > upper_bound, 1, 0)  
| table _time upper_bound count outlier
```

Numeric Outliers – Std. Dev. Visualization



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Numeric Outliers - IQR

```
sourcetype=access_combined status>399 earliest=-1w  
| timechart span=1h count  
| eventstats median(count) as median, p25(count) as p25, p75(count) as p75  
| eval IQR = p75 - p25  
| eval multiplier = 2  
| eval lower_bound = median - (IQR * multiplier)  
| eval upper_bound = median + (IQR * multiplier)  
| eval outlier = if(count < lower_bound OR count > upper_bound, 1, 0)  
| table _time count lower_bound upper_bound outlier
```

Numeric Outliers – IQR (cont.)

```
sourcetype=access_combined status>399 earliest=-1w  
| timechart span=1h count  
| eventstats median(count) as median, p25(count) as p25, p75(count) as p75  
| eval IQR = p75 - p25  
| eval multiplier = 2  
| eval lower_bound = median - (IQR * multiplier)  
| eval upper_bound = median + (IQR * multiplier)  
| eval outlier = if(count < lower_bound OR count > upper_bound, 1, 0)  
| table _time count lower_bound upper_bound outlier
```

Numeric Outliers – IQR (cont.)

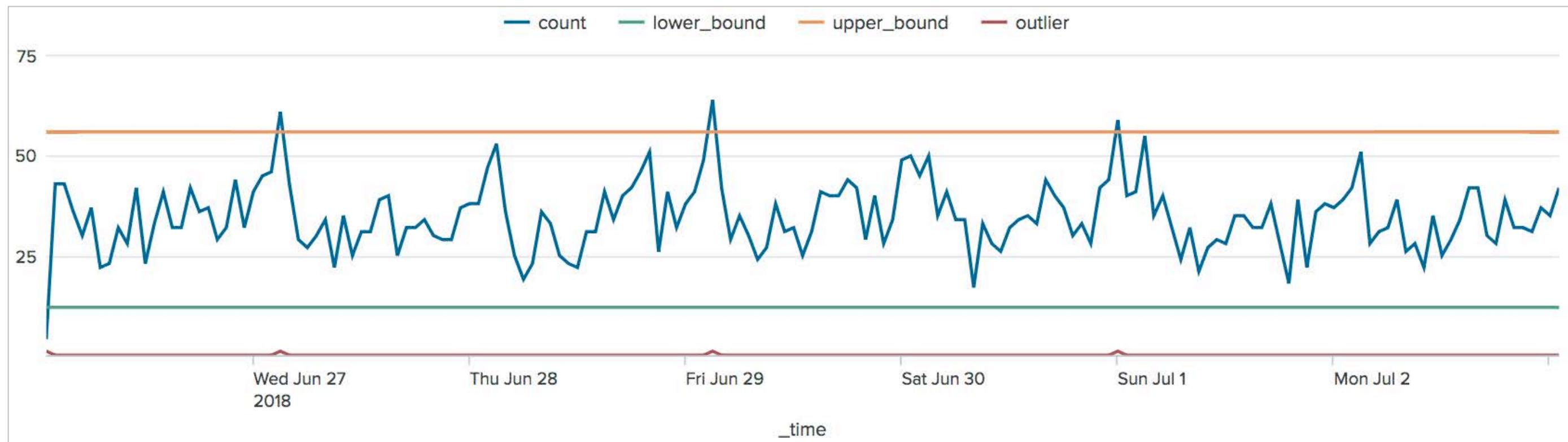
```
sourcetype=access_combined status>399 earliest=-1w  
| timechart span=1h count  
| eventstats median(count) as median, p25(count) as p25, p75(count) as p75  
| eval IQR = p75 - p25  
| eval multiplier = 2  
| eval lower_bound = median - (IQR * multiplier)  
| eval upper_bound = median + (IQR * multiplier)  
| eval outlier = if(count < lower_bound OR count > upper_bound, 1, 0)  
| table _time count lower_bound upper_bound outlier
```

Numeric Outliers – IQR (cont.)

```
sourcetype=access_combined status>399 earliest=-1w  
| timechart span=1h count  
| eventstats median(count) as median, p25(count) as p25, p75(count) as p75  
| eval IQR = p75 - p25  
| eval multiplier = 2  
| eval lower_bound = median - (IQR * multiplier)  
| eval upper_bound = median + (IQR * multiplier)  
| eval outlier = if(count < lower_bound OR count > upper_bound, 1, 0)  
| table _time count lower_bound upper_bound outlier
```

Numeric Outliers – IQR Visualization

Column chart with all tabled fields as overlays except outlier

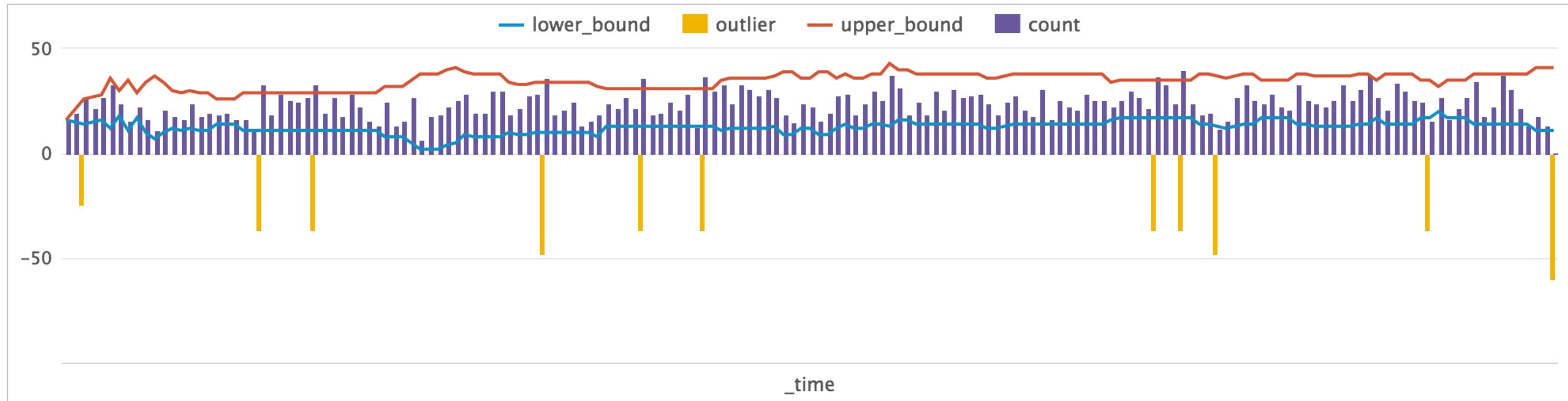


Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Numeric Outliers: Median Abs. Deviation

```
sourcetype=access_combined status>399 earliest=-1w  
| timechart span=1h count  
| streamstats window=24 median(count) as median  
| eval abs_dev = abs(count - median)  
| streamstats window=24 median(abs_dev) as median_abs_dev  
| eval lower_bound = median - (median_abs_dev * 3)  
| eval upper_bound = median + (median_abs_dev * 3)  
| eval outlier = if(count < lower_bound OR count > upper_bound, 1, 0)  
| table _time lower_bound outlier upper_bound count
```

Median Absolute Deviation Visualization



```
. . . | eval outlier = if(count < lower_bound OR  
count > upper_bound, -median_abs_dev * 5 , 0)  
| table _time lower_bound count upper_bound outlier
```

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

anomalydetection Command

```
anomalydetection [<method-option>] [<action-option>]  
[<pthresh-option>] [<cutoff-option>] [<field-list>]
```

- If method = **histogram** or method = zscore available actions are:
 - action = filter
 - action = annotate
 - action = summary
- If method = IQR available actions are:
 - action = remove
 - action = transform
- cutoff <bool>

anomalydetection method = zscore

- Finds, filters, or summarizes irregular or uncommon search results
 - Assigns an “anomaly score” for individual fields
 - Looks at the entire event set and considers the distribution of values
 - For numeric fields, identifies values that are anomalous either
 - By frequency of occurrence or
 - By number of standard deviations from the mean
 - For anomalous fields, a new field is added with the following scheme
 - If the field is numeric, e.g. size, the new field will be
Anomaly_Score_Num(size)
 - If the field is non-numeric, e.g. name, the new field will be
Anomaly_Score_Cat(name)

anomalydetection zscore Details

(action=annotate action=filter)	
If numeric	If categorical or < 100 distinct values
<p>Anomaly_Score_Num(x) = $p(x) \sim \mathcal{N}(\mu, \sigma)$</p> <p>$p(x)$ is the two-tailed probability of seeing such a value in a normal distribution with mean μ and standard deviation σ</p>	<ol style="list-style-type: none">1. If $frequency(x) < pThresh$, it counts as anomalous $frequency(x) = \frac{count(x)}{dc(x) \times count}$2. Find the average frequency for non-anomalous values $avg_{freq} = \frac{count(x \neq \text{anomalous})}{dc(x \neq \text{anomalous}) \times count}$3. Calculate the anomaly score: $\text{Anomaly_Score_Cat}(x) = \frac{frequency(x)}{avg_{freq}(x)}$

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

anomalydetection method = IQR

- Specifies what to do with outliers
 - **action=remove** removes event containing outlying numerical value
 - ▶ abbreviation **rm**
 - **action=transform**: truncates outlying value to the outlier threshold
 - ▶ default
 - ▶ abbreviation **tf**
 - ▶ If **mark=true**, the transform action prefixes the value with "000"

```
...  
| stats sum(filesize) as volume, count as count by _time, weekday  
| anomalydetection volume count method=iqr action=transform
```

anomalydetection method = histogram

1. Computes a probability for each event, default
 - Product of the frequencies of each individual field value in the event
2. Detects unusually small probabilities
 - Categorical fields
 - Frequency of X is the number of times X occurs divided by the total number of events
 - Numerical fields
 - Builds a histogram for all the values
 - Computes the frequency of a value X as the size of the bin that contains X divided by the number of events

anomalydetection Command Example

The screenshot shows a Splunk search interface with the following search command in the top bar:

```
| inputlookup supermarket.csv | anomalydetection action=filter
```

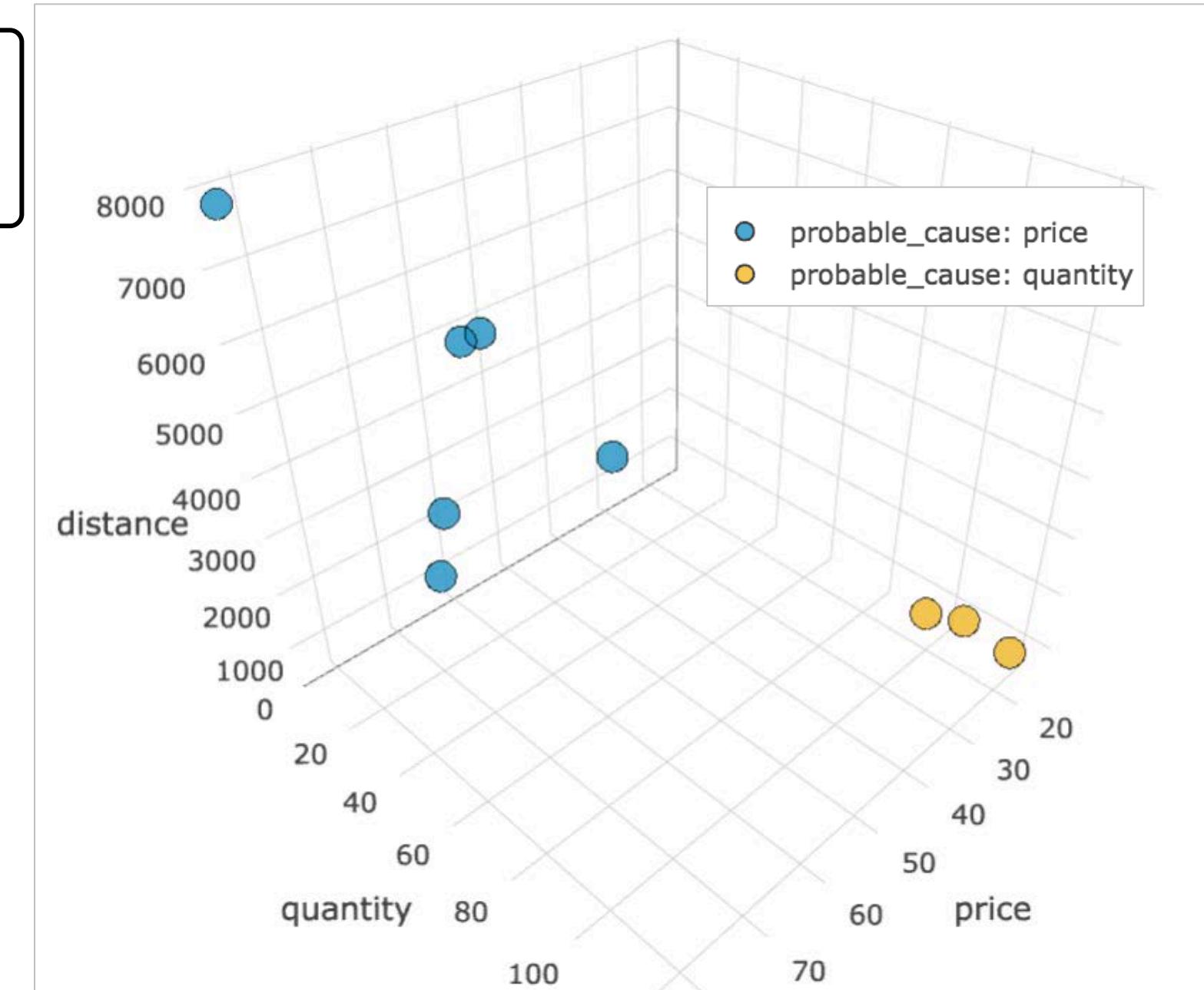
The search results show 9 results from June 8, 2018, to June 9, 2018. The results are displayed in a table with the following columns:

customer_id	distance	log_event_prob	max_freq	price	probable_cause	probable_cause_freq	product_id	quantity	shop_id
u62	2681.15450705	-36.1423	0.35050	0.172	price	0.00000	p325	9	s2
u72	248.699619449	-36.6300	0.35050	0.172	price	0.00000	p325	9	s4
u137	961.408935339	-35.6178	0.35050	0.172	price	0.00000	p325	5	s3
u137	961.408935339	-35.4043	0.61832	16.92	quantity	0.00004	p4029	106	s3
u166	2695.99047282	-35.1999	0.35050	0.172	price	0.00000	p325	1	s4
u176	1708.6583926	-35.5145	0.35050	0.172	price	0.00000	p325	7	s1
u196	4803.59241518	-36.0327	0.35050	51.306	price	0.00001	p439	1	s1
u214	1529.69862056	-35.9738	0.35050	0.172	price	0.00000	p325	6	s3
u231	583.590151221	-36.2727	0.35050	0.172	price	0.00000	p325	18	s2

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

anomalydetection Command Example (cont.)

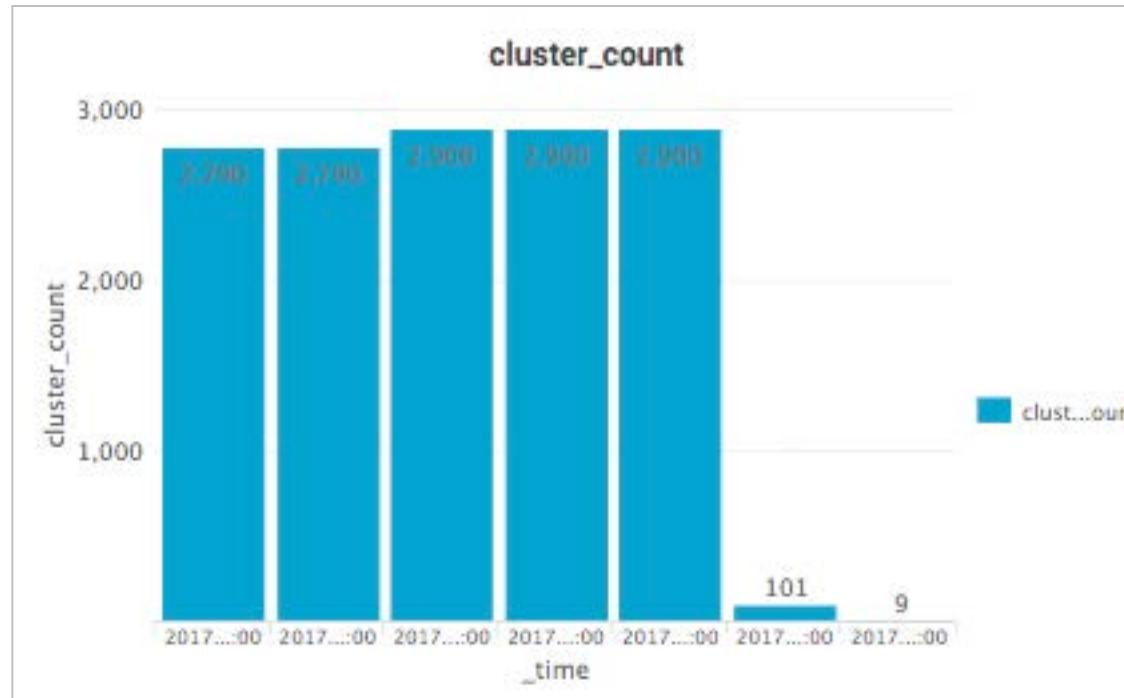
```
| inputlookup supermarket.csv  
| anomalydetection action=filter  
| table probable_cause price quantity distance
```



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

cluster Command for Anomaly Detection

- Small group anomaly: 2 successful logins from a terminated user
 - For small groups, sort ascending by cluster_count
- Large group anomaly: a DDoS attack of 1000s of similar events
 - For large groups, sort descending by cluster_count

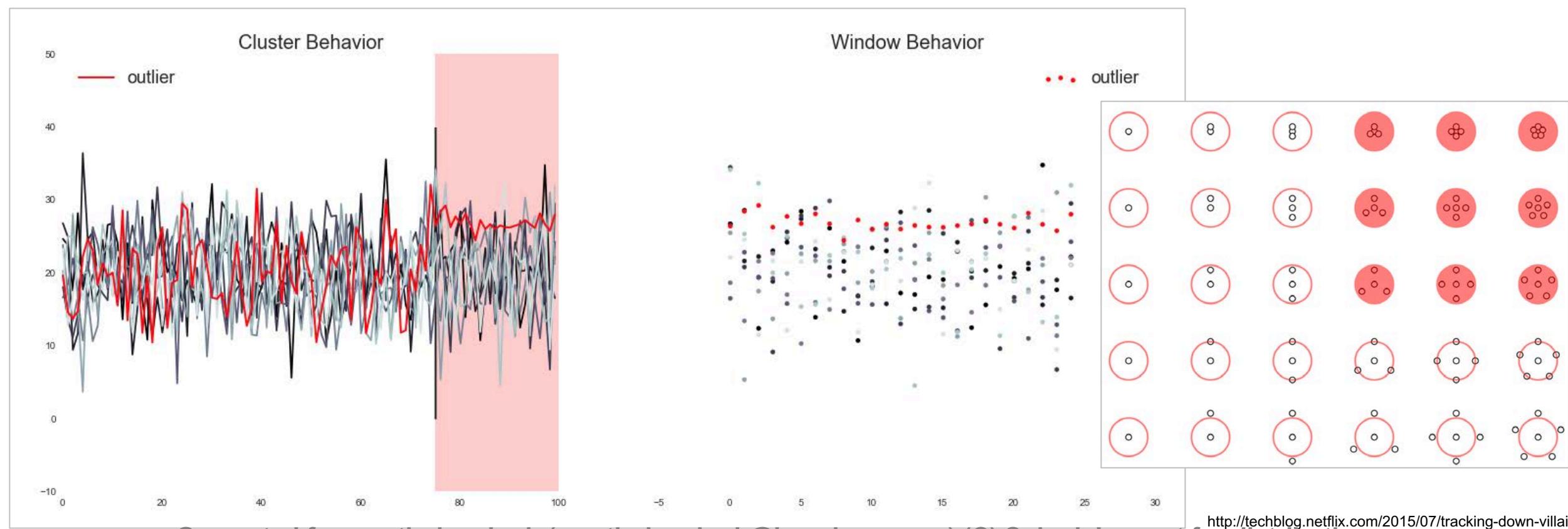


```
source="/opt/log/ecommsv1/sales_entries.log"
| cluster showcount=t t=0.7 labelonly=t
| table _time, cluster_count, cluster_label, _raw
| dedup 1 cluster_label
| table cluster_count, _time by cluster_label
| sort -_time, cluster_count
```

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

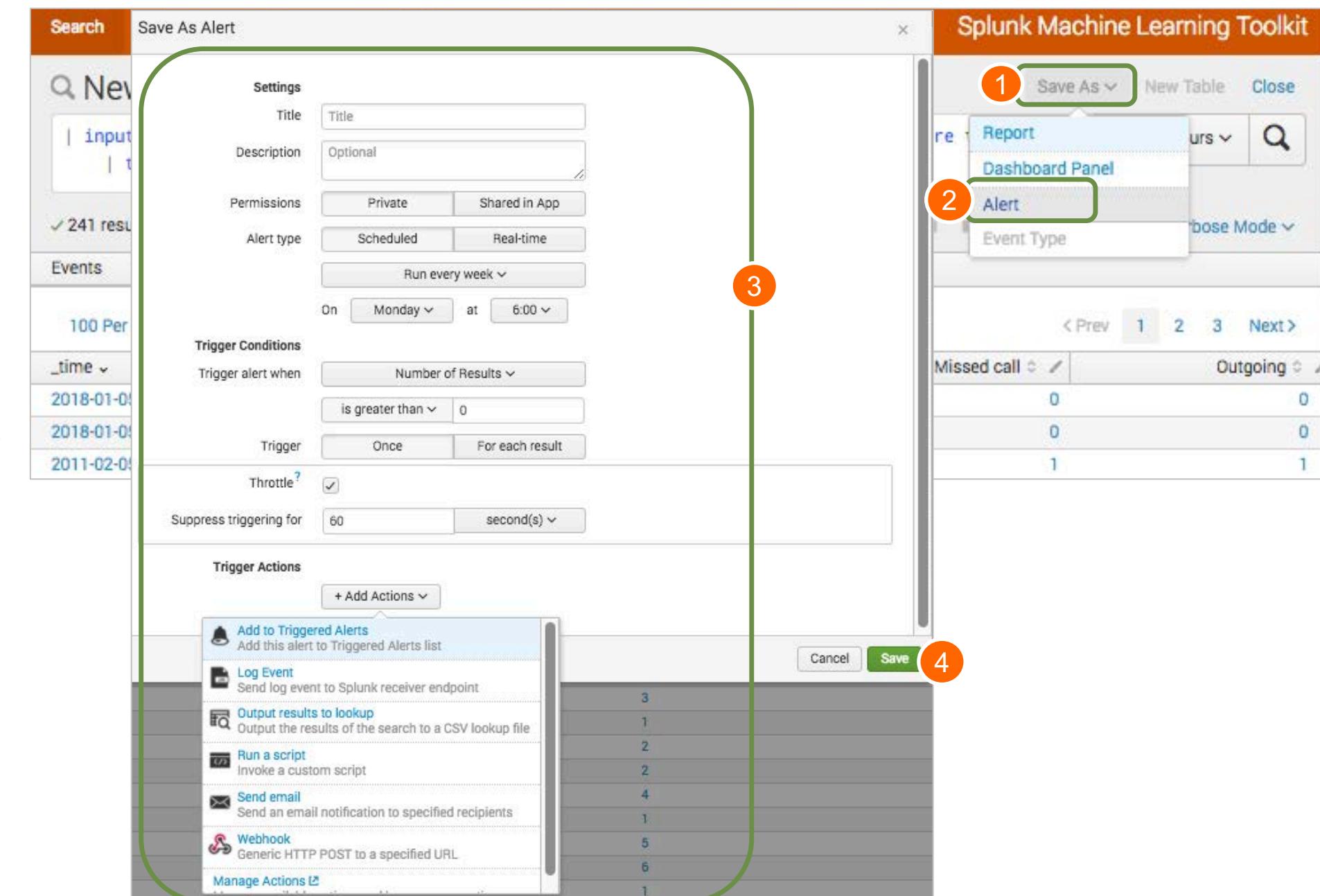
Netflix Example

- Fewer than 1% of servers are slow (often within set tolerances)
 - Collect only outliers and do cluster analysis with DBSCAN
 - Remove or terminate server



Alert for Outliers with a Throttle

- Throttling suppresses actions for results that have the same field value in a time range
- Too many outliers (5% in normal data) to alert on each
 - Throttle and provide count & percentage
 - Alert only when that count or percentage changes drastically



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module 6 Lab Exercise – Analyze Potential Anomalies

Time: 35 – 45 minutes

Tasks:

- Compare recent clusters to older clusters to determine if there are any anomalies
 - Use `streamstats` and `eval` to calculate standard deviation
 - Use `streamstats` and `eval` to calculate median absolute deviation
 - Use `eventstats` and `eval` to calculate IQR
- Compare standard deviation, median absolute deviation, and IQR against a second dataset
- Use the `cluster` command to find anomalies in other types of data
- Use the IQR method of removing outliers

Module 7: Estimation & Prediction

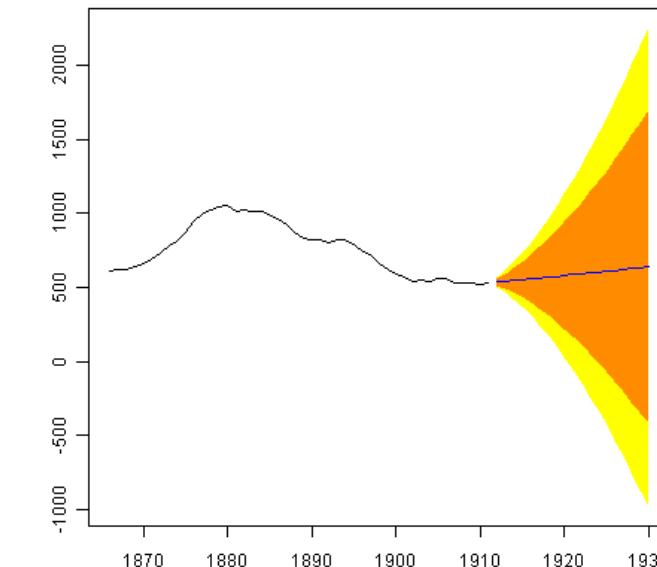
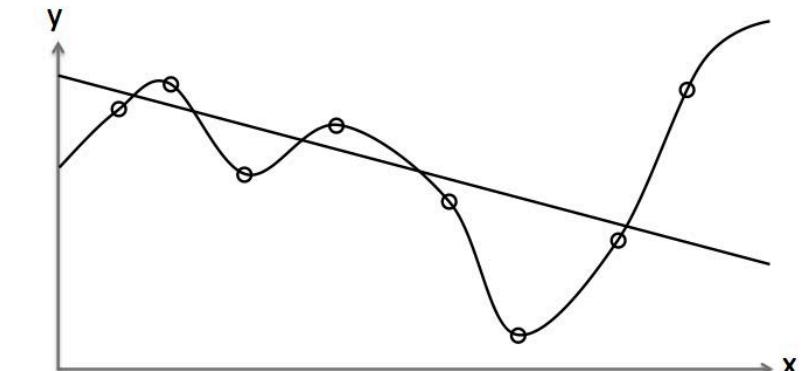
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module Objectives

- Define estimation and prediction
- Identify estimation and prediction use cases
- Define linear regression
- Describe common assumptions in linear regression
- Describe Splunk predict command

Estimating and Predicting

Estimation	Prediction
Calculated approximation of how x and y are related	Estimation of y based on known values of y
Could involve time or not	Could estimate future values (forecast) or not
Effectiveness is measured by p-values	Effectiveness is measured by cross-validation (accuracy)
Fixed effects	Effects may be random



<https://dartthrowingchimp.wordpress.com/2013/10/> by DARTTHROWINGCHIMP on OCTOBER 24, 2013

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

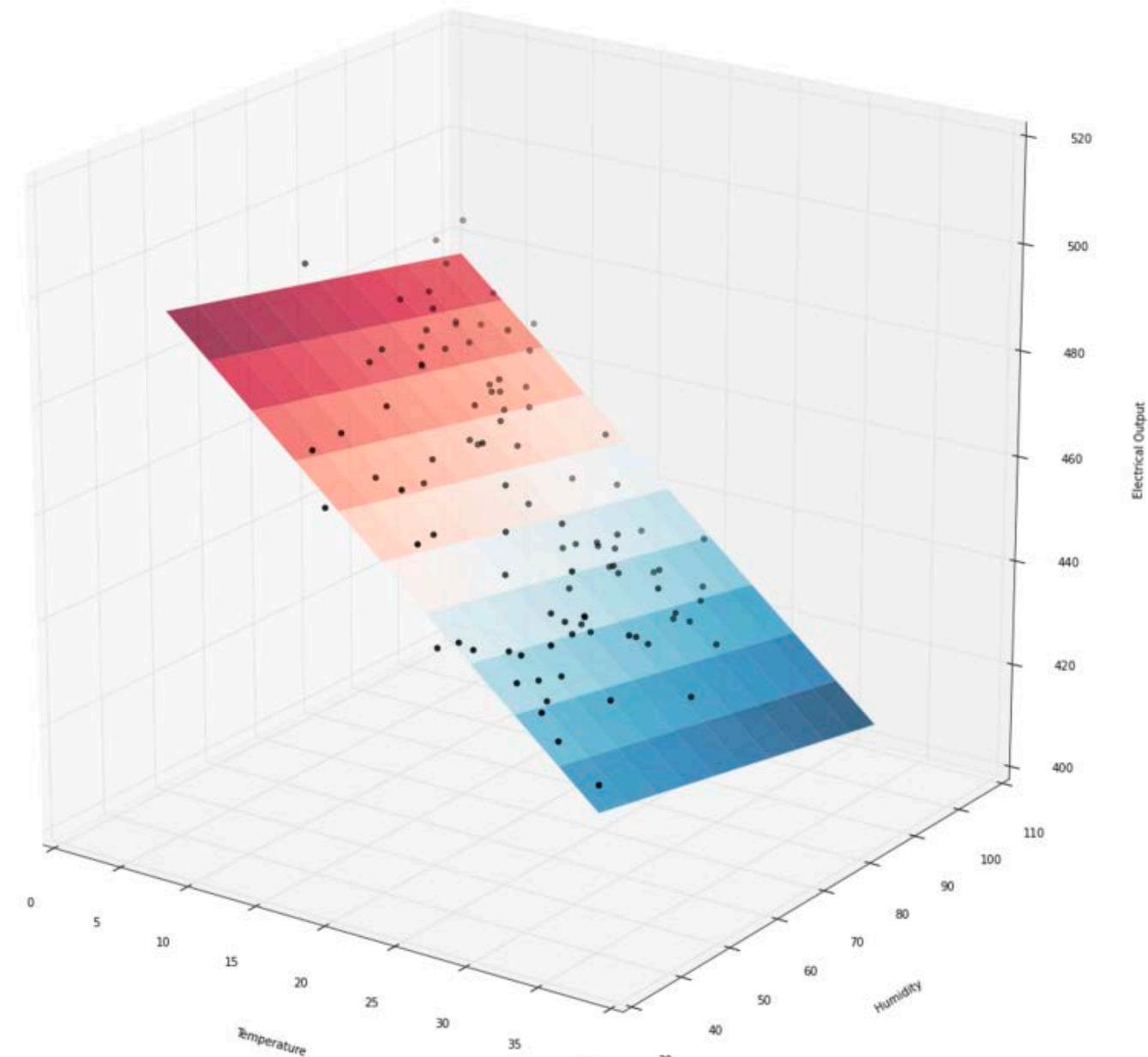
Estimation and Prediction Use Cases

1. Business problem: capacity planning (IT)
 - Forecast web traffic and more
 - To estimate server usage in the future to improve resource allocation
2. Security threats (Security)
 - Identify patterns of anomalous behavior in network, firewall and ecommerce data
 - To target threats and block bad actors from disrupting the system
3. Customer conversion rates (Marketing)
 - Identify patterns in customer behavior
 - To target strategies to those market segments to maximize conversion rates

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

What is Linear Regression?

- Predict values on one variable from the values of a second variable
 - Variable you are predicting is the criterion variable, Y
 - Variable that is the basis from which you predict is the predictor, X
- If there is only one predictor, the prediction method is called simple regression

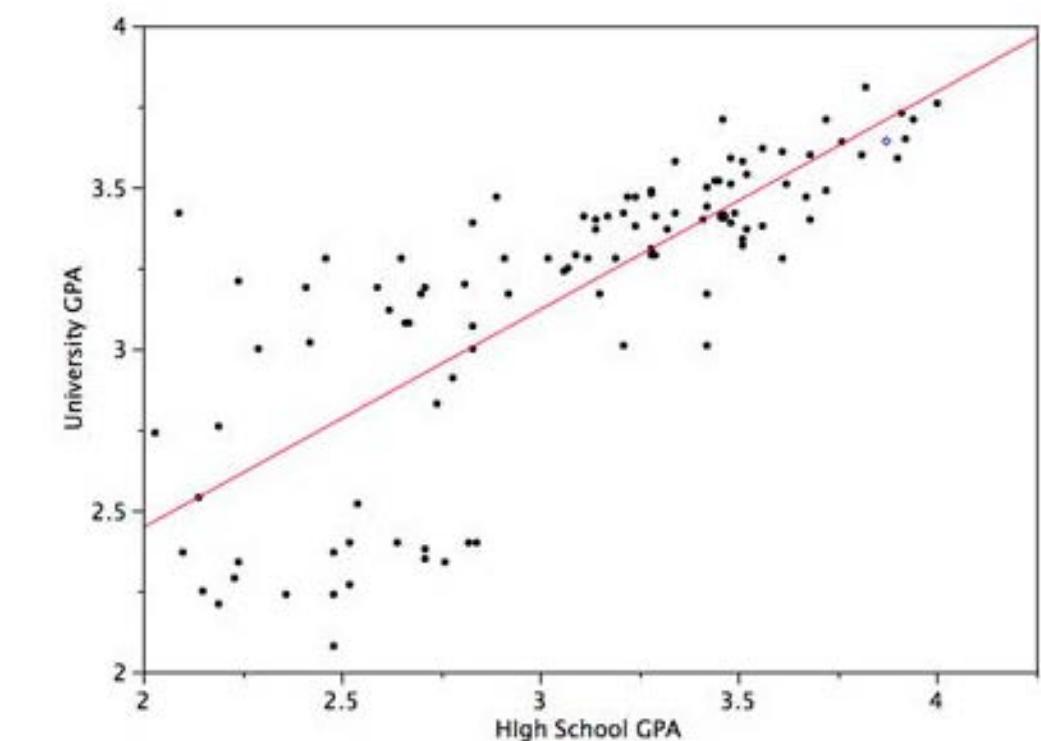


Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Assumptions in Linear Regression

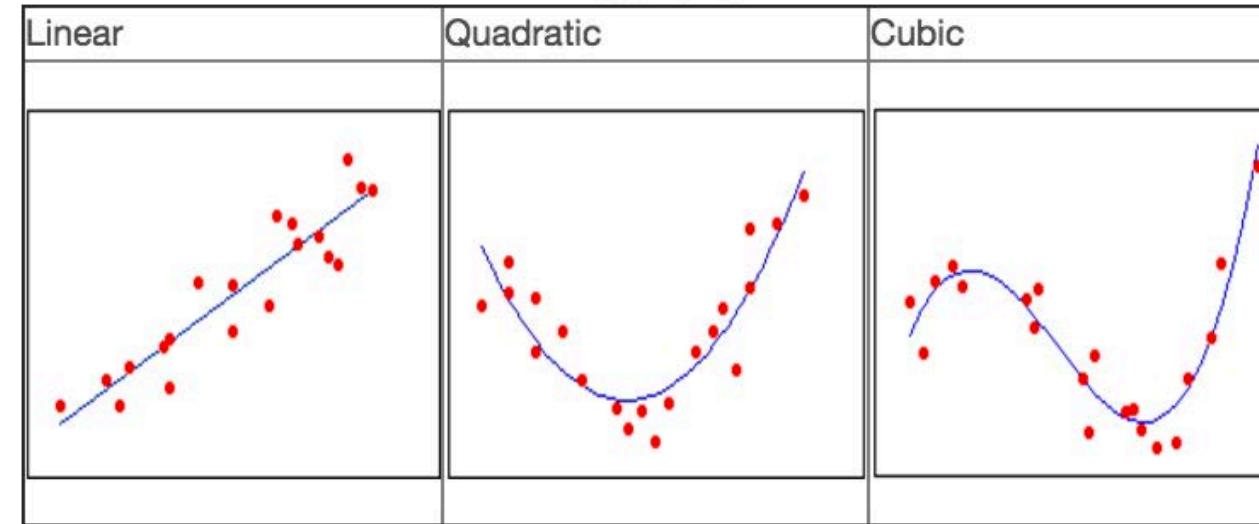
To infer, or draw conclusions about data from a sample, assumptions include:

1. Linearity: The relationship between the two variables is linear
2. Homoscedasticity: The variance around the regression line is the same for all values of X
3. Errors of prediction are distributed normally (deviations from regression line are normal, not that X or Y is distributed normally)



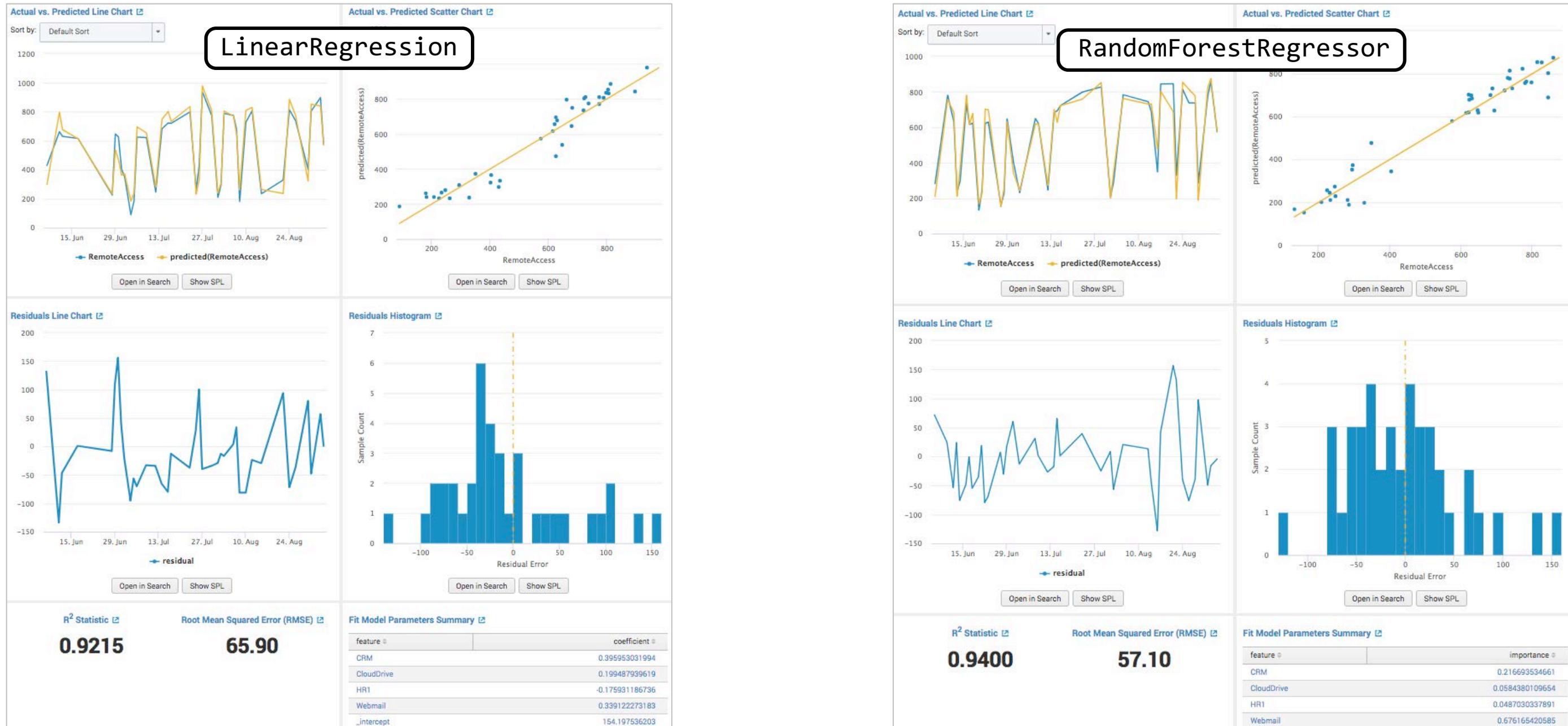
Linear Regression with Curves

- If the relationship between X and Y is not linear, multiply fields or transform the values to allow curve fitting that would otherwise require nonlinear regression
- Use the ML Toolkit and Showcase to fit linear regression models with `_time` as an independent variable



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Comparing Algorithms

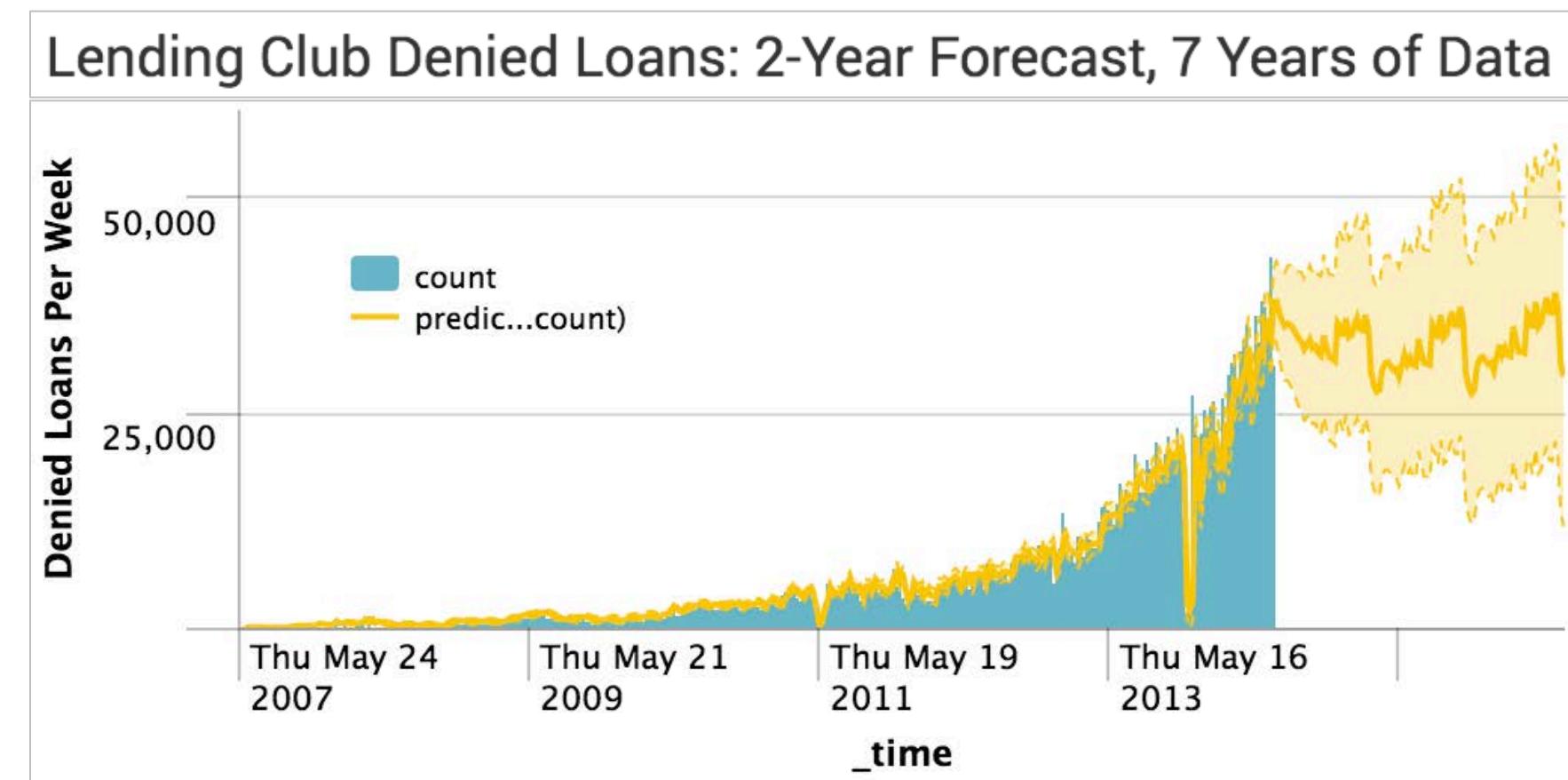


Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

predict Command

- Forecasts trajectories of time series
 - Uses Kalman filter to identify seasonal trends
 - Gives a confidence interval as a buffer around the trend
- Uses lots of past data
- Includes low & high-frequency trends

```
sourcetype=lending_club_denied_loan  
| timechart span=7d count  
| predict count future_timespan=104
```



Generated for mastinder singh (mastinder.singh@jpmchase.com) (C) Splunk Inc, not for distribution

`predict` Command Algorithm Options

Model (Variations on the Kalman filter)	Code	Univariate	Bivariate	Trends	Seasonality
Local Level	LL	Yes	No	No	No
Seasonal Local Level	LLP	Yes	No	No	Yes
Local Level Trend	LLT	Yes	No	Yes	No
Bivariate Local Level	BiLL	No	Yes	No	No
Combo of LLT LLP	LLP5	Prediction and confidence interval based on weighted averages of LLT and LLP			

- Some predictions fall outside the confidence interval because:
 - ▶ The confidence interval does not cover 100% of the predictions
 - ▶ The confidence interval describes probabilities

`predict` Optional Arguments

```
predict <variable_to_predict> [AS <newfield_name>] [<predict_option>]
```

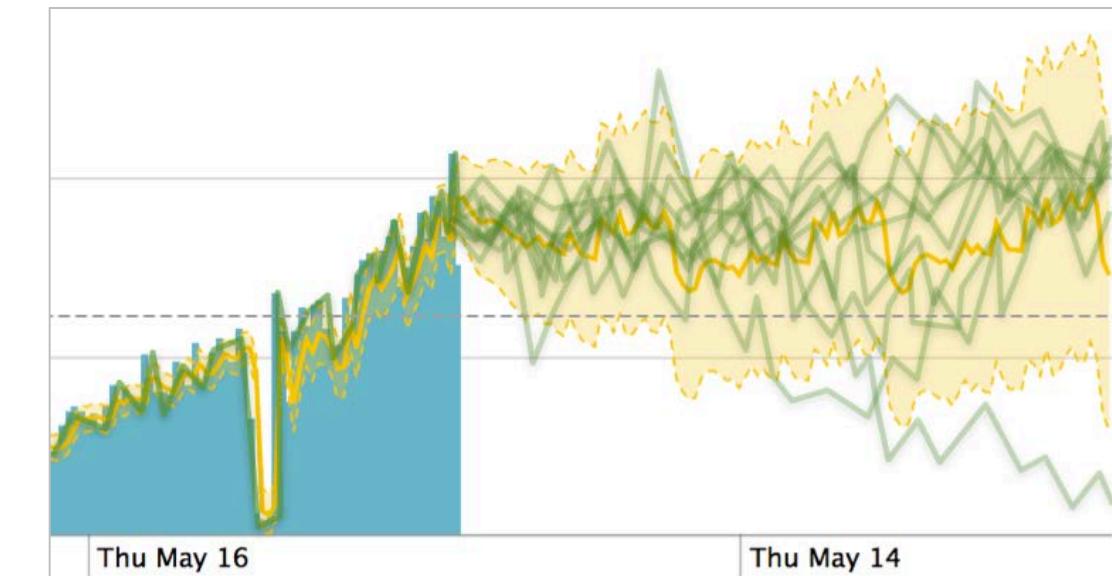
`<newfield>` (string) renames `<variable_to_predict>`

`<predict_option>` options can be specified anywhere, in any order

- `correlate=<field>` for bivariate, field to correlate against
- `future_timespan=<#>` length of prediction, not used for LLB
- `holdback=<#>` data points from the end NOT used in the model
- `upper and lower lower<int>=<field>` field name for upper and lower `<int>` percentage confidence interval `<int>` is 0-100; Defaults to lower95 and upper95
- `period=<num>` length of recurring cycle, an event=unit, default=none

Interpreting the predict Command

- Interpreting `predict` is subtle
 - Probabilities (of most likely paths) concentrate around best-fit curve
 - Avoid choosing a single “best prediction”
- Uncertainty envelope (95% confidence)
 - With high probability, “true future path” stays *mostly* within
 - $\leq 5\%$ of the time it doesn’t

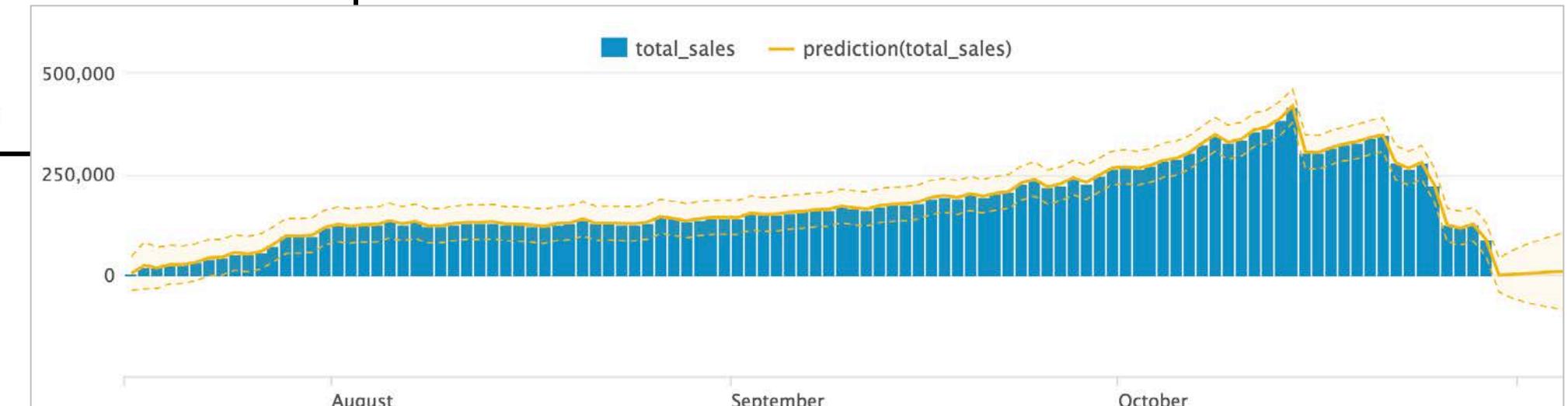


predict Command Example

Minimum of 2 - 4 cycles/seasons/periods of data

- To forecast quarterly, include at least 2 - 4 previous quarters
- Predict counts every time segment in your span as 1 data point
- More data? Go farther back in time and/or choose a finer span

```
sourcetype=access_combined  
| timechart span=1d sum(price)  
as total_sales  
| predict total_sales
```



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module 7 Lab Exercise –Estimate and Predict

Time: 35 – 45 minutes

Tasks:

- Fit a linear regression to predict one field value from another
- Evaluate the “goodness of fit” for the models you just saved
- Add more features to the linear regression models

Module 8: Classification

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module Objectives

- Define key classification terms
 - True positives and true negatives
 - False positives and false negatives
 - Precision, recall, and F1 score
- Evaluate classifier results and tradeoffs
- Make classifications using The ML Toolkit and Showcase for Splunk. Some examples include:
 - Logistic regression
 - Support Vector Machines (SVM)

True Positives & Negatives

- 100% accuracy is not achievable. Results are a mix of:

False Positives	False Negatives
Model inaccurately predicts an <u>existence or occurrence</u> in a group	Model inaccurately predicts a non-existence or non-occurrence in a group

True Positives	True Negatives
Model accurately predicts an <u>existence or occurrence</u> in a group	Model accurately predicts a non-existence or non-occurrence in a group

- Aim for a mix that allows for more of the error that causes less damage
- Ex: When detecting city bus passengers who didn't pay, more false negatives are likely to be tolerable than when detecting security breaches

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Classifier Error Types

- Type I Error

- Also called a false positive
 - Classifier falsely predicts a positive result
 - (data actually returns a negative result)



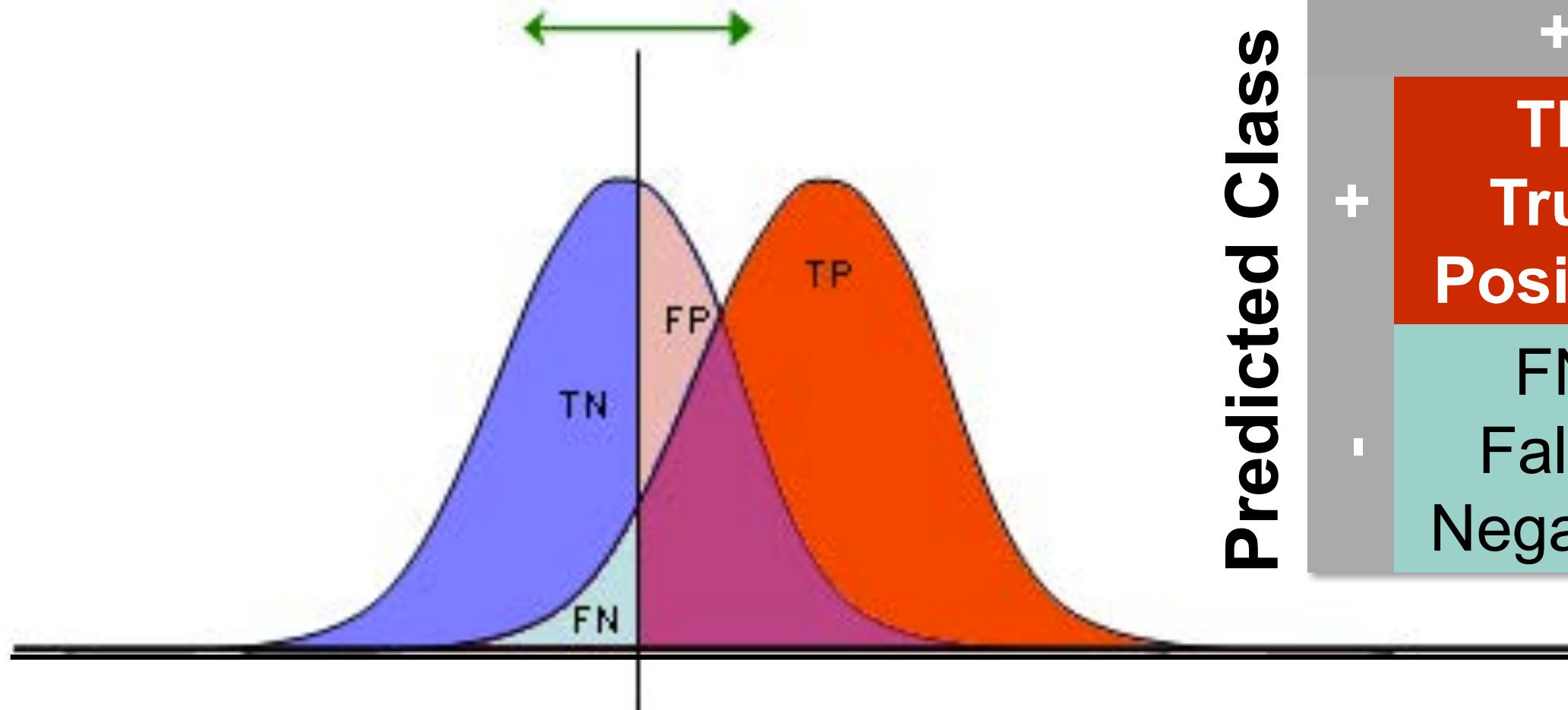
- Type II Error

- Also called a false negative
 - Classifier falsely predicts a negative result
 - (data actually returns a positive result)



Classifier Results

- It can be helpful to depict the results of a classifier visually
 - The table at the right is called a confusion matrix
 - The graph plots a classifier's effectiveness



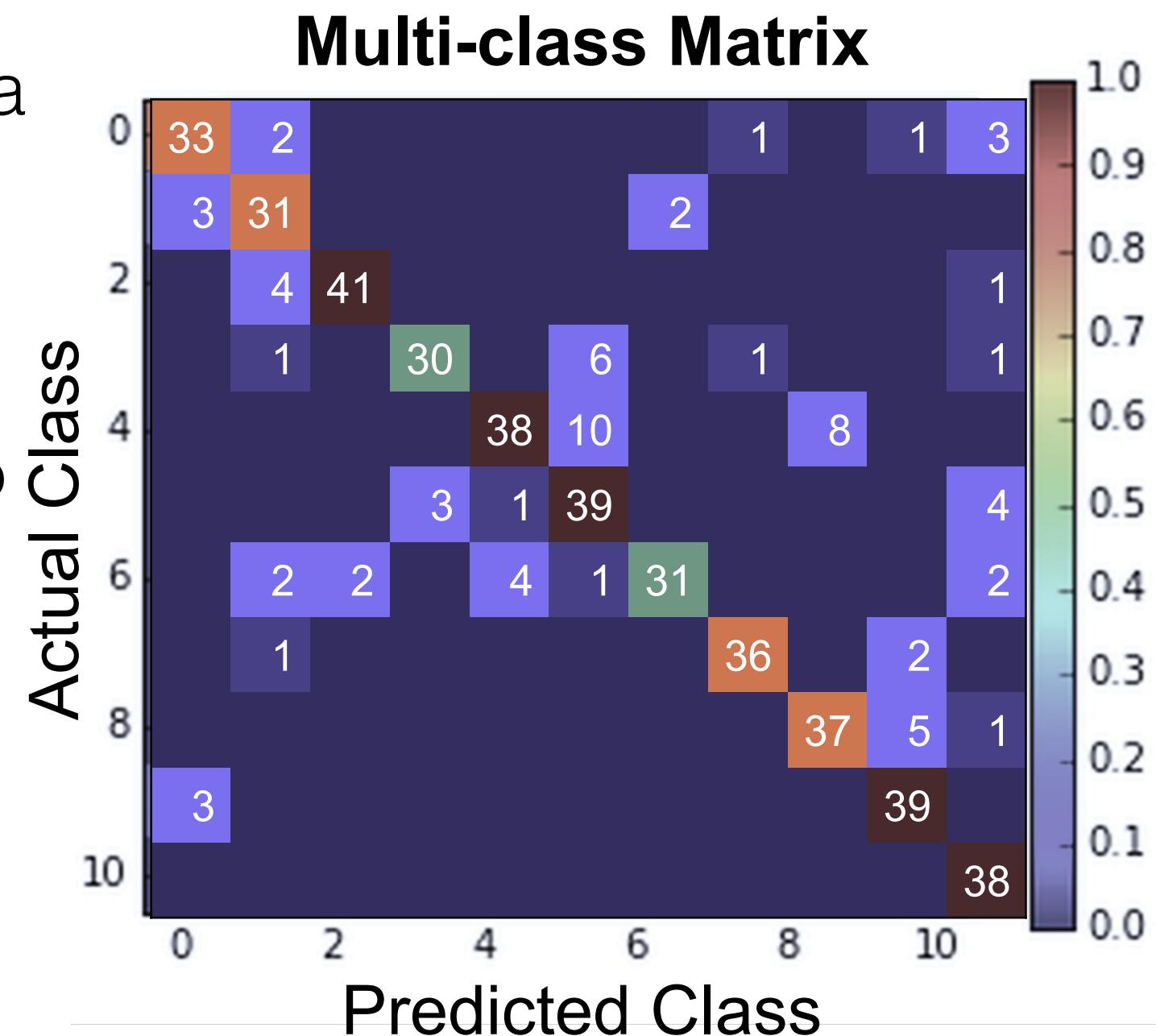
		Actual Class	
		+	-
Predicted Class	+	TP True Positive	FP False Positive
	-	FN False Negative	TN True Negative

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Confusion Matrices

- Useful with high dimensionality data
- Actual and predicted classes will match on one of the diagonals
 - In these examples, actual and predicted match on the upper left to lower right diagonal

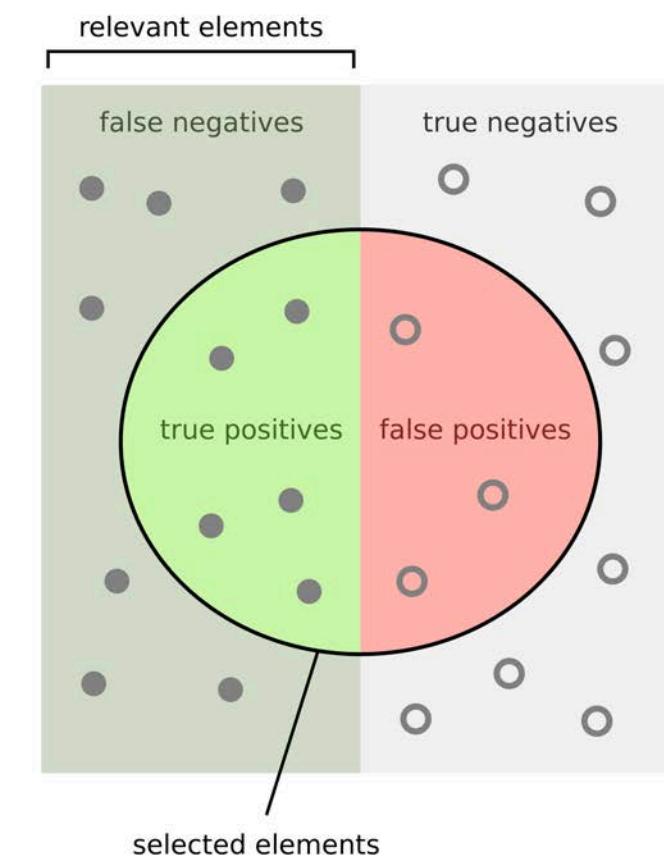
Binary Matrix		
Actual	0	1
0	99	12
1	42	15



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Evaluating Classifiers

- Testing a classification = evaluation
- Common classification evaluation metrics:
 - Precision (or specificity)
 - Given a positive example
 - How likely is it to be detected as in the cluster
 - Recall (or sensitivity)
 - Given a positive *prediction*
 - How likely is the prediction to be correct
 - F1 Score: harmonic mean of precision & recall
 - For large datasets with a few extreme outliers
 - Does *not* take true negatives into account



$$\text{Precision} = \frac{\text{How many selected items are relevant?}}{\text{How many relevant items are selected?}}$$
$$\text{Recall} = \frac{\text{How many relevant items are selected?}}{\text{How many relevant items are selected?}}$$

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Calculating Metrics

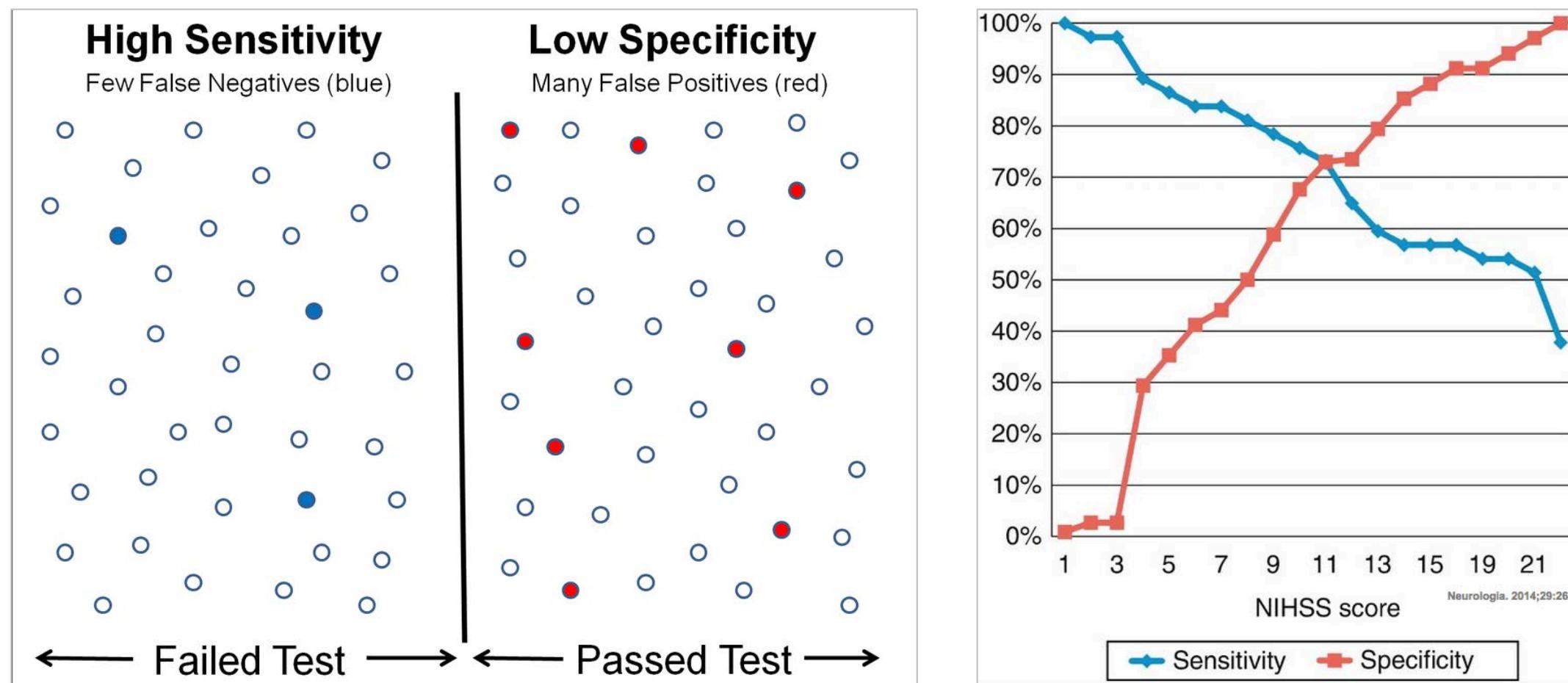
$$precision = \frac{tp}{tp + fp}$$

$$recall = \frac{tp}{tp + fn}$$

$$F_1 = 2 \cdot \frac{precision \cdot recall}{precision + recall}$$

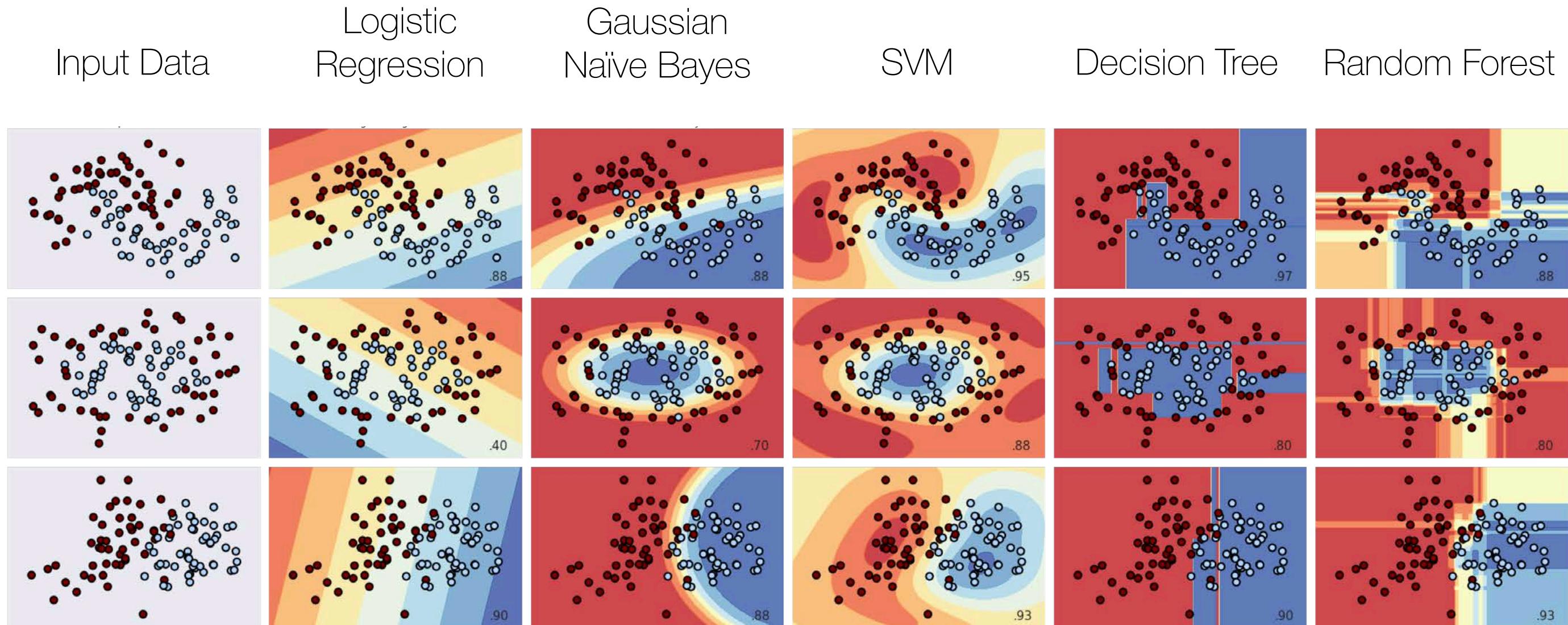
Prediction / Classifier Tradeoffs

- The ideal evaluation profile of a classifier depends on its context (cost, risk)
- Example: acceptable rate of unpaid bus tickets vs. undetected gas leaks



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Common Algorithm Plots

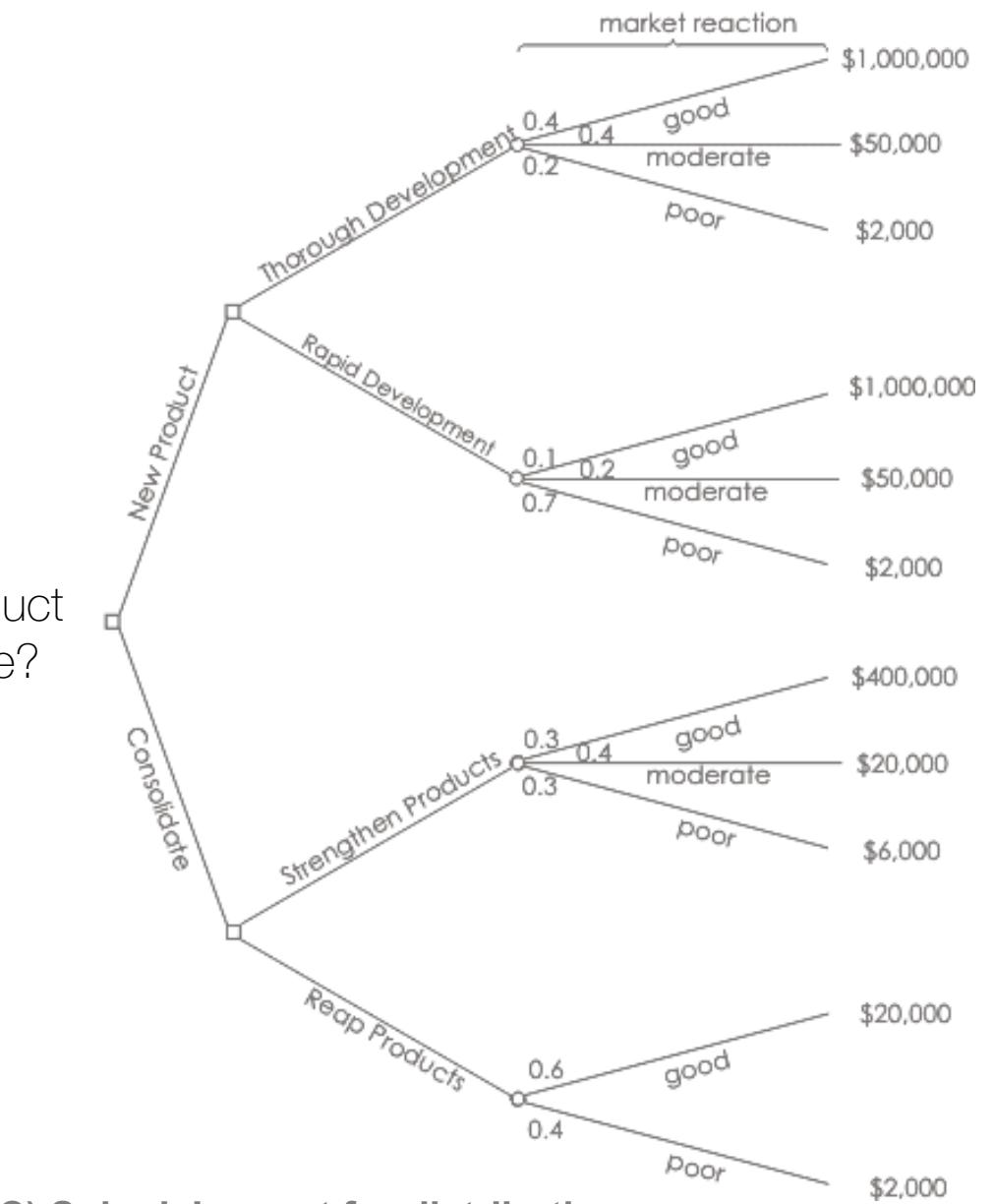


Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Decision Trees

- Consists of nodes (splits), edges (branches), and (terminal) leaves
- Finds the attribute that returns the highest information gain (the most homogeneous branches)
 - Calculates the drop in entropy after a dataset is split based on attributes

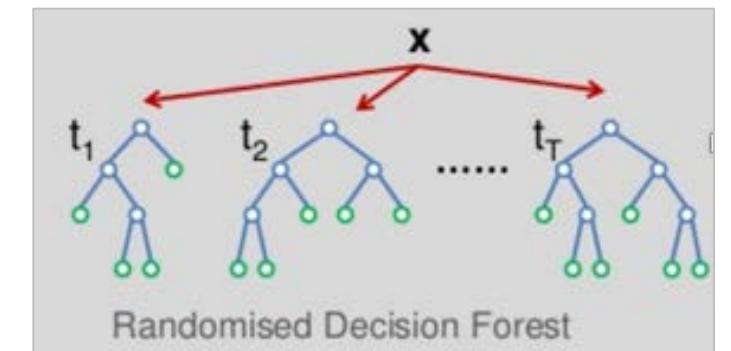
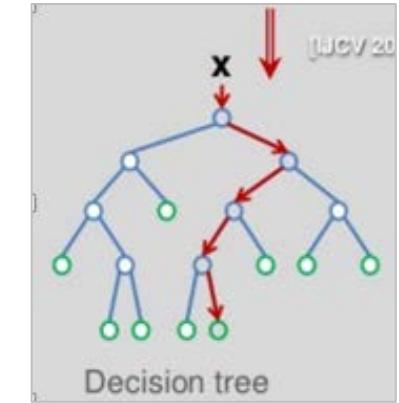
Develop a New Product or Consolidate?



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Random Forest

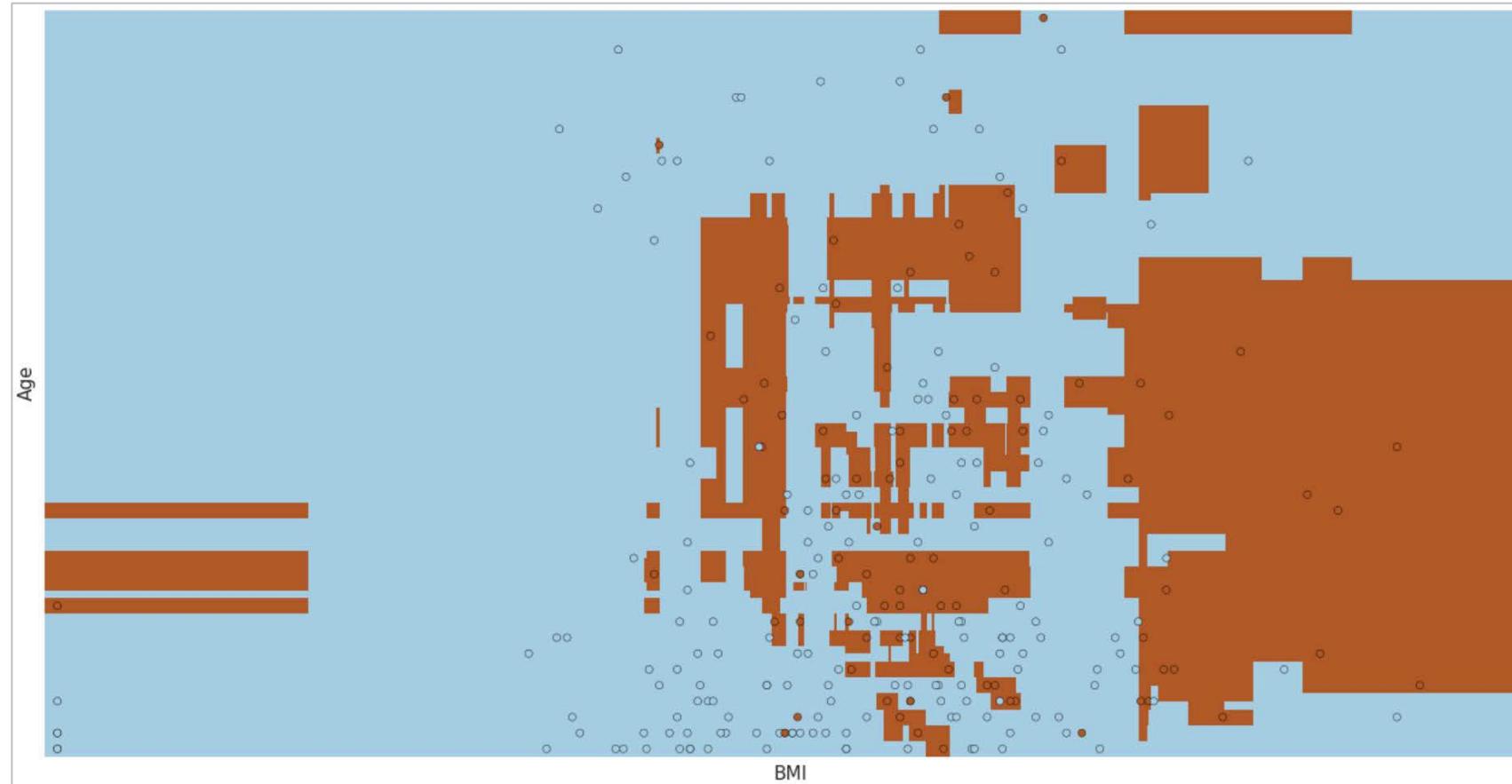
- Ensembles of decision trees: with big data, often used instead of decision trees due to its efficiency
- CART Classification and Regression Trees
 - Classification - split top-down by similarity
 - Regression – target variable is a real number
 - ▶ Fit a regression model to target variable
 - ▶ Use each independent variable
 - Find SSE (Sum of Squared Error) - predicted vs. actual, at each split point
 - Selects the best variable (minimum SSE) at each node to “decide”
 - Nonlinear multiple regression
 - Each leaf contains a distribution for the continuous output variable(s)



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Random Forest Example

```
| inputlookup diabetes.csv  
| sample partitions=3 seed=42  
| search partition_number < 2  
| fit RandomForestClassifier into RFC response from BMI age
```



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Random Forest Results

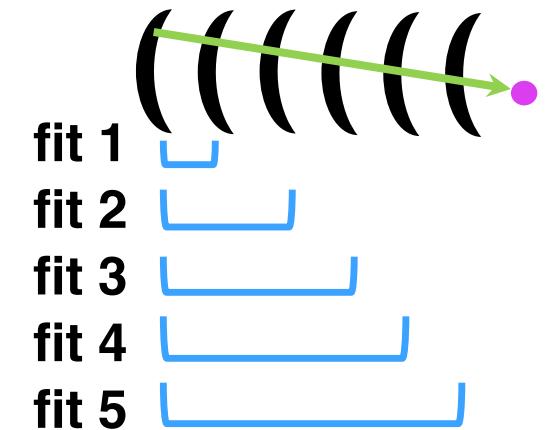
```
| inputlookup diabetes.csv  
| sample partitions=3 seed=42  
| search partition_number = 2  
| apply RFC as prediction  
| `confusionmatrix(response, prediction)`
```

Predicted actual	Predicted 0	Predicted 1
0	110	48
1	58	42

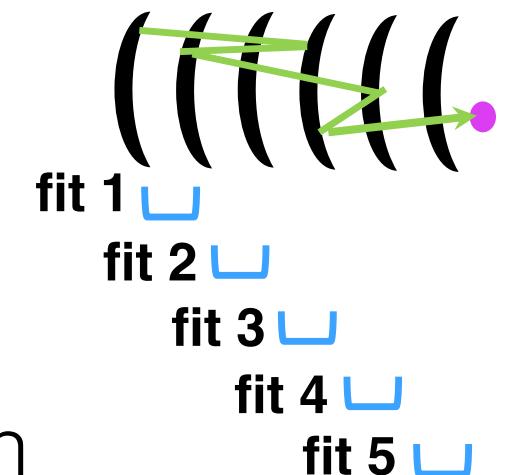
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

SGD (Stochastic Gradient Descent)

- Gradient Descent
 - Each fit requires all the previous data
 - Not feasible for large datasets



- Stochastic Gradient Descent
 - The fit updates for each iteration
 - Only the new data is needed for each fit
 - Makes it possible to train algorithms on larger data sets
 - Tests the hypothesis on a single random example for each
 - Sometimes needs many iterations to complete
 - Often zig zags toward the global minimum



Naïve Bayes: BernoulliNB & GaussianNB

- Assumes that all features are conditionally independent
- Uses Bayesian rule for probability (evidence updates predictions)
 - To represent frequency, use **GaussianNB**
 - If the concern is presence or absence, use **BernoulliNB**
- Formerly called inverse probability because it infers backward from observations to parameters (from effects to causes)

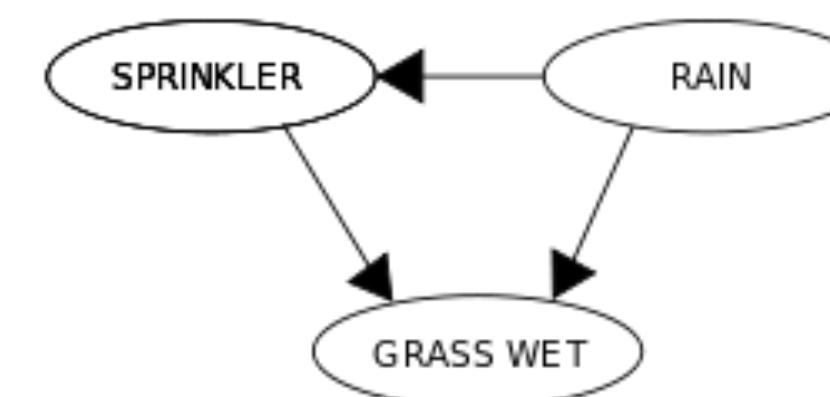
Simple Naïve Bayes

For each known class value:

1. Calculate probabilities for each attribute based on the class value
2. Make joint conditional probability for attributes with the product rule
3. Use Bayes rule to derive conditional probabilities for the class
4. Find the class with the highest probability

		SPRINKLER	
		T	F
RAIN	F	0.4	0.6
	T	0.01	0.99

		RAIN	
		T	F
SPRINKLER	F	0.2	0.8
	T	0.8	0.2



SPRINKLER	RAIN	GRASS WET	
		T	F
F	F	0.0	1.0
	T	0.8	0.2
T	F	0.9	0.1
	T	0.99	0.01

Naïve Bayes vs. Other Algorithms

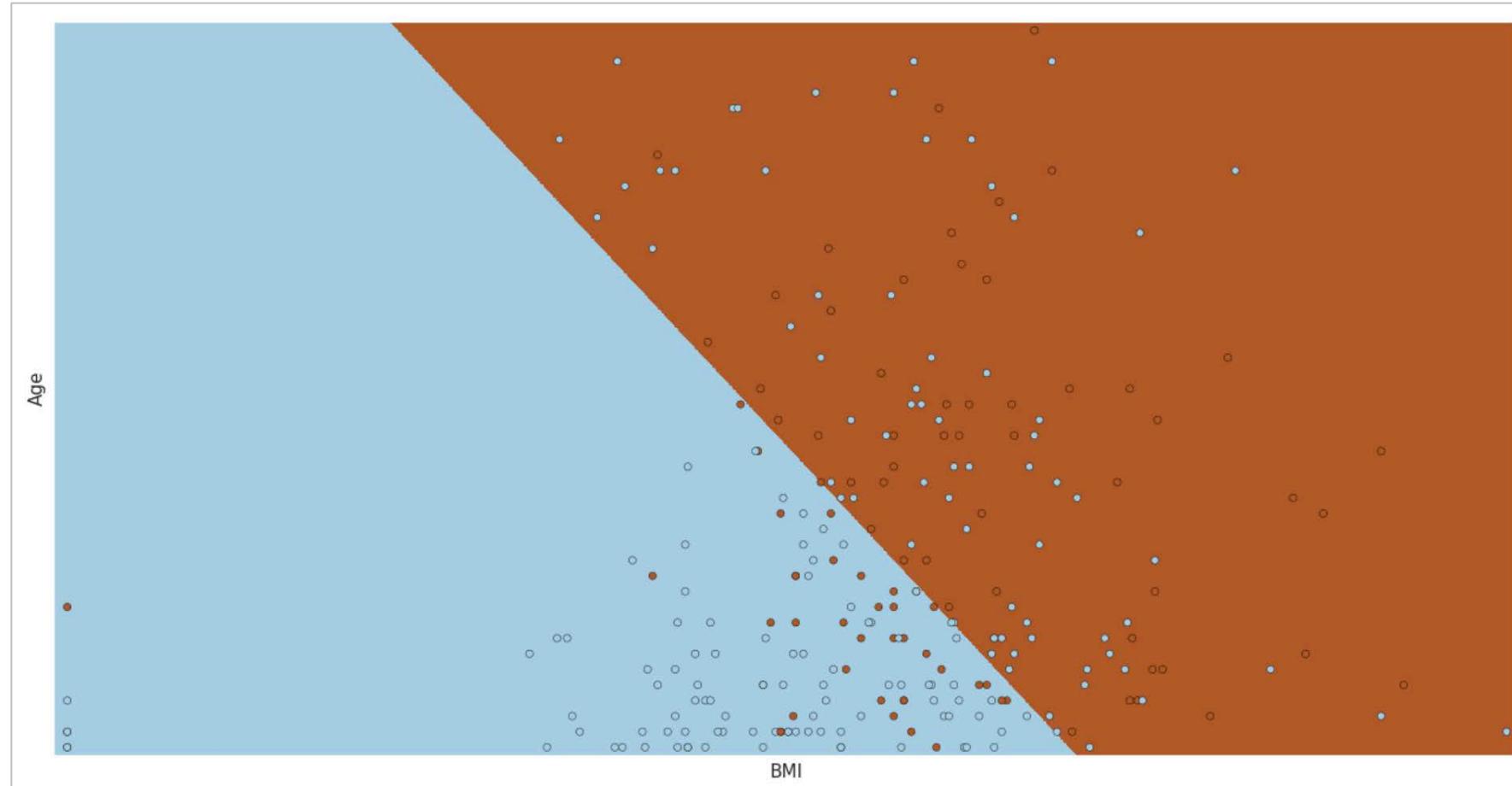
- Effective in most cases, even when features are not independent
- Not as useful for very large datasets

	Mixed Data	Missing Values	Outliers	Monotone Transformations	Scalability	Irrelevant Input	Linear Combinations	Interpretable	Accurate
Logistic Regression	n	n	Y	n	Y	n	Y	Y	Y
Decision Trees	Y	Y	Y	Y	Y	some	n	Y	n
SVM	n	n	Y	n	n	some	Y	some	Y
Naïve Bayes	Y	Y	disc	disc	Y	some	Y	Y	Y

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Logistic Regression Example

```
| inputlookup diabetes.csv  
| sample partitions=3 seed=42  
| search partition_number < 2  
| fit LogisticRegression response from BMI age into LogisticRegressionClassifier
```



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

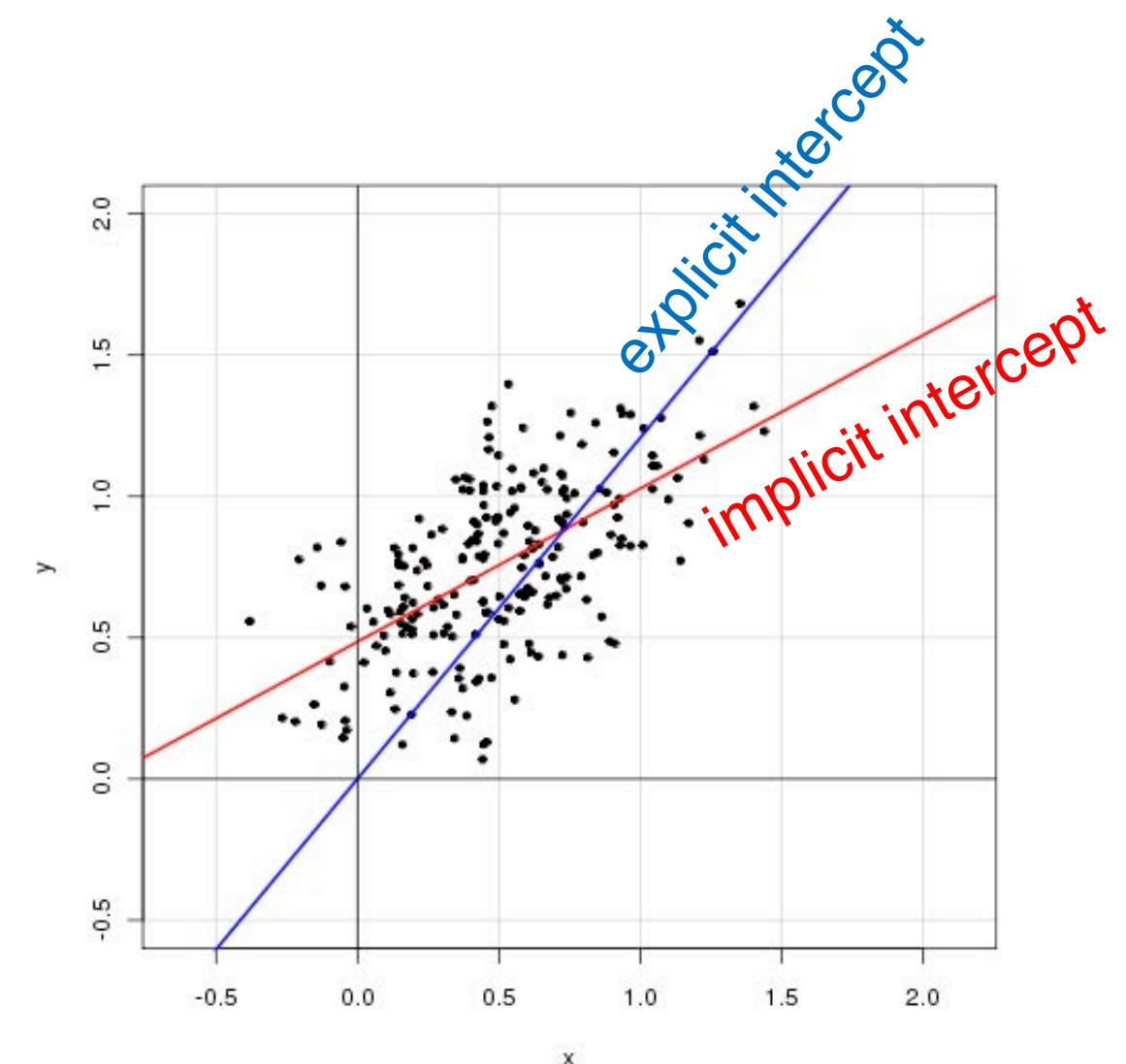
Logistic Regression Parameters

- **fit_intercept**

- Specifies whether the model should include an implicit intercept term (default: "true," as models without an implied intercept are rare)

- **probabilities**

- Specifies whether probabilities for each possible field value should be returned alongside the predicted value (the default value is "false")



Logistic Regression Probabilities

```
| inputlookup diabetes.csv  
| sample partitions=3 seed=42  
| search partition_number < 2  
| fit LogisticRegression response from BMI age into LogisticRegressionClassifier probabilities=t
```

BMI	age	blood_pressure	diabetes_pedigree	glucose_concentration	insulin	partition_number	predicted(response)	probability(response=0)	probability(response=1)	response	skin_thickness
33.6	50	72	0.627	148	0	1	1	0.334389520514	0.665610479486	1	35
26.6	31	66	0.351	85	0	0	0	0.646027193849	0.353972806151	0	29
23.3	32	64	0.672	183	0	0	0	0.700323646094	0.299676353906	1	0
28.1	21	66	0.167	89	94	0	0	0.69746610428	0.30253389572	0	23
35.3	29	0	0.134	115	0	0	1	0.481707559449	0.518292440551	0	0
30.5	53	70	0.158	197	543	1	1	0.370316931261	0.629683068739	1	45

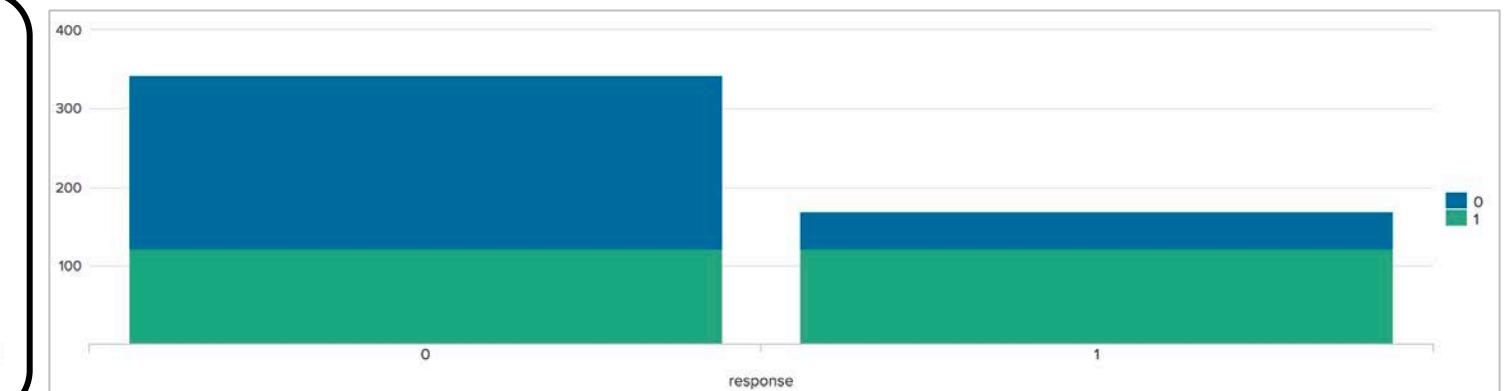
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Confusion Matrix Macro

```
| inputlookup diabetes.csv  
| sample partitions=3 seed=42  
| search partition_number = 2  
| apply LogisticRegressionClassifier as prediction  
| chart count by response, prediction
```

response	0	1
0	220	122
1	46	122

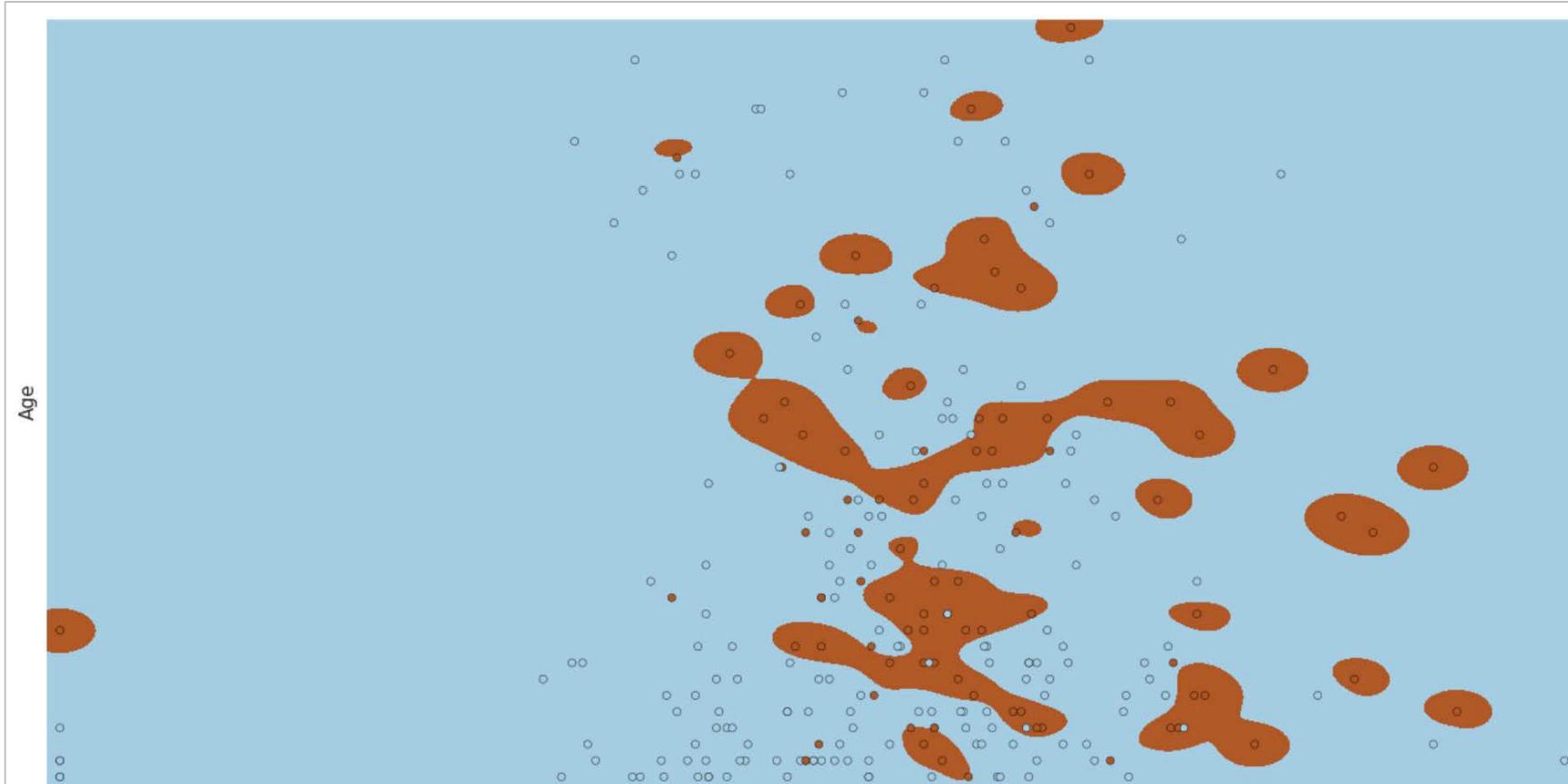
```
| inputlookup diabetes.csv  
| sample partitions=3 seed=42  
| search partition_number = 2  
| apply classifier as prediction  
| `confusionmatrix(response, prediction)`
```



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Support Vector Machine Example

```
| inputlookup diabetes.csv  
| sample partitions=3 seed=42  
| search partition_number < 2  
| fit SVM into svm_model response from BMI age
```



Generated for mastinder singh (^{BMI} mastinder.singh@jpmchase.com) (C) Splunk Inc, not for distribution

Support Vector Machine Results

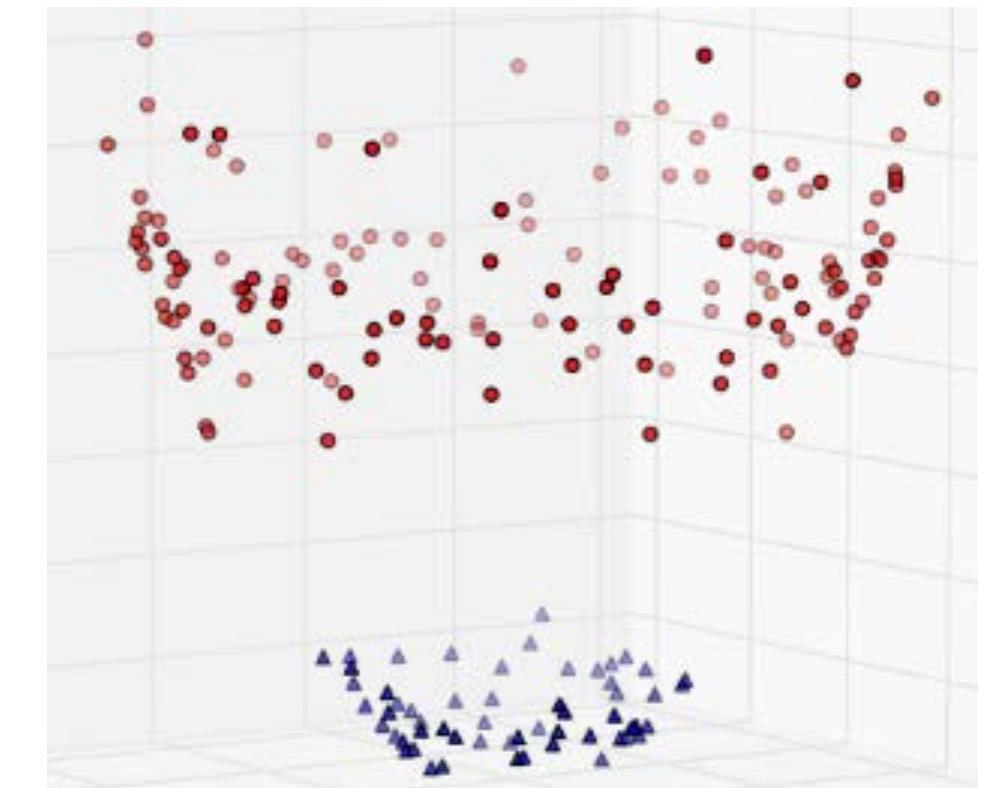
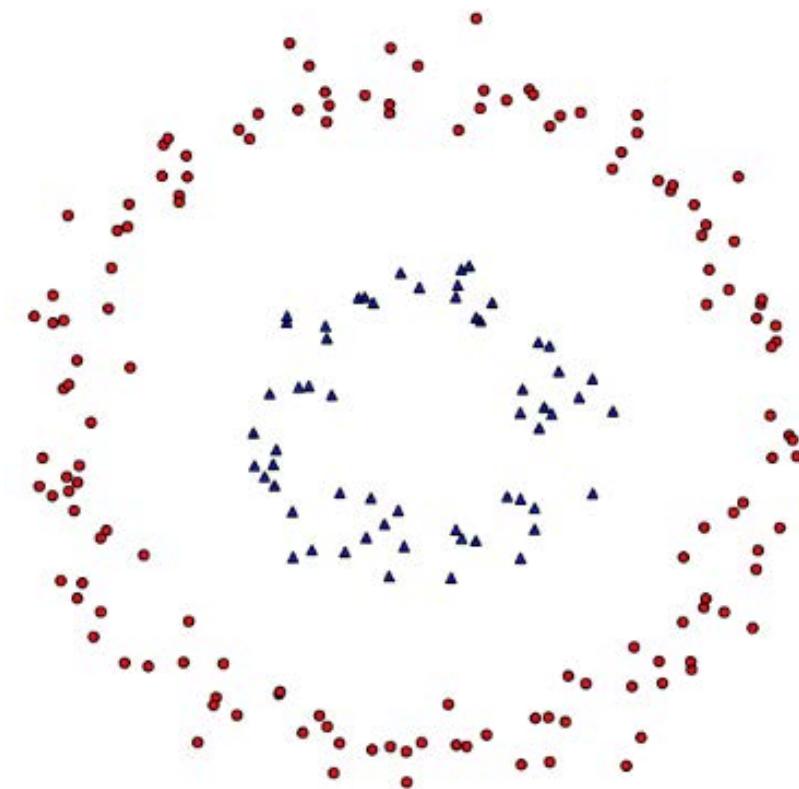
```
| inputlookup diabetes.csv  
| sample partitions=3 seed=42  
| search partition_number = 2  
| apply svm_model as prediction  
| `confusionmatrix(response, prediction)`
```

Predicted actual	Predicted 0	Predicted 1
0	92	66
1	34	66

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

SVM Kernel Example

- Data that is not linearly separable (left) could be made separable in a high-dimensional space (right), but would be prohibitively intensive to represent
- Replace dot products with a kernel function to implicitly work in higher dimensional space without building the representation
- The SVM can learn a nonlinear decision boundary in the original, which corresponds to a linear decision boundary in higher dimensional “space”



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Module 8 Lab Exercise – Classify Events & Evaluate

Time: 20 – 30 minutes

Tasks:

- Cluster (classify) based on field values
- Modify classification criteria
- Examine the results
- Visualize classifications
- Create a classifier for another type of data

Support Programs

- **Splunkbase Answers:** answers.splunk.com

Post specific questions and get them answered by Splunk community experts.

- **Splunk Docs:** docs.splunk.com

These are constantly updated. Be sure to select the version of Splunk you are using.

- **Wiki:** wiki.splunk.com

A community space where you can share what you know with other Splunk users.

- **IRC Channel:** #splunk on the EFNet IRC server

Many well-informed Splunk users “hang out” here.



.conf18

TM

splunk®>

.conf18:

Monday, October 1 – Thursday, October 4

Splunk University:

Saturday, September 29 – Monday, October 1

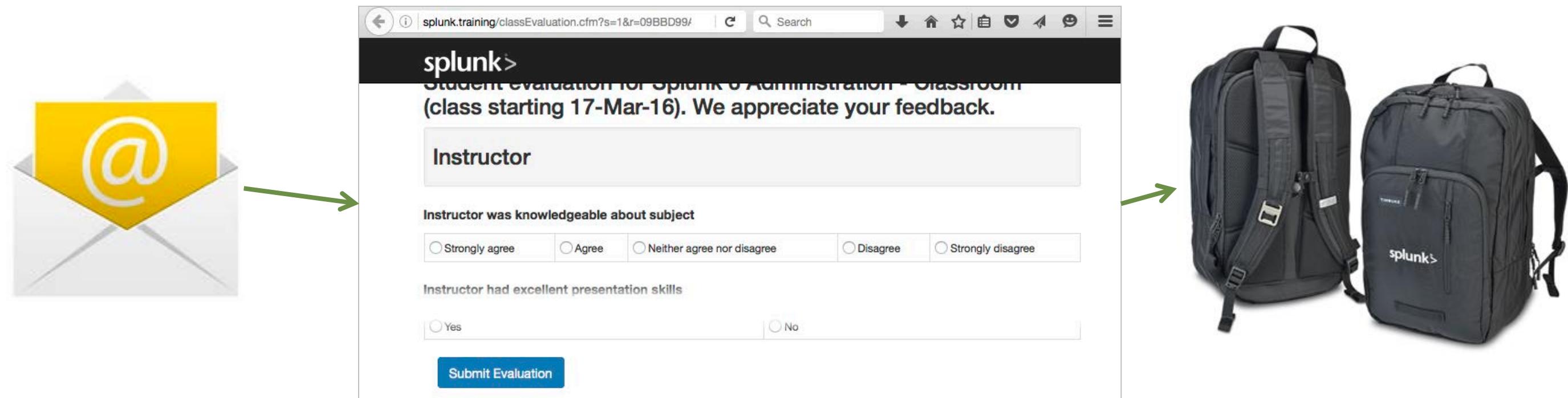
ORLANDO FLORIDA

Generated for mastinder singh (mastinder.singh@pmchase.com) by Splunk Inc. not for distribution
Walt Disney World Swan and Dolphin Hotels

Thank You

Complete the Class Evaluation to be in this month's drawing for a \$100 Splunk Store voucher

1. Look for the invitation email, *What did you think of your Splunk Education class*, in your inbox
2. Click the link or go to the specified URL in the email



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Thank You



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Appendix

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Further Reference

- Python for Scientific Computing app (required for ML Toolkit and Showcase app)
 - Mac: <https://splunkbase.splunk.com/app/2881/>
 - Linux 64-bit: <https://splunkbase.splunk.com/app/2882/>
 - Linux 32-bit: <https://splunkbase.splunk.com/app/2884/>
 - Windows 64-bit: <https://splunkbase.splunk.com/app/2883/>
- Machine Learning Toolkit and Showcase app
<https://splunkbase.splunk.com/app/2890/>
- Machine Learning Toolkit documentation & Cheat Sheet
<http://docs.splunk.com/Documentation/MLApp/3.2.0/User/About>
<https://www.splunk.com/pdfs/solution-guides/machine-learning-quick-ref-guide.pdf>

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Macros

Name	Definition	Arguments
classificationreport(2)	rename "\$a\$" as actual, "\$p\$" as predicted stats count by actual predicted xyseries actual predicted count fillnull untable actual predicted count stats sum(eval(if(actual == predicted, count, 0))) as t sum(eval(if(actual != predicted, count, 0))) as f by actual predicted eventstats sum(eval(if(actual==predicted, t, 0))) as tp sum(eval(if(actual!=predicted, f, 0))) as fn by actual eventstats sum(eval(if(actual!=predicted, f, 0))) as fp by predicted eval count=if(actual==predicted,t,f), fp=if(actual==predicted, fp, 0), fn=if(actual==predicted, fn,0), tp=if(actual==predicted, tp, 0) stats sum(count) as count sum(t) as t sum(f) as f sum(tp) as tp sum(fn) as fn sum(fp) as fp by actual eventstats sum(count) as total eval precision=tp/(tp+fp) eval recall=tp/(tp+fn) eval f1=2*precision*recall/(precision+recall) eval accuracy=t/count fillnull appendpipe [stats sum(count) as count sum(eval(accuracy*count/total)) as accuracy sum(eval(precision*count/total)) as precision sum(eval(recall*count/total)) as recall sum(eval(f1*count/total)) as f1 eval actual="Weighted Average"] rename actual as class table class accuracy precision recall f1 count	a, p
classificationstatistics(2)	`classificationreport("\$a\$", "\$p\$")` tail 1 eval precision=round(precision, 2), recall=round(recall, 2), accuracy=round(accuracy, 2), f1=round(2*precision*recall/(precision+recall), 2)	a, p
confusionmatrix(2)	rename "\$a\$" as actual, "\$p\$" as predicted stats count by actual predicted appendpipe [eval predicted=actual, count=0] stats sum(count) as count by actual predicted xyseries actual predicted count rename * as "Predicted *" rename "Predicted \$a\$" as "Actual \$a\$" fillnull value=0	a, p
forecastviz(4)	eval _ft=\$ft\$, _hb=\$hb\$, _var="\$v\$", _ci=\$ci\$	ft, hb, v, ci
histogram(2)	bin "\$var\$" bins=\$bins\$ stats count by "\$var\$" makecontinuous "\$var\$" fillnull	var, bins
modvizpredict(6)	predict "\$v\$" as prediction algorithm=\$a\$ future_timespan=\$f\$ holdback=\$h\$ \$p\$ lower\$ci\$=lower\$ci\$ upper\$ci\$=upper\$ci\$ eval _ft=\$f\$, _hb=\$h\$, _var="\$v\$", _ci=\$ci\$	v, a, f, h, p, ci

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Macros (cont.)

Name	Definition	Arguments
regressionstatistics(2)	rename "\$a\$" as _actual, "\$p\$" as _predicted eventstats avg(_actual) as _avgActual eval _actualMinusAvg = _actual - _avgActual, _residual = _actual - _predicted stats sumsq(_actualMinusAvg) as _sumsqActualMinusAvg, sumsq(_residual) as _sumsqResidual, count(_residual) as _sampleCount eval rSquared = round(1 - _sumsqResidual / _sumsqActualMinusAvg, 4), RMSE = round(sqrt(_sumsqResidual / _sampleCount), 2) table rSquared RMSE	a, p
splitby(1)	eval _split_by="\$s\$"	s
splitby(2)	eval _split_by=mvappend("\$s1\$", "\$s2\$")	s1, s2
splitby(3)	eval _split_by=mvappend("\$s1\$", "\$s2\$", "\$s3\$")	s1, s2, s3
splitby(4)	eval _split_by=mvappend("\$s1\$", "\$s2\$", "\$s3\$", "\$s4\$")	s1, s2, s3, s4
splitby(5)	eval _split_by=mvappend("\$s1\$", "\$s2\$", "\$s3\$", "\$s4\$", "\$s5\$")	s1, s2, s3, s4, s5

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Example Projects

- I want to know when I'll need to buy more hardware
- I want to know the number of concurrent customers I can service
- How can I determine which component in a server / system / datacenter has my highest rate of failure, dollar adjusted
- I'm looking at a trend line for foo. I want splunk to alert me when it thinks foo will go beyond x in y minutes
- App crash forecasting
- Network monitoring
- Transactional monitoring
- Anomalous kpi detection

analyzefields Command

Finds the fields that best predict the value of a field you specify

- Assumes normal distribution
- **classfield=** signifies the field whose value you want to predict
- **field** should be a discrete random variable
 - Does not need to be binary, but is often helpful if it is
- Can be abbreviated to **af**

```
analyzefields  
classfield=<field>
```

analyzerfields Results

Returns a table with 5 columns

- **Field** a field from your search results that may predict your **classfield** field
- **Count** number of times that **field** occurs in your search results
- **Cocur** ratio of **field** and **classfield** both occurring (1=all events)
- **Acc** how accurately **field** value predicts **classfield** value (accurate predictions divided by total number of events)
- **Balacc** non weighted average of accuracies (mean of true positive and true negative rates)

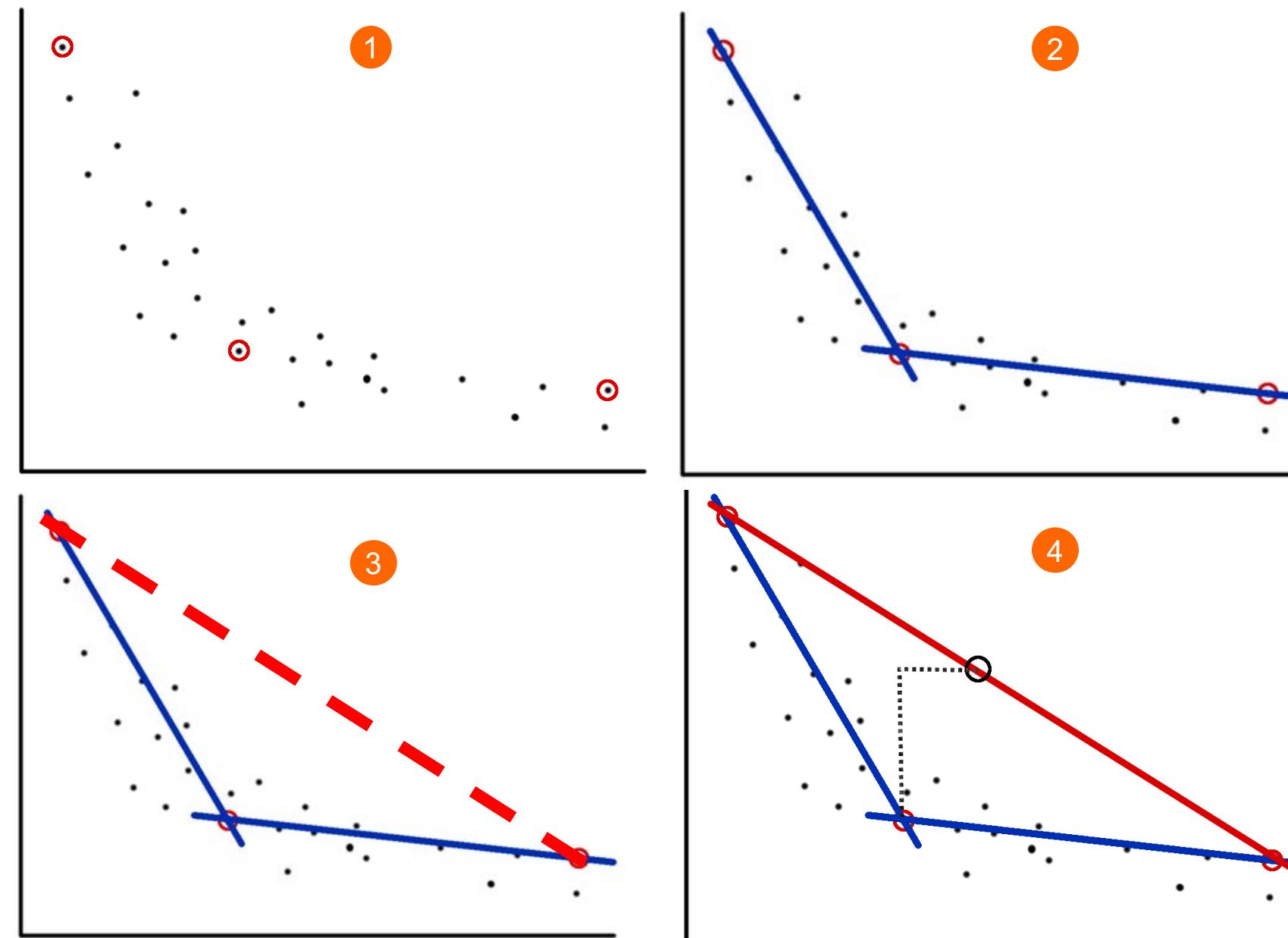
analyzefields Example

```
sourcetype=cisco_wsa_squid  
| eval violation = if(usage="violation", 1, 0)  
| analyzefields classfield=violation
```

field	count	cocur	acc	balacc
Department				
Email				
First_Name				
Last_Name				
Username				
bytes_in	2490	1	0.9983935742971888	0.9983935742971888
change_type				
date_hour	2490	1	1	1
date_mday	2490	1	1	1
date_minute	2490	1	1	1
date_second	2490	1	1	1
date_year	2490	1	1	1
date_zone	2490	1	1	1
end_time	2490	1	1	1
linecount	2490	1	1	1
sc_bytes	2490	1	0.9983935742971888	0.9983935742971888

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Linearizing: Tukey's Visual Rule of Thumb

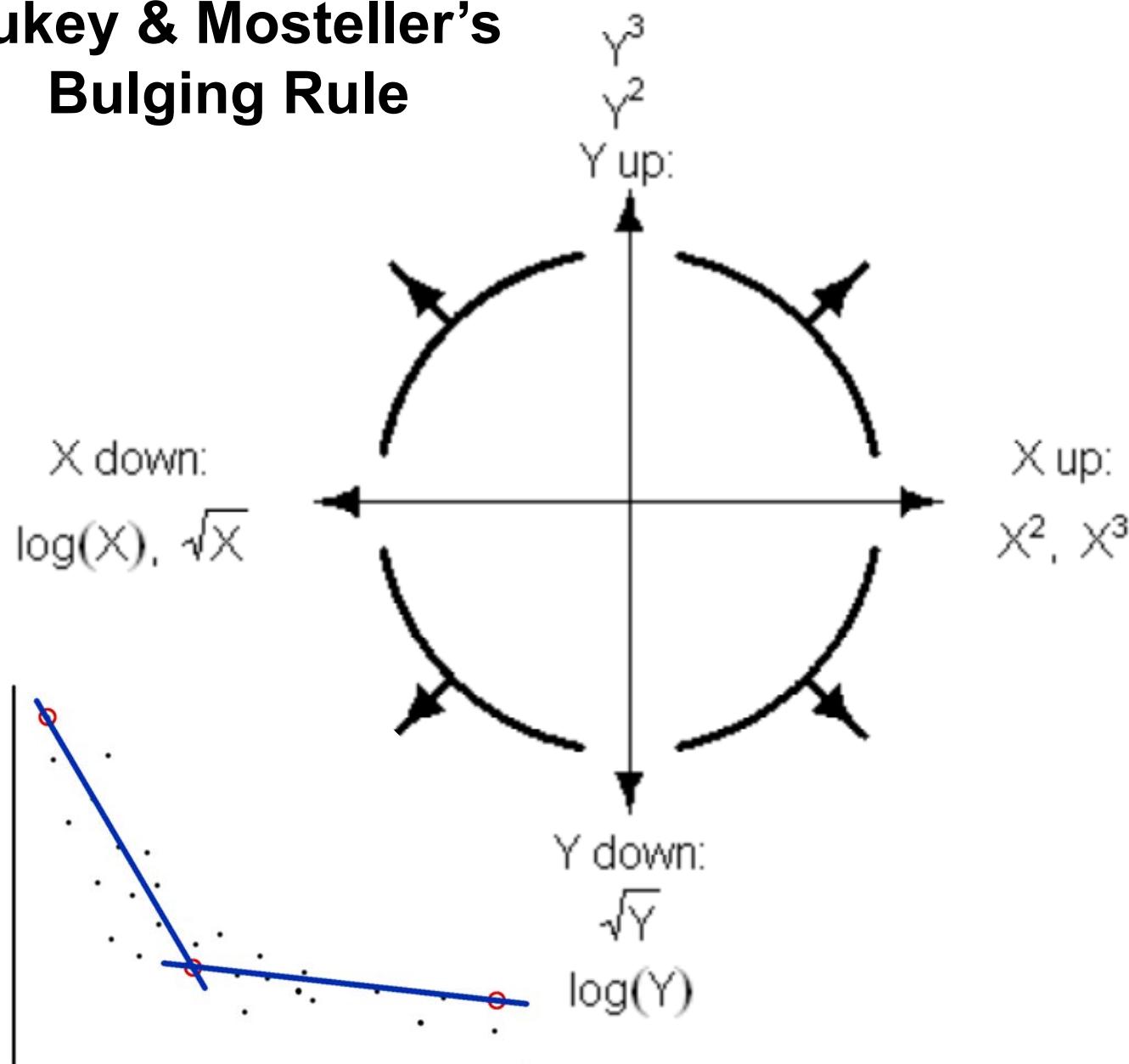


- ➊ Split the data into 3 roughly even groups by choosing a few reference points
- ➋ Draw lines through the reference points
- ➌ Imagine the ideal line through the data
- ➍ Describe the middle point's offset from the ideal line in terms of x, y, up, and down.
 - In this case, the dotted line is x down, y down

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Find the Direction of the Transformation

Tukey & Mosteller's Bulging Rule



- Match the curve of the diagram to the curve of the data
- The curve of the dataset graphed is most similar to the bottom left of the diagram, so this dataset's offset from the ideal line is x down and y down

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Ladder of Powers Calculations

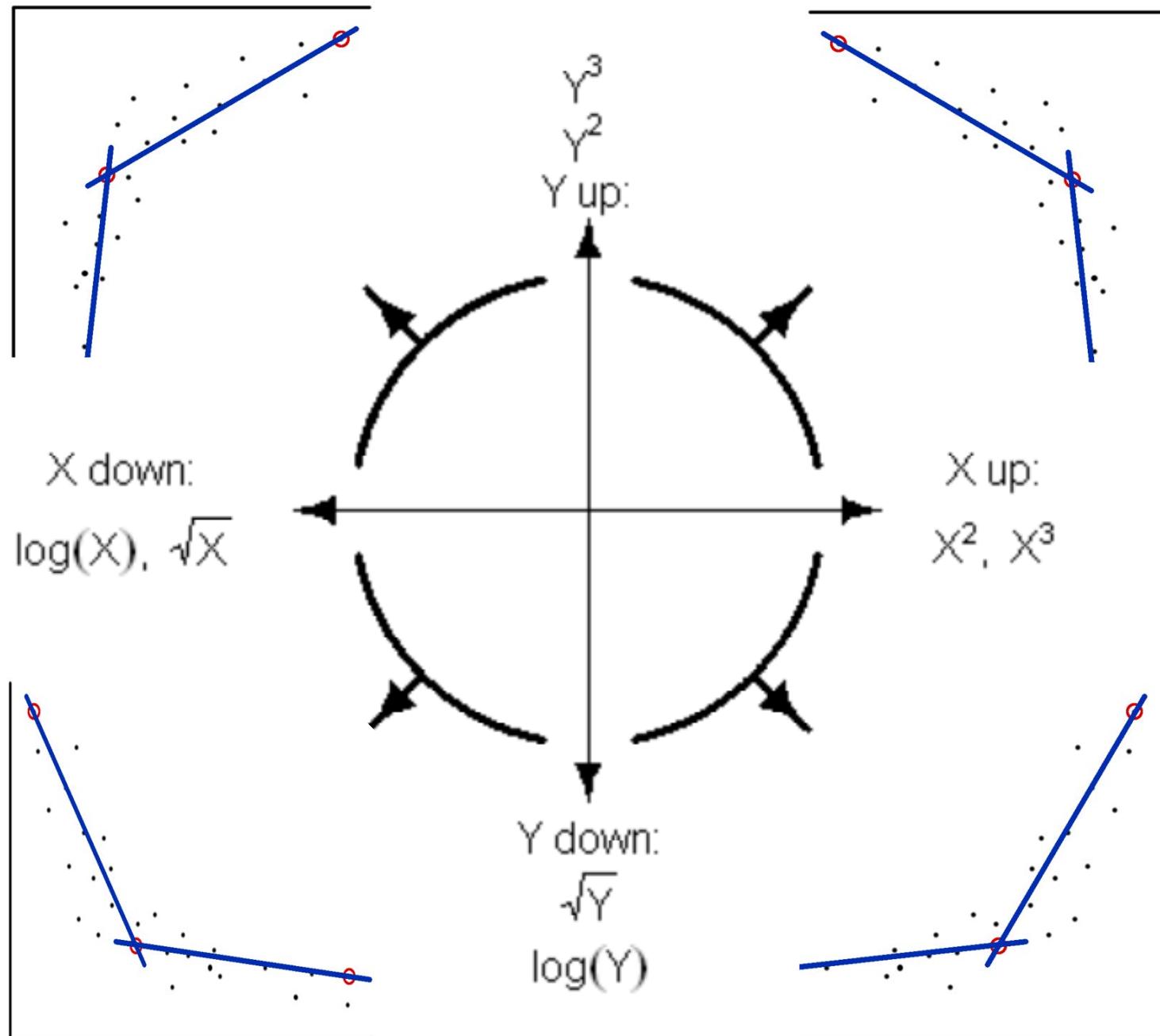
$$y = \begin{cases} x^\lambda & \text{if } \lambda > 0 \\ \log x & \text{if } \lambda = 0 \\ -(x^\lambda) & \text{if } \lambda < 0 \end{cases}$$

λ	-2	-1	-1/2	0	1/2	1	2
y	$\frac{-1}{x^2}$	$\frac{-1}{x}$	$\frac{-1}{\sqrt{x}}$	$\log x$	\sqrt{x}	x	x^2

Modify λ (lambda) to go up or down the ladder of powers

- Increase λ to go up the ladder, decrease λ to go down
- Generally, $\lambda > 0$
- If $\lambda < 0$, then flip the sign to preserve the relationship between x and y

Tukey & Mosteller's Bulging Rule



This image depicts all four possibilities

- Note that each partial line (the blue lines) has the same sign on its slope
- If one slope is positive and the other negative, nothing can be done to linearize

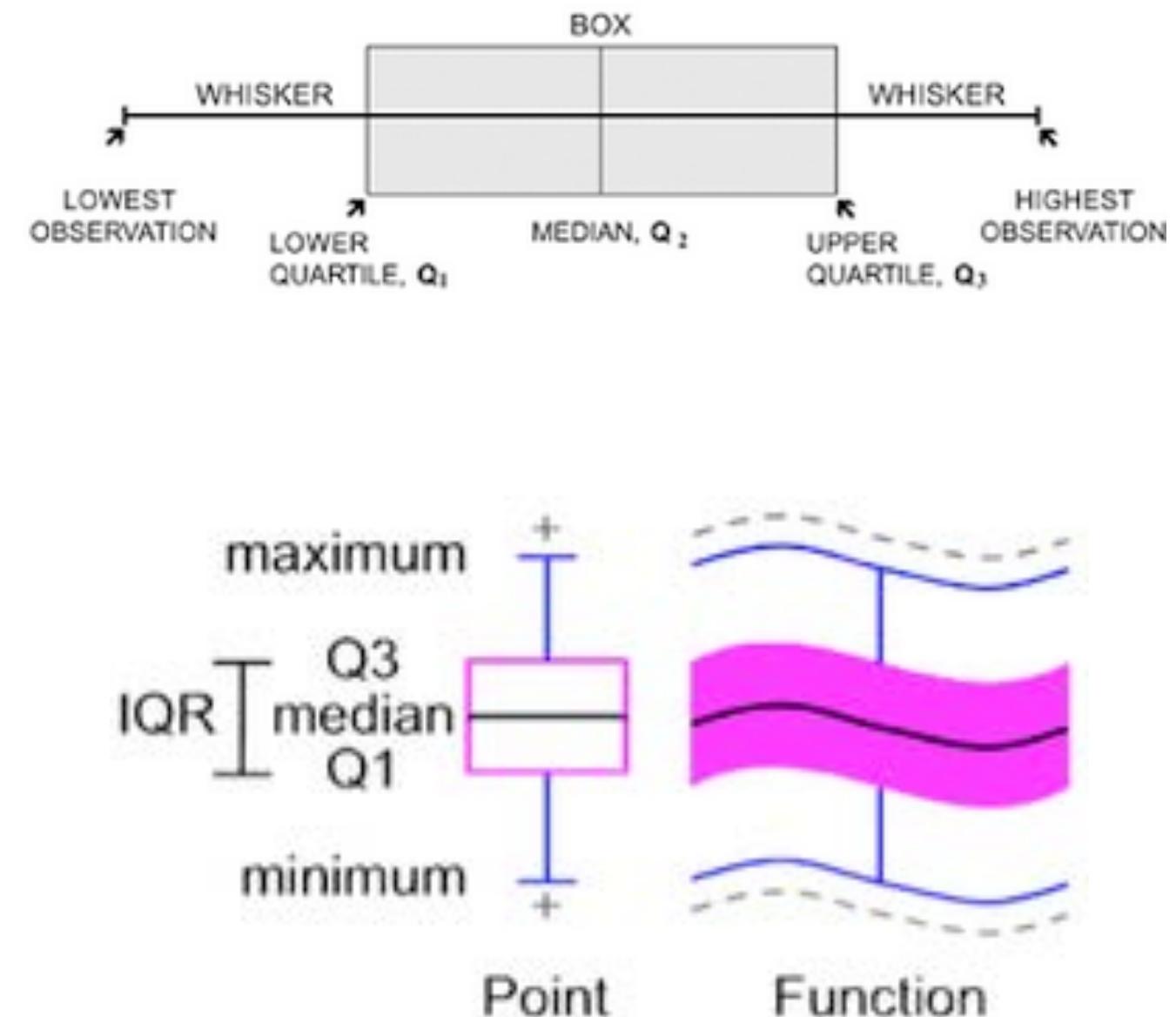
Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Supervised & Unsupervised ML

- **Supervised** Learning: generalizing from labeled data
 - Classification
 - Prediction
 - Estimation
 - Regression
- **Unsupervised** Learning: generalizing from unlabeled data
 - Clustering
 - Association-rule learning
 - Summarization

Functional Boxplots

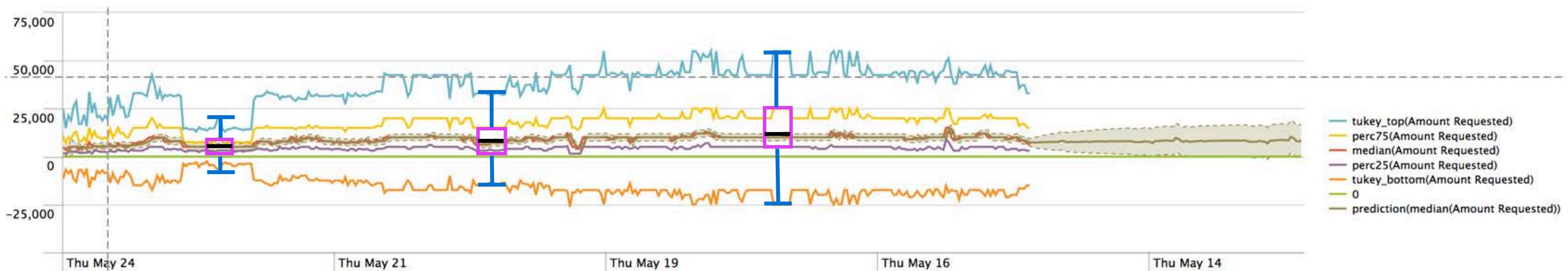
- Functional boxplots show how trends change over time
- Like box and whisker plots
 - x-axis: category of comparison
 - center of boxes = median
 - bottom = perc25
 - top = perc75
 - extreme outliers indicated



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

Functional Boxplots (cont.)

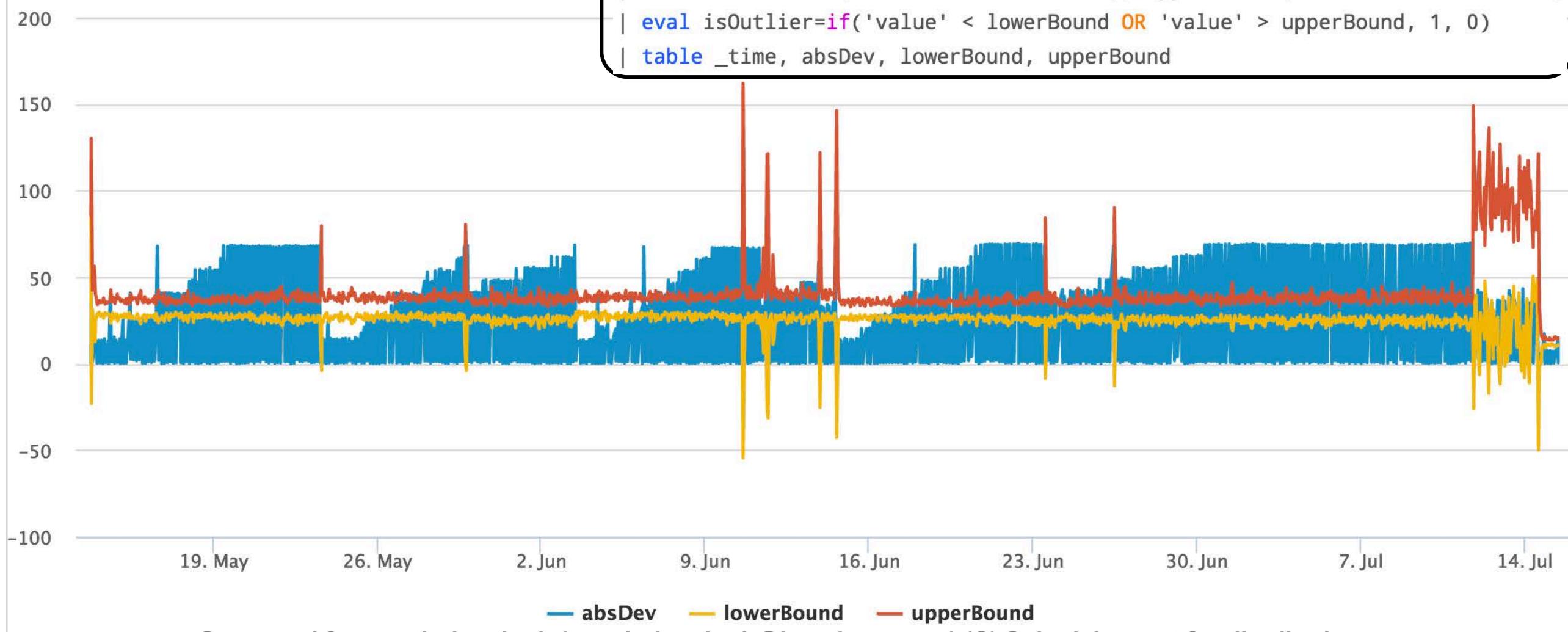
- Box-and-whisker spread along an axis
- Outlier envelopes around the trend
 - Most data is in the box (between perc25 & perc75)
 - Nearly all the data is between the whiskers



<https://www.lendingclub.com/info/download-data.action>

Generated for mastinder singh (mastinder.singh@jpmchase.com) (C) Splunk Inc, not for distribution

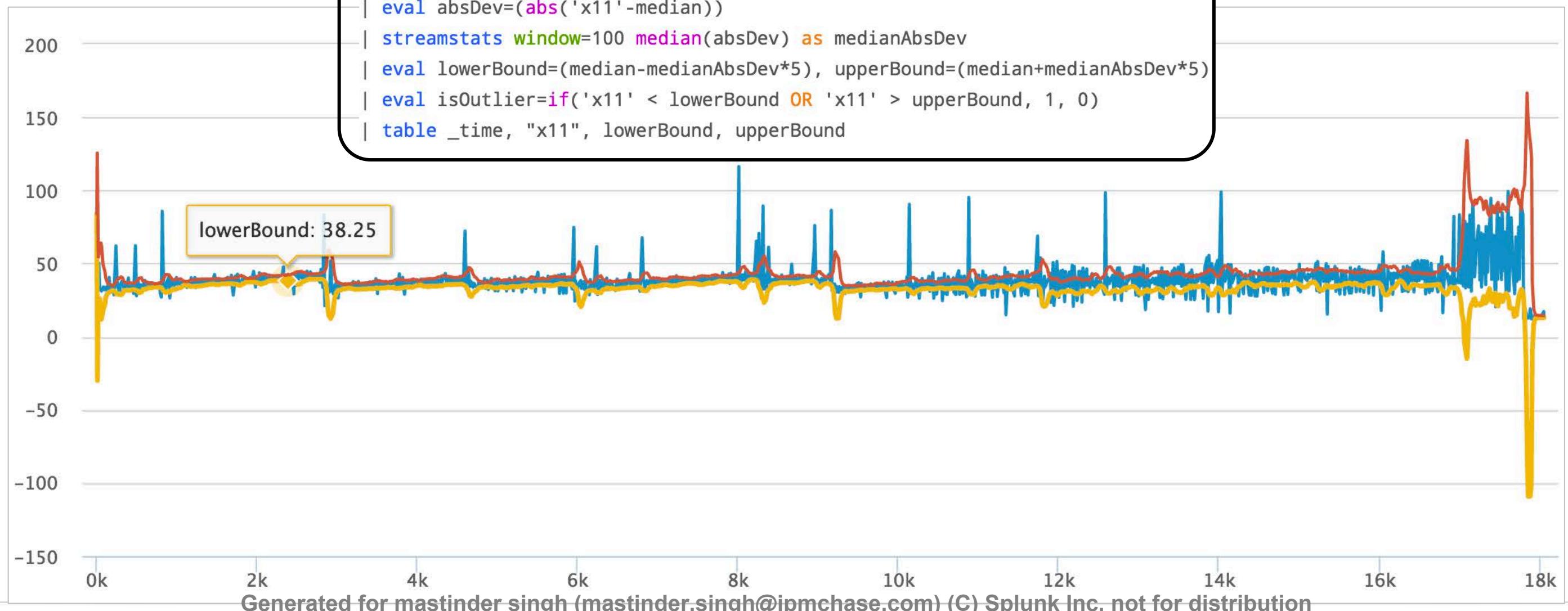
Data with Periodic Elements



Generated for mastinder singh (mastinder.singh@jpmchase.com) (C) Splunk Inc, not for distribution

Same Periodic Data with x11

```
| inputlookup cpu.csv  
| eval _time = strftime(timestamp, "%F %T")  
| x11 value as x11  
| streamstats window=100 median("x11") as median  
| eval absDev=(abs('x11'-median))  
| streamstats window=100 median(absDev) as medianAbsDev  
| eval lowerBound=(median-medianAbsDev*5), upperBound=(median+medianAbsDev*5)  
| eval isOutlier=if('x11' < lowerBound OR 'x11' > upperBound, 1, 0)  
| table _time, "x11", lowerBound, upperBound
```



Generated for mastinder singh (mastinder.singh@jpmchase.com) (C) Splunk Inc, not for distribution

ARIMA

- **A**uto **R**egressive **I**ntegrated **M**oving **A**verage describe autocorrelations (correlation of a time series with its own past values)
- ARIMA requires order (needs three values):
 - Number of autoregressive (AR) parameters: express the dependency of the current value of time series to its previous ones
 - Number of differencing operations (D): model the effect of previous forecast errors (also called random shocks or white noise) on the current value.
 - Number of moving average (MA) parameters: make non stationary data stationary (distribution does not change by time)

ARIMA Recommendations

- You need to know the parameters in advance
- Send the time series through timechart before sending it into ARIMA (unless _time is not to be specified)
- If there are missing samples in the data, expand the span in timechart or use streamstats
- ARIMA supports just one time series at a time
- ARIMA models cannot be saved

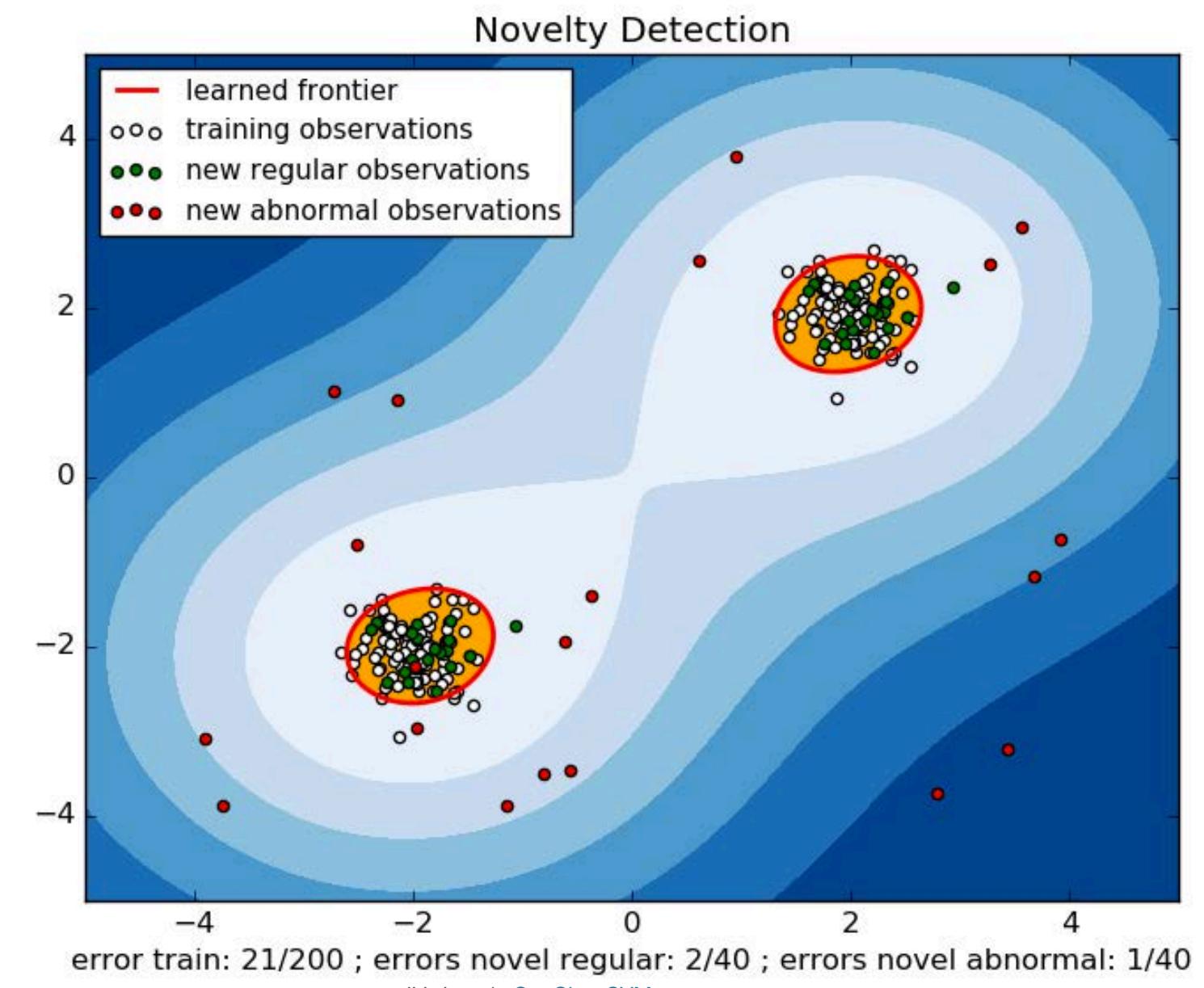
ARIMA Parameters

- `forecast_k=<int>`: how many points into the future should be forecasted
 - If `_time` is specified during fitting along with the `<field_to_forecast>`, ARIMA also generates the timestamps for forecasted values
 - default `forecast_k` is zero
- `conf_interval=<1..99>`: confidence interval around forecasted values as a %
 - default is 95%

```
fit ARIMA [_time] <field_to_forecast>
order=<N>-<N>-<N> [forecast_k=<N>] [conf_interval=<N>]
```

OneClassSVM Overview

- For detecting anomalies/outliers
- Features (fields) are expected to contain numerical values
- Unsupervised
- Learns a decision function to classify new data as similar or different to the training set



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

OneClassSVM Syntax

```
fit OneClassSVM <fields> [into <model name>]  
[kernel=<str>] [nu=<float>] [coef0=<float>]  
[gamma=<float>] [tol=<float>] [degree=<number>]  
[shrinking=<t|f>]
```

- Kernel specifies the kernel type ("linear", "rbf", "poly", "sigmoid") for use in the algorithm, where the default value of **kernel="rbf"**
- nu can specify the upper bound on the fraction of training error as well as the lower bound of the fraction of support vectors
 - ▶ Default value is 0.5

OneClassSVM Options

- **degree** is ignored by all kernels except the polynomial kernel
 - Default value is 3
- **gamma** is the kernel co-efficient that specifies how much influence a single data instance has
 - Default value is 1/numberOfFeatures
- **coef0** is the independent term in the kernel function which is only significant if you have polynomial or sigmoid function
- **tol** is the tolerance for stopping criteria
- **shrinkingparameter** sets whether to use the shrinking heuristic

Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

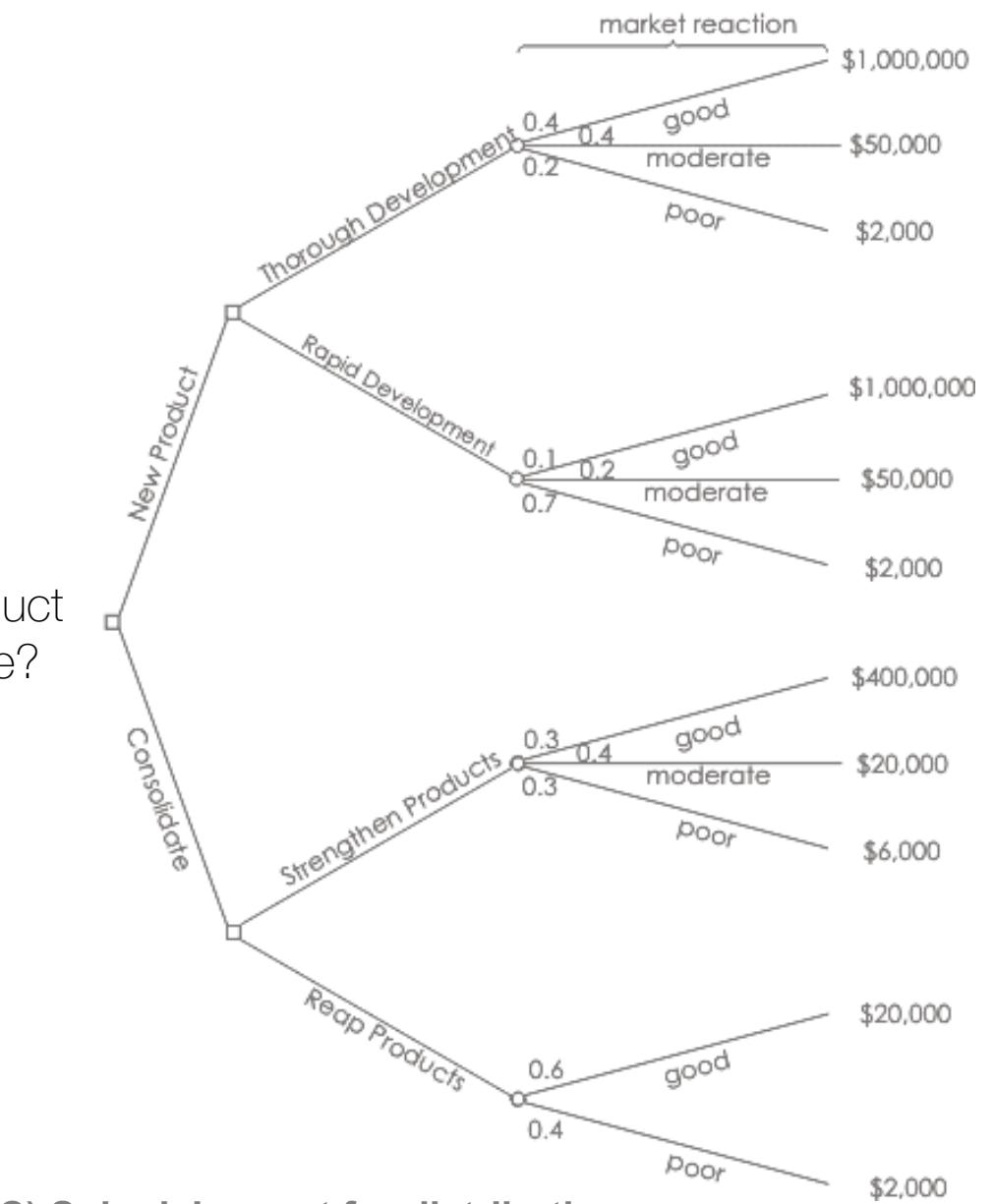
Working with OneClassSVM Models

- You can save OneClassSVM models using the `into` keyword and apply the saved model later to new data using the `apply` command
 - After running `fit` or `apply`, a new field named "`isNormal`" is generated that defines whether a particular record (row) is normal ("`isNormal=1) or anomalous ("isNormal=-1)`
- The `summary` command is not available with OneClassSVM

Decision Trees

- Consists of nodes (splits), edges (branches), and (terminal) leaves
- Finds the attribute that returns the highest information gain (the most homogeneous branches)
 - By calculating the drop in entropy after a dataset is split based on attributes

Develop a New Product or Consolidate?



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution

SGD Details

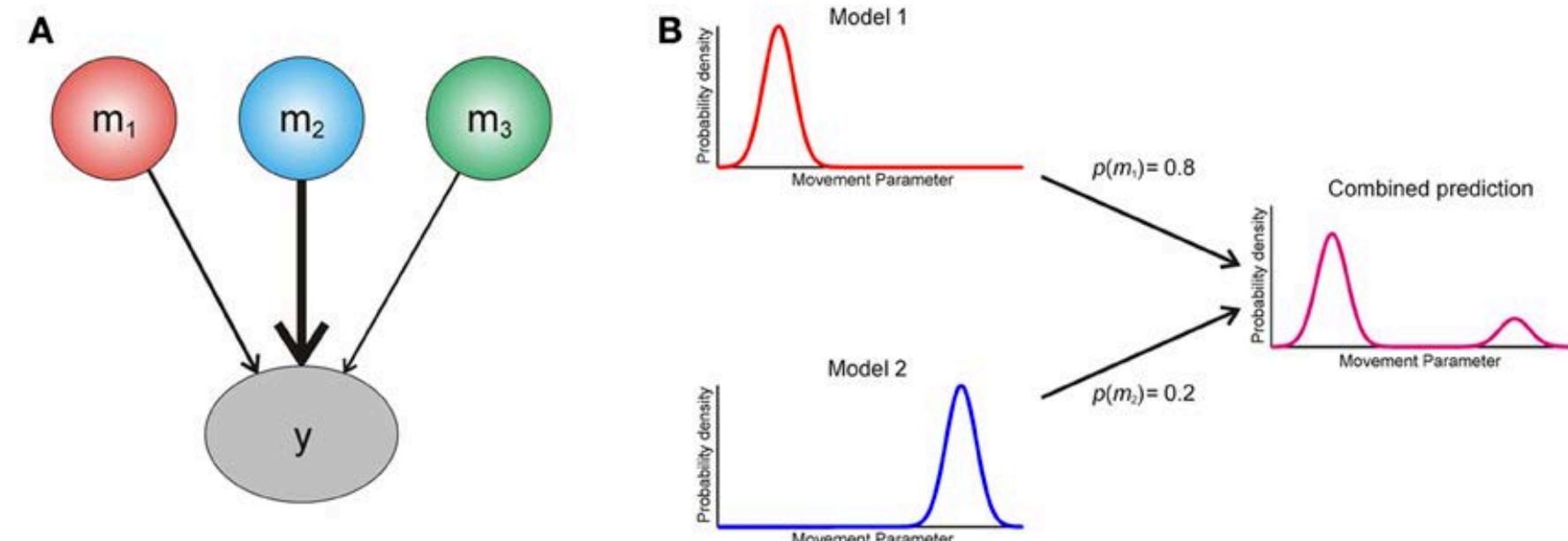
- Linear model fitted by minimizing a regularized empirical loss
 - Many algorithms are derived by making a cost function or an optimization objective
 - Then gradient descent is used to minimize that cost function
 - SGD is more efficient / feasible for large datasets than GD
- The gradient of the loss is estimated one sample at a time and the model is updated with a decreasing strength schedule (learning rate)
- The regularizer is a penalty added to the loss function that shrinks model parameters towards the zero vector

SGD Key Parameters (Optional)

- **partial_fit=< true | false >**: incrementally updated or not
- **loss=< hinge | log | modified_huber | squared_hinge | perceptron >**: loss function
- **n_iter=<int>**: # of passes over the training data (aka epochs)
 - **default 5**
- **penalty=< l2 | l1 | elasticnet >**: which regularization term to use
- **l1_ratio=<float>**: The Elastic Net mixing parameter,
 - **default 0.15**
- **alpha=<float>**: constant, multiplies regularization term **default 0.000**

Bootstrap Aggregating (Bagging)

- Bagging is a model averaging meta algorithm
- Generates multiple training sets from the same data (resampling) with replacement (default in random forest)
 - Reduces variance
 - Helps prevent overfitting
 - Often used with
 - ▶ Decision trees



Generated for mastinder singh (mastinder.singh@pmchase.com) (C) Splunk Inc, not for distribution