Real Time Data Ingestion Platform

User Documentation

Real Time Data Ingestion Platform

AMOS Group 1

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1. Installation

The RTDIP SDK is a PyPi package which can be found <u>here</u>, to install it run the following command:

pip install rtdip-sdk

1.1 Data Manipulation

1.2 NormalizationBaseClass

Bases: DataManipulationBaseInterface , InputValidator

A base class for applying normalization techniques to multiple columns in a PySpark DataFrame. This class serves as a framework to support various normalization methods (e.g., Z-Score, Min-Max, and Mean), with specific implementations in separate subclasses for each normalization type.

Subclasses should implement specific normalization and denormalization methods by inheriting from this base class.

Example

```
from src.sdk.python.rtdip_sdk.pipelines.data_wranglers import NormalizationZScore
from pyspark.sql import SparkSession
from pyspark.sql.dataframe import DataFrame

normalization = NormalizationZScore(df, column_names=["value_column_1", "value_column_2"], in_place=False)
normalized_df = normalization.filter()
```

Parameters:

Name	Type	Description	Default
df	DataFrame	PySpark DataFrame to be normalized.	required
column_names	List[str]	List of columns in the DataFrame to be normalized.	required
in_place	bool	If true, then result of normalization is stored in the same column.	False

NORMALIZATION_NAME_POSTFIX: str Suffix added to the column name if a new column is created for normalized values.

1.2.1 denormalize(input_df)

Denormalizes the input DataFrame. Intended to be used by the denormalization component.

Parameters:

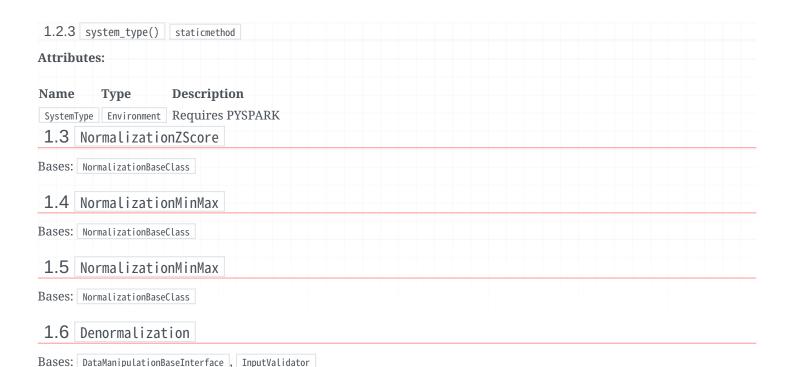
Name	Type	Description	Default
input_df	DataFrame	Dataframe containing the current data	. required
1.2.2	normalize()		

Applies the specified normalization to each column in column_names.

Returns:

Name	Type	Description
DataFrame	DataFrame	A PySpark DataFrame with the normalized values

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Applies the appropriate denormalization method to revert values to their original scale.

Example

```
from src.sdk.python.rtdip_sdk.pipelines.data_wranglers import Denormalization
from pyspark.sql import SparkSession
from pyspark.sql.dataframe import DataFrame

denormalization = Denormalization(normalized_df, normalization)
denormalized_df = denormalization.filter()
```

Parameters:

Name	Туре	Description	Default
df	DataFrame	PySpark DataFrame to be reverted to its original scale.	required
		An instance of the specific normalization subclass	
normalization_to_revert	NormalizationBaseClass	(NormalizationZScore, NormalizationMinMax, NormalizationMean)	required
		that was originally used to normalize the data.	
1.6.1 system_type()	staticmethod		

Attributes:

Name	Туре	Description
SystemType	Environment	Requires PYSPARK
1.7 Duj	plicateDet	cection
Bases: Dat	aManinulationR	aseInterface InputValidator

Cleanses a PySpark DataFrame from duplicates.

Example

from rtdip_sdk.pipelines.monitoring.spark.data_manipulation.duplicate_detection import DuplicateDetection from pyspark.sql import SparkSession

from pyspark.sql.dataframe import DataFrame

duplicate_detection_monitor = DuplicateDetection(df, primary_key_columns=["TagName", "EventTime"])

result = duplicate_detection_monitor.filter()

Parameters:

Name	Туре	Description	Default
df	DataFrame	PySpark DataFrame to be cleansed.	required
primary_key_columns	list	List of column names that serve as primary key for duplicate detection	ı. required
1.7.1 filter()			

Returns:

Name Type Description

DataFrame DataFrame A cleansed PySpark DataFrame from all duplicates based on primary key columns.

1.7.2 system_type() staticmethod

Attributes:

Name		Туре	Description
System	Туре	Environment	Requires PYSPARK
1.8 In		ervalFilt	ering

Bases: DataManipulationBaseInterface , InputValidator

Cleanses a DataFrame by removing rows outside a specified interval window. Supported time stamp columns are DateType and StringType.

Parameters:

Name	Type	Description	Default
spark	SparkSession	A SparkSession object.	required
df	DataFrame	PySpark DataFrame to be converted	required
interval	int	The interval length for cleansing.	required
interval_unit	str	'hours', 'minutes', 'seconds' or 'milliseconds' to specify the unit of the interval	.required
time_stamp_column_name	str	The name of the column containing the time stamps. Default is 'EventTime'.	None
tolerance	int	The tolerance for the interval. Default is None.	None
1.8.1 filter()			

Filters the DataFrame based on the interval

1.8.2 system_type() staticmethod

Attributes:

Name	Type	Description
SystemType	Environment	Requires PYSPARK
1.9 Mi	ssingValue	Imputation

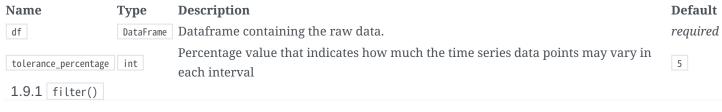
Bases: DataManipulationBaseInterface , InputValidator

Imputes missing values in a univariate time series creating a continuous curve of data points. For that, the time intervals of each individual source is calculated, to then insert empty records at the missing timestamps with NaN values. Through spline interpolation the missing NaN values are calculated resulting in a consistent data set and thus enhance your data quality.

Example

```
from pyspark.sql import SparkSession
from pyspark.sql.dataframe import DataFrame
from pyspark.sql.types import StructType, StructField, StringType
from src.sdk.python.rtdip_sdk.pipelines.data_wranglers.spark.data_manipulation.missing_value_imputation import (
    MissingValueImputation,
spark = spark_session()
schema = StructType([
   StructField("TagName", StringType(), True),
   StructField("EventTime", StringType(), True),
   StructField("Status", StringType(), True),
    StructField("Value", StringType(), True)
])
data = [
    ("A2PS64V0J.:ZUX09R", "2024-01-01 03:29:21.000", "Good", "1.0"),
    ("A2PS64V0J.:ZUX09R", "2024-01-01 07:32:55.000", "Good", "2.0"),
    ("A2PS64V0J.:ZUX09R", "2024-01-01 11:36:29.000", "Good", "3.0"),
    ("A2PS64V0J.:ZUX09R", "2024-01-01 15:39:03.000", "Good", "4.0"),
    ("A2PS64V0J.:ZUX09R", "2024-01-01 19:42:37.000", "Good", "5.0"),
    #("A2PS64V0J.:ZUX09R", "2024-01-01 23:46:11.000", "Good", "6.0"), # Test values
    #("A2PS64V0J.:ZUX09R", "2024-01-02 03:49:45.000", "Good", "7.0"),
    ("A2PS64V0J.:ZUX09R", "2024-01-02 07:53:11.000", "Good", "8.0"),
df = spark.createDataFrame(data, schema=schema)
missing_value_imputation = MissingValueImputation(spark, df)
result = missing_value_imputation.filter()
```

Parameters:



Imputate missing values based on [Spline Interpolation,]

1.9.2 system_type() staticmethod

Attributes:

Name	Type	Description
SystemType	Environment	Requires PYSPARK

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1.10 DimensionalityReduction

Bases: DataManipulationBaseInterface

Detects and combines columns based on correlation or exact duplicates.

Example

```
from rtdip_sdk.pipelines.monitoring.spark.data_manipulation.column_correlation import ColumnCorrelationDetection
from pyspark.sql import SparkSession

column_correlation_monitor = ColumnCorrelationDetection(
    df,
    columns_to_check=['column1', 'column2'],
    threshold=0.95,
    combination_method='mean'
)

result = column_correlation_monitor.process()
```

Parameters:

Name	Type	Description	Default
df	DataFrame	PySpark DataFrame to be analyzed and transformed.	required
columns	list	List of column names to check for correlation. Only two columns are supported.	required
threshold	float	Correlation threshold for column combination [0-1]. If the absolute value of the	0.9
em esnota	reduc	correlation is equal or bigger, than the columns are combined. Defaults to 0.9.	0.3
		Method to combine correlated columns. Supported methods: - 'mean': Average the	
	ethod str	values of both columns and write the result to the first column (New value = (column1	
combination method		+ column2) $/$ 2) - 'sum': Sum the values of both columns and write the result to the first	'mean'
combination_method		column (New value = column1 + column2) - 'first': Keep the first column, drop the	illean
		second column - 'second': Keep the second column, drop the first column - 'delete':	
		Remove both columns entirely from the DataFrame Defaults to 'mean'.	
1.10.1 filter()		

Process DataFrame by detecting and combining correlated columns.

Returns:

Name	Type	Description
DataFrame	DataFrame	Transformed PySpark DataFrame
1.10.2	system_typ	e() staticmethod

Attributes:

Name T	Гуре	Description
SystemType	Environment	Requires PYSP.
1.11 KSi	igmaAnoma	lyDetection

Bases: DataManipulationBaseInterface , InputValidator

Anomaly detection with the k-sigma method. This method either computes the mean and standard deviation, or the median and the median absolute deviation (MAD) of the data. The k-sigma method then filters out all data points that are k times

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the standard deviation away from the mean, or k times the MAD away from the median. Assuming a normal distribution, this method keeps around 99.7% of the data points when k=3 and use_median=False.

Example

```
from src.sdk.python.rtdip_sdk.pipelines.data_wranglers.spark.data_manipulation.k_sigma_anomaly_detection import KSigmaAnom
spark = ... # SparkSession
df = ... # Get a PySpark DataFrame

filtered_df = KSigmaAnomalyDetection(
    spark, df, ["<column to filter>"]
).filter()

filtered_df.show()
```

Parameters:

Name	Type	Description	Default
spark	SparkSession	A SparkSession object.	required
df	DataFrame	Dataframe containing the raw data.	required
column_names	list[str]	The names of the columns to be filtered (currently only one column is supported).	required
k_value	float	The number of deviations to build the threshold.	3.0
use_median	book	If True the median and the median absolute deviation (MAD) are used, instead of the mean and standard deviation.	False
1.11.1 fi	lter()		

Filter anomalies based on the k-sigma rule

1.11.2 system_type() staticmethod

Attributes:

Name	Туре	Description
SystemType	Environment	Requires PYS
1.12 0	ut0fRange\	/alueFilter

Bases: DataManipulationBaseInterface

Filters data in a DataFrame by checking the 'Value' column against expected ranges for specified TagNames. Logs events when 'Value' exceeds the defined ranges for any TagName and deletes the rows.

Parameters:

Name	Type	Description	Default
df	DataFrame	The DataFrame to monitor.	required
		A dictionary where keys are TagNames and values are dictionaries specifying 'min' and/or	
tag_ranges		'max', and optionally 'inclusive_bounds' values. Example: { 'A2PS64V0J.:ZUX09R': {'min': 0,	required
		required	
		'inclusive_bounds': False}, }	

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• Example from pyspark.sql import SparkSession from rtdip_sdk.pipelines.data_manipulation.spark.data_quality.check_value_ranges import DeleteOutOfRangeValues spark = SparkSession.builder.master("local[1]").appName("DeleteOutOfRangeValuesExample").getOrCreate() data = [("A2PS64V0J.:ZUX09R", "2024-01-02 03:49:45.000", "Good", 25.0), ("A2PS64V0J.:ZUX09R", "2024-01-02 07:53:11.000", "Good", -5.0), ("A2PS64V0J.:ZUX09R", "2024-01-02 11:56:42.000", "Good", 50.0), ("B3TS64V0K.:ZUX09R", "2024-01-02 16:00:12.000", "Good", 80.0), ("A2PS64V0J.:ZUX09R", "2024-01-02 20:03:46.000", "Good", 100.0),] columns = ["TagName", "EventTime", "Status", "Value"] df = spark.createDataFrame(data, columns) tag_ranges = { "A2PS64V0J.:ZUX09R": {"min": 0, "max": 50, "inclusive_bounds": True}, "B3TS64V0K.:ZUX09R": {"min": 50, "max": 100, "inclusive_bounds": False}, } delete_out_of_range_values = DeleteOutOfRangeValues(tag_ranges=tag_ranges,

1.12.1 filter()

result_df = delete_out_of_range_values.filter()

Executes the value range checking logic for the specified TagNames. Identifies, logs and deletes any rows where 'Value' exceeds the defined ranges for each TagName.

Returns:

Type Description

DataFrame pyspark.sql.DataFrame: Returns a PySpark DataFrame without the rows that were out of range.

1.12.2 system_type() staticmethod

Attributes:

Name Type Description SystemType Environment Requires PYSPARK 1.13 FlatlineFilter

Bases: DataManipulationBaseInterface

Removes and logs rows with flatlining detected in specified columns of a PySpark DataFrame.

Parameters:			
Name	Туре	Description	Default
df	DataFrame	The input DataFrame to process.	required
watch_columns	list	List of column names to monitor for flatlining (null or zero values).	required
tolerance_timespan	int	Maximum allowed consecutive flatlining period. Rows exceeding this period are removed.	required

```
• Example
  from pyspark.sql import SparkSession
  from rtdip_sdk.pipelines.data_manipulation.spark.data_quality.flatline_filter import FlatlineFilter
  spark = SparkSession.builder.master("local[1]").appName("FlatlineFilterExample").getOrCreate()
  # Example DataFrame
  data = [
      (1, "2024-01-02 03:49:45.000", 0.0),
      (1, "2024-01-02 03:50:45.000", 0.0),
      (1, "2024-01-02 03:51:45.000", 0.0),
      (2, "2024-01-02 03:49:45.000", 5.0),
  columns = ["TagName", "EventTime", "Value"]
  df = spark.createDataFrame(data, columns)
  filter_flatlining_rows = FlatlineFilter(
      df=df.
      watch_columns=["Value"],
      tolerance_timespan=2,
  result_df = filter_flatlining_rows.filter()
  result_df.show()
```

1.13.1 filter()

Removes rows with flatlining detected.

Returns:

Type Description

DataFrame pyspark.sql.DataFrame: A DataFrame without rows with flatlining detected.

1.14 | Gaussian Smoothing

Bases: DataManipulationBaseInterface

Applies Gaussian smoothing to a PySpark DataFrame. This method smooths the values in a specified column using a Gaussian filter, which helps reduce noise and fluctuations in time-series or spatial data.

The smoothing can be performed in two modes: - **Temporal mode**: Applies smoothing along the time axis within each unique ID. - **Spatial mode**: Applies smoothing across different IDs for the same timestamp.

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Example

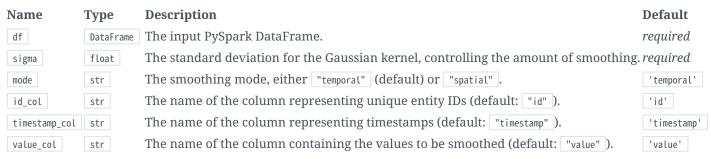
```
from pyspark.sql import SparkSession
from some_module import GaussianSmoothing

spark = SparkSession.builder.getOrCreate()
df = ... # Load your PySpark DataFrame

smoothed_df = GaussianSmoothing(
    df=df,
    sigma=2.0,
    mode="temporal",
    id_col="sensor_id",
    timestamp_col="timestamp",
    value_col="measurement"
).filter()

smoothed_df.show()
```

Parameters:



Raises:

Type Description

TypeError If df is not a PySpark DataFrame.

ValueError If sigma is not a positive number.

ValueError If mode is not "temporal" or "spatial".

ValueError If id_col, timestamp_col, or value_col are not found in the DataFrame.

1.15 Data Monitoring

1.16 CheckValueRanges

Bases: MonitoringBaseInterface , InputValidator

Monitors data in a DataFrame by checking the 'Value' column against expected ranges for specified TagNames. Logs events when 'Value' exceeds the defined ranges for any TagName.

Parameters:

Name	Type	Description	Default
df	DataFrame	The DataFrame to monitor.	required
tag_rang	es dict	A dictionary where keys are TagNames and values are dictionaries specifying 'min' and/or 'max', and optionally 'inclusive_bounds' values. Example: { 'A2PS64V0J.:ZUX09R': {'min': 0, 'max': 100, 'inclusive_bounds': True}, 'B3TS64V0K.:ZUX09R': {'min': 10, 'max': 200,	required
	'max', a' 'max'; a' 'max'; a'	'inclusive_bounds': False}, }	

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Example

```
from pyspark.sql import SparkSession
from rtdip_sdk.pipelines.monitoring.spark.data_quality.check_value_ranges import CheckValueRanges
spark = SparkSession.builder.master("local[1]").appName("CheckValueRangesExample").getOrCreate()
data = [
   ("A2PS64V0J.:ZUX09R", "2024-01-02 03:49:45.000", "Good", 25.0),
    ("A2PS64V0J.:ZUX09R", "2024-01-02 07:53:11.000", "Good", -5.0),
   ("A2PS64V0J.:ZUX09R", "2024-01-02 11:56:42.000", "Good", 50.0),
    ("B3TS64V0K.:ZUX09R", "2024-01-02 16:00:12.000", "Good", 80.0),
    ("A2PS64V0J.:ZUX09R", "2024-01-02 20:03:46.000", "Good", 100.0),
]
columns = ["TagName", "EventTime", "Status", "Value"]
df = spark.createDataFrame(data, columns)
tag_ranges = {
    "A2PS64V0J.:ZUX09R": {"min": 0, "max": 50, "inclusive_bounds": True},
    "B3TS64V0K.:ZUX09R": {"min": 50, "max": 100, "inclusive_bounds": False},
}
check_value_ranges = CheckValueRanges(
   tag_ranges=tag_ranges,
result_df = check_value_ranges.check()
```

1.16.1 check()

Executes the value range checking logic for the specified TagNames. Identifies and logs any rows where 'Value' exceeds the defined ranges for each TagName.

Returns:

Type Description

DataFrame pyspark.sql.DataFrame: Returns the original PySpark DataFrame without changes.

1.16.2 check_for_out_of_range()

Identifies rows where 'Value' exceeds defined ranges.

Returns: pyspark.sql.DataFrame: A DataFrame containing rows with out-of-range values.

```
1.16.3 log_out_of_range_values(out_of_range_df)
```

Logs out-of-range values for all TagNames.

1.16.4 system_type() staticmethod Attributes: Name Type Description SystemType Environment Requires PYSPARK 1.17 FlatlineDetection Bases: MonitoringBaseInterface , InputValidator

Detects flatlining in specified columns of a PySpark DataFrame and logs warnings.

Flatlining occurs when a column contains consecutive null or zero values exceeding a specified tolerance period. This class identifies such occurrences and logs the rows where flatlining is detected.

Parameters:

ame	Type	Description	Default
f	DataFrame	The input DataFrame to monitor for flatlining.	required
atch_columns	list	List of column names to monitor for flatlining (null or zero values).	required
olerance_timespar	int	Maximum allowed consecutive flatlining period. If exceeded, a warning is log	gged.required
Example			
_	dk nineline	es.monitoring.spark.data_manipulation.flatline_detection import FlatlineDetecti	on
		: SparkSession	1011
., .			
spark = Spar	kSession.bu	uilder.master("local[1]").appName("FlatlineDetectionExample").getOrCreate()	
# Example Da	taFrame		
data = [
(1, 1),			
(2, 0), (3, 0),			
(4, 0),			
(5, 5),			
1			
columns = ["	ID", "Value	ין";	
_	•	rame(data, columns)	
# Initialize			
	ection = Fl	atlineDetection(
df,]		
	lumns=["Val e_timespan=		
)	e_tillespail=		
,			
# Detect fla	tlining		
flatling dat	ection.chec	:k()	

1.17.1 check()

Detects flatlining and logs relevant rows.

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Returns:

Type Description

DataFrame pyspark.sql.DataFrame: The original DataFrame with additional flatline detection metadata.

1.17.2 check_for_flatlining()

Identifies rows with flatlining based on the specified columns and tolerance.

Returns:

Type Description

DataFrame pyspark.sql.DataFrame: A DataFrame containing rows with flatlining detected.

1.17.3 log_flatlining_rows(flatlined_rows)

Logs flatlining rows for all monitored columns.

Parameters:

Name	Type	Description	Default
flatlined_rows	DataFrame	The DataFrame containing rows with flatlining detected	l. required
1.17.4 system_type()		staticmethod	

Attributes:

Name		Туре	Description
	SystemType	Environment	Requires PYSPARK
	1.18	IdentifyMi:	ssingDataInterval

Bases: MonitoringBaseInterface , InputValidator

Detects missing data intervals in a DataFrame by identifying time differences between consecutive measurements that exceed a specified tolerance or a multiple of the Median Absolute Deviation (MAD). Logs the start and end times of missing intervals along with their durations.

Parameters:

Name	Type	Description	Default
df	Dataframe	DataFrame containing at least the 'EventTime' column.	required
interval	str	Expected interval between data points (e.g., '10ms', '500ms'). If not specified, the median of time differences is used.	None
tolerance	str	Tolerance time beyond which an interval is considered missing (e.g., '10ms'). If not specified, it defaults to 'mad_multiplier' times the Median Absolute Deviation (MAD) of time differences.	None
mad_multiplier	float	Multiplier for MAD to calculate tolerance. Default is 3. Minimum tolerance for pattern-based detection (e.g., '100ms'). Default is '10ms'.	3 '10ms'
		(-8,	

Returns:

Name Type Description

df Dataframe Returns the original PySparkDataFrame without changes.

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Example

```python from rtdip\_sdk.pipelines.monitoring.spark.data\_manipulation import IdentifyMissingDataInterval from pyspark.sql import SparkSession

```
missing_data_monitor = IdentifyMissingDataInterval(
 df=df,
 interval='100ms',
 tolerance='10ms',
)

df_result = missing_data_monitor.check()
...
```

1.18.1 check()

Executes the identify missing data logic.

#### **Returns:**

#### Type Description

DataFrame pyspark.sql.DataFrame: Returns the original PySpark DataFrame without changes.

1.18.2 | system\_type() | staticmethod

#### **Attributes:**

## Name Type Description SystemType Environment Requires PYSPARK 1.19 IdentifyMissingDataPattern

Bases: MonitoringBaseInterface , InputValidator

Identifies missing data in a DataFrame based on specified time patterns. Logs the expected missing times.

#### **Parameters:**

| Name      | Type        | Description                                                                                                                                                                                                                                                                                                                                 | Default    |
|-----------|-------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|
| df        | Dataframe   | DataFrame containing at least the 'EventTime' column.                                                                                                                                                                                                                                                                                       | required   |
| patterns  | list of     | List of dictionaries specifying the time patterns For 'minutely' frequency: Specify 'second' and optionally 'millisecond'. Example: [{'second': 0}, {'second': 13}, {'second': 49}] - For 'hourly' frequency: Specify 'minute', 'second', and optionally 'millisecond'. Example: [{'minute': 0, 'second': 0}, {'minute': 30, 'second': 30}] | required   |
| frequency | str         | Frequency of the patterns. Must be either 'minutely' or 'hourly' 'minutely': Patterns are checked every minute at specified seconds 'hourly': Patterns are checked every hour at specified minutes and seconds.                                                                                                                             | 'minutely' |
| tolerance | str         | Maximum allowed deviation from the pattern (e.g., '1s', '500ms'). Default is '10ms'.                                                                                                                                                                                                                                                        | '10ms'     |
| • Exam    |             | import SparkSession                                                                                                                                                                                                                                                                                                                         |            |
|           |             | sion.builder.master("local[1]").appName("IdentifyMissingDataPatternExample").getOrCreate()                                                                                                                                                                                                                                                  |            |
| patte     | rns = [     |                                                                                                                                                                                                                                                                                                                                             |            |
| {         | "second": 0 | },                                                                                                                                                                                                                                                                                                                                          |            |

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```
{"second": 20},
]
frequency = "minutely"
tolerance = "1s"

identify_missing_data = IdentifyMissingDataPattern(
 df=df,
 patterns=patterns,
 frequency=frequency,
 tolerance=tolerance,
)

identify_missing_data.check()
```

#### 1.19.1 check()

Executes the missing pattern detection logic. Identifies and logs any missing patterns based on the provided patterns and frequency within the specified tolerance.

#### **Returns:**

#### Type Description

DataFrame pyspark.sql.DataFrame: Returns the original PySpark DataFrame without changes.

1.19.2 system\_type() staticmethod

#### **Attributes:**

## Name Type Description SystemType Environment Requires PYSPARK 1.20 MovingAverage

Bases: MonitoringBaseInterface , InputValidator

Computes and logs the moving average over a specified window size for a given PySpark DataFrame.

#### Parameters:

| Name        | Type      | Description                   | Default   |
|-------------|-----------|-------------------------------|-----------|
| df          | DataFrame | The DataFrame to process.     | required  |
| window_size | int       | The size of the moving window | .required |

```
• Example

from pyspark.sql import SparkSession
from rtdip_sdk.pipelines.monitoring.spark.data_quality.moving_average import MovingAverage

spark = SparkSession.builder.master("local[1]").appName("MovingAverageExample").getOrCreate()

data = [
 ("A2PS64V0J.:ZUX09R", "2024-01-02 03:49:45.000", "Good", 1.0),
 ("A2PS64V0J.:ZUX09R", "2024-01-02 07:53:11.000", "Good", 2.0),
 ("A2PS64V0J.:ZUX09R", "2024-01-02 11:56:42.000", "Good", 3.0),
 ("A2PS64V0J.:ZUX09R", "2024-01-02 16:00:12.000", "Good", 4.0),
```

```
("A2PS64V0J.:ZUX09R", "2024-01-02 20:03:46.000", "Good", 5.0),
]

columns = ["TagName", "EventTime", "Status", "Value"]

df = spark.createDataFrame(data, columns)

moving_avg = MovingAverage(
 df=df,
 window_size=3,
)

moving_avg.check()
```

1.20.1 check()

Computes and logs the moving average using a specified window size.

1.20.2 system\_type() staticmethod

#### **Attributes:**

#### Name Type Description

SystemType | Environment | Requires PYSPARK

#### 1.21 Forecasts

#### 1.22 ArimaPrediction

Bases: DataManipulationBaseInterface , InputValidator

Extends the timeseries data in given DataFrame with forecasted values from an ARIMA model. It forecasts a value column of the given time series dataframe based on the historical data points and constructs full entries based on the preceding timestamps. It is advised to place this step after the missing value imputation to prevent learning on dirty data.

It supports dataframes in a source-based format (where each row is an event by a single sensor) and column-based format (where each row is a point in time).

The similar component AutoArimaPrediction wraps around this component and needs less manual parameters set.

ARIMA-Specific parameters can be viewed at the following statsmodels documentation page: ARIMA Documentation

#### Example

```
import numpy as np
import matplotlib.pyplot as plt
import numpy.random
import pandas
from pyspark.sql import SparkSession

from rtdip_sdk.pipelines.data_quality.forecasting.spark.arima import ArimaPrediction
import rtdip_sdk.pipelines._pipeline_utils.spark as spark_utils

spark_session = SparkSession.builder.master("local[2]").appName("test").getOrCreate()
df = pandas.DataFrame()
```

```
numpy.random.seed(0)
arr_len = 250
h_a_l = int(arr_len / 2)
df['Value'] = np.random.rand(arr_len) + np.sin(np.linspace(0, arr_len / 10, num=arr_len))
df['Value2'] = np.random.rand(arr_len) + np.cos(np.linspace(0, arr_len / 2, num=arr_len)) + 5
df['index'] = np.asarray(pandas.date_range(start='1/1/2024', end='2/1/2024', periods=arr_len))
df = df.set_index(pandas.DatetimeIndex(df['index']))
learn_df = df.head(h_a_l)
plt.plot(df['Value'])
plt.show()
input_df = spark_session.createDataFrame(
 learn_df,
 ['Value', 'Value2', 'index'],
arima_comp = ArimaPrediction(input_df, to_extend_name='Value', number_of_data_points_to_analyze=h_a_l, number_of_data_poin
 order=(3,0,0), seasonal_order=(3,0,0,62))
forecasted_df = arima_comp.filter().toPandas()
print('Done')
```

#### Parameters:

| Name                             | Type       | Description                                                                                 | Default      |
|----------------------------------|------------|---------------------------------------------------------------------------------------------|--------------|
| past_data                        | DataFrame  | PySpark DataFrame which contains training data                                              | required     |
| to_extend_name                   | str        | Column or source to forecast on                                                             | required     |
| past_data_style                  | InputStyle | In which format is past_data formatted                                                      | None         |
| value_name                       | str        | Name of column in source-based format, where values are stored                              | None         |
| timestamp_name                   | str        | Name of column, where event timestamps are stored                                           | None         |
| source_name                      | str        | Name of column in source-based format, where source of events are stored                    | None         |
| status_name                      | str        | Name of column in source-based format, where status of events are stored                    | None         |
| external_regressor_names         | List[str]  | Currently not working. Names of the columns with data to use for prediction, but not extend | None         |
| number_of_data_points_to_predict | int        | Amount of points to forecast                                                                | 50           |
| number_of_data_points_to_analyze | int        | Amount of most recent points to train on                                                    | None         |
| order                            | tuple      | ARIMA-Specific setting                                                                      | (0, 0, 0)    |
| seasonal_order                   | tuple      | ARIMA-Specific setting                                                                      | (0, 0, 0, 0) |
| trend                            | str        | ARIMA-Specific setting                                                                      | None         |
| enforce_stationarity             | bool       | ARIMA-Specific setting                                                                      | True         |
| enforce_invertibility            | bool       | ARIMA-Specific setting                                                                      | True         |
| concentrate_scale                | bool       | ARIMA-Specific setting                                                                      | False        |
| trend_offset                     | int        | ARIMA-Specific setting                                                                      | 1            |
| missing                          | str        | ARIMA-Specific setting                                                                      | 'None'       |
| 1.22.1 InputStyle                |            |                                                                                             |              |

Bases: Enum

Used to describe style of a dataframe

```
1.22.2 filter()
```

Forecasts a value column of a given time series dataframe based on the historical data points using ARIMA.

Constructs full entries based on the preceding timestamps. It is advised to place this step after the missing value imputation to prevent learning on dirty data.

#### **Returns:**

#### Name Type Description

DataFrame DataFrame A PySpark DataFrame with forecasted value entries depending on constructor parameters.

1.22.3 system\_type() staticmethod

#### **Attributes:**

#### Name Type Description SystemType Environment Requires PYSPARK

#### 1.23 ArimaAutoPrediction

Bases: ArimaPrediction

A wrapper for ArimaPrediction which uses pmdarima auto\_arima for data prediction. It selectively tries various sets of p and q (also P and Q for seasonal models) parameters and selects the model with the minimal AIC.

#### Example

```
import numpy as np
import matplotlib.pyplot as plt
import numpy.random
import pandas
from pyspark.sql import SparkSession
from rtdip_sdk.pipelines.data_quality.forecasting.spark.arima import ArimaPrediction
import rtdip_sdk.pipelines._pipeline_utils.spark as spark_utils
from rtdip_sdk.pipelines.data_quality.forecasting.spark.auto_arima import ArimaAutoPrediction
spark_session = SparkSession.builder.master("local[2]").appName("test").getOrCreate()
df = pandas.DataFrame()
numpy.random.seed(0)
arr_len = 250
h_al = int(arr_len / 2)
df['Value'] = np.random.rand(arr_len) + np.sin(np.linspace(0, arr_len / 10, num=arr_len))
df['Value2'] = np.random.rand(arr_len) + np.cos(np.linspace(0, arr_len / 2, num=arr_len)) + 5
df['index'] = np.asarray(pandas.date_range(start='1/1/2024', end='2/1/2024', periods=arr_len))
df = df.set_index(pandas.DatetimeIndex(df['index']))
learn_df = df.head(h_a_l)
plt.plot(df['Value'])
plt.show()
input_df = spark_session.createDataFrame(
 learn_df,
```

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| ·                                | al=True)   | _df, to_extend_name='Value', number_of_data_points_to_analyze=h_a_l, num                    | lber_of_data |
|----------------------------------|------------|---------------------------------------------------------------------------------------------|--------------|
| Parameters:                      |            |                                                                                             |              |
| Name                             | Туре       | Description                                                                                 | Default      |
| past_data                        | DataFrame  | PySpark DataFrame which contains training data                                              | required     |
| to_extend_name                   | str        | Column or source to forecast on                                                             | None         |
| past_data_style                  | InputStyle | In which format is past_data formatted                                                      | None         |
| value_name                       | str        | Name of column in source-based format, where values are stored                              | None         |
| timestamp_name                   | str        | Name of column, where event timestamps are stored                                           | None         |
| source_name                      | str        | Name of column in source-based format, where source of events are stored                    | None         |
| status_name                      | str        | Name of column in source-based format, where status of events are stored                    | None         |
| external_regressor_names         | List[str]  | Currently not working. Names of the columns with data to use for prediction, but not extend | None         |
| number_of_data_points_to_predict | int        | Amount of points to forecast                                                                | 50           |
| number_of_data_points_to_analyze | int        | Amount of most recent points to train on                                                    | None         |
| seasonal                         | bool       | Setting for AutoArima, is past_data seasonal?                                               | False        |
| enforce_stationarity             | bool       | ARIMA-Specific setting                                                                      | True         |
| enforce_invertibility            | bool       | ARIMA-Specific setting                                                                      | True         |
| concentrate_scale                | bool       | ARIMA-Specific setting                                                                      | False        |
| trend_offset                     | int        | ARIMA-Specific setting                                                                      | 1            |
| missing  1.24 LinearRegression   | str        | ARIMA-Specific setting                                                                      | 'None'       |

Bases: MachineLearningInterface

This function uses pyspark.ml.LinearRegression to train a linear regression model on time data. And the uses the model to predict next values in the time series.

#### **Parameters:**

| Name           | Type      | Description                                                                          | Default      |
|----------------|-----------|--------------------------------------------------------------------------------------|--------------|
| df             | Dataframe | DataFrame containing the features and labels.                                        | required     |
| features_col   | str       | Name of the column containing the features (the input). Default is 'features'.       | 'features'   |
| label_col      | str       | Name of the column containing the label (the input). Default is 'label'.             | 'label'      |
| prediction_col | str       | Name of the column to which the prediction will be written. Default is 'prediction'. | 'prediction' |
|                | 1.0 . 0   |                                                                                      |              |

Returns: PySparkDataFrame: Returns the original PySpark DataFrame without changes.

1.24.1 evaluate(test\_df)

Evaluates the trained model using RMSE.

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| Parameters:       |                              |                                                                       |
|-------------------|------------------------------|-----------------------------------------------------------------------|
| Name Type         | Description                  | Default                                                               |
| test_df DataFrame | The testing dataset to evalu | ate the model. required                                               |
| Ontional[float]   | oesn't exist.                | n Squared Error (RMSE) of the model or None if the prediction columnd |
| Predicts the next | values in the time series.   |                                                                       |
| 1.24.3 split_da   | ata(train_ratio=0.8)         |                                                                       |

Splits the dataset into training and testing sets.

#### Parameters:

#### Name Type Description Default

train\_ratio | float | The ratio of the data to be used for training. Default is 0.8 (80% for training). 0.8

#### **Returns:**

### Type Description tuple[DataFrame, DataFrame] tuple[DataFrame, DataFrame]: Returns the training and testing datasets. 1.24.4 system\_type() staticmethod

#### **Attributes:**

| Name       | Type          | Description      |
|------------|---------------|------------------|
| SystemType | Environment   | Requires PYSPARK |
| 1.24.5     | train(train_o | lf)              |

Trains a linear regression model on the provided data.

#### 1.25 KNearestNeighbors

Bases: MachineLearningInterface

Implements the K-Nearest Neighbors (KNN) algorithm to predict missing values in a dataset. This component is compatible with time series data and supports customizable weighted or unweighted averaging for predictions.

#### Example:

```
from src.sdk.python.rtdip_sdk.pipelines.machine_learning.spark.k_nearest_neighbors import KNearestNeighbors
from pyspark.ml.feature import StandardScaler, VectorAssembler
from pyspark.sql import SparkSession
spark = ... # SparkSession
raw_df = ... # Get a PySpark DataFrame
assembler = VectorAssembler(inputCols=["feature1", "feature2"], outputCol="assembled_features")
df = assembler.transform(raw_df)
scaler = StandardScaler(inputCol="assembled_features", outputCol="features", withStd=True, withMean=True)
scaled_df = scaler.fit(df).transform(df)
knn = KNearestNeighbors(
 df=scaled_df,
```

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```
features_col="features",
 label_col="label",
 timestamp_col="timestamp",
 k=3,
 weighted=True,
 distance_metric="combined", # Options: "euclidean", "temporal", "combined"
 temporal_weight=0.3 # Weight for temporal distance when using combined metric
)
train_df, test_df = knn.randomSplit([0.8, 0.2], seed=42)
knn.train(train_df)
predictions = knn.predict(test_df)
```

#### Parameters:

```
df (pyspark.sql.Dataframe): DataFrame containing the features and labels
features_col (str): Name of the column containing the features (the input). Default is 'features'
label_col (str): Name of the column containing the label (the input). Default is 'label'
timestamp_col (str, optional): Name of the column containing timestamps
k (int): The number of neighbors to consider in the KNN algorithm. Default is 3
weighted (bool): Whether to use weighted averaging based on distance. Default is False (unweighted averaging)
distance_metric (str): Type of distance calculation ("euclidean", "temporal", or "combined")
temporal_weight (float): Weight for temporal distance in combined metric (0 to 1)
```

#### 1.25.1 predict(test\_df)

Predicts labels using the specified distance metric.

#### 1.25.2 train(train\_df)

Sets up the training DataFrame including temporal information if specified.

#### 1.26 DataBinning

Bases: MachineLearningInterface

Data binning using clustering methods. This method partitions the data points into a specified number of clusters (bins) based on the specified column. Each data point is assigned to the nearest cluster center.

#### Example

```
from src.sdk.python.rtdip_sdk.pipelines.machine_learning.spark.data_binning import DataBinning

df = ... # Get a PySpark DataFrame with features column

binning = DataBinning(
 df=df,
 column_name="features",
 bins=3,
 output_column_name="bin",
 method="kmeans"
)
binned_df = binning.train().predict()
binned_df.show()
```

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| Parameters:        |           |                                                                            |            |
|--------------------|-----------|----------------------------------------------------------------------------|------------|
| Name               | Туре      | Description                                                                | Default    |
| df                 | DataFrame | Dataframe containing the input data.                                       | required   |
| column_name        | str       | The name of the input column to be binned (default: "features").           | 'features' |
| bins               | int       | The number of bins/clusters to create (default: 2).                        | 2          |
| output_column_name | str       | The name of the output column containing bin assignments (default: "bin"). | 'bin'      |
| method             | str       | The binning method to use. Currently only supports "kmeans".               | 'kmeans'   |
| 1.26.1 system_t    | type() st | aticmethod                                                                 |            |
| Attributes:        |           |                                                                            |            |
| Name Type          | Des       | cription                                                                   |            |
| SystemType Enviro  | nment Req | uires PYSPARK                                                              |            |
| 1.26.2 train()     |           |                                                                            |            |

Filter anomalies based on the k-sigma rule

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