Research anomaly detection algorithms for time-series data and their application on data-analytics

SUDIPTA MALLICK



Master's Degree Project in Micro and Nanosystems Second level, 30 ECTS Stockholm, Sweden February, 2017



Research anomaly detection algorithms for time-series data and their application on data-analytics

Sudipta Mallick

Stockholm, February 2, 2017

Acknowledgement

Abstract

Data is everything

Anomaly detection using data analysis is the key

Keywords: Machine Learning, Big-data, Anomaly detection

Contents

1	Introduction	1
	1.1 Bla bla	1
	1.2 Bla bla	
	1.3 Motivation for this thesis	
	1.4 Objectives of the thesis	
	1.5 Outline of this thesis	2
2	Optical waveguide theory	3
	2.1 Maxwell's equations	3
3	State of the art	4
	3.1 Polarization rotator (PR)	4
4	Design and simulation	5
	4.1 Approach	5
5	Implementation Algorithm	6
6	Experiments	7
7	Discussion	8
8	Conclusions and Future work	9
	8.1 Conclusions	9
Αŗ	opendix B: Code for graph generation	10
Bi	bliography	12

Chapter 1

Introduction

1.1 Bla bla

Communication and collective thinking are the key to the development of human civilization. This development is driven by data - "The new oil of this digital era". With the rise of media streaming services, there has been a huge surge in data traffic all over the world. It has also been estimated that by 2020 there will be 38.5 billion connected Internet of Things (IoT) devices [1, 2]. Here is another reference for example [3]

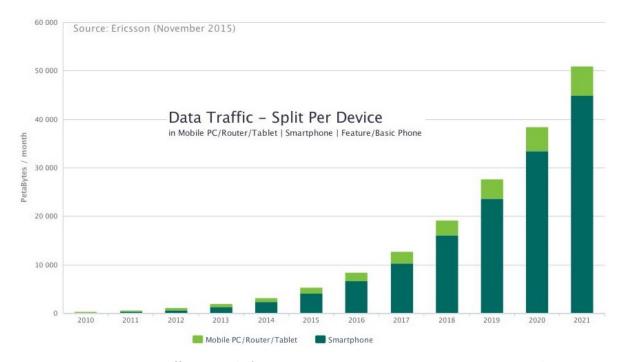


Figure 1.1: Data traffic growth forecast to 2021, as per Ericsson, generated using

1.2 Bla bla

1.3 Motivation for this thesis

1.4 Objectives of the thesis

Main objective: To design and fabricate a low power TPS based on MEMS tuning.

Sub objectives: The areas which will be addressed are:
□ Evaluate feasibility of .
□ Design a capable of tuning polarization in between the two fundamental waveguide modes.
□ Demonstration of the with an extinction ratio of more than at least 10 dB for the two fundamental modes, in C and L bands.

1.5 Outline of this thesis

2 Optical waveguide theory

2.1 Maxwell's equations

3 State of the art

Before developing a for optical waveguides, the integrated passive and active Polarization Rotator (PR)s found in the recent literature and their underlying concepts are discussed in this chapter.

3.1 Polarization rotator (PR)

PRs help in rotating polarized fields from one to another in a controlled manner. Currently, both optical fiber and on-chip based PRs are available.

Design and simulation

can be achieved in different ways, discussed in section. In this thesis, the goal is to achieve PR using MEMS for a broadband transmission, including the C and L bands. Moreover, the idea is to optimize the design to achieve high .

4.1 Approach

PR design can be approached in 2 ways. In a first approach, initially a passive PR can be designed by introducing asymmetry and a MEMS tunable waveguide is introduced which impedes polarization rotation by reintroducing symmetry in the effective waveguide. In a second approach, the technique is reversed i.e. the MEMS tunable waveguide is used to introduce asymmetry in the waveguide structure which rotates polarization. Without the MEMS structure the polarization is not rotated. In the design principle of the PR described here, the first approach is being followed.

5 Implementation Algorithm

6 Experiments

Chapter 7 Discussion

Conclusions and Future work

8.1 Conclusions

Appendix B: Graph generation script

```
\%\% Initialize variables.
2 | filename = '/Users/Sandipan/Desktop/Test/mems.csv';
3 | delimiter = ',';
4 \mid startRow = 6;
6 %% Format string for each line of text:
7 | % For more information, see the TEXTSCAN documentation.
8 | formatSpec = '%f%f%q%f%[^\n\r]';
9 | fileID = fopen(filename, 'r');
11 |%% Read columns of data according to format string.
12 | dataArray = textscan(fileID, formatSpec, 'Delimiter',
      delimiter, 'EmptyValue', NaN, 'HeaderLines', startRow-1, '
      ReturnOnError', false);
13 fclose(fileID);
15 |%% Allocate imported array to column variable names
16 | K = 100;
17 | w RR = dataArray{:, 1};
18 | w_slab = dataArray\{:, 2\};
19 | %Slab width actual sizie scaling
20 | w slab = w slab + 0.15;
21 | w_RR(:) = round(w_RR(:)*K);
22 | w_slab(:) = round(w_slab(:)*K);
23
24 | lambda = abs(str2double(dataArray{:, 3}));
25 | % Ratio of the polarization
26 | rp = abs(real(log10(dataArray{:, 4})));
27 \mid k = lambda >= 1;
28 sums = accumarray( { w_RR(k), w_slab(k)}, rp(k),[],[],[],
      true );
29 \mid [i,j,k] = find(sums);
30
31 | %% Draw area chart
32 | figure
33 | hold on
```

```
34 \mid \text{matrix} = [i/K j/K k];
35 | tri = delaunay(matrix(:,1),matrix(:,2));
36 | trisurf (tri, matrix(:,1), matrix(:,2), matrix(:,3))
37 | shading faceted
38 grid on
39 hold off
40
41 | %%Draw 5 max on graph
42 hold on
43 \mid N = 5;
44 | [sortedX, sortedInds] = sort(k(:), 'ascend');
45 \mid \text{topN} = \text{sortedInds}(1:N);
46 \mid [m] = ind2sub(size(k), topN);
47
48 | h = scatter3(i(m)/K,j(m)/K,k(m),'filled', 'MarkerFaceColor',
      'red');
49 \mid h.SizeData = 100;
50
51 | text(i(m)/K,j(m)/K,k(m),strcat('(',num2str(i(m)/K),',',
      num2str(j(m)/K),')'),'HorizontalAlignment','left', 'Color
      ', 'red', 'FontSize', 12)
52 hold off
53
54 | %% Labels
55 | xlabel('Rib width in \mum', 'FontSize',18, 'FontWeight', 'bold
      ','Color','black')
   ylabel('Base width in \mum', 'FontSize',18,'FontWeight','
      bold','Color','black')
57
58 | zlabel_eq = 's\sum_{mode}{abs\left(\log \frac{E_{x_{mode}}}{2}\right)}
      E_{y_{mode}}}\right)
   zlabel(strcat('Log ratio of E-field = ', zlabel eq), '
59
      FontSize',22,'FontWeight','bold','Color','black','
      Interpreter','latex')
60
61 | %% Clear temporary variables
62 clearvars filename delimiter startRow formatSpec fileID
      dataArray ans;
```

Bibliography

- [1] "Gartner says the internet of things installed base will grow to 26 billion units by 2020." http://www.gartner.com/newsroom/id/2636073, 2013. [Online; accessed 26-Jan-2016].
- [2] "Internet of things connected devices to almost triple to over 38 billion units by 2020." http://www.juniperresearch.com/press/press-releases/iot-connected-devices-to-triple-to-38-bn-by-2020, 2016. [Online; accessed 09-June-2016].
- [3] M. A. Green, J. Zhao, A. Wang, P. J. Reece, and M. Gal, "Efficient silicon light-emitting diodes," *Nature*, vol. 412, pp. 805–808, Aug. 2001.