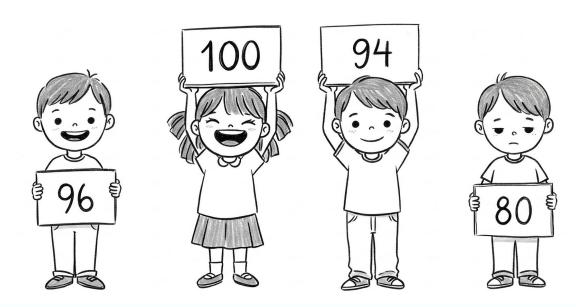
Simplified Streaming Anomaly Detection with Apache Beam's Latest Transform



Shunping Huang

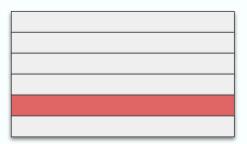
Anomaly Detection

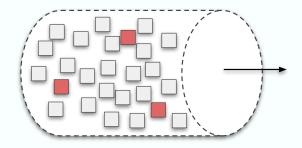


- Anomaly: the data instance that is different from the normal ones.
- Anomaly Detection: the task to identify the anomalies.

Anomalies in Data

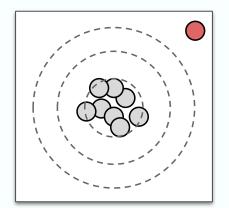
Bounded vs. Unbounded





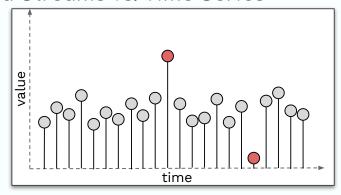
• Univariate vs. Multivariate



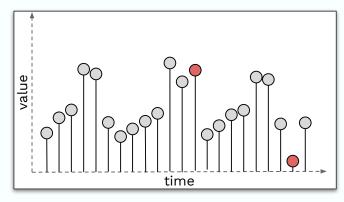


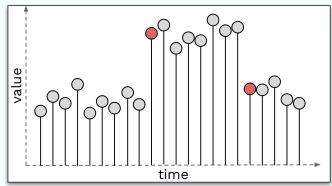
Anomalies in Data (cont.)

• Data Streams vs. Time Series

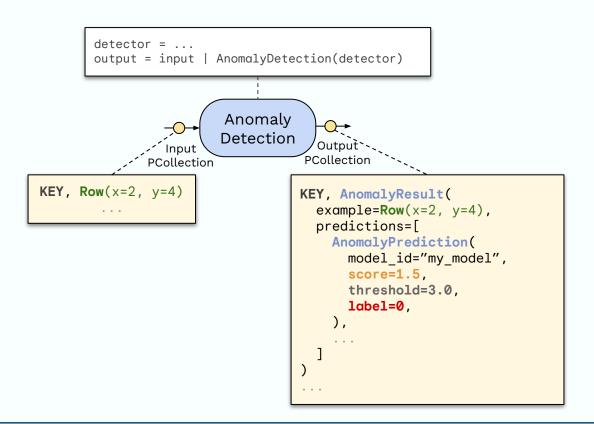


Data Streams with Concept Drift





PTransform for Anomaly Detection



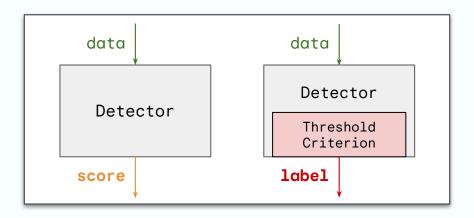
Internals

• Individual Detectors

- Run a specific anomaly detection method and generate scores or labels
- e.g. <u>Incremental Z-Score</u>, <u>IQR</u>, and offline models (such as <u>isolation forests</u>, <u>LOF</u>, <u>one-class SVM</u>, etc) supported by PyOD.

• Threshold Criteria

o Fixed Thresholding, Quantile Thresholding



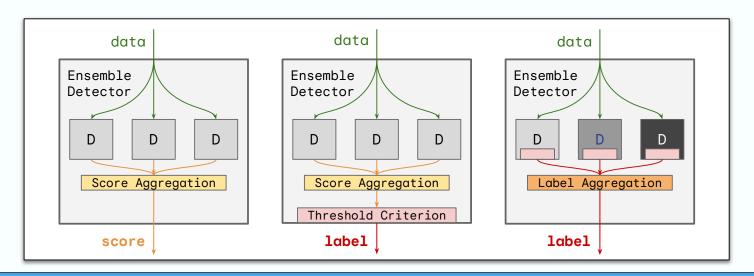
Internals (cont.)

Ensemble Detectors

• Run a set of sub-detectors in parallel and aggregate scores or labels

Aggregation Strategies

- o For Scores: Average Score, Max Score
- o For Labels: Majority Vote, All Vote, Any Vote



Demo

DEMO

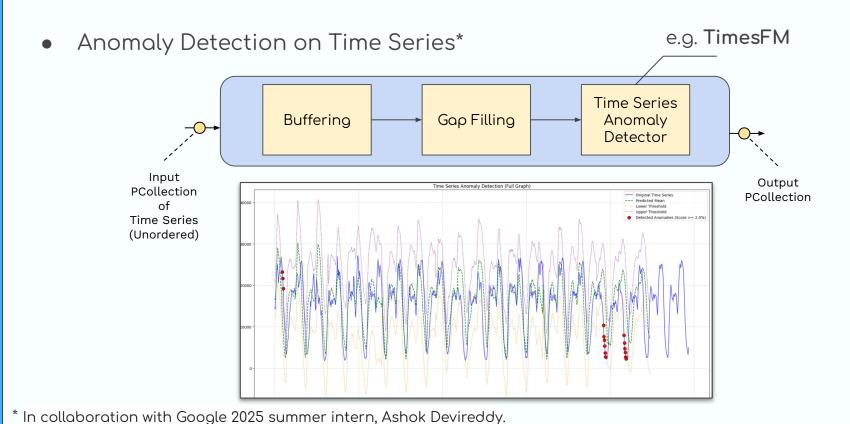


Upcoming Features

Calling Anomaly Detection via YAML

```
type: chain
  transforms:
    - type: AnomalyDetection
      config:
        detector:
          type: 'ZScore'
          config:
            sub_stat_tracker:
              type: 'IncSlidingMeanTracker'
              config:
                window size: 500
            stdev_tracker:
              type: 'IncSlidingStdevTracker'
              config:
                window size: 500
    - type: PyMap
      config:
        fn: "lambda x: (x[1].predictions[0].label)"
```

Upcoming Features (cont.)



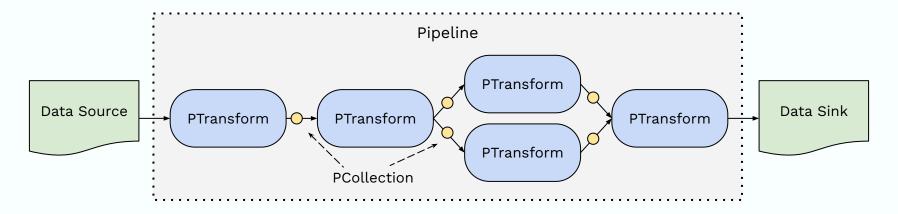
BEAM SUMMIT NYC 2025

Links

- Design Doc
 - https://docs.google.com/document/d/1tE8lz9U_vjlNn2H7t-GRrs3vfhQ5UuCgWiHXCRHRPns/edit?usp=sharing
- Source Code https://github.com/apache/beam/tree/master/sdks/python/apache_beam/ml/anomaly
- Python Doc <u>https://beam.apache.org/releases/pydoc/current/apache_beam.ml.anomaly.html</u>
- Colabs
 https://github.com/apache/beam/tree/master/examples/notebooks/beam-ml/anomaly_detection

One-Pager: Beam Basics

- A framework to unify the batch (bounded) and streaming (unbounded) processing.
- Key Concepts
 - o **PCollection** a representation of data for parallel processing
 - PTransform a representation of computation to transform data
 - Pipeline a Directed Acyclic Graph (DAG) of PTransforms



QUESTIONS?

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