

Intelligent Pervasive Systems Research Group **PRISM** Dept. of Informatics and Telecommunications

## Landmark based Outliers Detection in Pervasive Applications

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#### INTRODUCTION iprism





- We study a novel model for outliers detection departing from the state of the art
- The vast majority of the relevant efforts in the domain adopt a 'one-shot' decision making
- We focus on a mechanism that applies tolerance in the outliers detection process
- Every outlier data is not directly confirmed as an anomaly but we apply a temporal management to deliver a set of candidate outliers
- Candidates are confirmed upon the new data that arrive into the system
- The confirmation of outliers is based on a landmark window expanded to incorporate more data into our process

## PROBLEM DESCRIPTION

- We consider a set of edge nodes that are owners of distributed datasets
- Contextual data vectors are reported by IoT devices that capture them through interaction with their environment and users
- We rely on a combination of a sliding window and a landmark window approach
- We identify potential outliers in the last W observations (sliding window)
- These are the 'candidate' outliers annotated for further investigation
- We alter our processing and adopt a landmark window to incorporate more data objects
- The maximum size of the landmark window is (at most) twice the sliding window
- We re-evaluate candidate outliers and their new status
- Confirmed outliers are evicted from the dataset



## MAGNITUDE OF OUTLIERS

- We define the concept of the magnitude of the candidate outlier based on its distance to the population (the dataset) <u>calculated over the mean of the k highest distances</u>
- We consider that the 'fuzzy' notion of the magnitude of each outlier is measured by a sigmoid function (x: distance, α, β: smoothing parameters)

$$\lambda = \frac{1}{1 + e^{(-\alpha x + \beta)}}$$

- When the distance exceeds a threshold (as defined by the realization of the aforementioned sigmoid function), the magnitude of the outlier indication is very high (close to unity)
- When the adoption of the landmark window is decided, we increase the size of the window by adding a small amount of discrete time instances
- \* Then, we record and monitor the realization of  $\lambda$  its trend plays a significant role in the confirmation of outliers
- We perform again the calculations for exposing the distance of candidate outliers from the population

## DETECTION STRATEGY

- Our non parametric trend analysis is applied upon λ realizations as the landmark window is expanded
- For trend analysis, we adopt an ensemble scheme upon the widely known Mann-Kendall metric or Mann-Kendall test (MKM) and the Sen's slope (SS)
- We rely on a simple and fast, however, efficient technique to aggregate both results
- The easy scenario is met when both techniques agree upon the trend of λ (increasing or decreasing)
- In case of an disagreement, we consider a 'strict' boolean model which relies on a conjunctive form
- Disagreements are solve by deciding a `neutral' view for  $\lambda$
- If the final outcome indicates an increasing trend, we consider the data as a confirmed outlier
- If the trend is detected as decreasing or neutral and the distance is below a threshold θ, the data are accepted as a normal value



## EXPERIMENTAL EVALUATION

- We report on the experimental evaluation of the proposed model based on a custom simulator
- Performance metrics:
  - ε: <u>Accuracy</u> is defined as the number of correct detections out of the total number of the identified outliers
  - ✤ υ: <u>Precision</u> is defined as the fraction of the correctly detected outliers
  - r: <u>Recall</u> is defined as the fraction of the detected outliers that are successfully retrieved compared to the true outliers

### Two real datasets (references are provided in the paper)

- The ionosphere dataset has 32 numeric dimensions and 351 instances where 126 outliers (35.9%) are detected
- The Wisconsin Prognostic Breast Cancer (WPBC) dataset has 33 numerical dimensions and 198 instances where 47 outliers (23.74%) are detected

## EXPERIMENTAL EVALUATION

- We observe that an increased number of neighbours positively affects the performance of our model
- ✤ As k increases, the adopted metrics reach very close to the optimal value
- False positives and false negatives events are minimized
- When W = 10 (see Figure right), we observe a similar performance, however, the outcomes are lower than in the previously presented experimental scenario (W=5)
- ✤ A sub-set of candidate outliers are not finally confirmed and are incorporated into the dataset



## EXPERIMENTAL EVALUATION

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- The outcomes for Dataset 2 are similar as in the previous experimental scenario
- These evaluation results confirm our observations
- ✤ We observe that the proposed model clearly outperforms other efforts for various realizations of k
- Other relevant models, evaluated for the same dataset, achieve the maximum φ in the interval [0.38, 0.44] while ρ is realized in the interval [0.46, 0.58]





## CONCLUSIONS & FUTURE WORK

- We propose the use of a model that, based on a 'soft' approach, decides the presence of outliers in a dataset
- We define the concepts of candidate and confirmed outliers as well as the magnitude of the difference of an outlier from the remaining population
- Our temporal management process builds upon the combination of a sliding with a landmark window
- The proposed technique is experimentally evaluated and its advantages and disadvantages are revealed
- Our future plans involve the adoption of a scheme based on Fuzzy Logic and machine learning to be able to expose more complex trends and connections between data objects

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