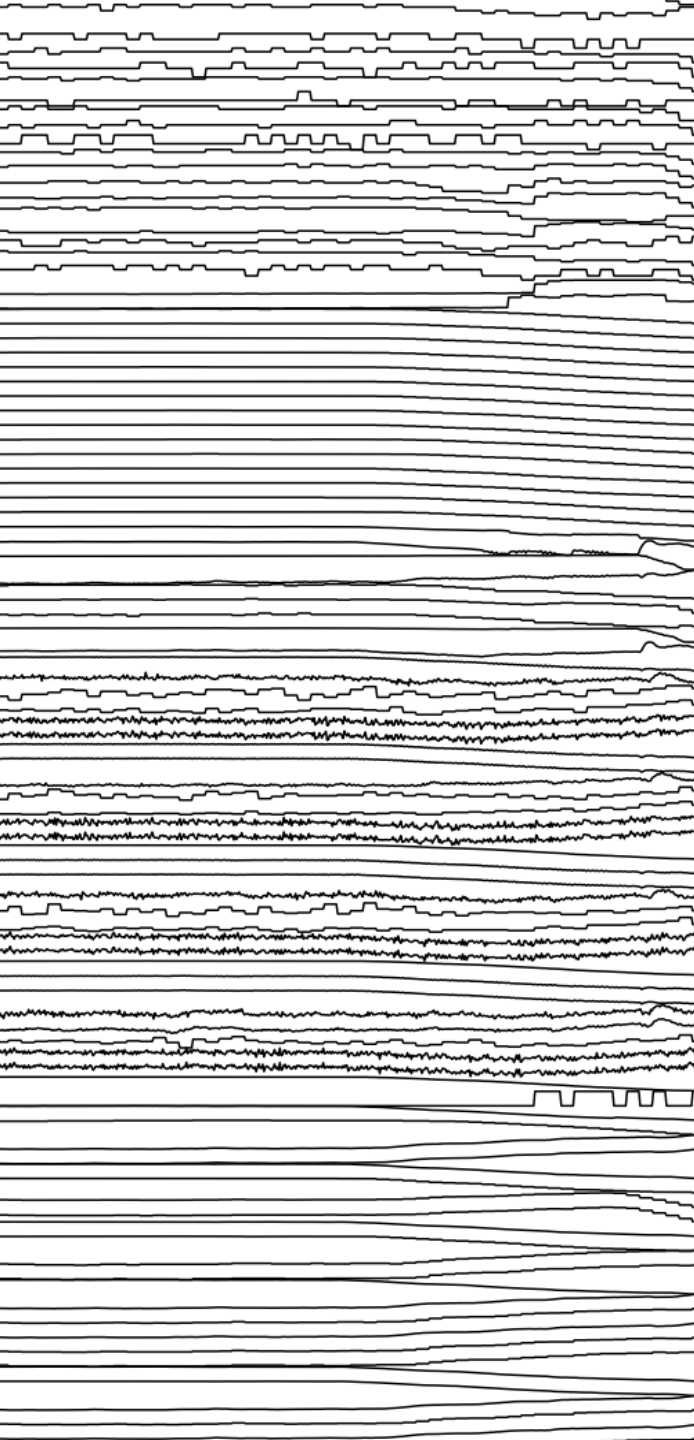


Anomaly Detection in Time Series

Paul Boniol
Inria, ENS, PSL University
paul.boniol@inria.fr

Inria





I. Introduction

What is a time series? What is an anomaly?

Introduction: *Time series are Everywhere*

Energy Production



Edf.fr: tinyurl.com/yc7x5xje

Astrophysics



Virgo: <https://www.virgo-gw.eu/>

Medicine



tinyurl.com/39dx2us4

Volcanology

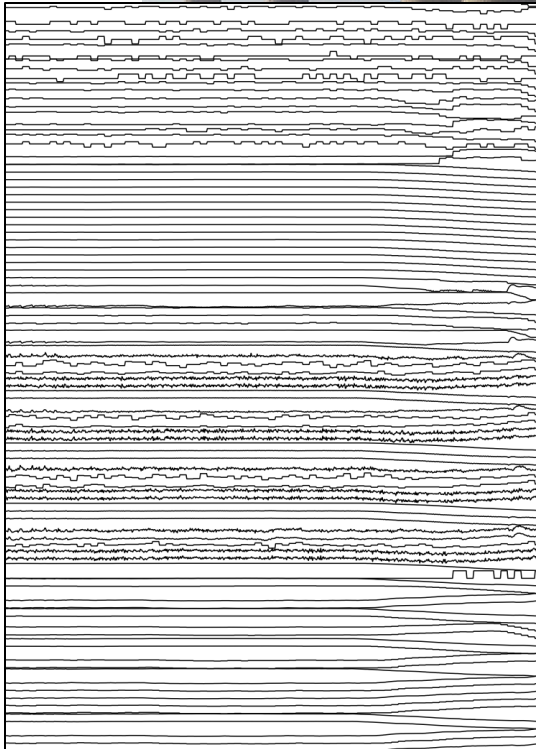


tinyurl.com/ybcttmfz

Introduction: *Time series are Everywhere*

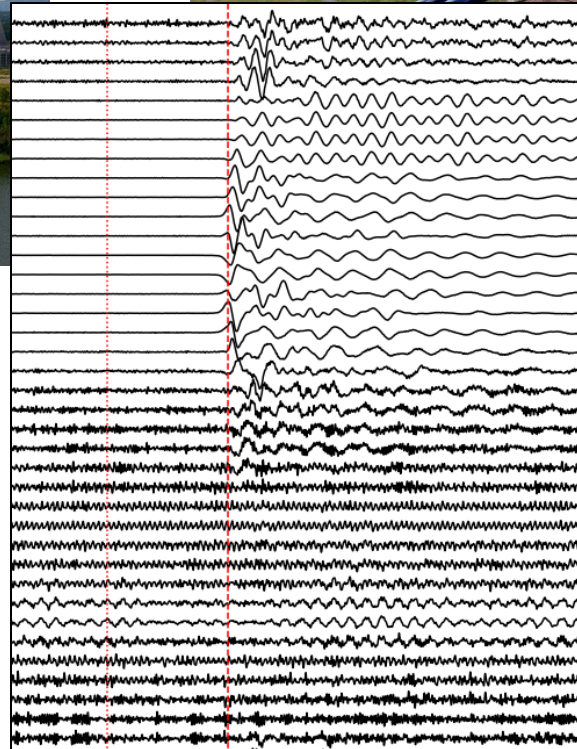
Energy Production

Secondary circuit sensor measurements



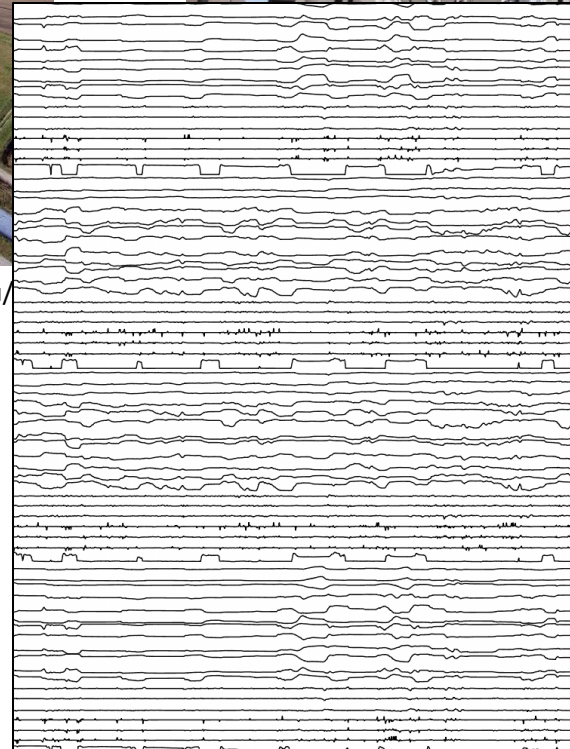
Astrophysics

Fiber-acoustic sensors in the VIRGO north building



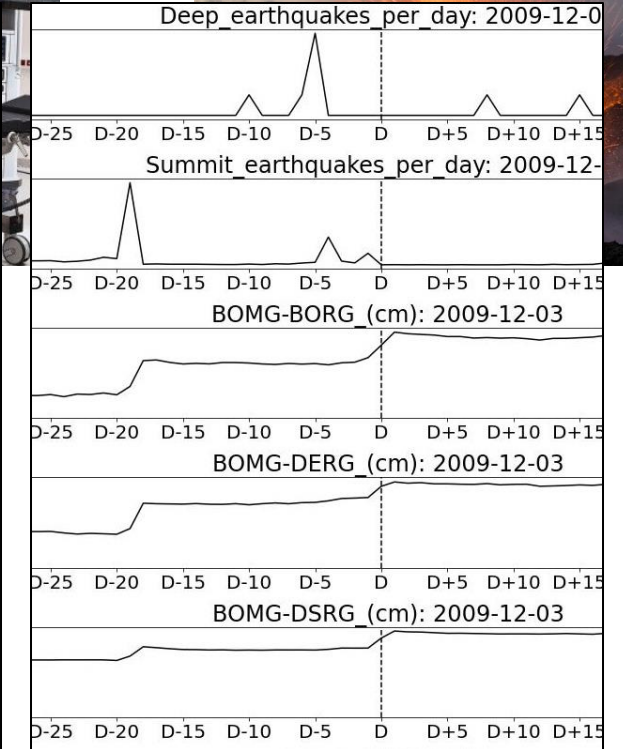
Medicine

Sensor measurements of the Da Vinci surgery robot



Volcanology

Sensor measurements on le Piton de la Fournaise

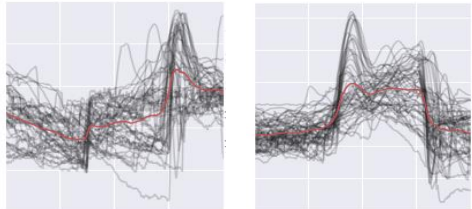


Introduction: *with Important Challenges*

Energy Production

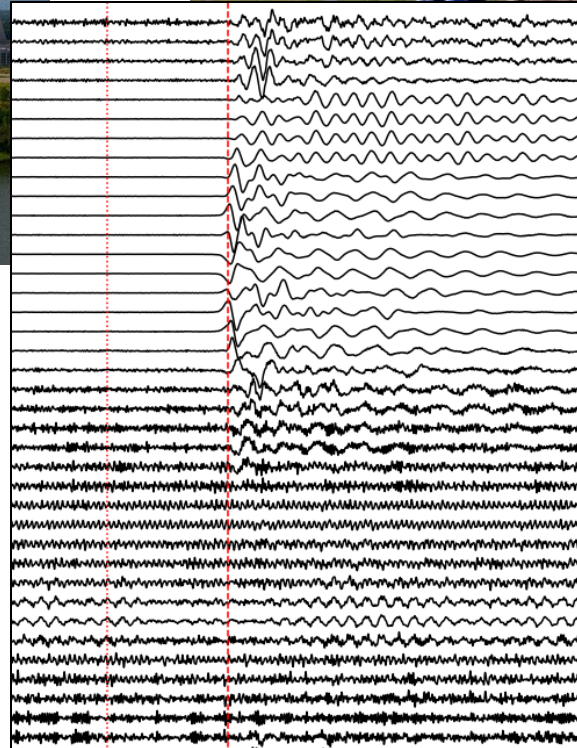
Secondary circuit sensor measurements

Identification of precursors of feed-water pumps vibrations



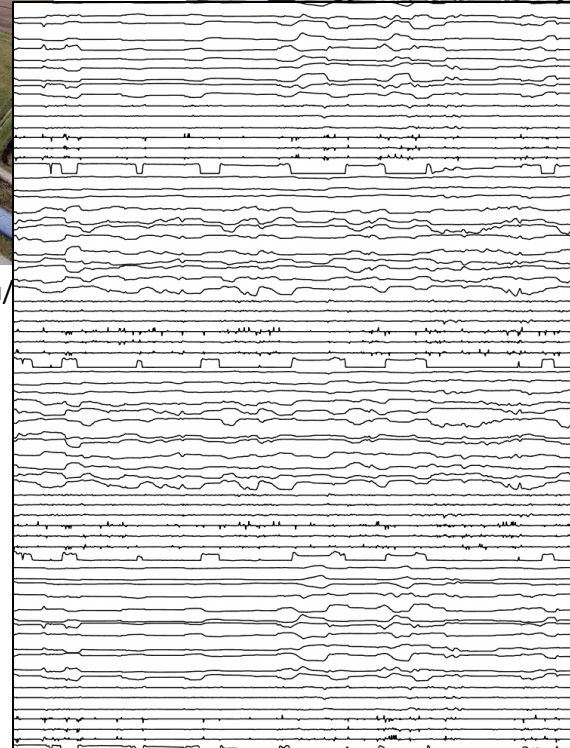
Astrophysics

Fiber-acoustic sensors in the VIRGO north building



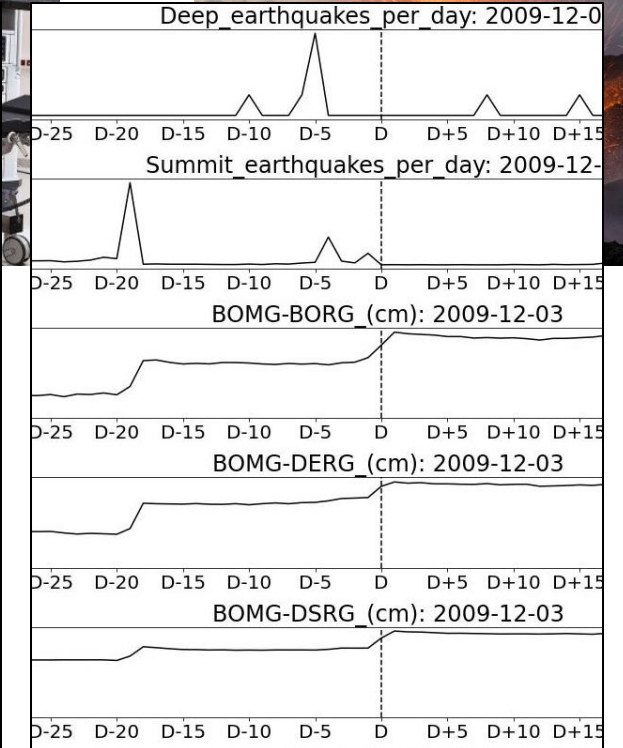
Medicine

Sensor measurements of the Da Vinci surgery robot



Volcanology

Sensor measurements on le Piton de la Fournaise

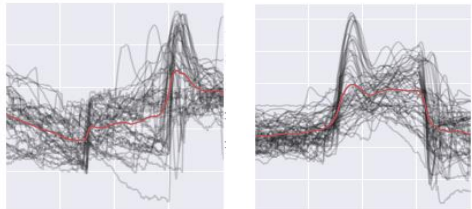


Introduction: *with Important Challenges*

Energy Production

Secondary circuit sensor measurements

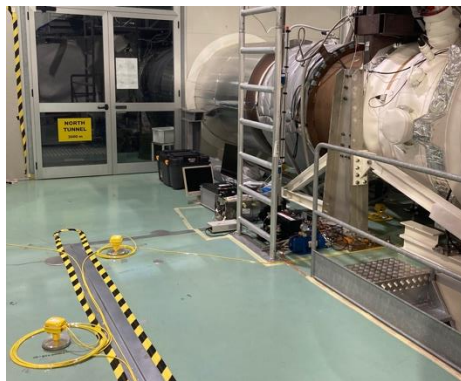
Identification of precursors of feed-water pumps vibrations



Astrophysics

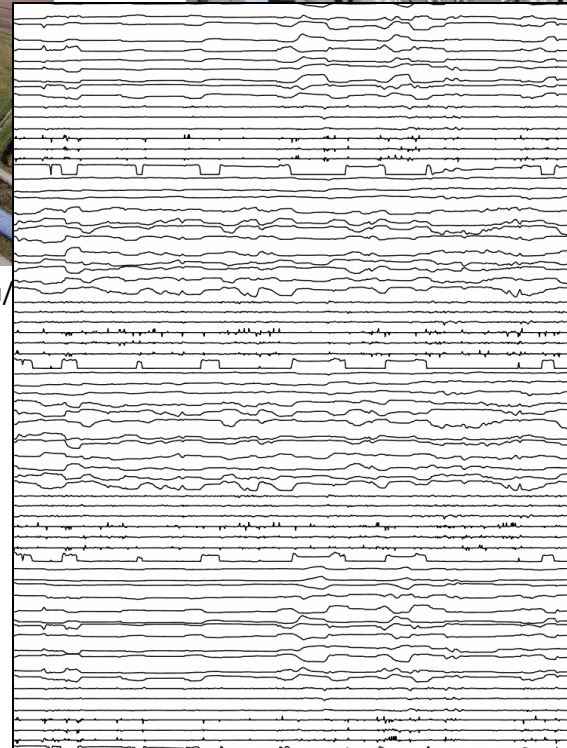
Fiber-acoustic sensors in the VIRGO north building

Noise detection in VIRGO interferometer north building



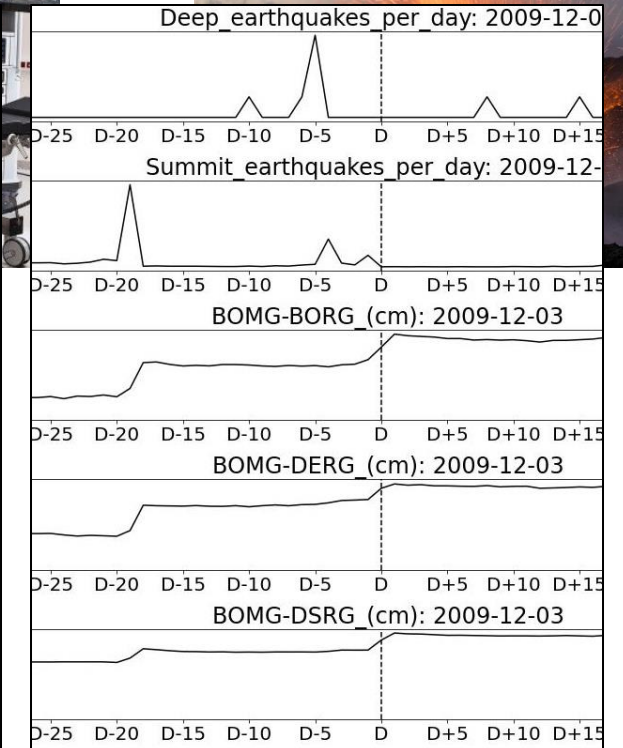
Medicine

Sensor measurements of the Da Vinci surgery robot



Volcanology

Sensor measurements on le Piton de la Fournaise

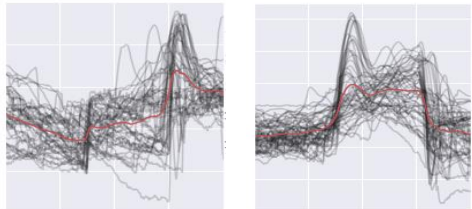


Introduction: *with Important Challenges*

Energy Production

Secondary circuit sensor measurements

Identification of precursors of feed-water pumps vibrations



Astrophysics

Fiber-acoustic sensors in the VIRGO north building

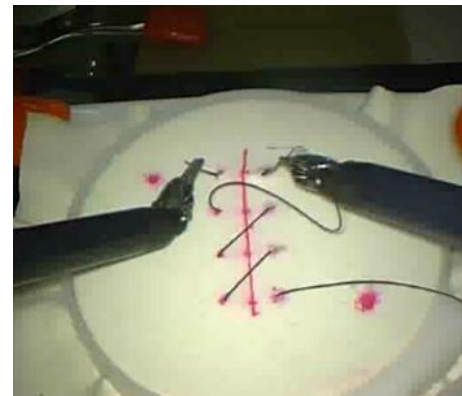
Noise detection in VIRGO interferometer north building



Medicine

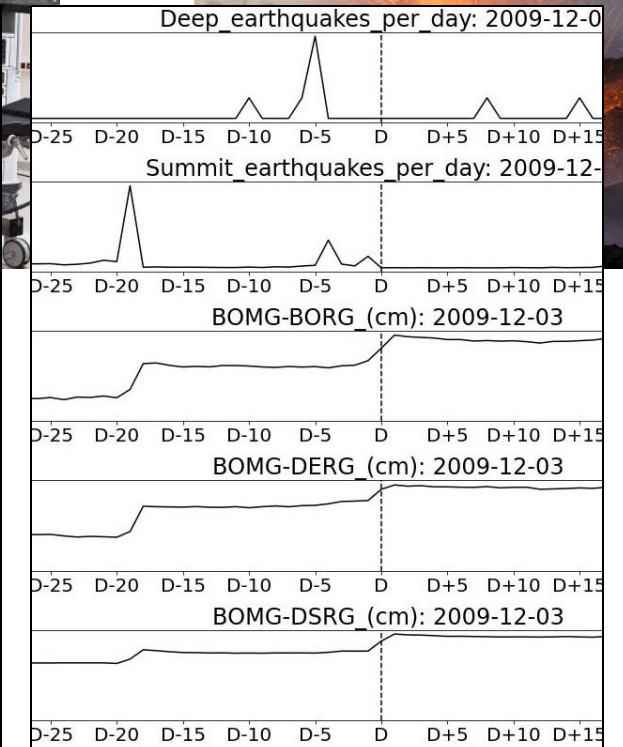
Sensor measurements of the Da Vinci surgery robot

Unusual surgeons gestures detection



Volcanology

Sensor measurements on le Piton de la Fournaise

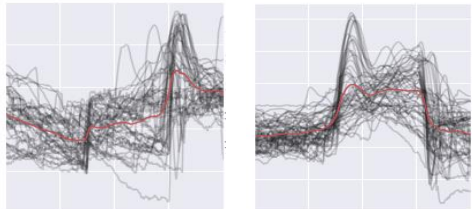


Introduction: *with Important Challenges*

Energy Production

Secondary circuit sensor measurements

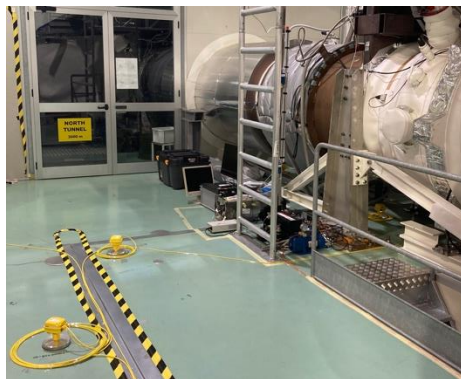
Identification of precursors of feed-water pumps vibrations



Astrophysics

Fiber-acoustic sensors in the VIRGO north building

Noise detection in VIRGO interferometer north building



Medicine

Sensor measurements of the Da-Vinci surgery robot

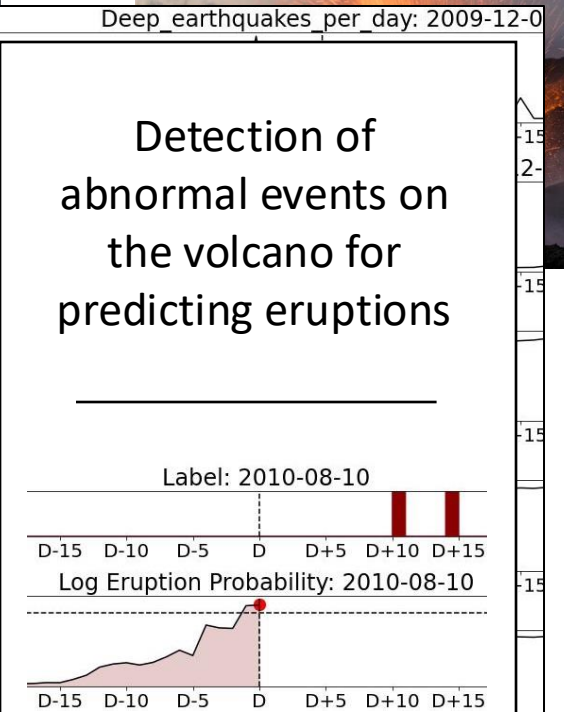
Unusual surgeons gestures detection



Volcanology

Sensor measurements on le Piton de la Fournaise

Detection of abnormal events on the volcano for predicting eruptions



Introduction: *with Important Challenges*

Large-scale time series database

Energy Production

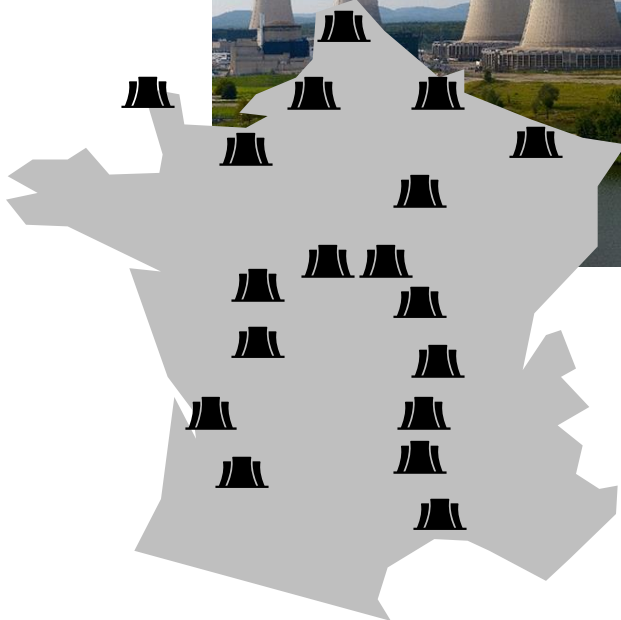
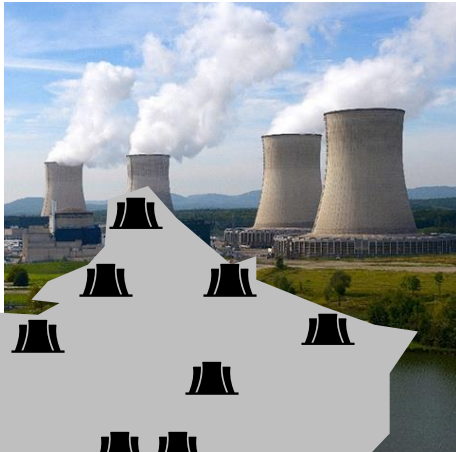


Edf.fr: tinyurl.com/yc7x5xje

Introduction: *with Important Challenges*

Large-scale time series database

Energy Production



Edf.fr: tinyurl.com/yc7x5xje

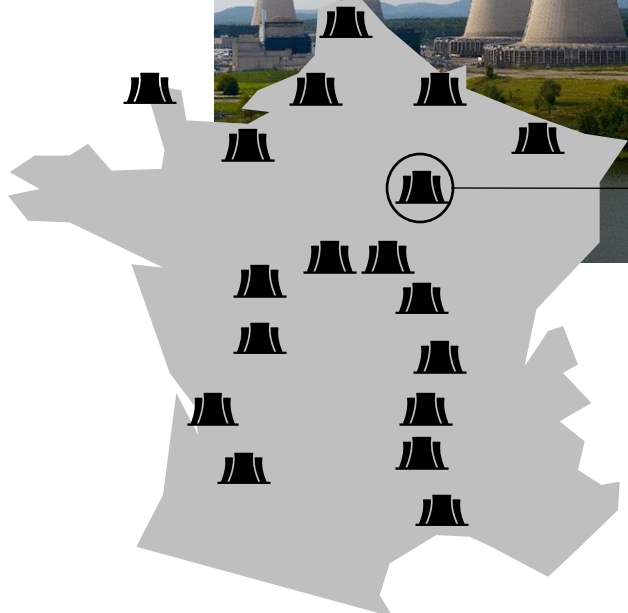
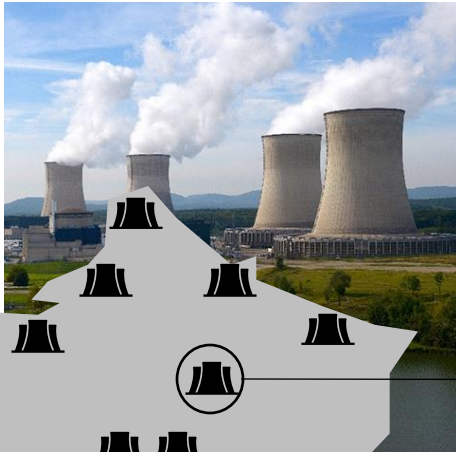
Example of Nuclear production

- 58 nuclear power plants across France

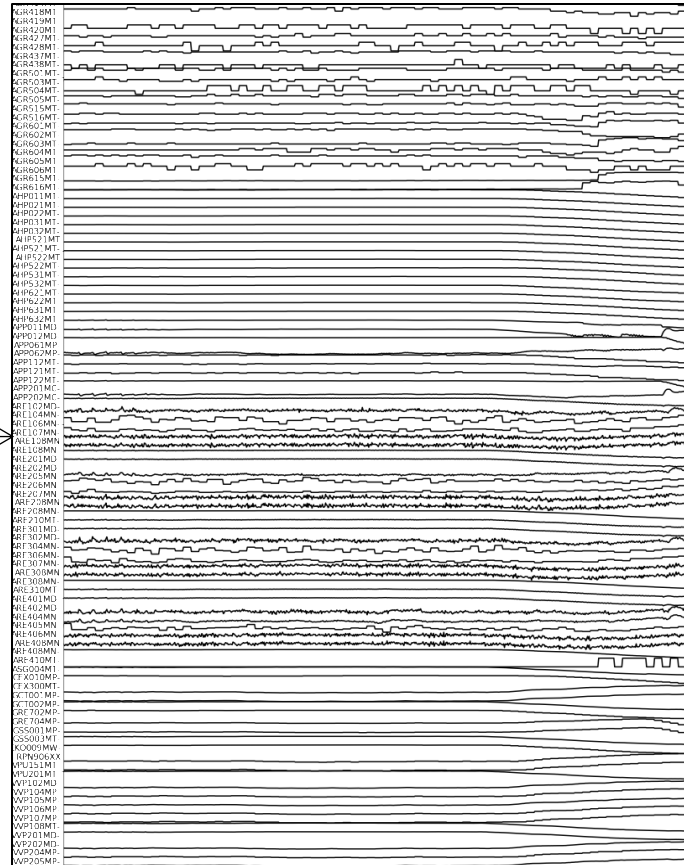
Introduction: *with Important Challenges*

Large-scale time series database

Energy Production



Edf.fr: tinyurl.com/yc7x5xje



Example of Nuclear production

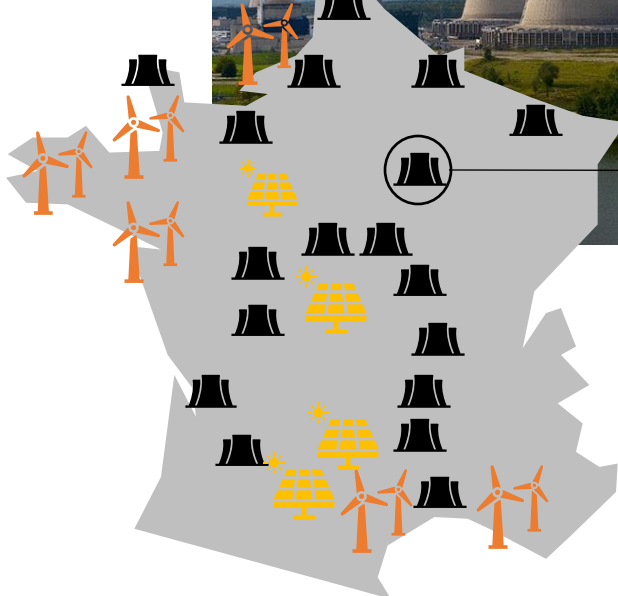
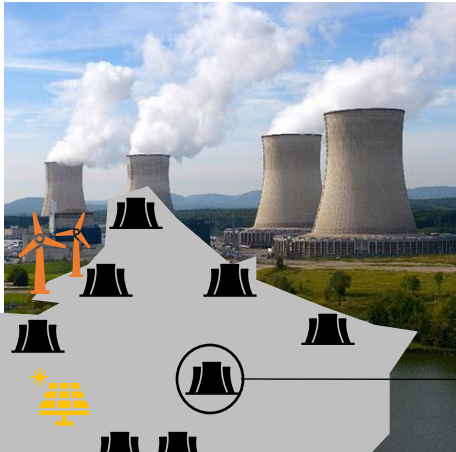
- 58 nuclear power plants across France
- 2000+ sensors per power plant
- 30 years of data collections

A total of 1.5 PetaBytes

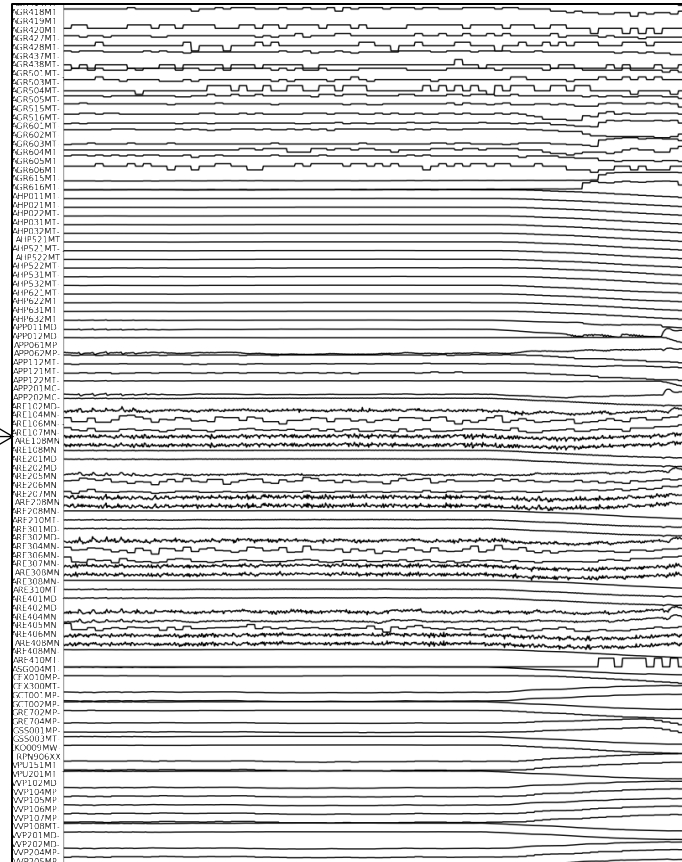
Introduction: *with Important Challenges*

Large-scale time series database

Energy Production



Edf.fr: tinyurl.com/yc7x5xje



Example of Nuclear production

- 58 nuclear power plants across France
- 2000+ sensors per power plant
- 30 years of data collections

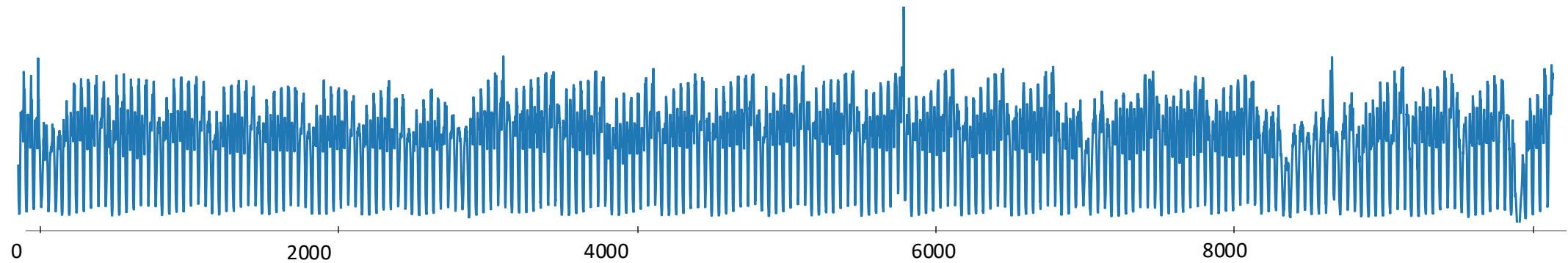
A total of 1.5 PetaBytes

Other source of production

- New sensors with higher acquisition rate

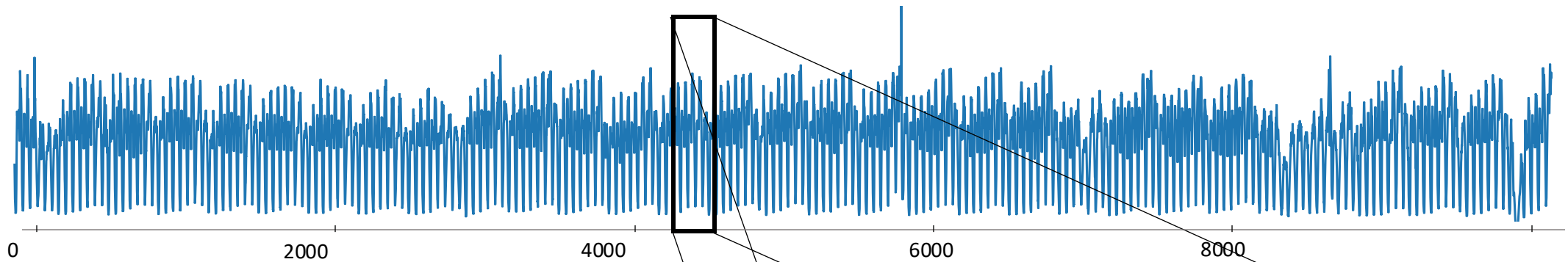
Introduction: *Anomaly Detection in Time Series*

- Time series T (example : number of taxi passengers in New York City)

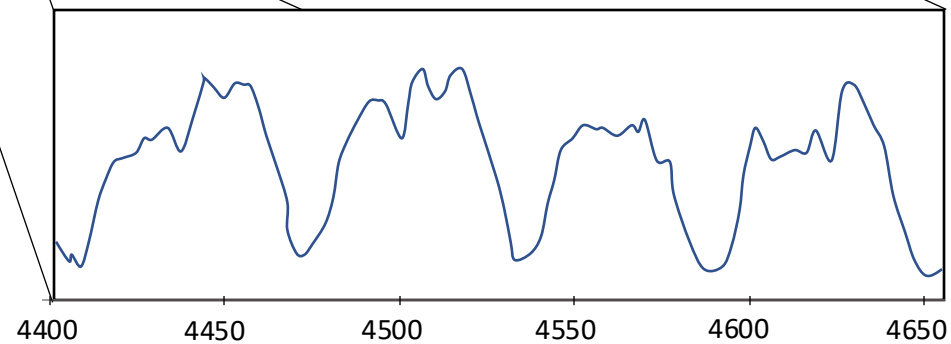


Introduction: *Anomaly Detection in Time Series*

- Time series T (example : number of taxi passengers in New York City)

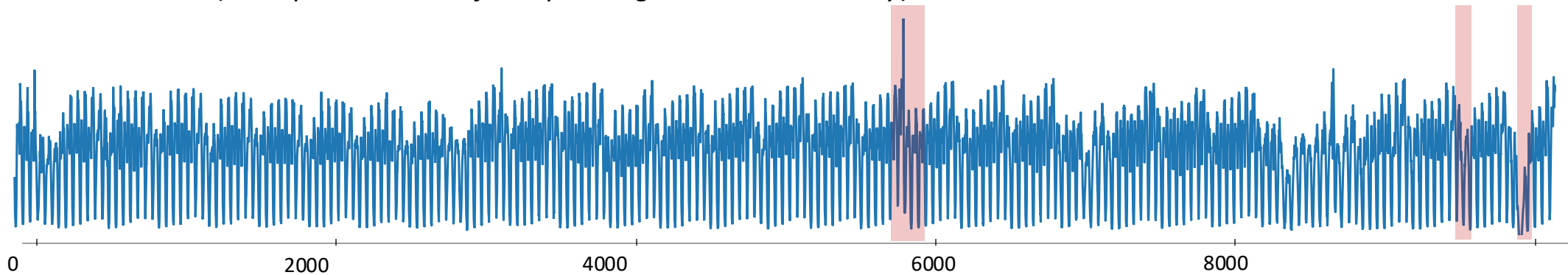


- Subsequence $T_{i,\ell}$
with $i = 4400, \ell = 250$



Introduction: *Anomaly Detection in Time Series*

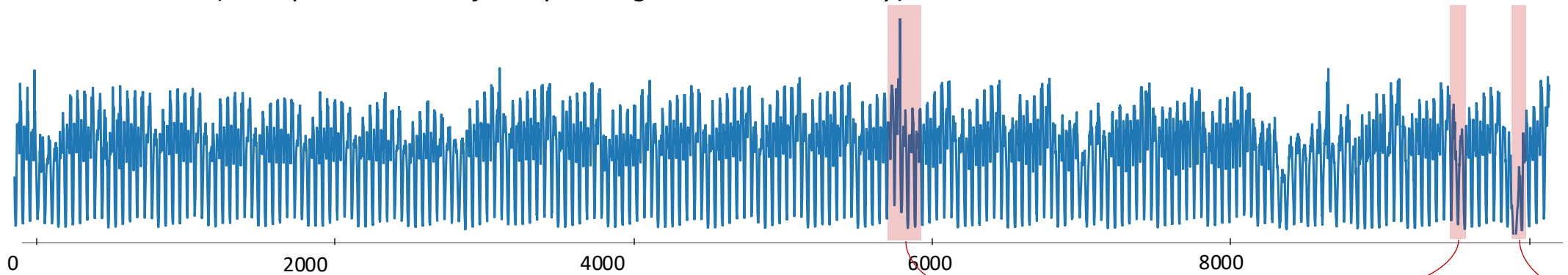
- Time series T (example : number of taxi passengers in New York City)



- Anomaly: *rare* point or sequence (of a given length)
potentially *non-desired*

Introduction: *Anomaly Detection in Time Series*

- Time series T (example : number of taxi passengers in New York City)



- Anomaly: *rare* point or sequence (of a given length) potentially *non-desired*

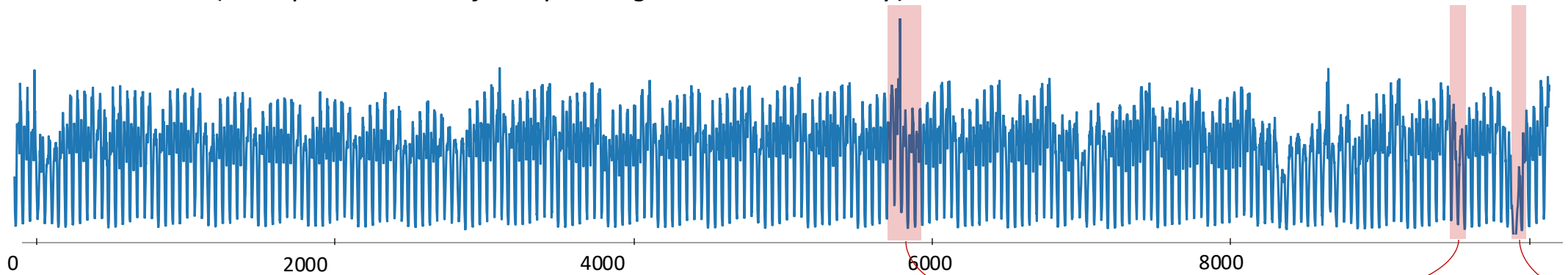
Daylight
Saving Time
(DST)

Flooding

Snowstorm

Introduction: *Anomaly Detection in Time Series*

- Time series T (example : number of taxi passengers in New York City)

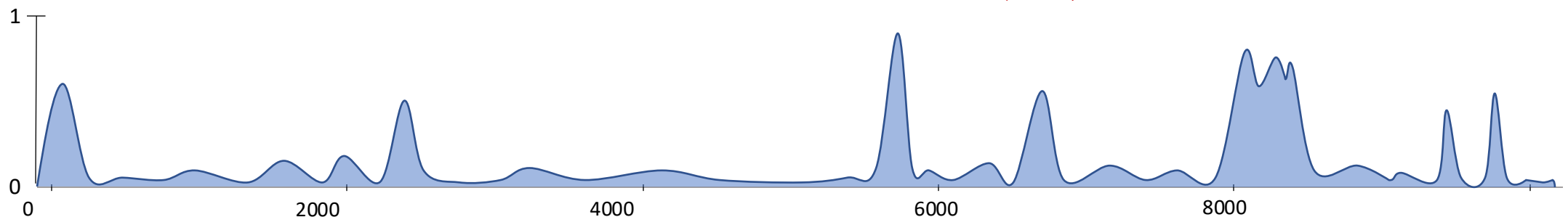


- Anomaly: *rare* point or sequence (of a given length) potentially *non-desired*

Daylight Saving Time (DST)

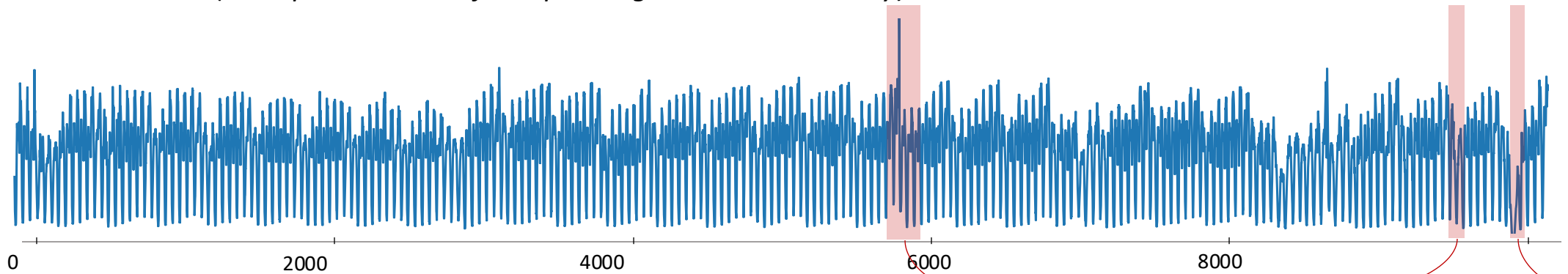
Flooding

Snowstorm



Introduction: *Anomaly Detection in Time Series*

- Time series T (example : number of taxi passengers in New York City)

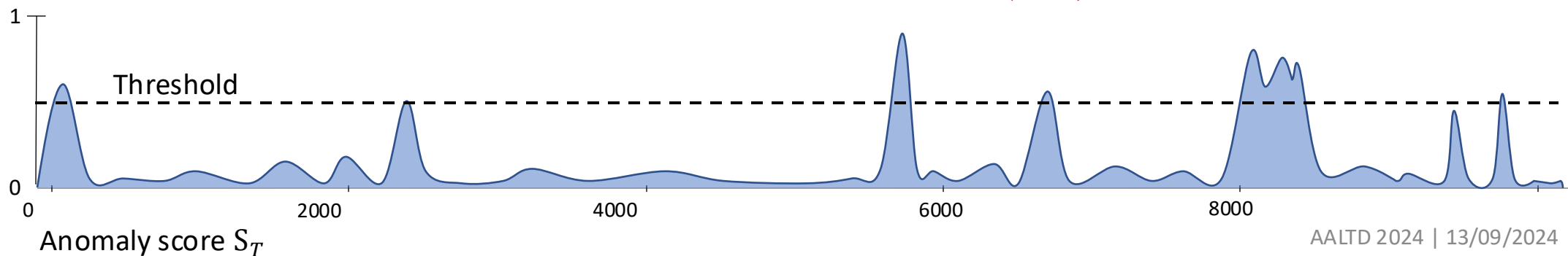


- Anomaly: *rare* point or sequence (of a given length) potentially *non-desired*

Daylight Saving Time (DST)

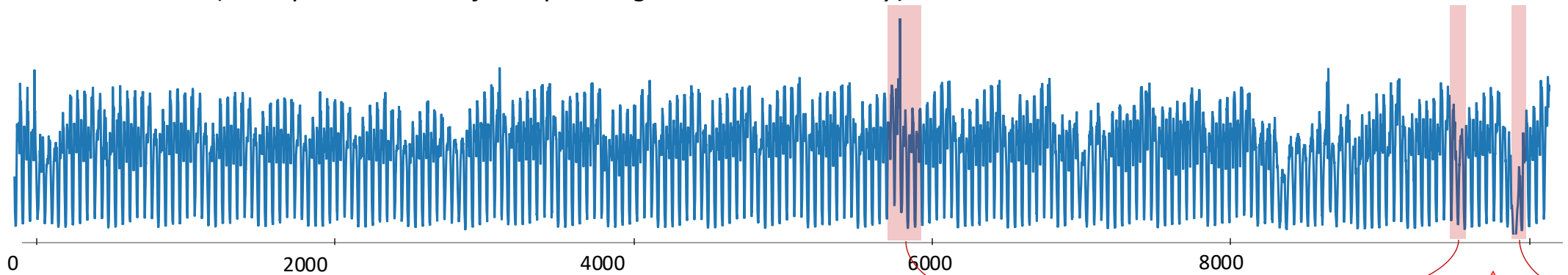
Flooding

Snowstorm

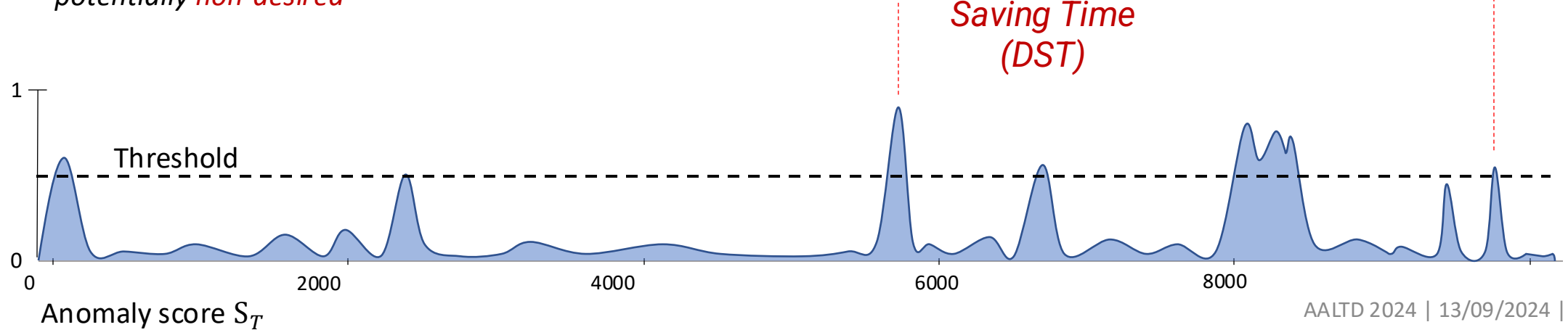


Introduction: *Anomaly Detection in Time Series*

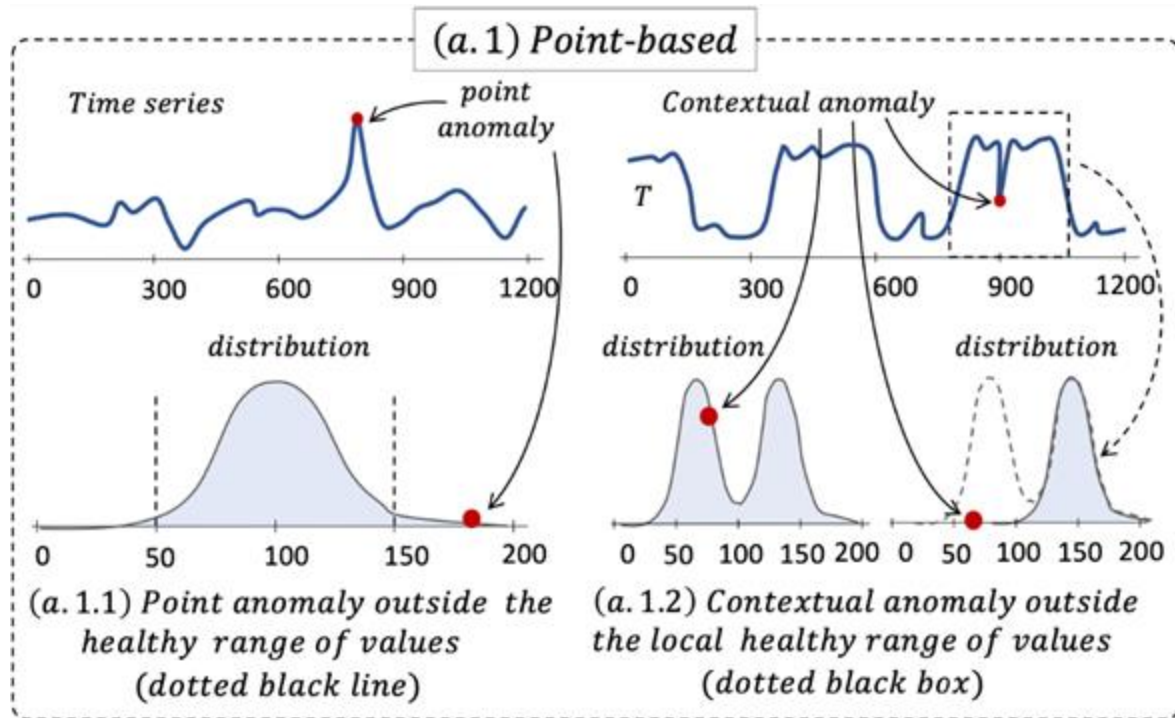
- Time series T (example : number of taxi passengers in New York City)



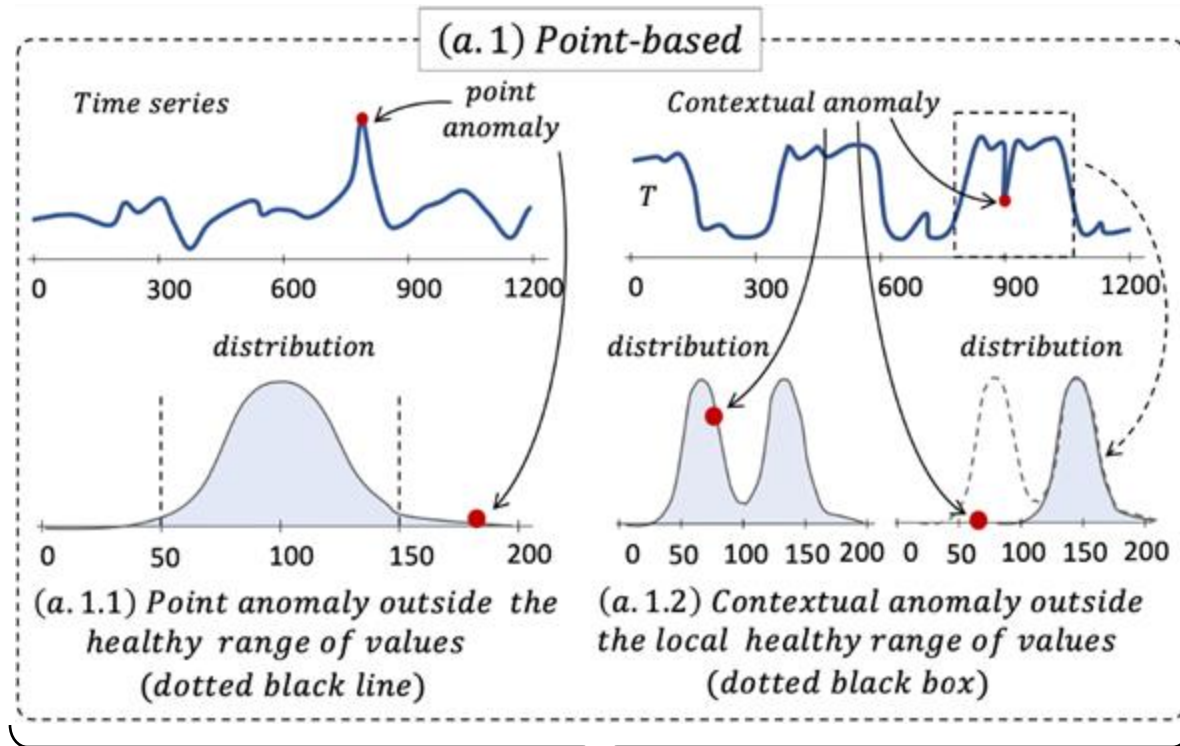
- Anomaly: *rare* point or sequence (of a given length) potentially *non-desired*



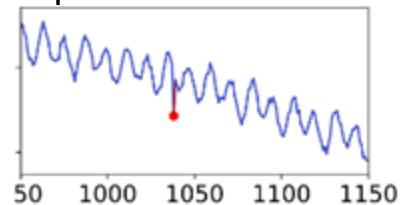
Introduction: *Type of anomalies*



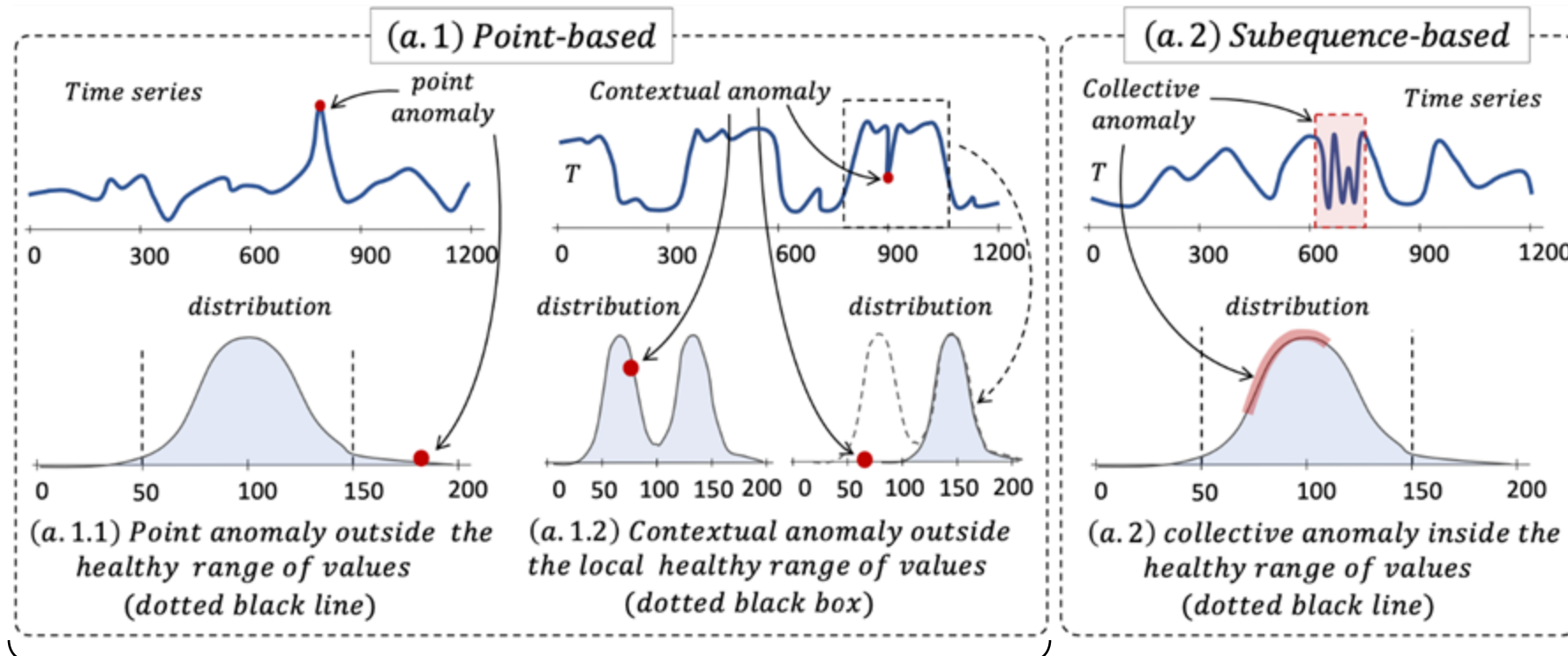
Introduction: *Type of anomalies*



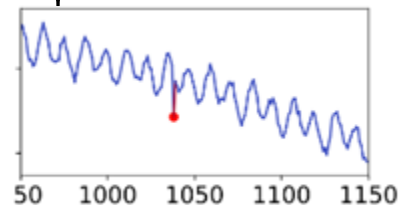
Example of point-based anomaly [1]



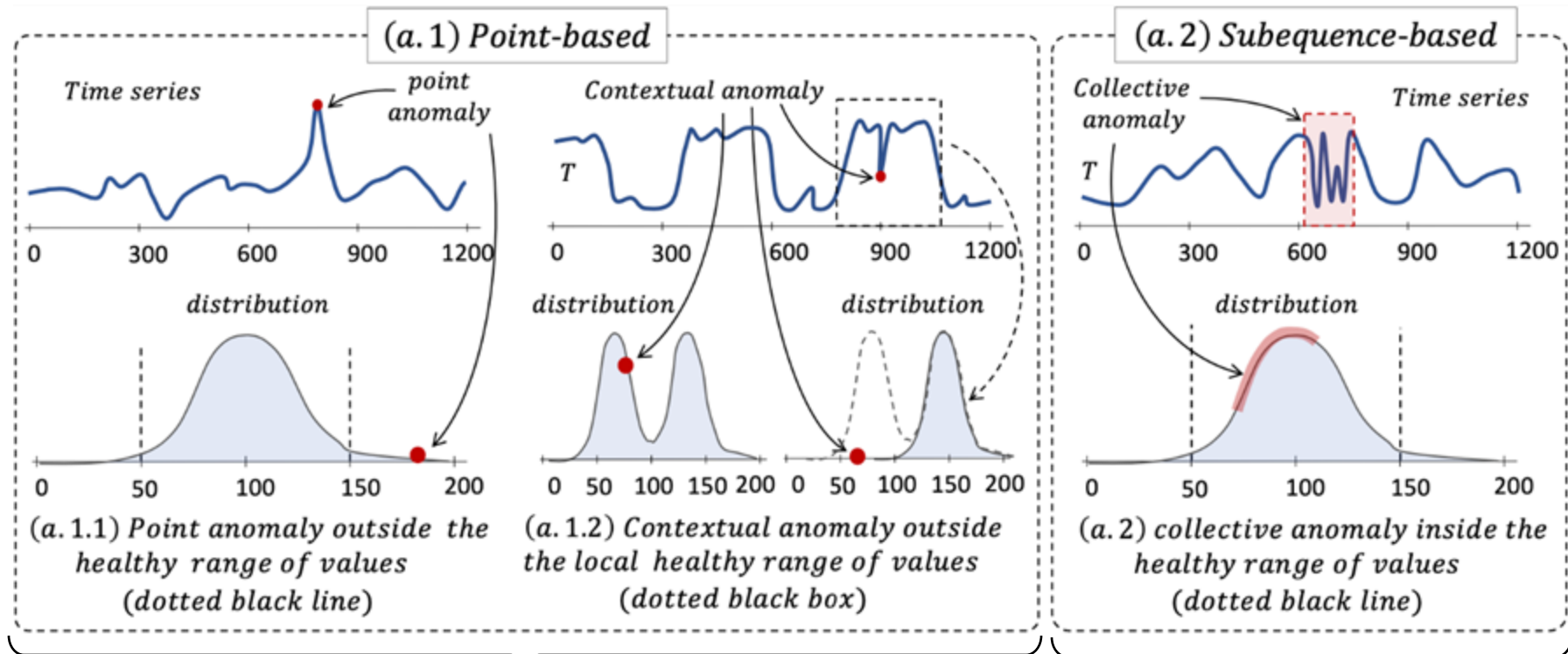
Introduction: *Type of anomalies*



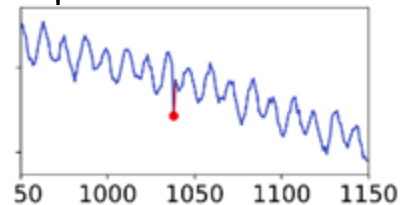
Example of point-based anomaly [1]



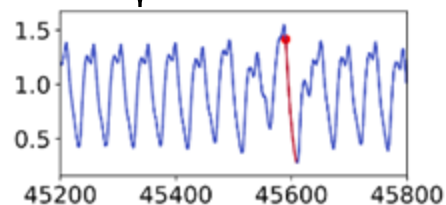
Introduction: *Type of anomalies*



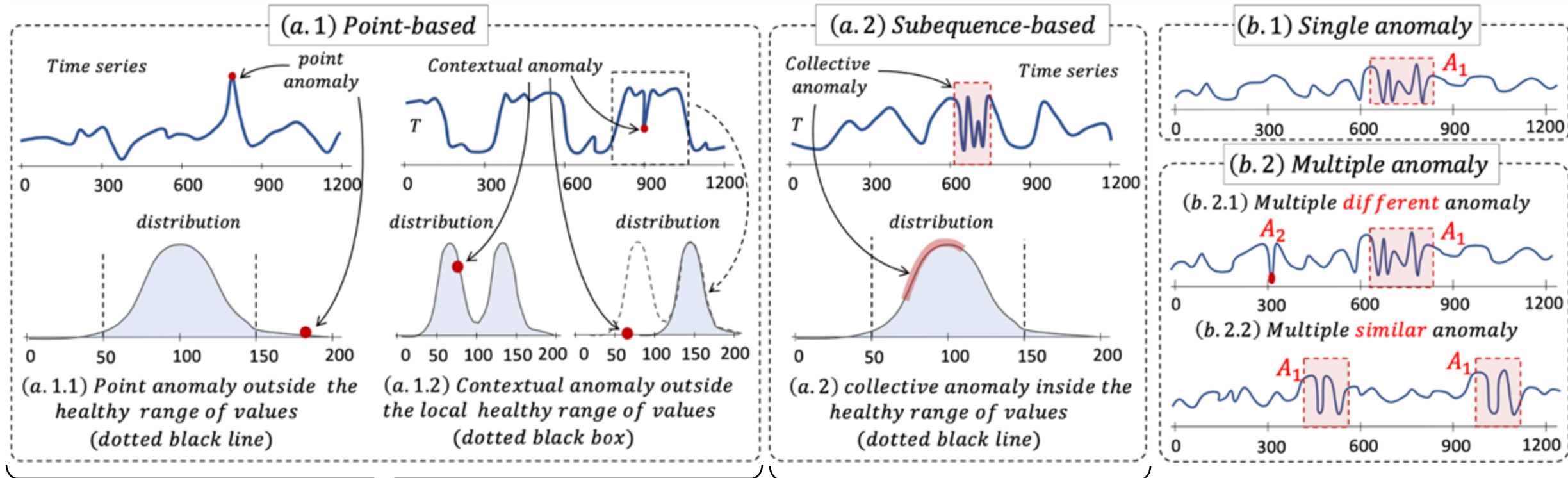
Example of point-based anomaly [1]



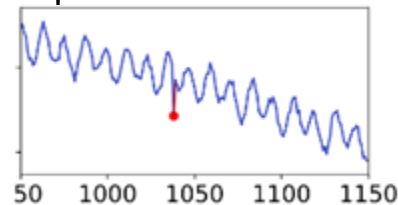
Example of subsequence-based anomaly [2]



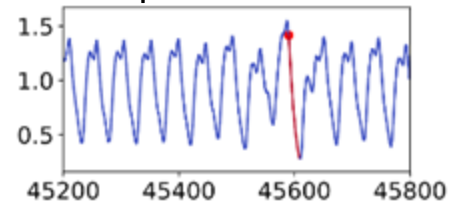
Introduction: *Type of anomalies*



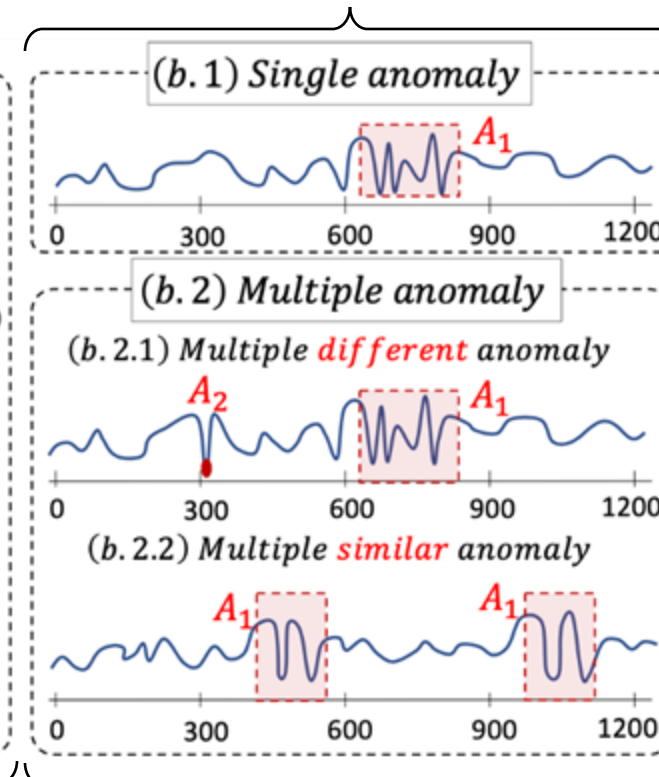
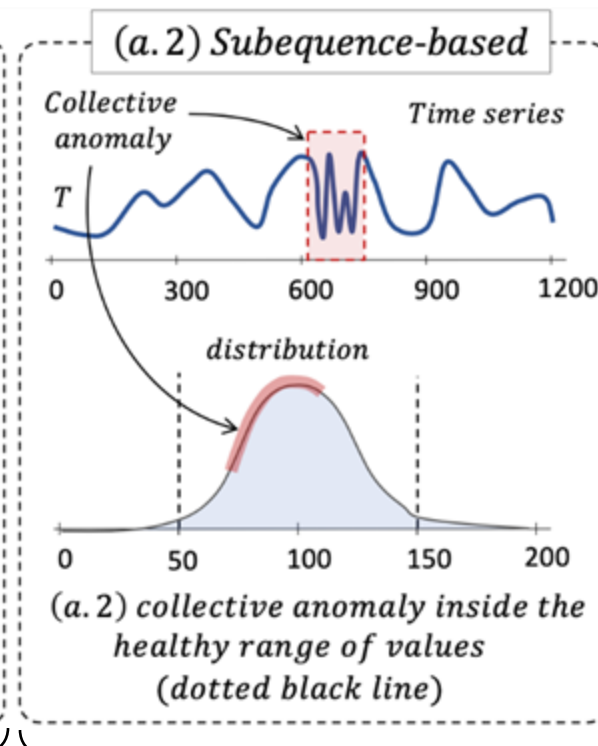
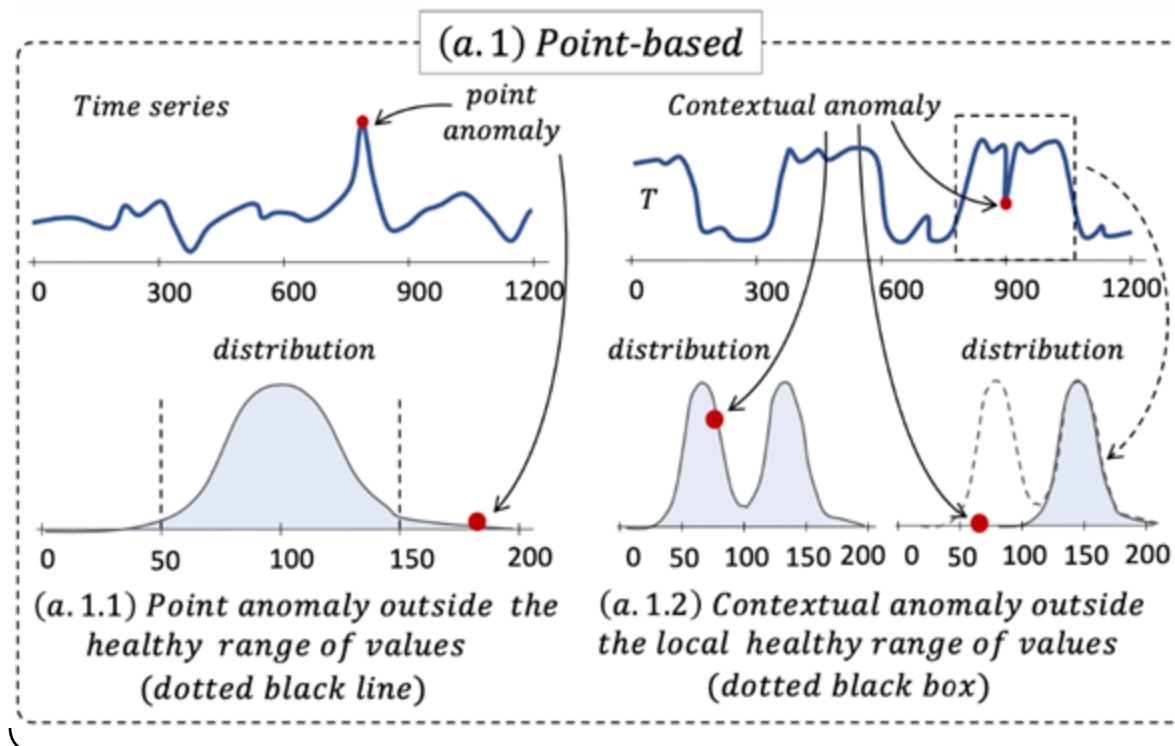
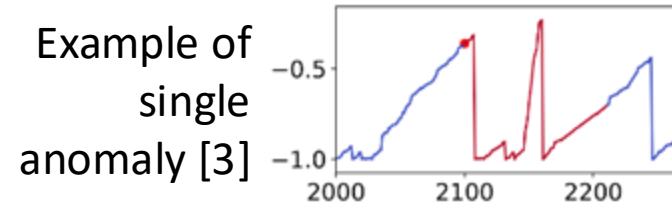
Example of point-based anomaly [1]



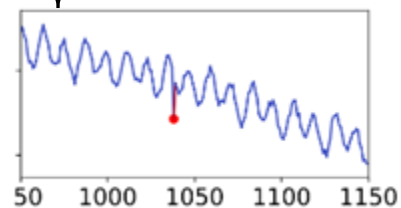
Example of subsequence-based anomaly [2]



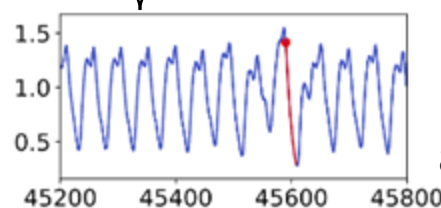
Introduction: *Type of anomalies*



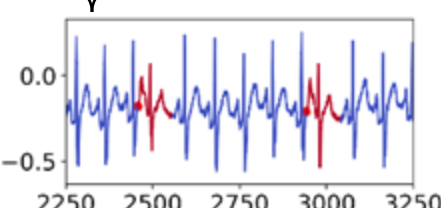
Example of point-based anomaly [1]

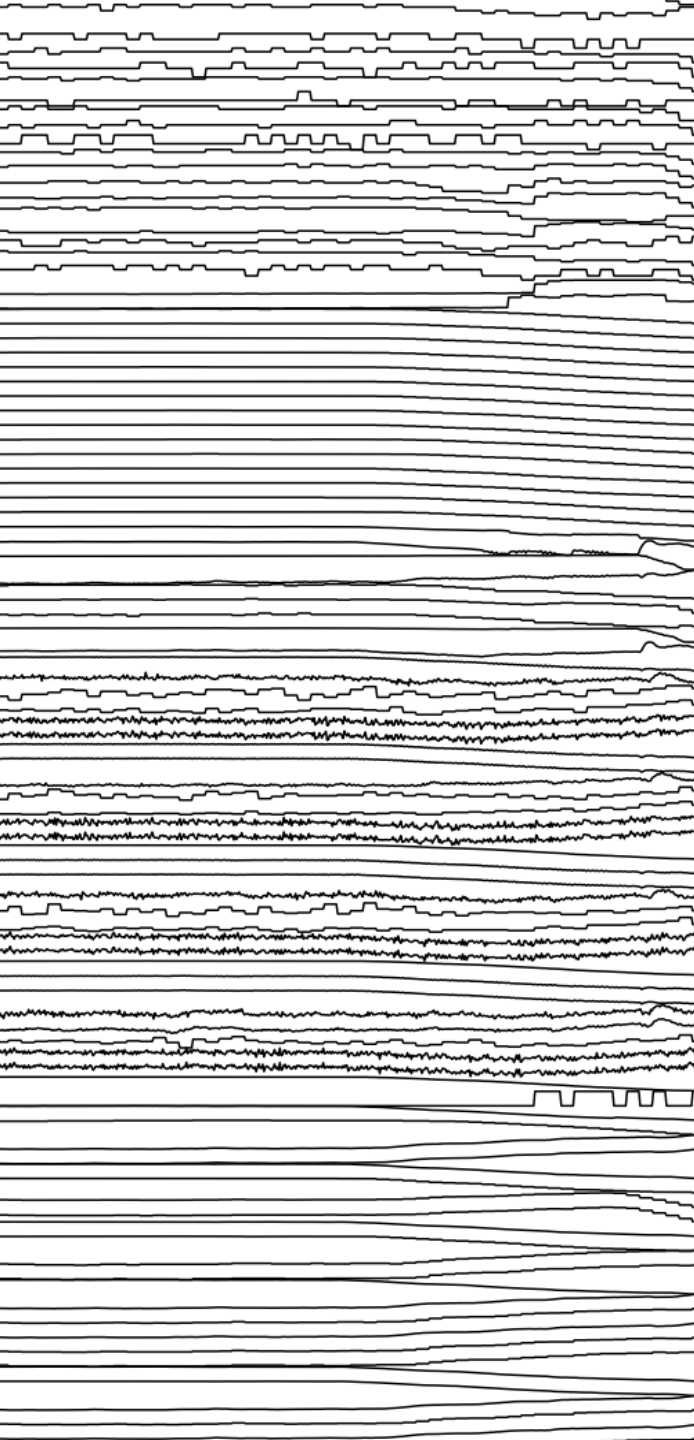


Example of subsequence-based anomaly [2]



Example of multiple anomaly [4]



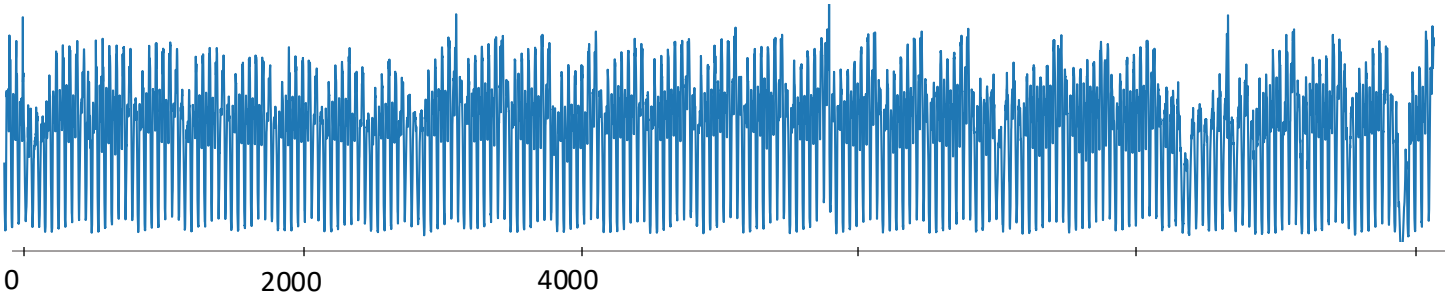


II. Time Series Anomaly Detection

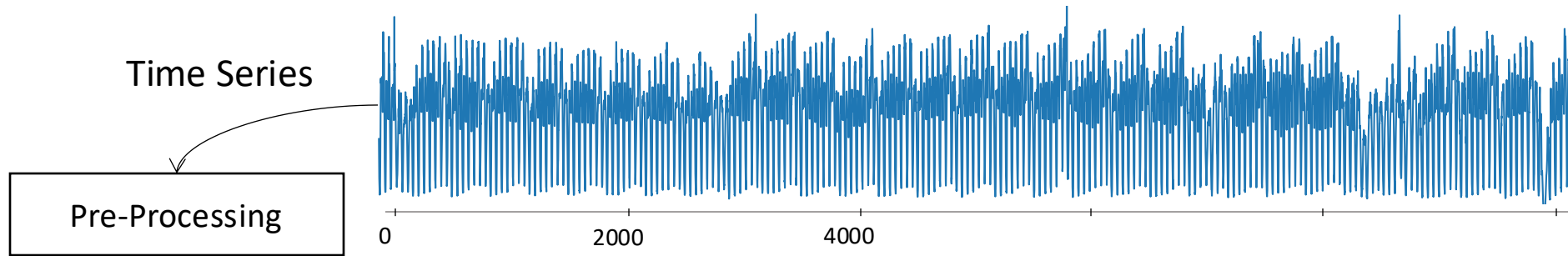
How does it work?

Anomaly Detection methods: *A taxonomy*

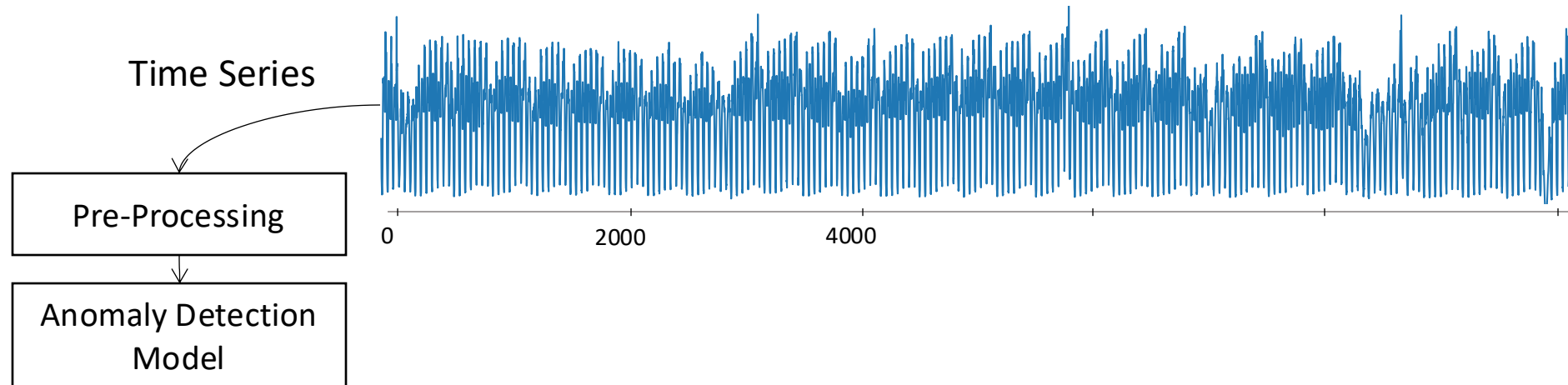
Time Series



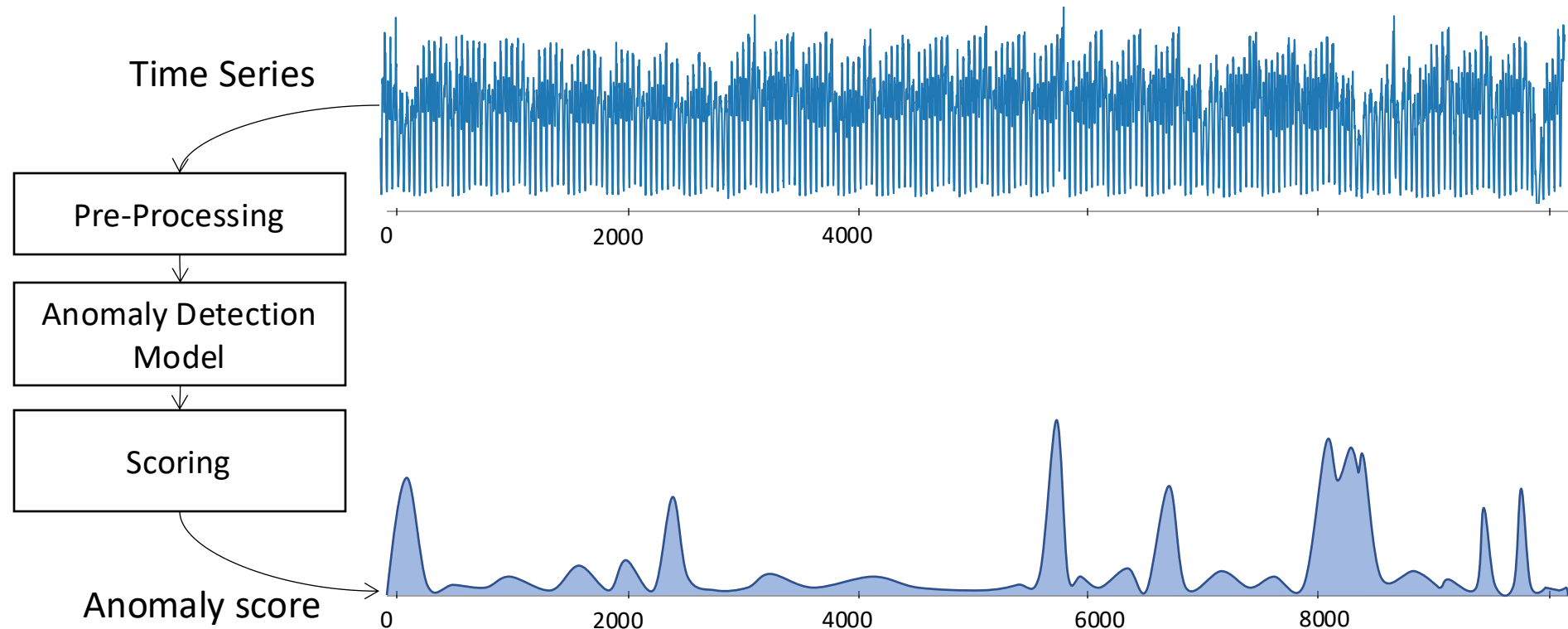
Anomaly Detection methods: *A taxonomy*



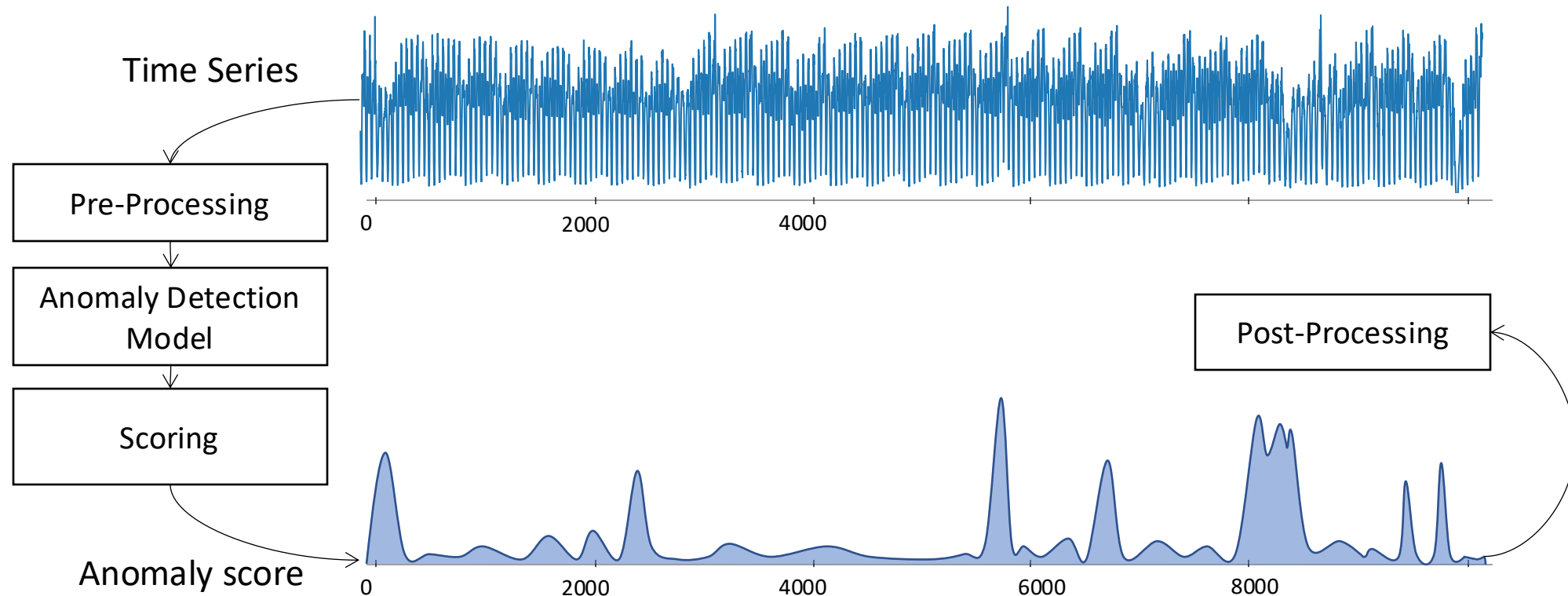
Anomaly Detection methods: *A taxonomy*



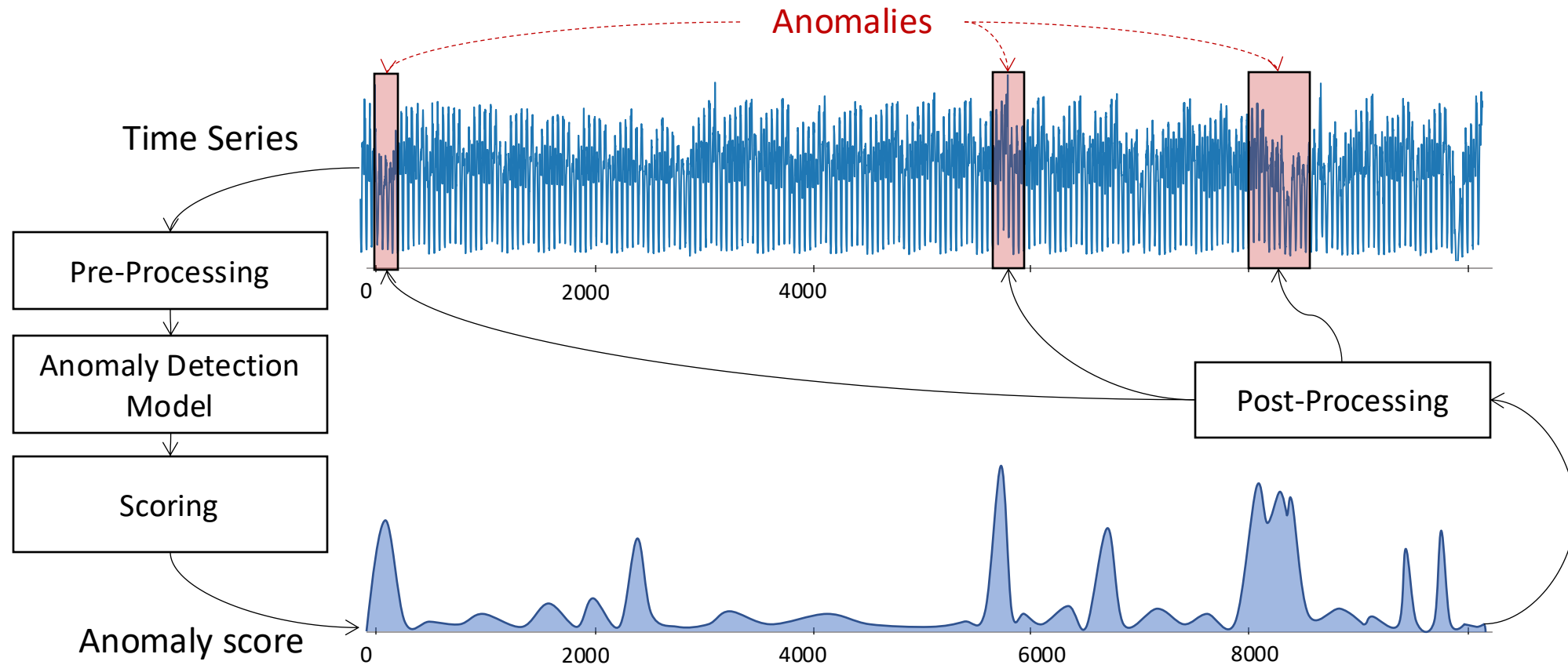
Anomaly Detection methods: *A taxonomy*



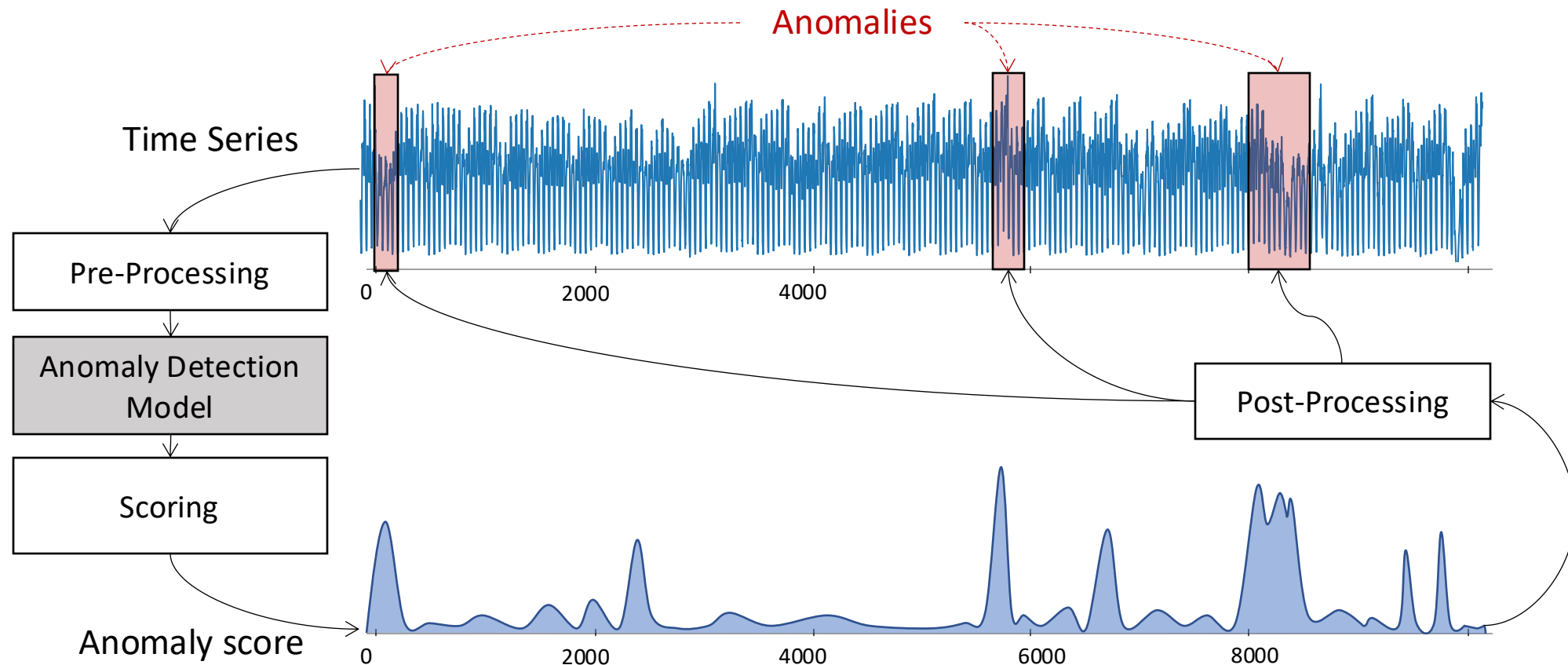
Anomaly Detection methods: *A taxonomy*



Anomaly Detection methods: *A taxonomy*

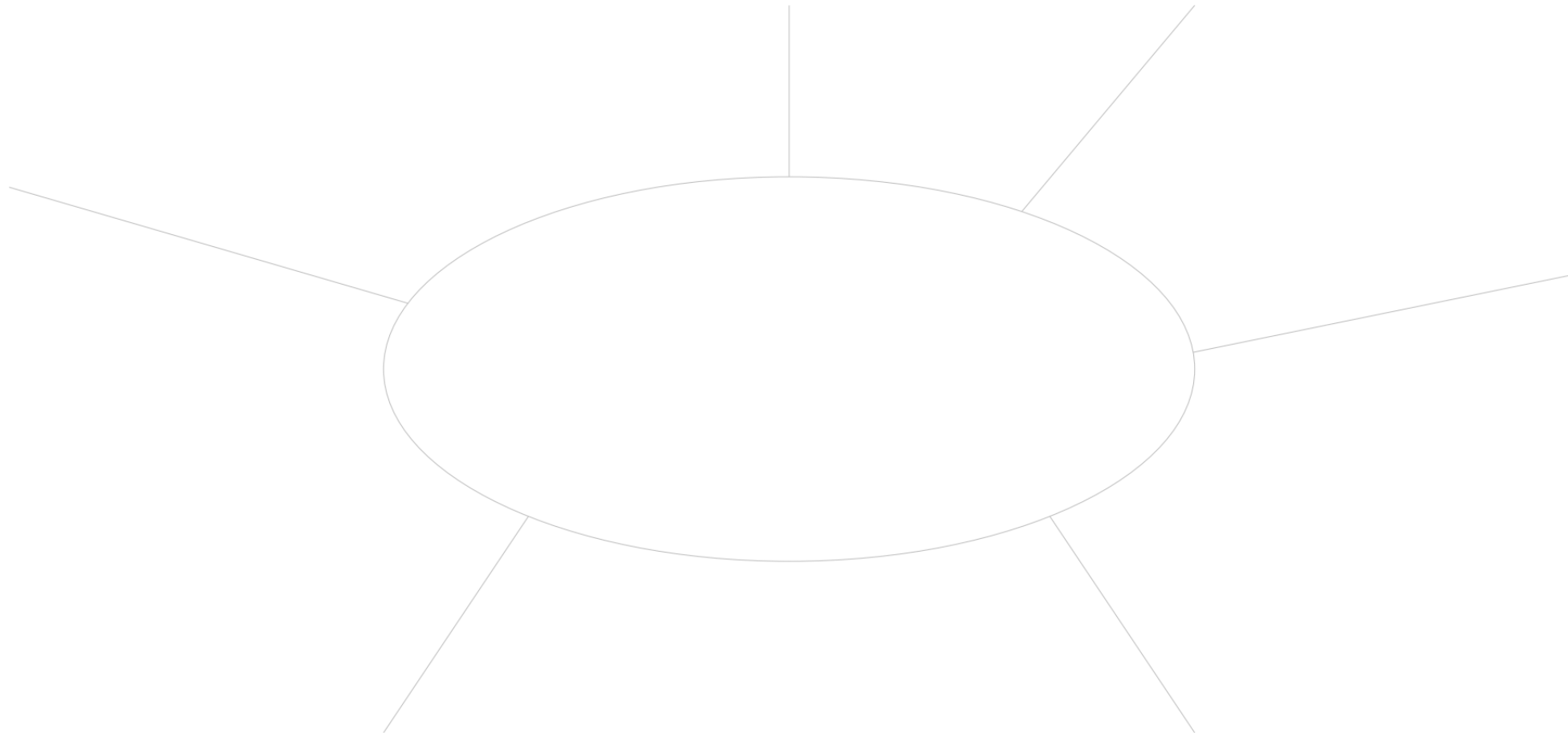


Anomaly Detection methods: *A taxonomy*



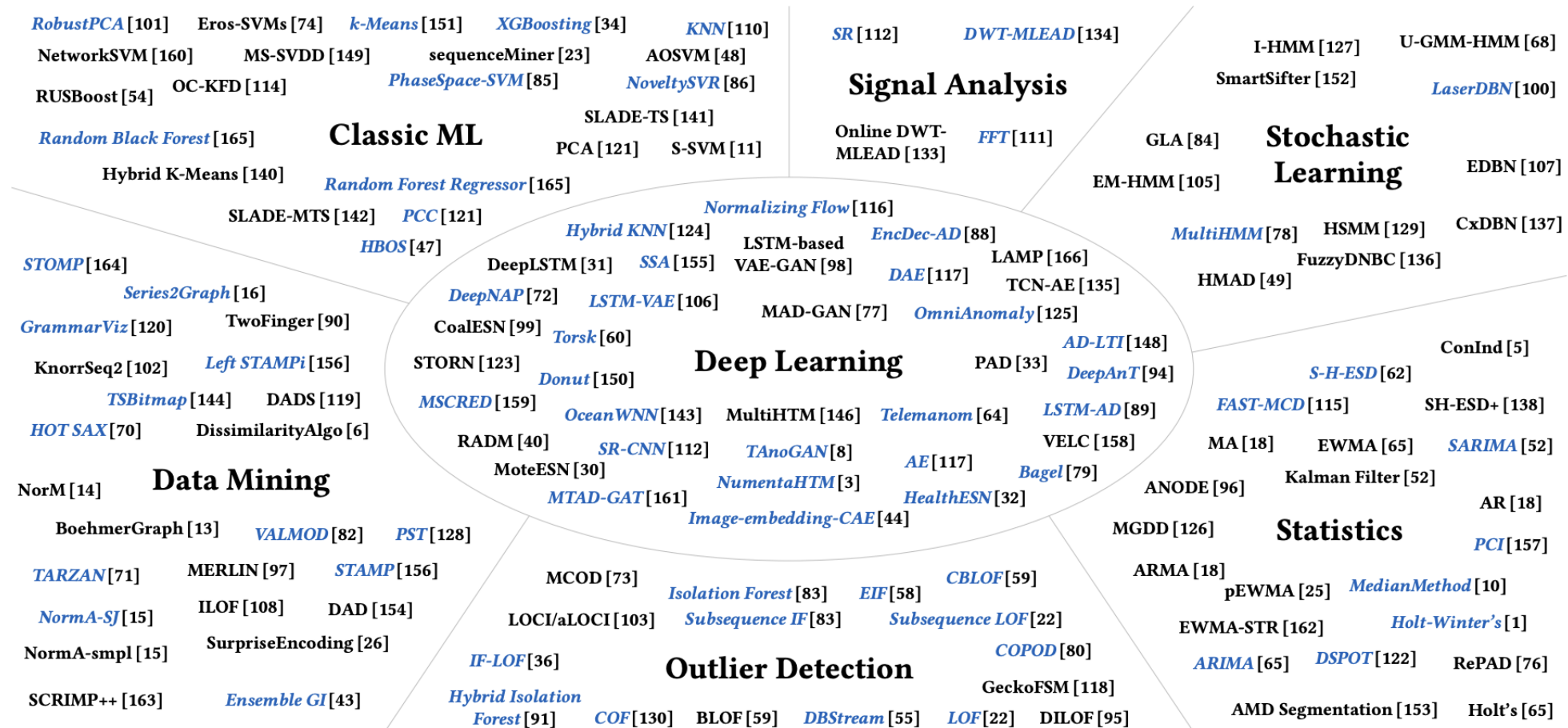
Anomaly Detection methods: *A taxonomy*

By domains [5] ...



Anomaly Detection methods: *A taxonomy*

By domains [5] ...



Anomaly Detection methods: *A taxonomy*

By inputs...

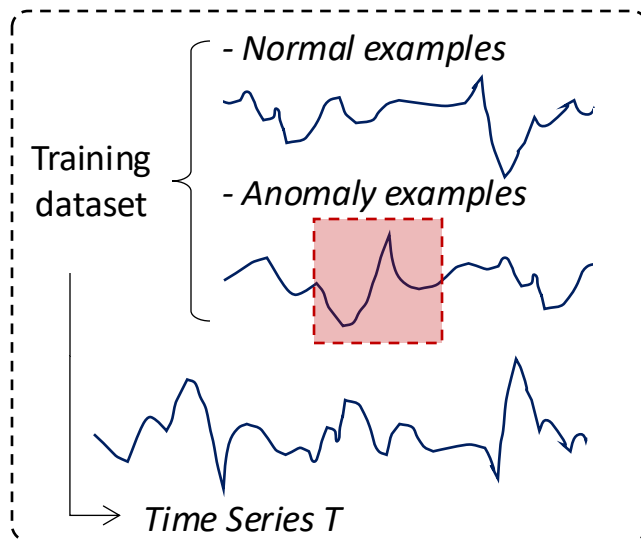
Time series anomaly detection methods

Anomaly Detection methods: *A taxonomy*

By inputs...

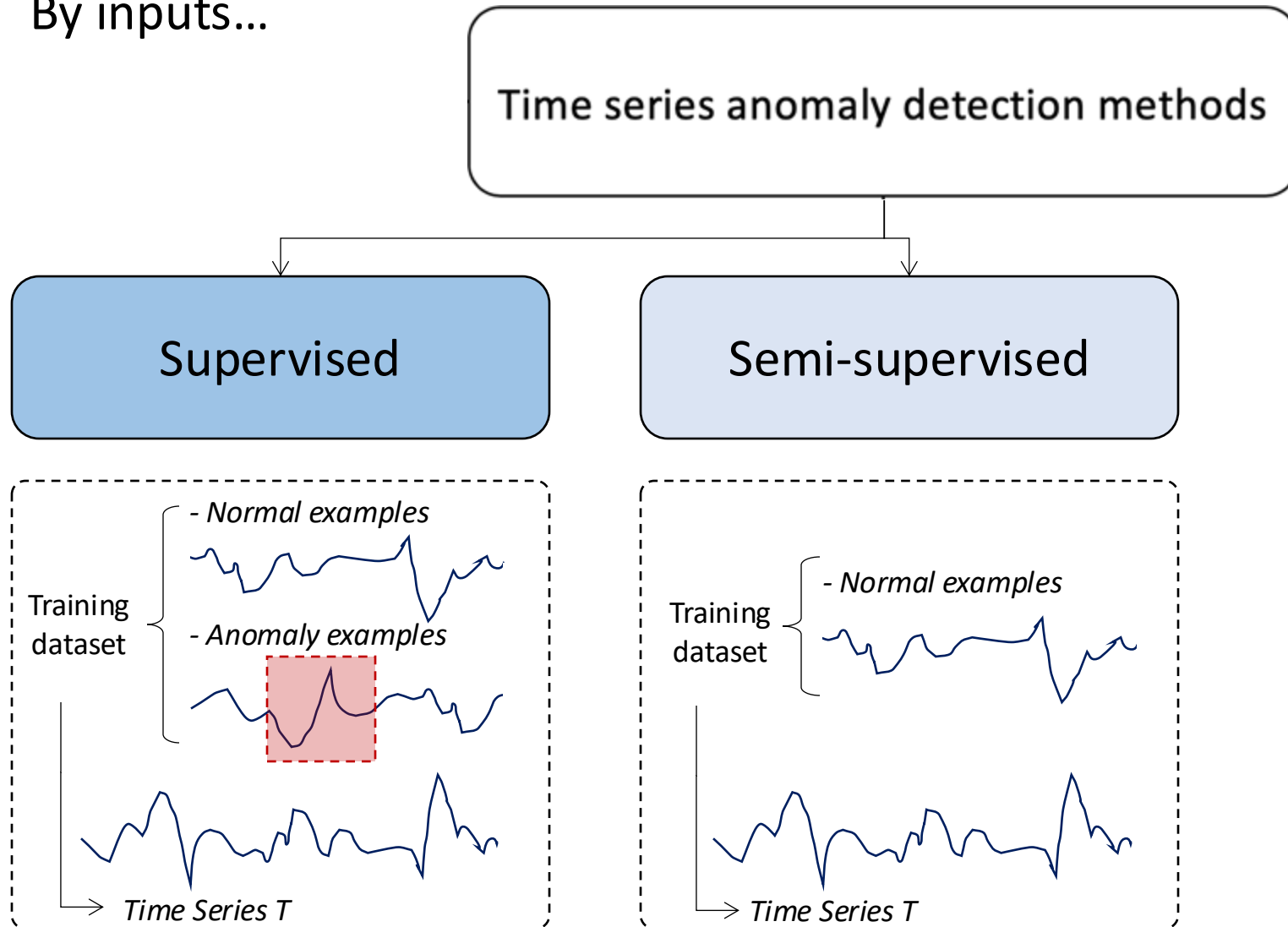
Time series anomaly detection methods

Supervised



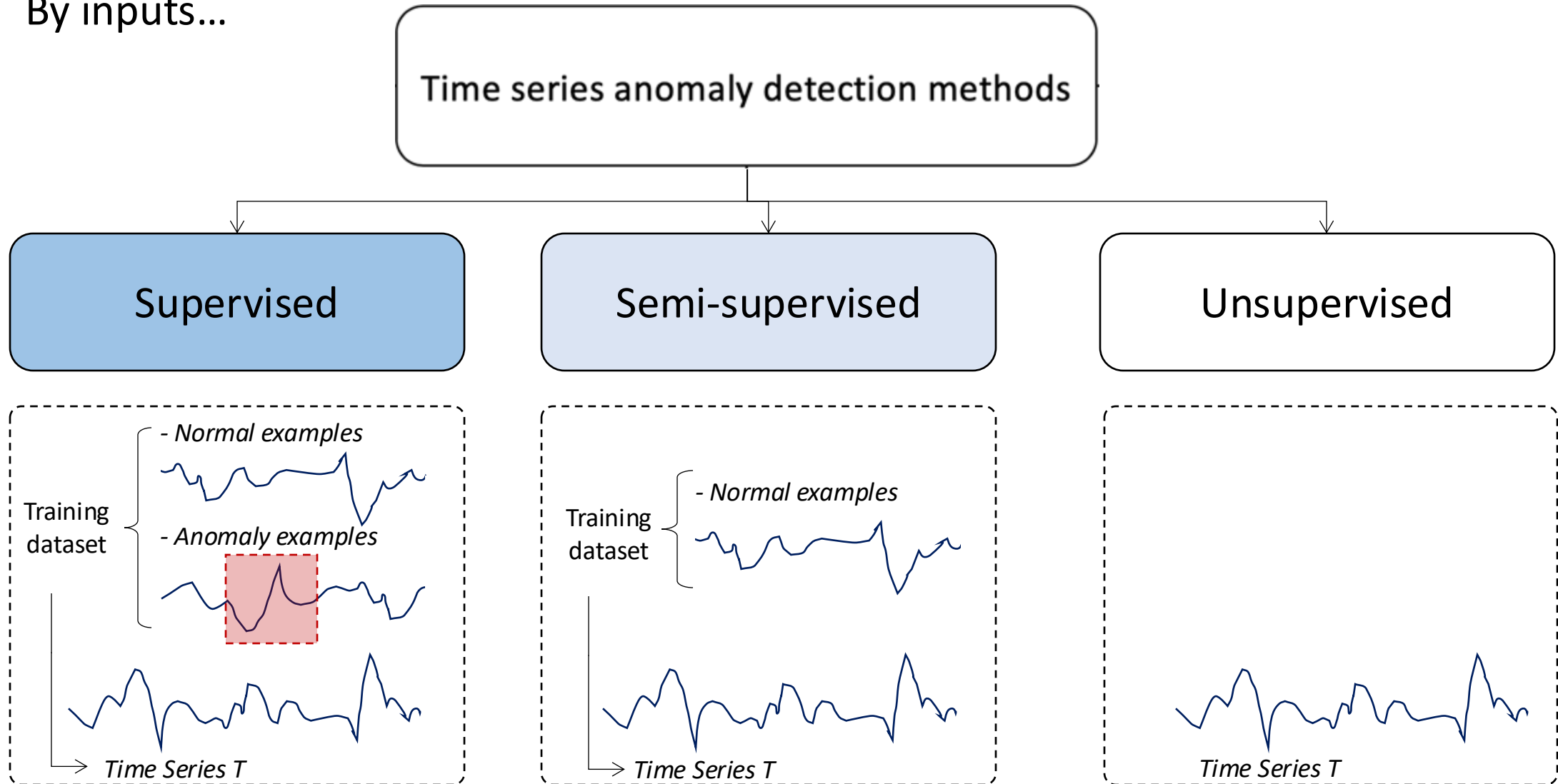
Anomaly Detection methods: *A taxonomy*

By inputs...



Anomaly Detection methods: *A taxonomy*

By inputs...

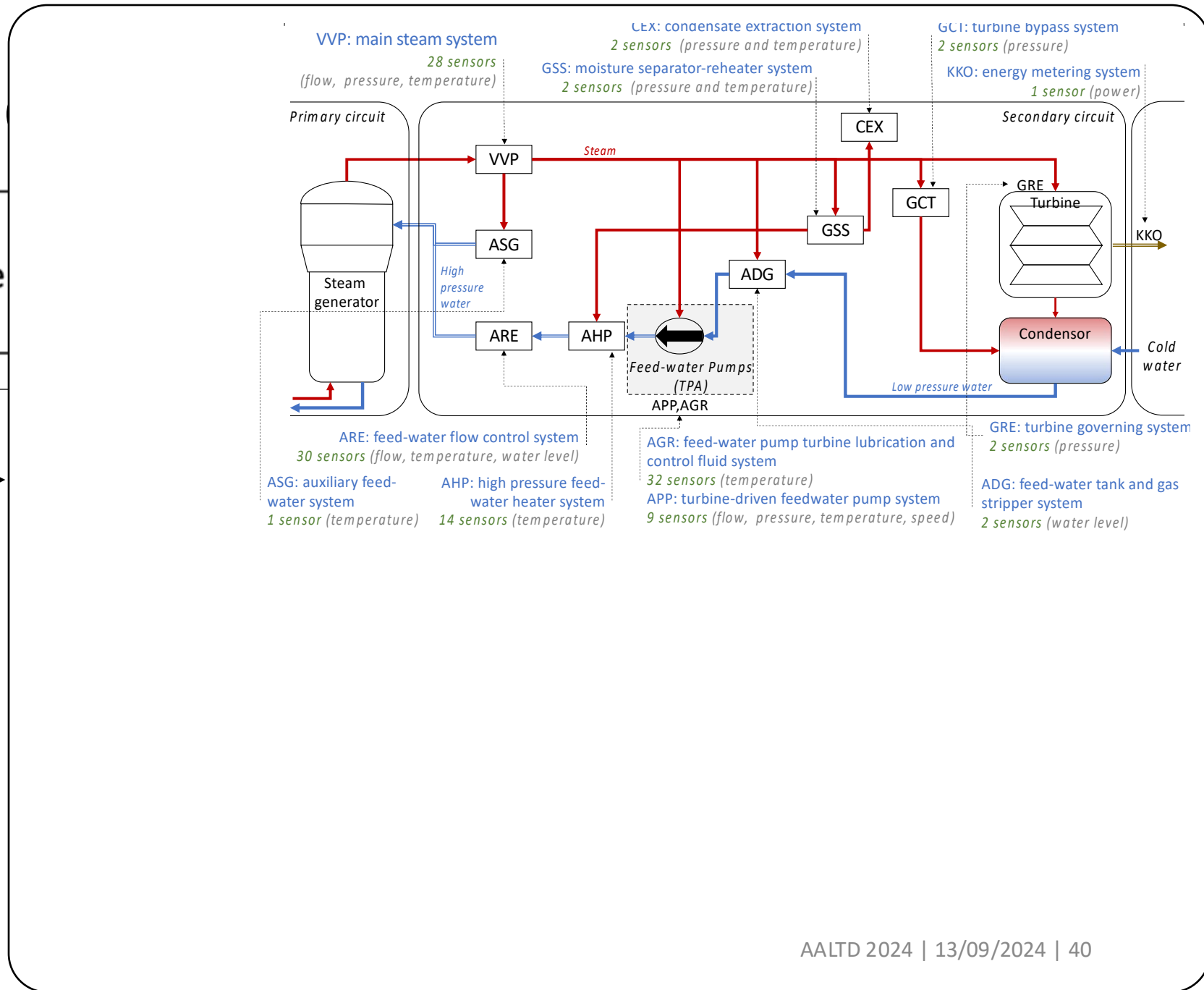
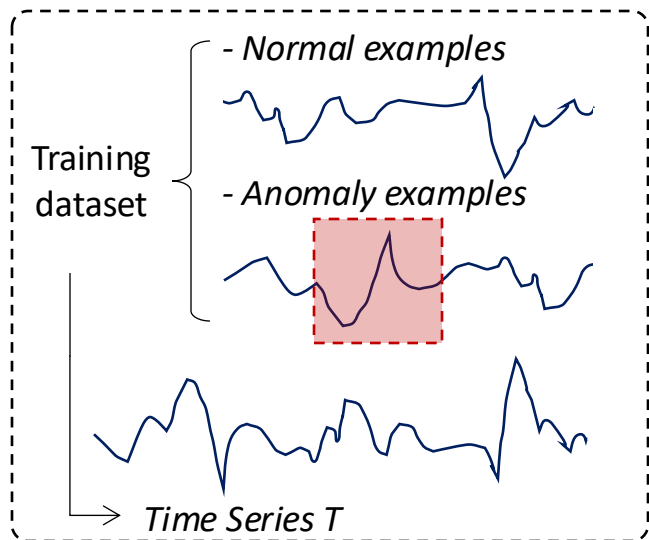


Anomaly Detection

By inputs...

Time

Supervised



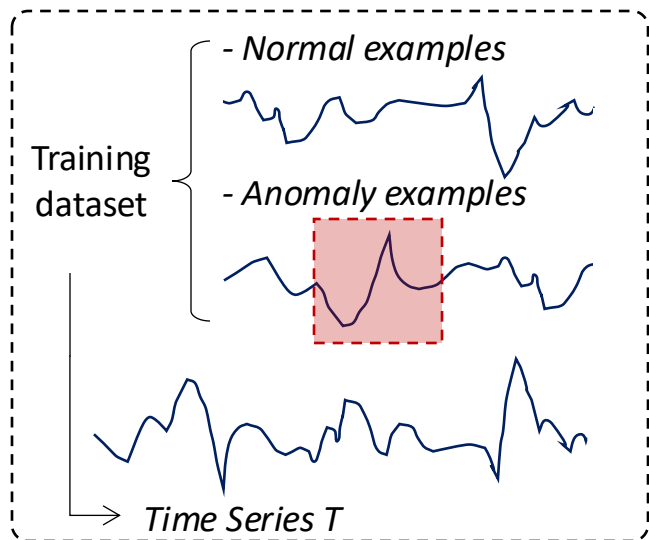
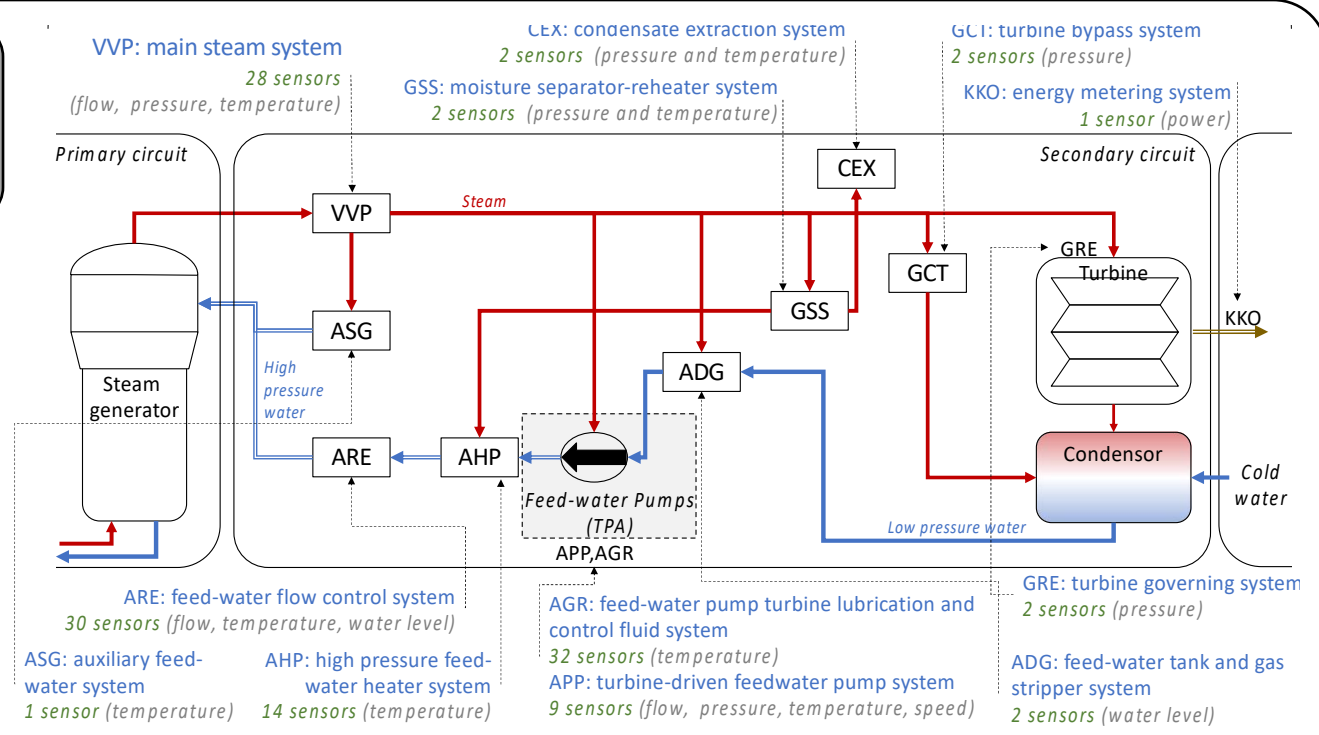
Anomaly Dete

By inputs...

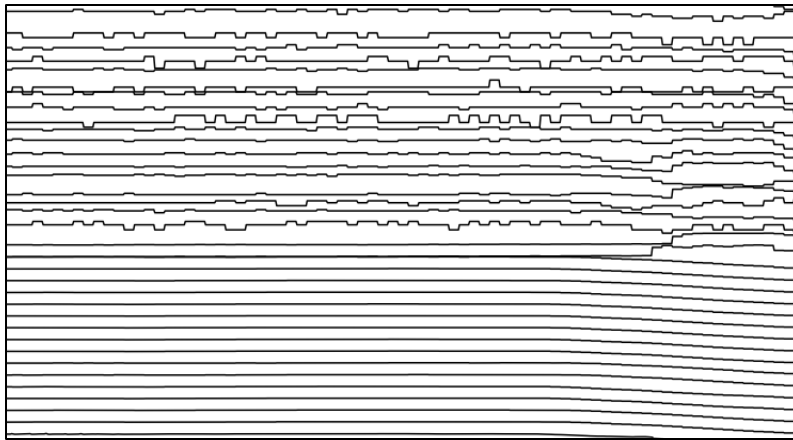
Time

Supervised

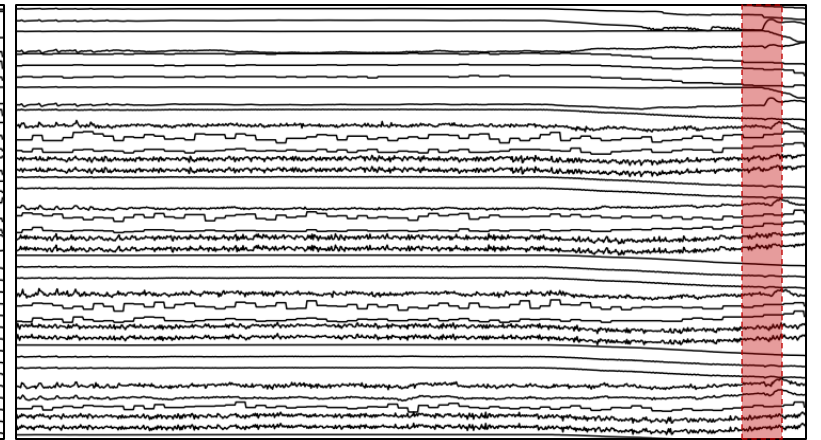
Supervised anomaly detection (e.g., classification)



Class 1: Time series without any vibrations



Class 2: Time series with a vibrations



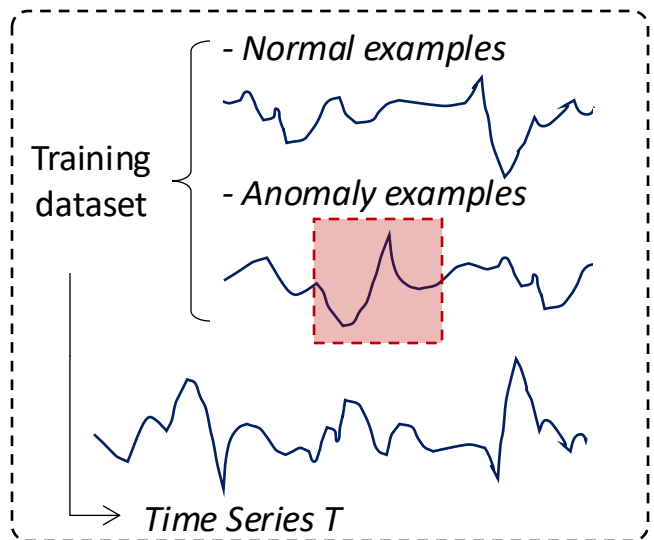
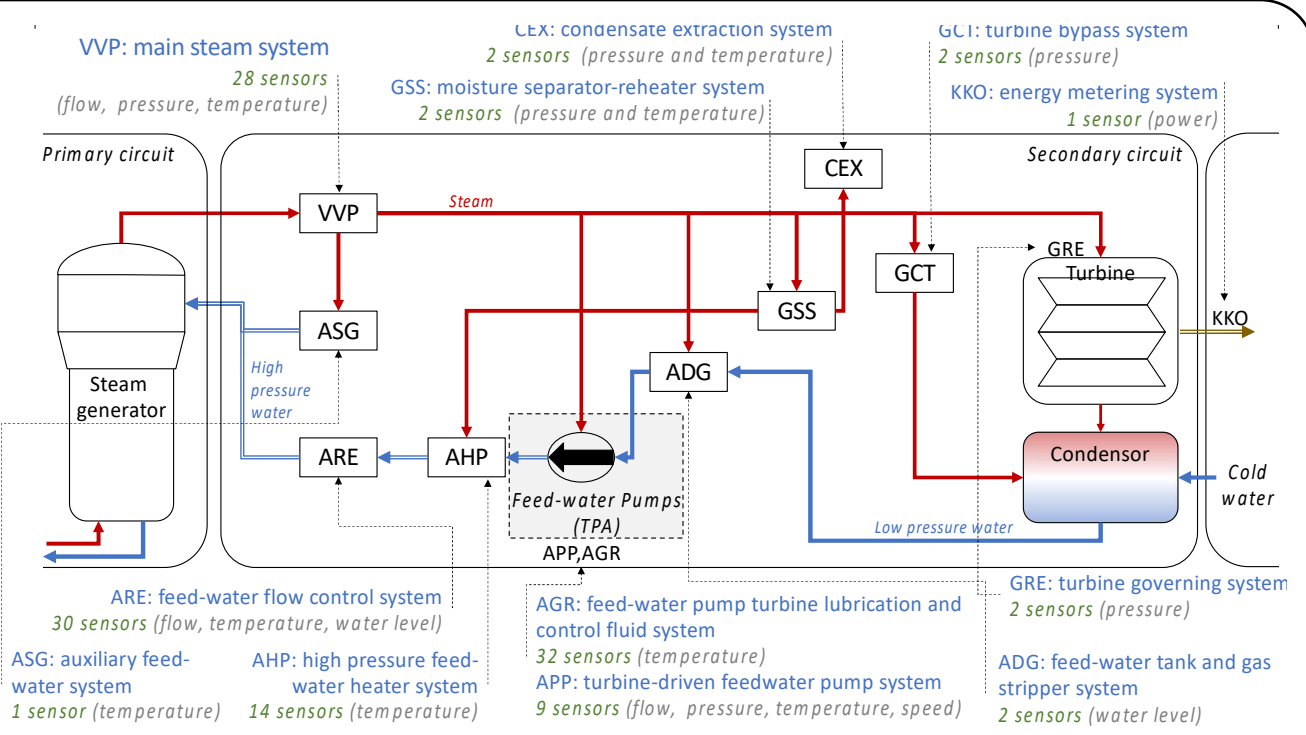
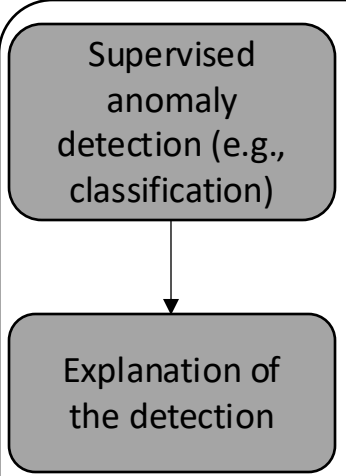
Vibration

Anomaly Detection

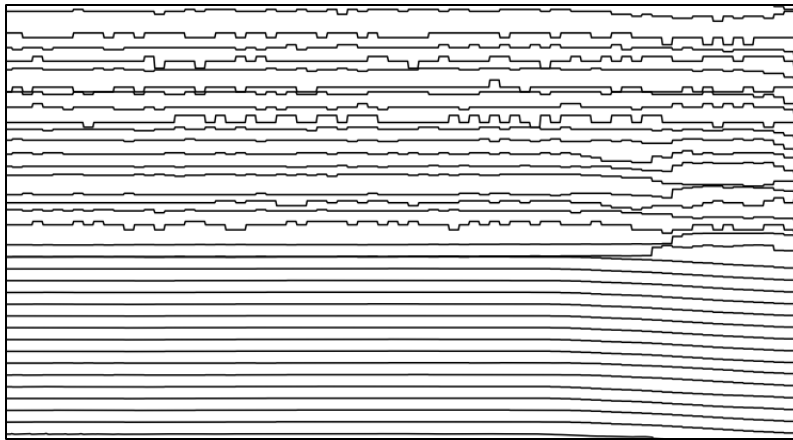
By inputs...

Time

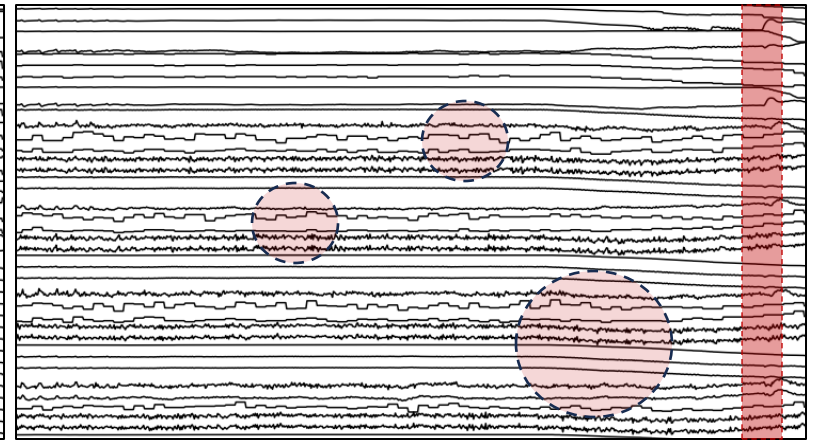
Supervised



Class 1: Time series without any vibrations



Class 2: Time series with a vibrations



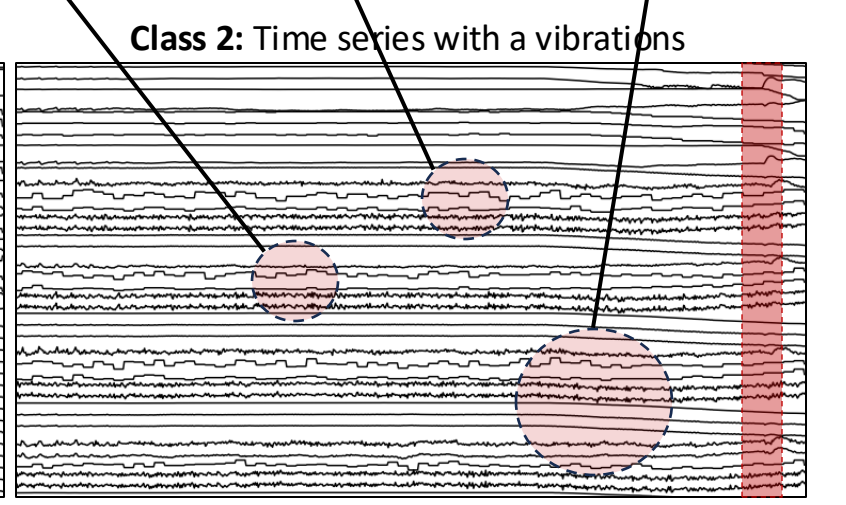
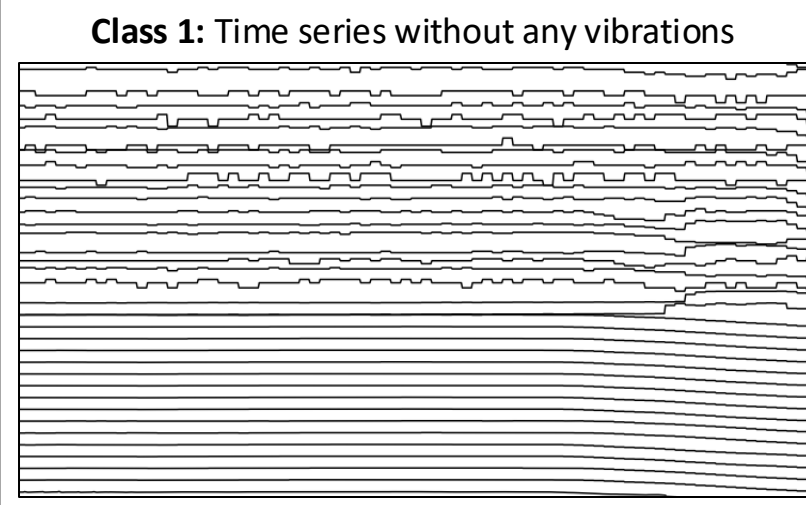
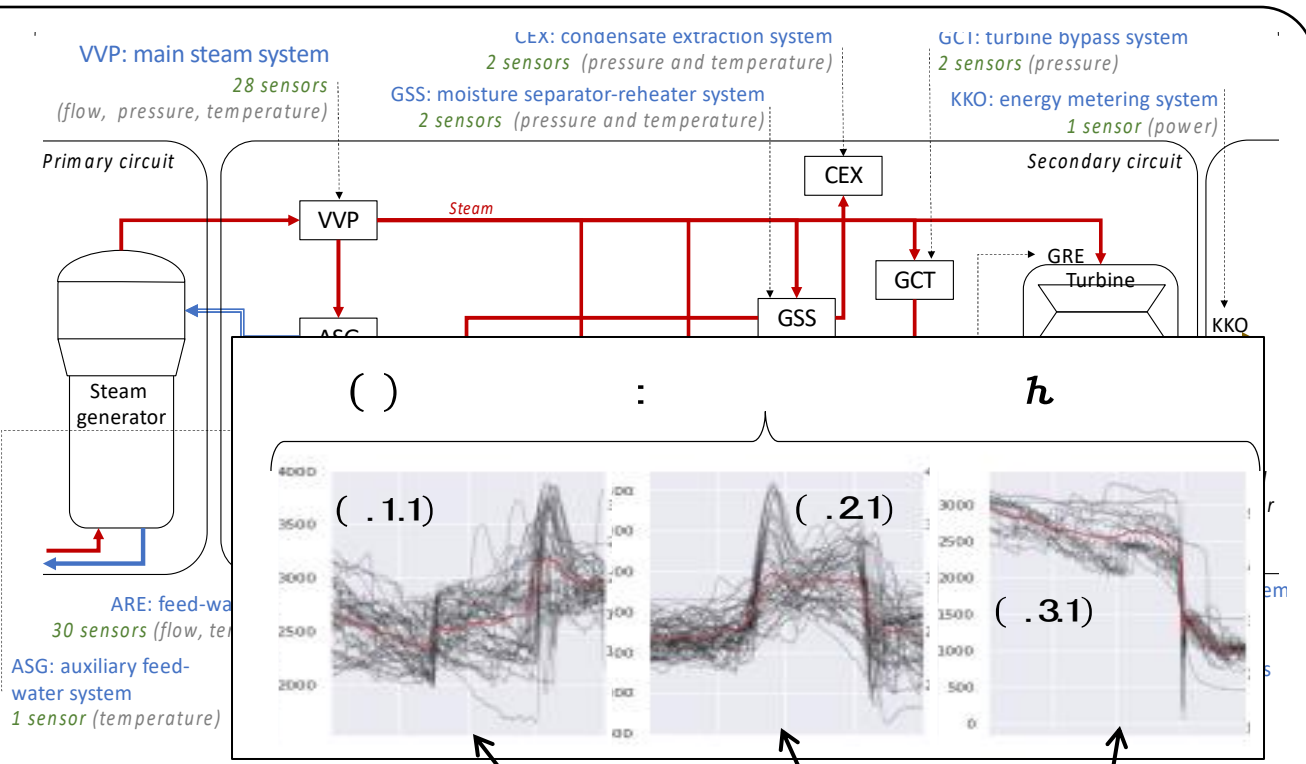
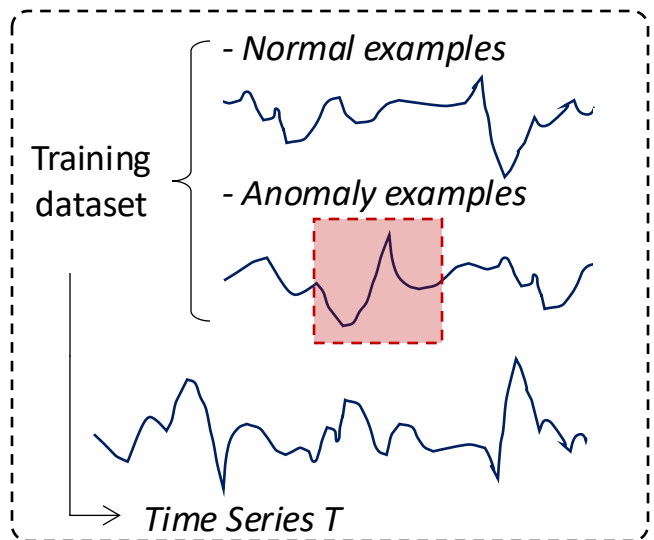
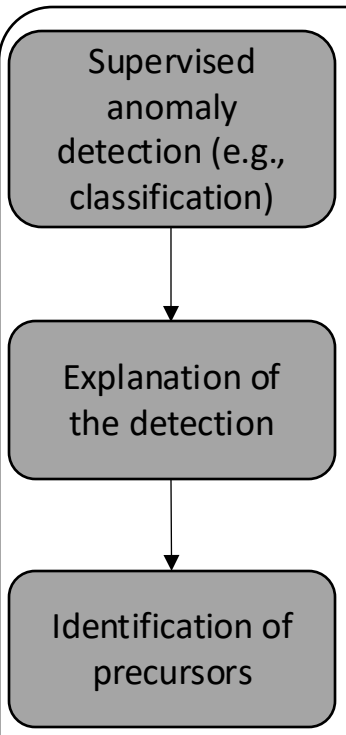
Vibration

Anomaly Detection

By inputs...

Time

Supervised



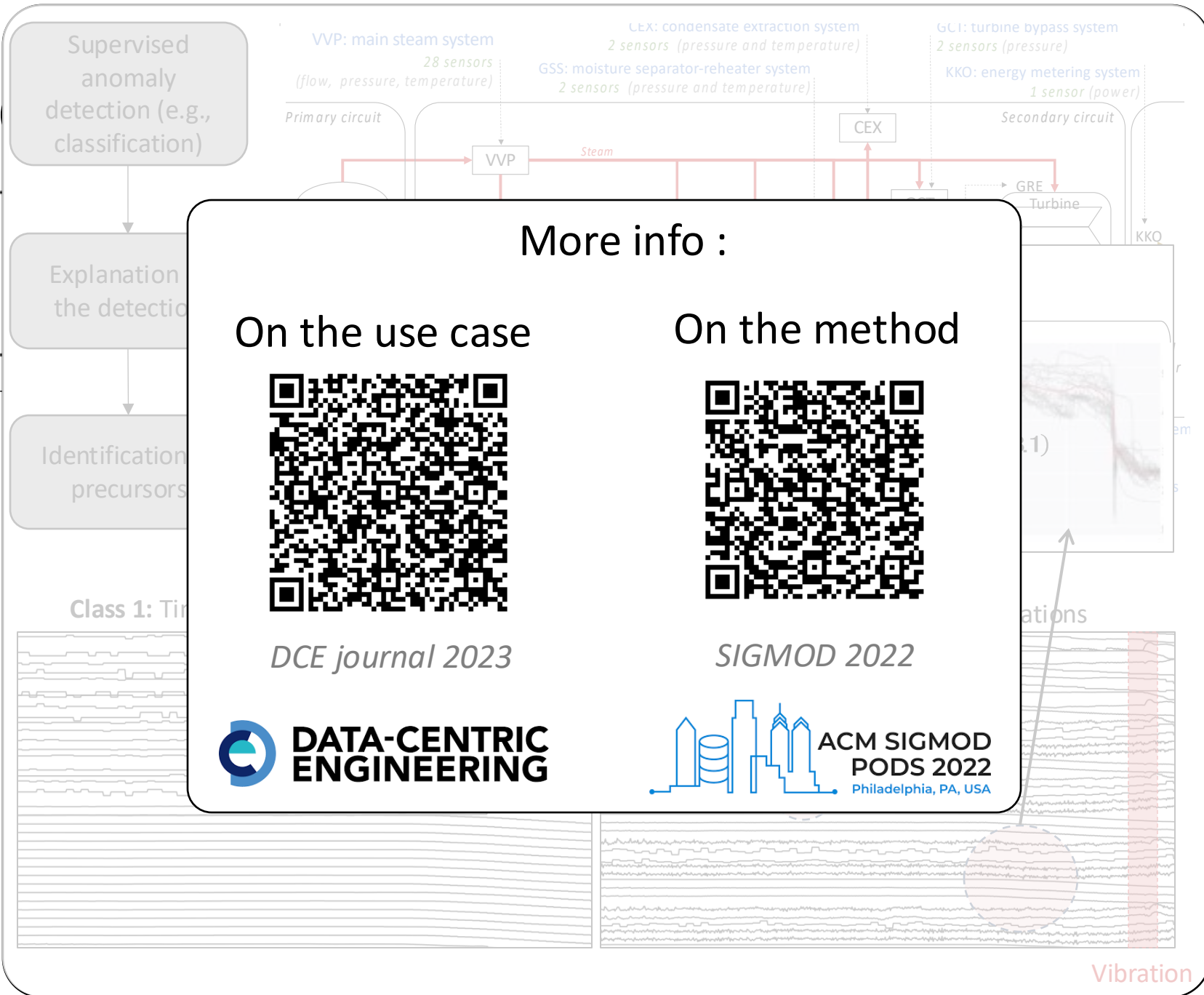
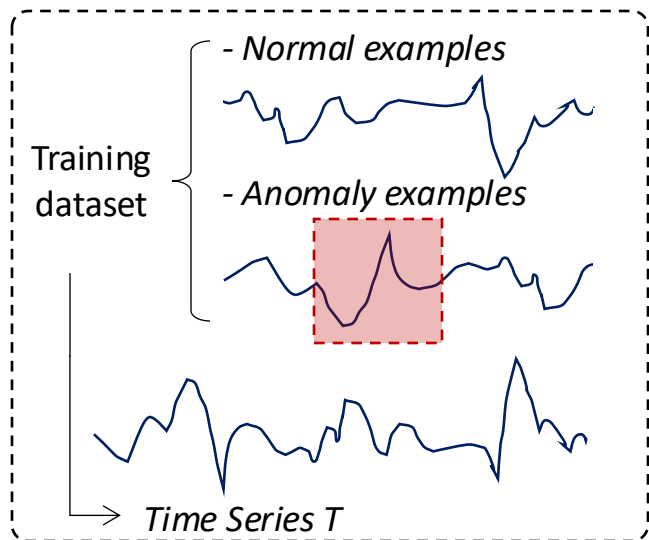
Vibration

Anomaly Detection

By inputs...

Time

Supervised



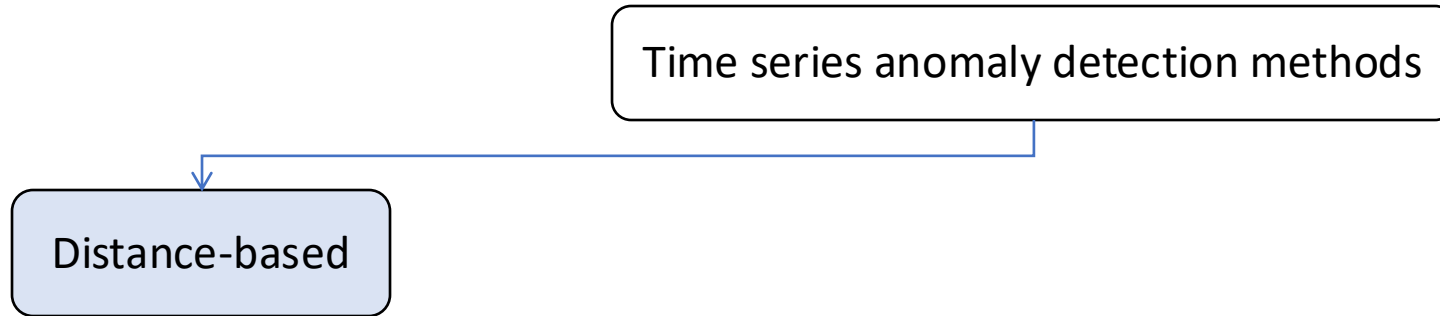
Anomaly Detection methods: *A taxonomy*

By methods...

Time series anomaly detection methods

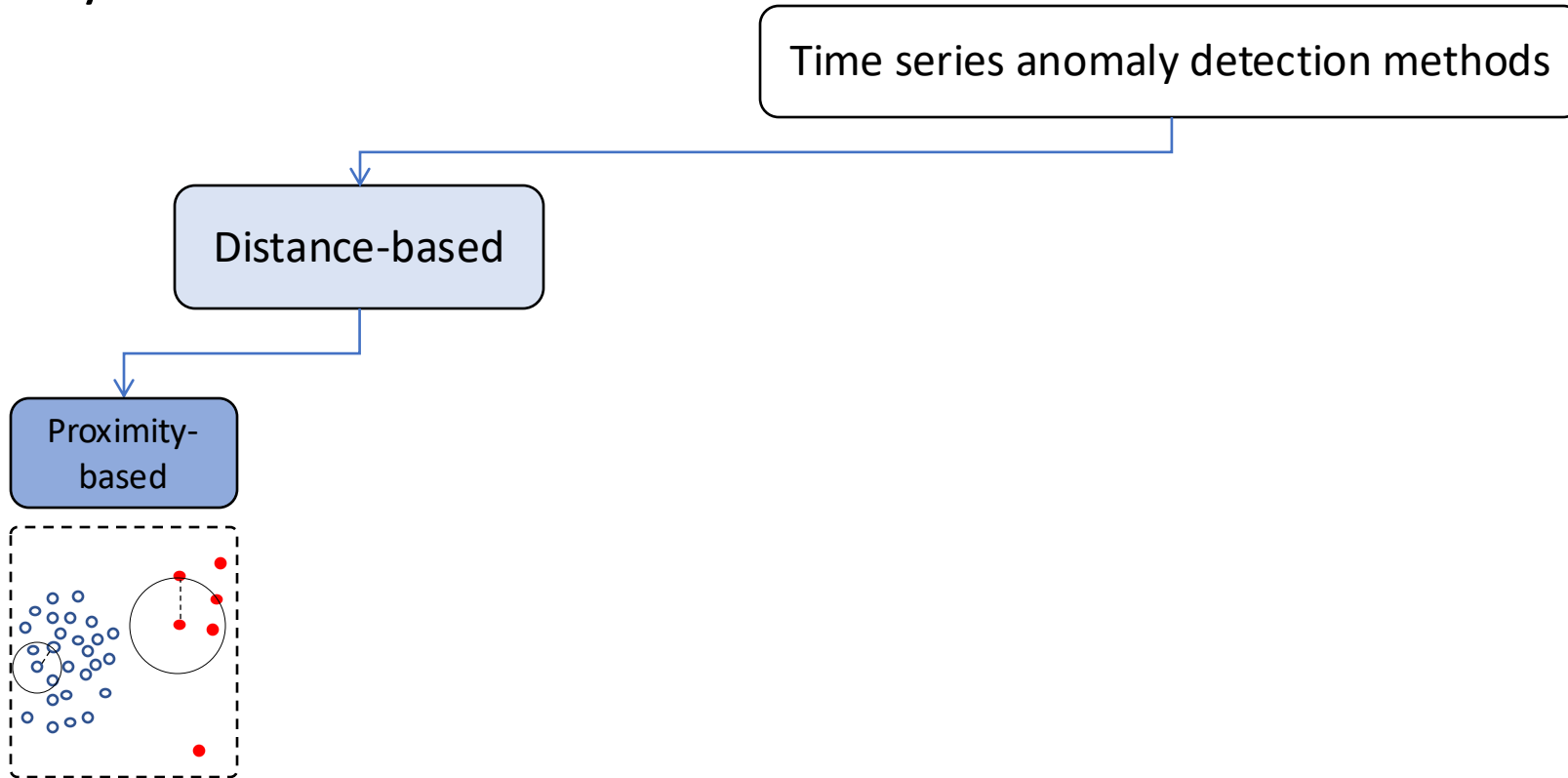
Anomaly Detection methods: *A taxonomy*

By methods...



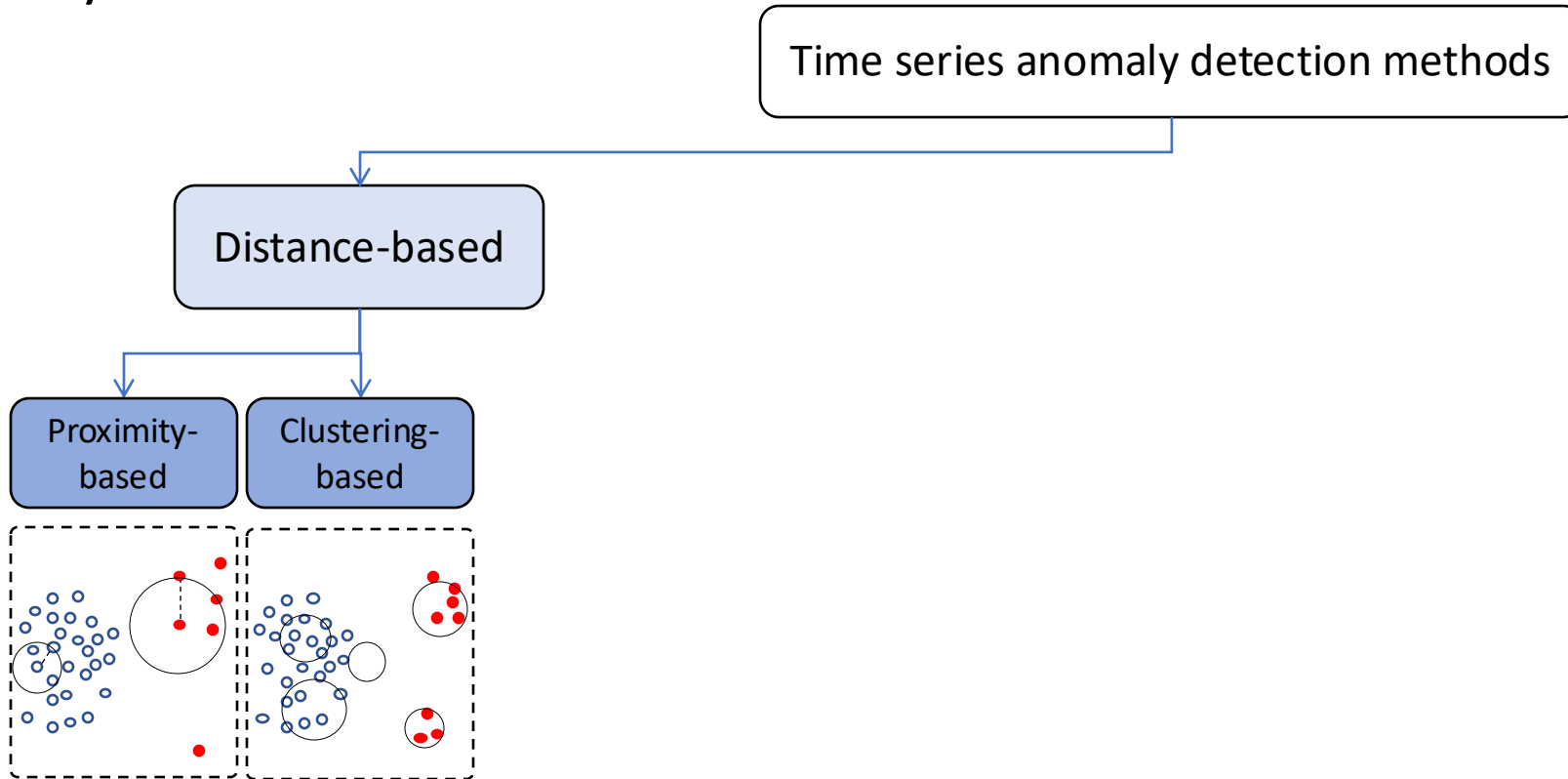
Anomaly Detection methods: *A taxonomy*

By methods...



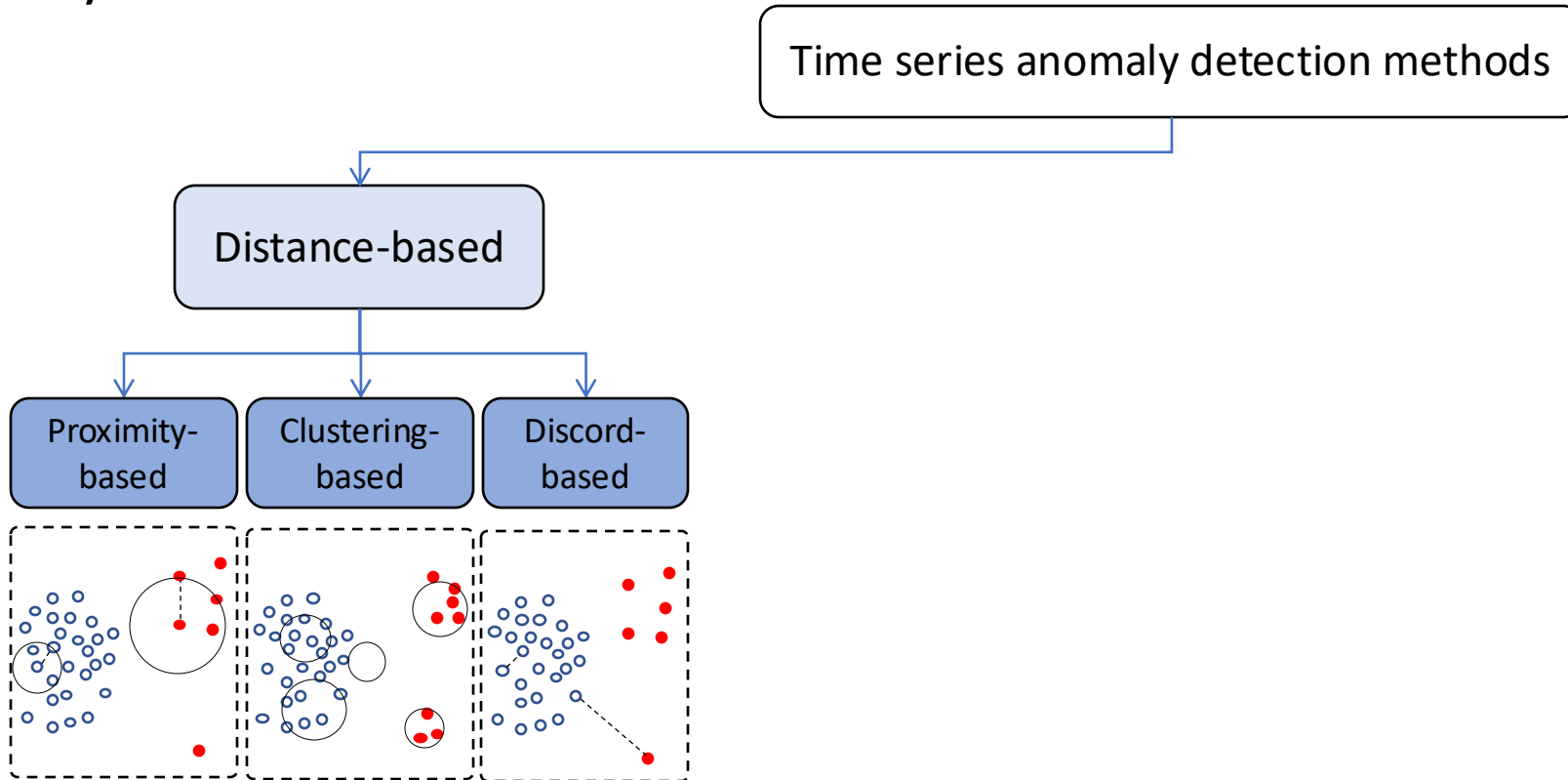
Anomaly Detection methods: *A taxonomy*

By methods...



Anomaly Detection methods: *A taxonomy*

By methods...



Anomaly Detection methods: *A taxonomy*

By methods...

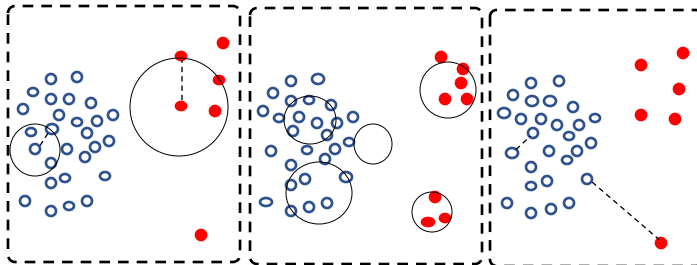
Time series anomaly detection methods

Distance-based

Proximity-based

Clustering-based

Discord-based



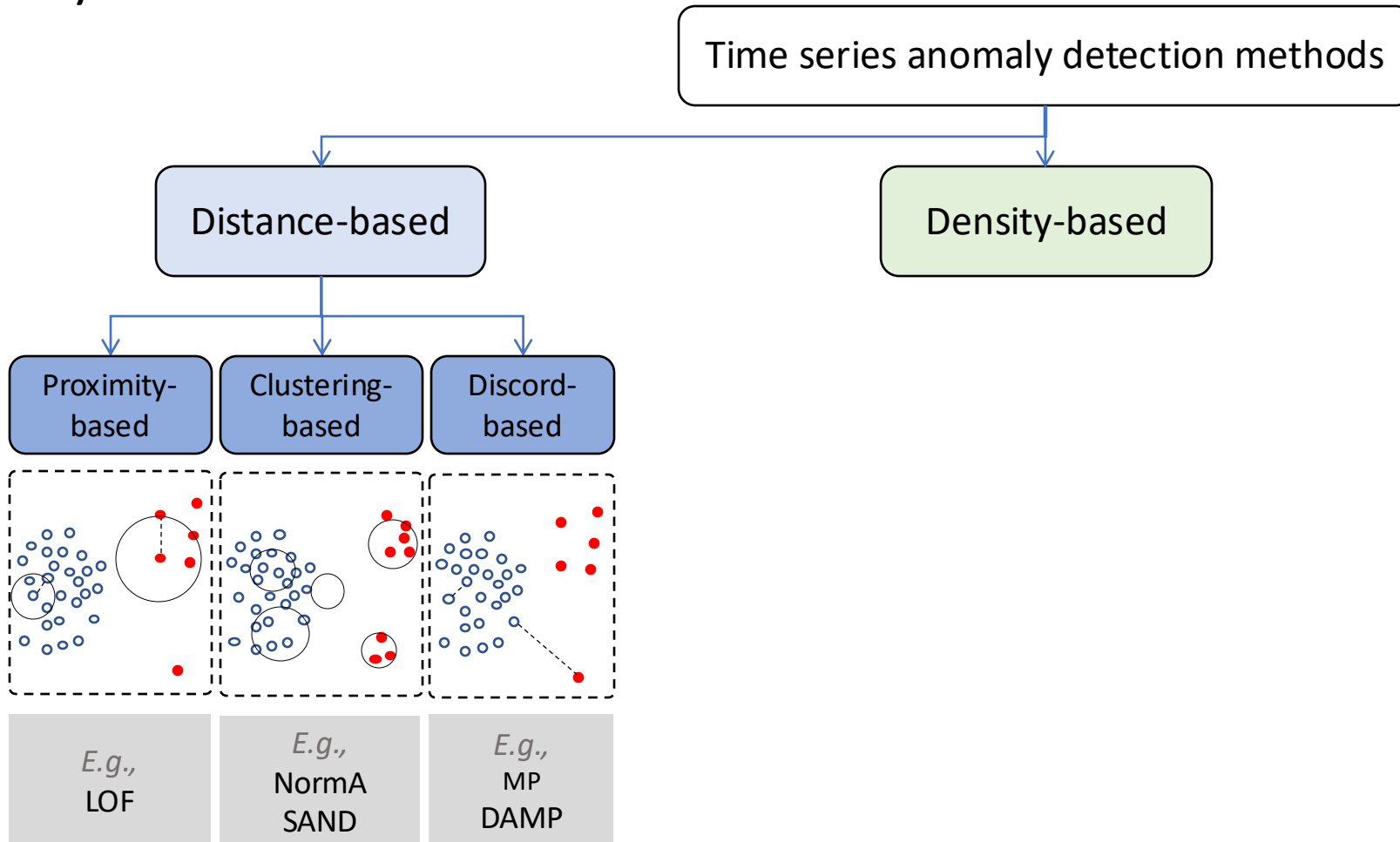
E.g.,
LOF

E.g.,
NormA
SAND

E.g.,
MP
DAMP

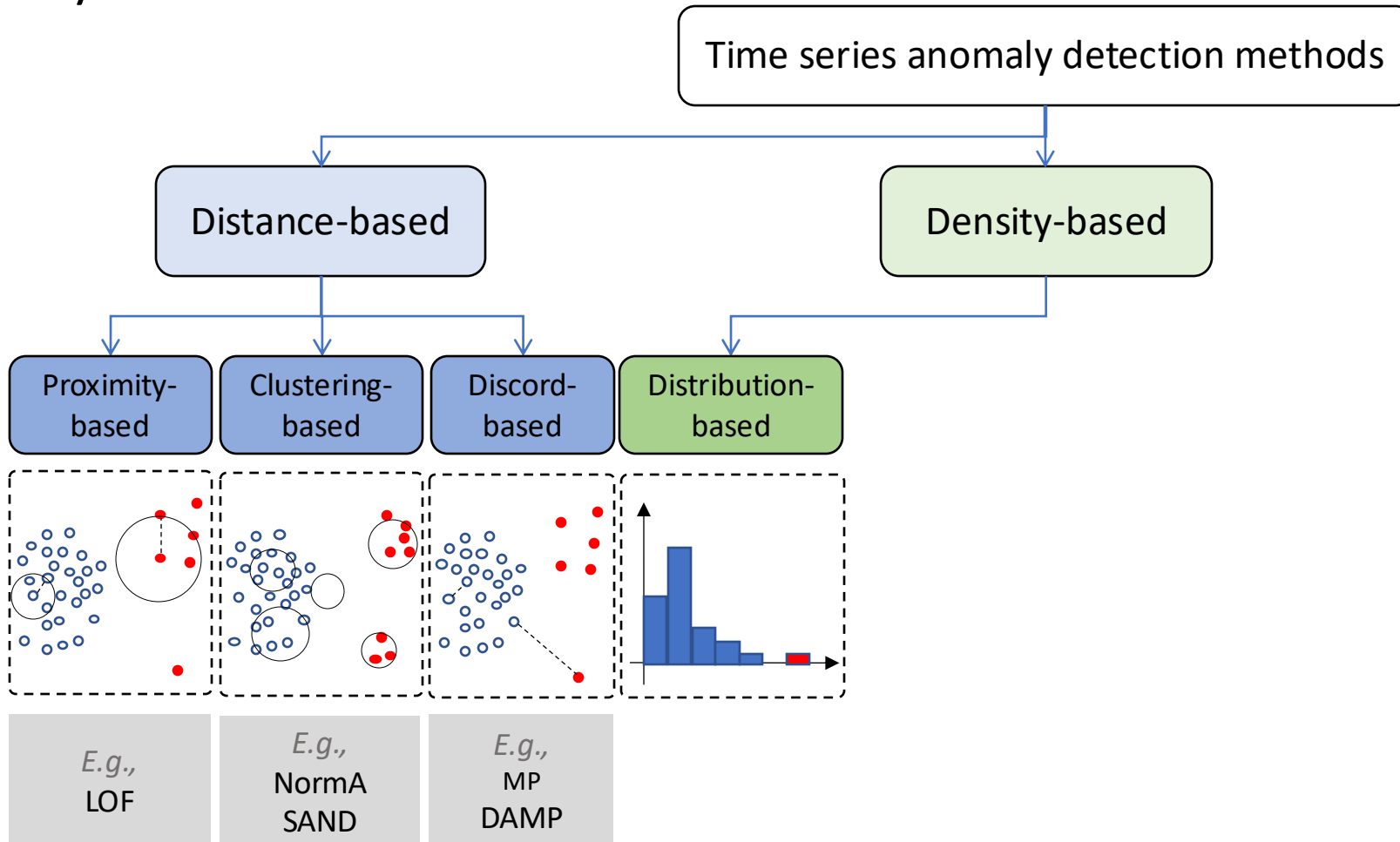
Anomaly Detection methods: *A taxonomy*

By methods...



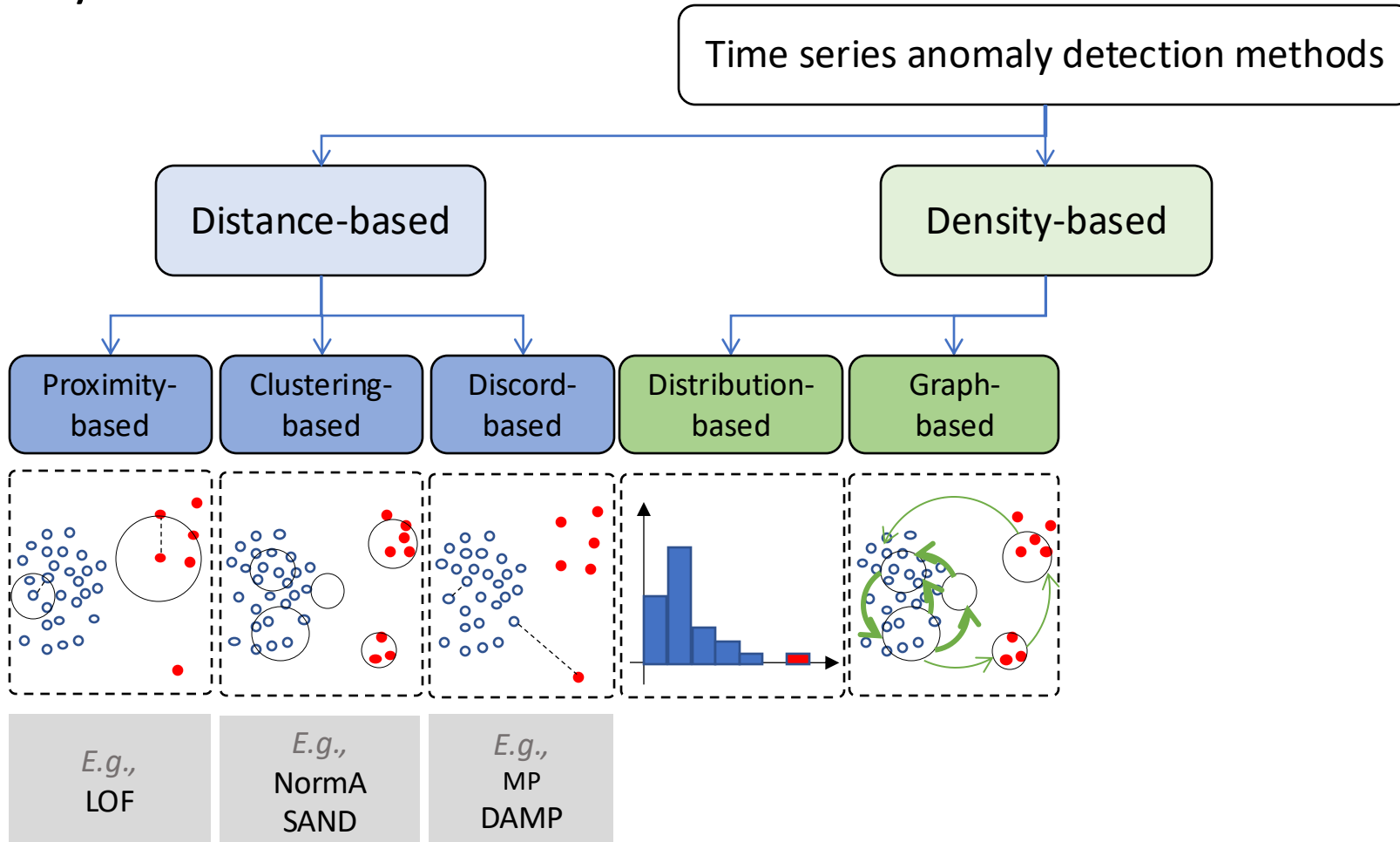
Anomaly Detection methods: *A taxonomy*

By methods...



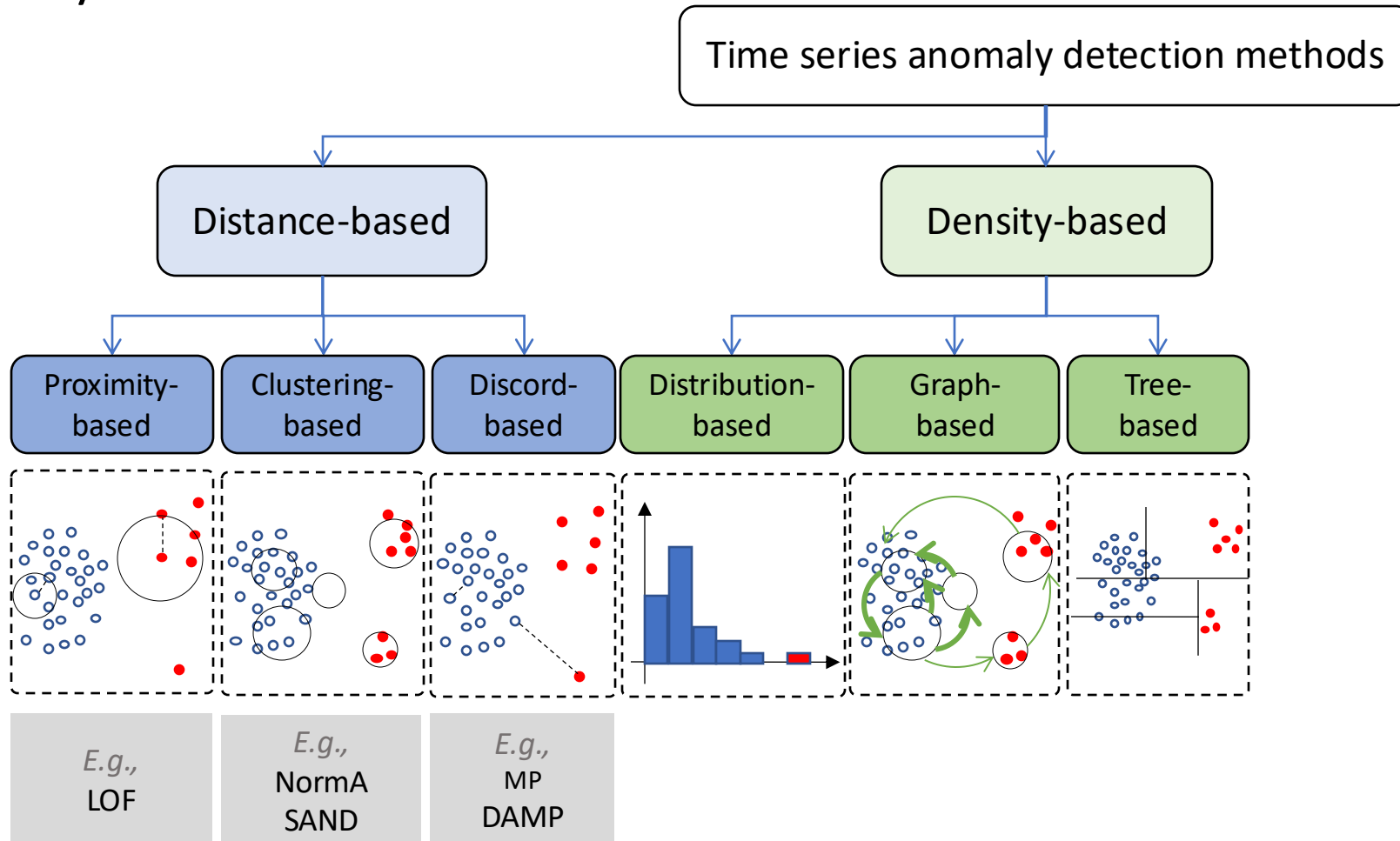
Anomaly Detection methods: *A taxonomy*

By methods...



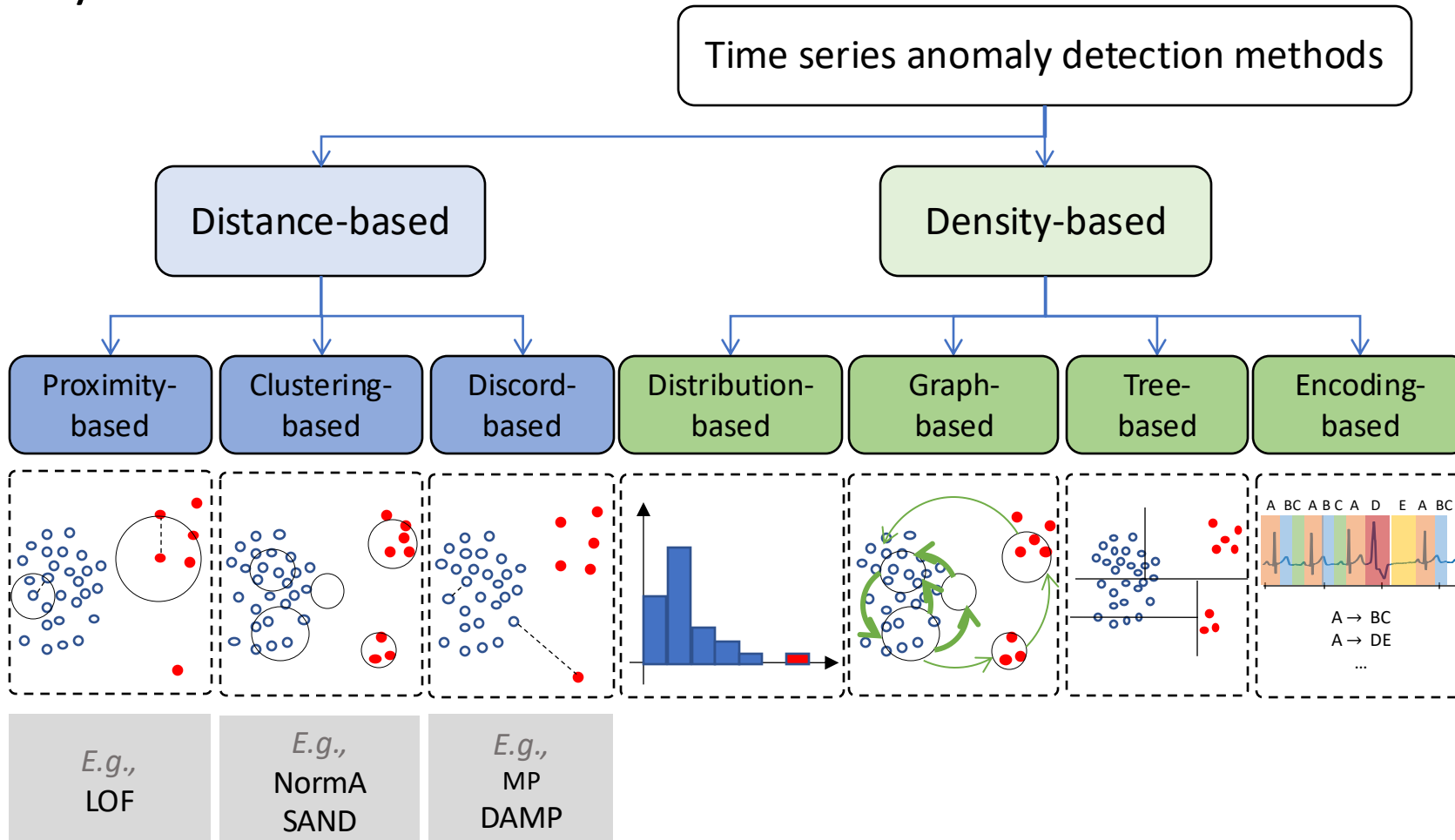
Anomaly Detection methods: *A taxonomy*

By methods...



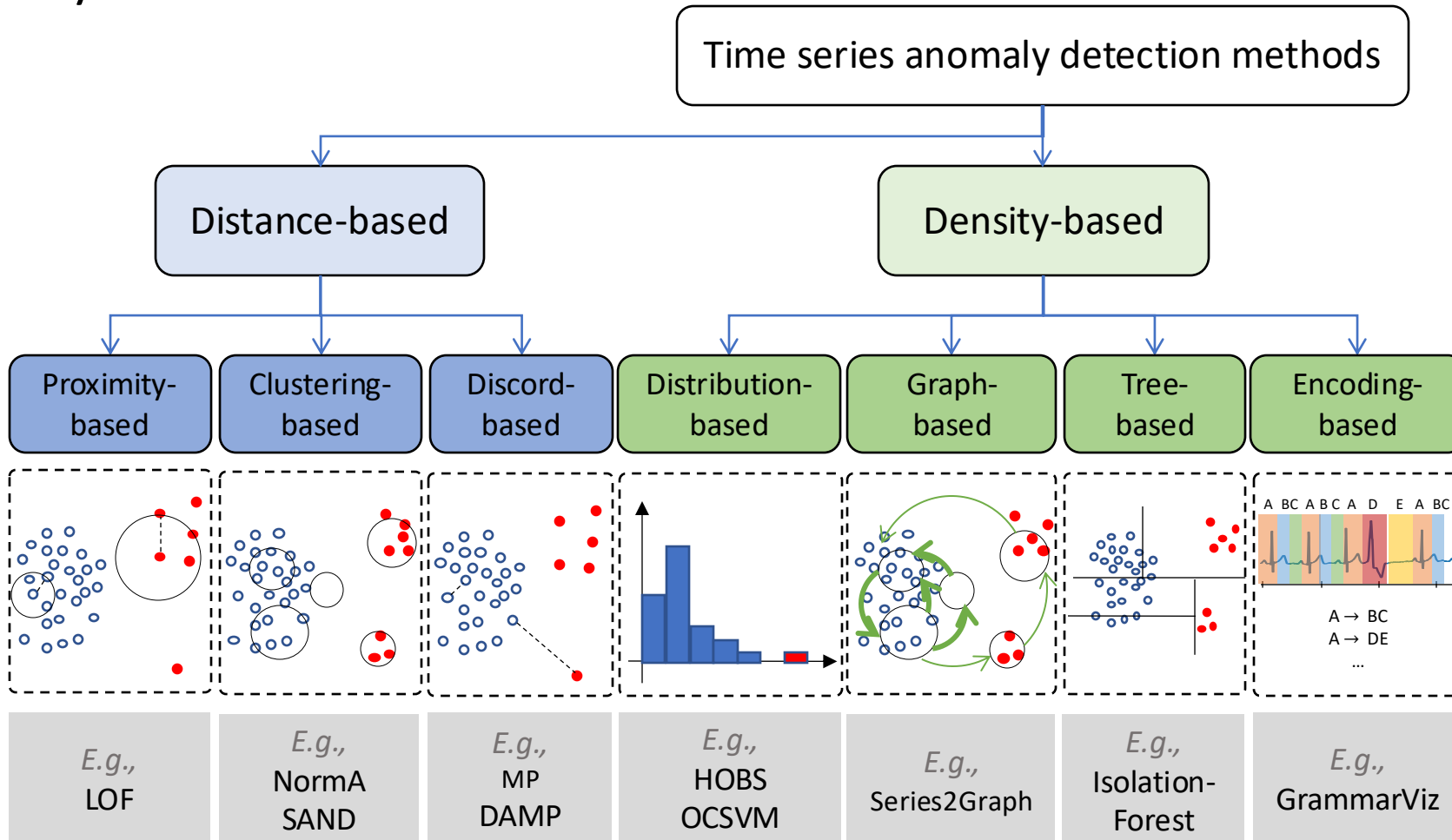
Anomaly Detection methods: *A taxonomy*

By methods...



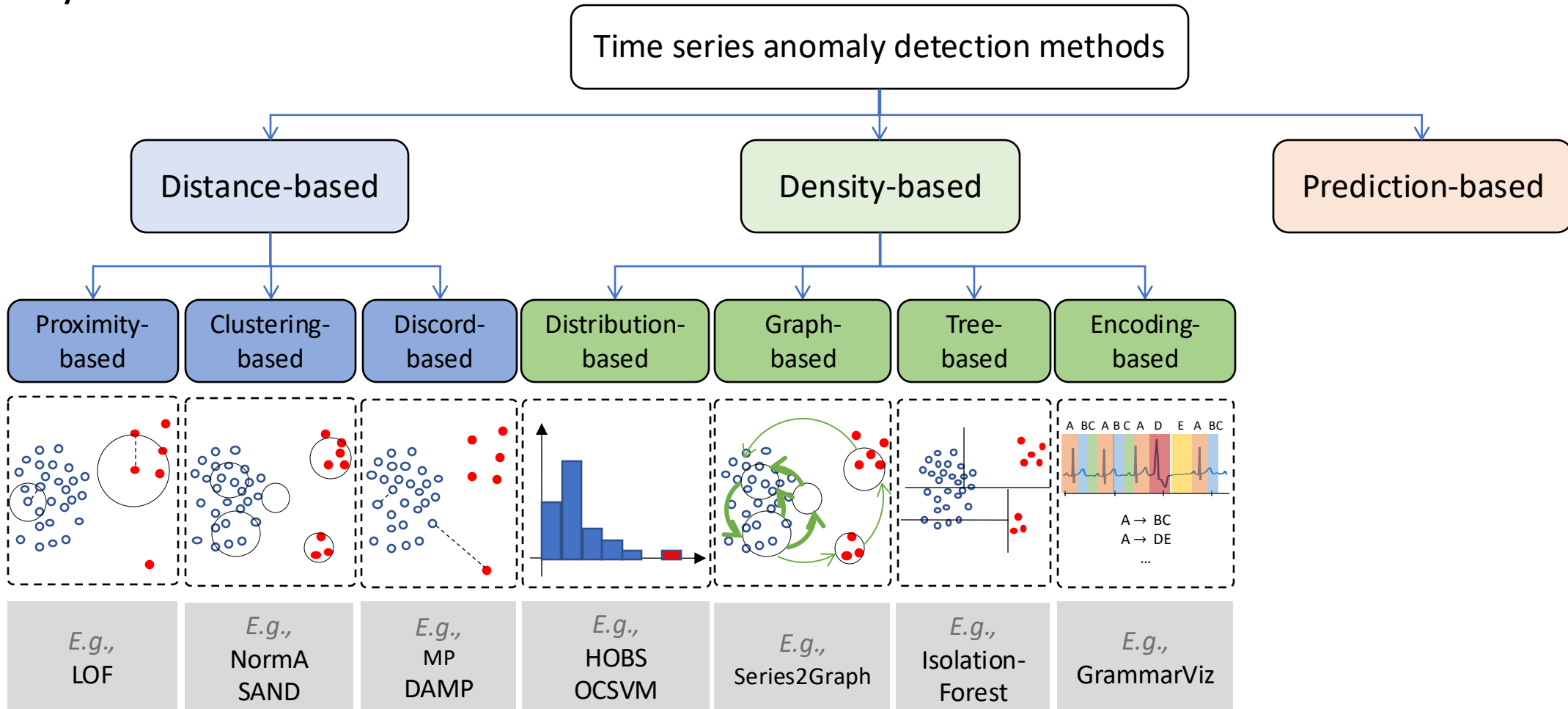
Anomaly Detection methods: *A taxonomy*

By methods...



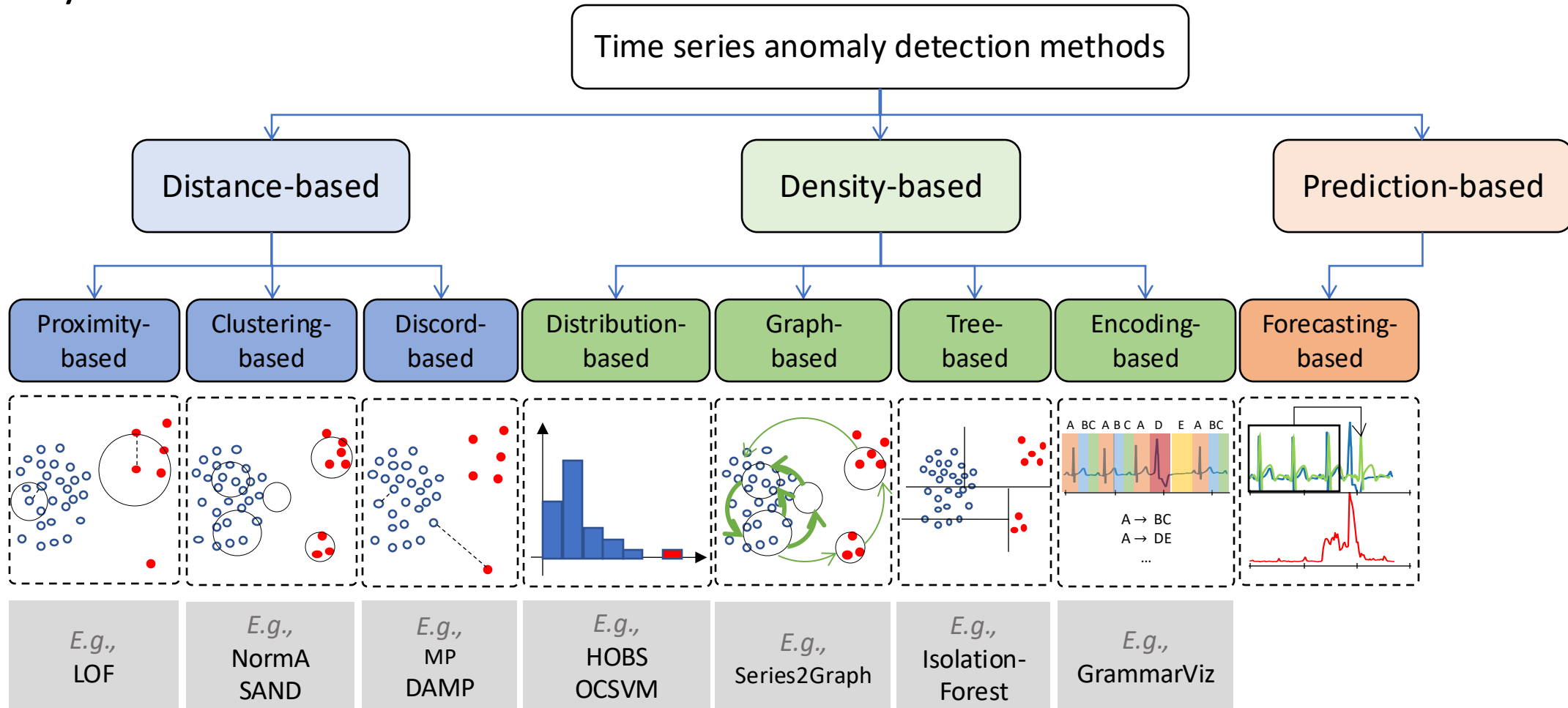
Anomaly Detection methods: *A taxonomy*

By methods...



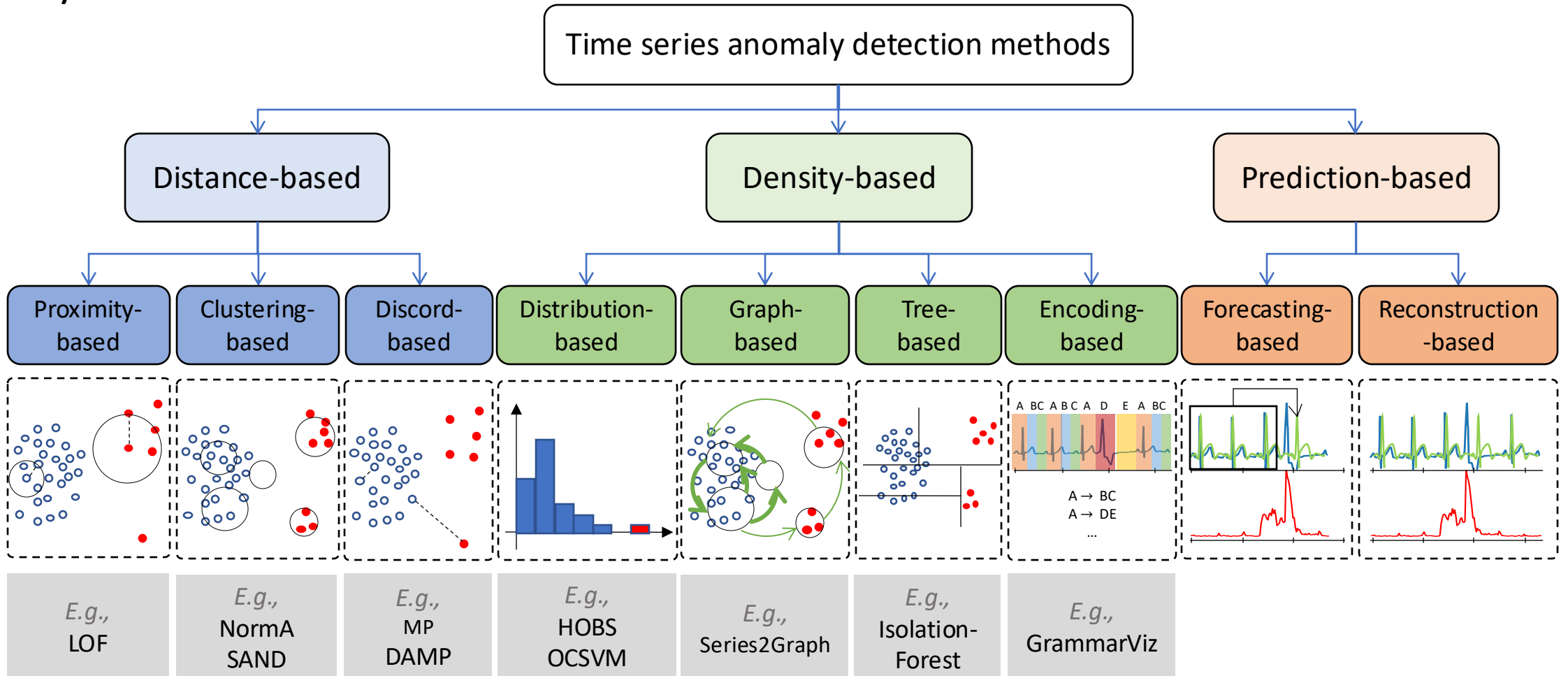
Anomaly Detection methods: *A taxonomy*

By methods...



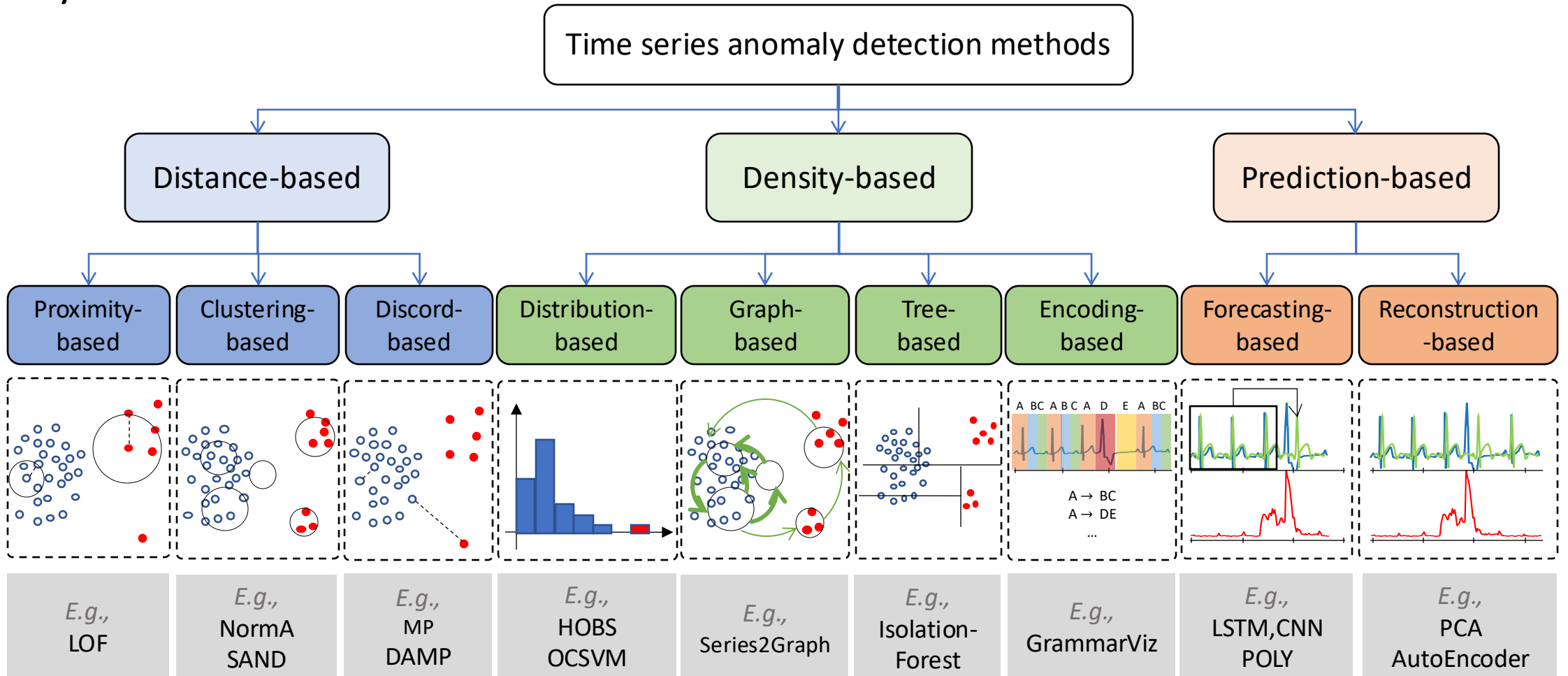
Anomaly Detection methods: *A taxonomy*

By methods...



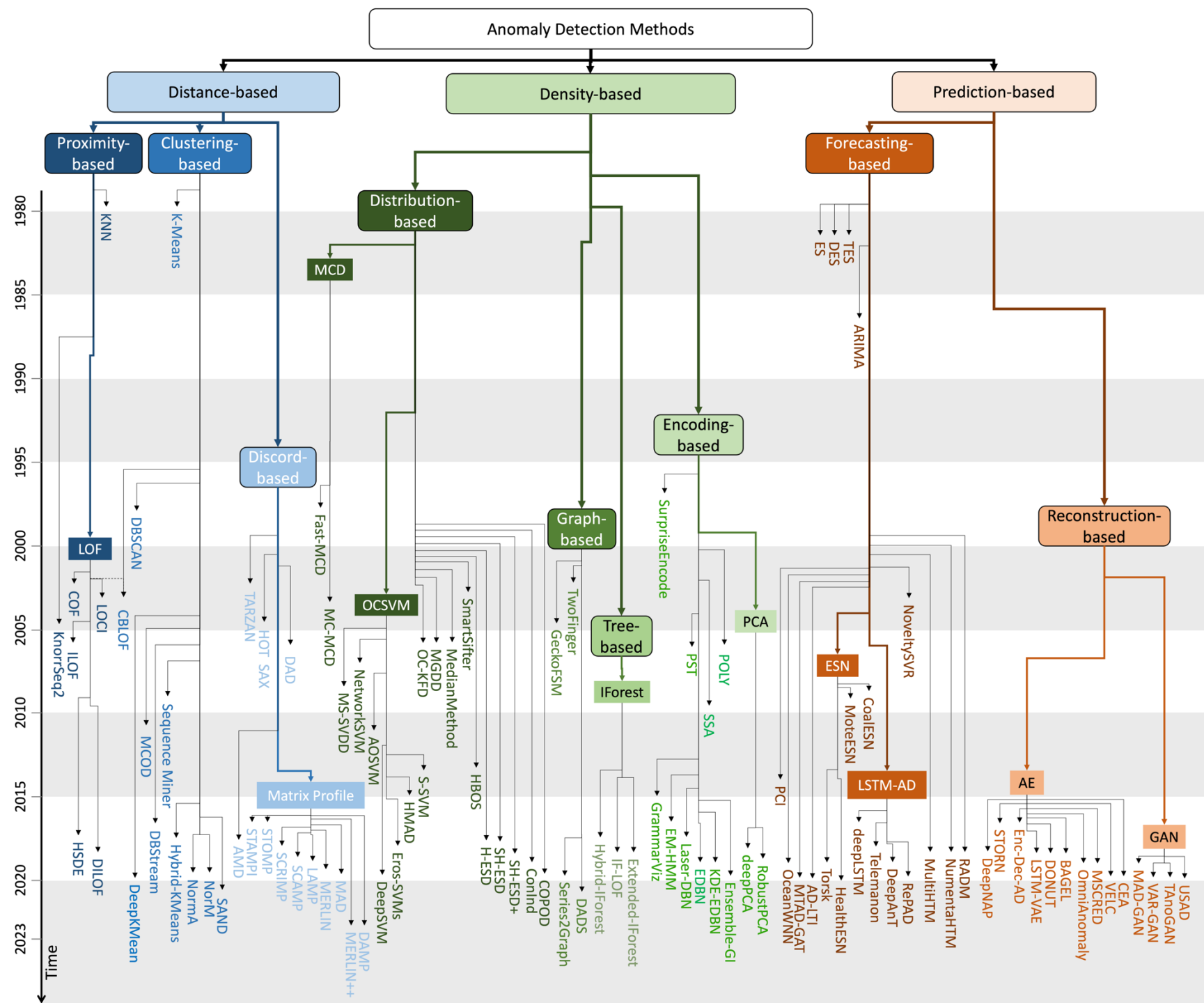
Anomaly Detection methods: *A taxonomy*

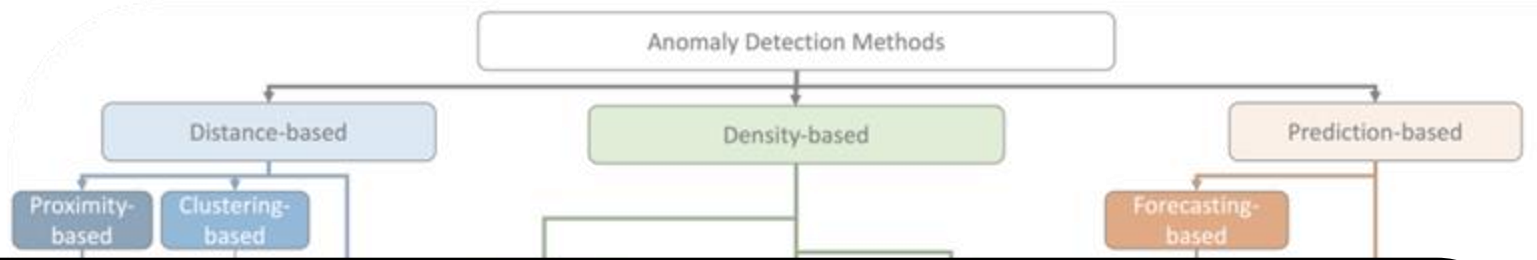
By methods...



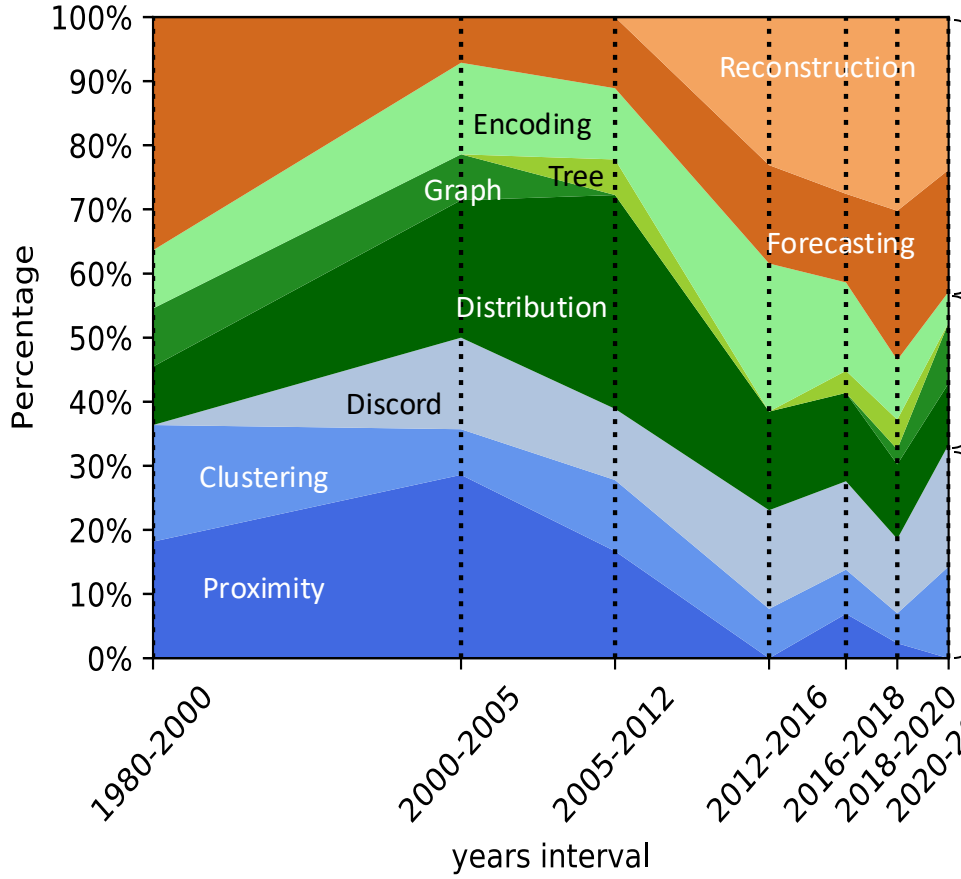
Anomaly Detection methods: *A taxonomy*

By time...

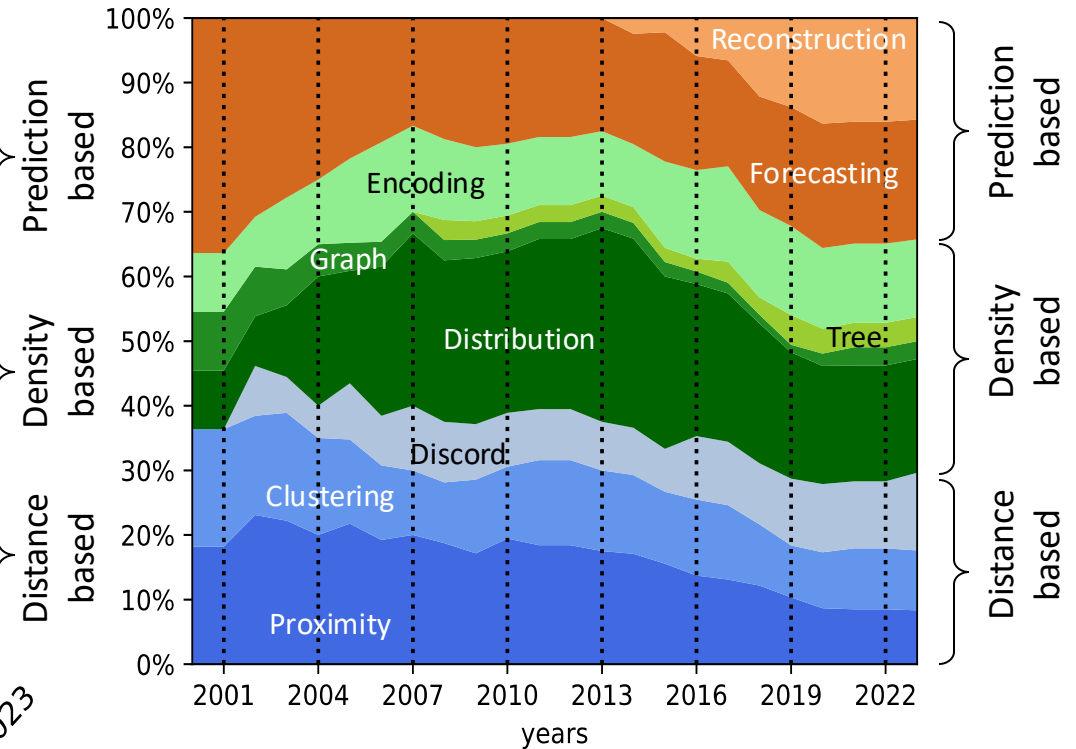




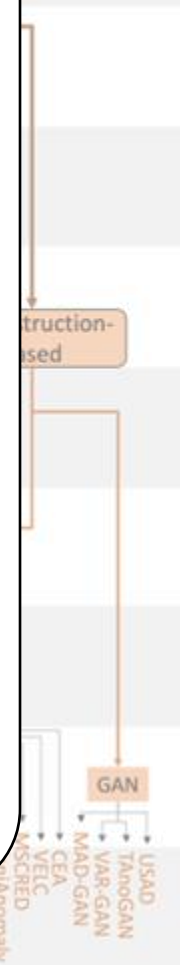
Number of methods proposed per Second-level categories

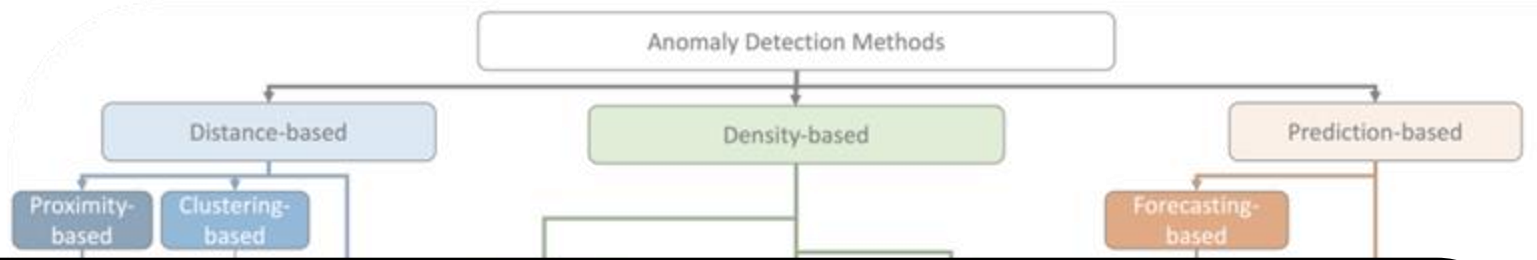


Number of methods proposed per Second-level categories (cumulative)

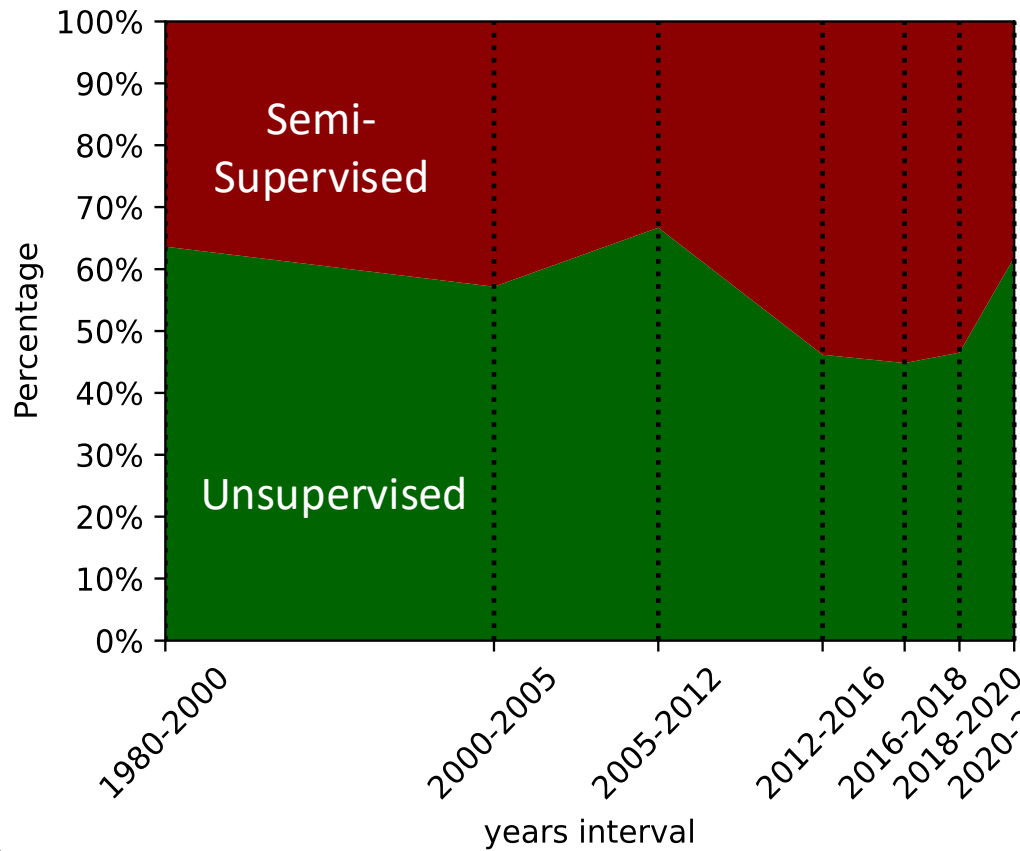


Ano
Dete
met
A ta
By time

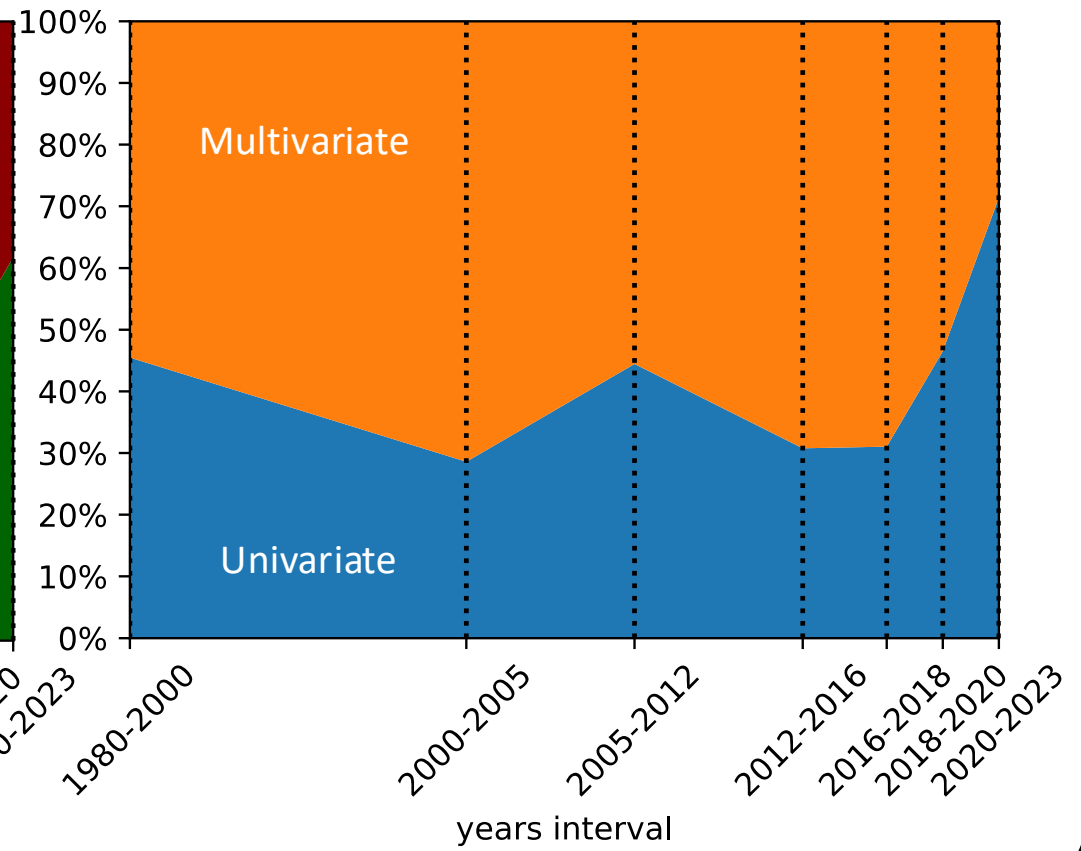




Number of methods proposed that are *Unsupervised* or *Semi-Supervised*



Number of methods proposed that can handle *Univariate* or *Multivariate* time series



Time Series Anomaly Detection

Paul Boniol, Qinghua Liu, John Paparrizos, and Themis Palpanas.



Video (EDBT 2023 Tutorial)



<https://www.youtube.com/watch?v=96869qimXAA&t=1s>



Slides (VLDB 2024 Tutorial)



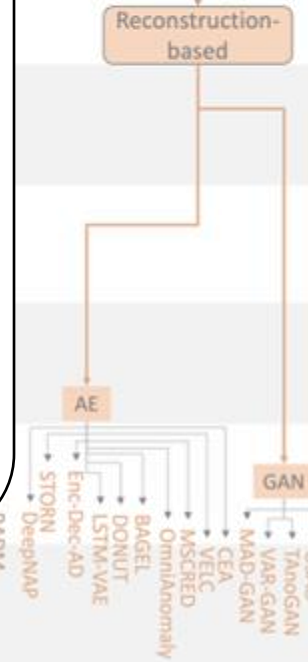
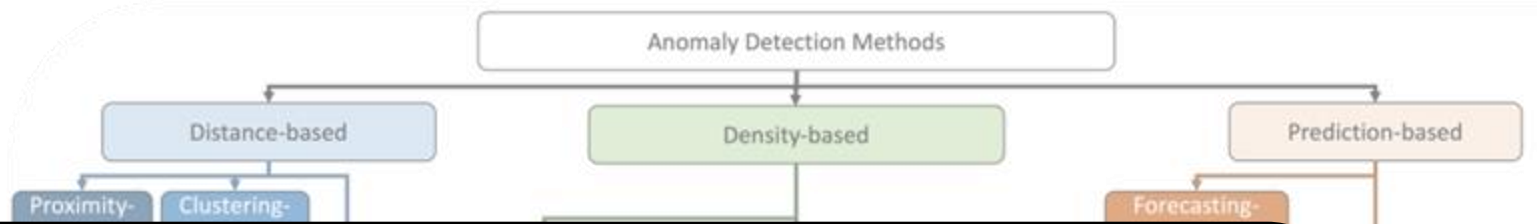
<https://drive.google.com/file/d/1Vyz6H0E16lpbVZXgtiZVnU9le8zAJaog/view>



SIGMOD Blogpost

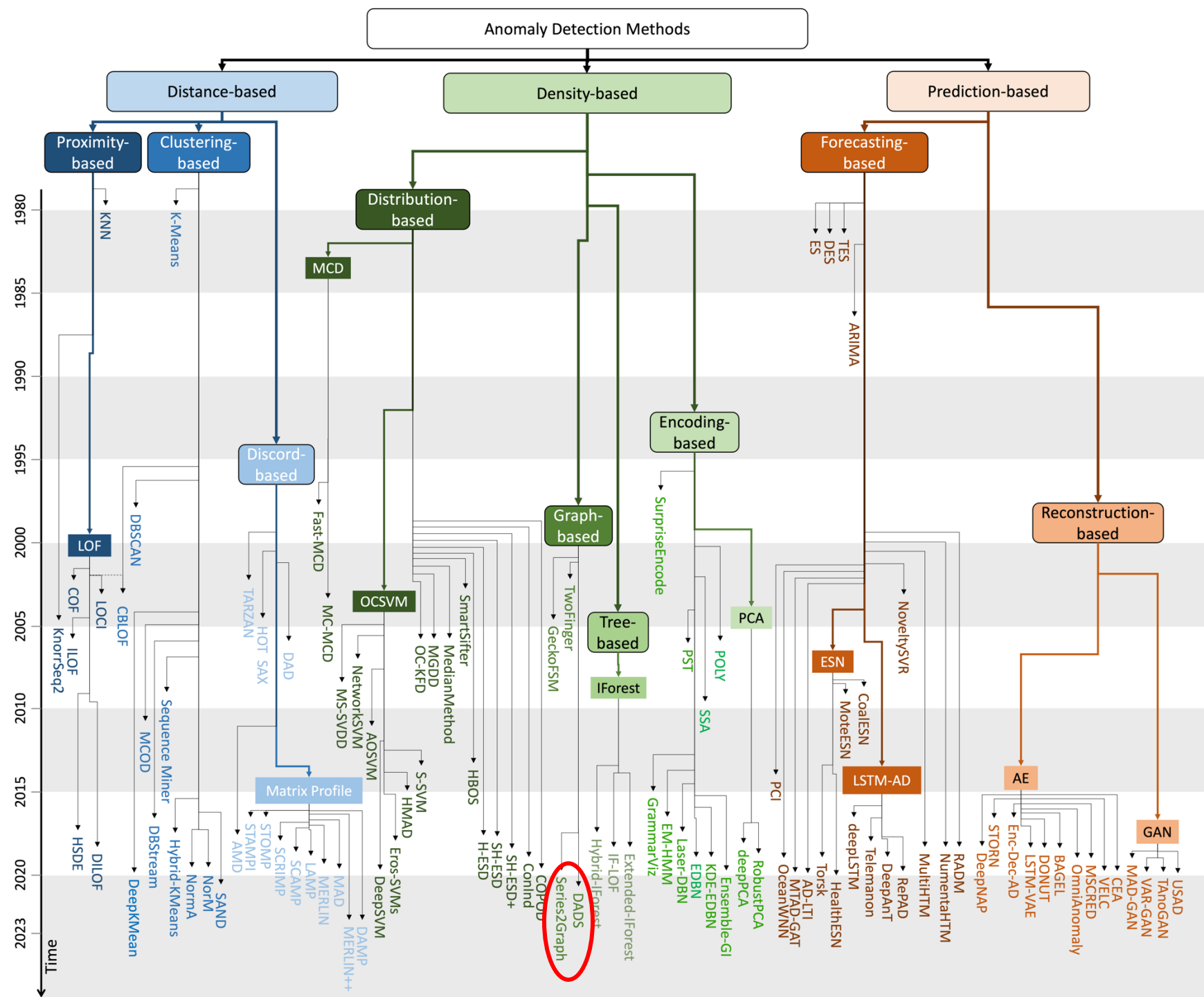


<https://wp.sigmod.org/?p=3739>



Anomaly Detection methods: *A taxonomy*

By time...





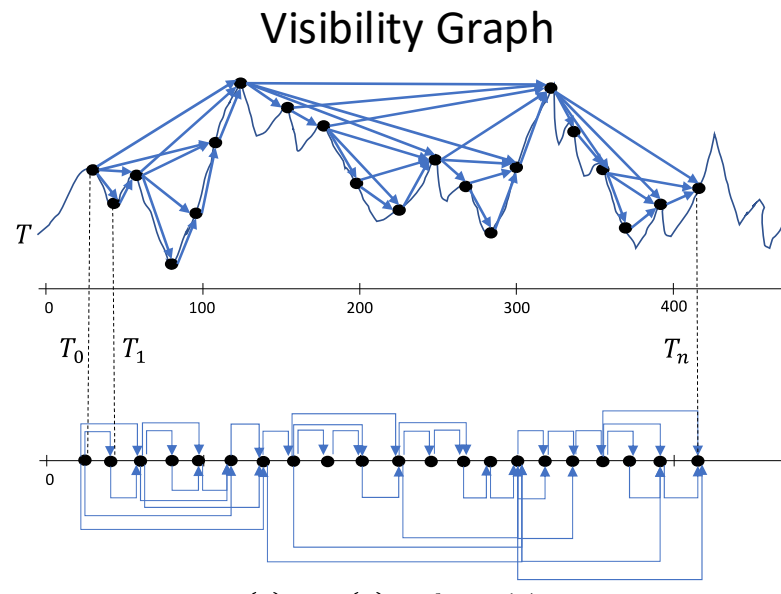
III. Series2Graph

A graph-based approach

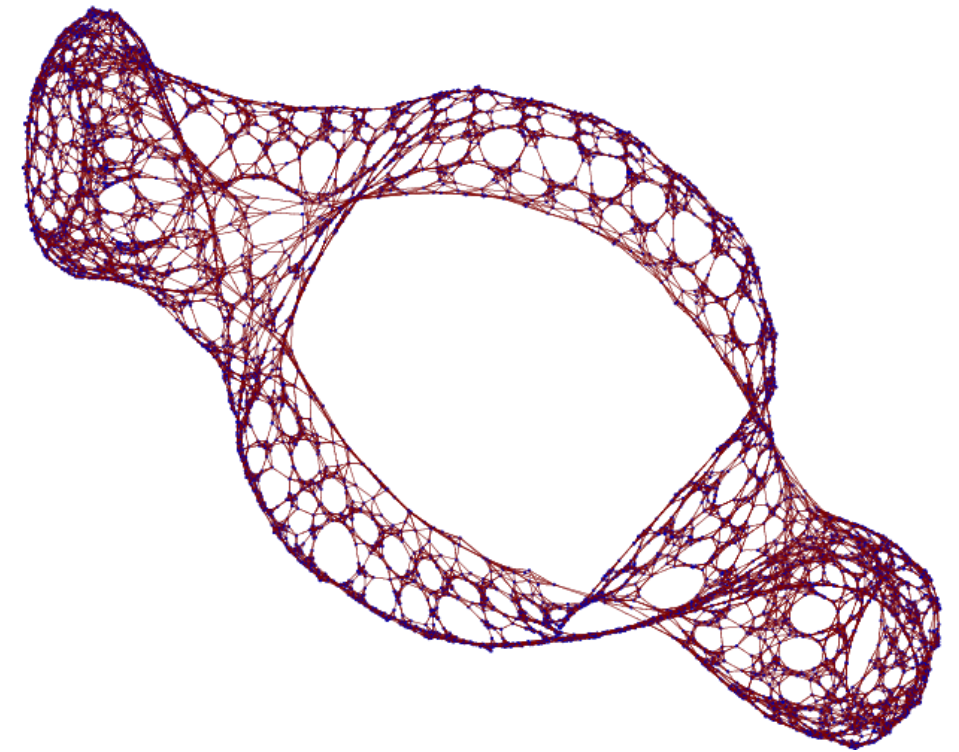
Series2Graph: *From time series to a graph*

Converting the time series to a graph:

- Existing solutions create a node per point (e.g., Visibility Graph [6,7])
- Do not scale for large time series



Complex network for time series [8]

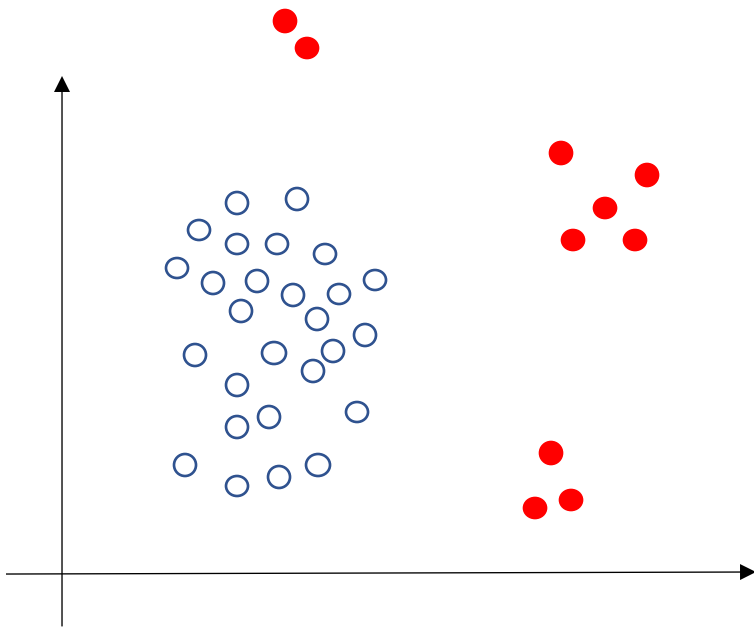


M. Small et al. Transforming Time series into Complex Networks, Complex Sciences (2009)

Series2Graph: *From time series to a graph*

Graph G_{ℓ_G} [9]:

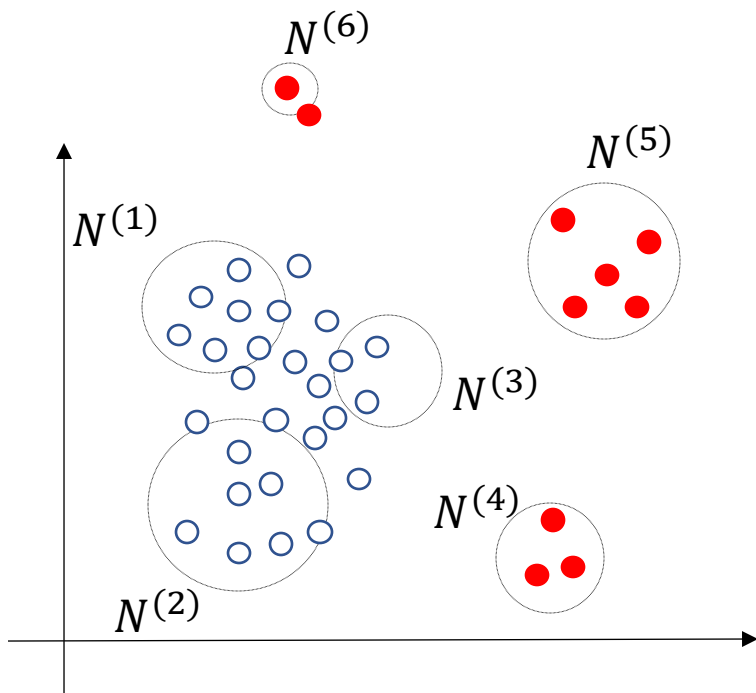
Given a data series T , and an input length ℓ_G , we build a graph $G_{\ell_G}(\mathcal{N}, \mathcal{E})$ for which:



Series2Graph: *From time series to a graph*

Graph G_{ℓ_G} [9]:

Given a data series T , and an input length ℓ_G , we build a graph $G_{\ell_G}(\mathcal{N}, \mathcal{E})$ for which:

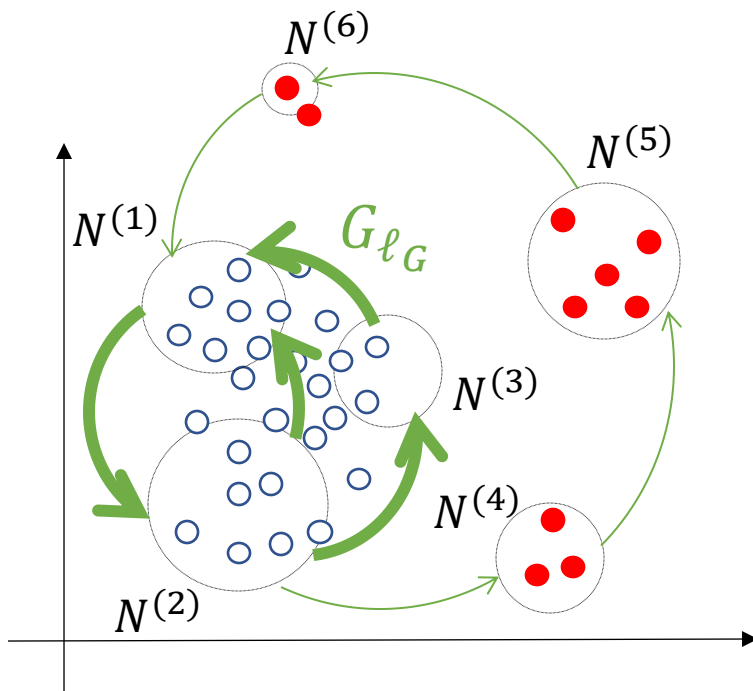


Each node is an ensemble of similar subsequences.

Series2Graph: *From time series to a graph*

Graph G_{ℓ_G} [9]:

Given a data series T , and an input length ℓ_G , we build a graph $G_{\ell_G}(\mathcal{N}, \mathcal{E})$ for which:



Each node is an ensemble of similar subsequences.

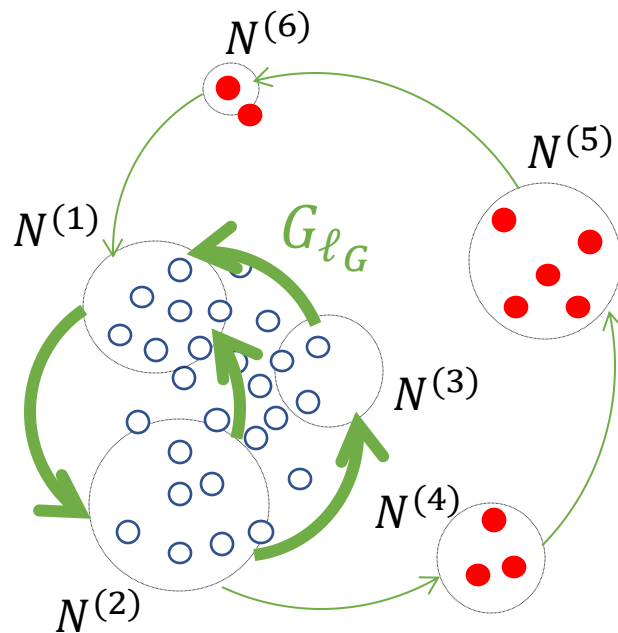
Each edge is associated to a weight w that corresponds to the number of times a subsequence move from one node to another.

A subsequence $T_{i,\ell}$ (with $\ell > \ell_G$) is a path in G_{ℓ_G} .

Series2Graph: *From time series to a graph*

Graph G_{ℓ_G} [9]:

Given a data series T , and an input length ℓ_G , we build a graph $G_{\ell_G}(\mathcal{N}, \mathcal{E})$ for which:



For a given subsequence $T_{i,\ell}$ and its corresponding path

$$P_{th} = \langle N^{(i)}, N^{(i+1)}, \dots, N^{(i+\ell)} \rangle,$$

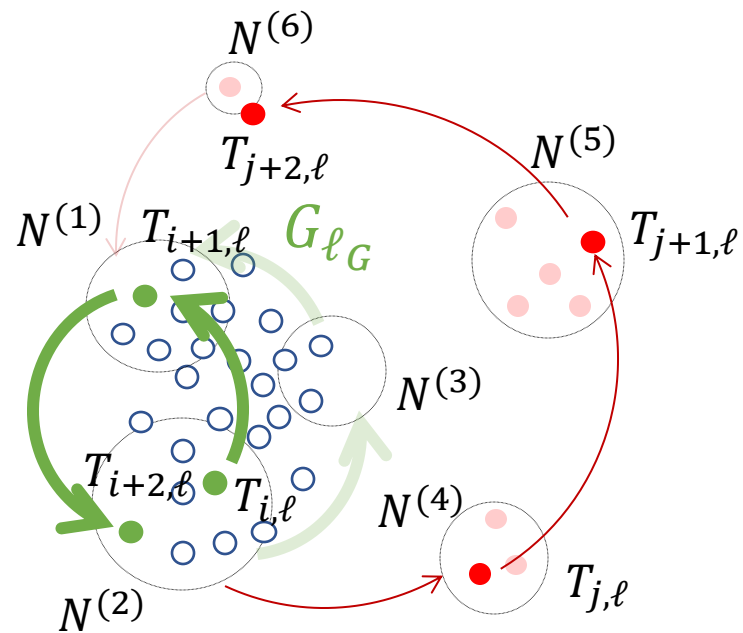
we define the normality score as follows:

$$Norm(P_{th}) = \sum_{j=i}^{i+\ell-1} \frac{w(N^{(j)}, N^{(j+1)}) \deg(N^{(j)} - 1)}{\ell}$$

Series2Graph: *From time series to a graph*

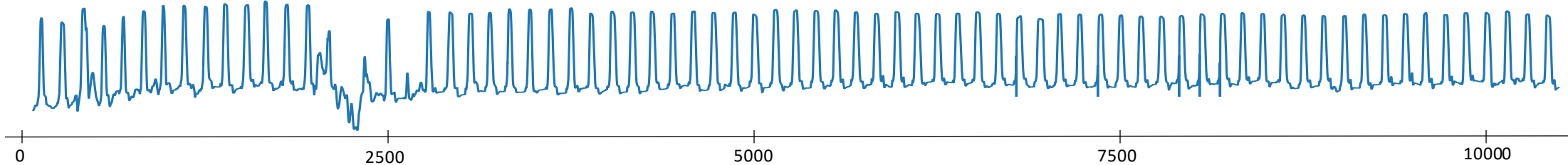
Graph G_{ℓ_G} [9]:

Given a data series T , and an input length ℓ_G , we build a graph $G_{\ell_G}(\mathcal{N}, \mathcal{E})$ for which:



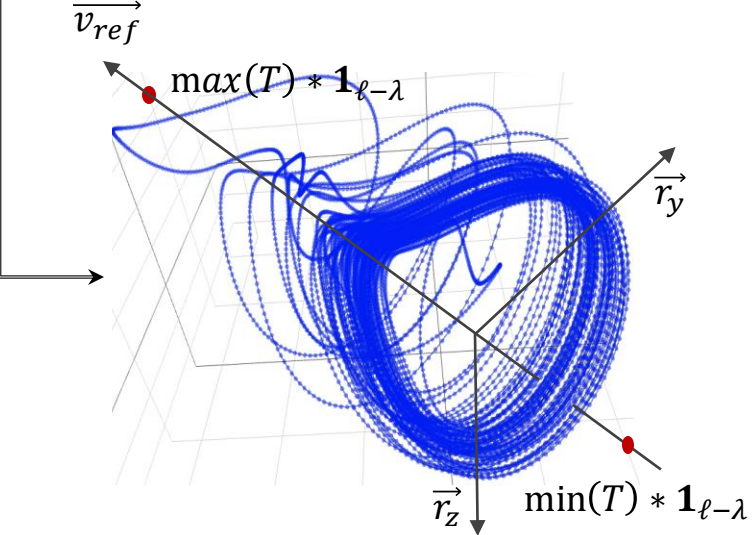
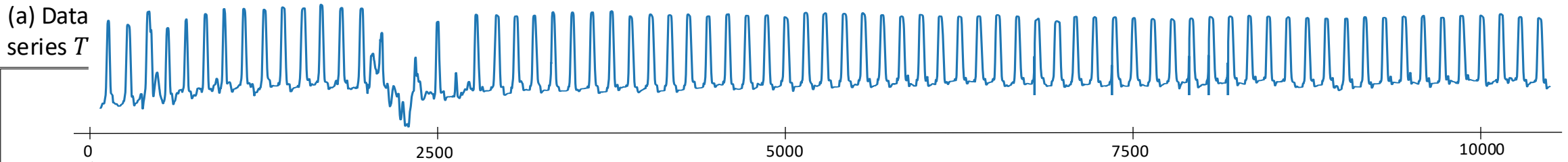
$$\text{Norm}(P_{th}(T_{j, \ell+2})) \ll \text{Norm}(P_{th}(T_{i, \ell+2}))$$

Series2Graph: *Computation Steps*



Series2Graph: *Computation Steps*

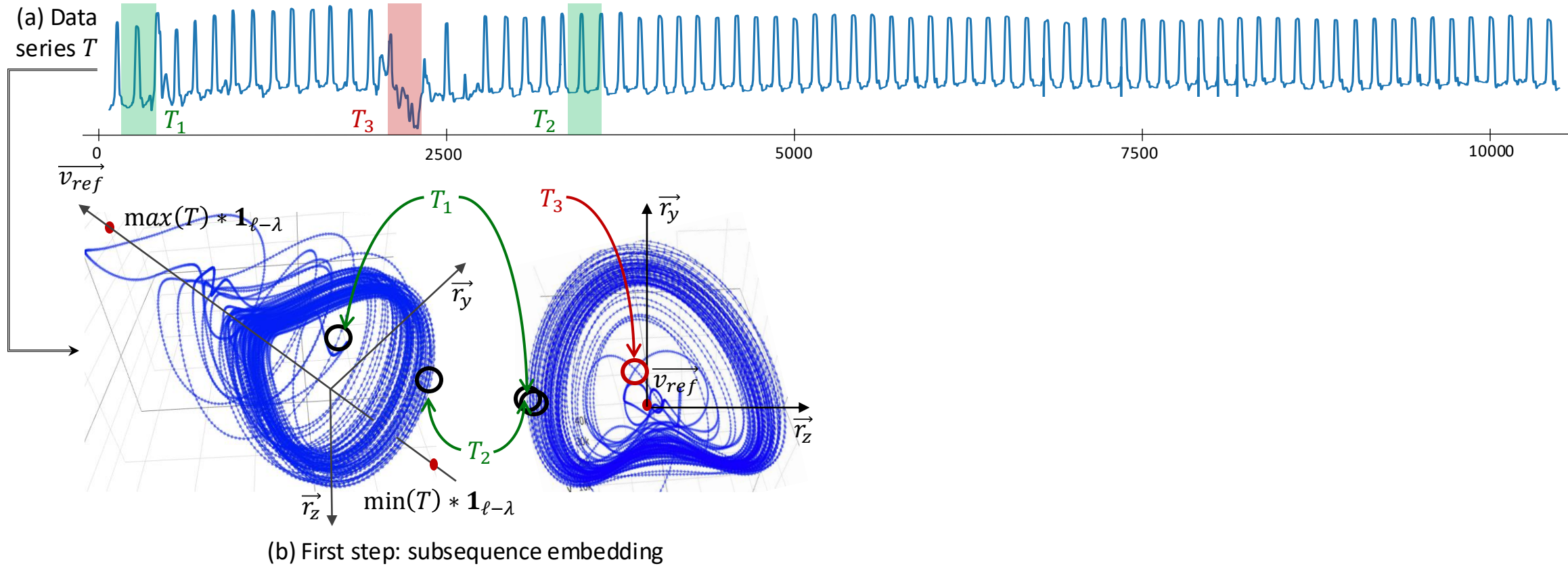
1 3 components of the *Principal Component Analysis* applied on all subsequences of T



(b) First step: subsequence embedding

Series2Graph: *Computation Steps*

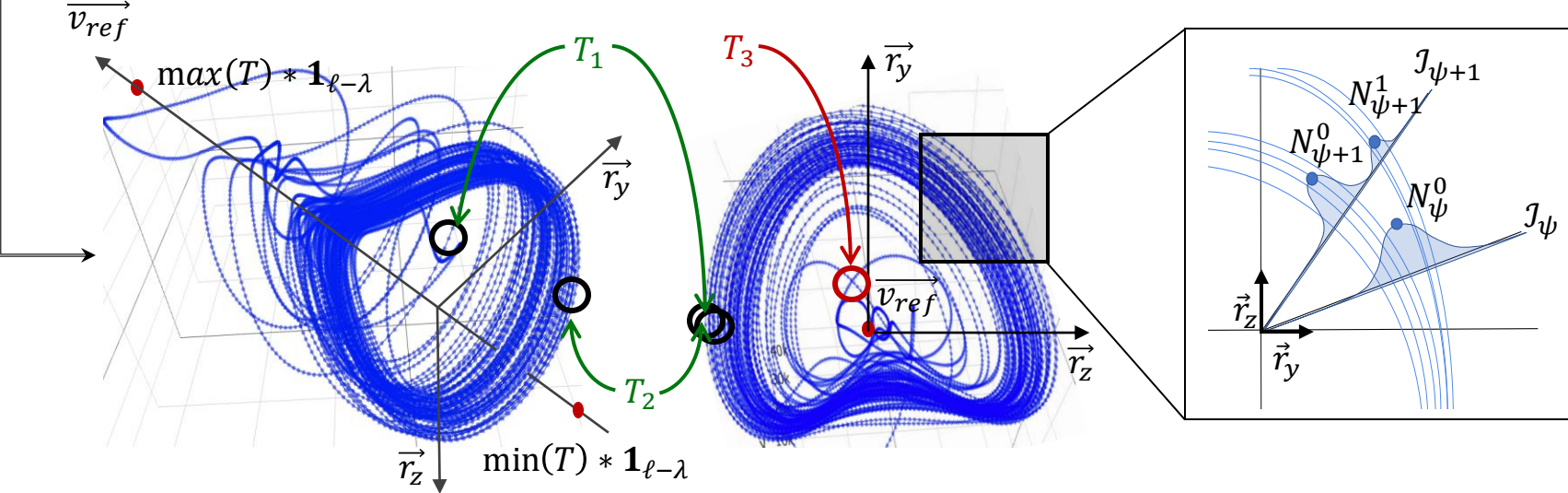
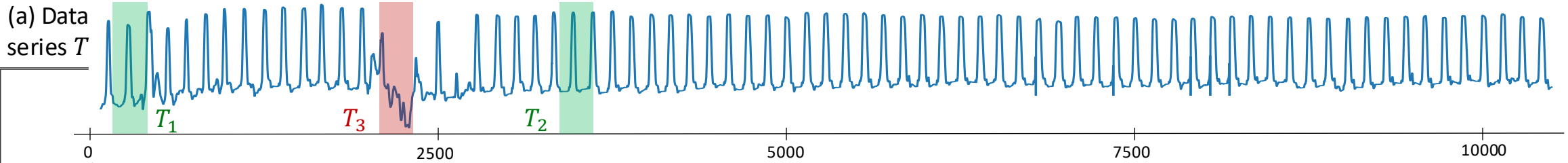
1 3 components of the *Principal Component Analysis* applied on all subsequences of T



Series2Graph: *Computation Steps*

1 3 components of the *Principal Component Analysis* applied on all subsequences of T

2 Gaussian density estimation on each radius (among a fixed number of radius)

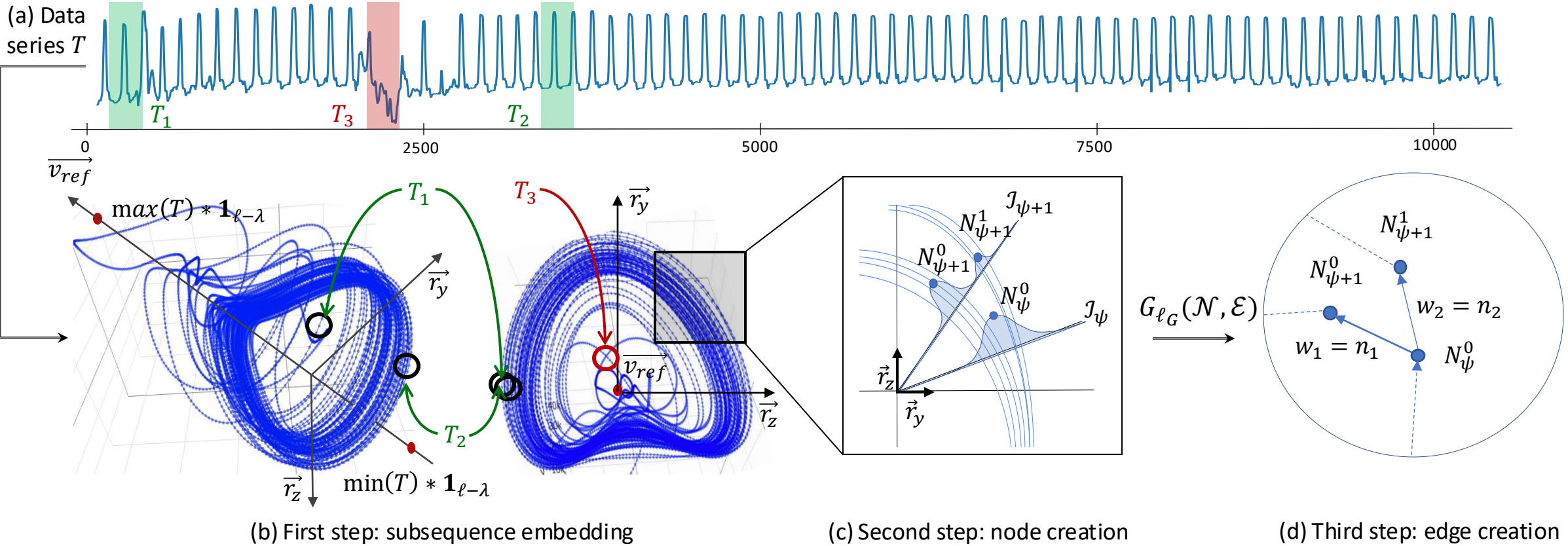


(b) First step: subsequence embedding

(c) Second step: node creation

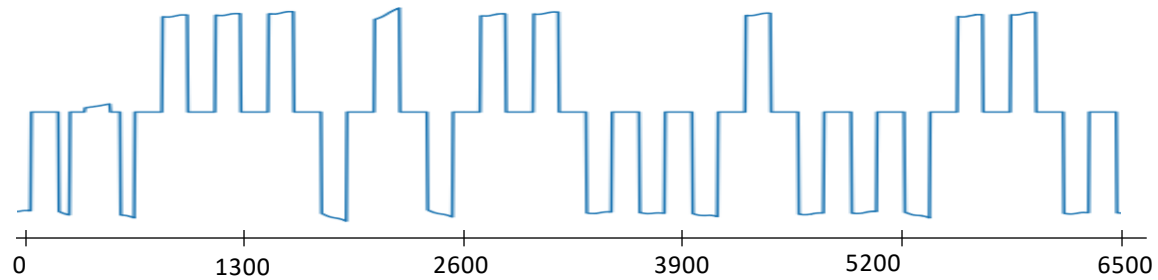
Series2Graph: *Computation Steps*

- 1 3 components of the *Principal Component Analysis* applied on all subsequences of T
- 2 Gaussian density estimation on each radius (among a fixed number of radius)
- 3 Assign each subsequence to a node and set an edge for each transition between nodes



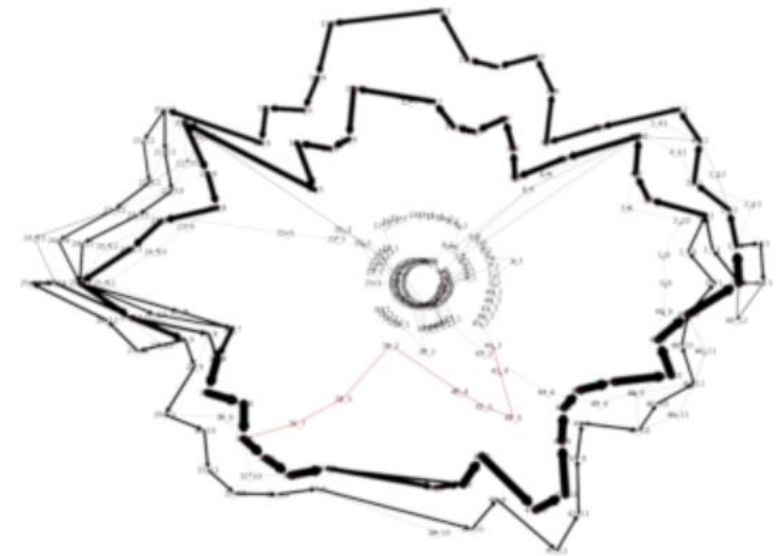
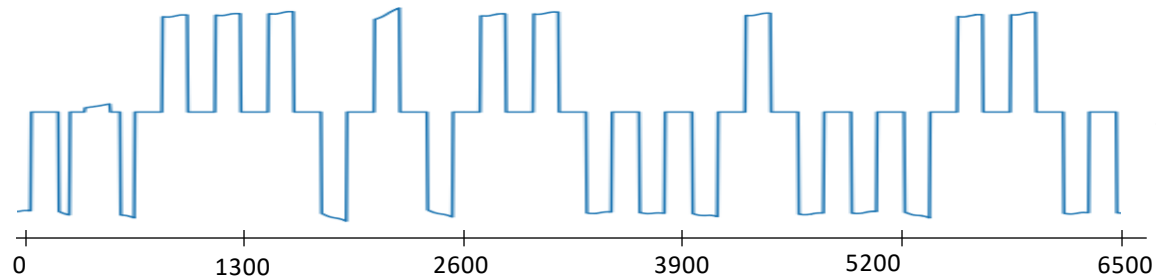
Series2Graph: *An Example*

Snippet of SED time series

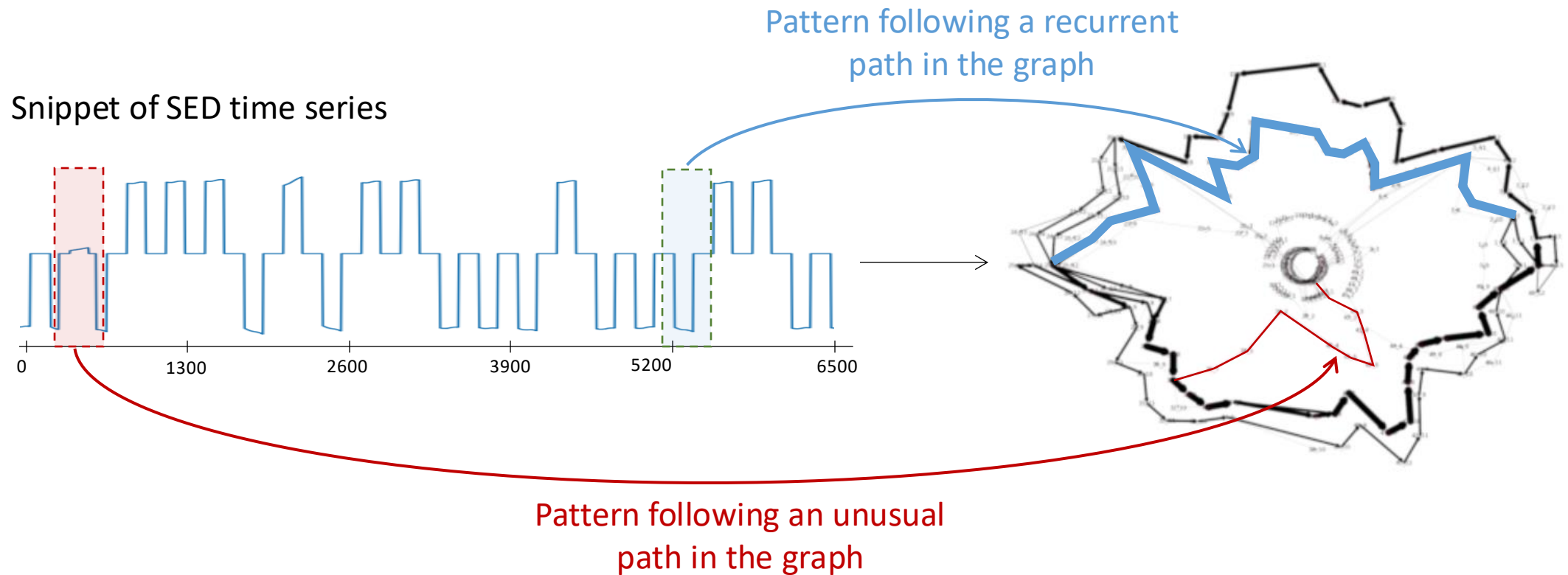


Series2Graph: *An Example*

Snippet of SED time series



Series2Graph: *An Example*



Series2Graph: *An interactive tool*

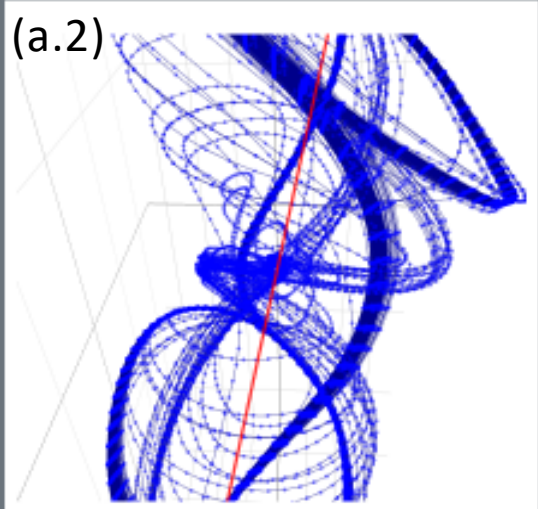
GraphAn: S2G User interface [10]

Series2Graph

Graph-Based transformation for large Time series


Subsequence anomaly detection in long sequences is an important problem with applications in a wide range of domains. However, the approaches that have been proposed either require prior domain knowledge, or become cumbersome and expensive to use in situations with recurrent anomalies. In this work, we address these problems, and propose a graph based method, suitable for domain agnostic anomaly detection.

Compute Embedding
Projection (sum variance: 0.989)



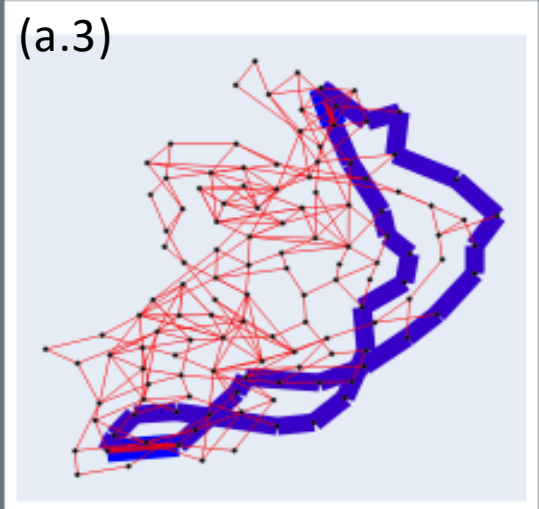
(a.2)

Selected Subsequence



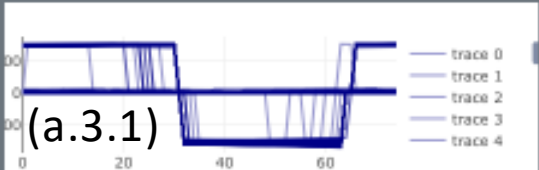
(a.2.1)

Compute Graph
Graph mean score: 130.509



(a.3)

Selected node



(a.3.1)

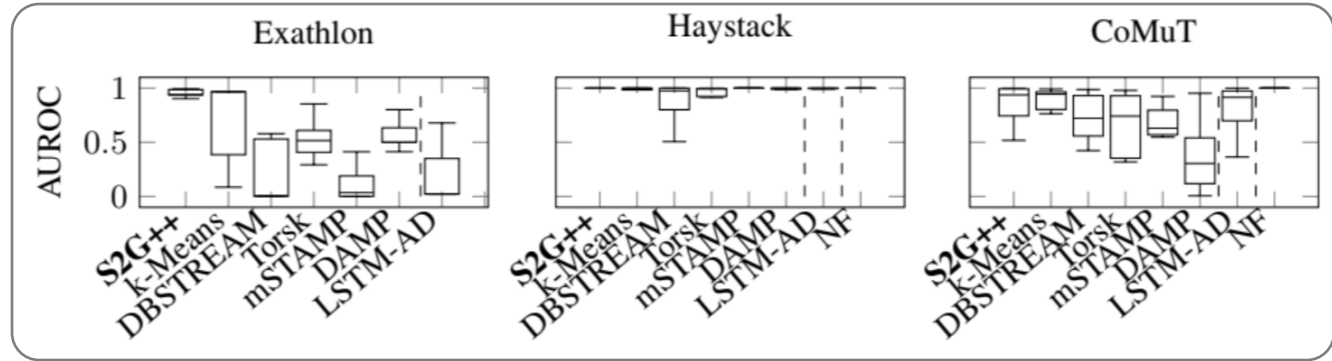
Performance Choose your Method

S2G ▾ STOMP ▾ IF ▾ LOF ▾

Upload Time Series Upload Anomalies



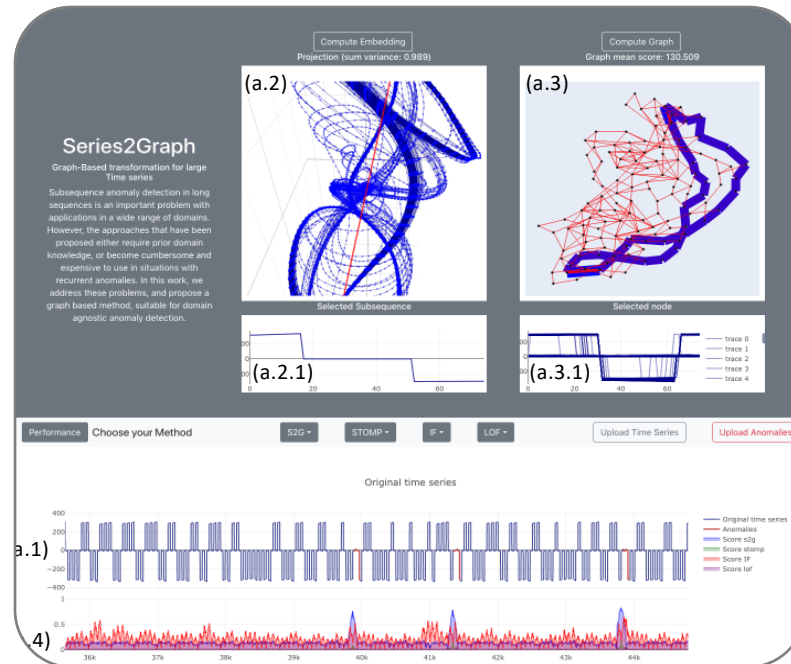
Series2Graph: *To conclude*



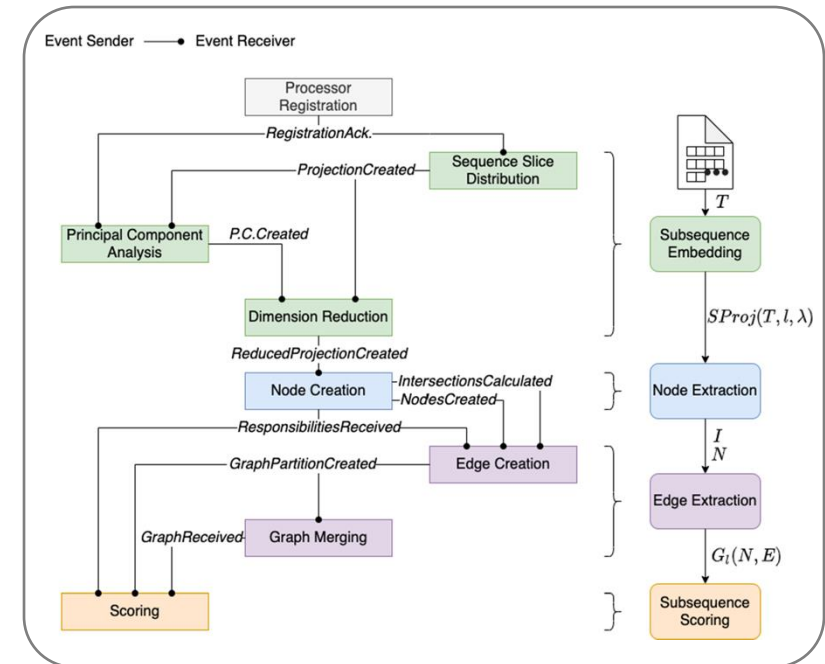
Series2Graph++: Multivariate extension of S2G [11]

In summary:

- We proposed a **user interface** to explore the resulting graph [10]
- Series2Graph **extensions** have been proposed [11,12]



GraphAn: S2G User interface [10]



DADS: Distributed version of S2G [12]

Series2Graph: *What next?*

Several research directions

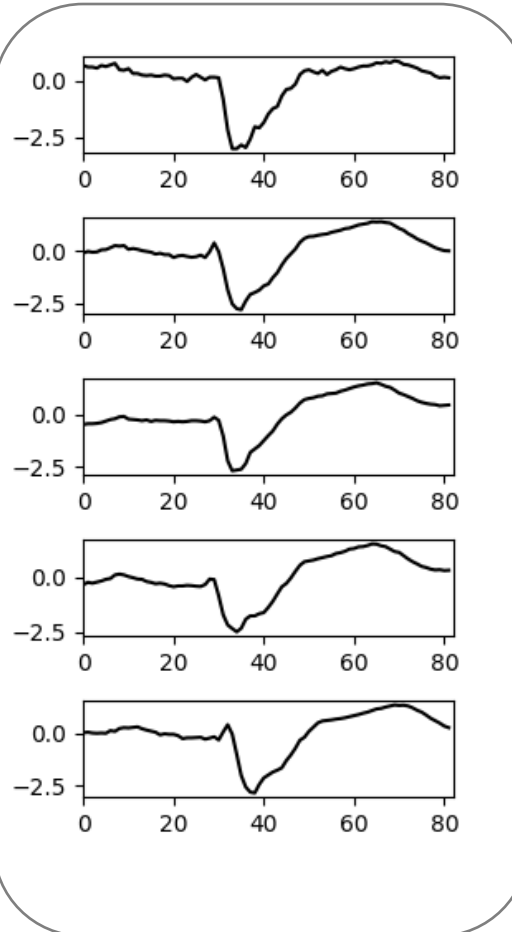
- Can the graph structure of Series2Graph help identify different time series types?

Series2Graph: *What next?*

Several research directions

- Can the graph structure of Series2Graph help identify different time series types?

Time series Database

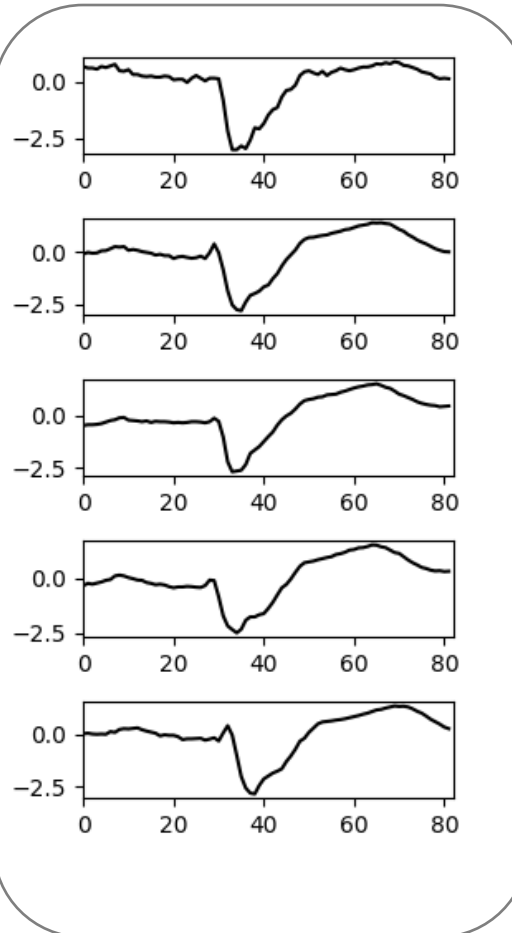


Series2Graph: *What next?*

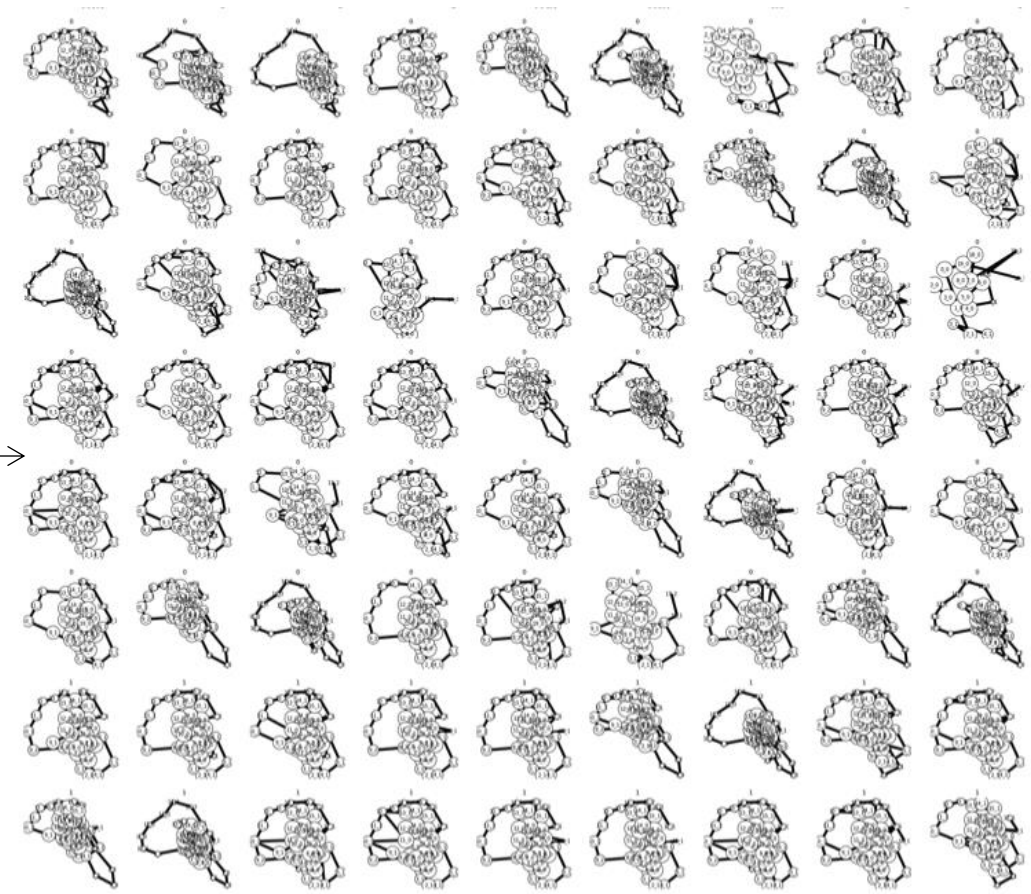
Several research directions

- Can the graph structure of Series2Graph help identify different time series types?

Time series Database



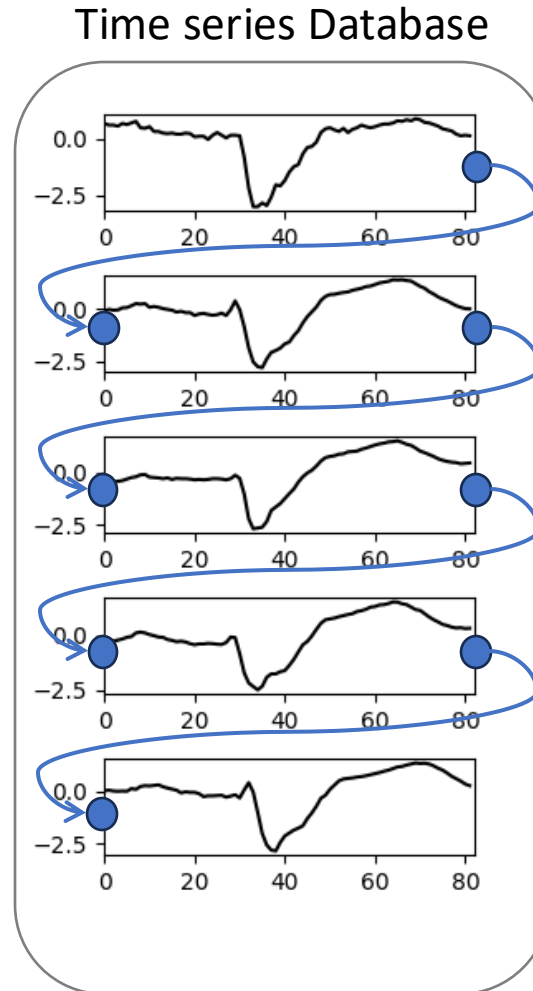
Graph embedding per time series



Series2Graph: *What next?*

Several research directions

- Can the graph structure of Series2Graph help identify different time series types?
- Is a unique graph meaningful for a set of time series?

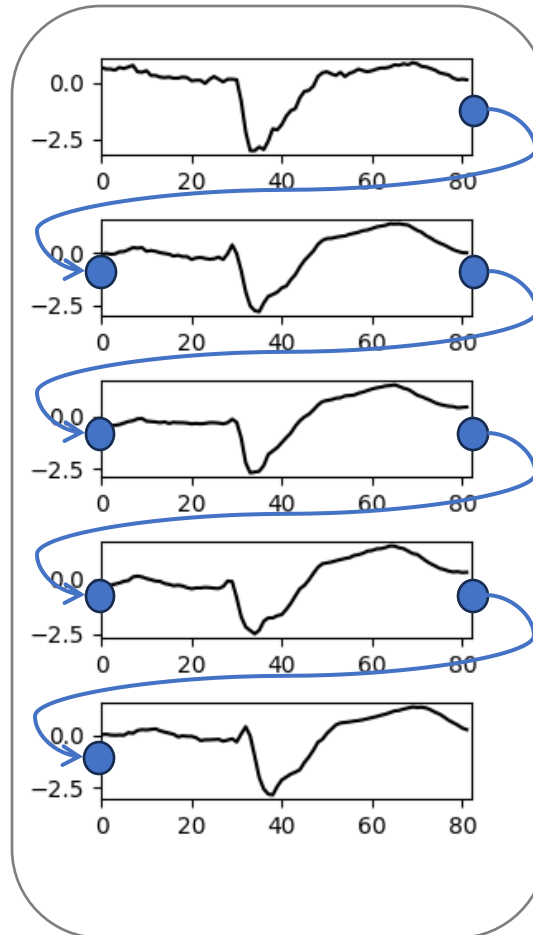


Series2Graph: *What next?*

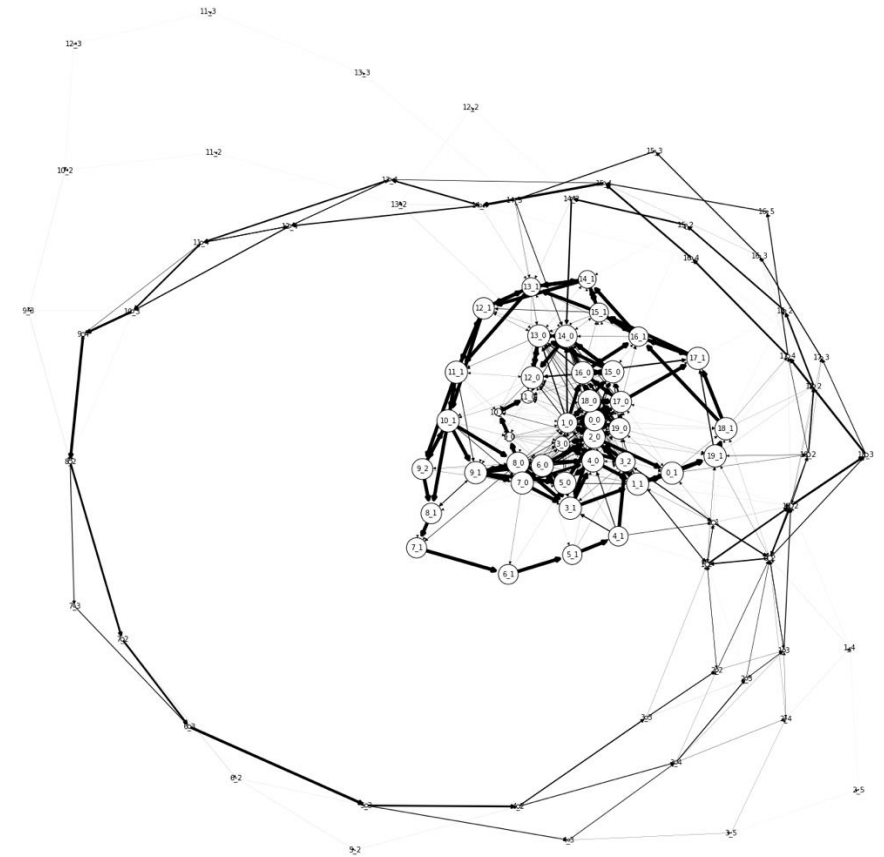
Several research directions

- Can the graph structure of Series2Graph help identify different time series types?
- Is a unique graph meaningful for a set of time series?

Time series Database



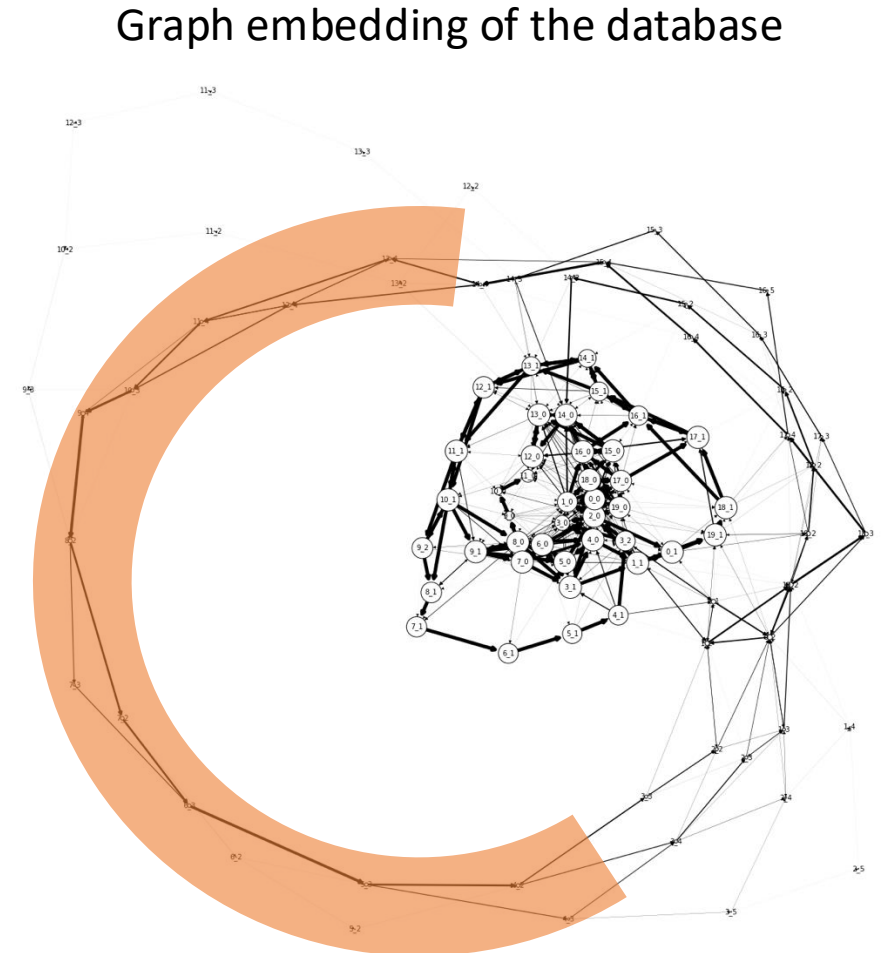
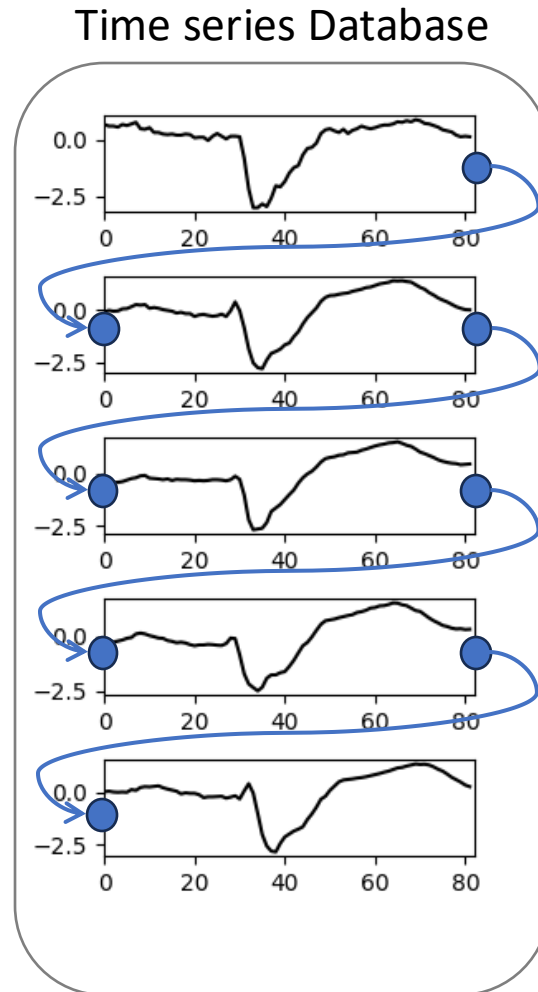
Graph embedding of the database



Series2Graph: *What next?*

Several research directions

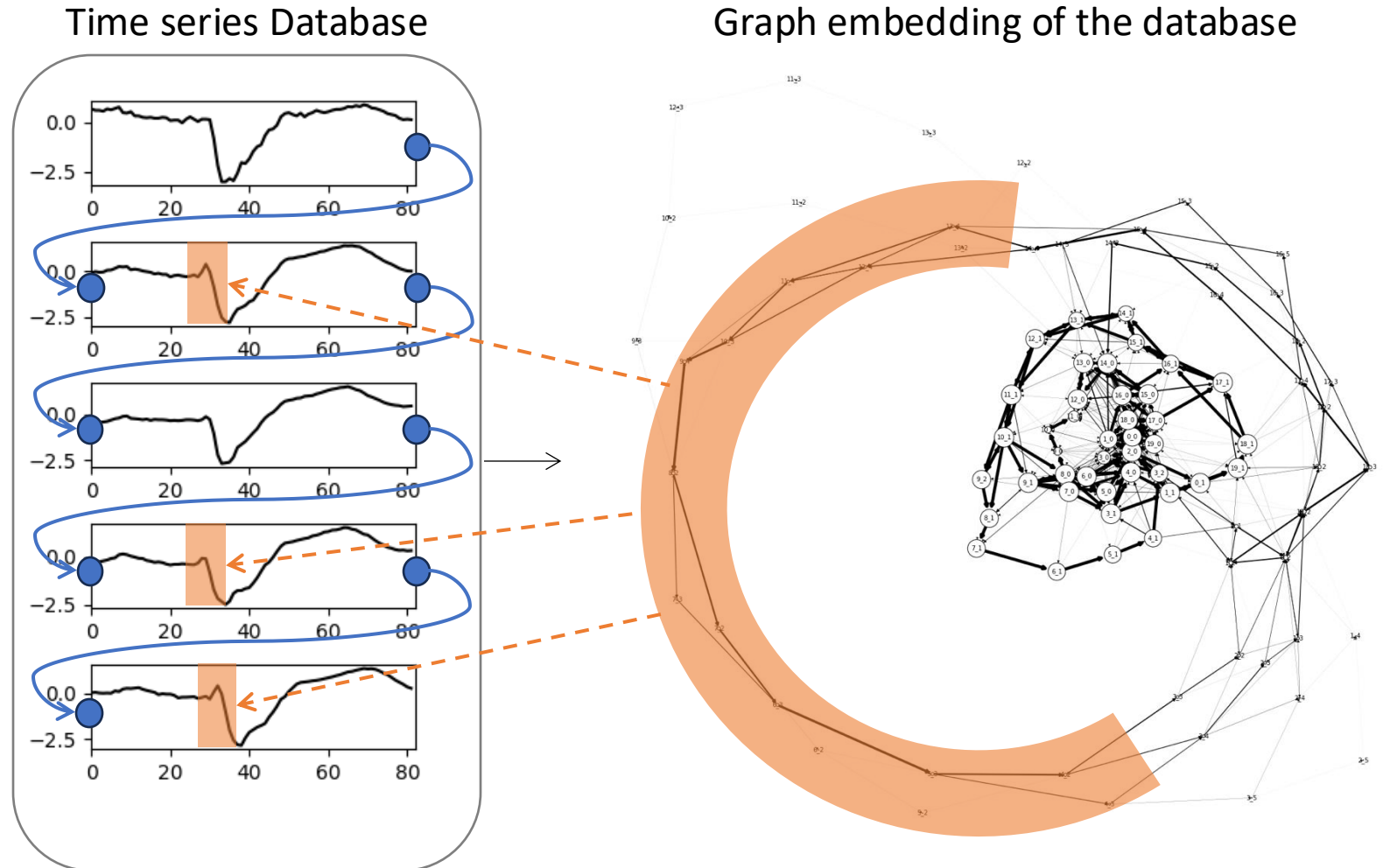
- Can the graph structure of Series2Graph help identify different time series types?
- Is a unique graph meaningful for a set of time series?



Series2Graph: *What next?*

Several research directions

- Can the graph structure of Series2Graph help identify different time series types?
- Is a unique graph meaningful for a set of time series?

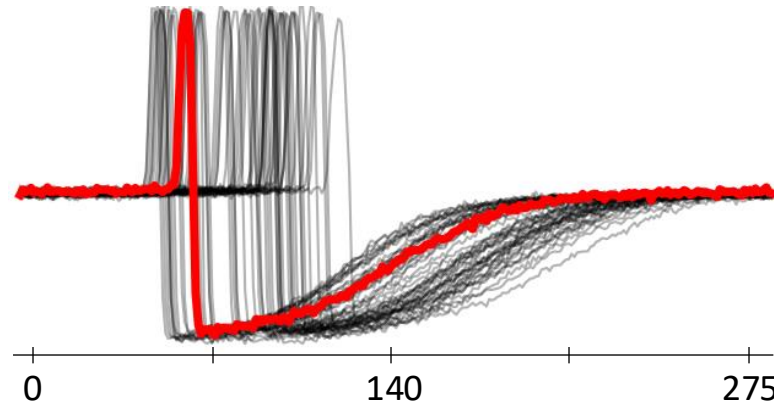


Series2Graph: *What next?*

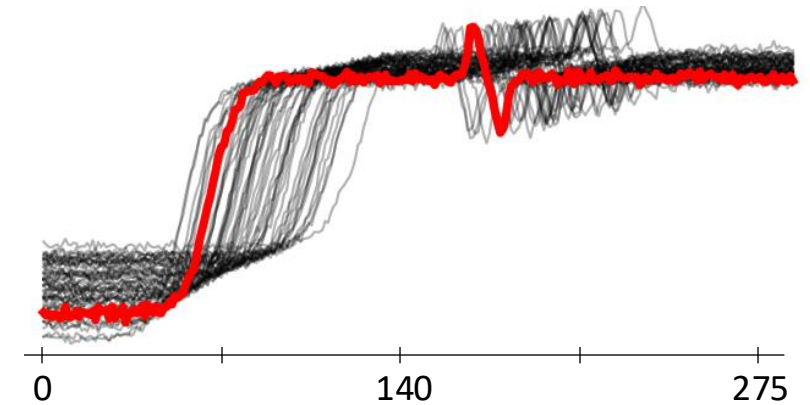
Several research directions

- Can the graph structure of Series2Graph help identify different time series types?
- Is a unique graph meaningful for a set of time series?

Trace dataset (Class 2) [13]



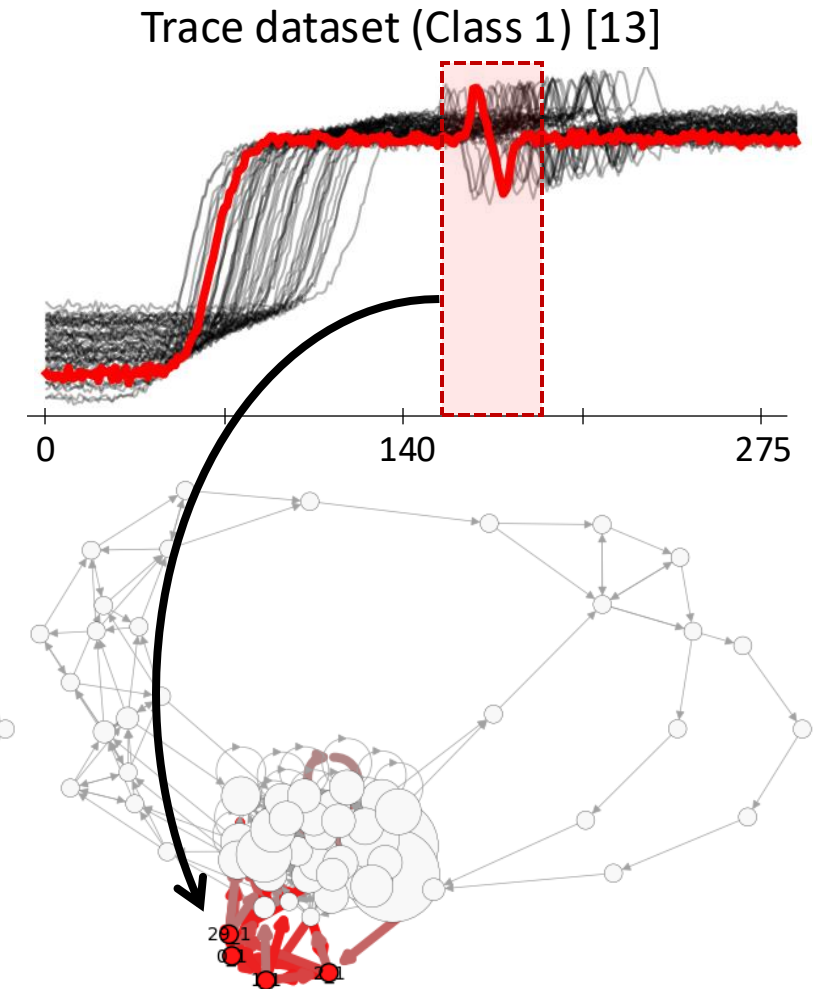
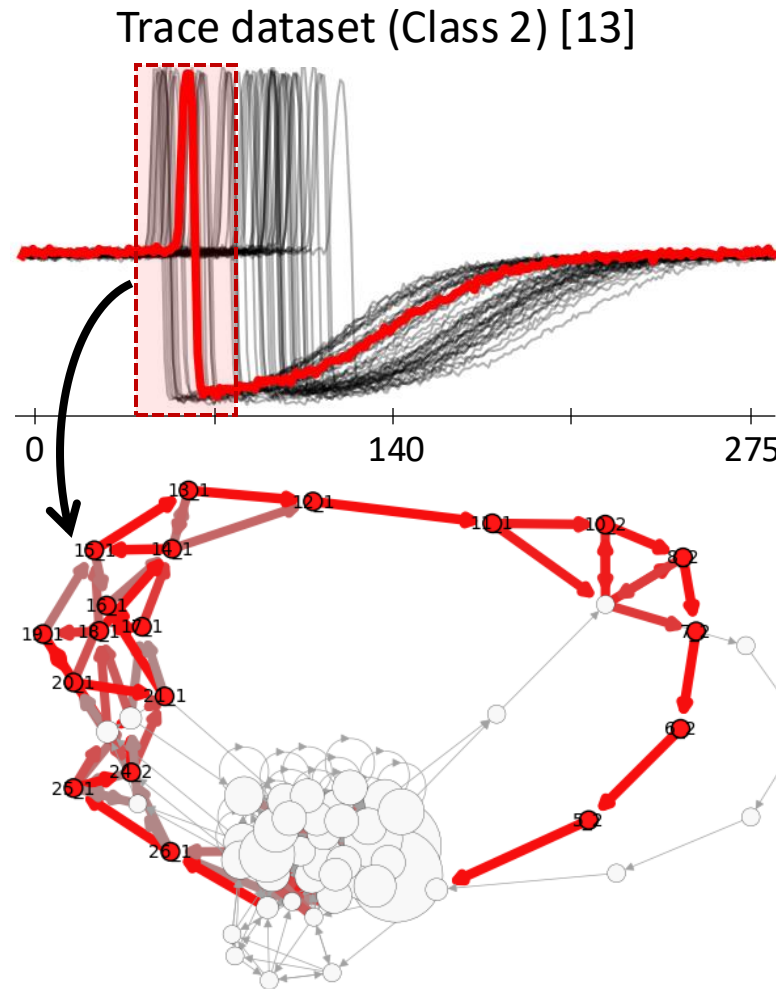
Trace dataset (Class 1) [13]



Series2Graph: *What next?*

Several research directions

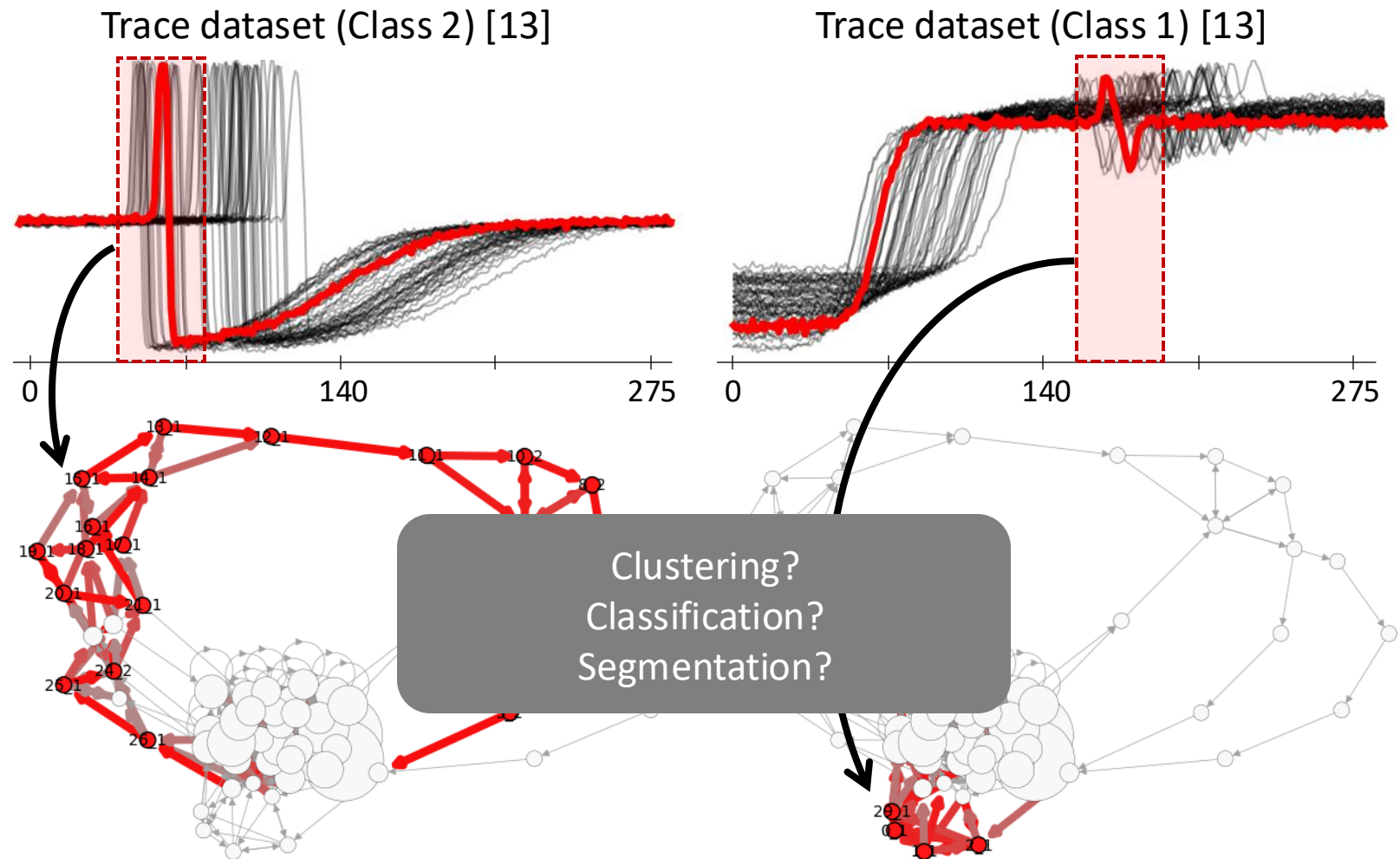
- Can the graph structure of Series2Graph help identify different time series types?
- Is a unique graph meaningful for a set of time series?



Series2Graph: *What next?*

Several research directions

- Can the graph structure of Series2Graph help identify different time series types?
- Is a unique graph meaningful for a set of time series?
- Can we use this graph to perform multiple analytics?



Series2Graph: *What next?*

Series2Graph:

Graph-based Subsequence Anomaly Detection in Time Series

Paul Boniol and Themis Palpanas.



Paper
(VLDB 2020)



<https://www.vldb.org/pvldb/vol13/p1821-boniol.pdf>



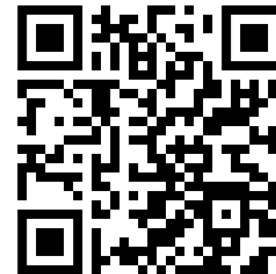
GitHub Repositories

TSB-UAD



TheDatumOrg/
TSB-UAD

DADS



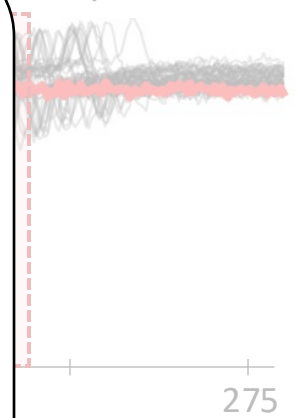
HPI-Information-
Systems/DADS

S2Gpp

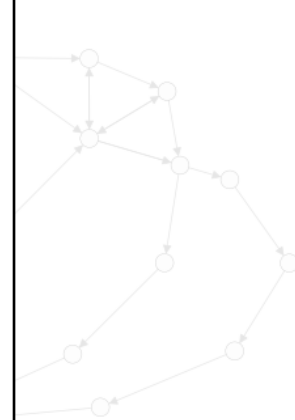


HPI-Information-
Systems/S2Gpp

Class 1)



275





IV. Automated Solutions

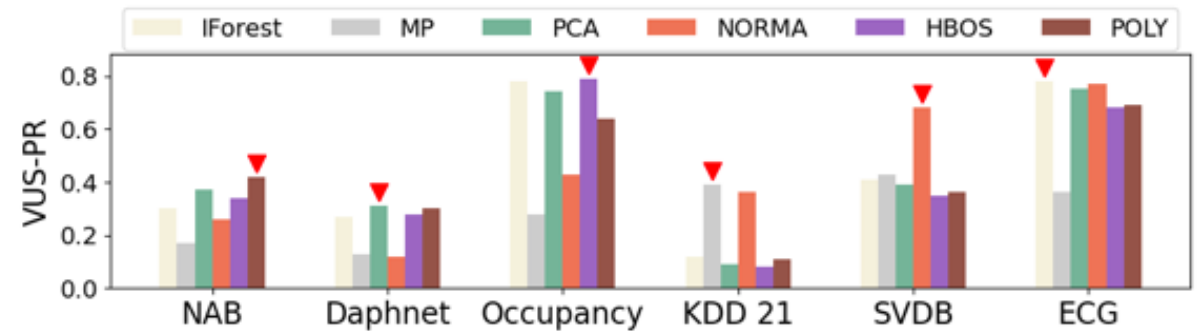
How to pick automatically the best method?

Automated Solution: *Background*

Motivation:

- No one-size-fits-all model: How can we *automatically* identify the best anomaly detector given a time series?

Detection accuracy (VUS-PR) for 6 anomaly detectors across different datasets in TSB-UAD [14]

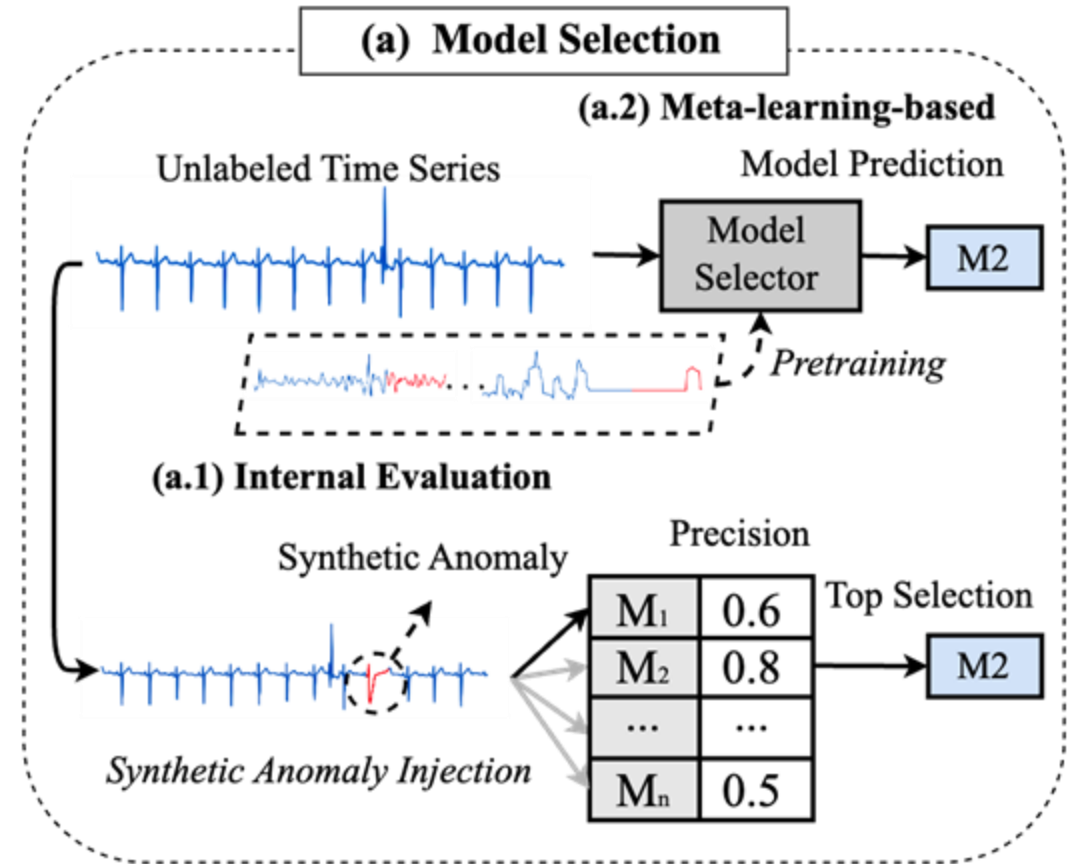


Automated Solution: *Taxonomy*

(a) Model Selection:

Selecting the best anomaly detector from a predefined candidate model set.

- (a.1) Internal Evaluation
- (a.2) Meta-learning-based



Automated Solution: *Taxonomy*

(a) Model Selection:

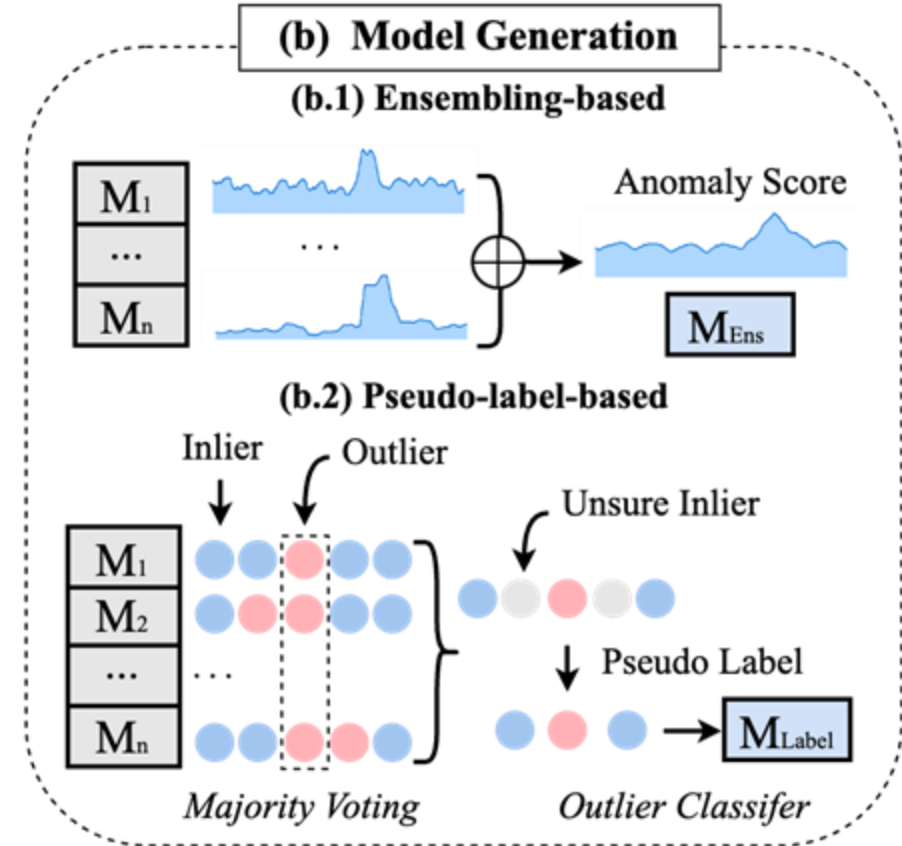
Selecting the best anomaly detector from a predefined candidate model set.

- (a.1) *Internal Evaluation*
- (a.2) *Meta-learning-based*

(b) Model Generation:

Creating an entirely new model for the given time series based on the candidate model set

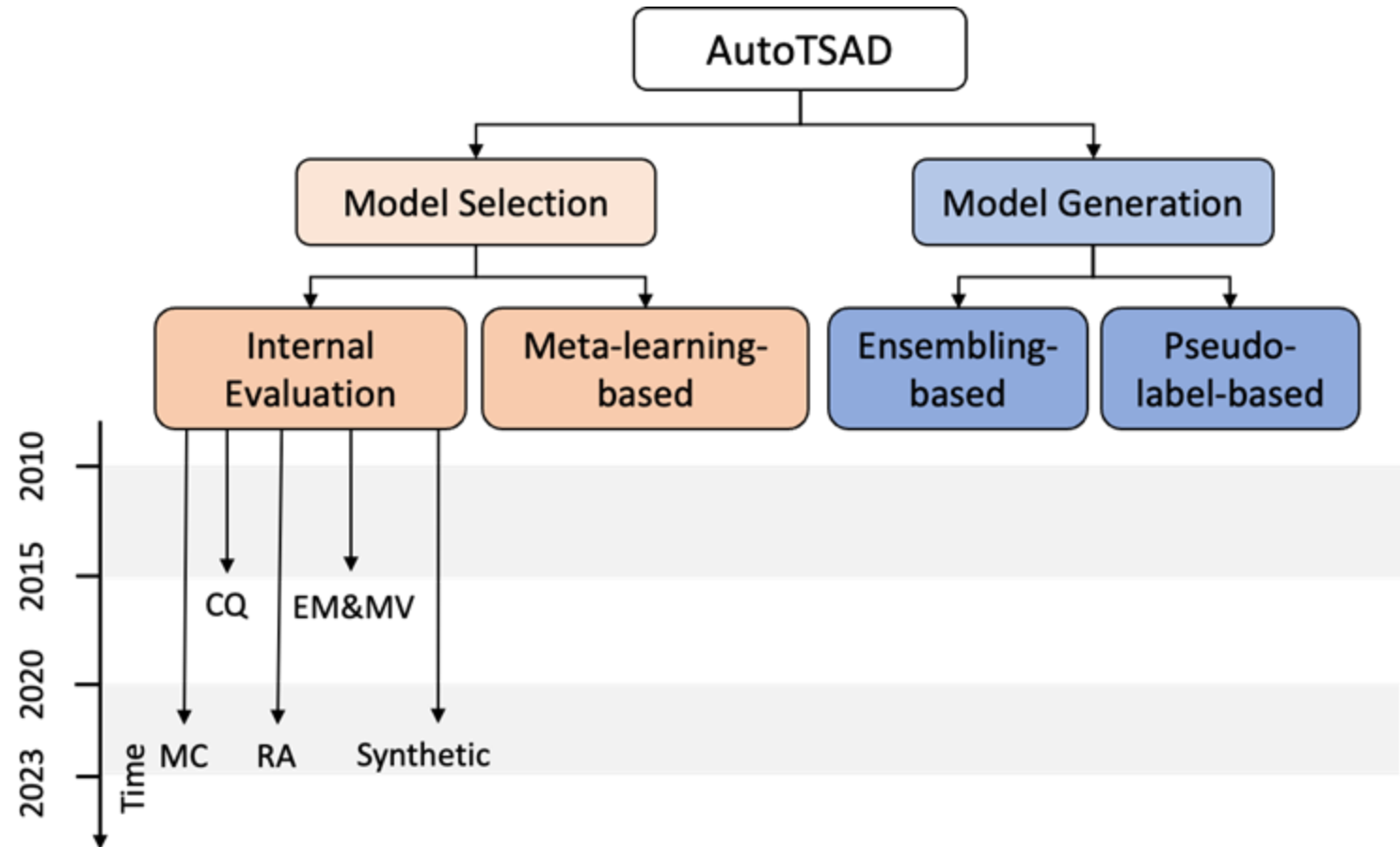
- (b.1) *Ensembling-based*
- (b.2) *Pseudo-label-based*



Automated Solution: *Internal Evaluation*

Definition: Evaluate the effectiveness of a model without any reliance on external information

- **Stand-alone:** Clustering Quality, EM&MV, Synthetic anomaly injection
- **Collective:** Model Centrality, Rank Aggregation



Automated Solution: *Internal Evaluation*

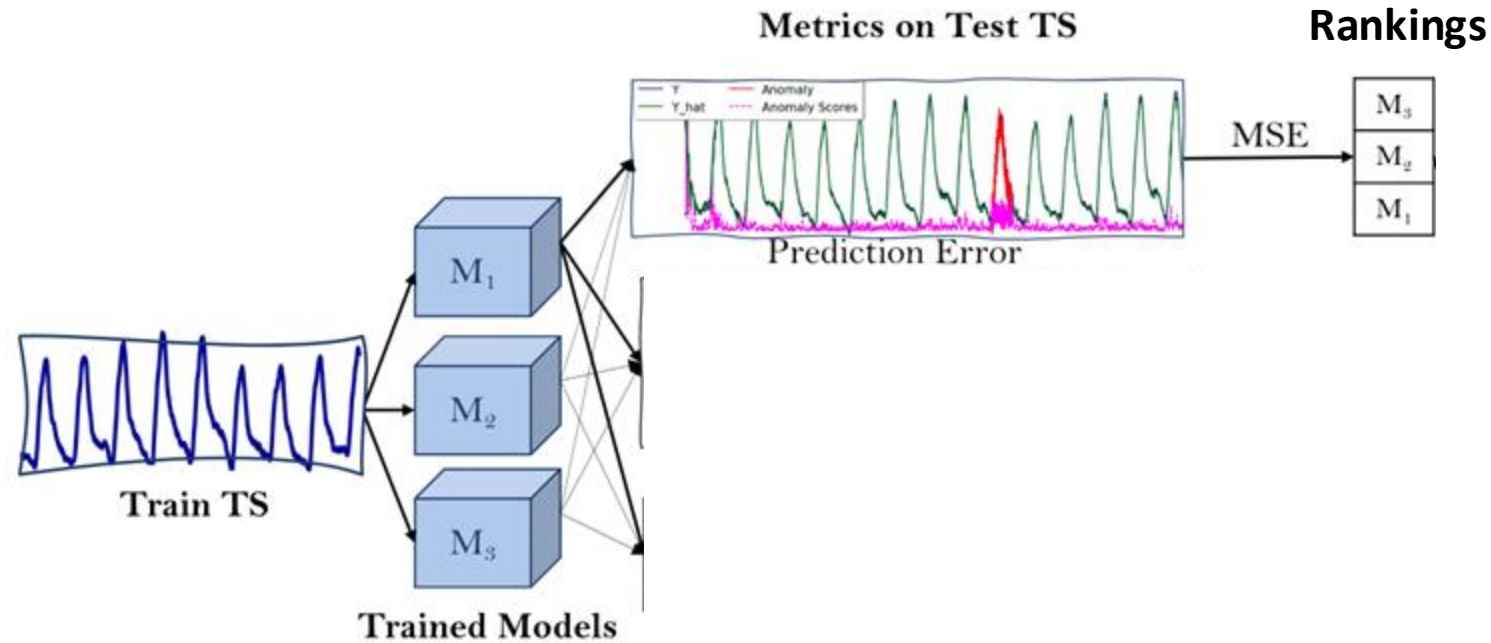


Image from [15]: Internal Evaluation workflow.

Automated Solution: *Internal Evaluation*

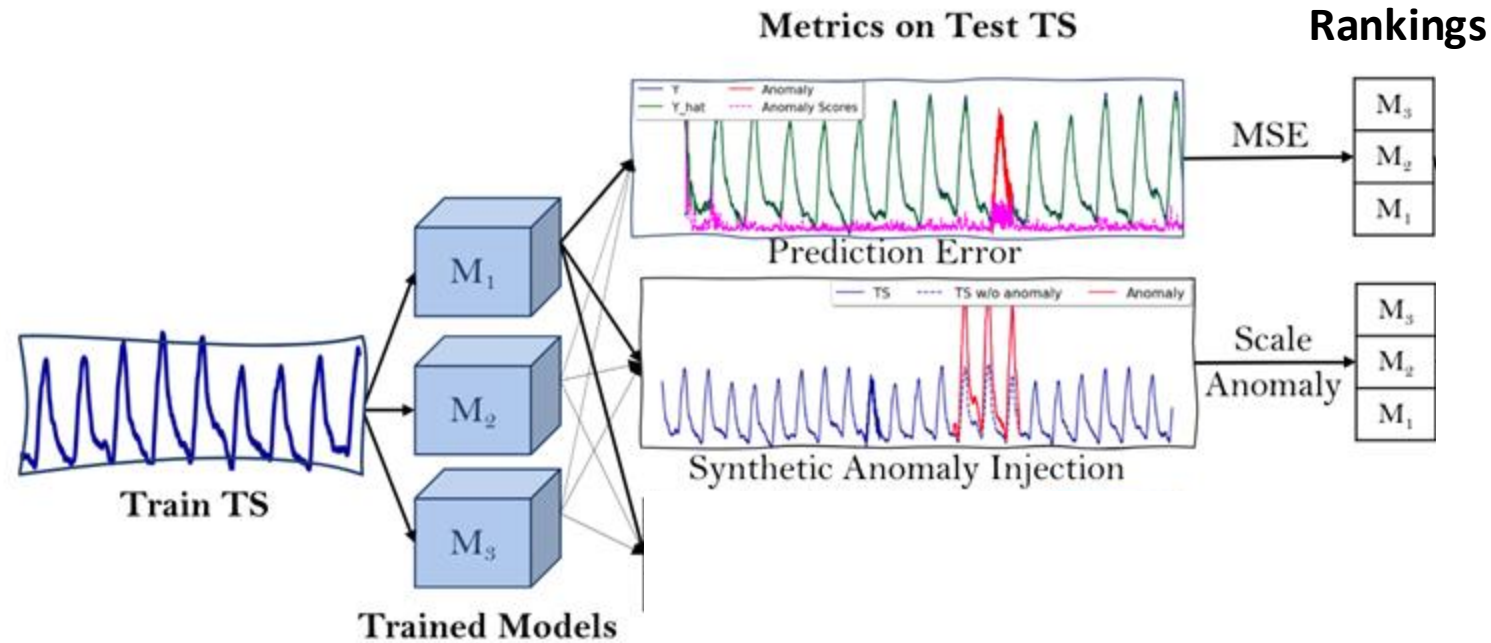


Image from [15]: Internal Evaluation workflow.

Automated Solution: *Internal Evaluation*

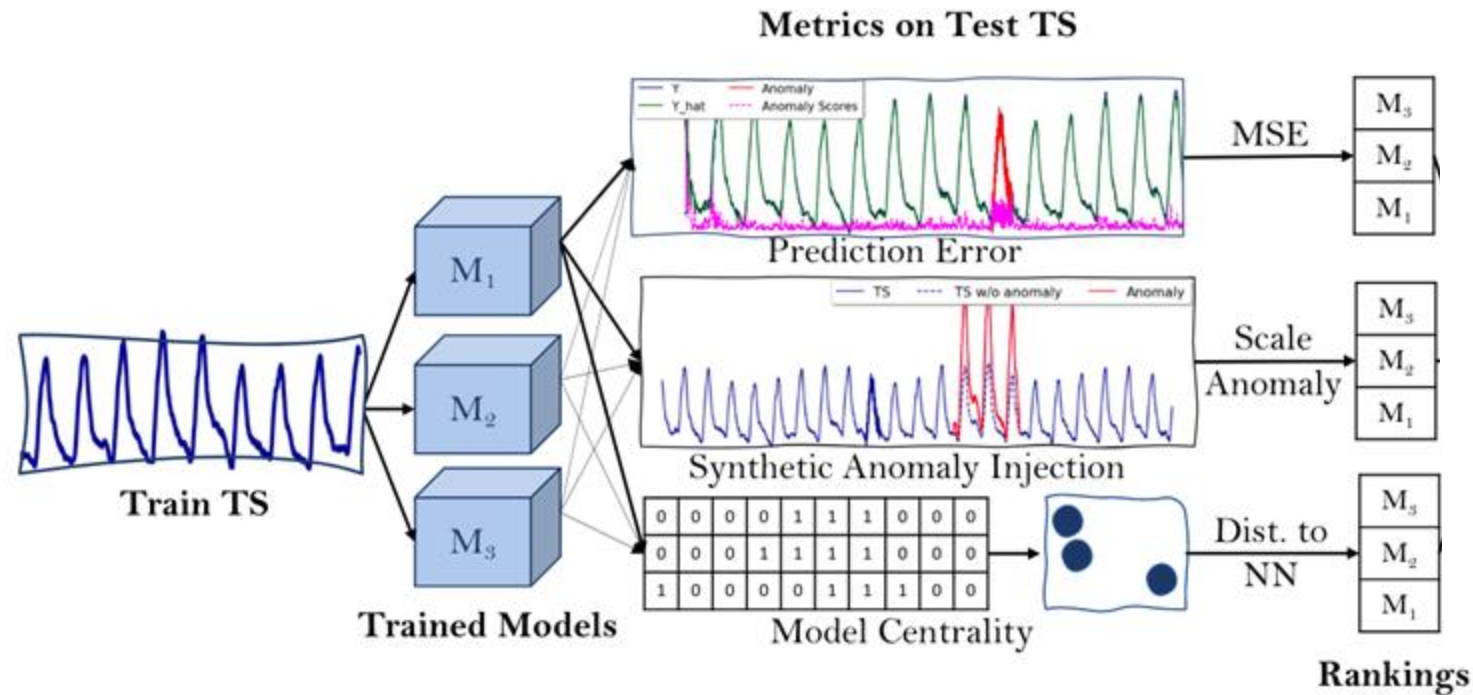


Image from [15]: Internal Evaluation workflow.

Automated Solution: *Internal Evaluation*

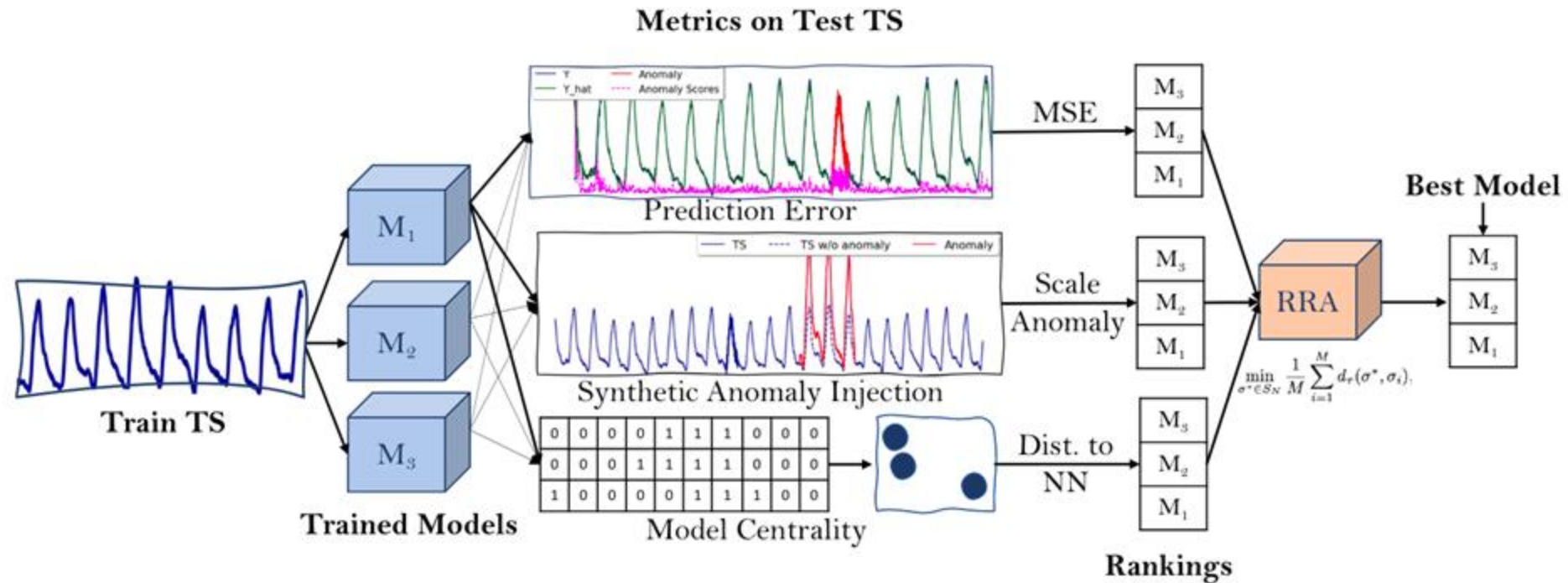
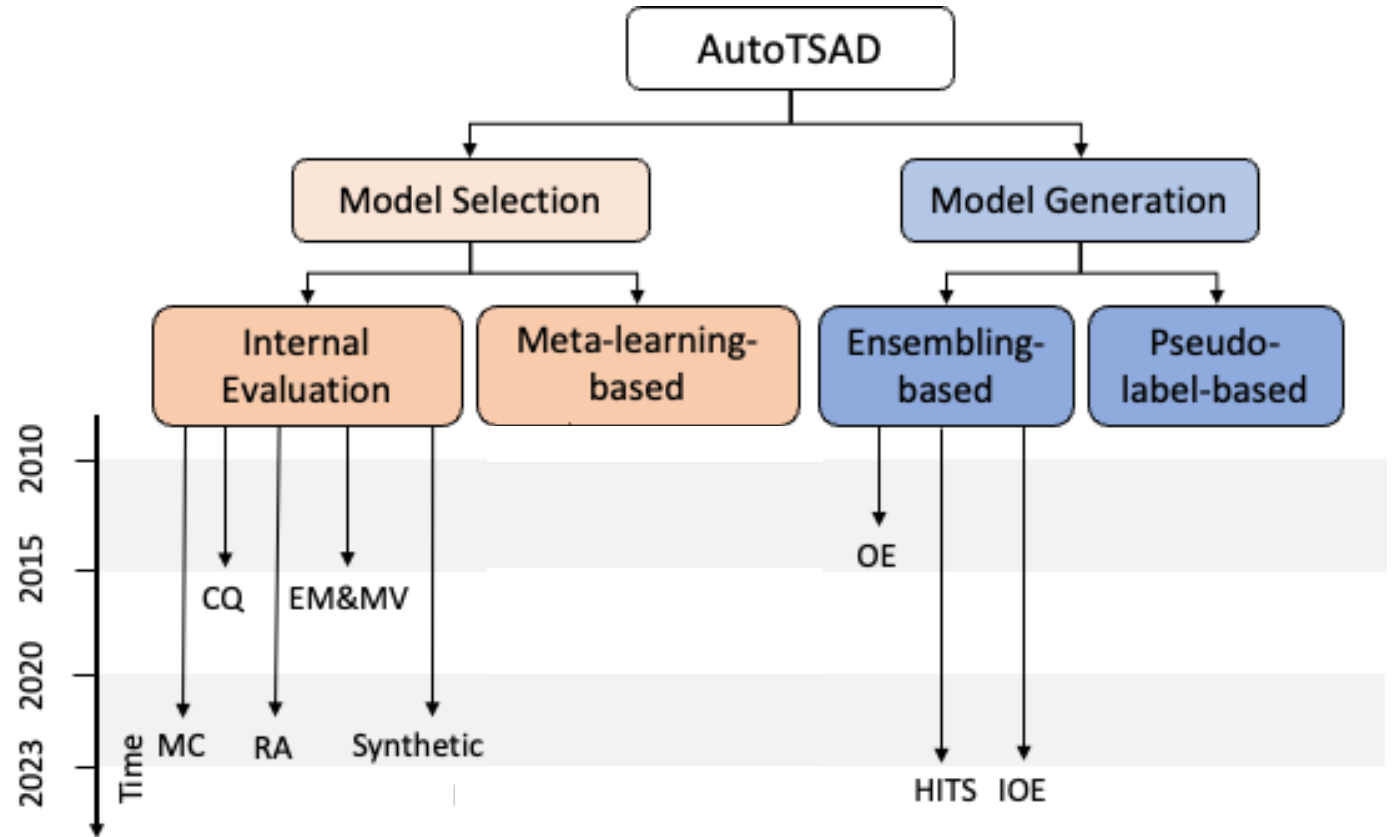


Image from [15]: Internal Evaluation workflow.

Automated Solution: *Ensembling-based*

Definition: Integrate predictions from the candidate model set

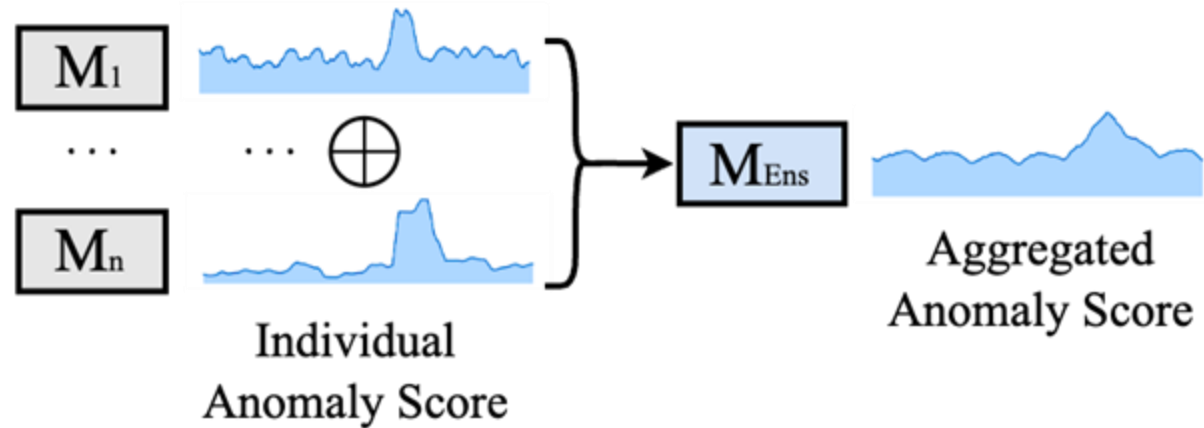
- **Full:** OE
- **Selective:** HITS, IOE



Automated Solution: *Ensembling-based*

Definition: Integrate predictions from the candidate model set

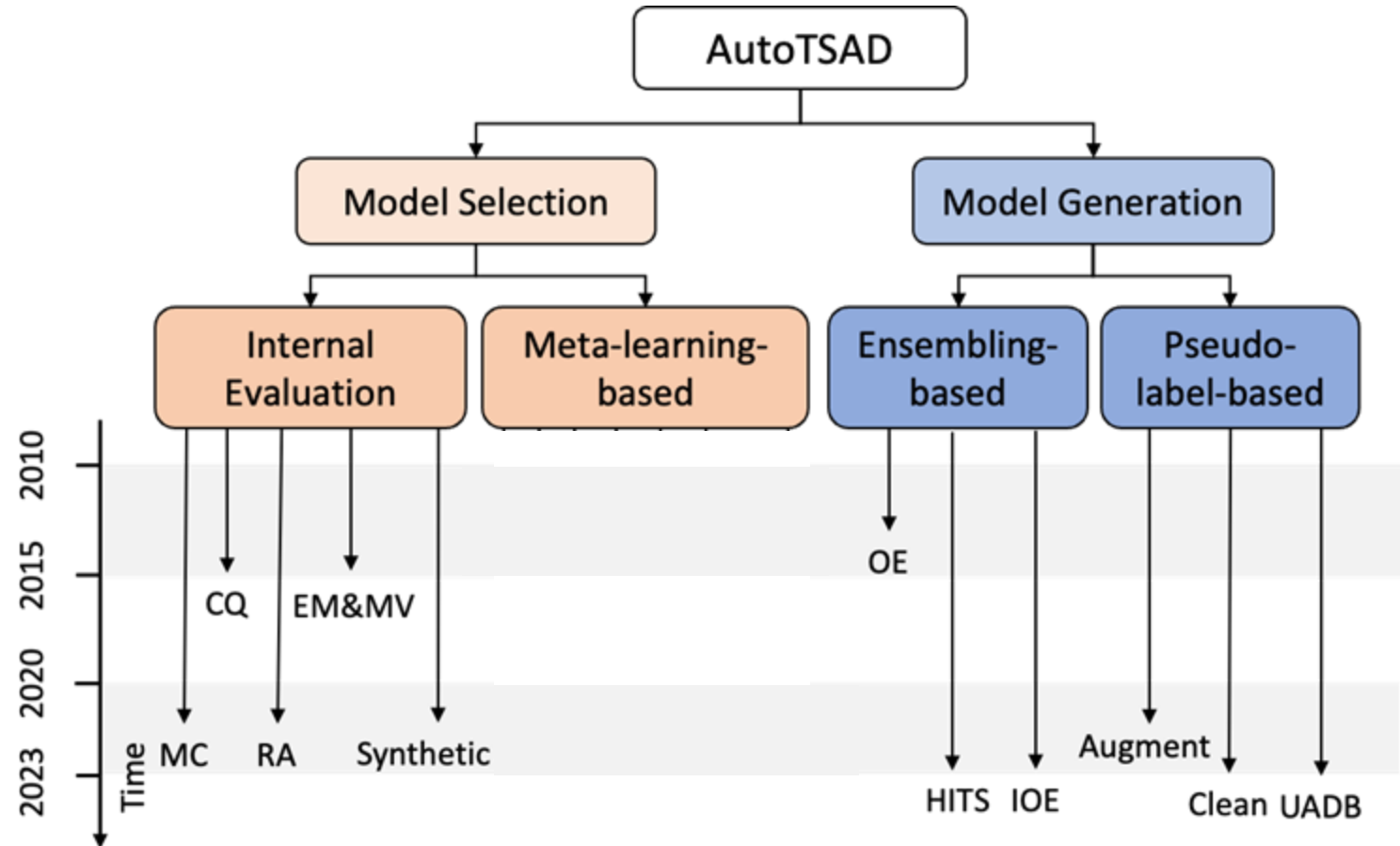
- **Full:** OE
- **Selective:** HITS, IOE



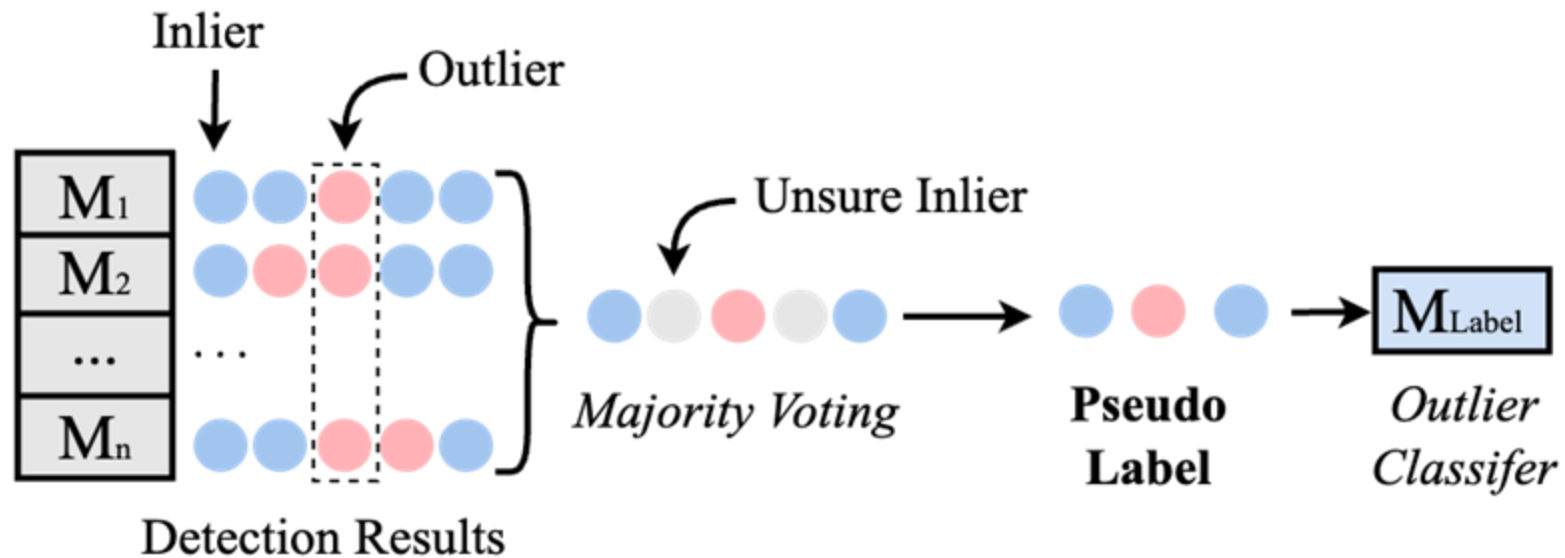
Automated Solution: *Pseudo-label-based*

Definition: Generate pseudo-labels to transform the unsupervised anomaly detection problem into a supervised framework

- **AutoOD:** Augment, Clean
- **Booster:** UADB



Automated Solution: *Pseudo-label-based*

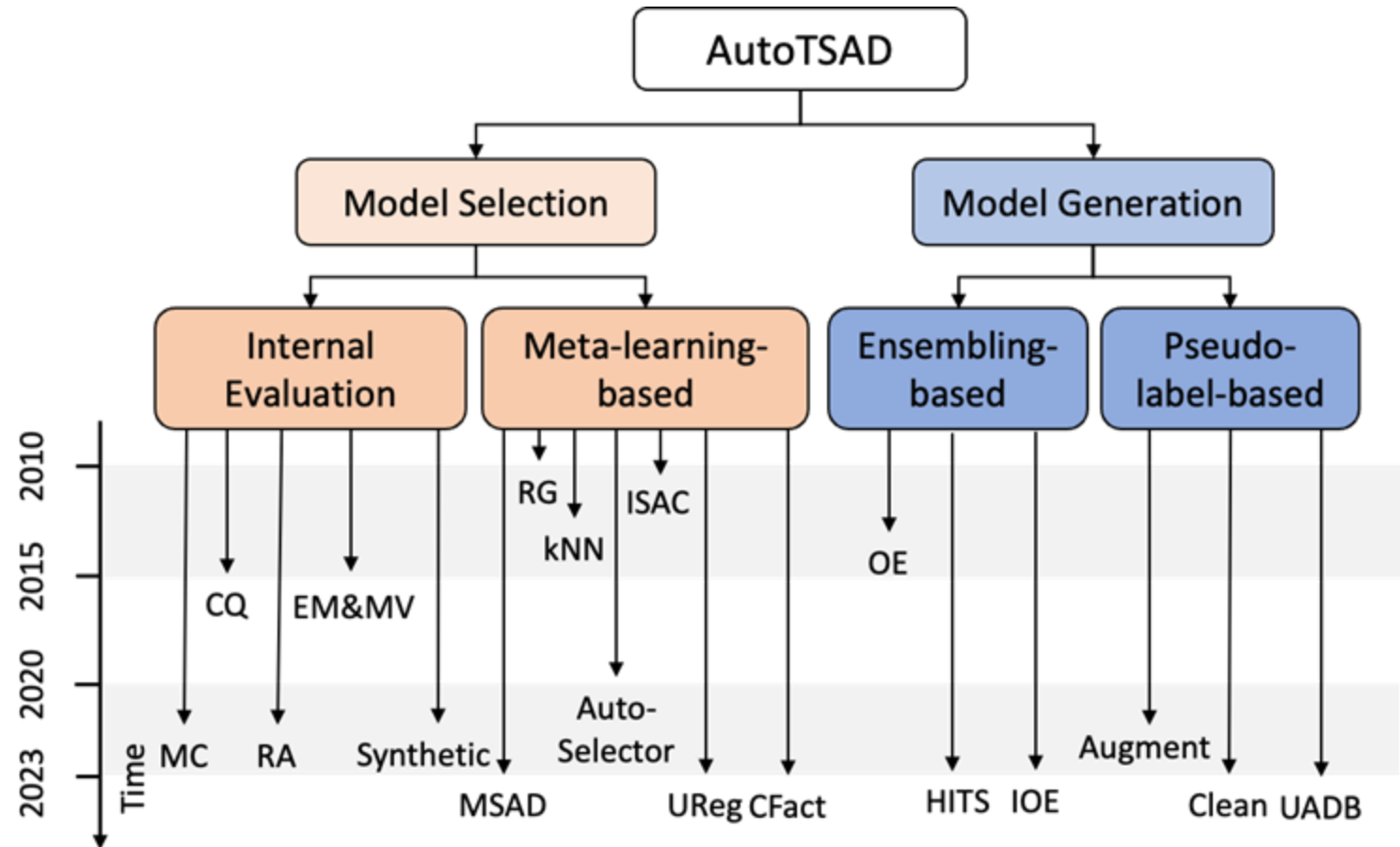


Pseudo-label-based Method Framework [16].

Automated Solution: *Meta-learning-based*

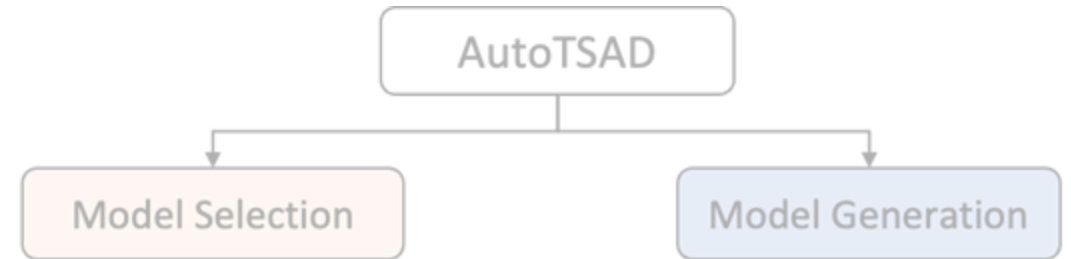
Definition: Using insights from historical labeled datasets to select the best model for new data

- **Classification:** Auto-Selector, MSAD
- **Regression:** RG, UReg, Cfact
- **Nearest Neighbor:** kNN
- **Other Optimization:** ISAC, MetaOD



Automated Solution: *Meta-learning-based*

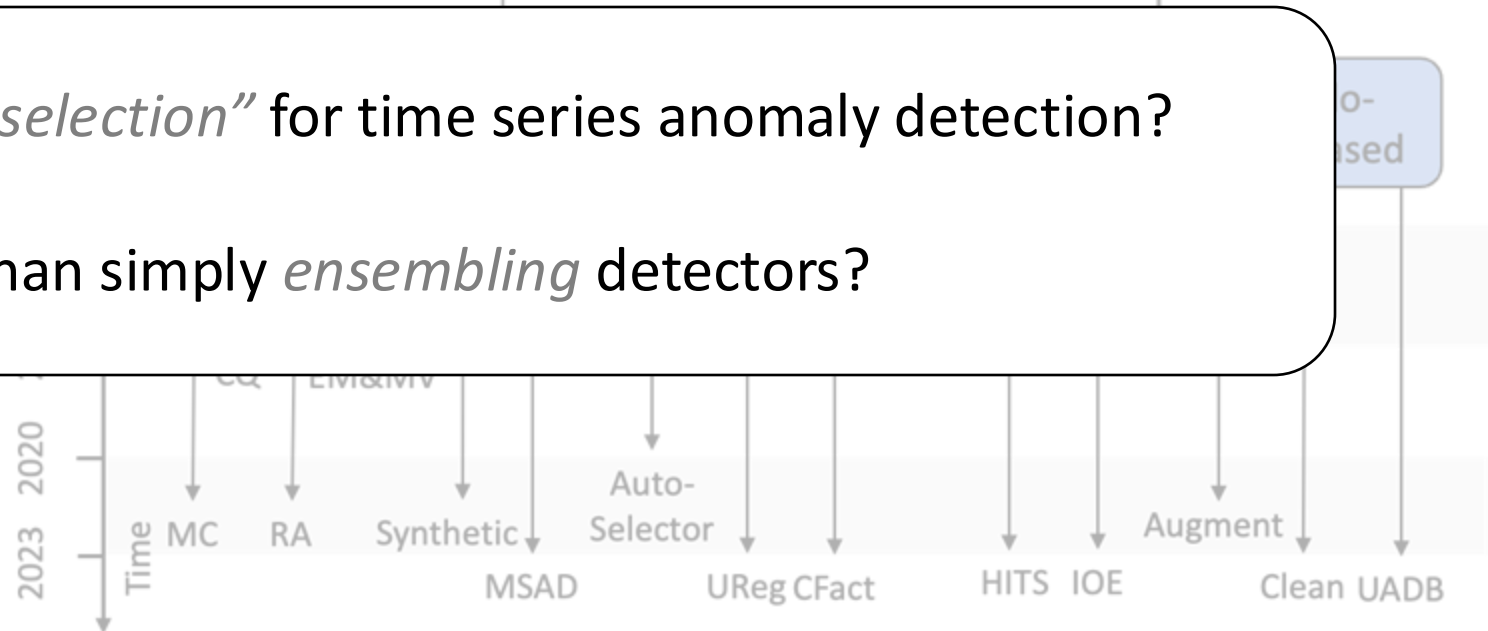
Definition: Using insights from historical labeled datasets to select the best model for new data



How can we do “*model selection*” for time series anomaly detection?

Is it better than simply *ensembling* detectors?

- Other Optimization: ISAC, MetaOD



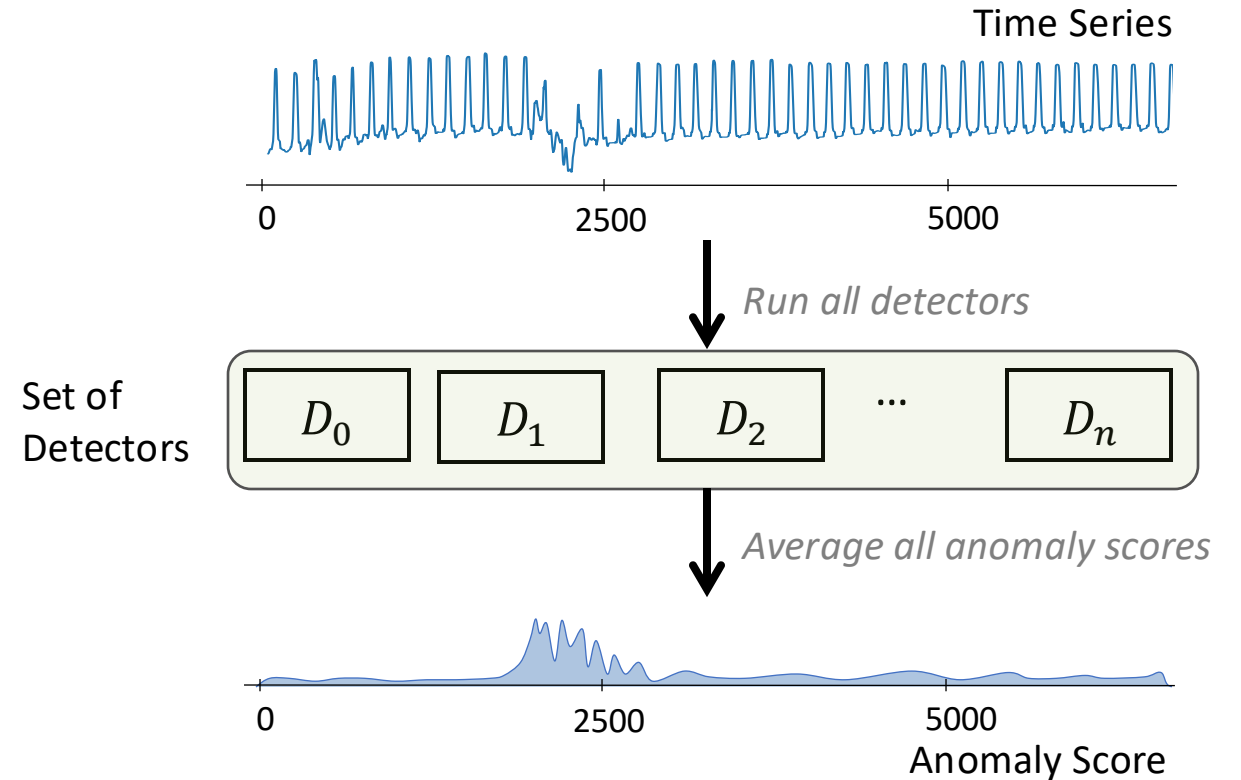


IV. MSAD

Model Selection for Anomaly Detection

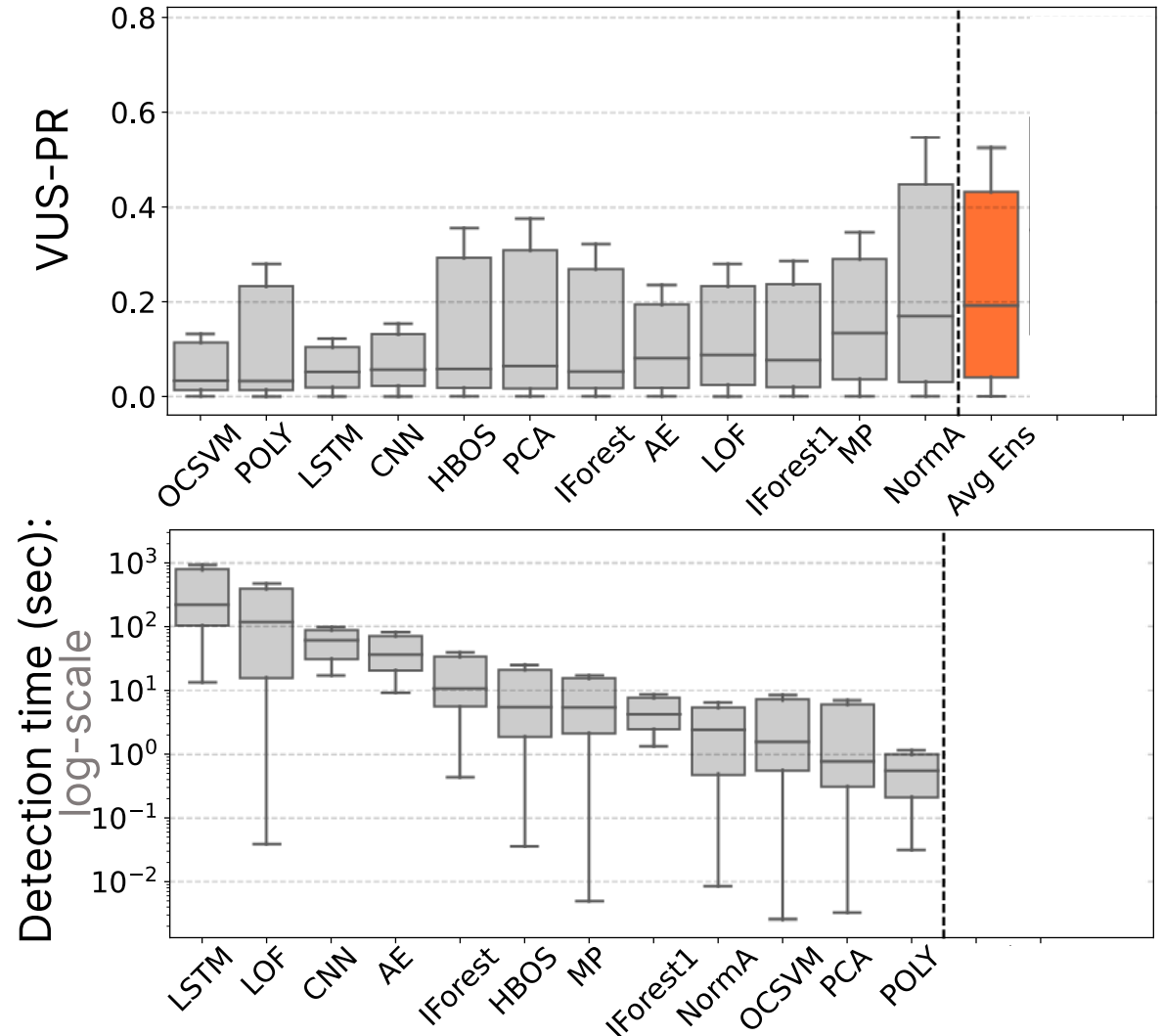
MSAD: *Ensembling versus Model Selection*

Ensembling is proposed as a mitigation strategy to the previous limitation [17]



MSAD: *Ensembling versus Model Selection*

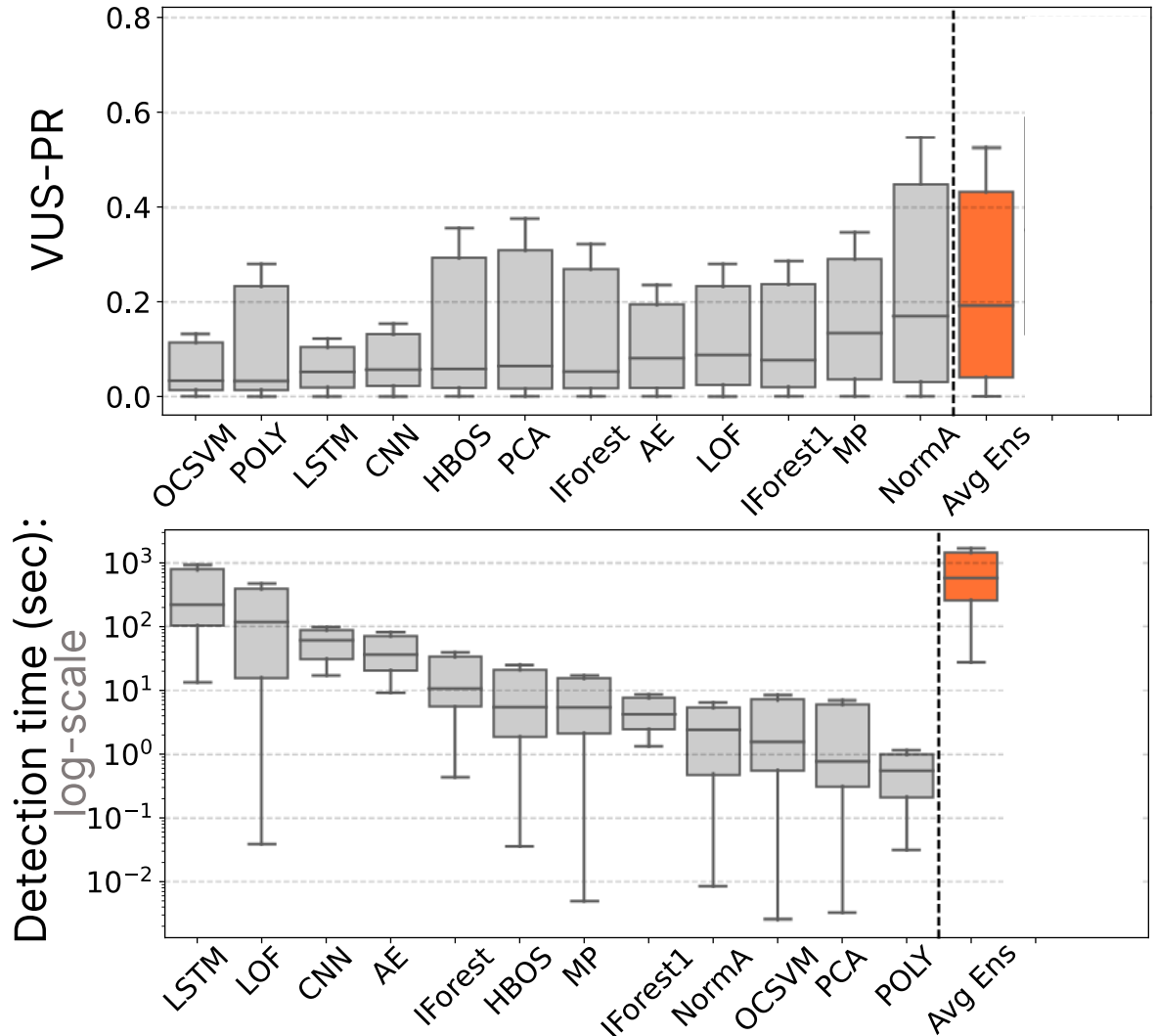
Ensembling is proposed as a mitigation strategy to the previous limitation [17]



MSAD: *Ensembling versus Model Selection*

Ensembling is proposed as a mitigation strategy to the previous limitation [17]

... But is problematic in terms of execution time

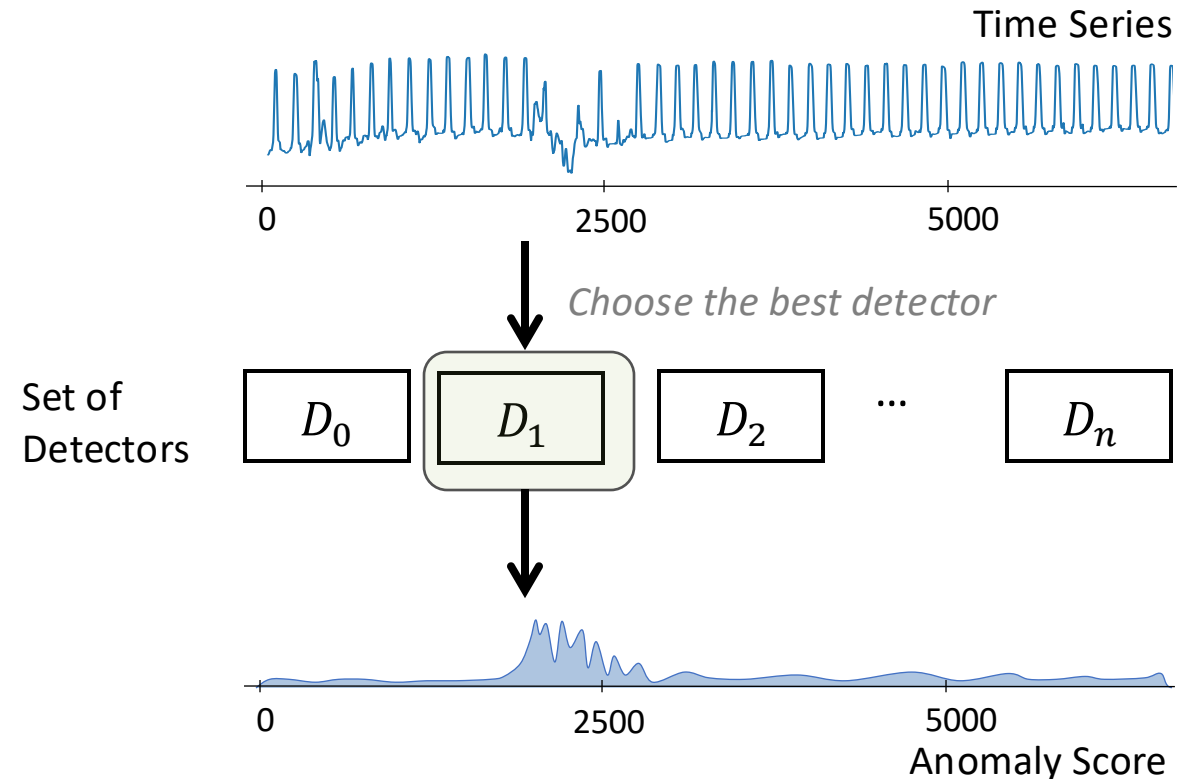


MSAD: *Ensembling versus Model Selection*

Ensembling is proposed as a mitigation strategy to the previous limitation [17]

... But is problematic in terms of execution time

Model Selection (MS) is a solution to reduce the execution time



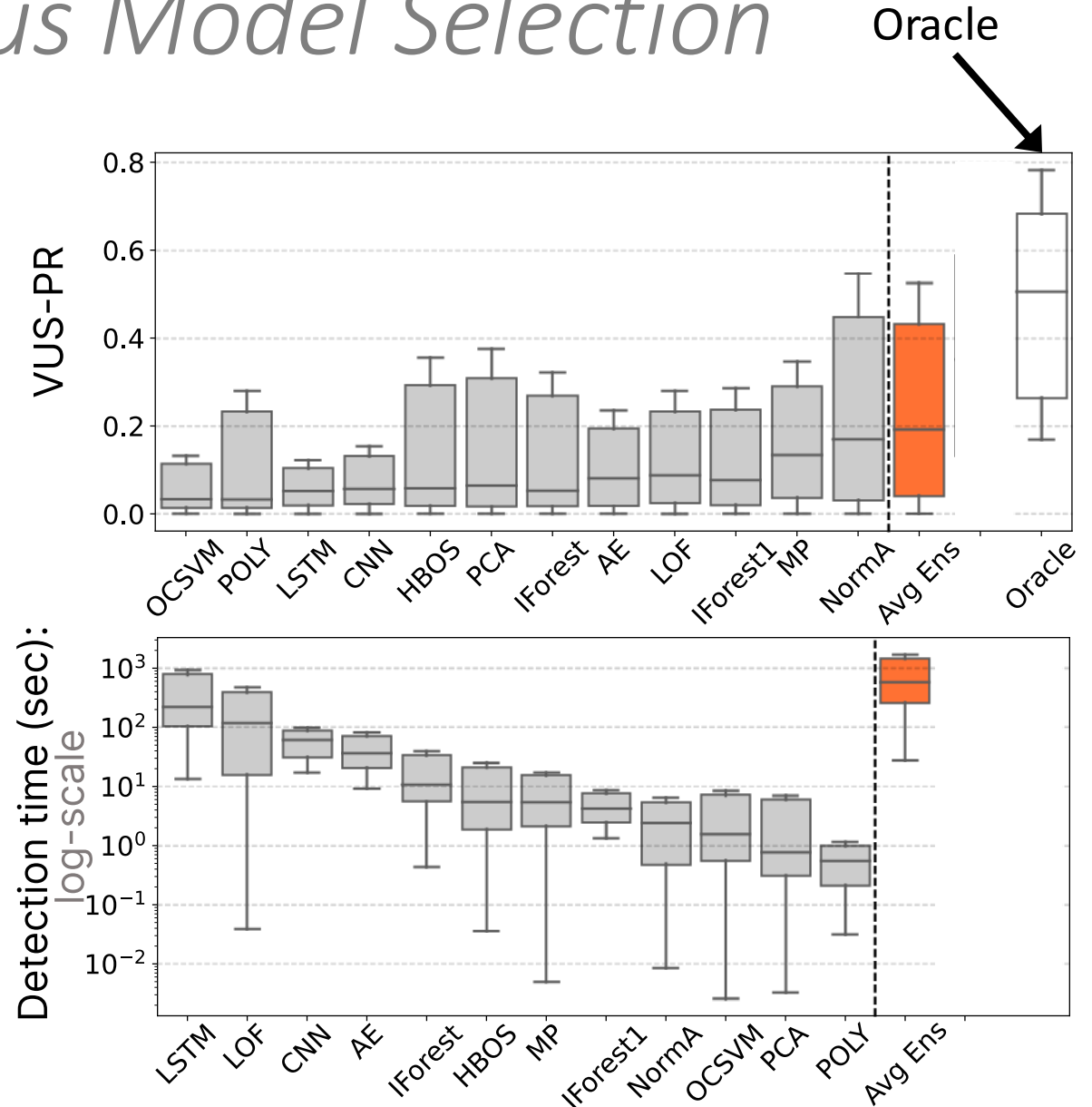
MSAD: *Ensembling versus Model Selection*

Ensembling is proposed as a mitigation strategy to the previous limitation [17]

... But is problematic in terms of execution time

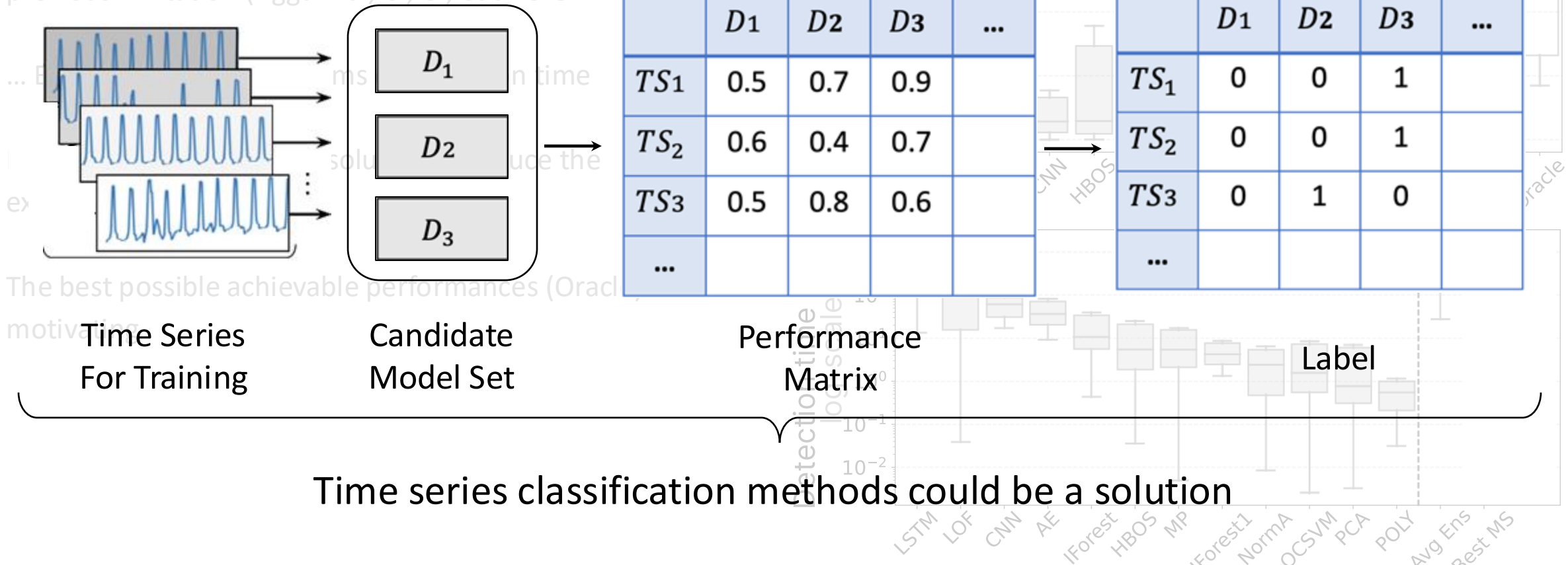
Model Selection (MS) is a solution to reduce the execution time

The best possible achievable performances (Oracle) is motivating



MSAD: *Ensembling versus Model Selection*

Ensembling is proposed as a mitigation strategy to the previous limitation (Aggarwal, C., C., et al. SIGKDD 2015)



Time series classification methods could be a solution

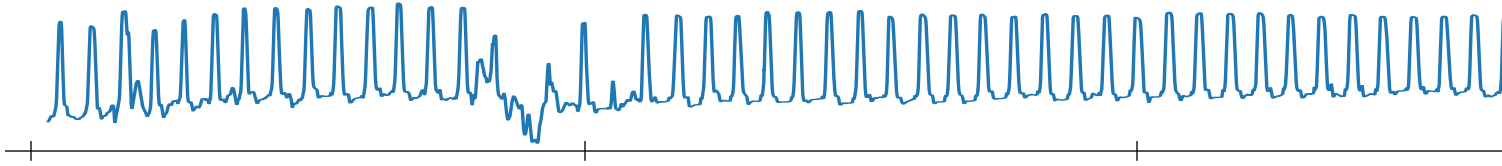
MSAD: *Classification for Model Selection*

Research Questions (RQs)

1. What is the best approach:
 1. Individual Detectors
 2. Average Ensembling (Avg Ens)
 3. Model Selection (MS)
2. What is the best input: Time Series **Features** OR **Raw Values**?
3. What-if model selection is tested on **completely new datasets**?

MSAD: *Experimental Pipeline*

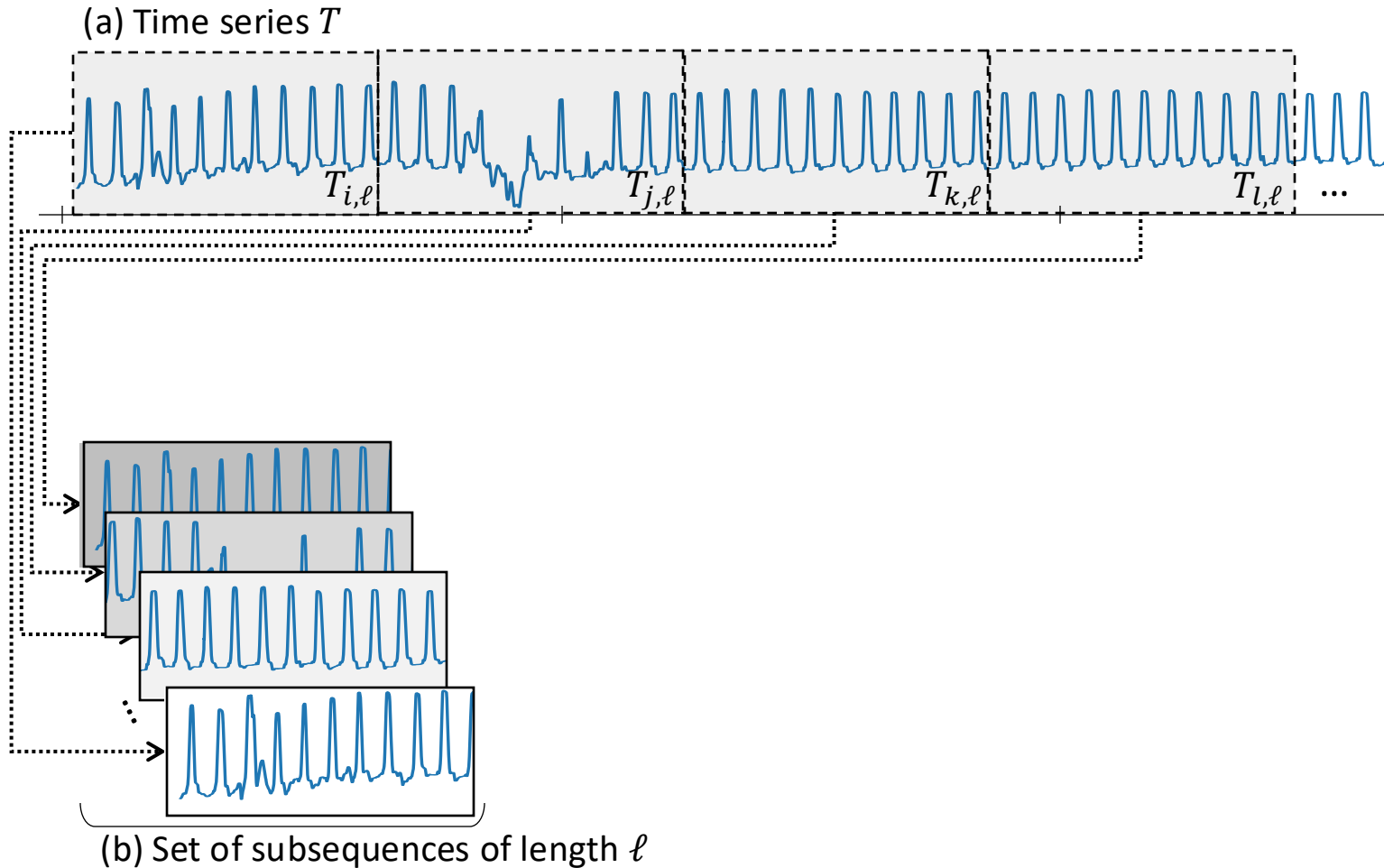
(a) Time series T



Step 1: Acquiring Labeled Time Series

We use the TSB-UAD benchmark [14], on which we know in advance which detector is the best for each time series.

MSAD: *Experimental Pipeline*

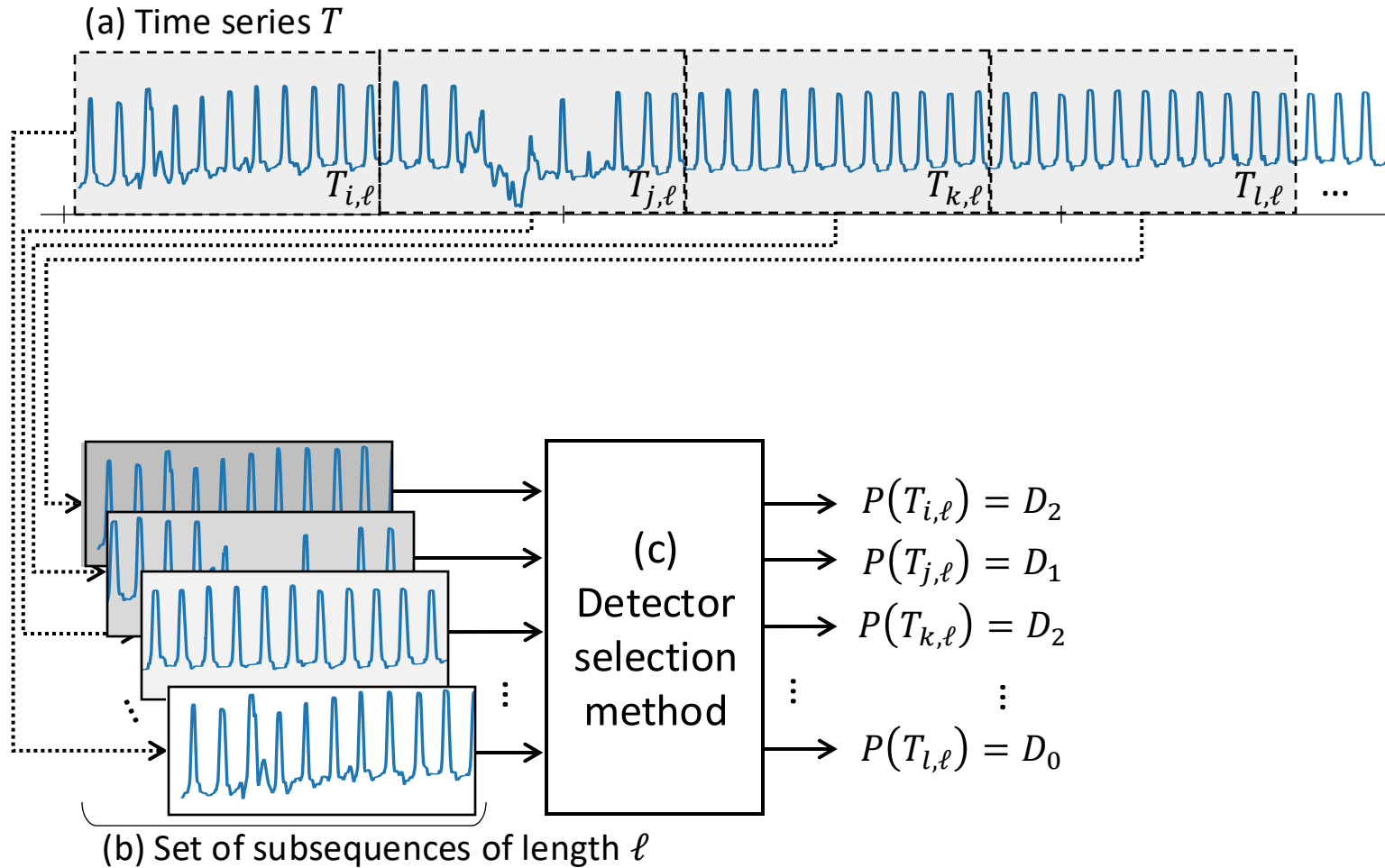


Step 2: Segmentation

We segment the time series into equal length subsequences.

Each subsequence is assigned to the same label (best detector)

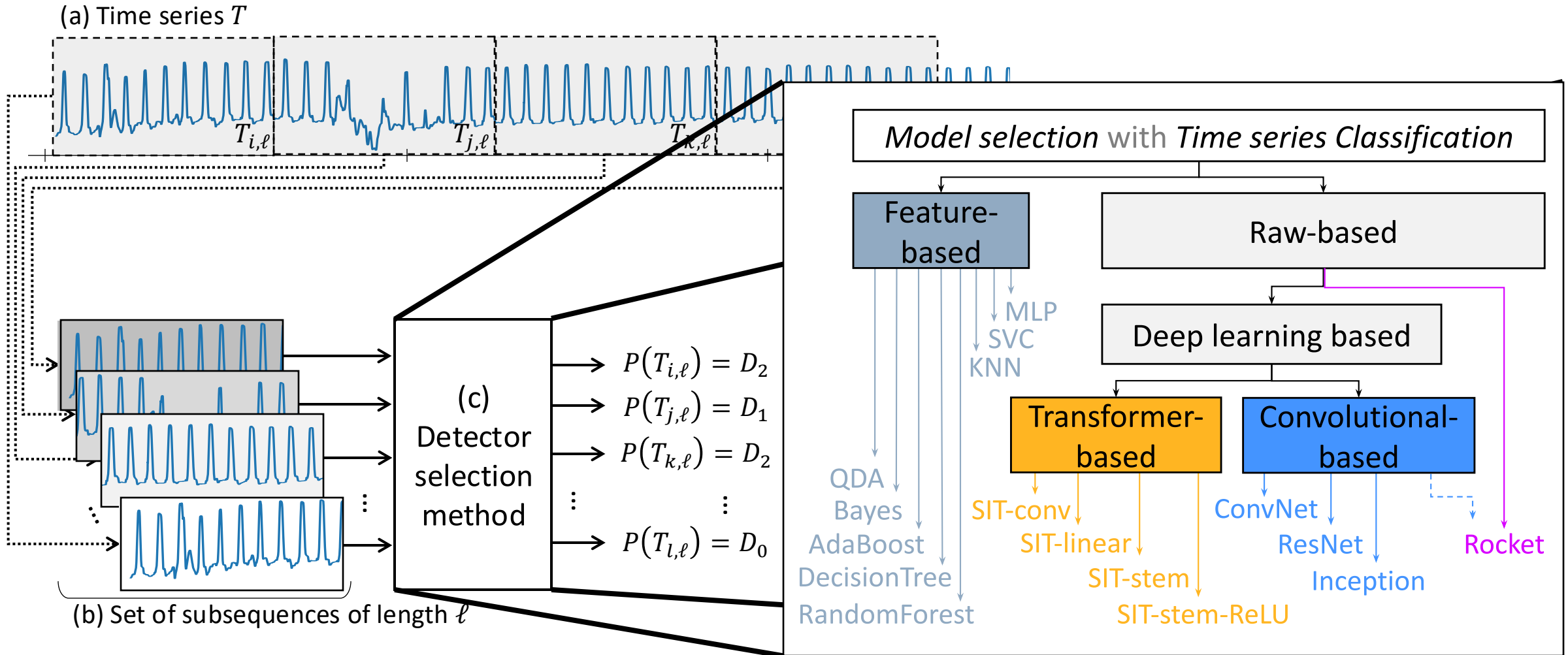
MSAD: *Experimental Pipeline*



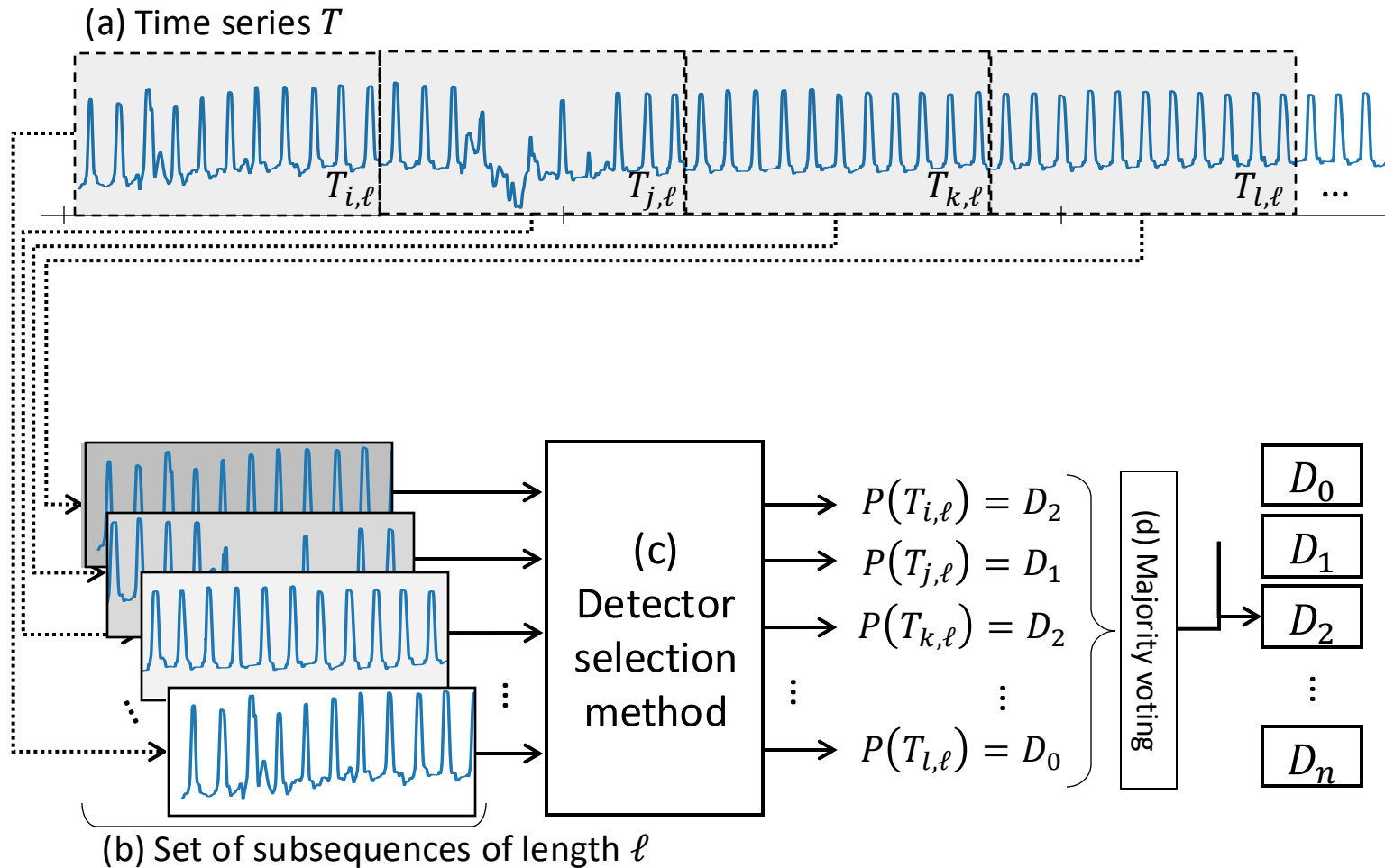
Step 3: Prediction

We train a time series classification method to predict which detector is the best (using the labels from TSB-UAD).

MSAD: *Experimental Pipeline*



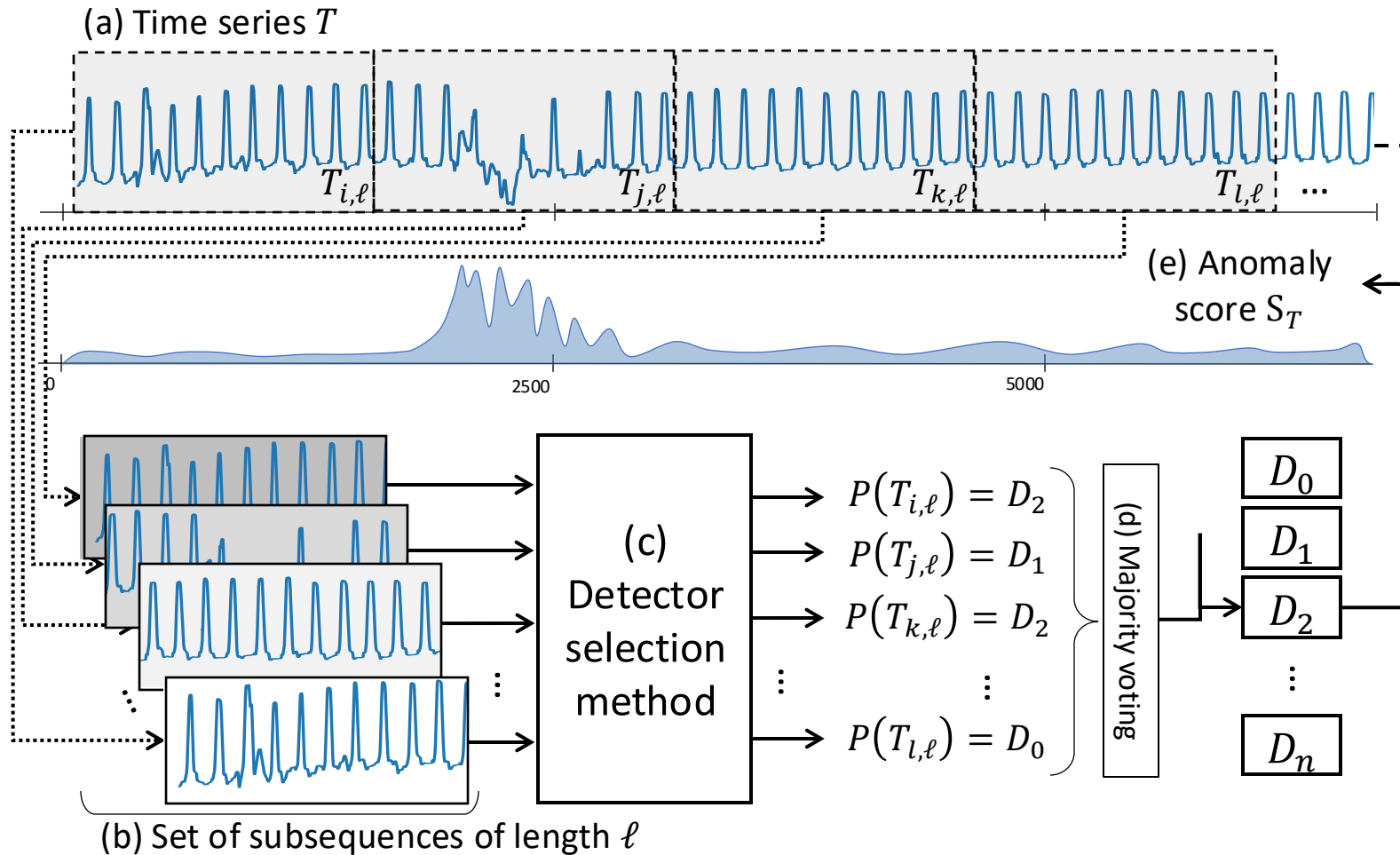
MSAD: *Experimental Pipeline*



Step 4: Selection

We pick the most selected detector for all the subsequences of a time series.

MSAD: *Experimental Pipeline*



Step 5: Anomaly Score Computation

We finally compute the anomaly score using the selected detector.

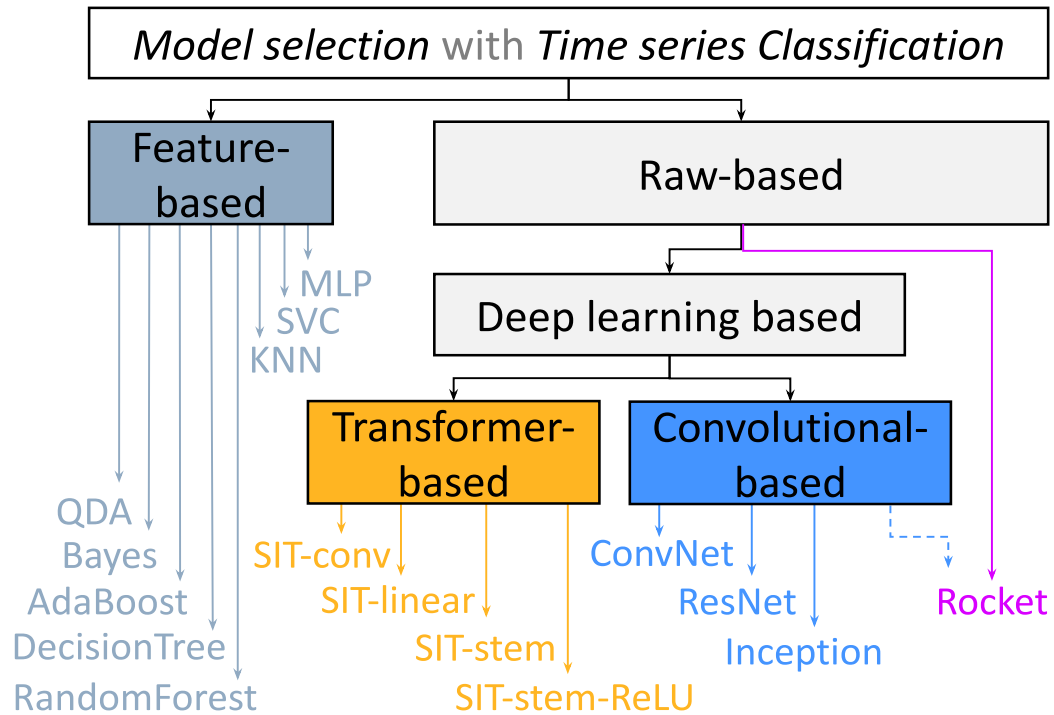
MSAD: *Experimental Evaluation*

We conduct our experimental evaluation on the TSB-UAD benchmark :

MSAD: *Experimental Evaluation*

We conduct our experimental evaluation on the TSB-UAD benchmark :

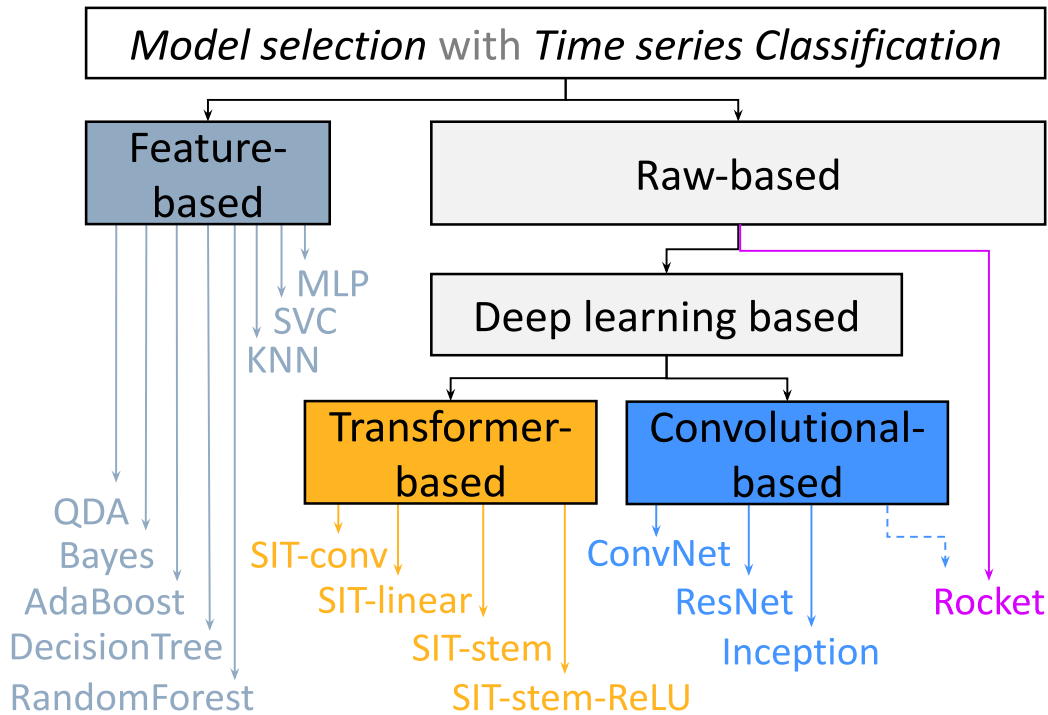
16 time series classification methods:



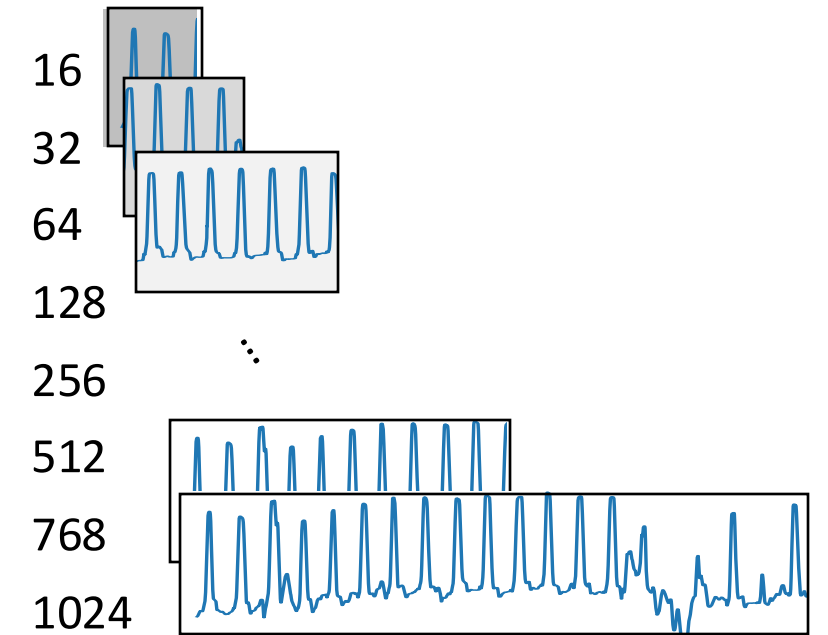
MSAD: *Experimental Evaluation*

We conduct our experimental evaluation on the TSB-UAD benchmark :

16 time series classification methods:



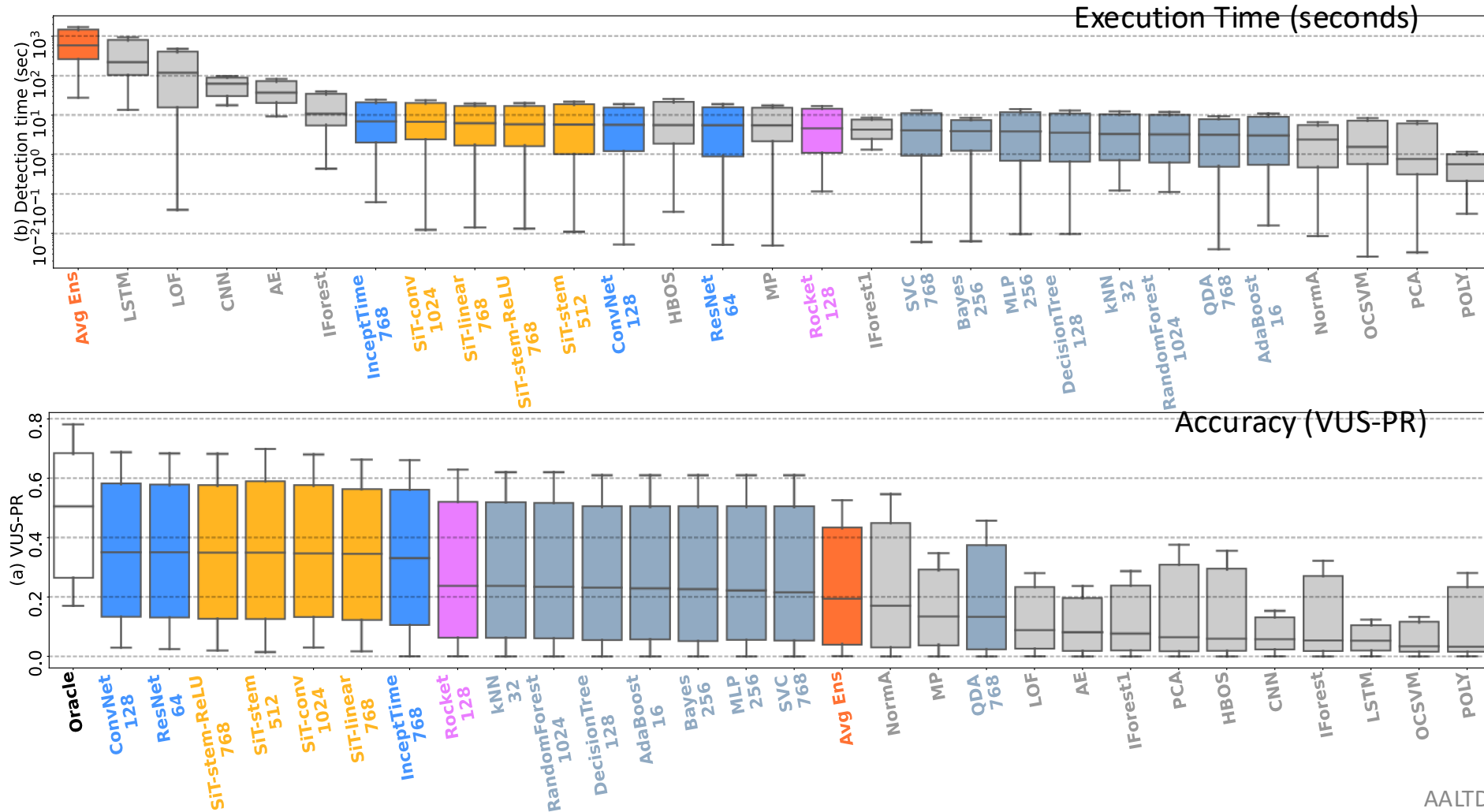
With 8 segmentation window lengths:



Random split (70/30) of TSB-UAD benchmark between train and test

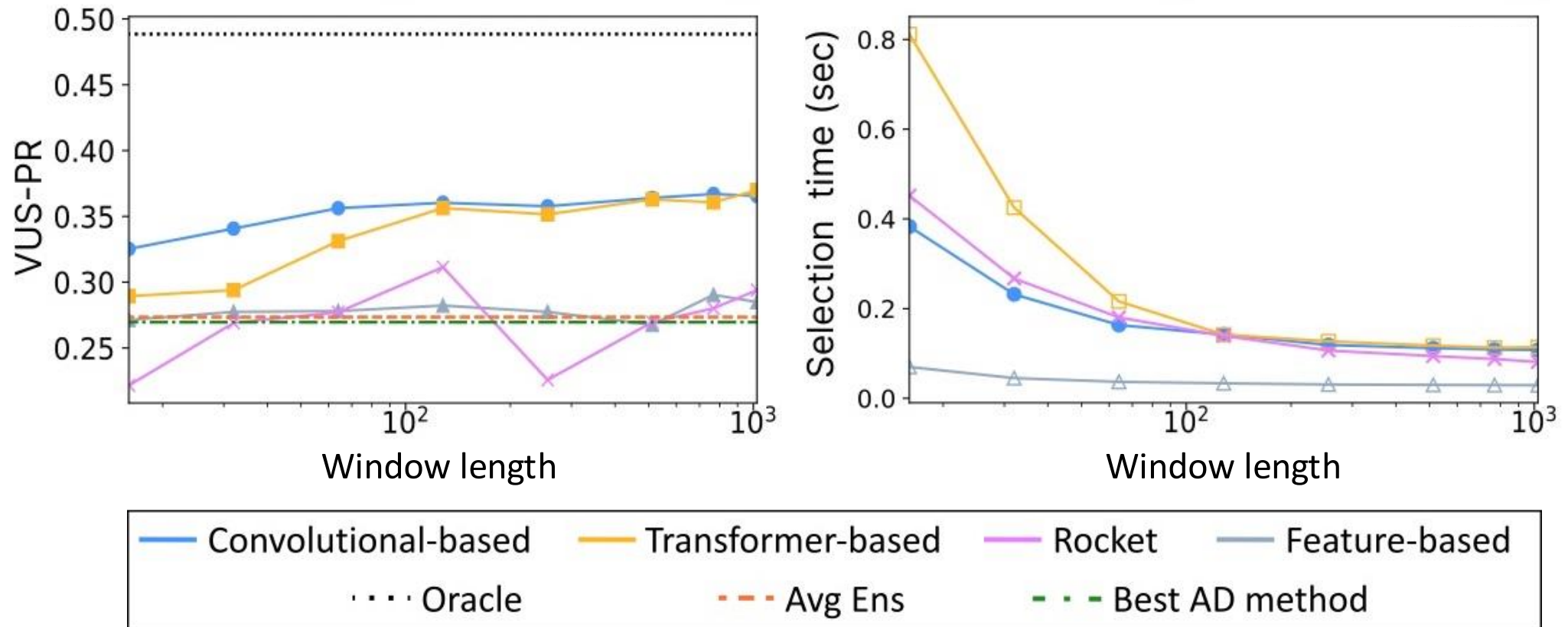
MSAD: *Experimental Evaluation*

- **Raw values** is the best input compared to time series **features**



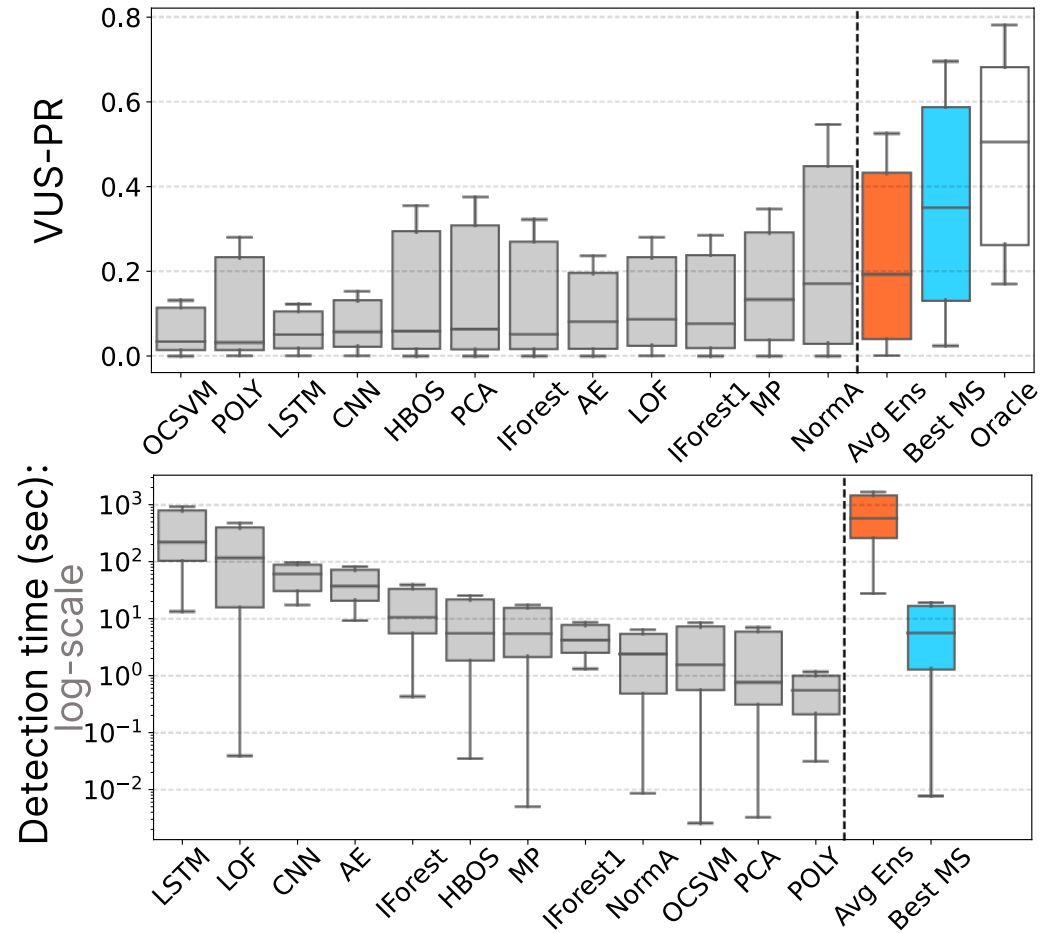
MSAD: *Experimental Evaluation*

- The window length influence is different based on the type of methods



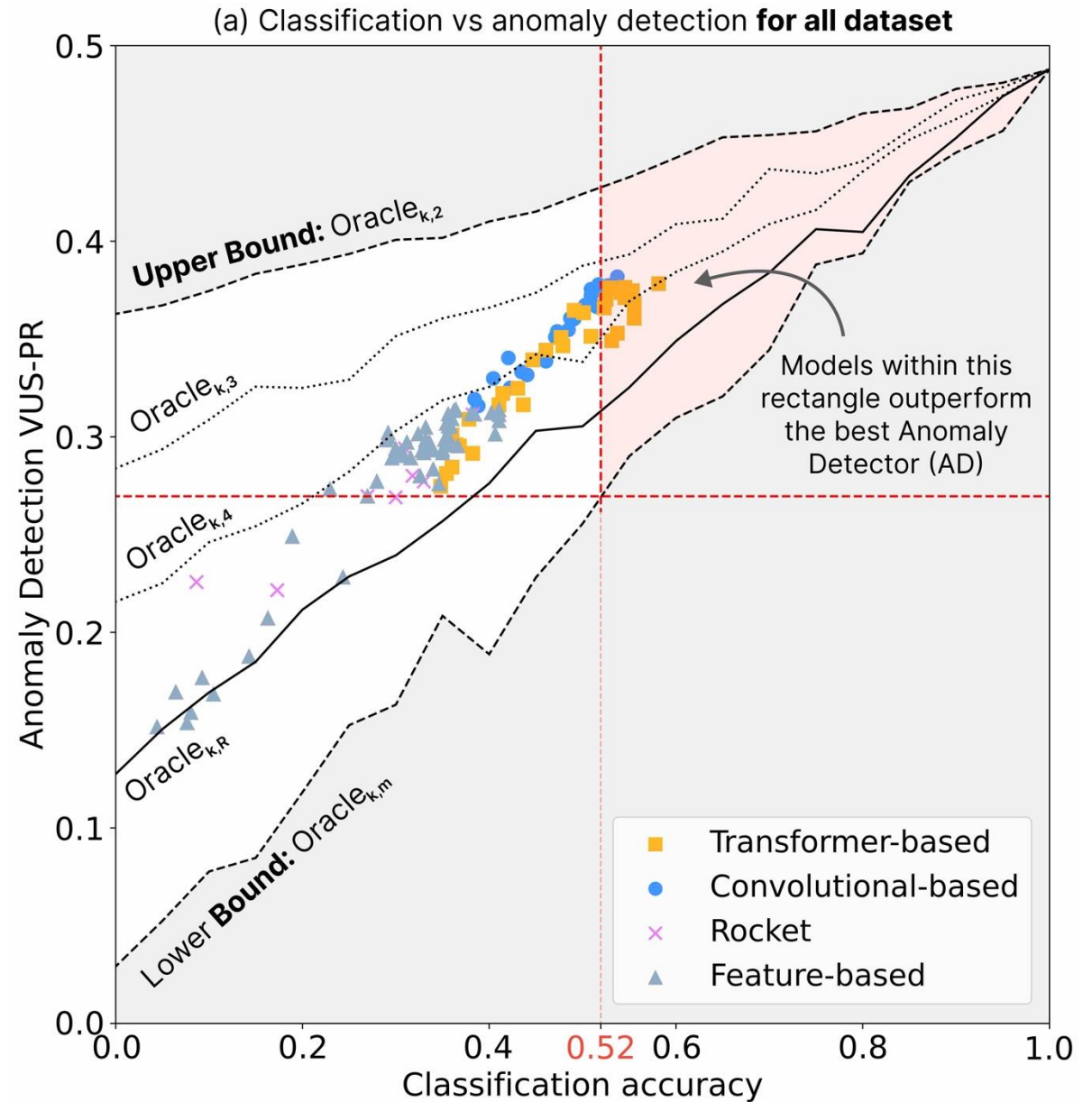
MSAD: *Experimental Evaluation*

- MS outperforms the Individual detectors and the Avg Ens in terms of accuracy
- MS outperforms Avg Ens in terms of execution time



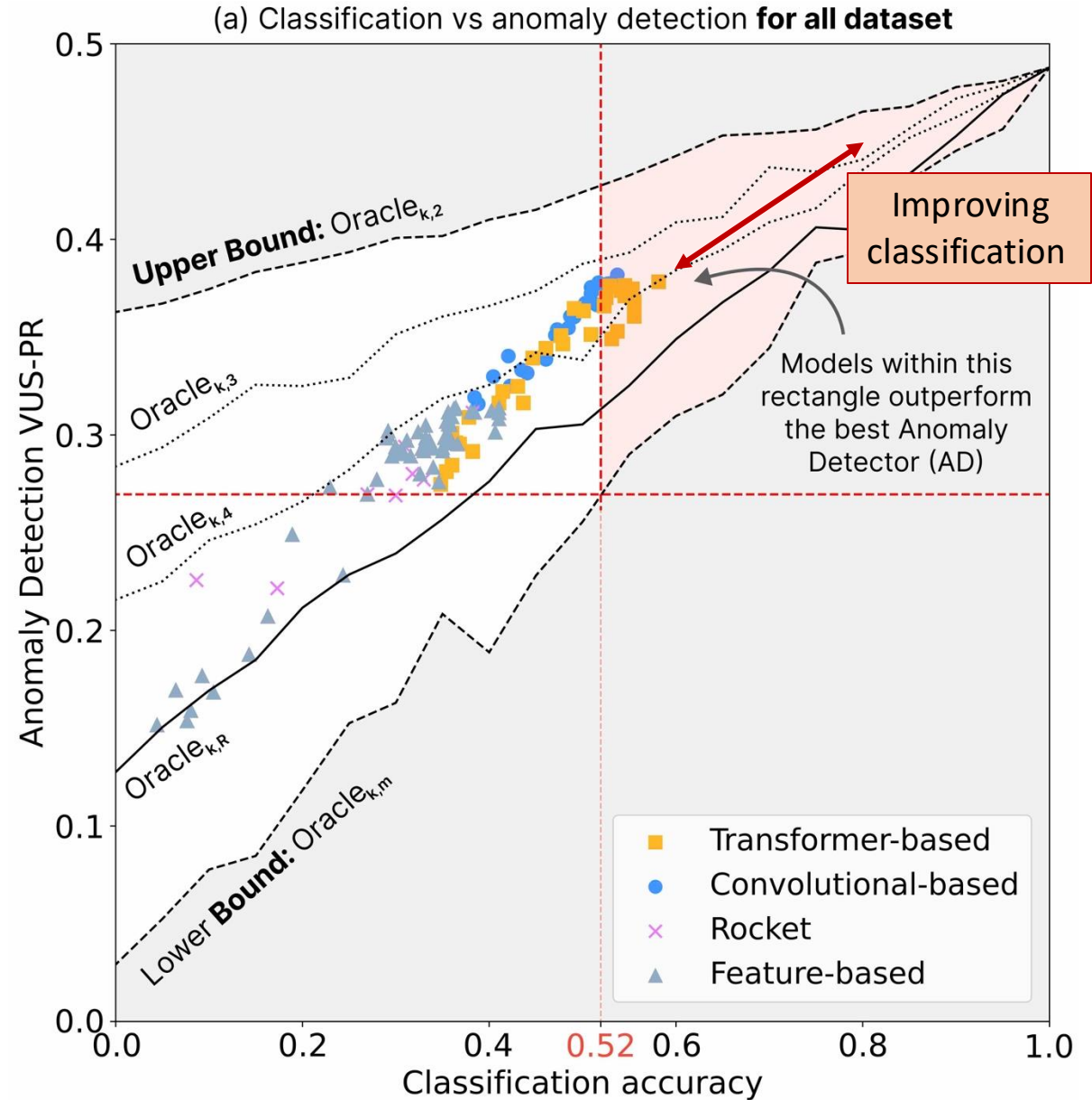
MSAD: *Experimental Evaluation*

- MS outperforms the Individual detectors and the Avg Ens in terms of accuracy
- MS outperforms Avg Ens in terms of execution time



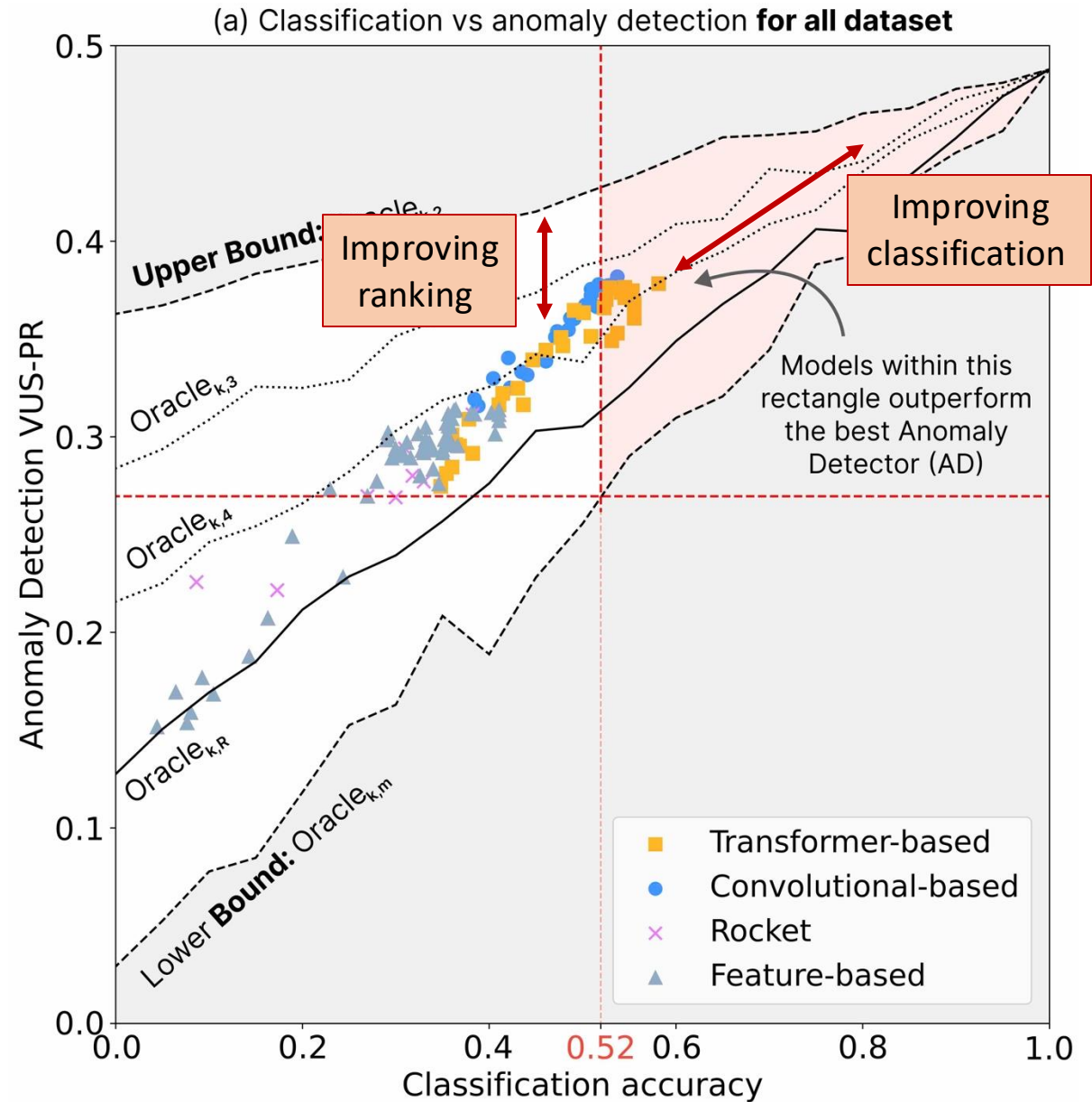
MSAD: *Experimental Evaluation*

- MS outperforms the Individual detectors and the Avg Ens in terms of accuracy
- MS outperforms Avg Ens in terms of execution time
- Potential improvement in terms of classification



MSAD: *Experimental Evaluation*

- MS outperforms the Individual detectors and the Avg Ens in terms of accuracy
- MS outperforms Avg Ens in terms of execution time
- Potential improvement in terms of classification
- Potential improvement in terms of ranking detectors

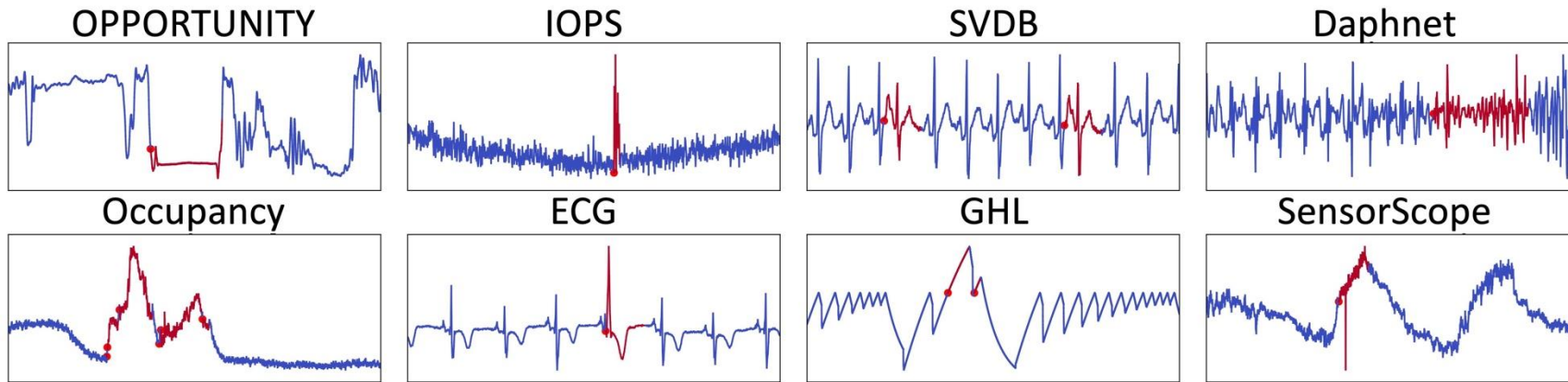


MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data**?

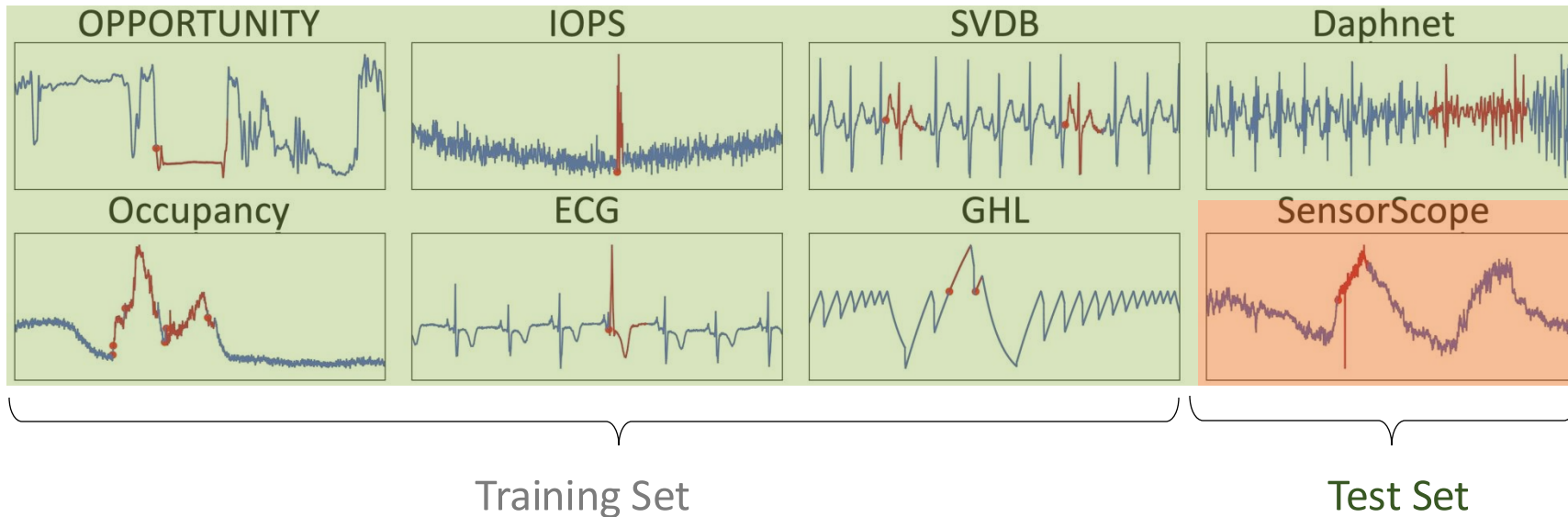
MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data**?



MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data**?



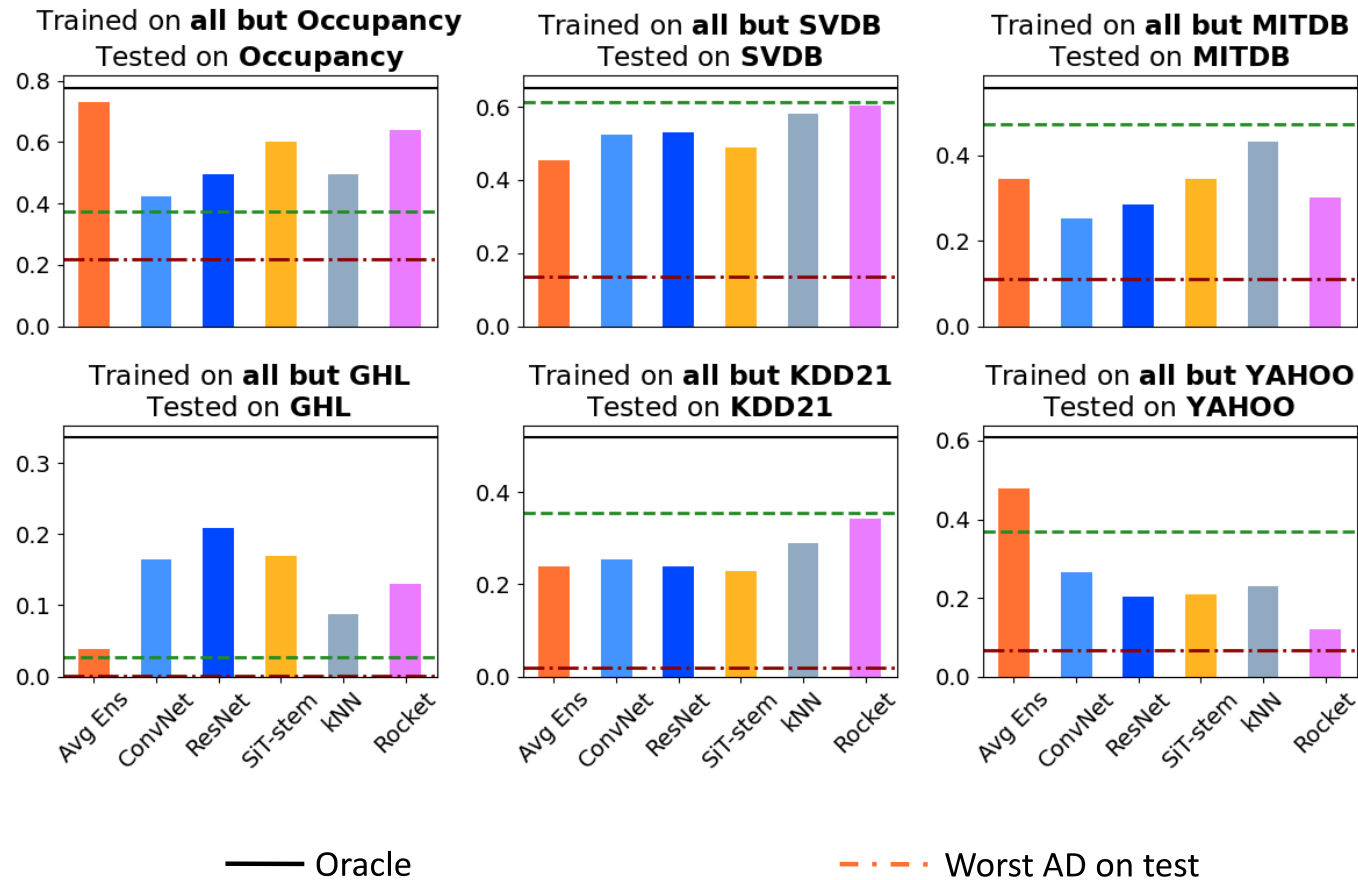
MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data**?



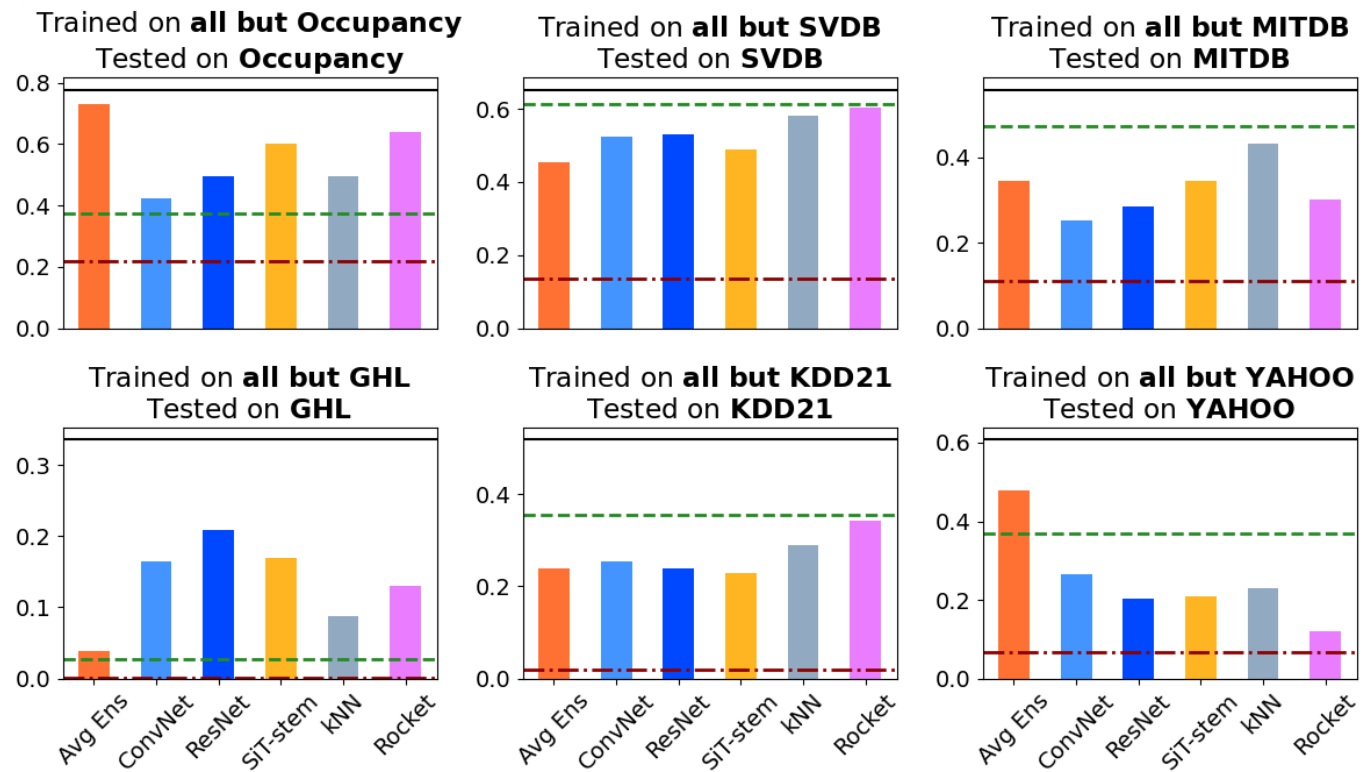
MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data**?



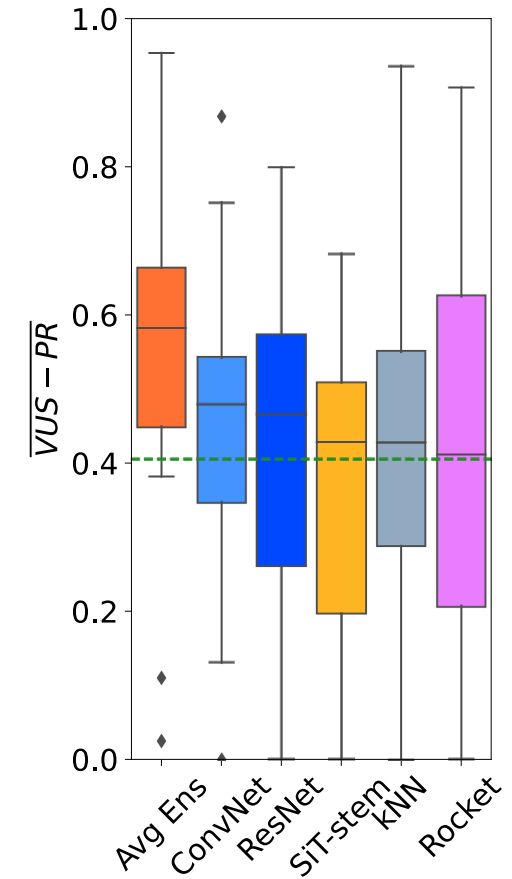
MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data**?



— Oracle - - - Worst AD on test - - - Best AD on train

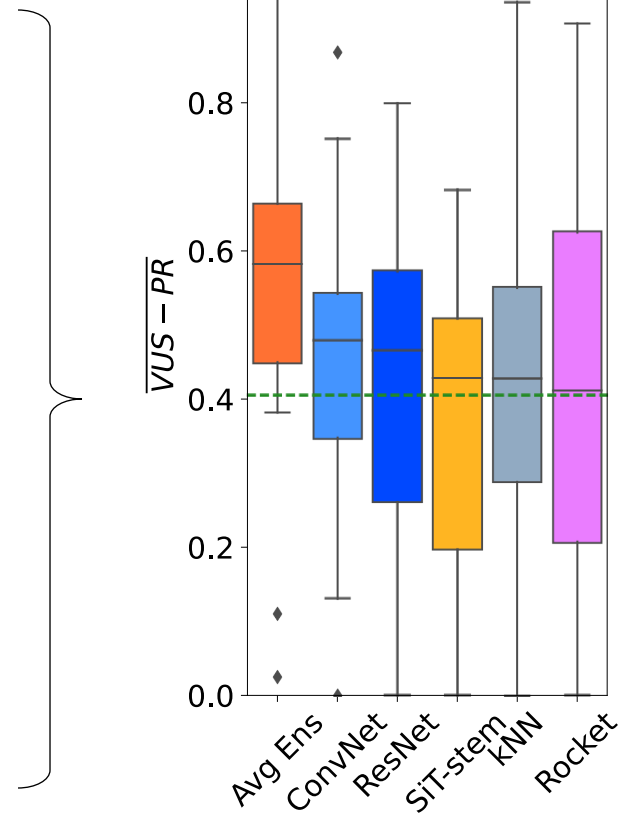
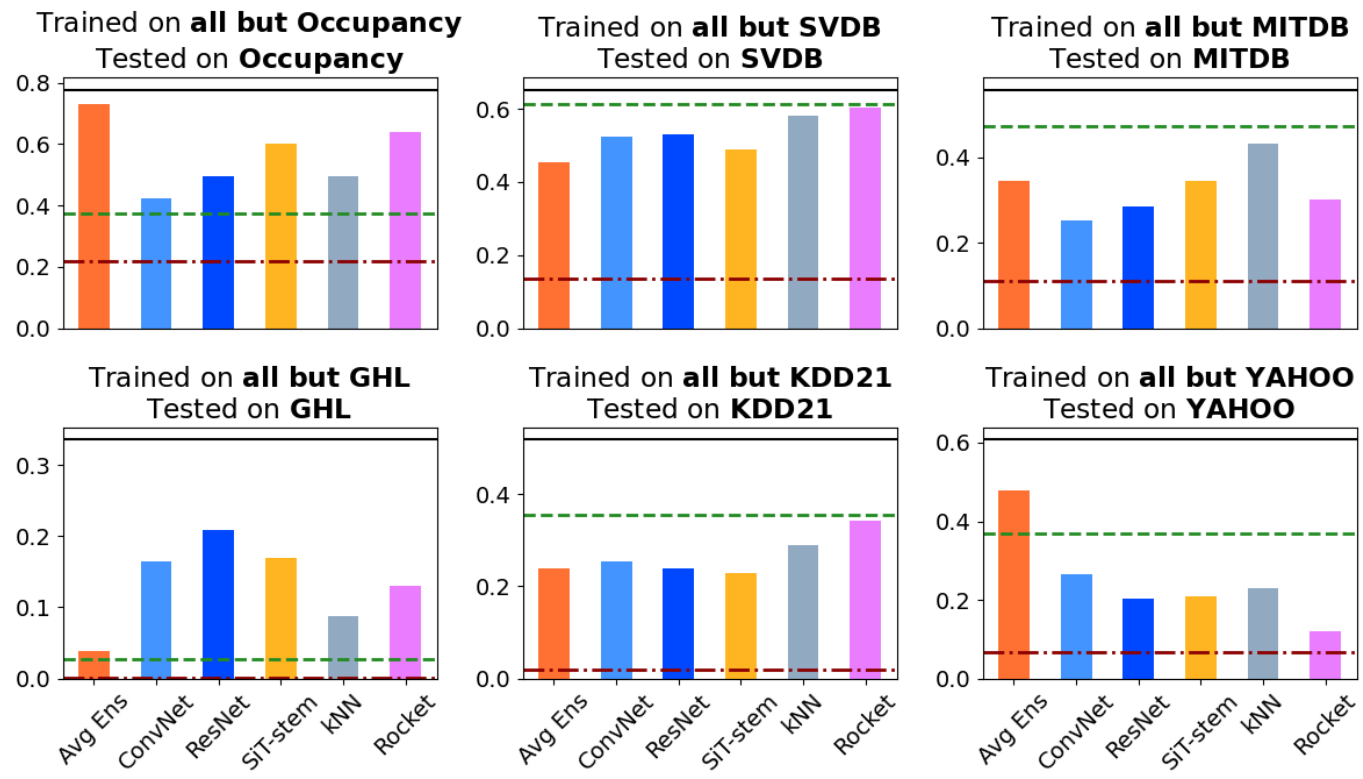
(a) Avg VUS-PR for **all dataset**



MSAD: *Experimental Evaluation*

Out-of-distribution testing: How well a model handles **unfamiliar data**?

(a) Avg VUS-PR for all dataset



➤ **Avg Ens** is generally safer in terms of accuracy for new datasets

MSAD: *Experimental Evaluation*

Choose Wisely:

An Extensive Evaluation of Model Selection for Anomaly Detection in Time Series.
Emmanouil Sylligardos, Paul Boniol, John Paparrizos, Panos Trahanias, and Themis Palpanas.



Paper
(VLDB 2023)



<https://helios2.mi.parisdescartes.fr/~themisp/publications/pvldb23-msad.pdf>



Demo
(ICDE 2024)



<https://adecimots.streamlit.app/>



GitHub Repo



[boniolp/MSAD](https://github.com/boniolp/MSAD)

➤ Avg

datasets



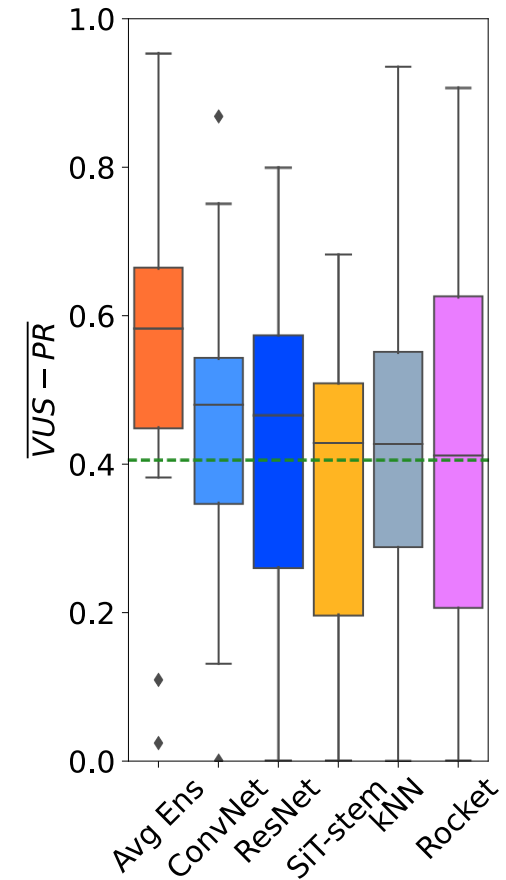
V. Conclusion

Research Directions

Conclusion: *Research Directions*

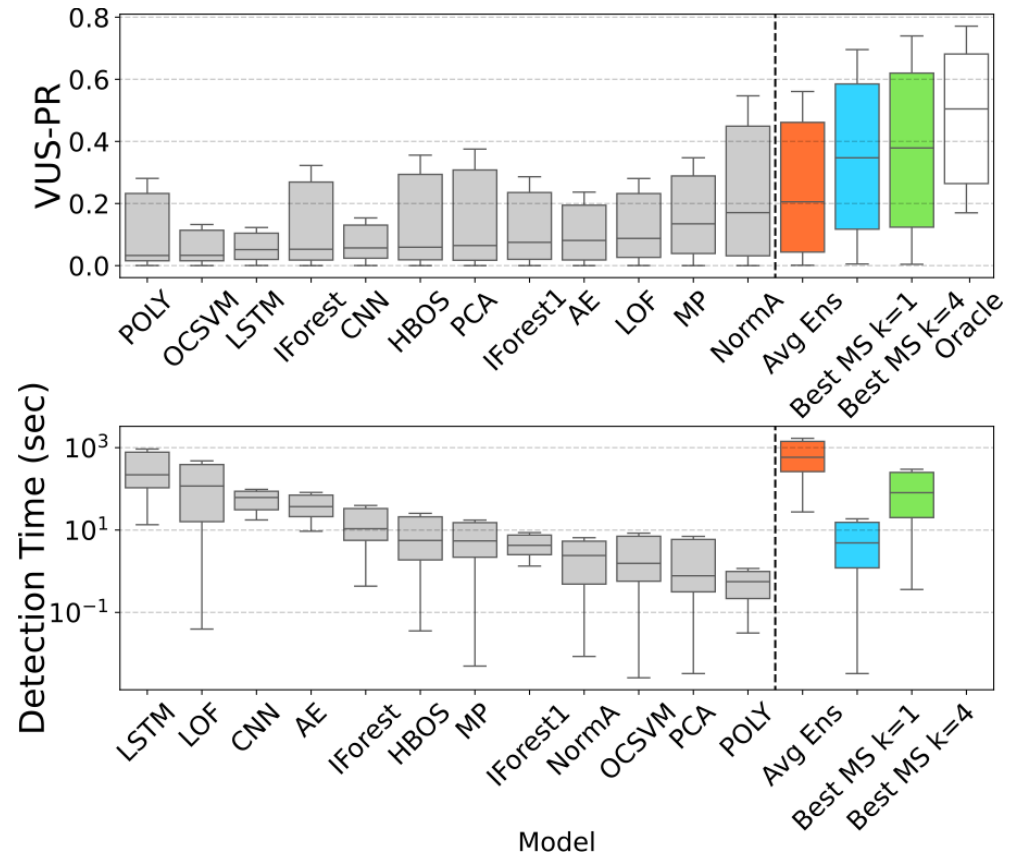
- Ensembling is still better for out-of-distribution cases

(a) Avg VUS-PR for **all dataset**



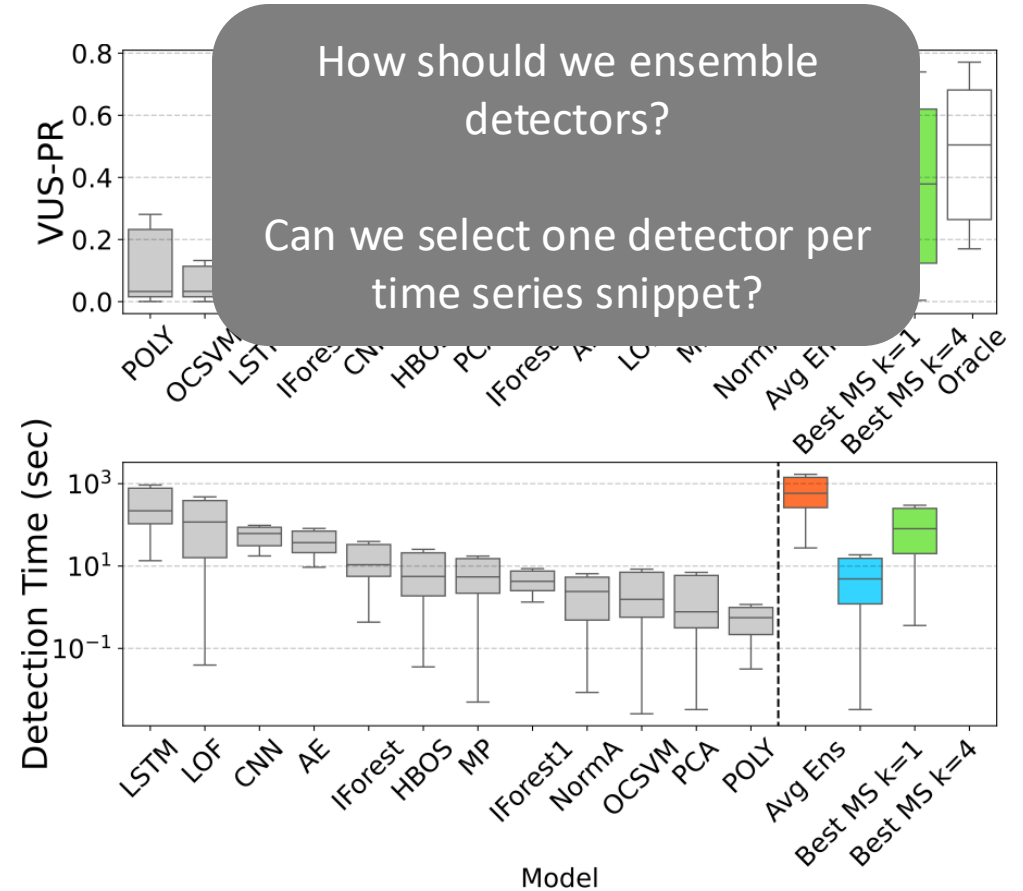
Conclusion: *Research Directions*

- Ensembling is still better for out-of-distribution cases
 - Combining Model Selection and Ensembling



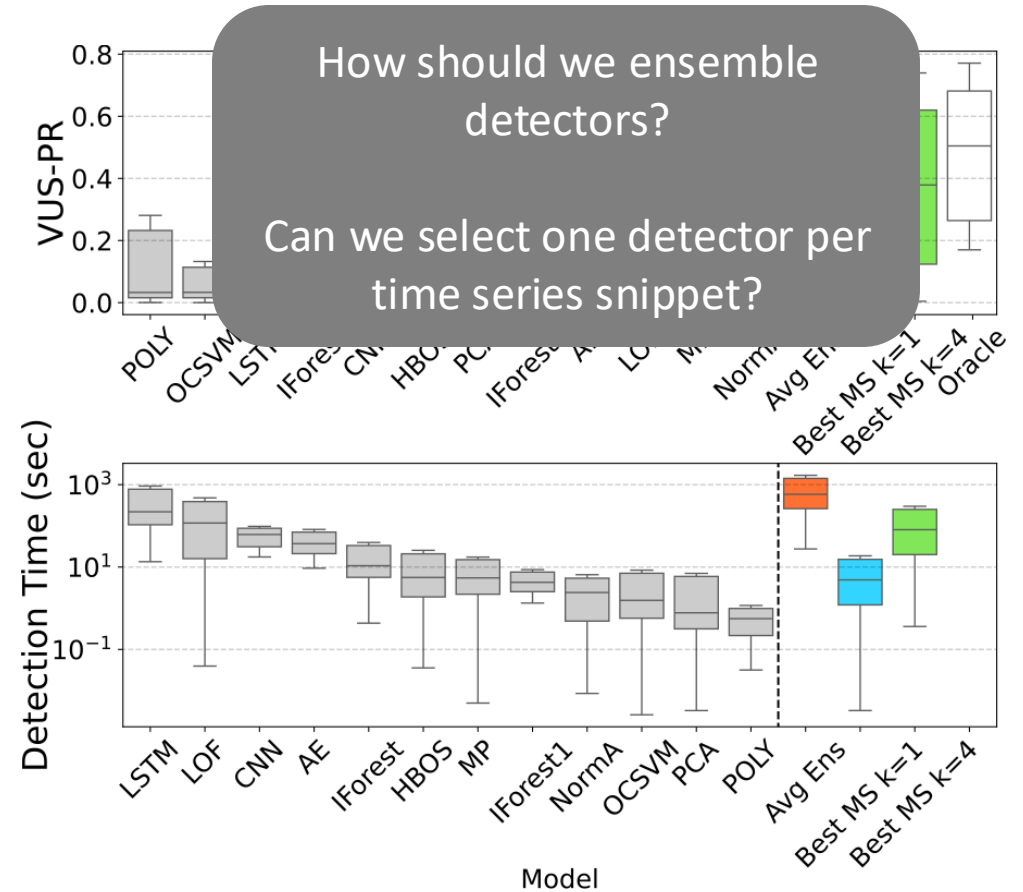
Conclusion: *Research Directions*

- Ensembling is still better for out-of-distribution cases
 - Combining Model Selection and Ensembling



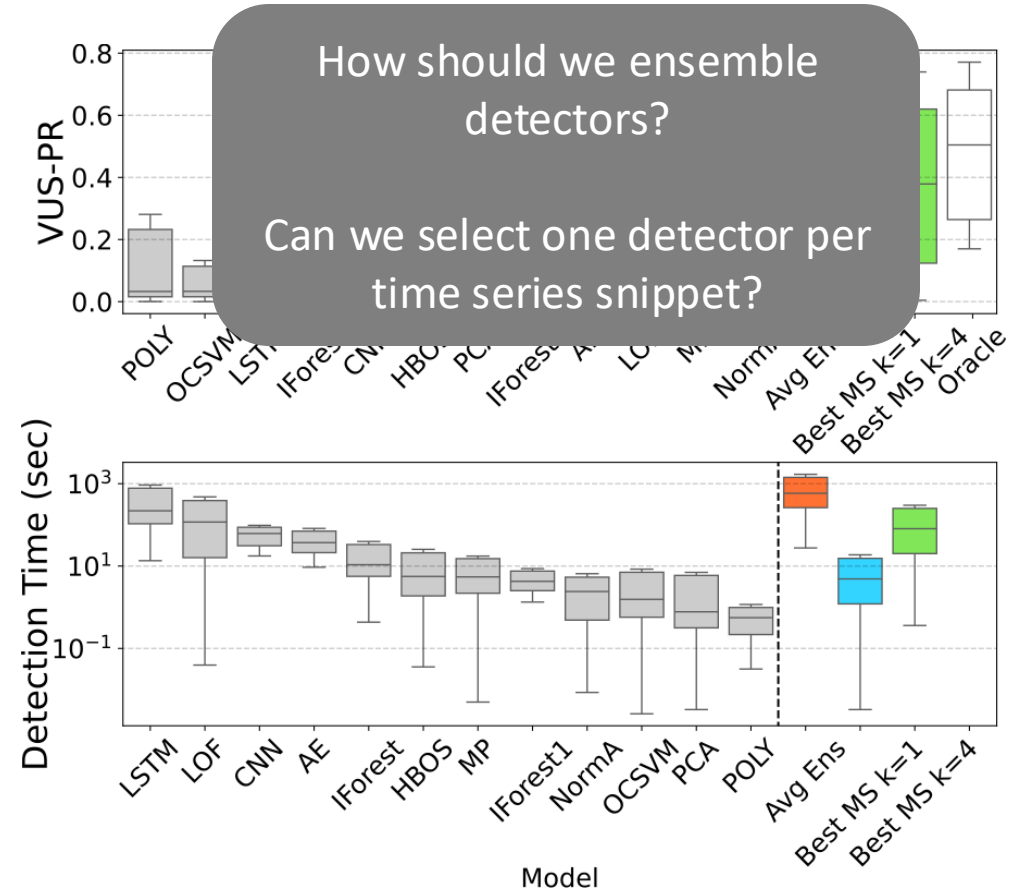
Conclusion: *Research Directions*

- Ensembling is still better for out-of-distribution cases
 - Combining Model Selection and Ensembling
- Ensembling has a strong impact on execution time



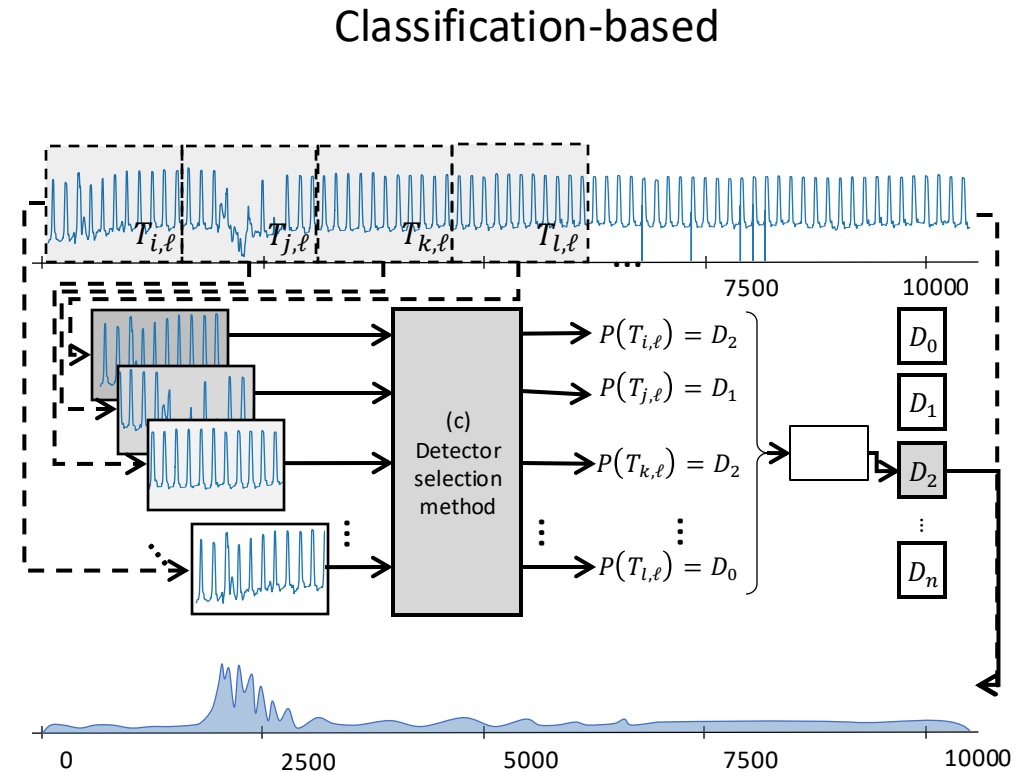
Conclusion: *Research Directions*

- Ensembling is still better for out-of-distribution cases
 - Combining Model Selection and Ensembling
- Ensembling has a strong impact on execution time
 - Trade-off between execution time and accuracy in the selection process



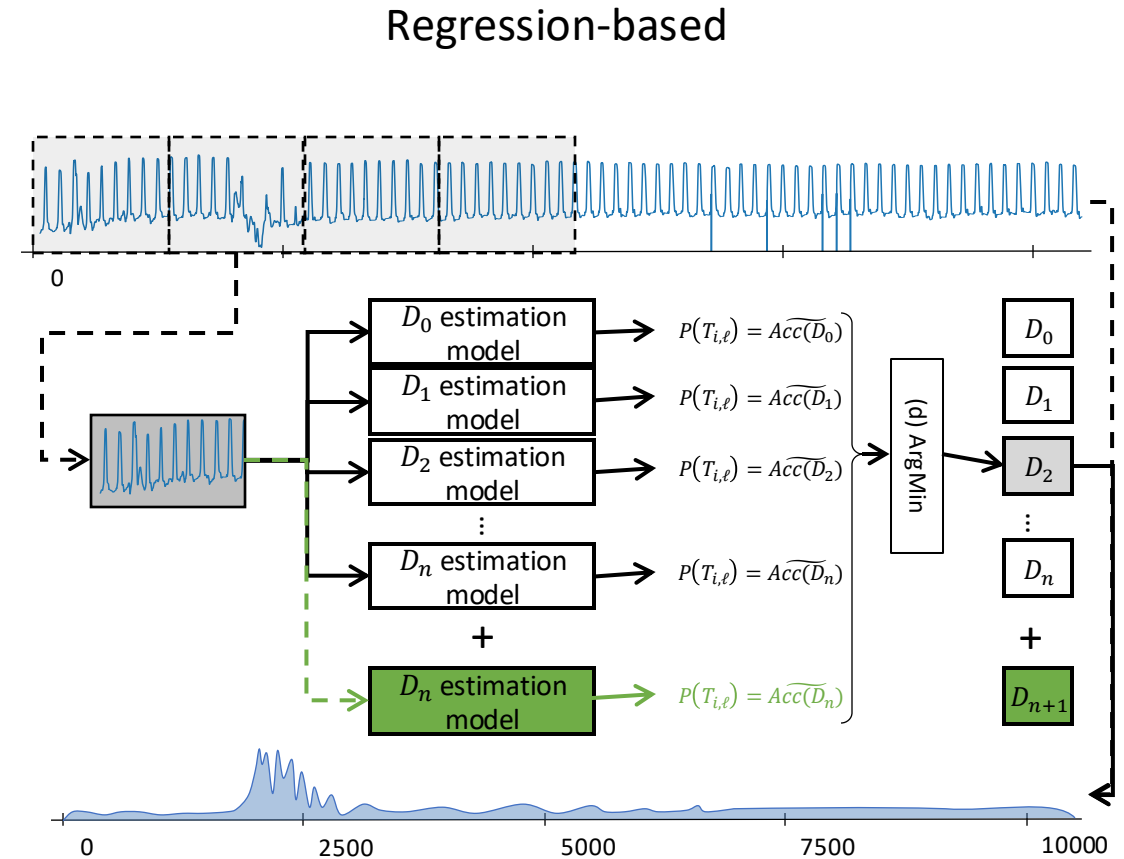
Conclusion: *Research Directions*

- Ensembling is still better for out-of-distribution cases
 - Combining Model Selection and Ensembling
- Ensembling has a strong impact on execution time
 - Trade-off between execution time and accuracy in the selection process
- Adding a new detector require training from scratch the pipeline



Conclusion: *Research Directions*

- Ensembling is still better for out-of-distribution cases
 - Combining Model Selection and Ensembling
- Ensembling has a strong impact on execution time
 - Trade-off between execution time and accuracy in the selection process
- Adding a new detector require training from scratch the pipeline
 - Improving modularity (regression-based model selection)



References

1. N. Laptev, S. Amizadeh, and Y. Billawala. 2015. **S5 - A Labeled Anomaly Detection Dataset**, version 1.0(16M).
2. Markus Thill, Wolfgang Konen, and Thomas Bäck. 2020. **MGAB: The Mackey-Glass Anomaly Benchmark**.
3. Pawel Benecki, Szymon Piechaczek, Daniel Kostrzewa, and Jakub Nalepa. 2021. **Detecting Anomalies in Spacecraft Telemetry Using Evolutionary Thresholding and LSTMs**. In Proceedings of the Genetic and Evolutionary Computation Conference Companion (Lille, France) (GECCO '21)
4. Scott David Greenwald. 1990. **Improved detection and classification of arrhythmias in noise-corrupted electrocardiograms using contextual information**. Thesis. Massachusetts Institute of Technology.
5. Sebastian Schmidl, Phillip Wenig, and Thorsten Papenbrock. 2022. **Anomaly detection in time series: a comprehensive evaluation**. Proc. VLDB Endow. 15, 9 (May 2022), 1779–1797.
6. L. Lacasa et al., **From time series to complex networks: The visibility graph**, PNAS, 2008
7. M. Small et al. **Transforming Time series into Complex Networks**, Complex Sciences (2009)
8. M. Small et al. **Transforming Time series into Complex Networks**, Complex Sciences (2009)
9. Paul Boniol and Themis Palpanas. 2020. **Series2Graph: graph-based subsequence anomaly detection for time series**. Proc. VLDB Endow. 13, 12 (August 2020), 1821–1834.
10. Paul Boniol, Themis Palpanas, Mohammed Meftah, and Emmanuel Remy. 2020. **GraphAn: graph-based subsequence anomaly detection**. Proc. VLDB Endow. 13, 12 (August 2020), 2941–2944
11. Schneider, J., Wenig, P. & Papenbrock, T. **Distributed detection of sequential anomalies in univariate time series**. The VLDB Journal **30**, 579–602 (2021).
12. Wenig, P., Papenbrock, T. (2024). **Series2Graph++: Distributed Detection of Correlation Anomalies in Multivariate Time Series**. In: Wrembel, R., Chiusano, S., Kotsis, G., Tjoa, A.M., Khalil, I. (eds) Big Data Analytics and Knowledge Discovery. DaWaK 2024
13. Paul Boniol and Themis Palpanas. 2020. **Series2Graph: graph-based subsequence anomaly detection for time series**. Proc. VLDB Endow. 13, 12 (August 2020), 1821–1834.
14. John Paparrizos, et al. 2022. **TSB-UAD: An End-to-End Benchmark Suite for Univariate Time-Series Anomaly Detection**. Proc. VLDB Endow. 15, 8
15. Mononito Goswami, Cristian Challu, Laurent Callot, Lenon Minorics, Andrey Kan. 2023. **Unsupervised Model Selection for Time-series Anomaly Detection**. In Proceedings of the International Conference on Learning Representations.
16. Lei Cao, Yizhou Yan, Yu Wang, Samuel Madden, Elke A Rundensteiner. 2023. **Autood: Automatic outlier detection**. Proceedings of the ACM on Management of Data, 1(1): 1-27. ACM, New York, NY, USA.
17. Charu C. Aggarwal and Saket Sathe. 2015. **Theoretical Foundations and Algorithms for Outlier Ensembles**. SIGKDD Explor. Newsl. 17, 1

People that contributed to this presentation



Prof. Themis Palpanas
Université Paris Cité; IUF



Mohammed Meftah
EDF R&D



Prof. John Paprizzos
Ohio State University

Prof. Panos Trahanias
ICS-FORTH



Prof. Michael Franklin
University of Chicago



Emmanouil Sylligardos
Ecole Normale Supérieure

Qinghua Liu
Ohio State University



And many others...

Thank you for attending!
