

A New Histogram-based Visualization Tool for Analyzing **Anomaly Detection Algorithm Performance**



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INTRODUCTION

- Performance visualization of anomaly detection algorithms enables researchers to highlight trends and outliers in anomaly detection models results to gain intuitive understanding of detection models.
- Generally, anomaly detection algorithms produce negative and positive decision scores, representing normal and anomalous data points.
- Previous work relies on using histograms based on positive and negative scores for visualizing anomaly detection algorithms' performance [1].
- This work proposes a new histogram-based visualization approach that provides a better understanding of detection algorithms' performance by revealing the exact proportions of true positives (TP), true negatives (TN), false positives (FP), and false negatives (FN) values.
- The proposed method also reveals the detection confidence of detection algorithms.

FLOWCHART OF PROPOSED METHOD Input 1 \leftarrow {Decision scores} $\in R$ Input 2 \leftarrow {Ground truth} \in [-1,1] Ground truth Decision scores Positives Positives Negatives Decompose scores (TP, TN, FP, FN) Normalize scores (TP.) TN, FP, FN] -> [0, 1] Norm Norm Norm Norm (FP) (TP) (TN) (FN) Generate histogram (using hist function) End

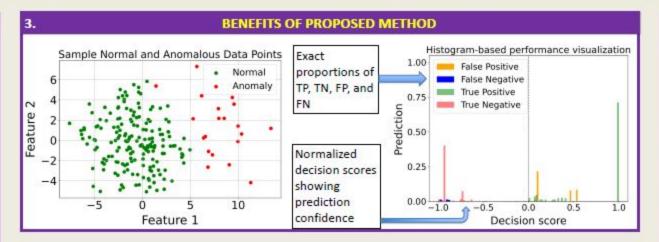


Table 1: Performance comparison of anomaly detection

0.90

0.91

0.92

Recall

0.91

0.90

0.92

F1-score

0.91

0.91

0.92

Accuracy Precision

0.91

0.91

0.92

models using dataset in [3]

Method

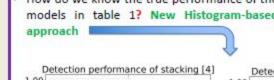
IF [3]

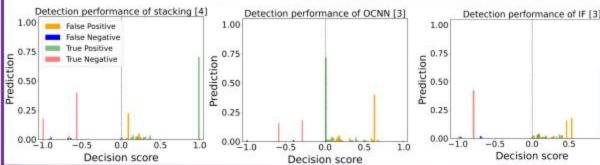
OCNN [3]

Stacking [4]

RESULTS

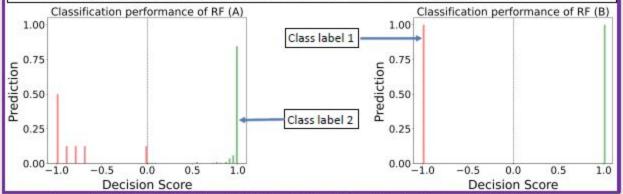
- Previous work such as [2] relies on table 1 for detection algorithms performance evaluation and comparison.
- How do we know the true performance of the models in table 1? New Histogram-based





Extension of the visualization approach to supervised machine learning involving binary classification

Random Forest (RF) classifier A is plotted using the histogram-based approach in this work, whereas RF (B) is plotted using the visualization approach in [1]. RF (A) and RF (B) have perfect accuracies.



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INSTALLATION/USAGE

histogram-based visualization software is open-source and can be installed by:

S pip install hist-plot

from hist plot import AnomalyScoreHist

fig = AnomalyScoreHist(dec_score, g_truth) fig.plot hist(fig name)

Where:

- dec_score: decision score output of anomaly detection model
- g_truth: ground truth label
- fig name: optional name for the plot

CONCLUSION

- This work has introduced a better way of visualizing and analyzing anomaly detection algorithm performance using a histogram-based approach.
- Results show that the proposed method provides a better meaning of detection algorithm performance as compared to previous work.
- The proposed method can be applied to the performance visualization of supervised machine learning models involving binary classification.

REFERENCES

[1] R. Chalapathy, et. al, "Anomaly detection using oneclass neural networks." arXiv preprint arXiv:1802.06360

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[3] E. Aboah Boateng, and J.W. Bruce. "Unsupervised Machine Learning Techniques for Detecting PLC Process Control Anomalies." Journal of Cybersecurity and Privacy

[4] E. Aboah Boateng, and J.W. Bruce. "Unsupervised Ensemble Methods for Anomaly Detection in PLC-based Process Control." IEE Transactions (under review).

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