Smart Alarming Methods: an overview, highlight on statistical methods

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Abstract. Methods of Smart Alarming intend to detect as soon as possible novelty or anomaly in Data Streams. A review is proposed to highlight the key points of using them. In case of univariate data, the more suitable method is not the same as for stationary variable or non-stationary variable. Multivariate data set are often dealt with using unsupervised learning based methods, either with factor analysis (mostly PCA) or clustering algorithms. Each of these methods must be applied in a specific situation: prior knowledge of possible anomalies should be needed or not, learning data set can be large sized or not, and so on. Some examples are outlined. Discussion underlines the importance of having a prior knowledge of variable behaviour, and to consider the global flow chart, including eventually a data preprocessing.

Keywords: Smart alarming, Novelty detection, Anomaly detection.

1   Introduction

Several industrial contexts produce data streams [1], [2], and practical needs can be to diagnose as soon as possible any change of the system under monitoring. A lot of smart alarming or novelty detection methods have been designed to detect and characterize the changes. The aim is to detect the novelty before it becomes obvious, and thus prevent its consequences e.g. [3], [4].

Applications have been designed to control the industrial production [5], to forecast the Stock Exchange (graphic approach), to analyze biometric images [6], and so on. Very few reviews have appeared [7], [8], [9], [10]. Methods can be split [7] into parametric [11] if a known family of distribution is assumed to model the learning data set, or non-parametric otherwise. Both cases often result in a probability distribution, the test data set (most recent values) is deemed to be a novel when it falls into low probability region or over a fixed threshold. Methods are thus ranked according to their involved algorithms. Our topic is different, we intend to highlight some practical key points that could appear using these methods or that should be first considered in order to conveniently design a smart alarming project. In this scope the paper proposes (part 2) a literature overview, then (part 3) a few (outlined here shortly) examples.

As an automatic "black box" procedure is often the final product, information concerning novelties is often graphically displayed; the methodology to do this is a noticeable point, e.g. [12], [13], which is not considered in our paper.

2   An overview of methods

The methods from the references survey have been classified into four items: stationary or non-stationary data, unsupervised multivariate learning base methods using PCA or clustering.

2.1   Stationary data

In the simplest cases, the learning data set can be characterized by a constant (e.g. manufacturer requirement…) so the used threshold appears as an objective and acceptable limit. This widely used method is fully deterministic and does not involve any statistical concept. It is typically an univariate method ; multivariate cases can also be considered, variables are then taken separately, in this case a complex mixing of logical constraints must be designed in order to refer all the possible faults. Domains of using are e.g. oil industry [14], [15], [4] or safety nuclear plants [5]. These methods are easy to design in the univariate case. They are well suited to cases where the signal/noise ratio is higher, otherwise false-alarms or no-detection could occur.

A second widely used family of methods takes into account the probability of finding the latest value(s). An anomaly is deemed if either the test values fall into a low density region of the considered distribution, or they lie out of the 2 or 3 σ interval. The learning data set should not include any anomaly. Several works reviewed in [7] have been devoted to the situation where it is difficult to specify the probability function.

A non-parametric approach takes into account the quantiles, displaying these as box-plots graphs [16]. The "median method" [17], [18], [19] used in medicine involves an other non-parametric way to define the probability of occurrence of further anomalies; so well specified and described anomalies are need in the learning data set.

A special case takes into account the probability for an equipment (engine…) to fall out of order [20], this does not strictly refer to the smart alarming method because the aim is to renew the equipment before it is out of order.

Threshold method is in fact a frequent concept in other more advanced methods (especially those of maintenance policies).

2.2   Non-stationary data

Trend methods aim to account for the dynamic of the system in comparing the latest set of values with the learning data set. For instance, a regression is performed. Statistical tests can consider latest values, comparing them with the limits of the regression confidence interval, either or monitoring along time the regression parameter themselves.

An interesting algorithm of this family is the 'change-point' detection method [21], used in oil industry [23], [3] or in finance [22]. This method takes into account a large period before the latest point and splits the curve into homogeneous several time sections. The last anomalous event, if any, is therefore detected after a lag time.

2.3   Unsupervised learning based methods

2.3.1 Factor Analysis and PCA

PCA has been noticed for a long time as able to detect multivariate outliers [24]. Further research [25] first runs PCA using a without fault data set. Then the latest data are added. One way is to take them as a passive set (supplementary points) in a new PCA run; the author supposes that the "secondary" factors should be the most modified. The scores are compared with reconstructed data, an anomaly is deemed in case of residuals differing from a white noise. Besides, this method besides determines which variable is responsible for the deviation.

A second way is to include the latest data set in the active data set. The previous PCA modeling (correlations variables – factors) is more or less modified; differences are tested and monitored along time. A domain of using is the survey of atmospheric pollution.

In both ways stationary variables are needed and the learning data set is supposed not to have any outlier.

2.3.2 Clustering methods

A large variety of clustering algorithms have been used (K-means, hierarchical, Self-Organizing Maps,…), and sometimes improved [9]. Clustering is first performed using the learning data set; it should be convenient that this includes all the expected anomalies. A second run includes the test data set. Imputation of latest points can result into two different situations. They could be included in the previous

classes (and in this case could either deemed to standard situation or to an anomaly); otherwise the actual situation is a new one and one cannot conclude whether last values should be deemed as a new normal situation or as an unknown anomaly. Besides the user could be faced with a more or less intense rearrangement of the previous classes; analysis of the consensus can make the interpretation less easy.

The distance of the test sample from a class mean – e.g. using a nearest neighbor algorithm – can be considered [26], [6], [27], [28].

Clustering methods have been used in oil industry [29]. To better use these methods, all the possible anomalies should be identified. Nevertheless it is difficult to diagnose an *incertae sedis* situation. These methods do not describe the anomaly (which variable changed, and amplitude of this deviation).

2.4 Advanced methods

A lot of more advanced methods have been experienced in the scope of Smart Alarming, and have been reviewed in [7], [8], [9], like fuzzy logic, neural networks, support vector machine, wavelets...Discussion about outlines of practice has been here limited to the mostly used or standard methods.

3   Outlines of examples

A few methods have been selected in each of the main ways of novelty detection which have been highlighted in section 2. Each way has been exemplified with either synthetic or real data sets. 'Trade off' validation method [18], [30] has been performed in convenient cases.

Although this set of examples is limited, it draws attention to some discussion points.

- The behavior of the variable(s) - stationary or not, signal/noise ratio of expected anomalies, and so on - must be considered first, the most suitable method can be simple or more advanced.

- A custom-made method should sometimes be designed according to the physical meaning of data, their data type, and of course the practical needs.

- The flow chart should eventually include a preprocessing step, including for instance extraction of some data features or filtering: smoothing (like LOESS [31], KALMAN [32], or MEWMA [33] filters) can offer an alternative when the learning data set cannot be afforded without anomalies.

4   Conclusion

Some smart alarming methods have been reviewed and ranked according to statistical and practical considerations. Outlines of practice have been deduced considering most frequently used or standard methods, main points could probably be appropriate using more advanced algorithms. Anyway the global flow chart must be considered, eventually including preprocessing steps (transformation of the variable to better detect the anomalies). Smart alarming needs to be carefully designed, to avoid false alarms, and to not miss real ones. In all cases, a general point seems to have a thorough knowledge of the variable's behavior, and of its physical meaning; in some cases this can include a precise diagnostic and description of all expected anomalies. The dimension of the learning data set should be considered also, this can be of low dimension (univariate as an extreme case) or of high dimension: some methods cannot be designed with a smaller training data set. The user should decide if a long term drifting of the process must be handled as anomaly or not, in the last case continuous upgrading of the model must be excluded. Besides, the suitable method should not be the same whether the expected anomalies are previously well known or if they have not been described, or if a quite new normal situation could occur.

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an overview,
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1

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2

Background, objective

2 -

General Topic, objective of Smart alarming

General framework by G. Cormode yesterday

▶ **DEFINITION / PURPOSE**
- to **detect any change (novelty)** before it becomes obvious,
- to describe it,
- if needed (or possible) : thus prevent its consequences

▶ **NEEDS**
- An automatic "black box" procedure is often the final product

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Aim of the present paper

Exhibit the guide lines to correctly design an industrial project

▶ **A bibliographic investigation**

A large variety of statistical methods
         because a lot of diversified concrete situations

The overviews most often take first into account the type of algorithms
         see Marcou & Singh, 2003,   Hodge 2004.

➔ *Which questions to be posed to conceive a smart-alarming work flow ?*

▶ **In some cases :**
- programming selected methods
- experimentation on synthetic data sets or real data sets from oil industry

A panorama of the methods

Constraints on the data
Constraints on the task

NOVELTIES :
a priori **unknown**
or a quite new situation
could occur

Here : only quantitative variables

DATA

MULTIVARIATE

stationnary

un-stationnary

+ Training file
Including novelties, or not…

No training file
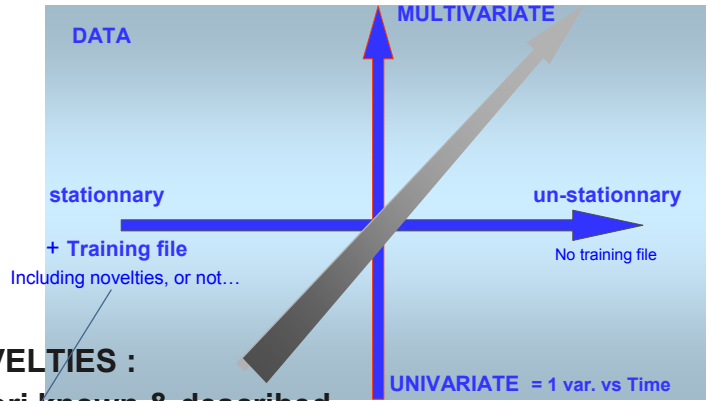
NOVELTIES :
a priori known & described
= metadata,
technical knowledge
<u>previous</u> expert diagnostic, etc

UNIVARIATE = 1 var. vs Time

TOTAL

---

* or the variables can be taken separately
=> no correlation between them

Univariate*   Stationnary
Data

Unknown novelty

TOTAL

Even in this simplest case,
You can be faced with different situations

(1) An exceptional frost

stationary data

(2) A repetition of both

   hotter sommers

   colder winters

(3) A lack of very cold winters
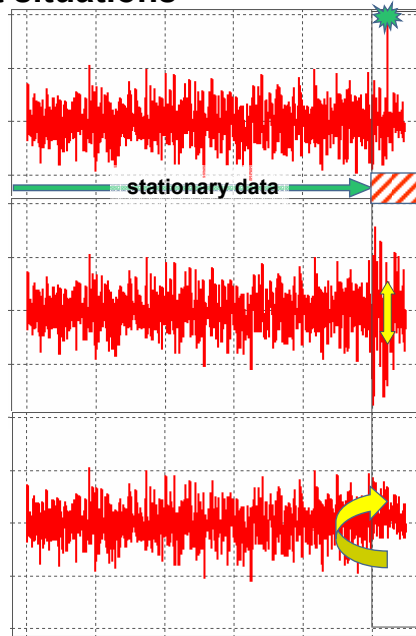
Even in this simplest case,
You can be faced with different situations

3σ

stationary data

**Threshold (ex: 3σ) is the basic concept used as indicator
in a lot of more sophisticated methods**
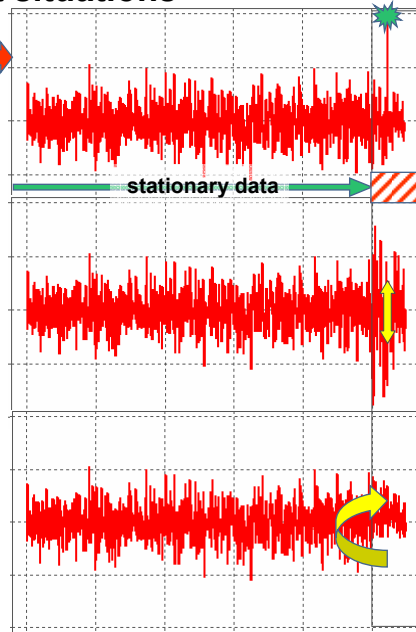
Basic threshold method should sometimes be adapted

$3\,\sigma$

(raw data :: 3 * threshold)

σ **in a sliding window**

$3\,\sigma$

1+(m/σ) in a mobile window

σ not suitable

$3\,\sigma$
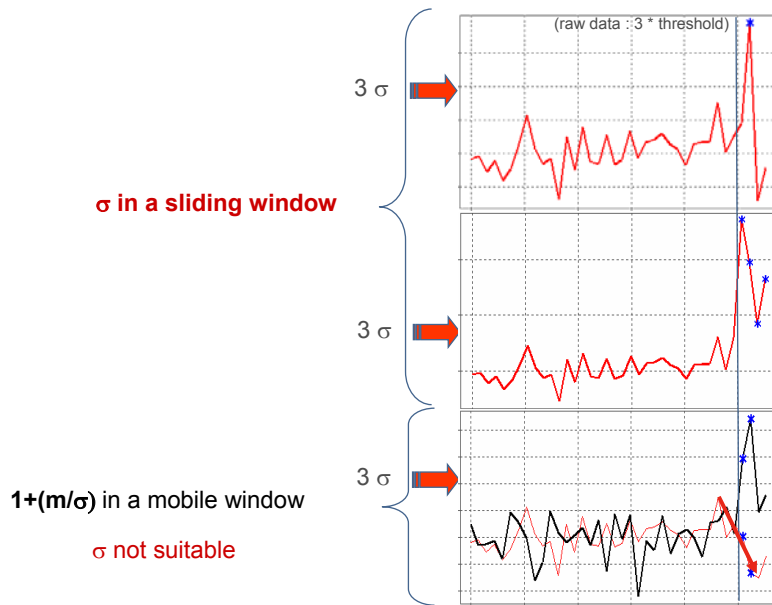
9 -Caserta, Valois, Blondeau, Dossou Gbete, Bordes.

TOTAL

A data preprocessing can be needed

Several methods :

•difference with the base signal

•Fourier transform,

•wavelett
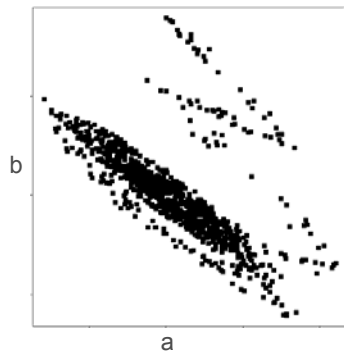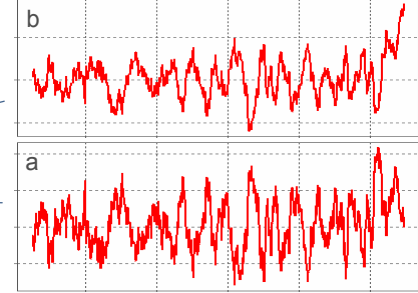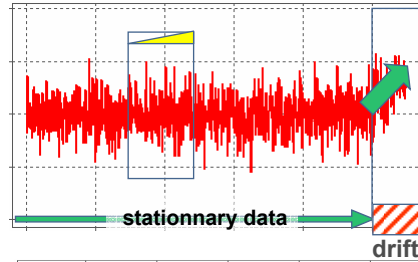
•…
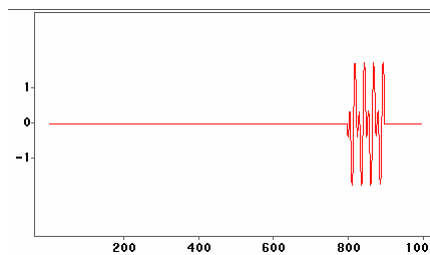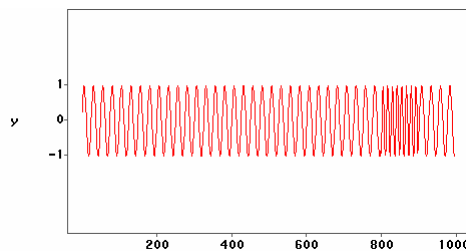
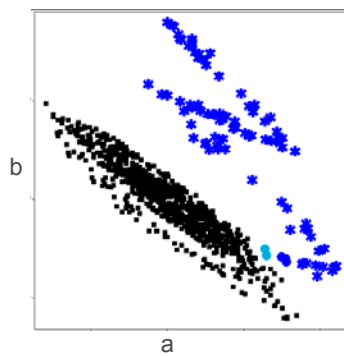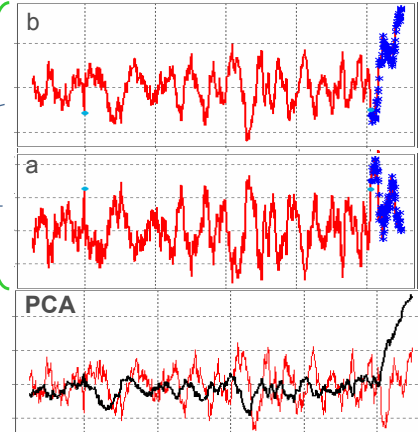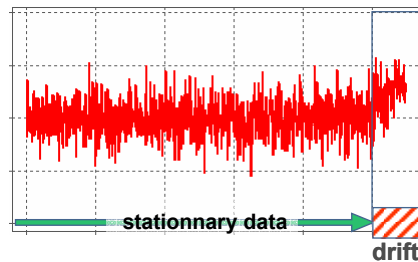10 -Caserta, Valois, Blondeau, Dossou Gbete, Bordes.

TOTAL

When the novelty is a **drift**

Linear Regression in a sliding window

Model :   y = a time + b   + weigth

last value is **active** in the model
a, b could change in case of novelty

11 -Caserta, Valois, Blondeau, Dossou Gbete, Bordes.

12 -Caserta, Valois, Blondeau, Dossou Gbete, Bordes.

Univariate* novelty   Stationnary Data

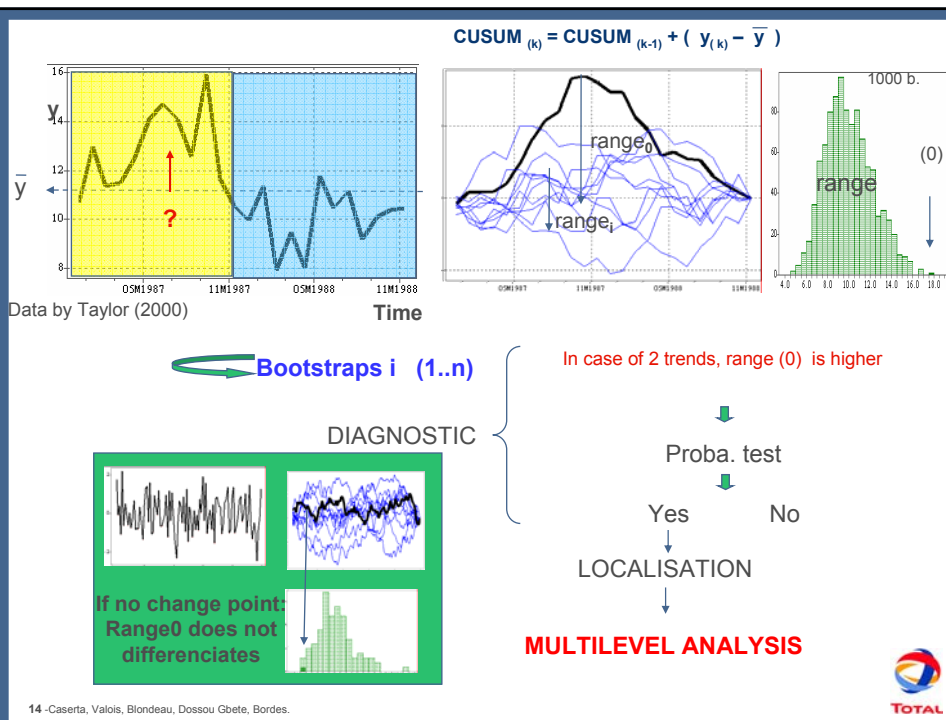# Unknown novelty
Change point analysis

PAGE (1955,1957),
HINKLEY (1971), PETTITT (1980), → Cusum
HINKLEY SCHECHTMAN (1987) → Boostrap

TAYLOR (2000), → synthesis + multilevel approach

WEISHAUPT et al, 1991, Rig Computer system improves Safety for deep HP/HT wells by kicks detection and well monitoring, SPE 23053

13 -

$$CUSUM_{(k)} = CUSUM_{(k-1)} + (y_{(k)} - \overline{y})$$

1000 b.

range₀

rangeᵢ

range

(0)

y
$\overline{y}$

OSM1987 11M1987 OSM1988 11M1988

Data by Taylor (2000)

Time

Bootstraps i (1..n)

In case of 2 trends, range (0) is higher

DIAGNOSTIC

Proba. test

If no change point:
Range0 does not
differenciates

Yes   No

LOCALISATION

MULTILEVEL ANALYSIS

14 -Caserta, Valois, Blondeau, Dossou Gbete, Bordes.

DISCUSSION (Taylor)
- •Reasonnably robust. If needed, use the ranks.
- •More flexible than control chart.
- •Can detect minor shifts of the mean
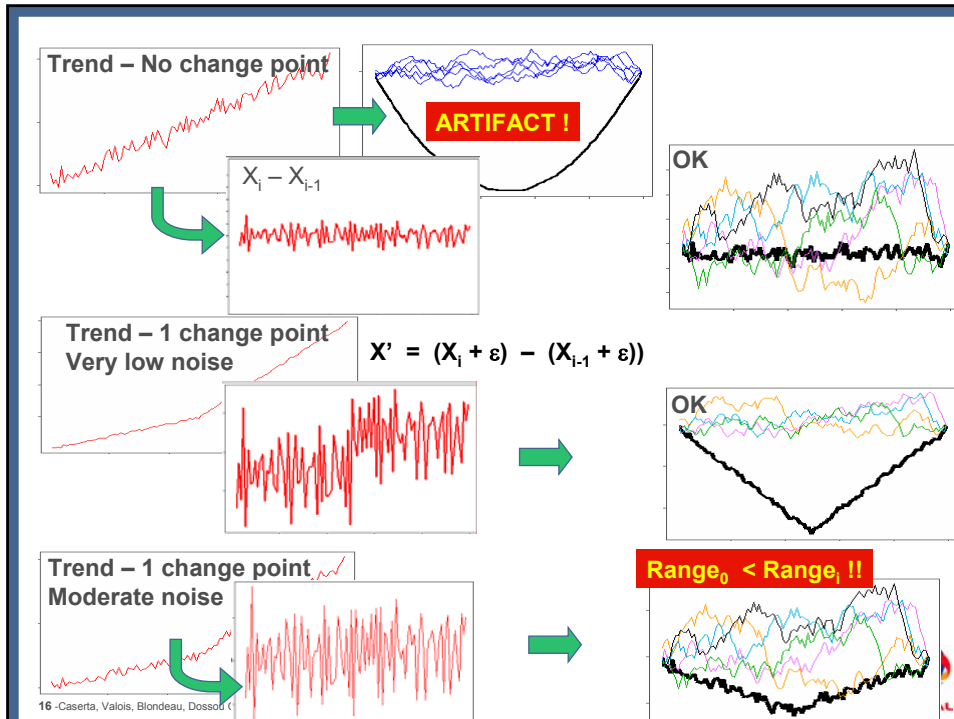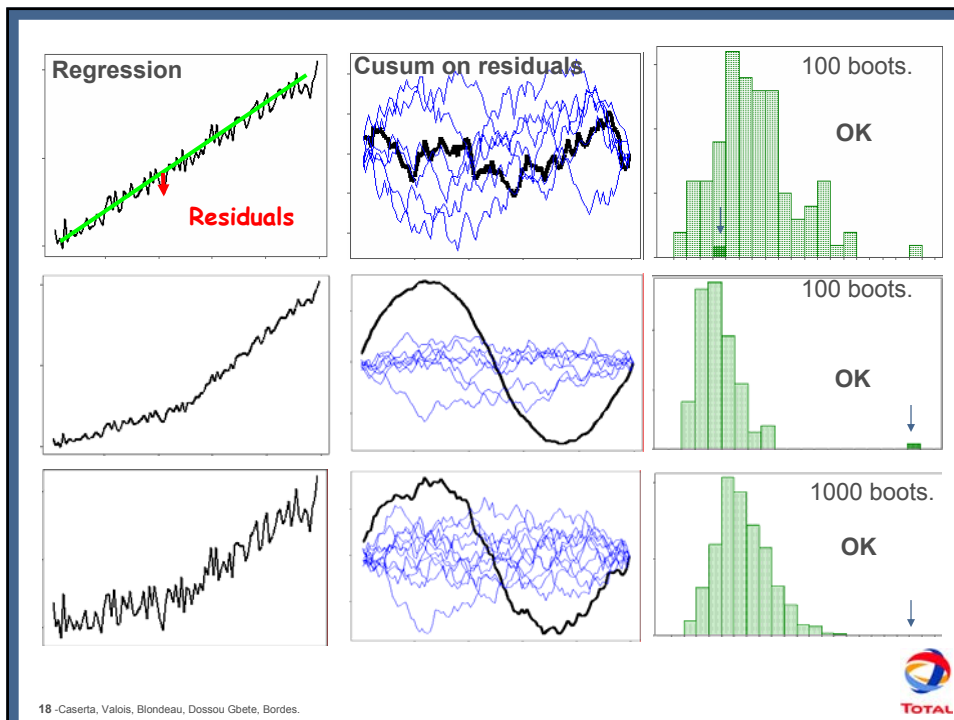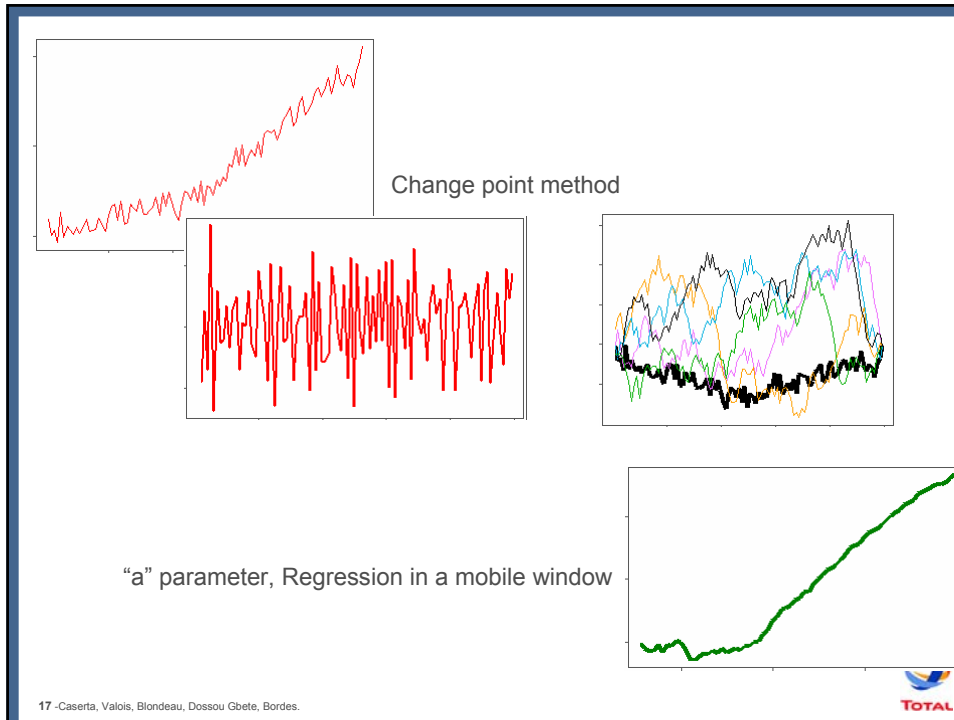- •Not suitable for detecting isolated high values.

•**COMMENT**
•**Is not a really on line method, rather an a posteriori one**

EXTENSION
Using $X' = (X_i - X_{i-1})$ instead of (X_i), as suggested by Taylor
to diagnose evolutions

Could then the CHANGE POINT method handle no-stationnary data ?

Trend – No change point

ARTIFACT !

$X_i - X_{i-1}$

OK

**Trend – 1 change point
Very low noise**

$$X' = (X_i + \varepsilon) - (X_{i-1} + \varepsilon)$$

OK

**Trend – 1 change point
Moderate noise**

$Range_0 < Range_i$!!

Change point method

"a" parameter, Regression in a mobile window

Regression

Residuals

Cusum on residuals

100 boots.

OK

100 boots.

OK

1000 boots.

OK

Change point method

is adapted to detect <u>shift of the mean</u>, *OK with Taylor*

is only suitable for <u>stationnary data</u> : *not clearly mentionned by Taylor*

In case of no-stationnary data

+ noisy data, better use residuals of regression

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* or the variables can be taken separately
  => no correlation between them

Univariate*   Stationnary Data
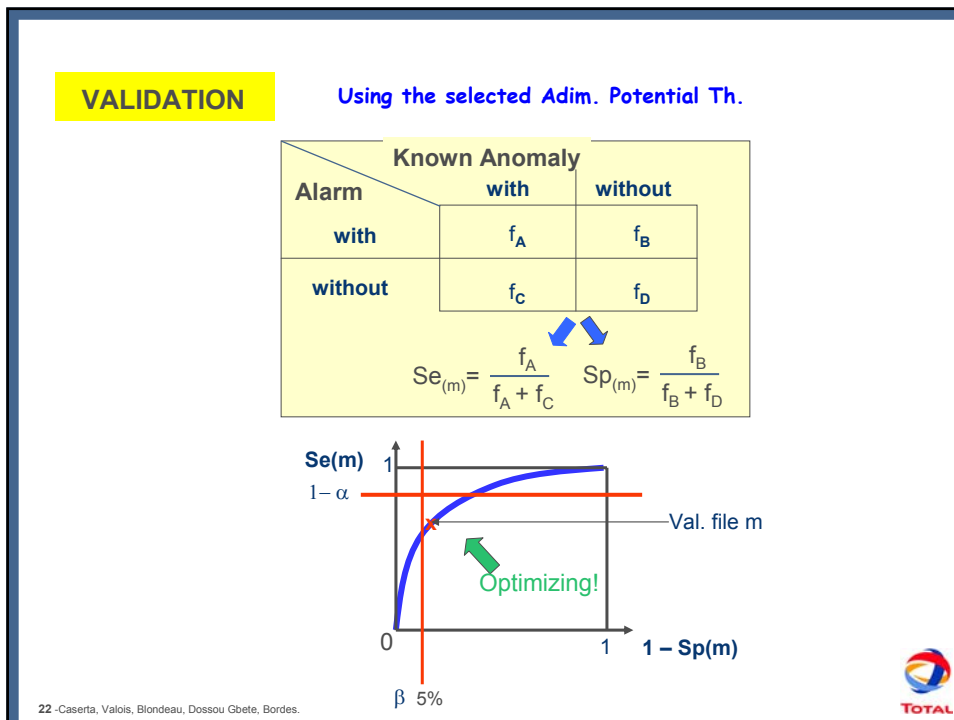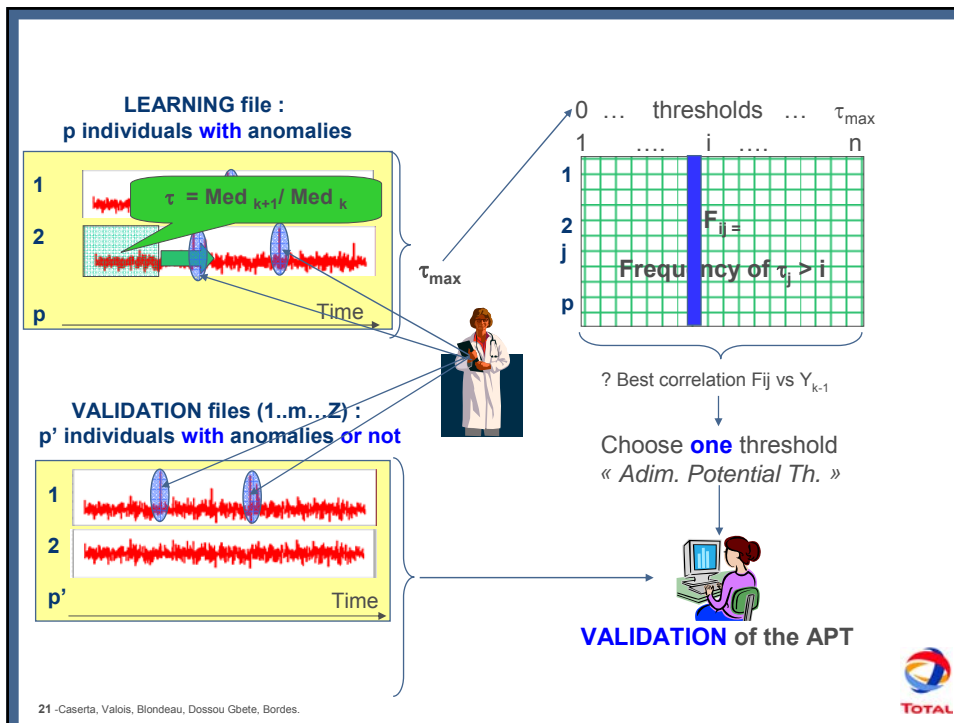
Known novelty

Median method

See :
SEAGULL and SANDERSON, 1998, Anesthesia alarms in surgical context,
Proceeding of the human factors and ergonomics society 42nd annual meeting

Slide 21

LEARNING file :
p individuals with anomalies

$\tau = \text{Med}_{k+1} / \text{Med}_{k}$

1
2
p
Time

τ_{max}

0 … thresholds … τ_{max}
1 …. i …. n

1
2
j
p

$F_{ij} =$
Frequency of $\tau_j > i$

? Best correlation F_{ij} vs Y_{k-1}

Choose **one** threshold
« Adim. Potential Th. »

VALIDATION files (1..m…Z) :
p' individuals with anomalies or not

1
2
p'
Time

VALIDATION of the APT

Slide 22

VALIDATION   **Using the selected Adim. Potential Th.**

Alarm	Known Anomaly	
	with	without
with	f_A	f_B
without	f_C	f_D

$$Se_{(m)} = \frac{f_A}{f_A + f_C} \qquad Sp_{(m)} = \frac{f_B}{f_B + f_D}$$

Se(m)
1
$1 - \alpha$

Val. file m

Optimizing!

0
1
1 – Sp(m)

β 5%

MULTIvariate   Stationnary
Data
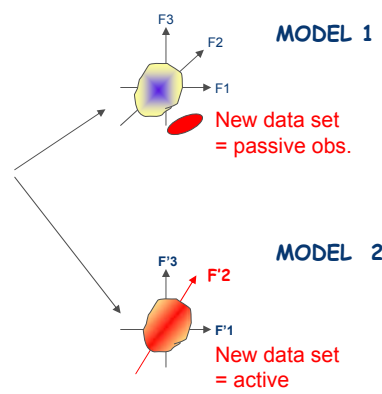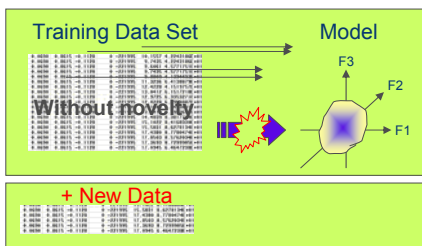
Unknown novelty

P.C.A.

HARKAT, 2003, Détection de défauts par analyse en composantes
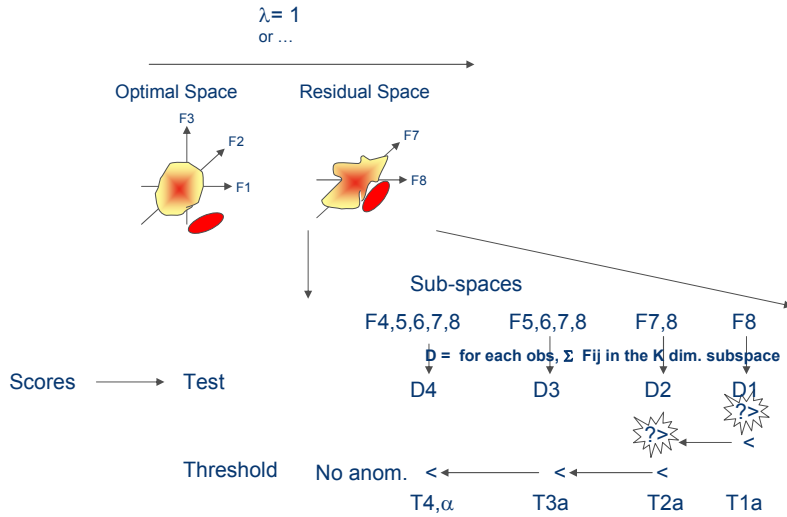principales, Doctorat de l'Institut Polytechnique de Lorraine, laboratoire CRAN

Air survey

23 -

Training Data Set   Model

Without novelty

+ New Data

F3
F2
F1

F3
F2
F1
MODEL 1

New data set
= passive obs.

F'3   F'2
F'1
MODEL 2

New data set
= active

24 -Caserta, Valois, Blondeau, Dossou Gbete, Bordes.

MODEL 1   New data taken as passive ones

$\lambda = 1$
or ...

Optimal Space   Residual Space

F3
F2
F1

F7
F8

Sub-spaces

F4,5,6,7,8   F5,6,7,8   F7,8   F8

D = for each obs, Σ Fij in the K dim. subspace

Scores ⟶ Test

D4   D3   D2   D1
                                    ?>   ?>
                                              <

Threshold   No anom. < ◄   < ◄   <

T4,α T3a   T2a   T1a

T = f (alpha, Kth Eig. Val.)

25 -Caserta, Valois, Blondeau, Dossou Gbete, Bordes.

A REAL CASE

Pump efficiency

Temps

Oil rate

Speed

PCA (Harkart)

Time

When ?

Torque
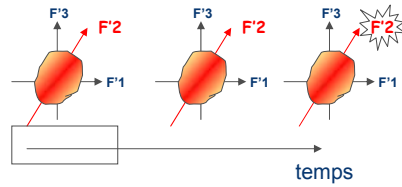Pump Eff
Speed
Rate
None

Time
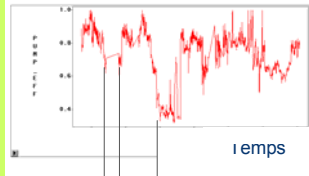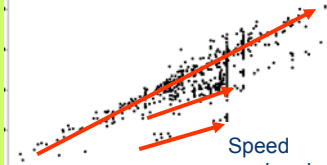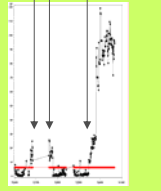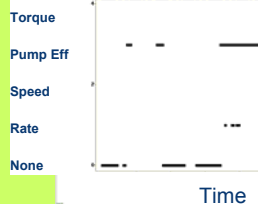
Which variable ?

26 -Caserta, Valois, Blondeau, Dossou Gbete, Bordes.

MODEL 2   ACP using a sliding window

temps

? Stability of the correlations (variables, factors) ?

No stat. Test => empirical threshold

PCA by Harkart

▶ **Needs stationnary data set + a training set without novelty**

▶ **Detection with a short delay**

▶ **Can detect simoultaneous novelties in several variables**

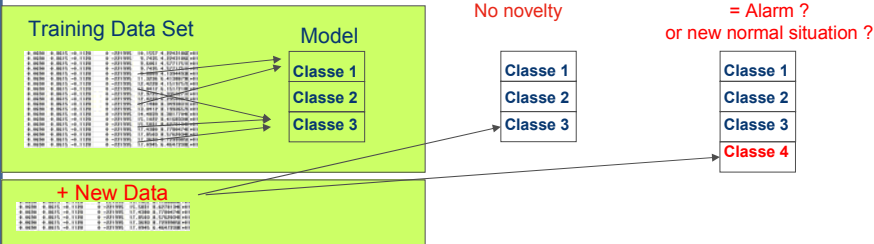# MULTIvariate   Stationnary Data
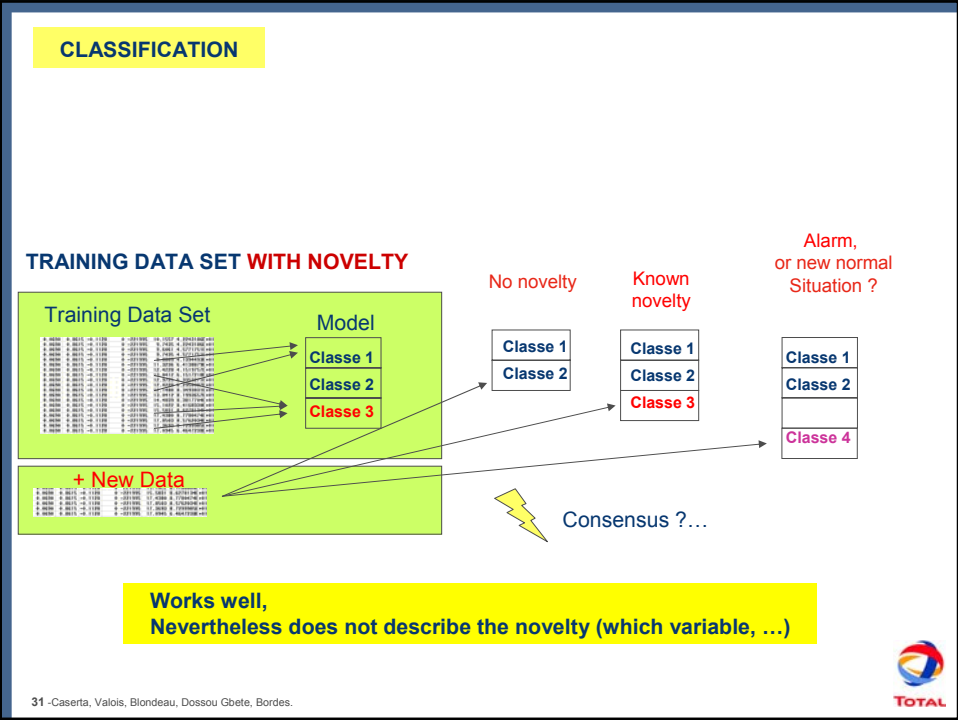
Novelty known or not

Clustering

CLUSTERING

TRAINING DATA SET WITHOUT NOVELTY

No novelty

Novelty
= Alarm ?
or new normal situation ?

Training Data Set

Model

| Classe 1 |
| Classe 2 |
| Classe 3 |

| Classe 1 |
| Classe 2 |
| Classe 3 |

| Classe 1 |
| Classe 2 |
| Classe 3 |
| Classe 4 |

+ New Data

CLASSIFICATION

TRAINING DATA SET WITH NOVELTY

Training Data Set

Model

Classe 1
Classe 2
Classe 3

+ New Data

No novelty

Classe 1
Classe 2

Known novelty

Classe 1
Classe 2
Classe 3

Alarm,
or new normal
Situation ?

Classe 1
Classe 2

Classe 4

Consensus ?…

Works well,
Nevertheless does not describe the novelty (which variable, …)

MULTIvariate   Stationnary Data

Novelty known(*)
(*) parameters can be ajdusted in the learning

Hidden Markov Model (HMM)
(Viterbi algorithm, 1967)

Andrew J. Viterbi. Error bounds for convolutional codes and an
asymptotically optimum decoding algorithm. IEEE Transactions on
Information Theory 13(2):260?269, April 1967.

Exemple (1) internal process

X Internal process: unobservable!

Critical zone
Alarm zone
Functionning zone
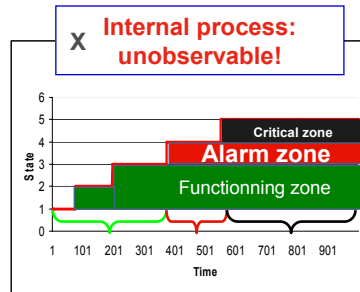
In this example : Y_n is $\mathcal{N}(m_{X_n}, 0.4)$ distributed

where $(m_1, m_2, m_3, m_4, m_5) = (1, 1.5, 2, 2.5, 3)$

Φ is finite and identified with $E = \{1,2,\ldots,k\}$ via the one-to-one map X, from Φ to E.

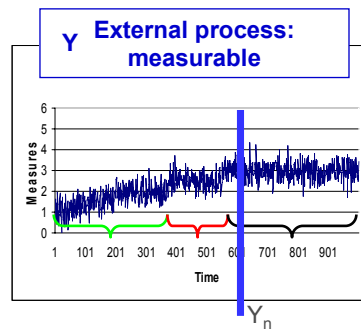Write $Xn = X(\varphi n)$ the sequence of *internal states*.
We assume that (Xn) is an homogeneous Markov chain with known para-meters and E as state space.

Here : synthetic case :
+ random function $\rightarrow$ external process
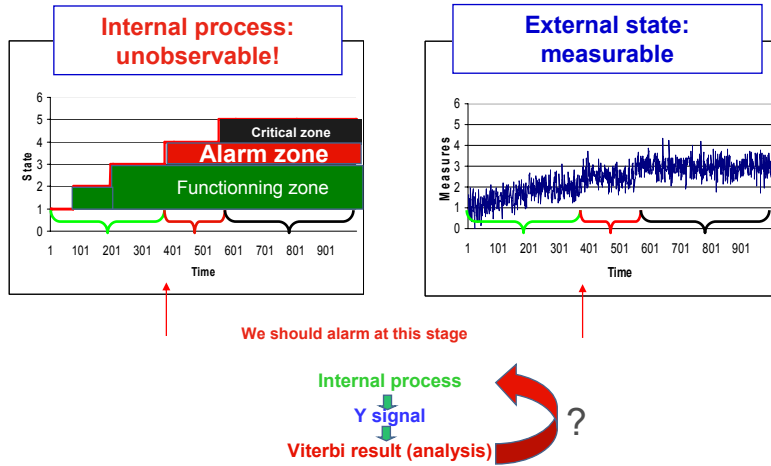

Exemple (1) external process

Write Y_n the *external state* of the system measured at time t_n.

- Conditional on (X_n), the Y_n's are independent;

- Y_n depends on (X_n), only thought X_n.

Y External process: measurable

Measures

Time

Y_n

uni or multivariate

Exemple (1) of internal/external processes

Internal process: unobservable!

State vs Time chart showing: Critical zone, Alarm zone, Functionning zone; axes State (0–6) and Time (1, 101, 201, 301, 401, 501, 601, 701, 801, 901)

External state: measurable

Measures vs Time chart; axes Measures (0–6) and Time (1, 101, 201, 301, 401, 501, 601, 701, 801, 901)

We should alarm at this stage

Internal process

Y signal

Viterbi result (analysis)

?

PROBLEM: given the **external process (blue),**
how to detect **the entry of the internal process (red) in the alarm zone?**

TOTAL

The Viterbi algorithm as a solution

Y_n may be seen as a random function of X_n

► Assume that at time t_n we know for all x in E:

$$V_n(x) = \max_{x_1,\ldots,x_{n-1}} P(X_1=x_1,\ldots,X_{n-1}=x_{n-1},X_n=x \mid Y_1,\ldots,Y_n)$$

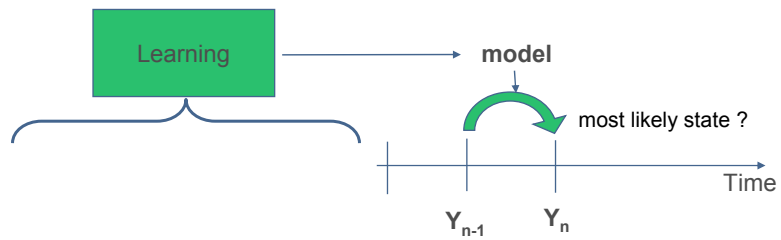► Update $t_n \rightarrow t_{n+1}$ (induction):

$$V_{n+1}(x) = f(Y_{n+1} \mid \varphi_x) \times \max_{u \in E} V_n(u) \times p(u,x)$$

known transition probability

known density of Y_{n+1} given $X_{n+1} = x$

► At time t_{n+1} the most likely state is $x_{n+1} = \arg\max_{x \in E} V_{n+1}(x)$,

then send an alarm if x_{n+1} belongs to the alarm set Φ_2 .

TOTAL

Learning → model

most likely state ?
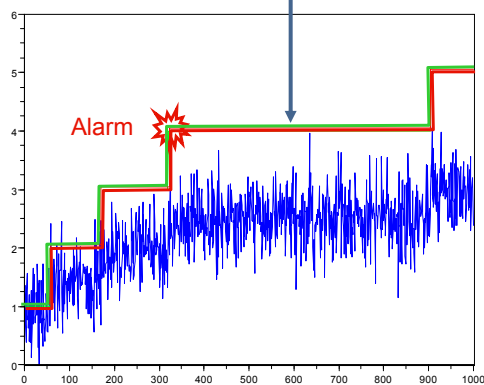
Time

Y_{n-1} Y_n

Yn depends only on Yn-1
(via the probabities given in the matrix model)
→ suitable in the Data Stream context

Exemple (1): shift of the mean

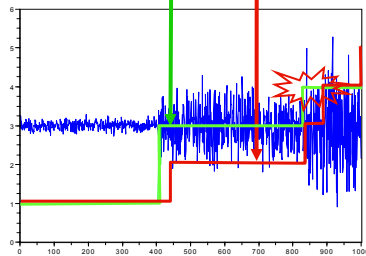**Viterbi results** perfectly agree with **the Internal process**

Alarm

$$P = \begin{pmatrix} 0.995 & 0.005 & 0 & 0 & 0 \\ 0 & 0.995 & 0.005 & 0 & 0 \\ 0 & 0 & 0.995 & 0.005 & 0 \\ 0 & 0 & 0 & 0.995 & 0.005 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$
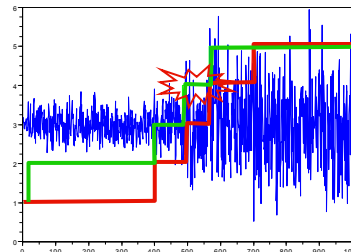
Example (2): change in scale

Internal process   **Viterbi results**

If only the scale changed, the novelty is detected with a delay

Same transition matric P as for example 1,

Y_n is $N(3, \sigma X_n)$ distributed

where $(\sigma_1, \sigma_2, \sigma_3, \sigma_4, \sigma_5) = (0.1, 0.3, 0.5, 0.8, 1)$.

HMM, discussion

◗ <u>**Values of the model parameters not need to be perfectly known**</u>
   can be estimated from learning data via (e.g.) maximum likelihood techniques.

◗ **HMM can be seen as dynamic <u>mixture models</u>,**

   ◗ **it includes the iid case** (all the lines of P are equal $\Rightarrow$ Y1,Y2,… are iid) **for which the Viterbi algorithm is useless**

◗ **For the iid case we have just to estimate at tn: P(φn $\in$ Φ2 | Yn) (classification method based on mixture model by EM-type algorithms: Celeux, Diebolt, Govaert,…).**

◗*NB : Some LAN (Local Asymptotic Normality) methods available to detect small changes in parameters (Basseville, Beneveniste, Tromp,…).*

CONCLUSION

=> SELECT THE METHOD SUITABLE FOR YOUR WORKFLOW :
- **Data → Stationnary or not ?**
  Uni or multivariate ?
  Characteristics of variables, etc

- **Task → Novelty previously described or not ?**

= Some basic methods work very well in case of basic problem

= More sophiscated methods are needed :
    to obtain a better signal/noise ratio,
    or in case of more complex (e.g. multivariate) situations

Our paper does not examplify two important points :

1/ **DATA PREPROCESSING CAN BE USEFUL :**
    = avoid false alarm and no-detections

2/ **GRAPHIC TOOLS FOR DISPLAYING THE ALARM**
        (Cleveland, Tukey… Heiberger & Holland 2004…)