ABSTRACT

We introduce a class of statistics for characterizing the periphery of a distribution, and show that these statistics are particularly valuable for problems in target detection. Because so many detection algorithms are rooted in Gaussian statistics, we concentrate on ellipsoidal models of high-dimensional data distributions (that is to say: covariance matrices), but we recommend several alternatives to the sample covariance matrix that more efficiently model the periphery of a distribution, and can more effectively detect anomalous data samples.

Index Terms— anomaly detection, outlier, target detection, probability distribution, robust statistics, Gaussian mixture models, expectation-maximization, leptokurtosis

1. INTRODUCTION

What makes target detection difficult is that the target must be distinguished from the background clutter, and this requires that the background be well characterized. More particularly, when that characterization is a probability distribution, it is the periphery of the background distribution that must be most carefully characterized. Targets in the core of the distribution are impossible to detect; targets far out on the tail of the distribution are easy to detect. It is the targets on the periphery, the targets that are difficult but detectable, that are of most interest to the algorithm developer who wants improved ROC curves.

The detection of anomalies (and of anomalous changes) requires that the samples that are anomalous be distinguished from the samples that are normal [1]. One way this can be achieved is by identifying two probability distributions: one for normal data and one for anomalies. The normal data distribution is generally fit to the data, while the anomalies are (often implicitly) defined with a distribution that is much broader and flatter than the normal data distribution. If both distributions were precisely known, then their ratio would provide the Bayes optimal detector of those anomalies.

While the choice of distribution for modeling the anomalies does require some care, the main technical challenge in anomaly detection is the characterization of the normal data distribution. The more “tightly” fit the distribution is to the normal data, the more accurately one can detect those data that do not fit the normal model.

For anomaly detection problems, very low false alarm rates are desired. Thus the challenge is even greater because we need to characterize the density in regions where the data are sparse; that is, on the periphery (or the “tail”) of the distribution. Yet, traditional density estimation methods for anomaly detection (e.g., the simplest and most common approach is to fit a single Gaussian to the data are dominated by the high-density core.

In the examples here, our model for characterizing the periphery of a multivariate distribution will be an ellipsoid; our aim then, is to estimate a covariance matrix that characterizes that ellipsoid. We remark that the overall scale of the covariance is not of particular concern to us; for the single scalar measure of overall size, we can adjust the parameter to achieve the desired false alarm rate \( \alpha \). What is of more concern is the \( O(p^2) \) parameters, where \( p \) is the number of spectral channels, that characterize the shape of the ellipsoid.

In this work, we will investigate a variety of approaches for characterizing the periphery of a data distribution: these include anti-robust statistics (Section 2), anti-shrinkage (Section 3), eigenvalue adjustment (Section 4), Gaussian mixture modeling (Section 5), and support vector machines (Section 6). We will introduce a volume versus coverage plot to evaluate their performance in Section 7, and will finally conclude in Section 8.

2. IN DEFIANCE OF ROBUST STATISTICS

The goal of robust statistics is to produce characterizations of data that are insensitive to a few bad data samples. This is typically achieved by discounting (or de-weighting) those samples that, because of their long “lever arm” have undue influence on the estimation. While this can produce better estimates for some kinds of target detection [2], we will consider a contrary approach that puts extra weight on points that are far from the centroid.

To estimate mean \( \mu \) and covariance matrix \( R \), from a set
of \( m \) samples \( \mathbf{x} \in \mathbb{R}^p \), Campbell [3] suggests

\[
\begin{align*}
\mathbf{\mu} & = \frac{\sum_{i=1}^{m} w_i \mathbf{x}_i}{\sum_{i=1}^{m} w_i}, \\
R & = \frac{\sum_{i=1}^{m} w_i^2 (\mathbf{x}_i - \mathbf{\mu})(\mathbf{x}_i - \mathbf{\mu})^T}{\sum_{i=1}^{m} w_i^2}.
\end{align*}
\]

When the weights are all equal (e.g., \( w_i = 1 \) for all \( i \)), then the standard sample estimators for mean and covariance are obtained. But one can alter these weights depending on how far the samples are from the mean. The Mahalanobis distance is given by

\[
r_i = \left[ (\mathbf{x}_i - \mathbf{\mu})^T R^{-1} (\mathbf{x}_i - \mathbf{\mu}) \right]^{1/2}.
\]

To make the robust estimator less sensitive to outliers, one discounts the large \( r \) samples; for instance [3]:

\[
\text{Robust: } w(r) = \begin{cases} 
1 & \text{if } r \leq r_o \\
\rho_o/r & \text{if } r > r_o.
\end{cases}
\]

In practice this requires an iterative approach, since weights depend on Mahalanobis distance, Mahalanobis distance depends on \( \mathbf{\mu} \) and \( R \), and \( \mathbf{\mu} \) and \( R \) depend on the weights.

But for problems which depend primarily on the periphery of the distribution, this scheme seems to be getting exactly backwards: it discounts just the data that we must need to pay attention to. Therefore, we considered a weighting scheme that discounts the small Mahalanobis points:

\[
\text{Anti-robust: } w(r) = \begin{cases} 
(r/r_o)^\mu & \text{if } r \leq r_o \\
(r/r_o)^\nu & \text{if } r > r_o.
\end{cases}
\]

Here, \( \mu = \nu = 0 \) corresponds to the standard sample covariance, while \( \mu = 0, \nu = -1 \) corresponds to the robust estimator suggested by Campbell [3]. An anti-robust estimator takes \( \mu > 0 \). Note that the choice of a large \( r_o \) and a negative \( \nu \) imbues the estimator with some robustness to extreme values of \( r \), even as it emphasizes data on the periphery.

One must also choose a value for the cutoff radius \( r_o \). For a \( p \)-dimensional Gaussian, the squared Mahalanobis distance \( r^2 \) is chi-squared distributed, with \( p \) degrees of freedom. This is approximately Gaussian with mean \( p \) and variance \( 2p \). For our experiments, we take \( r_o = \sqrt{p} + b/\sqrt{2} \) with \( b = 2 \).

In the adaptive version of this scheme, we choose a fraction \( \alpha \ll 1 \) of the points to emphasize, then (at each iteration) choose \( r_o \) so that a fraction \( \alpha \) of the data points have Mahalanobis distance larger than \( r_o \).

3. ANTI-SHRINKAGE ESTIMATOR

One difficulty with the anti-robust estimators is that the iterations can be unstable. An alternative is to estimate a robust covariance matrix and to recognize that the sample covariance is a positive linear combination of the robust and anti-robust estimators. In general, “shrinkage” refers to the statistical approach of modifying an estimator by taking a positive linear combination with a simpler estimator. Since what we want is the anti-robust estimator, we will take a non-positive linear combination of the sample covariance and the robust estimator:

\[
\hat{R} = \alpha R_{\text{robust}} + (1 - \alpha) R_{\text{sample}}
\]

where \( \alpha < 0 \) is chosen so to optimize an in-sample measure of coverage versus volume, as described in Section 7.

4. EIGENVALUE ADJUSTMENT APPROACH

In the spirit of the anomaly detector suggested by Adler-Golden [4], we use the sample covariance \( R \) to align the covariance matrix, but adjust the magnitudes within that alignment. Specifically, we write \( R = E \Lambda E^T \), where \( E \) is the matrix of eigenvectors, and \( \Lambda \) is a diagonal matrix of eigenvalues; and then adjust the values of \( \Lambda \). (A similar adjustment was also suggested for estimating local covariances [5].)

Initially, the \( k \)th element \( \Lambda_{kk} \) is the variance in the \( e_k \) direction, where \( e_k \) is the \( k \)th column vector in the matrix \( E \); i.e., \( \Lambda_{kk} = (1/n) \sum (e_k^T x_i)^2 \). In place of variance we will use inter-percentile difference; let \( \tilde{\Lambda}_{kk} \) be the squared distance between the \( t \)th lowest value of \( e_k^T x_i \) and the \( t \)th highest value, thus enclosing a fraction \( (n - 2t)/n \) of the samples. In our experiments, we took this fraction to be 0.999.

Using these new values \( \tilde{\Lambda}_{kk} \), we estimate the covariance matrix with \( E \tilde{\Lambda} E^T \). Here, \( \tilde{\Lambda}_{kk} > \Lambda_{kk} \) just because the inter-percentile distance is larger than the standard deviation; but the overall magnitude of \( R \) doesn’t matter. We find that the ratio \( \tilde{\Lambda}_{kk}/\Lambda_{kk} \) tends to be larger for small values of \( k \), consistent with observations made elsewhere that tails are fatter in the high variance directions [4, 6].

We remark that in addition to the original sample matrix decomposition, one can also apply this correction to the decomposition of other matrices, such as the anti-robust covariances in the previous section.

5. GAUSSIAN MIXTURE MODEL APPROACH

Weighting pixels by Mahalanobis distance makes intuitive sense, but a more formal approach explicitly models the data with a Gaussian mixture model. Write

\[
N(\mathbf{x}; \mathbf{\mu}, R) = (2\pi)^{-d/2}|R|^{-1/2} \exp \left( -\frac{1}{2} \mathbf{x}^T R^{-1} \mathbf{x} \right)
\]

as the normal distribution with mean \( \mathbf{\mu} \) and covariance \( R \). We will consider a two-component mixture model

\[
P(\mathbf{x}) = (1 - \alpha)N(\mathbf{x}; \mathbf{\mu}, R_{\text{core}}) + \alpha N(\mathbf{x}; \mathbf{\mu}, R_{\text{periphery}})
\]

in which we impose a number of constraints. One, we will take the same \( \mathbf{\mu} \) for both components; that is, they will be concentric. In fact, for simplicity, we will use the sample mean
for $\mu$. Two, we take $\alpha \ll 1$ to be fixed at a user-specified value. We want $R_{lo} \ll R_{hi}$, but we will not require that the shapes of these covariances be the same. Subject to these constraints, we use the usual expectation-maximization algorithm [7] to estimate $R_{lo}$ and $R_{hi}$. One minor modification was to use a trimmed estimator that, at each iteration, sets the weights to zero for a tiny fraction $\epsilon$ of the points with largest Mahalanobis distance with respect to $R_{hi}$.

6. SUPPORT VECTOR MACHINE APPROACH

As noted in the Introduction, if both the normal and the anomaly distributions were known then their ratio would provide the Bayes optimal anomaly detector. It follows that if we have samples from both distributions then we can design a support vector machine (SVM) to approximate the Bayes optimal detector [8]. In this paper we use a training set that contains both normal samples and synthetically generated anomalies to design a quadratic SVM that (approximately) optimizes a weighted linear combination of false alarm and missed detection rates. The SVM discriminant function takes the form

$$f(x) = x^T Q x + q^T x + q_0$$

and can be converted to a Mahalanobis distance classifier using

$$R = Q^{-1}, \quad \mu = -\frac{1}{2} Q^{-1} q.$$  

Instead of computing moments (or Mahalanobis distance weighted moments), the support vector machine more directly estimates the decision boundary between the two distributions. Increasing the weight on false alarms moves the decision boundary toward the periphery of the data so that the solution has fewer false alarms, though at the expense of more missed detections. Furthermore the SVM solution for $Q$ takes the form

$$Q = \sum_{x_i \in \text{data}} a_i x_i x_i^T - \sum_{x_i \in \text{anomalies}} a_i x_i x_i^T$$

where all $a_i \geq 0$. The support vector property of SVM solutions implies that the nonzero coefficients in the first sum correspond to normal samples that lie near or beyond the decision boundary. Thus the solution is defined explicitly in terms of the peripheral normal samples.

The SVM approach requires us to generate samples from the anomaly distribution. The results in this paper we obtained using random samples from a uniform distribution over a hyper-rectangle that encompasses the normal data. Although increasing the number of samples promises more accurate solutions, it also increases the computational demand, and so the number of samples must be chosen to balance these two concerns. The results in this paper were obtained using approximately five times as many anomalous samples as normal samples.

7. A MEASURE OF PERFORMANCE FOR ANOMALY DETECTION

Because anomalies are rare, measuring the performance of an anomaly detection algorithm can be problematic. Rather than concentrate on the anomalies, however, we will emphasize how well the model fits the normal data. In particular, given an alarm rate $\alpha$ (the rate at which normal samples are predicted to be anomalous), we will compute the volume $V(\alpha)$ of the ellipsoid which contains a fraction $1 - \alpha$ of the data. We will plot $V$ versus $\alpha$ and our best algorithms will give the smallest values of $V$ at low $\alpha$. As we adjust the overall radius of the ellipsoid whose shape is specified by a given covariance matrix, we will trace out a curve in the $V$-versus-$\alpha$ space that has the flavor of a ROC curve. In fact, the $\alpha$ directly corresponds to false alarm rate. The $V$ corresponds to a kind of missed detection rate, since the anomalies that are inside the volume $V$ are the ones that will not be detected.

Fig. 1(b,c) shows two such curves. As the alarm rate decreases, the volume necessary for achieving that alarm rate increases. For the low alarm rates, we see that the periphery-characterizing estimates outperform the standard and robust estimates. The robust estimator is best at larger values of $\alpha$ – that is, it does a better job of characterizing the core of the distribution – but substantially worse at the low values of $\alpha$ that we care about. Some algorithms (such as eigenvalue adjustment) do not have much influence at small $\beta$ but are very effective for large dimensions, while others (such as the support vector machine) are difficult to implement at high dimension.

We remark that the MINVOL [10] algorithm seeks the minimum-volume ellipsoid that covers $h$ out of $m$ points in a multi-dimensional dataset. This is exactly the condition we want to optimize, but MINVOL is notoriously expensive. A faster heuristic was suggested, that computes a covariance from those $h$ points [11], but this amounts to a robust estimator of the core covariance, and we care about the periphery.

8. DISCUSSION AND CONCLUSIONS

In the ideal case of a multivariate Gaussian distribution, the contours are concentric ellipsoids, fully characterized by a mean vector and covariance matrix. Furthermore, the optimal estimator of these parameters are the sample mean and sample covariance. These statistics give equal weight to all data samples, whether they are in the core or the periphery of the distribution. But for deviations from this ideal, it may be preferable to emphasize data in the periphery of the distribution. This is done explicitly in the weighting function shown in Eq. (4), and implicitly when a support vector machine is used to learn that contour.

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1This form can be realized by using a quadratic kernel, or by quadratically extending the original training vectors and using a linear kernel.
It is widely recognized that hyperspectral data is generally more fat-tailed than a Gaussian distribution, but it has recently become apparent that the “fatness” of those tails is different in different directions [4, 6, 12]. A consequence of this observation is that the best covariance matrix for characterizing the core of the data may differ from the best covariance matrix for characterizing the periphery. The approach we suggest here follows Vapnik’s dictum [13] – rather that attempt to characterize the full distribution, we seek instead to characterize only the contour on the periphery.

9. REFERENCES


