Pedro Henrique dos Santos Teixeira

Data Stream Anomaly Detection through Principal Subspace Tracking

Dissertação de Mestrado

Dissertation presented to the Postgraduate Program in Informatics of the Departamento de Informática do Centro Técnico Científico PUC–Rio as partial fulfillment of the requirements for the degree of Mestre em Informática.

Advisor: Prof. Ruy Luiz Milidiú

Rio de Janeiro
September 2009
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Acknowledgments

To my parents for their unconditional support and for being role models of moral integrity and kindness throughout the years. I am forever grateful to them for giving me the freedom to pursue my own goals and for having invested in my education.

To Gabriela for the caring love and for having all the patience in the world throughout the past two years.

To my adviser Professor Ruy Milidiú, for sharing his wisdom. The incisive comments were essential to my journey, and I am especially thankful for the early guidance on conciliating my academic work with my professional life.

To the Professors in the commission, Raúl Rentería and Marco Casanova, whose reviews helped improve this dissertation.

To the colleagues at LEARN and to all the teachers and friends at the DI for providing an excellent master’s degree.

To my fellow associates who missed me at the company during the last month.

To Globo.com, especially to Marco Lucio and Denis Vieira, who supported our project.

I thank Professor Peter Strobach for replying my e-mails and enlightening me with some history on subspace trackers. I also thank Professor Roland Badeau for sharing his Matlab implementation of many subspace trackers and Professor Mark Coates who answered my inquiries about KOAD’s code.
Abstract


The complexity of data centers and the high volume of generated monitoring data poses many challenges to system administrators. Current tools rely on experts to configure fixed thresholds for each data stream, which is not efficient nor appropriated for dynamic systems. We study an unsupervised learning technique based on spectral analysis proposed for anomaly detection. In this technique, just one pass over the data is allowed. It tracks the principal subspace of $r$ dimensions from $N$ numerical data streams. An anomaly is considered to be a sudden change in system behaviour and is indicated by a change in the number of latent variables. A previous approach [Papadimitriou et al., 2005] relies on a PAST-type subspace tracker, which is based on an inverse matrix update and is known to be unstable. It requires an extra normalization step in order to guarantee the expected reconstruction error, which really adds to $O(Nr^2)$ in time complexity per update instead of the $O(Nr)$ advertised. In this work, we present FRAHST, the first rank-adaptive principal subspace tracker based on the new recursive row-Householder algorithm, which is the state-of-the-art for an algorithm of this kind. It is stable, provides orthonormal basis and has a true dominant complexity of only $O(Nr)$ flops. Our technique reduces in 75% the number of false positives when compared against the previous subspace technique in the public ABILENE PACKETS dataset while still doubling the number of detections. By embedding lagged values to the input vector to explore temporal correlations, FRAHST successfully detects subtle anomalous patterns in the data and when compared against four other anomaly detection techniques, it is the only one with a consistent $F_1$ score above 80% in all four datasets. As part of this work, a real-time system is successfully implemented to monitor the infrastructure of an ISP, and is a good use case for unsupervised anomaly detection in the industry.

**Keywords**

Resumo


A complexidade de um data center combinada com o alto volume de dados gerados para monitoração traz diversos desafios para administradores de sistemas. As ferramentas atuais requerem especialistas que configurem limites constantes para cada fluxo de dado, o que é ineficiente e inapropriado para estes sistemas dinâmicos. Estudamos uma técnica não supervisionada baseada em teoria espectral que foi proposta para detecção de anomalia, na qual é permitida uma única passada sobre os dados e monitora o subespaço principal de dimensão $r$ apartir de $N$ fluxos de dados numéricos. Uma anomalia é considerada uma mudança brusca no comportamento do sistema e pode ser indicada por uma mudança no número de variáveis latentes nos dados. A abordagem anterior depende de um algoritmo do tipo PAST, que é baseado em atualizações sobre uma matriz invertida e que é conhecido por ser instável. Além disso, é necessário esforço adicional de ortornormalização para garantir o erro de reconstrução condizente com os parâmetros, o que adiciona $O(Nr^2)$ em complexidade de tempo por atualização. Neste trabalho, apresentamos FRAHST, o primeiro algoritmo de rank adaptativo baseado no método de row-Householder recursivo para aproximar o subespaço principal, que representa o estado-da-arte para um algoritmo deste tipo. FRAHST é estável, fornece estimativas orthonormais e tem complexidade dominante de $O(Nr)$ flops. Nossa técnica reduz em 75% o número de falsos positivos quando comparado com a técnica anterior no dataset público ABILENE PACKETS e ao mesmo tempo dobra o número de detecções. Ao incorporar valores passados no vector de entrada para explorar correlações temporais, FRAHST deteta sutis padrões anômalos nos dados e quando comparado com outras quatro técnicas para detecção de anomalia, é o único que obtém de forma consistente um valor de $F_1$ acima de 80% em todos datasets. Como parte deste trabalho, um sistema de tempo-real foi implementado para monitorar a infraestrutura de um provedor de internet e é um caso de sucesso para detecção de anomalia não-supervisionada na indústria.

Palavras-chave

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