Anomaly Detection in the WIPER System using A Markov Modulated Poisson Distribution

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Outline

- Background
- WIPER
- MMPP framework
- Application
- Experimental Results
- Conclusions and Future work

Background

- Time Series
  - A sequence of observations measured on a continuous time period at time intervals
  - Example: economy (Stock, financial), weather, medical etc…
  - Characteristics
    - Data are not independent
    - Displays underlying trends

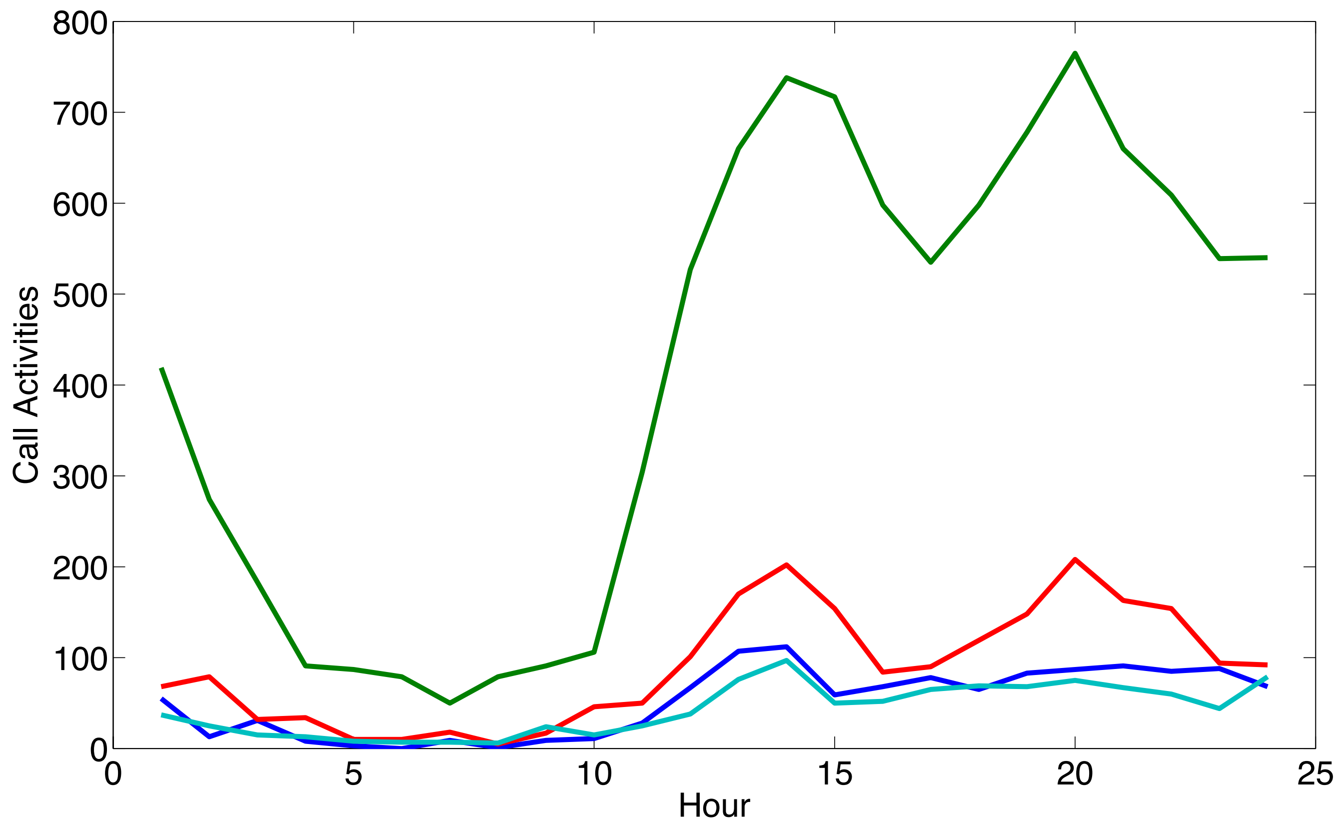
WIPER System

- Wireless Phone-based Emergency Response System
- Functions
  - Detect possible emergencies
  - Improve situational awareness
- Cell phone call activities reflect human behavior

Data Characteristics

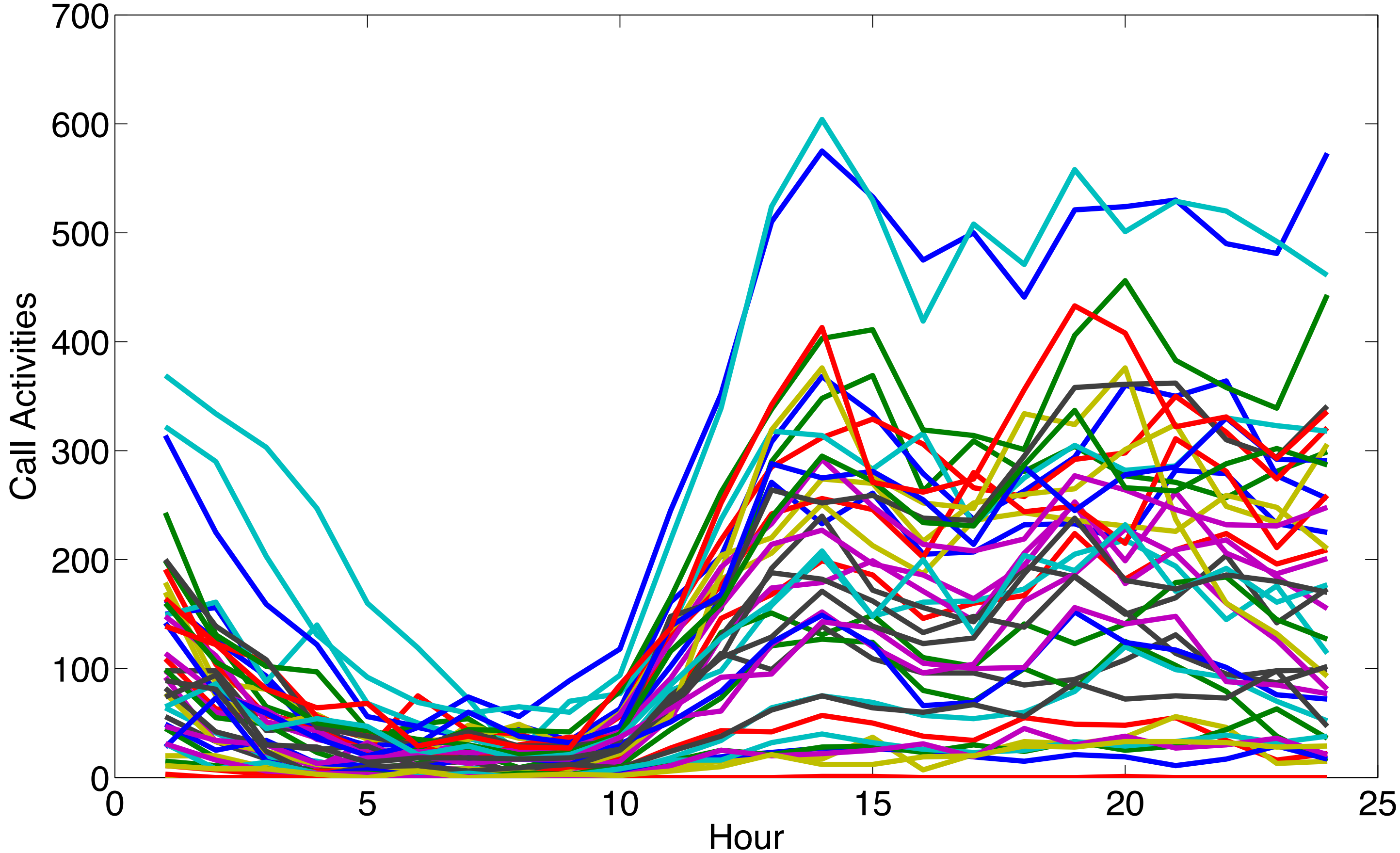
- **Two cities:**
  - **Small city A:**
    - **Population – 20,000 Towers – 4**
  - **Large city B:**
    - **Population – 200,000 Towers – 31**
- **Time Period**
  - **Jan. 15 – Feb. 12, 2006**

Tower Activity



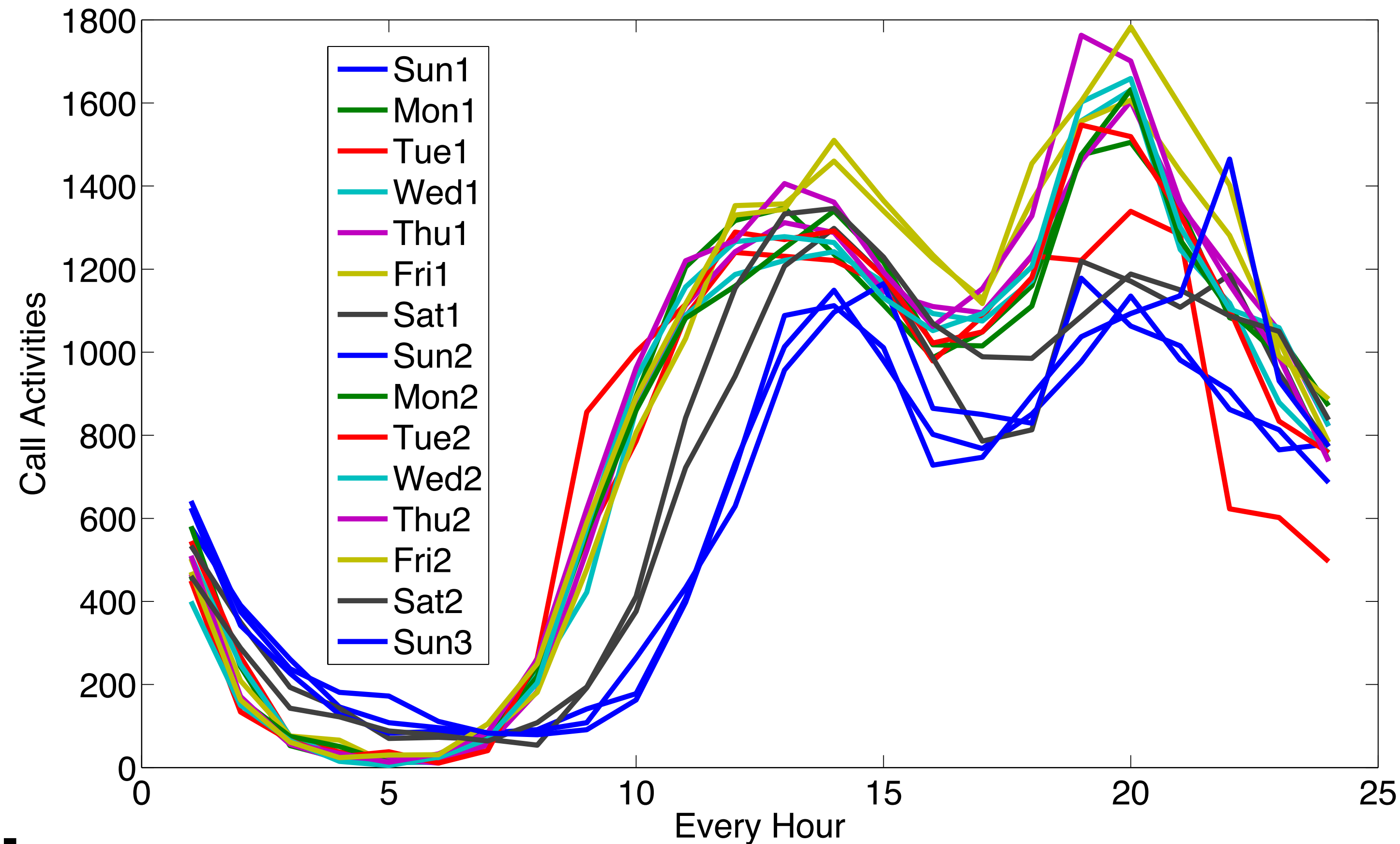
Small City (4 Towers)

Tower Activity



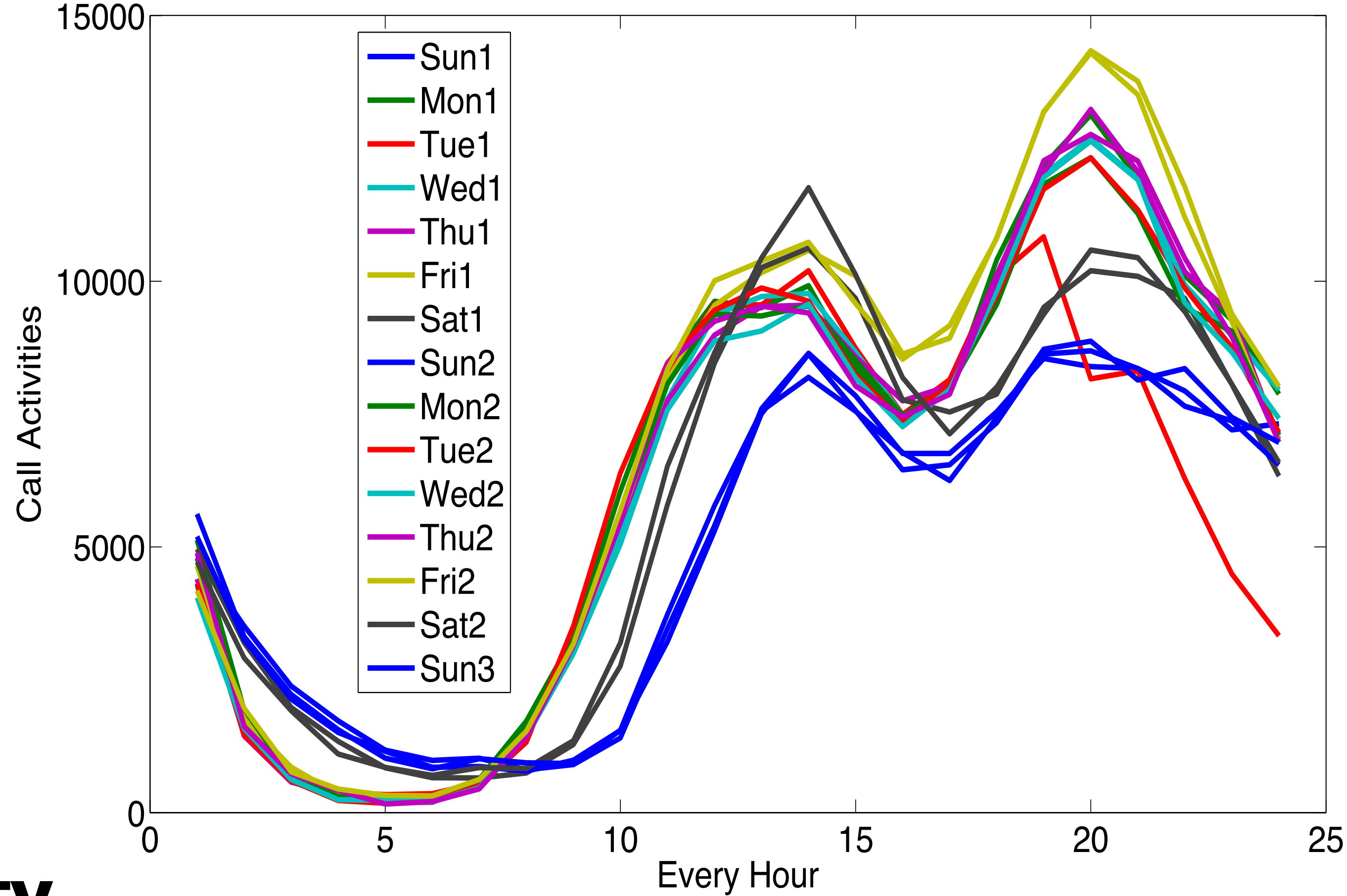
Large City (31 Towers)

15-Day Time Period Data



Small City

15-Day Time Period Data



Large City

Observations

- Overall call activity of a city are more uniform than a single tower
- Call activity for each day displays similar trend
- Call activity for each day of the week shares similar behavior

MMPP Modeling

$$N(t) = N_0(t) + N_A(t)$$

$N(t)$ **: Observed Data**

$N_0(t)$ **: Unobserved Data with normal behavior**

$N_A(t)$ **: Unobserved Data with abnormal behavior**

Both $N_0(t)$ **and** $N_A(t)$ **can be modulated as a Poisson Process.**

Modeling Normal Data

- **Poisson distribution**

$$P(N;\lambda) = \frac{e^{-\lambda}\lambda^N}{N!} \qquad N = 0, 1, \ldots$$

- **Rate Parameter: a function of time**

$$\lambda \sim \lambda(t)$$

Adding Day/hour effects

$$\lambda(t) = \lambda_0 \, \delta_{d(t)} \, \eta_{d(t),h(t)}$$

$$d(t) \in [1, 2, ..., 7]$$

Associated with Monday, Tuesday … Sunday

$h(t)$ **: Time interval, such as minute, half hour, hour etc**

λ_0 **: Average rate of the Poisson process over one week**

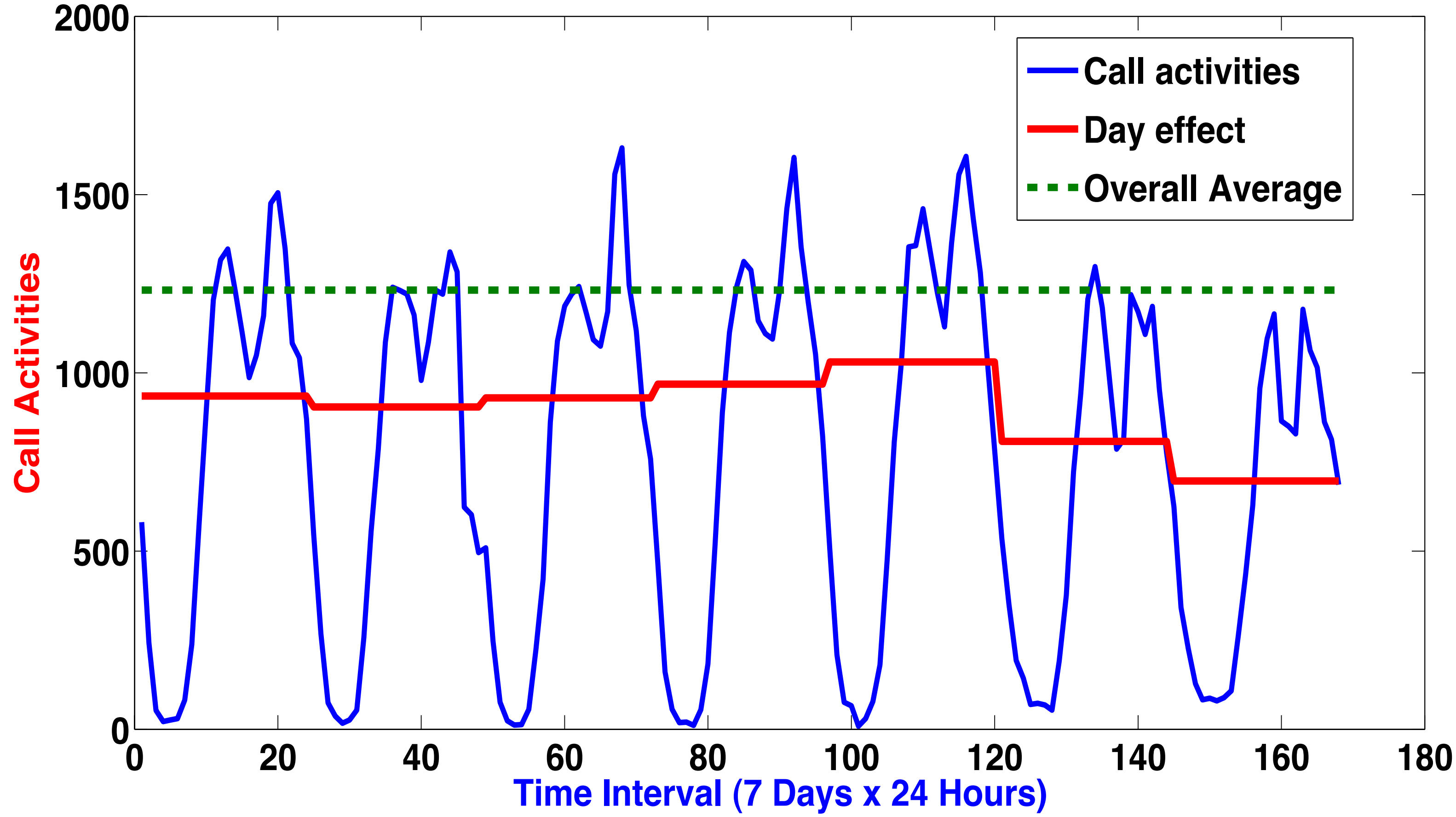
Requirements:

$$\sum_{i=1}^{7} \delta_i = 7 \qquad \sum_{j=1}^{D} \eta_{i,j} = D, \ \ \forall i$$

δ_i : **Day effect, indicates the changes over the day of the week**

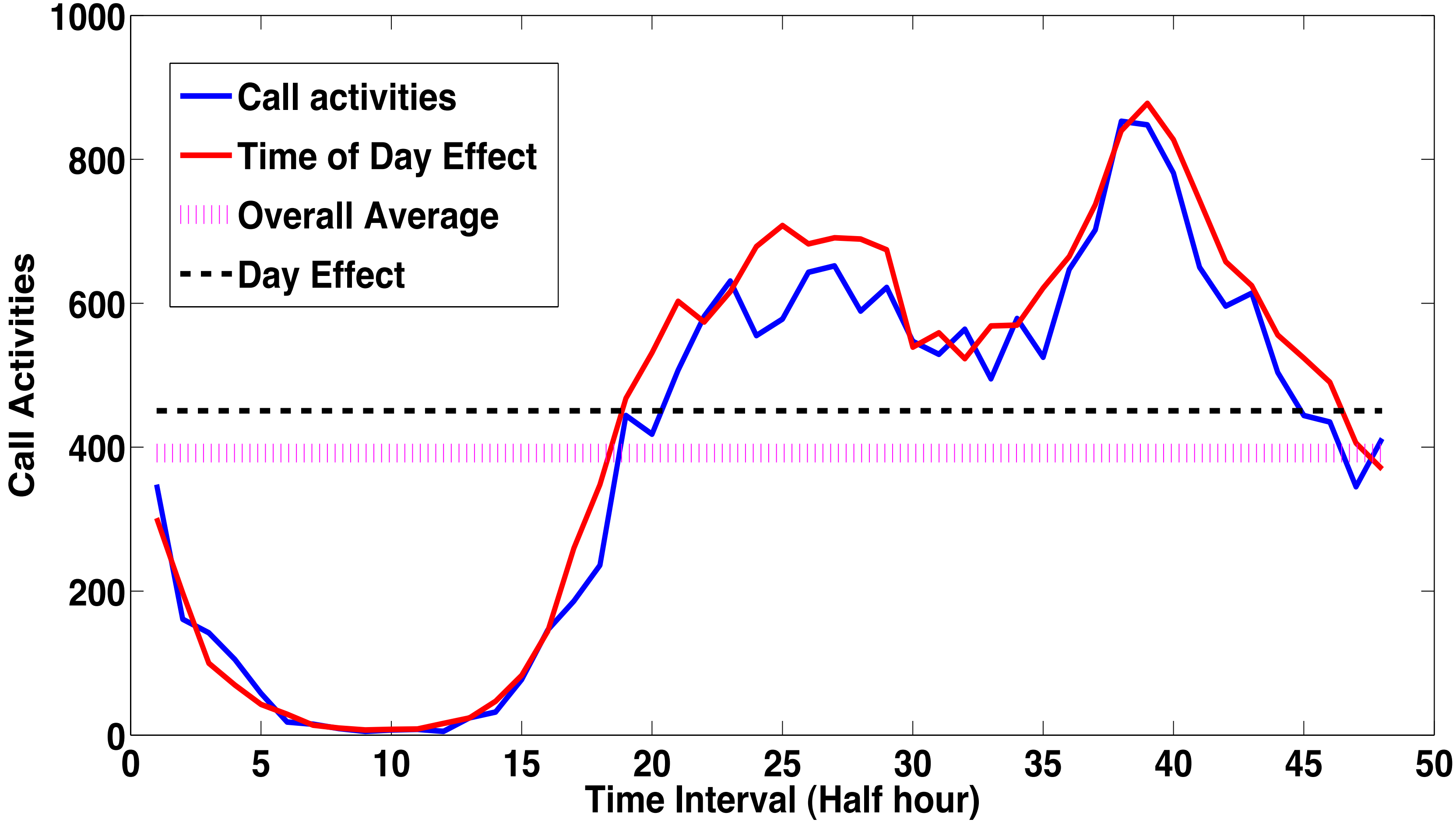
$\eta_{i,j}$: **Time of day effect, indicates the changes over the time period j on a given day of i**

Day Effect



Call activities
Day effect
Overall Average
2000
1500
1000
500
0
0
20
40
60
80
100
120
140
160
180
Call Activities
Time Interval (7 Days x 24 Hours)

Time of Day Effect



Prior Distributions for Parameters

$$\lambda_0 \sim \Gamma(\lambda; a^L, b^L)$$ $\Gamma(.)$ is the Gamma distribution

$$\frac{1}{7}[\delta_1, \delta_2, ..., \delta_7] \sim Dir(\alpha_1^d, \alpha_2^d, ..., \alpha_7^d,)$$

$$\frac{1}{D}[\eta_{i,1}, \eta_{i,2}, ..., \eta_{i,D}] \sim Dir(\alpha_1^h, \alpha_2^h, ..., \alpha_D^d)$$

$Dir(.)$ is a Dirichlet distribution

Modeling Anomalous Data

- $N_A(t)$ **is also a Poisson process with rate** $\lambda_A(t)$

- **Markov process A(t) is used to determine the existence of anomalous events at time t**

$$A(t) = \begin{cases} 1 & \text{an event is occuring at time t} \\ 0 & \text{otherwise} \end{cases}$$

Continued

- **Transition probabilities matrix**

$$M_A = \begin{pmatrix} 1 - A_0 & A_1 \\ A_0 & 1 - A_1 \end{pmatrix}$$

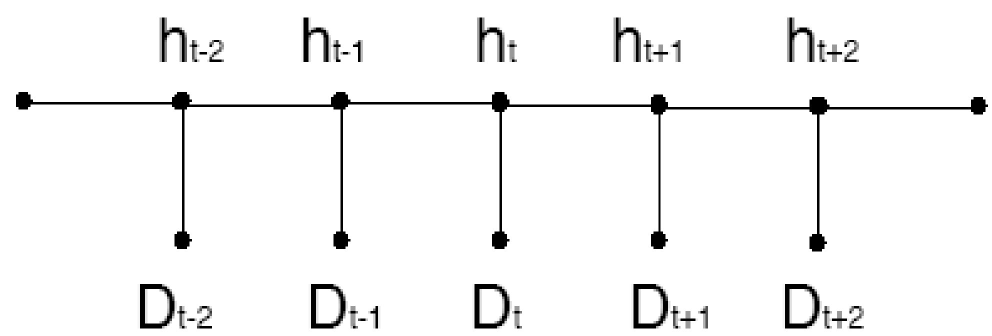
$$A_0 \sim \beta(A, a_0^A, b_0^A)$$

$$A_1 \sim \beta(A, a_1^A, b_1^A)$$

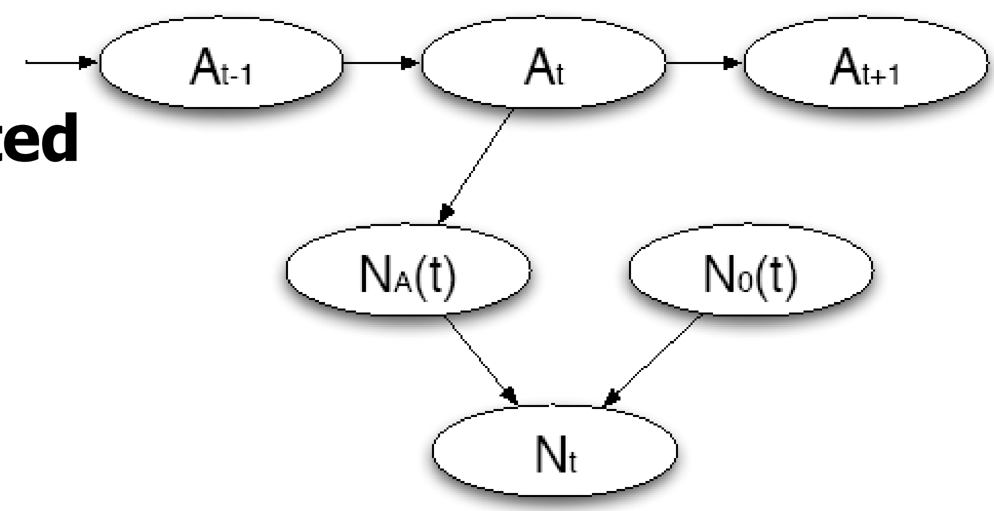
$$N_A(t) \sim \begin{cases} 0 & \text{A(t)} = 0 \\ P(N; \lambda_A(t)) & \text{A(t)} = 1 \end{cases}$$

MMPP ~ HMM

- **Typical HMM**
  (Hidden Markov Model)



- **MMPP**
  (Markov Modulated Poisson Process)



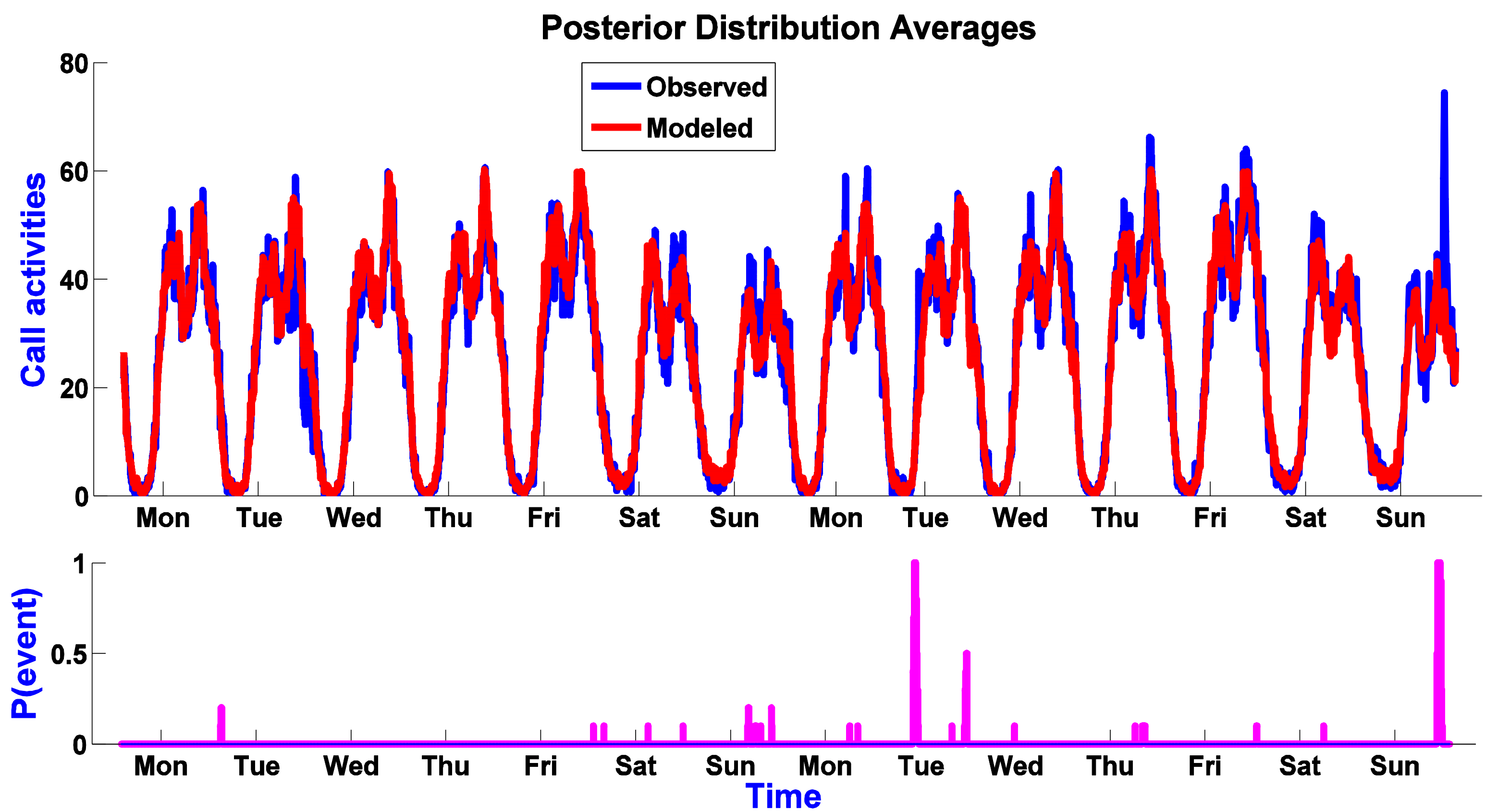
Apply MCMC

- Forward Recursion
  - Calculate conditional distribution of P(A(t) | N(t))
- Backward Recursion
  - Draw sample of $N_A(t)$ and $N_0(t)$
- Draw Transition Matrix from Complete Data

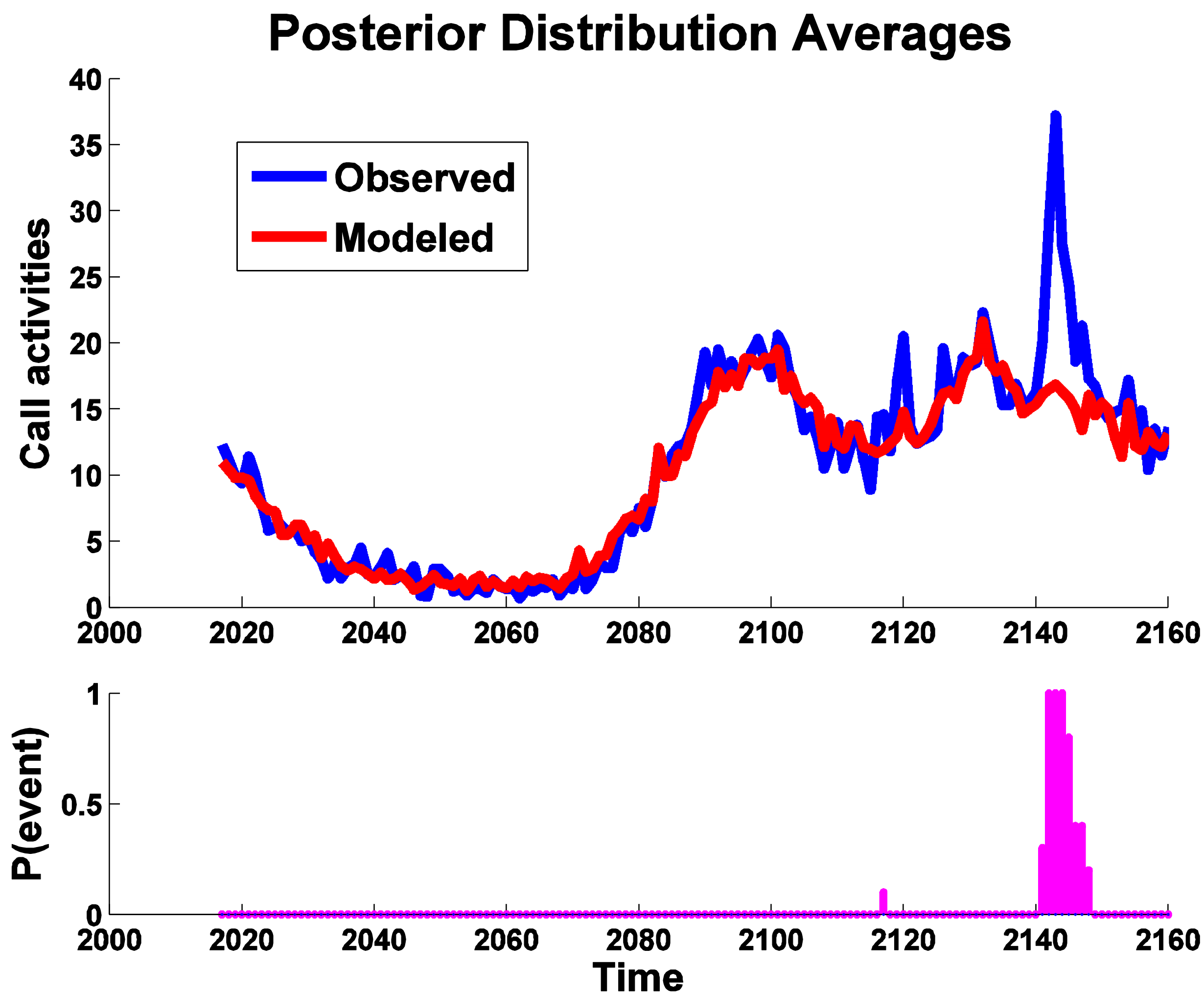
Anomaly Detection

- Posterior probability of A(t) at each time t is an indicator of anomalies
- Apply MCMC algorithm:
  - 50 iterations

Results


Posterior Distribution Averages
Observed
Modeled
Call activities
80
60
40
20
0
Mon
Tue
Wed
Thu
Fri
Sat
Sun
Mon
Tue
Wed
Thu
Fri
Sat
Sun
P(event)
1
0.5
0
Mon
Tue
Wed
Thu
Fri
Sat
Sun
Mon
Tue
Wed
Thu
Fri
Sat
Sun
Time

Continued



Posterior Distribution Averages
Observed
Modeled
Call activities
40
35
30
25
20
15
10
5
0
2000
2020
2040
2060
2080
2100
2120
2140
2160
P(event)
1
0.5
0
Time

Conclusions

- Cell phone data reflects human activities on hourly, daily scale
- MMPP provides a method of modeling call activity, and detecting anomalous events

Future Work

- **Apply on longer time period, and investigate monthly and seasonal behavior**
- **Implement MMPP model as part of real time system on streaming data**
- **Incorporate into WIPER system**