Package ‘solitude’

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Type Package
Title An Implementation of Isolation Forest
Version 1.1.1
Description Isolation forest is anomaly detection method introduced by the paper Isolation based Anomaly Detection (Liu, Ting and Zhou <doi:10.1145/2133360.2133363>).

URL https://github.com/talegari/solitude
BugReports https://github.com/talegari/solitude/issues
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isolationForest  

Fit an Isolation Forest

Description

'solitude' class implements the isolation forest method introduced by paper Isolation based Anomaly Detection (Liu, Ting and Zhou <doi:10.1145/2133360.2133363>). The extremely randomized trees (extratrees) required to build the isolation forest is grown using ranger function from ranger package.

Design

$new()$ initiates a new 'solitude' object. The possible arguments are:

- sample_size: (positive integer, default = 256) Number of observations in the dataset to used to build a tree in the forest
- num_trees: (positive integer, default = 100) Number of trees to be built in the forest
- replace: (boolean, default = FALSE) Whether the sample of observations should be chosen with replacement when sample_size is less than the number of observations in the dataset
- seed: (positive integer, default = 101) Random seed for the forest
- nproc: (NULL or a positive integer, default: NULL, means use all resources) Number of parallel threads to be used by ranger
- respect_unordered_factors: (string, default: "partition") See respect.unordered.factors argument in ranger
- max_depth: (positive number, default: ceiling(log2(sample_size))) See max.depth argument in ranger

$fit()$ fits a isolation forest for the given dataframe, computes depths of terminal nodes of each tree and stores the anomaly scores and average depth values in $scores$ object as a data.table

$predict()$ returns anomaly scores for a new data as a data.table

Details

- Parallelization: ranger is parallelized and by default uses all the resources. This is supported when nproc is set to NULL. The process of obtaining depths of terminal nodes (which is executed with $fit()$ is called) may be parallelized separately by setting up a future backend.

Methods

Public methods:

- isolationForest$new()
- isolationForest$fit()
- isolationForest$predict()
- isolationForest$clone()
Method `new()`:

Usage:

```r
isolationForest$new(
  sample_size = 256,
  num_trees = 100,
  replace = FALSE,
  seed = 101,
  nproc = NULL,
  respect_unordered_factors = NULL,
  max_depth = ceiling(log2(sample_size))
)
```

Method `fit()`:

Usage:

```r
isolationForest$fit(dataset)
```

Method `predict()`:

Usage:

```r
isolationForest$predict(data)
```

Method `clone()`: The objects of this class are cloneable with this method.

Usage:

```r
isolationForest$clone(deep = FALSE)
```

Arguments:

depth Whether to make a deep clone.

Examples

```r
data("humus", package = "mvoutlier")
columns_required = setdiff(colnames(humus), c("Cond", "ID", "XCOO", "YCOO", "LOI")
)

humus2 = humus[, columns_required]
str(humus2)
set.seed(1)
index = sample(ceiling(nrow(humus2) * 0.5))
# initiate an isolation forest
iso = isolationForest$new(sample_size = length(index))
iso$fit(dataset = humus2[index, ])
iso$predict(humus2[index, ]) # scores for train data
iso$predict(humus2[-index, ]) # scores for new data (50% sample)
```
is_integerish  \hspace{1cm} \textit{Check for a single integer}

\section*{Description}

\textit{for a single integer}

\section*{Usage}

\texttt{is_integerish(x)}

\section*{Arguments}

\begin{tabular}{ll}
\texttt{x} & \texttt{input} \\
\end{tabular}

\section*{Value}

\texttt{TRUE or FALSE}

\section*{Examples}

\begin{verbatim}
## Not run: is_integerish(1)
\end{verbatim}

\section*{solitude  \hspace{1cm} An Implementation of Isolation Forest}

\section*{Description}

Isolation forest is an anomaly detection method introduced by the paper Isolation based Anomaly Detection (Liu, Ting and Zhou \texttt{<doi:10.1145/2133360.2133363>})

\section*{Author(s)}

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\section*{See Also}

Useful links:

\begin{itemize}
\item \texttt{https://github.com/talegari/solitude}
\item Report bugs at \texttt{https://github.com/talegari/solitude/issues}
\end{itemize}
terminalNodesDepth

Depth of each terminal node of all trees in a ranger model

Description

Depth of each terminal node of all trees in a ranger model is returned as a three column tibble with column names: 'id_tree', 'id_node', 'depth'. Note that root node has the node_id = 0.

Usage

terminalNodesDepth(model)

Arguments

model A ranger model

Details

This function may be parallelized using a future backend.

Value

A tibble with three columns: 'id_tree', 'id_node', 'depth'.

Examples

rf = ranger::ranger(Species ~ ., data = iris, num.trees = 100)
terminalNodesDepth(rf)

terminalNodesDepthPerTree

Depth of each terminal node of a single tree in a ranger model

Description

Depth of each terminal node of a single tree in a ranger model. Note that root node has the id_node = 0.

Usage

terminalNodesDepthPerTree(treelike)

Arguments

treelike Output of 'ranger::treeInfo'
Value

data.table with two columns: `id_node` and `depth`

Examples

```r
## Not run:
rf = ranger::ranger(Species ~ ., data = iris)
terminalNodesDepthPerTree(ranger::treeInfo(rf, 1))

## End(Not run)
```
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