

# A Novel Machine Learning Framework for Anomaly Detection and Data Quality Assessment

## **SHAOCHENG XIE AND XIAO CHEN**

### LAWRENCE LIVERMORE NATIONAL LABORATORY

**Cloud Processes Research and Modeling/Lawrence Livermore National Laboratory** 

2018 Joint ARM/ASR User Facility and PI Meeting, Vienna, VA. March 19-23, 2018

This work was performed under the auspices of the U.S. Department of Energy by Lawrence Livermore National Laboratory under contract DE-AC52-07NA27344. Lawrence Livermore National Security, LLC







- Develop a novel Machine Learning (ML) framework to improve current ML algorithms used in ARM
- Effectively identify ARM data anomalies and automate data quality assessment



# Issues with the Current ARM ML Model – ADMLA



ARM has recently used the **Anomaly Detection ML Algorithm (ADMLA)** to address data quality issues in measurements made by CSPHOT, MFRSR, and AOS.



CSPHOT: the Cimel Sunphotometer (Solar irrdiance and sky radiance)MFRSR: Multi-filter Rotating Shadowband RadiometerAOS: the Aerosol Observing System (Aerosol optical properties)

# Issues with the Current ARM ML Model - ADMLA





ADMLA – Anomaly Detection ML Algorithm

Many false positive

U.S. DEPARTMENT OF

Many false positive caused by fitting errors due to large number of features being selected (57) and the small number of training samples



#### **ARD – Automatic Relevance Determination**

 identifying the relevant features using a Bayesian feature selection – used for reduce ML fitting errors



**Improved ML Algorithm - ARD** 



## **ARD – Automatic Relevance Determination**



**ARD:** Majority of days are close to **one** using ARD ML model: good prediction accuracy of the estimate using CSPHOT\_ARD



# Estimate Data Error for the Period between ARM the Observational Data Points - GPR

#### **GPR: Gaussian Process Regression**

- Automatically provide some error bar
- No need for an arbitrary threshold

# Error bar from GPR based on 57 dimensional feature spaces that the current CSPHOT-ADMLA is built on





- DASSI Data Assimilation for Stochastic Source Inversion (developed through a LLNL LDRD project led by Co-PI Xiao Chen)
  - Nonlinear dimension reduction on the ML feature vector
  - Additional training-data generation through advanced ML techniques for the reduced order feature space to enable more accurate ML based data quality control
    - To address the fundamental challenge encountered in the application of any kind of ML algorithms to ARM data, that is, the sample size of training dataset



## **Enhance GPR ML with DASSI**





U.S. DEPARTMENT OF

Y: a quantity of interest that will be predicted on the test data set based on GPR ML algorithm

# **Proposed A Novel Machine Learning Framework**





## **Our framework**

- ARM Data Integrator (ADI) for automation of input ARM raw datastreams
- DASSI for feature dimension reduction and sample generation
- Advanced ML algorithms for efficient data quality analysis based on the lowdimensional reduced-order feature space obtained from DASSI
- ADI for producing output that meets ARM data standards
- User-friendly interface that allows users to implement with specific needs



# **Explore Three Advanced Machine Learning Algorithms**



- Automatic relevance determination (ARD): identifying the relevant features using a Bayesian feature selection – used for reduce ML fitting errors
- Gaussian process regression (**GPR**):
  - Assume Gaussian distribution of the training samples and build a probabilistic ML
  - Automatically produce error bar for the neighboring data points based on the previous ARD data error estimation from the observational data points.
  - Efficient data quality analysis based on the low-dimensional reduced-order feature space obtained from DASSI
- Autoregressive Integrated Moving Average (**ARIMA**): removes the seasonal and trend components



# Application to MWR, SWATS, and STAMP



 Problem: the presence of water on the MWR Radome – one of the most difficult QC issues the ARM is facing.

#### SWATS: Soil Water and Temperature Systems

- **Problem**: Failed sensors (primarily due to aging) and the lack of sensitivity to low soil moisture.
- STAMP: Soil Temperature and Moisture Profiles
  - **Problem**: sensor failure as a result of the intrusion of lightning energy



0.34

SWATS-W

CLIMATE RESEARCH FACILITY

Soil moisture measured by two co-located SWATS sensors apart 1 meter (SWATS-W and SWATS-E), demonstrating that the west sensor was not working properly



# A Workflow to Address Water Contamination Issues with MWR



ADI for reading the *Dual Microwave Radiometer Experiment (DMRE) field campaign* training data (11-month long dataset (1/1/2016-12/1/2016)

DASSI for reducing number of features and generate more additional free samples to improve prediction reliabilities and accuracies

> ARIMA ML model removes the seasonality by computing the difference of the datastream and applying regression on the deseasonalized data

ARD ML model provides less false positives and better variances by Bayesian feature selection

GPR ML model incorporate measurement errors at the test data points and produces probabilistic estimates of the predication at neighboring points





## THE END

