

---

# **pyCFOFiSAX**

***Version 0.1.0***

**Lucas Foulon**

**sept. 19, 2021**



---

## Contents:

---

<b>1</b>	<b>CFOF using <i>i</i>SAX trees</b>	<b>3</b>
<b>2</b>	<b>Forest <i>i</i>SAX</b>	<b>5</b>
<b>3</b>	<b>Tree <i>i</i>SAX</b>	<b>7</b>
3.1	Fonctions Numba pour Tree <i>i</i> SAX . . . . .	10
<b>4</b>	<b>Node <i>i</i>SAX</b>	<b>13</b>
4.1	Nœud Racine . . . . .	13
4.2	Nœud Interne . . . . .	14
4.3	Nœud Feuille . . . . .	14
<b>5</b>	<b><i>i</i>SAX</b>	<b>15</b>
<b>6</b>	<b>Pour commencer</b>	<b>19</b>
6.1	Installation . . . . .	19
6.2	Utilisation . . . . .	19
<b>7</b>	<b>Références</b>	<b>21</b>
<b>8</b>	<b>Autres</b>	<b>23</b>
	<b>Index des modules Python</b>	<b>25</b>
	<b>Index</b>	<b>27</b>



Cette documentation présente le fonctionnement des classes Python pour l'approximation des scores CFOF à l'aide d'un ou plusieurs arbres d'indexation *i*SAX.



## CFOF using *i*SAX trees

**class** pyCFOFiSAX.\_cfofisax.CFOFiSAX

The class for *i*CFOF approximation using *i*SAX index trees. Contains the *i*SAX tree forest.

**init\_forest\_isax**(*size\_word* : int, *threshold* : int, *data\_ts* : numpy.ndarray, *base\_cardinality* : int = 2, *number\_tree* : int = 1, *indices\_partition* : Optional[list] = None, *max\_card\_alphabet* : int = 128, *boolean\_card\_max* : bool = True)

Initializes the forest of *i*SAX trees. Requires the parameters of the class *ForestISAX*.

### Paramètres

- **size\_word** (int) – The size of the SAX words
- **threshold** (int) – The threshold, maximal size of nodes
- **data\_ts** (numpy.ndarray) – The sequences to be inserted, to compute the stats of dataset
- **base\_cardinality** (int) – The smallest cardinality to encode *i*SAX
- **number\_tree** (int) – The number of *i*SAX trees in the forest
- **indices\_partition** (list) – A list of indices list where, for each tree, specifies the indices of the sequences to be inserted
- **max\_card\_alphabet** (int) – if *boolean\_card\_max* == True, the maximum cardinality of *i*SAX encoding in each tree
- **boolean\_card\_max** (bool) – if == True, defines maximum cardinality for *i*SAX sequences encoding in each of the trees

**score\_icfof**(*query* : numpy.array, *ntss* : numpy.ndarray, *rho*=[0.001, 0.005, 0.01, 0.05, 0.1], *each\_tree\_score* : bool = False, *fast\_method* : bool = True)

Compute the *i*CFOF approximations. Call one of the two functions according to the parameter *fast\_method*:

- if True (default) : *vranglist\_by\_idtree\_faster*()
- if False : *vranglist\_by\_idtree*()

Then sort the *vrang* list to get CFOF scores approximations based on *rho* parameter values.

### Paramètres

- **query** (numpy.array) – The sequence to be evaluated
- **ntss** (numpy.ndarray) – Reference sequences
- **rho** (list) – Rho values for the computation of approximations
- **each\_tree\_score** (bool) – if True, returns the scores obtained in each of the trees
- **fast\_method** (bool) – if True, uses the numpy functions for computation, otherwise goes through the tree via a FIFO list of nodes

**Renvoie** *i*CFOF score approximations

**Type renvoyé** numpy.ndarray



```
class pyCFOFiSAX._forest_iSAX.ForestISAX(size_word : int, threshold : int, data_ts : numpy.ndarray,
                                          base_cardinality : int = 2, number_tree : int = 1,
                                          indices_partition : Optional[list] = None, max_card_alphabet :
                                          int = 128, boolean_card_max : bool = True)
```

ForestISAX class containing one or more trees and pretreatment functions on the data contained in these trees

### Paramètres

- **size\_word** (*int*) – The size of the SAX words
- **threshold** (*int*) – The maximum threshold of nodes
- **data\_ts** (*numpy.ndarray*) – The sequences to be inserted to extract the stats
- **base\_cardinality** (*int*) – The smallest cardinality for encoding *i*SAX
- **number\_tree** (*int*) – The number of TreeISAX trees in the forest
- **indices\_partition** (*list*) – a list of index list where, for each tree, specifies the indices of

sequences to be inserted :param int max\_card\_alphabet : if **boolean\_card\_max** == **True**, the maximum cardinality of encoding *i*SAX in each of the trees :param boolean boolean\_card\_max : if == **True**, Defines a maximum cardinality for encoding *i*SAX Sequences in each of the trees

**Variables length\_partition** (*list*) – The length of the SAX words in each tree (== [size\_word] if ``number\_tree

== 1``)

**\_count\_nodes**(*id\_tree* : int)

The **\_count\_nodes** function returns the number of nodes and leaf nodes for a given tree. Uses **count\_nodes\_by\_tree()**.

**Paramètres id\_tree** (*int*) – The tree ID to be analyzed

**Renvoie** the number of internal nodes, the number of leaf nodes

**Type renvoyé** int, int

**\_init\_trees**(*data\_ts* : numpy.ndarray, *max\_card\_alphabet* : int, *boolean\_card\_max* : bool)

Function that initializes the tree (s) when creating a ForestISAX object

### Paramètres

- **data\_ts** (*numpy.ndarray*) – The sequences to be inserted to extract the stats
- **max\_card\_alphabet** (*int*) – if **boolean\_card\_max** == **True**, The maximum cardinality of encoding *i*SAX

dans chacun des arbres :param boolean boolean\_card\_max : if `boolean_card_max == True`, defines maximum cardinality for encoding *i*SAX sequences in each tree

**index\_data**(*new\_sequences* : *numpy.ndarray*)

The Index\_Data function allows you to insert a large number of sequences

**Paramètres** *new\_sequences* (*numpy.ndarray*) – The sequences to be inserted

**Renvoie** The number of sequences (sub sequences) insert into the tree (in the trees)

**Type renvoyé** *numpy.array*

**list\_nodes**(*id\_tree* : *int*, *bool\_print* : *bool = False*)

Returns lists of nodes and barycenters of the tree *id\_tree*. Displays statistics on standard output if `bool_print == True` Uses `get_list_nodes_and_barycentre()`.

**Paramètres**

— *id\_tree* (*int*) – The tree ID to be analyzed

— *bool\_print* (*boolean*) – Displays the nodes stats on the standard output

**Renvoie** The list of nodes, the list of internal nodes, the list of barycenters

**Type renvoyé** *list, list, list*

**number\_nodes\_visited**(*query* : *numpy.array*, *ntss* : *numpy.ndarray*)

Count the number of average visited nodes in each tree for calculating the approximation.

**Paramètres**

— *query* (*numpy.array*) – The sequence to be evaluated

— *ntss* (*numpy.ndarray*) – Reference sequences

**Renvoie** Returns the number of nodes visited in each tree for the approximation *i*CFOF

**Type renvoyé** *numpy.array*

**preprocessing\_forest\_for\_icfof**(*ntss* : *numpy.ndarray*, *bool\_print* : *bool = False*, *count\_num\_node* : *bool = False*)

Allows us to call, for the *id\_tree* to the pre-treatment for the calculation *i*CFOF

**Paramètres**

— *ntss* – Reference sequences

— *bool\_print* (*boolean*) – if True, displays the times of each pre-treatment step

— *count\_num\_node* (*boolean*) – if True, count the number of nodes

**Renvoie** if *count\_num\_node*, returns the number of nodes contained in each tree

**Type renvoyé** *numpy.array*

```
class pyCFOfiSAX._tree_iSAX.TreeISAX(size_word, threshold, data_ts, base_cardinality=2,
                                     max_card_alphabet=128, boolean_card_max=True)
```

### La classe TreeISAX contenant

- ISAX distribution of sequences to index
- and towards the first root node

**Avertissement :** In this version, the data\_ts are mandatory to define in advance the future breakpoints

### Paramètres

- **size\_word** (*int*) – The number of Sax discretization for each sequence
- **threshold** (*int*) – The maximum capacity of the nodes of the tree
- **data\_ts** (*numpy.ndarray*) – Sequence array to be inserted
- **base\_cardinality** (*int*) – The smallest cardinality for encoding iSAX
- **max\_card\_alphabet** (*int*) – if self.boolean\_card\_max == True, Max cardinality for encoding iSAX

### Variables

- **size\_word** (*int*) – Number of letters contained in the SAX words indexed in the tree
- **threshold** (*int*) – Threshold before the separation of a sheet into two leaf nodes

### \_minmax\_nodes()

Returns the breakpoints of the nodes of the tree. Uses `_do_bkpt()`.

**Renvoie** The min and max breakpoints of the nodes of the tree

**Type renvoyé** `numpy.ndarray`

### \_minmax\_obj\_vs\_node(ntss\_tmp, bool\_print : bool = False)

Compute distance min and max between the sequences `ntss_tmp` and the nodes of the tree.

### Paramètres

- **ntss\_tmp** (*numpy.ndarray*) – Reference sequences
- **bool\_print** (*boolean*) – if True, Displays the times of each preprocessing step

**Renvoie** Minimum distances between sequences and nodes, Maximum distances between sequences and nodes

**Type renvoyé** numpy.ndarray, numpy.ndarray

**\_minmax\_obj\_vs\_nodeleaf()**

Computes the min and max distances between the ntss\_tmp sequences and the leaf nodes of the tree.

**Avertissement :** Attention must be executed after `_minmax_obj_vs_node()` and `distrib_nn_for_cdf()`.

**count\_nodes\_by\_tree()**

The COUNT\_NODES\_BY\_TREE function returns the number of nodes and leaf nodes of the shaft. Uses `get_number_internal_and_terminal()`.

**Renvoie** the number of internal nodes, the number of leaves nodes

**Type renvoyé** int, int

**distrib\_nn\_for\_cdf**(*ntss\_tmp*, *bool\_print* : *bool* = *False*)

Calculates the two indicators, average and standard deviation of the distances, necessary for the use of the CDF of the normal distribution. The computation of these indicators are described in [Scoring Message Stream Anomalies in Railway Communication Systems](#), L.Foulon et al., 2019, ICDMWorkshop.

**Paramètres**

- **ntss\_tmp** (*numpy.ndarray*) – Reference sequences
- **bool\_print** (*boolean*) – and True, Displays the nodes stats on the standard output

**Renvoie**

**Type renvoyé** list(numpy.ndarray, numpy.array)

**get\_level\_max()**

Function to return the max level considering root level = 0

**Renvoie** The max depth level

**Type renvoyé** int

**get\_list\_nodes\_and\_barycentre()**

Returns Lists of Nodes and centroids

**Renvoie** List of nodes, List of Leaf Nodes, List of Leaf centroids

**Type renvoyé** list, list, list

**get\_list\_nodes\_leaf()**

Returns List of Leaves Nodes

**Renvoie** List of leaves nodes

**Type renvoyé** list

**get\_nodes\_of\_level**(*level* : *int*)

Function to return the nodes of a level, considering root level = 0

**Paramètres** **level** (*int*) – The level of the tree to evaluate

**Renvoie** The nodes of the ith level of the three

**Type renvoyé** list

**get\_number\_internal\_and\_terminal()**

Function to return the number of leaf nodes and internal nodes

**Renvoie** the number of internal nodes, the number of leaves nodes

**Type renvoyé** int, int

**get\_size()**

Function to return the memory size of the tree, nodes and sequences contained in the tree

**Renvoie** Total memory size, nodes” memory size, memory size of the sequences

**Type renvoyé** int, int, int

**get\_size\_and\_width\_and\_number\_types\_nodes()****Feature grouping :**

- `get_size()`
- `get_width_of_all_level()`
- `get_number_internal_and_terminal()`

**Renvoie** Total memory size, memory size of nodes, memory size of the sequences, the number of nodes on each level, the number of internal nodes, the number of sheet nodes, and the number of sequence inserted in the tree

**Type renvoyé** int, int, int, list, int, int, int

**get\_width\_of\_all\_level()**

Function to return the width of all levels in a list, considering root level = 0

**Renvoie** The number of node on each level of the tree

**Type renvoyé** list

**get\_width\_of\_level(level : int)**

Return the width of a level, considering root level = 0

**Renvoie** the number of node on the level of the tree

**Type renvoyé** int

**insert(new\_sequence)**

This insert function convert new sequence in PAA values then call the function `insert_paa`

**Paramètres** `new_sequence` (*numpy.array*) – The new sequence to be inserted

**insert\_paa(new\_paa)**

The insert function that directly calls the function of its root node

**Paramètres** `new_paa` (*numpy.array*) – The new sequence to be inserted

**number\_nodes\_visited(sub\_query : numpy.array, ntss\_tmp : numpy.ndarray)**

Account the number of average visited nodes in the tree for calculating the approximation.

**Paramètres**

- `sub_query` (*numpy.array*) – The sequence to be evaluated
- `ntss_tmp` (*numpy.ndarray*) – Reference sequences

**Renvoie** Returns the number of nodes visited in the tree for the approximation *iCFOF*

**Type renvoyé** *numpy.array*

**preprocessing\_for\_icfof(ntss\_tmp, bool\_print : bool = False, count\_num\_node : bool = False)**

Allows us to appeal, for the `id_tree` tree, to the two methods of preprocessing :

- `_minmax_obj_vs_node()`,
- `distrib_nn_for_cdf()`.

**Paramètres**

- `ntss_tmp` – Reference sequences
- `bool_print` (*boolean*) – if True, Displays the times of each preprocessing step
- `count_num_node` (*boolean*) – if True, count the number of nodes

**Renvoie** if `count_num_node` True, Returns the number of nodes in the tree

**Rtypes** int

**vrang\_list(sub\_query : numpy.array, ntss\_tmp : numpy.ndarray)**

Get the `vrang` list for the `sub_query` sequence in the tree. Necessary for the calculation of the approximation. The same method faster but without the tree course : `vrang_list_faster()`.

**Paramètres**

- **sub\_query** – The sequence to be evaluated
- **ntss\_tmp** – Reference sequences (IE. Reference history)

**Renvoie** The vrang list of `sub\_query`

**Type renvoyé** list(float)

**vrang\_list\_faster**(*sub\_query* : *numpy.array*, *ntss\_tmp* : *numpy.ndarray*)

Get the vrang list for the *sub\_query* sequence in the tree. Necessary for the calculation of the approximation. This method is the fast version of the method *vrang\_list()*.

---

**Note :** This method does not travel the tree, but directly prunes the leaves nodes. Preserved (uncut) leaves will be used by the approximation function.

---

#### Paramètres

- **sub\_query** – The sequence to be evaluated
- **ntss\_tmp** – Reference sequences (IE. Reference history) in PAA format

**Renvoie** The vrang list of `sub\_query`

**Type renvoyé** list(float)

## 3.1 Fonctions Numba pour Tree iSAX

### 3.1.1 Pour l'obtention du vrang

**pyCFOFiSAX.\_tree\_iSAX.vrang\_seq\_ref**(*distance*, *max\_array*, *min\_array*, *cdf\_mean*, *cdf\_std*,  
*num\_ts\_by\_node*, *index\_cdf\_bin*, *cdf\_bins*)

Calculates the vrang from the distance between the sequence to be evaluated and the reference sequence.

#### Paramètres

- **distance** (*float*) – The distance between the two sequences
- **max\_array** (*np\_array*) – Max distances between the nodes of the tree and the reference sequence
- **min\_array** (*np\_array*) – MIN distances between the nodes of the tree and the reference sequence
- **cdf\_mean** (*np\_array*) – The average distances between the nodes of the tree and the reference sequence
- **cdf\_std** (*np\_array*) – Dispersion of distances in each leaf node
- **num\_ts\_by\_node** (*np\_array*) – The number of sequence in each node sheet
- **index\_cdf\_bin** (*np\_array*) – index of the *cdf\_bins* CDF
- **cdf\_bins** (*np\_array*) – Normal distribution cdf values centered at the origin and standard deviation

**Renvoie** le vrang

**Type renvoyé** int

**pyCFOFiSAX.\_tree\_iSAX.vrang\_list\_for\_all\_seq\_ref**(*len\_seq\_list*, *distance*, *max\_array*, *min\_array*,  
*cdf\_mean*, *cdf\_std*, *num\_ts\_by\_node*, *index\_cdf\_bin*,  
*cdf\_bins*)

Uses the function *vrang\_seq\_ref()* For each reference sequence.

#### Paramètres

- **len\_seq\_list** (*float*) – The number of reference sequence
- **distance** (*np\_array*) – The distance between the two sequences
- **max\_array** (*np\_ndarray*) – Max distances between the nodes of the tree and the reference sequence

- **min\_array** (*np\_ndarray*) – MIN distances between the nodes of the tree and the reference sequence
- **cdf\_mean** (*np\_ndarray*) – The average distances between the nodes of the tree and the reference sequence
- **cdf\_std** (*np\_array*) – Dispersion of distances in each leaf node
- **num\_ts\_by\_node** (*np\_array*) – The number of sequence in each node sheet
- **index\_cdf\_bin** (*np\_array*) – The index of the CDF *cdf\_bins*
- **cdf\_bins** (*np\_array*) – Normal distribution cdf values centered at the origin and standard deviation

**Renvoie** la liste des vrang

**Type renvoyé** *np\_array*

### 3.1.2 Pour compter les nœuds visités

`pyCFOFiSAX._tree_iSAX.nodes_visited_for_seq_ref(distance, max_array, min_array, list_parent_node)`

`pyCFOFiSAX._tree_iSAX.nodes_visited_for_all_seq_ref(len_seq_list, distance, max_array, min_array, list_parent_node)`





### 4.1 Nœud Racine

**class** pyCFOFiSAX.\_node.RootNode(*tree, parent, sax, cardinality*)

The RootNode class creates the only node of the ancestor tree common to all other nodes

**Paramètres**

- **tree** (*tree\_iSAX*) – the tree in which the node is contained
- **parent** (*Node*) – The parent parent node
- **sax** (*numpy.array*) – SAX values of the node
- **cardinality** (*numpy.array*) – Cardinality of SAX values

**\_do\_bkpt()**

The \_do\_bkpt function calculates the min and max terminals of the node on each dimension of the node.

**Renvoie** an array containing the min terminals and one containing the max terminals

**Type renvoyé** numpy.array, numpy.array

**get\_nb\_sequences()** → int

Returns the number of sequences contained in the node and its descendants

**Renvoie** The number of sequences of the subtree

**Type renvoyé** int

**get\_sequences()**

Returns the sequences contained in the node (leaf only) or its descendants

**Renvoie** Sequences

**Type renvoyé** numpy.ndarray

**id\_global = 0**

Attribute to define an ID for each node

**insert\_paa(new\_paa)**

The insert\_paa(new\_paa) function to insert a new converted sequence into PAA

**Paramètres** **new\_paa** – The converted sequence in PAA to insert

**nb\_sequences**

The incremental computing part for CFOF

## 4.2 Nœud Interne

**class** pyCFOFiSAX.\_node.**InternalNode**(*tree, parent, sax, cardinality, sequences*)

The InternalNode class creates the internal nodes having at least one direct descendant, and a single direct ascendant

**Paramètres**

- **tree** (*tree\_iSAX*) – the tree in which the node is contained
- **parent** (*Node*) – The parent parent node
- **sax** (*list*) – SAX values of the node
- **cardinality** (*numpy.array*) – Cardinality of Sax Values
- **sequences** (*numpy.ndarray*) – The sequences to be inserted in this node

**split**(*next\_cardinality, mean, stdev*)

Calculate the next cardinality and split in two

**Paramètres**

- **next\_cardinality** (*numpy.array*) – The list of next cardinalities
- **mean** (*numpy.array*) – The list of averages of distribution of sequence values on each dimension
- **stdev** (*numpy.array*) – The list of different types of distribution of sequence values on each dimension

## 4.3 Nœud Feuille

**class** pyCFOFiSAX.\_node.**TerminalNode**(*tree, parent, sax, cardinality*)

The TerminalNode class creates the leaves nodes having no descendant, and a single direct ascendant

**Paramètres**

- **tree** (*tree\_iSAX*) – the tree in which the node is contained
- **parent** (*Node*) – The parent parent node
- **sax** (*list*) – SAX values of the node
- **cardinality** (*numpy.array*) – Cardinality of Sax Values

**get\_sequences**()

Returns the sequences contained in the node

**Renvoie** The sequences contained in the node

**Type renvoyé** list

**insert\_paa**(*ts\_paa*)

Function that inserts a new sequence in PAA format

**Paramètres** **ts\_paa** – The new Paa sequence

```
class pyCF0FiSAX._isax.IndexableSymbolicAggregateApproximation(n_segments,
                                                                alphabet_size_min=2, mean=0.0,
                                                                std=1.0)
```

Indexable Symbolic Aggregate approXimation (iSAX) transformation.

First presented by J. Shieh & E. Keogh in *iSAX* : Indexing and Mining Terabyte Sized Time Series. Class that inherits the class `PiecewiseAggregateApproximation` proposed by Romain Tavenard in ``tslearn`` Available here <<https://tslearn.readthedocs.io/en/stable/>>`\_.

### Paramètres

- **n\_segments** (*int*) – The number of letters in the word sax
- **alphabet\_size\_min** (*int*) – The minimum size of the Sax alphabet at initialization (2 default)
- **mean** (*float*) – The average of the distribution of encoder sequences (0.0 default)
- **std** (*float*) – The standard deviation of the distribution of encoder sequences (0.0 default)

### **\_card\_to\_bkpt**(*max\_cardinality*)

Returns the breakpoints associated with the cardinations <= *max\_cardinality*. The function calculates and stores the BKPT if they have never been calculated.

**Paramètres** **max\_cardinality** (*int*) – Maximum cardinality

**Renvoie** Breakpoints associated with cardinality <= *max\_cardinality*

**Type renvoyé** dict

### **\_card\_to\_bkpt\_only**(*max\_cardinality*)

Returns the breakpoints associated with cardinality == *max\_cardinality*. The function calculates and stores the BKPs if they have never been calculated.

**Paramètres** **max\_cardinality** (*int*) – cardinality

**Renvoie** Breakpoints associated with cardinality == *max\_cardinality*

**Type renvoyé** list

### **\_row\_sax\_word\_array**(*ntss\_tmp*, *bigger\_cardinality*, *size\_word*)

Convert all sequences according to the different cardinality of the tree. For each cardinality, uses `transform_sax()`.

**Paramètres**

- **ntss\_tmp** – The sequences to be analyzed
- **bigger\_cardinality** (*int*) – The greatest cardinality *iSAX* of the tree
- **size\_word** (*int*) – The size of the SAX sequences of the tree

**Renvoie** SAX words from all **ntss\_tmp** sequences according to all the cardinalities of the tree, a dict returning the cardinality index *iSAX*

**Type renvoyé** numpy.ndarray, dict

**\_transform**(*X*, *card*)

Transforms *X* data in parameter first into PAA and then in cardinate cardinality *card*.

**Paramètres**

- **X** (*numpy.ndarray*) – Data to transform
- **card** (*int*) – Cardinality to use for processing

**Renvoie** Transformed data in SAX

**Type renvoyé** numpy.ndarray

**\_transform\_paa\_to\_isax**(*X\_paa*, *card*)

Transforms *X\_paa* data into *iSAX* parameters according to cardinality *card*.

**Paramètres**

- **X\_paa** (*numpy.ndarray*) – PAA data to transform into *iSAX*
- **card** (*list*) – Cardinalities to use for processing

**Renvoie** Transformed data in SAX

**Type renvoyé** numpy.ndarray

**\_transform\_sax**(*X*, *card*)

Transforms *X* data in parameter first into PAA and then in cardinate cardinality *card*.

**Paramètres**

- **X** (*numpy.ndarray*) – Data to transform
- **card** (*int*) – Cardinality to use for processing

**Renvoie** Transformed data in SAX

**Type renvoyé** numpy.ndarray

**fit**(*X*)

Prepares the data for encoding *iSAX* according to ``PiecewiseAggregateApproximation``

**Renvoie** Received data for encoding, defined by **tslearn**

**Type renvoyé** numpy.ndarray of PiecewiseAggregateApproximation

**fit\_transform**(*X*, *card*, *\*\*fit\_params*)

Prepares the *X* data provided in parameter for encoding ``tslearn``. Then transforms the *X* data provided as a parameter first in PAA and then in cardinate cardinality *card*.

**Paramètres**

- **X** (*numpy.ndarray*) – Data to transform
- **card** (*int*) – Cardinality to use for processing

**Renvoie** data transformed into SAX

**Type renvoyé** numpy.ndarray

**transform**(*X*, *card*)

Prepares the *X* data provided in parameter for encoding **tslearn**. Then transforms *X* data in parameter first into PAA and then in cardinatlity of cardinality *card*.

**Paramètres**

- **X** (*numpy.ndarray*) – Data to transform
- **card** (*int*) – Cardinality to use for processing

**Renvoie** Transformed data in SAX

**Type renvoyé** numpy.ndarray

**transform\_paa(X)**

Prepares the **X** data provided in parameter for encoding ``tslearn``. Then transforms **X** data into parameter in PAA.

**Paramètres** **X** (*numpy.ndarray*) – Data to transform

**Renvoie** Transformed data in PAA

**Type renvoyé** *numpy.ndarray*

**transform\_paa\_to\_isax(X\_paa, card)**

Prepares **X\_paa** data provided as a parameter for encoding ``tslearn``. Then transforms **X\_paa** data into *i*SAX parameter according to cardinalities **card**.

**Paramètres**

- **X\_paa** (*numpy.ndarray*) – PAA data to transform into *i*SAX
- **card** (*list*) – Cardinalities to use for processing

**Renvoie** Transformed data in SAX

**Type renvoyé** *numpy.ndarray*

**transform\_sax(X, card)**

Prepares the **X** data provided in parameter for encoding ``tslearn``. Then transforms **X** data in parameter first into PAA and then in cardinate cardinality ``card``.

**Paramètres**

- **X** (*numpy.ndarray*) – Data to transform
- **card** (*int*) – Cardinality to use for processing

**Renvoie** Transformed data in SAX

**Type renvoyé** *numpy.ndarray*



---

Pour commencer

---

## 6.1 Installation

Lancer `pip install -r requirements.txt` ou `python3 -m pip install -r requirements.txt`.

## 6.2 Utilisation

```
>>> from pyCFOFiSAX import CFOFiSAX
>>> cfof_isax = CFOFiSAX()
```

Un jeu de données artificiel *Clust2* contenant 10000 séquences en dimension 200 est disponible dans le projet avec les résultats CFOF (attention : ce ne sont pas les scores CFOFiSAX) pour  $\varrho = [0.01, 0.05, 0.1]$  :

```
>>> import numpy as np
>>> # chargement du jeu, avec usecols=list(range(0, 200)) pour ne pas charger les scores
>>> ndarray_dataset = np.genfromtxt("pyCFOFiSAX/tests/data_test/data/clust2_200d_
↳ 20200319_125226_withrealcfof.csv",
>>>                                delimiter=',',
>>>                                skip_header=1,
>>>                                usecols=list(range(0, 200)))
>>> ndarray_dataset.shape
(10000, 200)
```

Initialisation de la forêt avec 20 arbres *i*SAX :

```
>>> cfof_isax.init_forest_isax(size_word=200,
>>>                             threshold=30,
>>>                             data_ts=ndarray_dataset,
>>>                             base_cardinality=2, number_tree=20)
```

Insertion des données :

```
>>> cfof_isax.forest_isax.index_data(ndarray_dataset)
```

Puis pré-traitement :

```
>>> # va afficher les temps de pré-traitement pour chaque arbre et afficher le nombre de
↳ nœuds dans chaque arbre
>>> cfof_isax.forest_isax.preprocessing_forest_for_icfof(ndarray_dataset,
>>>                                                         bool_print=True, count_num_
↳ node=True)
```

Ensuite, le calcul de l'approximation *i*CFOF, pour la *i*ème séquence est effectué avec la fonction :

```
>>> tmp_ite = np.random.randint(0,100000)
>>> tmp_ite
8526
>>> score = cfof_isax.score_icfof(
>>>         ndarray_dataset[tmp_ite], ndarray_dataset,
>>>         rho=[0.1], each_tree_score=True,
>>>         fast_method=True)
>>> # les approximations pour chaque valeur de rho sont dans score[0]
>>> score[0]
array([0.21357929])
>>> # si each_tree_score=True,
>>> # il est possible de regarder les scores obtenus dans chaque arbre avec score[1]
```

Pour connaître le nombre de nœuds visités dans chaque arbre lors du calcul :

```
>>> cfof_isax.forest_isax.number_nodes_visited(ndarray_dataset[tmp_ite],
>>>                                              ndarray_dataset)
array([[1086.    , 1044.    , 1061.    , 1087.    , 1013.    , 1115.    ,
        1067.    , 1101.    , 1069.    , 1065.    , 1104.    , 1104.    ,
        1115.    , 1059.    , 1009.    , 1001.    , 1097.    , 1018.    ,
        1081.    , 1084.    , 838.215 , 804.8092, 826.3052, 853.1703,
        769.1603, 870.4031, 829.9387, 853.9431, 833.5567, 830.6371,
        849.1152, 861.5018, 864.5723, 820.4267, 762.5597, 763.3633,
        863.6749, 785.884 , 850.051 , 832.9658])
```



---

### Références

---

- Scoring Message Stream Anomalies in Railway Communication Systems, L.Foulon et al., 2019, ICDMWorkshop
- Approximation du score CFOF de détection d'anomalie dans un arbre d'indexation iSAX: Application au contexte SI de la SNCF, L.Foulon et al., 2019, Actes de la conférence EGC'2019
- CFOF: A Concentration Free Measure for Anomaly Detection, F. Angiulli, 2020, TKDD
- Concentration Free Outlier Detection, F. Angiulli, 2017, ECML-PKDD
- iSAX 2.0: Indexing and Mining One Billion Time Series, A. Camerrea et al., 2010, ICDM
- iSAX: Disk-Aware Mining and Indexing of Massive Time Series Datasets, J. Shieh et al., 2009, DMKD
- Unsupervised real-time anomaly detection for streaming data, Ahmad, S. et al., 2017, Neurocomputing
- Tsllearn, A Machine Learning Toolkit for Time Series Data, R.Tavenard et al., 2020, JMLR



## CHAPITRE 8

---

Autres

---

— genindex



### p

pyCFOFiSAX.\_node, [13](#)



## Symboles

<code>_card_to_bkpt()</code>	(méthode <code>pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation</code> ), 15
<code>_card_to_bkpt_only()</code>	(méthode <code>pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation</code> ), 15
<code>_count_nodes()</code>	(méthode <code>pyCFOFiSAX._forest_iSAX.ForestISAX</code> ), 5
<code>_do_bkpt()</code>	(méthode <code>pyCFOFiSAX._node.RootNode</code> ), 13
<code>_init_trees()</code>	(méthode <code>pyCFOFiSAX._forest_iSAX.ForestISAX</code> ), 5
<code>_minmax_nodes()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 7
<code>_minmax_obj_vs_node()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 7
<code>_minmax_obj_vs_nodeleaf()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<code>_row_sax_word_array()</code>	(méthode <code>pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation</code> ), 15
<code>_transform()</code>	(méthode <code>pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation</code> ), 16
<code>_transform_paa_to_isax()</code>	(méthode <code>pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation</code> ), 16
<code>_transform_sax()</code>	(méthode <code>pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation</code> ), 16
<b>C</b>	
<code>CFOFiSAX</code>	(classe dans <code>pyCFOFiSAX._cfofisax</code> ), 3
<code>count_nodes_by_tree()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<b>D</b>	
<code>distrib_nn_for_cdf()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<b>F</b>	
<code>fit()</code>	(méthode <code>pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation</code> ), 16
<code>fit_transform()</code>	(méthode <code>pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation</code> ), 16
<code>ForestISAX</code>	(classe dans <code>pyCFOFiSAX._forest_iSAX</code> ), 5
<b>G</b>	
<code>get_level_max()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<code>get_list_nodes_and_barycentre()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<code>get_list_nodes_leaf()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<code>get_nb_sequences()</code>	(méthode <code>pyCFOFiSAX._node.RootNode</code> ), 13
<code>get_nodes_of_level()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<code>get_number_internal_and_terminal()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<code>get_sequences()</code>	(méthode <code>pyCFOFiSAX._node.RootNode</code> ), 13
<code>get_sequences()</code>	(méthode <code>pyCFOFiSAX._node.TerminalNode</code> ), 14
<code>get_size()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<code>get_size_and_width_and_number_types_nodes()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 8
<code>get_width_of_all_level()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 9
<code>get_width_of_level()</code>	(méthode <code>pyCFOFiSAX._tree_iSAX.TreeISAX</code> ), 9
<b>I</b>	
<code>id_global</code>	(attribut <code>pyCFOFiSAX._node.RootNode</code> ), 13

`index_data()` (méthode `pyCFOFiSAX._forest_iSAX.ForestISAX`), 6  
`IndexableSymbolicAggregateApproximation` (classe dans `pyCFOFiSAX._isax`), 15  
`init_forest_isax()` (méthode `pyCFOFiSAX._cfofisax.CFOFiSAX`), 3  
`insert()` (méthode `pyCFOFiSAX._tree_iSAX.TreeISAX`), 9  
`insert_paa()` (méthode `pyCFOFiSAX._node.RootNode`), 13  
`insert_paa()` (méthode `pyCFOFiSAX._node.TerminalNode`), 14  
`insert_paa()` (méthode `pyCFOFiSAX._tree_iSAX.TreeISAX`), 9  
`InternalNode` (classe dans `pyCFOFiSAX._node`), 14

## L

`list_nodes()` (méthode `pyCFOFiSAX._forest_iSAX.ForestISAX`), 6

## M

module  
`pyCFOFiSAX._node`, 13

## N

`nb_sequences` (attribut `pyCFOFiSAX._node.RootNode`), 13  
`nodes_visited_for_all_seq_ref()` (dans le module `pyCFOFiSAX._tree_iSAX`), 11  
`nodes_visited_for_seq_ref()` (dans le module `pyCFOFiSAX._tree_iSAX`), 11  
`number_nodes_visited()` (méthode `pyCFOFiSAX._forest_iSAX.ForestISAX`), 6  
`number_nodes_visited()` (méthode `pyCFOFiSAX._tree_iSAX.TreeISAX`), 9

## P

`preprocessing_for_icfof()` (méthode `pyCFOFiSAX._tree_iSAX.TreeISAX`), 9  
`preprocessing_forest_for_icfof()` (méthode `pyCFOFiSAX._forest_iSAX.ForestISAX`), 6  
`pyCFOFiSAX._node`  
module, 13

## R

`RootNode` (classe dans `pyCFOFiSAX._node`), 13

## S

`score_icfof()` (méthode `pyCFOFiSAX._cfofisax.CFOFiSAX`), 3  
`split()` (méthode `pyCFOFiSAX._node.InternalNode`), 14

## T

`TerminalNode` (classe dans `pyCFOFiSAX._node`), 14  
`transform()` (méthode `pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation`), 16  
`transform_paa()` (méthode `pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation`), 16  
`transform_paa_to_isax()` (méthode `pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation`), 17  
`transform_sax()` (méthode `pyCFOFiSAX._isax.IndexableSymbolicAggregateApproximation`), 17  
`TreeISAX` (classe dans `pyCFOFiSAX._tree_iSAX`), 7

## V

`vrang_list()` (méthode `pyCFOFiSAX._tree_iSAX.TreeISAX`), 9  
`vrang_list_faster()` (méthode `pyCFOFiSAX._tree_iSAX.TreeISAX`), 10  
`vrang_list_for_all_seq_ref()` (dans le module `pyCFOFiSAX._tree_iSAX`), 10  
`vrang_seq_ref()` (dans le module `pyCFOFiSAX._tree_iSAX`), 10