

Patchy

Anomaly detection with Generative Adversarial Networks and text patches

Andriy Drozdyuk & Norbert Eke



Romeo and Juliet by William Shakespeare

O Romeo, Romeo! wherefore art thou Romeo? Deny thy father and refuse thy name Or, if thou wilt not, be but sworn my love, A sudden blow: the great wings beating still And I'll no longer be a Capulet

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O Romeo, Romeo! wherefore art thou Romeo? Deny thy father and refuse thy name Or, if thou wilt not, be but sworn my love, A sudden blow: the great wings beating still And I'll no longer be a Capulet Leda and the Swan

W. B. Yeats

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1. Problem

Anomaly Detection Task

What is it?

- Identification of out-of-ordinary/ unusual/ unexpected data points
 - E.g.: Outlier detection, fraud detection, malicious intent detection

What are some forms of anomaly detection in NLP?

- Text containing malicious intent:
 - offensive language, hate speech, cyber-bullying, sexual predatory behavior
- Text containing suicidal or depressive behavior

Where can such textual data be found?

- Online chat-room, forums
- Social networking platforms

Anomaly Detection Task

What are the biggest challenges?

- Lack of labelled textual data
 - Normal vs Anomalous

- Lack of negative examples (very unbalanced)
 - Usually only < 10% of the sample size is anomalous

- Such textual data is unusually messy
 - Contains slang, internet acronyms, misspelled words

2. Related work

Generative Adversarial Networks (GAN)

Generative Adversarial Networks, Ian J. Goodfellow et. al. 2014



Training data



Train D



Train G



Minimax game value function

 $\min_{G} \max_{D} V(D,G) = \mathbb{E}_{\boldsymbol{x} \sim p_{\text{data}}(\boldsymbol{x})} [\log D(\boldsymbol{x})] + \mathbb{E}_{\boldsymbol{z} \sim p_{\boldsymbol{z}}(\boldsymbol{z})} [\log(1 - D(G(\boldsymbol{z})))].$

for number of training iterations do

for k steps do

- Sample minibatch of m noise samples $\{z^{(1)}, \ldots, z^{(m)}\}$ from noise prior $p_g(z)$.
- Sample minibatch of m examples $\{x^{(1)}, \ldots, x^{(m)}\}$ from data generating distribution $p_{\text{data}}(x)$.
- Update the discriminator by ascending its stochastic gradient:

$$abla_{ heta_d} rac{1}{m} \sum_{i=1}^m \left[\log D\left(oldsymbol{x}^{(i)}
ight) + \log \left(1 - D\left(G\left(oldsymbol{z}^{(i)}
ight)
ight)
ight)
ight].$$

end for

- Sample minibatch of m noise samples $\{z^{(1)}, \ldots, z^{(m)}\}$ from noise prior $p_q(z)$.
- Update the generator by descending its stochastic gradient:

$$abla_{ heta_g} rac{1}{m} \sum_{i=1}^m \log\left(1 - D\left(G\left(oldsymbol{z}^{(i)}
ight)
ight)
ight).$$

end for

Unsupervised Anomaly Detection

Unsupervised Anomaly Detection with Generative Adversarial Networks to Guide Marker Discovery, 2017, Schlegl et. al.

Anomaly Detection Identification of unusual observations in the data.



Two phases:

- 1. Training
- 2. Anomaly detection

Training

We train GAN as before, on normal (non-anomalous) data only.









Anomaly detection

We are given some data and we use our trained GAN to determine if it is anomalous.

Problem: given a query x is it anomalous?



- 1. Pick a random \mathcal{Z}
- 2. Calculate loss.
- 3. Backpropagate to update ${\mathcal Z}$



Solution

Example



Feature representation













Residual loss

Measures dissimilarity between query image x and generated image G(z)

 $\mathcal{L}_R(\mathbf{z}_{\gamma}) = \sum |\mathbf{x} - G(\mathbf{z}_{\gamma})|.$

Discrimination loss

Measures the dissimilarity in features extracted by the discriminator.

$\mathcal{L}_D(\mathbf{z}_{\gamma}) = \sum |\mathbf{f}(\mathbf{x}) - \mathbf{f}(G(\mathbf{z}_{\gamma}))|,$

where f(.) is the output of the intermediate layer in the discriminator.






















Overall loss

Only coefficients of z are adapted via back-propagation. Trained params of discriminator and generator are kept fixed.

$\mathcal{L}(\mathbf{z}_{\gamma}) = (1 - \lambda) \cdot \mathcal{L}_R(\mathbf{z}_{\gamma}) + \lambda \cdot \mathcal{L}_D(\mathbf{z}_{\gamma})$

Anomaly score

$A(\mathbf{x}) = (1 - \lambda) \cdot R(\mathbf{x}) + \lambda \cdot D(\mathbf{x})$

Image Patches



Training: Extract c \times c patches for each image.

For testing, we are given image patches and their corresponding labels - 0 or 1.

Image Patches: identifying anomalies



Results





Fig. 4. Image level anomaly detection performance and suitability evaluation. (a) Model comparison: ROC curves based on aCAE (blue), GAN_R (red), the proposed AnoGAN (black), or on the output P_D of the trained discriminator (green). (b) Anomaly score components: ROC curves based on the residual score $R(\mathbf{x})$ (green), the discrimination score $D(\mathbf{x})$ (black), or the reference discrimination score $\hat{D}(\mathbf{x})$ (red). (c) Distribution of the residual score and (d) of the discrimination score, evaluated on normal images of the training set (blue) or test set (green), and on images extracted from diseased cases (red).



	Precision	Recall	Sensitivity	Specificity	AUC
aCAE	0.7005	0.7009	0.7011	0.6659	0.73
P_D	0.8471	0.5119	0.5124	0.8970	0.72
GAN_R	0.8482	0.7631	0.7634	0.8477	0.88
AnoGAN	0.8834	0.7277	0.7279	0.8928	0.89

FakeGAN: Detecting Deceptive Reviews using Generative Adversarial Networks

Just like GAN, but uses two Discriminator models.

Only one Discriminator is used as a classifier.

Unlike most GAN models, the focus is on improving Discriminator, not Generator.

Based heavily on SeqGAN: Sequence Generative Adversarial Nets with Policy Gradient, 2017.

FakeGAN

- $X = X_D \cup X_T$ Deceptive reviews and truthful reviews.
 - G generator
 - D distinguishes truthful vs. deceptive reviews.

D'- distinguishes between samples generated by G and deceptive samples in the dataset.

D' guides the generator G to produce samples similar to X_D

D guides the generator to generate samples which seem truthful to D.

FakeGAN

G tries to fool:

D' by generating deceptive (not generated) reviews $$X_D$$ D by generating truthful (not generated or \$) reviews.

G is a policy model from reinforcement learning

G is trained by using a policy gradient and Monte Carlo (MC) search on the expected end reward from the discriminative models D and D'



The generator G is defined as a policy model in reinforcement-learning

Action value function:

$$A_{G_{\alpha},D,D'}(a = S_L, s = S_{1:L-1}) = D(S_{1:L}) + D'(S_{1:L})$$

To estimate the action value function in every timestep t a Monte Carlo search is applied N times with a roll-out policy G'_{γ} to sample the undetermined last L-t tokens:

$$\{S_{1:L}^1, S_{1:L}^2, ..., S_{1:L}^N\} = MC_{G'_{\gamma}}(S_{1:t}, N)$$

Action value estimation as a function of **t**:

$$A_{G_{\alpha},D,D'}(a = S_t, s = S_{1:t-1}) = \begin{cases} \frac{1}{N} \sum_{i=1}^{N} (D(S_{1:L}^i) + D'(S_{1:L}^i)) \\ D(S_{1:L}) + D'(S_{1:L}) \end{cases}$$

Overall objective function:

$$J(\alpha) = \sum_{S_1 \in \chi} G_{\alpha}(S_1 | S_0) \ . \ A_{G_{\alpha}, D, D'}(a = S_1, s = S_0)$$

Gradient:

$$\nabla_{\alpha} J(\alpha) = \sum_{t=1}^{T} \mathbb{E}_{S_{1:t-1} \sim G_{\alpha}} \left[\sum_{S_t \in \chi} \nabla_{\alpha} G_{\alpha}(S_t | S_{1:t-1}) \cdot A_{G_{\alpha}, D, D'}(a = S_t, s = S_{1:t-1}) \right]$$

Update generator's parameters:

$$\alpha \leftarrow \alpha + \lambda \nabla_{\alpha} J(\alpha)$$

and re-train discriminative models D and D' using following objective functions:

$$min(-\mathbb{E}_{S\sim X_T}[\log D(S)] - \mathbb{E}_{S\sim X_D\vee G_\alpha}[1 - \log D(S)])$$
$$min(-\mathbb{E}_{S\sim X_D}[\log D'(S)] - \mathbb{E}_{S\sim G_\alpha}[1 - \log D'(S)])$$

Word embeddings (skip-gram model)

- We use word embeddings to "translate" words into vectors, so it can be fed into neural networks
- Popular and standard way to represent words in NLP tasks
- Word embeddings capture hidden information about a language, like word analogies or semantics
- We are using a pre-trained word embedding model, FastText [5], [6]



3. Proposed Work

Origin of our proposed work

In AnoGAN, Schlegl et al. [2] uses healthy anatomy image patches (normal data) to train a generative adversarial model, then uses anomaly scores to detect anomalous image patches.

Our proposed work is an adaptation of this approach towards text based anomaly detection

We came up with 2 possible adaptations from image to text data:

- 1. Anomaly detection as text classification using GANs
- 2. AnoGAN based approach using text patches

Anomaly detection as text classification using GANs

1. Formulate the anomaly detection task as a two-class classification problem of discriminating between normal and anomalous data

- 2. Train the GAN using only normal data
 - Generator learns the distribution of normal data
 - Discriminator learns what normal data looks like

- 3. Perform anomaly detection using discriminator, and classify normal vs. anomalous
 - When classifying feed both normal and anomalous data into discriminator

Anomaly detection as text classification using GANs

- Hypothesis:
 - Discriminator will learn what normal data looks like, and will be able to classify it
 - When presented with anomalous data, it will recognize it as not normal, and classify it anomalous
- BUT, discriminator learns to distinguish between real vs. generated, and we are trying to classify normal vs. anomalous
 - One big assumption with this approach is that classifying real vs. generated behaves that same way as normal vs. anomalous
 - If this assumption fails, this can be corrected in future work
- Why would this work better ?
 - The use of GAN in text based anomaly detection is very much unexplored, while it was proven to be successful in image based anomaly detection

Text patches

• Second approach requires finding an equivalent of image patches for text

Here are image patches:



We propose "text patches":

Many attributes of dogs' personalities make them great pets. The first reason dogs are great pets is because they are often very loyal. Because dogs are unendingly loyal, many people consider them to actually be the best type of pet. Knowing that the family dog is watching out for everyone in the family gives everyone peace of mind. Another great trait of dogs is that they can be very gentle. Even the biggest dog can be calm and careful around a newborn or very small child, though dogs are not a substitute for parental supervision. Lastly, dogs can be so friendly that they make guests feel welcome in your home. Some dogs like nothing more than to lay at the feet of aguest as if to say, "I am here to help with whatever you might need. To conclude, dogs are great pets, and our lives would be less full without them.

> 1D "text patch" of size c consecutive words from randomly sampled positions

AnoGAN based approach using Text patches

We propose to:

- 1. Replace image patches with text patches
- 2. Adapt AnoGan to work with text patches and detect text based anomalies

Hypothesis:

• Anomaly score calculation with AnoGAN is possible for text data as well

Why would this work better ?

 Some text patches could contain anomalous contextual details summarized by the word embeddings, which the AnoGAN could be trained to detect

4. Experimental design

Experiments - Text classification approach

- Anomaly detection in the form of depression detection
- 1. Train GAN on anomalous data
 - Use Generator to generate more anomalous data → fix class imbalance issue

- 2. Train GAN model on normal data
 - Try out different model architectures for both generator and discriminator
 - Use discriminator to classify between normal and anomalous

Experiments - AnoGAN based approach

Experiments:

- 1. Train on "non-anomalous" text (non-depression tweets).
- 2. Given a query tweet, use generator to generate the closest possible match.
- 3. Use word-vector distance to compute anomaly score. If any text-patch is anomalous whole text is anomalous.
- 4. Utilize LSTM for remembering sequential text data.

Datasets:

- 1. Depressive tweets (Example query: "Is this tweet depressive?")
- 2. Shakespeare plays. (Example query: "Is this text written in style of Shakespeare?")

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The End

Extra slides
Algorithm 1 FakeGAN

```
Require: discriminators D and D', generator G_{\alpha}, roll-out
policy G_{\gamma}, dataset X
Initialize \alpha with random weight.
Load word2vec vector embeddings into G_{\alpha}, D and D'
models
Pre-train G_{\alpha} using MLE on X_D
Pre-train D by minimizing the cross entropy
Generate negative examples by G_{\alpha} for training D'
Pre-train D' by minimizing the cross entropy
\gamma \leftarrow \alpha
repeat
   for g-steps do
     Generate a sequence of tokens S_{1:L} = (S_1, ..., S_L) \sim
     G_{\alpha}
     for t in 1:L do
        Compute A_{G_{\alpha},D_{\beta},D'_{\alpha}}(a=S_t,s=S_{1:t-1}) by Eq. 4
     end for
      Update \alpha via policy gradient Eq. 7
   end for
   for d-steps do
      Use G_{\alpha} to generate X_G.
      Train discriminator D by Eq. 8
      Train discriminator D' by Eq. 9
   end for
   \gamma \leftarrow \alpha
until D reaches a stable accuracy.
```

Generative Adversarial Networks (GAN)



Figure 1: Generative adversarial nets are trained by simultaneously updating the discriminative distribution (D, blue, dashed line) so that it discriminates between samples from the data generating distribution (black, dotted line) p_x from those of the generative distribution p_q (G) (green, solid line). The lower horizontal line is



Generative Adversarial Networks (GAN)

To learn the generator's distribution p_g over data x, we define a prior on input noise variables $p_z(z)$, then represent a mapping to data space as $G(z; \theta_g)$, where G is a differentiable function represented by a multilayer perceptron with parameters θ_g . We also define a second multilayer perceptron $D(x; \theta_d)$ that outputs a single scalar. D(x) represents the probability that x came from the data rather than p_g . We train D to maximize the probability of assigning the correct label to both training examples and samples from G. We simultaneously train G to minimize $\log(1 - D(G(z)))$:

Anomaly Detection Task

What specific problem is being tackled ?

- Anomaly detection in the form of depression detection in twitter data
- Data comes from:
 - Zunaira Jamil, Diana Inkpen, Prasadith Buddhitha, and Kenton White. Monitoring Tweets for Depression to Detect At-risk Users. In Proceedings of the Fourth Workshop on Computational Linguistics and Clinical Psychology - From Linguistic Signal to Clinical Reality (CLPsych 2017), at ACL 2017, Vancouver, BC, Aug 2017

Why is it important?

- Detect of people at risk of depression, so help could be provided
 - Example: reaching out, offering to listen, point to resources





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Many attributes of dogs' personalities make them great pets. The first reason dogs are great pets is because they are often very loyal. Because dogs are unendingly loyal, many people consider them to actually be the best type of pet. Knowing that the family dog is watching out for everyone in the family gives everyone peace of mind. Another great trait of dogs is that they can be very gentle. Even the biggest dog can be calm and careful around a newborn or very small child, though dogs are not a substitute for parental supervision. Lastly, dogs can be so friendly that they make guests feel welcome in your home. Some dogs like nothing more than to lay at the feet of a guest as if to say, "I am here to help with whatever you might need. To conclude, dogs are great pets, and our lives would be less full without them.