On Device Learning Forum

Enabling Ultra-low Power Machine Learning at the Edge

“Online Learning TinyML for Anomaly Detection Based on Extreme Values Theory”

Eduardo Dos Santos Pereira – Technology Specialist, SENAI

May 16, 2023

www.tinyML.org
The goal of On Device Learning (ODL) is to make edge devices “smarter” and more efficient by observing changes in the data collected and self-adjusting/reconfiguring the device’s operating model. Optionally the “knowledge” gained by the device is shared with other deployed devices.

Danilo Pau, Elias Fallon, Evgeni Gousev, Davis Sawyer, Ira Feldman, Christopher B. Rogers
tinyML On Device Learning Forum
8/31 – 9/1 , 2022 Online

Accademia on 8/31/2022

– **On-Device Learning Under 256KB Memory**, Song HAN, Assistant Professor, MIT EECS
– **Neural Network ODL for Wireless Sensor Nodes**, Hiroki MATSUTANI, Professor, Keio University
– **Scalable, Heterogeneity-Aware and Trustworthy Federated Learning**, Yiran CHEN, Professor, Duke University
– **On-Device Learning For Natural Language Processing with BERT**, Warren J. GROSS, Professor, McGill University
– **Is on-device learning the next “big thing” in TinyML?**, Manuel ROVERI, Associate Professor, Politecnico di Milano
– **ODL Professors Panel**

Industry on 9/1/2022

– **TinyML ODL in industrial IoT**, Haoyu REN, PhD Student, Technical University of Munich/Siemens
– **NeuroMem® wearable, hardwired sub milliwatt real time machine learning with wholly parallel access to “neuron memories” fully explainable**, Guy PAILLET, Co-founder, General Vision
– **Using Coral Dev Board Micro for ODL innovations**, Bill LUAN, Senior Program Manager, Google
– **Platform for Next Generation Analog AI Hardware Acceleration**, Kaoutar EL MAGHRAOUI, Principal Research Scientist, IBM T.J Watson Research Center
– **Enabling on-device learning at scale**, Joseph SORIAGA, Sr. Director of Technology, Qualcomm
– **Training models on tiny edge devices**, Valeria TOMASELLI, Senior Engineer, STMicroelectronics

https://www.tinyml.org/event/on-device-learning/
A framework of algorithms and associated tool for on-device tiny learning, Danilo PAU, Technical Director, IEEE and ST Fellow, STMicroelectronics

In Sensor and On-device Tiny Learning for Next Generation of Smart Sensors, Michele MAGNO, Head of the Project-based learning Center, ETH Zurich, D-ITET

Continual On-device Learning on Multi-Core RISC-V MicroControllers, Manuele RUSCI, Embedded Machine Learning Engineer, Greenwaves

On-device continuous event-driven deep learning to avoid model drift, Bijan MOHAMMADI, CSO, Bondzai

https://www.tinyml.org/event/on-device-learning/
On Device Learning Forum 2023, May 16 2023

- 8:00 - 8:10 Opening remarks by Danilo Pau
- 8:10 - 8:40 Charlotte Frenkel "Merging insights from artificial and biological neural networks for neuromorphic edge intelligence"
- 8:40 - 9:40 Giorgia DellaFerrera "Forward Learning with Top-Down Feedback: Solving the Credit Assignment Problem without a Backward Pass"
- 9:40 - 10:10 Guy Paillet "NeuroMem®, Ultra Low Power hardwired incremental learning and parallel pattern recognition"
- 10:10 - 10:40 Aida Todri-Sanial "On-Chip Learning and Implementation Challenges with Oscillatory Neural Networks"
- 10:40 - 11:10 Eduardo S. Pereira “Online Learning TinyML for Anomaly Detection Based on Extreme Values Theory”
- 11:10 - 11:15 Closing remarks by Danilo Pau

Pacific Time
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tinyML EMEA Innovation Forum

June 26 - 28, 2023
Amsterdam

EMEA 2023
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Reminders

Slides & Videos will be posted tomorrow

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Please use the Q&A window for your questions
Eduardo Dos Santos Pereira

Eduardo S. Pereira holds a Ph.D. degree in Astrophysics from the Brazilian National Institute for Space Research (INPE). He has completed postdoctoral research in Cosmology (INPE), Computational Astronomy (University of São Paulo USP), and Artificial Intelligence (UNICAMP). He works as a Technology Specialist at SENAI in São José dos Campos, focusing on topics such as Artificial Intelligence, Embedded Systems, Computer Vision, Modeling, and Simulation of physical processes.
On Device Learning:
TinyML for Anomaly Detection Based on Extreme Values Theory

Dr. Eduardo dos Santos Pereira
Eduardo S. Pereira
Ph. D. Artificial Intelligence Specialist

https://www.linkedin.com/in/eduardo-s-pereira-0a036719
## Artificial for Tiny Devices

### Hardware

<table>
<thead>
<tr>
<th></th>
<th>Raspberry Pico (W)</th>
<th>Arduino Nano Sense</th>
<th>ESP 32</th>
<th>Seeed XIAO Sense / ESP32S3</th>
<th>Arduino Pro</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>32Bits CPU</strong></td>
<td>Dual-core Arm Cortex-M0+</td>
<td>Arm Cortex-M4F</td>
<td>Xtensa LX6 Dual Core</td>
<td>Arm Cortex-M4F (BLE) Xtensa LX7 Dual Core</td>
<td>Dual Core Arm Cortex M7/M4</td>
</tr>
<tr>
<td><strong>CLOCK</strong></td>
<td>133MHz</td>
<td>64MHz</td>
<td>240MHz</td>
<td>64 / 240MHz</td>
<td>480/240MHz</td>
</tr>
<tr>
<td><strong>RAM</strong></td>
<td>264KB</td>
<td>256KB</td>
<td>520KB (part available)</td>
<td>256KB / 8MB</td>
<td>1MB</td>
</tr>
<tr>
<td><strong>ROM</strong></td>
<td>2MB</td>
<td>1MB</td>
<td>2MB</td>
<td>2MB / 8MB</td>
<td>2MB</td>
</tr>
<tr>
<td><strong>Radio</strong></td>
<td>(Yes for W)</td>
<td>BLE</td>
<td>BLE/WiFi</td>
<td>BLE / WiFi (ESP32S3)</td>
<td>BLE/WiFi</td>
</tr>
<tr>
<td><strong>Sensors</strong></td>
<td>No</td>
<td>Yes</td>
<td>No</td>
<td>Yes (Sense)</td>
<td>Yes (Nclia)</td>
</tr>
<tr>
<td><strong>Bat. Power Manag.</strong></td>
<td>No</td>
<td>No</td>
<td>No</td>
<td>Yes</td>
<td>Yes</td>
</tr>
<tr>
<td><strong>Price</strong></td>
<td>$</td>
<td>$$$$</td>
<td>$</td>
<td>$</td>
<td>$$$$$</td>
</tr>
</tbody>
</table>

Challenges

The ability to detect anomalies is crucial in many applications:

- Tracking environmental and location parameters based on sensor readings,
- Detecting intrusions
- Identifying credit card fraud

- In all of these scenarios, the data typically has a “normal” pattern, and any deviations from this pattern are considered anomalies.
Anomaly in Time Series

Source: Belay et. al 2023.
Anomaly in Time Series

Source: Belay et. al 2023.
Random Forest for Anomaly Classification
Extreme Values Theory
Extreme Values Theory

EVT provides a family of distributions to model extreme values based on data characteristics. A Generalized Extreme Value distribution (GEV) can be expressed as [11]:

\[
GEV(x) = \begin{cases} 
\frac{1}{\lambda} e^{-\frac{x-\eta}{\lambda}} & \text{if } \kappa \neq 0 \\
\frac{1}{\lambda} e^{-(x+\eta)} & \text{if } \kappa = 0
\end{cases}
\]  

(2)

Here, \( t = \frac{x-\eta}{\lambda} \) and \( \nu = 1 + \kappa \frac{x-\eta}{\lambda} \), where \( \kappa, \lambda, \) and \( \eta \) are the shape, scale, and location parameters, respectively. The GEV can represent one of the following distributions: i) Gumbel for \( \kappa = 0 \); ii) Frechet for \( \kappa > 0 \); iii) Reversed Weibull for \( \kappa < 0 \).

If we assume continuous and bounded (up or down limit) data and a system (or part) with multiple failure modes, failure is best modelled by the Weibull distribution [3].

The cumulative distribution function (CDF) of the Weibull distribution can be expressed as [9]:

\[
F(x) = 1 - \exp \left( -\left( \frac{x-\eta}{\lambda} \right)^\kappa \right),
\]

(3)

where \( \eta \) is the location parameter.

In the next section, we discuss how to automatically determine parameter Weibull CDF from the data.
Extreme value Theory

Window Size

Point to be Evaluated.
Extreme Value Theory

Weibull Distribution Fitting

Normalization and Thresholding

Time
Extreme Values Theory
### TABLE 1. TinyML meta-parameters

<table>
<thead>
<tr>
<th>Symbol</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\gamma$</td>
<td>Parameter of bound values function</td>
</tr>
<tr>
<td>$\delta$</td>
<td>Threshold of CDF to evaluate if a point is an outlier.</td>
</tr>
<tr>
<td>$N$</td>
<td>Total number of maximum used to find shape and scale parameter of Weibull CDF.</td>
</tr>
<tr>
<td>$M$</td>
<td>Total of outlier, used to classify the nearest outliers as a collective anomaly.</td>
</tr>
<tr>
<td>$T$</td>
<td>Average time range among outliers occurrence necessary to classify outliers as a collective anomaly.</td>
</tr>
<tr>
<td>$R$</td>
<td>The data time sampling ratio.</td>
</tr>
</tbody>
</table>
## Extreme Values Theory

**TABLE 2. Summary of Experiments.**

<table>
<thead>
<tr>
<th>Experiment</th>
<th>$\gamma$</th>
<th>$\delta$</th>
<th>$N$</th>
<th>$M$</th>
<th>$T$ (ms)</th>
<th>$R$ (ms)</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>2</td>
<td>0.94</td>
<td>5</td>
<td>5</td>
<td>500</td>
<td>100</td>
</tr>
<tr>
<td>2</td>
<td>4</td>
<td>0.94</td>
<td>5</td>
<td>5</td>
<td>500</td>
<td>100</td>
</tr>
<tr>
<td>3</td>
<td>2</td>
<td>0.94</td>
<td>10</td>
<td>5</td>
<td>500</td>
<td>100</td>
</tr>
<tr>
<td>4</td>
<td>2</td>
<td>0.94</td>
<td>5</td>
<td>10</td>
<td>500</td>
<td>100</td>
</tr>
<tr>
<td>5</td>
<td>2</td>
<td>0.94</td>
<td>5</td>
<td>5</td>
<td>1000</td>
<td>100</td>
</tr>
<tr>
<td>6</td>
<td>2</td>
<td>0.94</td>
<td>5</td>
<td>5</td>
<td>500</td>
<td>1000</td>
</tr>
</tbody>
</table>
MicroPython and is running on an Arduino RP2040. MicroPython is a lightweight implementation of the Python 3 programming language that is designed to run on MCUs.
ulab - Numpy and Scipy to Micropython

Experimental Results

$\gamma = 2\sigma$, $\delta = 0.94$, $N = 5$, $M = 5$, $T = 5000$, $R = 50$
Experimental Results
Experimental Results
Experimental Results

\[ y = 2\sigma, \ \delta = 0.94, N = 10, M = 5, T = 500, R = 50 \]
Fog and Edge Computing

Fog Computing

Preprocessing → Sensor Data

Sensor Data → TinyML Anomaly Detection (TADE)

TinyML Anomaly Detection (TADE) → MQTT Publisher
Fog and Edge Computing
The individual learning parameters (the same kind of equipment and sensor) can be combined (Ensemble Learning). The final model can run on Edge Device.
Thanks

Questions?
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