

Tables of the statistical tests for all the tested classifiers, according to the EER measure.

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1 Average rankings of Friedman test

Average ranks obtained by each method in the Friedman test.

Algorithm	Ranking
SOD	9.0526
ROD	9.9474
COPOD	8.8684
VAE	7.5474
HBOS	7.3053
PCA	7.3105
ABOD	6.6263
CBLOF	7.1526
KNN	5.1316
eForest	4.5263
ocSVM	6.7368
ISOF	7.0895
PBC4occ	3.8737
OTree	13.8316

Table 1: Average Rankings of the algorithms (Friedman)

Friedman statistic (distributed according to chi-square with 13 degrees of freedom): 432.522105.

P-value computed by Friedman Test: 0.

2 Post hoc comparison (Friedman)

P-values obtained in by applying post hoc methods over the results of Friedman procedure.

i	algorithm	$z = (R_0 - R_i)/SE$	p	Finner
13	OTree	16.405721	0	0.003938
12	ROD	10.006449	0	0.00786
11	SOD	8.532362	0	0.011767
10	COPOD	8.228874	0	0.015659
9	VAE	6.052428	0	0.019535
8	PCA	5.662228	0	0.023396
7	HBOS	5.653557	0	0.027242
6	CBLOF	5.402095	0	0.031072
5	ISOF	5.298042	0	0.034888
4	ocSVM	4.717078	0.000002	0.038688
3	ABOD	4.534985	0.000006	0.042474
2	KNN	2.072393	0.038229	0.046244
1	eForest	1.075216	0.282278	0.05

Table 2: Post Hoc comparison Table for $\alpha = 0.05$ (FRIEDMAN)

Finner's procedure rejects those hypotheses that have an unadjusted p-value ≤ 0.05 .

3 Adjusted P-Values (Friedman)

Adjusted P-values obtained through the application of the post hoc methods (Friedman).

i	algorithm	unadjusted p
1	OTree	0
2	ROD	0
3	SOD	0
4	COPOD	0
5	VAE	0
6	PCA	0
7	HBOS	0
8	CBLOF	0
9	ISOF	0
10	ocSVM	0.000002
11	ABOD	0.000006
12	KNN	0.038229
13	eForest	0.282278

Table 3: Adjusted p -values (FRIEDMAN) (I)

i	algorithm	unadjusted p	p_{Finne}
1	OTree	0	0
2	ROD	0	0
3	SOD	0	0
4	COPOD	0	0
5	VAE	0	0
6	PCA	0	0
7	HBOS	0	0
8	CBLOF	0	0
9	ISOF	0	0
10	ocSVM	0.000002	0.000003
11	ABOD	0.000006	0.000007
12	KNN	0.038229	0.041348
13	eForest	0.282278	0.282278

Table 4: Adjusted p -values (FRIEDMAN) (II)