Reduce false positive rate using ensemble of Autoencoders

#### Autoencoder

- Encoder compress the data.
- Bottleneck compressed representation of the input data.
- Decoder learns how to reconstruct the data from the encoded representation.
- Reconstruction loss measure how close the output to the original input



# Bagging Ensemble

- Train multiple models independently.
- The models are usually from the same family (e.g. autoencoders) but with different hyperparameters (e.g. number of layers/neurons)
- Combine the results to make a final decision

# Bagging



# Our Method - training



#### Our Method – calculate feature loss and SHAP values



# Our Method – weighted sum and prediction



# Our Method – example 1



# Our Method – example 2

