



Anita Graser



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Methodology

Models

Denoising LSTM Autoencoders

- Aim: reproduce the input sequence by minimizing the reconstruction error
- Anomalies: instances with high reconstruction error

Two components:

- *encoder*—sequence compression into a latent vector
- *decoder*—input reconstruction from the latent representation

Two variants of denoising LSTM Autoencoders:

- **LSTM:** Encoder → Encoder's output → Copy m times → LSTM decoder → Dense layer → Final output
- **SEQ:** Encoder → Hidden state vector updated at every timestep → LSTM decoder → Dense layer → Final output