

Intrusion Detection System using Multivariate Control Chart Hotelling's T^2 based on PCA

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Abstract— Statistical Process Control (SPC) has been widely used in industry and services. The SPC can be applied not only to monitor manufacture processes but also can be applied to the Intrusion Detection System (IDS). In network monitoring and intrusion detection, SPC can be a powerful tool to ensure system security and stability in a network. Theoretically, Hotelling's T^2 chart can be used in intrusion detection. However, there are two reasons why the chart is not suitable to be used. First, the intrusion detection data involves large volumes of high-dimensional process data. Second, intrusion detection requires a fast computational process so an intrusion can be detected as soon as possible. To overcome the problems caused by large number of quality characteristics, Principal Component Analysis (PCA) can be used. The PCA can reduce not only the dimension leading a faster computational, but also can eliminate the multicollinearity (among characteristic variables) problem. This paper is focused on the usage of multivariate control chart T^2 based on PCA for IDS. KDD99 dataset is used to evaluate the performance of the proposed method. Furthermore, the performance of T^2 based PCA will be compared with conventional T^2 control chart. The empirical results of this research show that the multivariate control chart using Hotelling's T^2 based on PCA has excellent performance to detect anomaly in network. Compared to conventional T^2 control chart, the T^2 based on PCA has similar performance with 97 percent hit rate. It also requires shorter computation time.

Keywords— intrusion detection; multivariate control chart; hotelling's T^2 ; PCA.

I. INTRODUCTION

Statistical Process Control (SPC) has been widely used in many fields, particularly in industry and services. SPC not only can be applied to monitor the manufacturing or industrial processes but also can be utilized for Intrusion Detection System (IDS). In network monitoring and intrusion detection, SPC can be used as a powerful tool to guarantee safety and stability in a network system [1]. There are many studies on SPC that has been implemented in IDS [2]. SPC has an advantage because it does not require knowledge of an unprecedented attack. In addition, using SPC in IDS can also guarantee the real-time attack detection [3]. Moreover, the SPC can be used to monitor intrusion both in univariate and multivariate case.

The univariate control chart is a control chart only monitoring one characteristic such as \bar{X} chart [4], Exponentially Weighted Moving Average (EWMA) control chart [5] and Cumulative Sum (CUSUM) control chart [6]. To monitor the stability on the univariate attribute process, some control charts such as the p chart [7,8], and np control chart [9] have been developed. Furthermore, the multivariate control chart is a control chart used to control production

process with more than one correlated or uncorrelated characteristics. The latest investigation of the multivariate control chart includes of [10–18].

As the implementation of multivariate control chart in detecting the anomalies in the network, Ye et al. [19] employed the Markov Chain, T^2 , and Chi-Square multivariate test strategies for network anomaly detection. Ye et al. in [20] proposed a technique based on the Hotelling's T^2 test that can detect both counter-relations and mean-shift anomalies. Qu et al. in [21] used the Hotelling's T^2 chart to monitor the intrusion of a network. Furthermore, the system so-called real-time Multivariate Analysis for Network Attack (MANA) detection algorithm is used in Hariri and Yousif [21]. The MANA control limits will be updated continuously at certain intervals of time. Chi-Square Distance Monitoring (CSDM) method is developed by Ye et al. [22] and it is applied to monitor the uncorrelated, correlated, autocorrelated, normal, and non-normal distributed data. In general, CSDM performs better than Hotelling's T^2 to detect a shift in the mean, especially in uncorrelated, autocorrelated, and non-normally distributed data. Meanwhile, Hotelling's T^2 has better performance than CSDM for correlated and normally distributed data [22]. Sivasamy and Sundan in [23] compared the performance of

Hotelling's T^2 control charts with Support Vector Machine (SVM) and Triangle Area-based Nearest Neighbors (TANN) methods and found high accuracy Hotelling's T^2 for all types of attack classes. In addition, Ahsan et al. proposed the Hotelling's T^2 control charts based on Successive Difference Covariance Matrix (SDCM) with bootstrap control limit to monitor the anomalies in the network [24].

In the theory, the network intrusion detection can be monitored by using Hotelling's T^2 chart technique. Nevertheless, there are two arguments why this method is not suitable to be employed for this case ([19],[25]). Firstly, the intrusion detection system involves large volumes of high-dimensional connection. Secondly, the network monitoring system requires a fast computational process so that an anomaly can be quickly detected. In fact, the effectiveness of conventional multivariate control charts such as Hotelling's T^2 is increased for a small number of quality characteristics. If large number of quality characteristics used then the performance of control chart to detect any shift in a process may be decreased [26]. Large numbers of highly correlated quality characteristics often take place in modern manufacturing processes. As a result, the computation of the T^2 statistic is difficult due to the singularity of the covariance matrix ([27],[28]).

To overcome the problems arise in monitoring large number of quality characteristic, the Principal Component Analysis (PCA) can be used as an alternative solution. The PCA procedure can reduce the feature so that the faster computational process can be achieved. This method also can eliminate the multicollinearity problem on the process. PCA is a multivariate method that extracts a new set of variables by projecting the input variables onto principal component space. The extracted variables which are called as principal components (PCs) are linear combinations of the original variables in which the coefficients of the linear combination can be obtained from the eigenvectors of the covariance or correlation of the input data [29].

PCA is widely used to monitor anomalies in the network. Wang et al. [30] developed PCA for intrusion detection with fast calculation and high efficiency. PCA can also be used for feature reduction [31] and feature selection [32]. In addition, PCA can be combined with machine learning methods such as SVM [33], genetic algorithm [34] and naïve bayes [35]. Chen et al. [36] using the Multi-Scale Principal Component Analysis (MSPCA) to identify the Denial of Service (DoS) attacks.

Based on the aforementioned above, the integration between PCA and T^2 chart is a good alternative to solve the problems caused by a large number of quality characteristic and ineffective computational time. PCA technique for Hotelling's T^2 charts construction presented using the first k principal components (PCs) [37]. This paper will focus to create IDS using multivariate T^2 control chart based on PCA. KDD99 DARPA dataset would be used to evaluate the performance of proposed IDS. Moreover, the performance of the proposed method is compared with existing T^2 chart. The rest of this paper is arranged as follows. In Section 2, a brief review about T^2 based PCA, KDD99 Cup DARPA and IDS method are presented. Section 3 contains result and discussion about the performance of PCA control chart in

intrusion detection. Finally, Section 4 is devoted to the conclusion.

II. MATERIAL AND METHOD

A. Hotelling's T^2 control chart

Hotelling's T^2 control chart [38] is one of the multivariate control charts that could be used to monitor the mean of production process [26] and to detect multivariate outliers [39]. Let \mathbf{x}_i , where $i = 1, 2, \dots, n$ denotes the number of observation, are random vectors follow multivariate normal with common mean vector and covariance matrix, i.e. $\mathbf{x}_i \sim N_p(\boldsymbol{\mu}, \boldsymbol{\Sigma})$. On the other hand, those $n \times p$ dataset could be denoted as: $\mathbf{X} = [\mathbf{x}'_1, \mathbf{x}'_2, \dots, \mathbf{x}'_n]$. The T^2 statistics [40] can be calculated according to the following equation:

$$T_i^2 = (\mathbf{x}_i - \bar{\mathbf{x}})' \mathbf{S}^{-1} (\mathbf{x}_i - \bar{\mathbf{x}}), \quad (1)$$

where:

$$\bar{\mathbf{x}} = \frac{1}{n} \sum_{i=1}^n \mathbf{x}_i \quad \text{and} \quad \mathbf{S} = \frac{1}{n-1} \sum_{i=1}^n (\mathbf{x}_i - \bar{\mathbf{x}})(\mathbf{x}_i - \bar{\mathbf{x}})'$$

With the assumption that the data are multivariate normally distributed, the T^2 chart control limit is formulated as follows:

$$CL = \frac{p(n+1)(n-1)}{n^2 - np} F_{(\alpha, p, n-p)}, \quad (2)$$

where n denotes the number of observation, p denotes the number of variables and α denotes the false alarm rate. The process is said to be out of control when the statistics are located on the outside of the control limits [26].

B. T^2 control chart based on PCA

The PCA is the most widely and commonly used procedure for high-dimensional, noisy, and highly correlated process data. This happens due to its ability to handle such input data by projecting it onto a lower-dimensional subspace that contains most of the variance of the input data [41]. The new observations are a linear combination of the original observations [42]. Data standardization is often suitable when the variables are in different measurement units or when the variance of the different columns of the data is substantial. The standardized data can be calculated as follows:

$$\mathbf{Z} = (\mathbf{X} - \mathbf{1}\bar{\mathbf{x}})\mathbf{D}^{-1/2}, \quad (3)$$

where $\mathbf{1} = (1, \dots, 1)^T$ is a $n \times 1$ vector, $\mathbf{D} = (\text{diag}(\mathbf{S}))^{1/2}$ is the diagonal matrix with standard deviation of each variable as diagonal. It is worth pointing out that the covariance matrix \mathbf{R} of the standardized data \mathbf{Z} is exactly the correlation matrix of the original data, and it can be computed as

$$\mathbf{R} = \mathbf{D}^{1/2} \mathbf{S} \mathbf{D}^{1/2}. \quad (4)$$

The PCA is then performed by employing the eigendecomposition of the matrix \mathbf{R} as follows:

$$\mathbf{R} = \mathbf{A}\mathbf{A}\mathbf{A}^T, \quad (5)$$

where $\mathbf{A} = (a_1, \dots, a_p)$ is a $p \times p$ matrix of eigenvectors and $\mathbf{\Lambda} = \text{diag}(\lambda_1, \dots, \lambda_p)$ is diagonal matrix of eigenvalues. These eigenvalues are equal to the variance explained by each of principal component score matrix is a $n \times p$ data matrix \mathbf{Y} given by:

$$\mathbf{Y} = \mathbf{Z}\mathbf{A} = (y_1, \dots, y_p)^T. \quad (6)$$

The T^2 based PCA control chart uses first k PCs to create control chart. The statistics of T^2 based on PCA control chart can be computed by using the following formula:

$$T^2 = \sum_{l=1}^k \frac{(y_l - \mu_l)^2}{\lambda_l}, \quad (7)$$

where the first k PCs are $y_l, l=1, \dots, k$, and λ_l is the eigenvalue corresponding to the l -th PC. Under the assumption the data follow the multivariate distribution, the control limit of can be obtained as follows:

$$CL = \frac{k(n+1)(n-1)}{n^2 - nk} F_{(\alpha, k, n-k)}, \quad (8)$$

where n is the number of observation, k is the number of PCs retained and α is false alarm rate.

C. Intrusion Detection System using Control Chart

In general, intrusion detection process using the control chart [2] is presented in Figure 1. Determining the objective of the system is the first step for this procedure. The main purpose of an IDS is to correctly and quickly detect the intrusion on the network with a low rate of false alarms. The second step is data preparation which is one of the difficult parts in the IDS process and consuming much time. There are two steps in data preparation such as data sourcing and data acquisition. Data sourcing refers to identify the sources and select the target of the data. Data Acquisition refers to transform the target data into the input data that can be used in the control chart method.

The next step is the construction of a control chart. Construction of control chart is divided into two steps such as data pre-processing and create a control chart. In this step, the control limits previously estimated are then applied to monitor network traffic. Finally, the identification and corrective actions are executed.

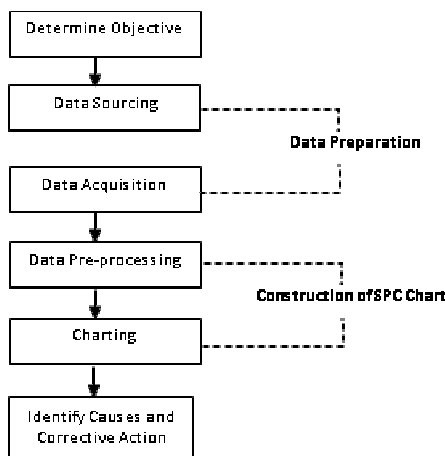


Fig. 1 Intrusion Detection System using Control Chart Method

D. KDD99 Dataset

The Knowledge Discovery and Data Mining 99 (KDD99) dataset [43] is the most widely used and accepted benchmark dataset for network IDS. The KDD99 is a feature extraction of Defense Advanced Research Project Agency (DARPA) dataset. This dataset has included some types of attacks that occur in the network so that many researchers use it to test the merits of the new method proposed.

The KDD99 dataset has the following characteristics [44]:

1. KDD99 consists of two weeks of free attack data as well as five weeks of data with attacks. It is suitable to test a model in detecting anomaly attacks.
2. The label category consists of five types: DoS (Denial of Service), Probe, R2L (Root 2 Local), U2R (User 2 Root), and Normal.
3. The KDD99 dataset has an unbalanced pattern. About 80% of the data is an attack (3,925,650 attacks from 4,898,430 data). Under normal circumstances, the existing data type is 99.99% of normal data. Therefore, some studies do resample to get normal data on KDD99.
4. Each connection has 41 variables consisting of 34 metric variables and 7 non-metric variables.

TABLE I
CHARACTERISTICS OF KDD99 TRAINING DATASET

Class	Training Size	Percentage (%)
Normal	972,781	19.85
DOS	3,883,390	79.27
Probe	41,102	0.83
U2R	52	0.001
R2L	1,106	0.020
Total	4,898,431	100.00

TABLE II
CHARACTERISTICS OF KDD99 TESTING DATASET

Class	Training Size	Percentage (%)
Normal	60,593	19.48
DOS	231,455	74.41
Probe	4,166	1.33
U2R	245	0.07
R2L	14,570	4.68
Total	311,029	100.00

E. Method

The 10% subset KDD99 dataset, available in [45], used in this work as training dataset because the original one is large dataset that contains about five million connection records. The summary of the original KDD99 dataset is shown in Table 1. In addition, the 10% subset KDD99 dataset has the same proportion with the original dataset in all class of attacks. The 10% of KDD99 dataset consisted of 494,021 observations which 97,277 (19.69%) are the normal connection. The attacks connection from the dataset include 391,458 (79.24%) DOS, 4,107 (0.83%) Probe, 1,126

(0.23%) R2L and 52 (0.01%) U2R connections. This study only use 32 out of 34 quantitative variables because two other quantitative variables have the same values (entirely zero). Moreover, testing dataset as shown in Table 2 would be used to evaluate the performance of IDS.

The steps employed to detect intrusions with the T^2 based on PCA chart is described as follows. The first step in this IDS is formed a normal profile or in control process from the normal connection. Then, each new connection would be compared with a normal profile. The new connection that significantly different from normal connection would be suspected as an intrusion. The algorithm for IDS with T^2 based PCA chart divided into two phase as follows:

Phase I: Building Normal Profile

1. Form matrix principal component \mathbf{Y}_{normal} from normal connection data \mathbf{X}_{normal} using equation (6).
2. Calculate vector $\mu_l, l = 1, 2, \dots, p$ which is the average of each column of \mathbf{Y}_{normal} .
3. Create diagonal matrix of eigenvalues \mathbf{S} which is the variance of \mathbf{Y}_{normal} .

Phase II: Detection

1. Form matrix \mathbf{X}_{test} which is the new connection data.
2. Calculate $\mathbf{Y}_{test} = \mathbf{X}_{test} \cdot \mathbf{S}$
3. Determine α and k that will be used in the analysis.
4. Calculate statistics $T^2 = \sum_{i=1}^k \frac{(\mathbf{y}_i^{test} - \mu_i)^2}{s_i}$
5. Calculate control limit $CL = \frac{k(n+1)(n-1)}{n^2 - nk} F_{(\alpha, k, n-k)}$
6. If $T_i^2 > CL$ then the connection is intrusion and if $T_i^2 < CL$ the connection is normal.

TABLE III
INTRUSION DETECTION CONFUSION MATRIX

	Prediction	
	Intrusion	Normal
Intrusion	True Positives (TP)	False Negatives (FN)
Normal	False Positives (FP)	True Negatives (TN)

Moreover, the performance of IDS would be evaluated by the confusion matrix as shown in Table 3. The accuracy of a classification method could be measured by the degree of accuracy and degree of error. The accuracy in detecting intrusion can be divided into two types:

- a. True Positives (TP) is number of successful attack that is concluded as an attack.
- b. True Negatives (TN) is number of normal activities that are successfully detected as normal activity.

The misdetection in intrusion detection can be divided into two types:

- a. False Positives (FP) is number of normal activities that are detected as an attack.

- b. False Negatives (FN) is number of successful attacks that are detected as normal activity.

FP causes a false alarm while FN allows an attack on the system. The level of accuracy used is the hit rate that can be calculated as follows:

$$\text{Hit Rate} = \frac{TP + TN}{TP + TN + FP + FN}$$

Based on the type of inaccuracy, the level of misdetection in intrusion detection can be divided into two types, namely FP rate and FN rate which can be written as follows:

$$FP \text{ Rate} = \frac{FP}{TN + FP}$$

$$FN \text{ Rate} = \frac{FN}{TP + FN}$$

III. RESULT AND DISCUSSION

In this section, the results and discussion from the evaluation performance of proposed IDS using T^2 based on PCA are presented. The performance of the proposed T^2 based on PCA would be compared with conventional T^2 control chart.

A. Result

The intrusion detection process using T^2 based PCA is analyzed by determining α and number of PCs (denoted as k) that used in the analysis. Using $\alpha = 0.00273$ which refers to three sigma, optimal k would be determined by its hit rate, false positive rate and false negative.

TABLE IV
INTRUSION DETECTION RESULTS FOR A DIFFERENT NUMBER OF PRINCIPAL COMPONENTS

k	Hit Rate	False Positive	False Negative	FP Rate	FN Rate
5	0.195	1165	396566	0.012	1.000
6	0.894	2019	50538	0.021	0.127
7	0.978	2602	8256	0.027	0.021
8	0.978	2510	8386	0.026	0.021
9	0.978	2741	8205	0.028	0.021
10	0.979	2636	7547	0.027	0.019
15	0.979	4142	6366	0.043	0.016
20	0.976	7012	4706	0.072	0.012
25	0.978	7494	3304	0.077	0.008

Table 4 shows the results of intrusion detection using a different number of PCs. For $k = 5$, the hit rate is only 0.195 with the FN rate of 1. For $k = 6$, the hit rate starts rising with the value of 0.894. However, this result is not suitable for IDS. For the number of PCs equal to 7 until 25, the hit rate for the IDS is about 0.978. The FP rate will increase as increasing of the number principal component used. On the other hand, the FN rate will decrease as the principal component used increasing. Considering the similarity value of the hit for seven or more principal components, this

research used seven principal components to speed up the detection process. In addition, the *FP* rate and *FN* rate also look more balanced when using seven principal components.

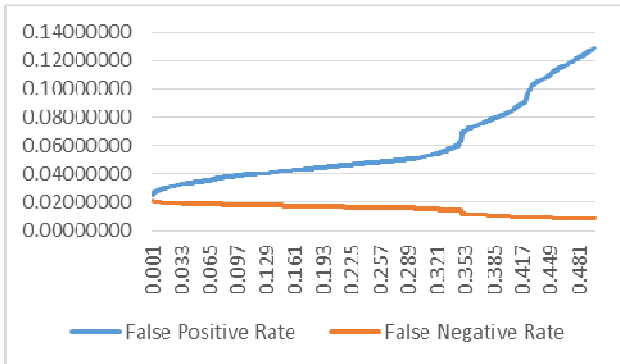


Fig. 2 False Positive and False Negative Rate with different α for $k=7$

Figure 2 shows the α selection for the IDS. The horizontal axis represents the value of α while the *FP* and *FN* rate value are represented by the vertical axis. It can be seen from the figure that the greater value of α would produce high value the *FP* rate. On the contrary, the *FN* rate will be smaller along with the increasing value α . Therefore, in this study small value of $\alpha = 0.001$ was used in order to produce an optimal value of *FP* rate and the optimal *FN* rate in IDS.

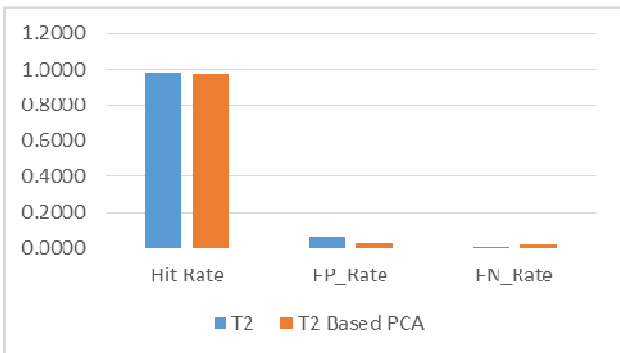


Fig. 3 Performance Comparison of T^2 and T^2 Based PCA Using 7 principal components for the training dataset

Performance comparison of T^2 chart and T^2 based on PCA chart for training dataset was shown in Figure 3. Using $k=7$ and $\alpha = 0.001$, both charts produce a similar value of hit rate. Even though the hit rate of T^2 still higher with 0.9799 than T^2 based on PCA chart with 0.9779, there is not much difference between the accuracy of attack prediction. The value of *FP* rate for T^2 chart is higher value than T^2 based on PCA chart. For *FN* rate, T^2 and T^2 based on PCA chart produce almost the same value, although T^2 based on PCA chart has a higher value.

Figure 4 shows the computational time comparison of T^2 chart and the T^2 based PCA chart. The T^2 based on PCA diagram requires only 2.9152 seconds to complete the analysis process of 489.843 connections. In contrast, the T^2 chart requires 3.2462 seconds to complete the analytical process for the same number of connections. Thus, it can be concluded that T^2 based on PCA chart have more effective computation time than T^2 chart.

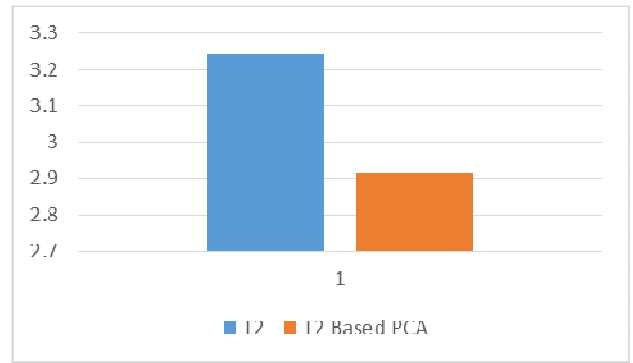


Fig. 4 Time Comparison of T^2 and T^2 Based PCA Using 7 principal component for training data

Based on performance evaluation result from T^2 based on PCA on training dataset, it can be seen that by using $k = 7$ and $\alpha = 0.001$, IDS produce high hit rate with faster computation time than the conventional method. Furthermore, the performance of the proposed IDS system will be evaluated for new connection using the testing dataset of KDD99.

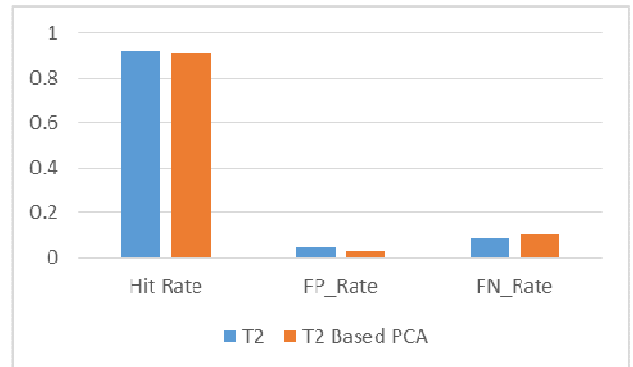


Fig. 5 Performance Comparison of T^2 and T^2 Based PCA Using 7 principal components for testing dataset

Comparison of T^2 chart performance with T^2 based on PCA chart for the testing dataset can be seen in Figure 5. Analog with training dataset, T^2 chart and T^2 based on PCA chart have similar hit rate and *FP* rate. While the value of *FN* rate for T^2 based on PCA chart is higher than T^2 chart. In addition, it can be seen that the value of hit rate of testing data has been decreased compared with training dataset. The hit rate decrease from 0.9799 to 0.9216 for the T^2 chart diagram and from 0.9779 to 0.9125 for the T^2 based on PCA chart. In addition, the *FN* rate for the testing dataset is higher than the *FN* rate for training dataset.

Comparison of computational time of T^2 based PCA chart with T^2 chart for the testing dataset is shown in Figure 6. It can be seen for testing dataset T^2 based PCA chart produce faster computation time than T^2 chart. The T^2 based PCA chart requires 1.9175 seconds of analysis time while the T^2 chart requires 2.0928 seconds to complete the analysis with the same number of connections.

B. Discussion

Table 5 summarizes the result of intrusion detection from training and testing dataset. Based on the results of IDS evaluation in both training and testing dataset, it is known that T^2 based on PCA control chart has excellent

performance in training dataset. Nevertheless, the performance of the proposed IDS decreases when using to evaluate testing dataset. Based on the fact from the results, there are three possibilities that can cause performance degradation. First, the normal profile used to evaluate testing dataset is a normal connection from the training dataset.

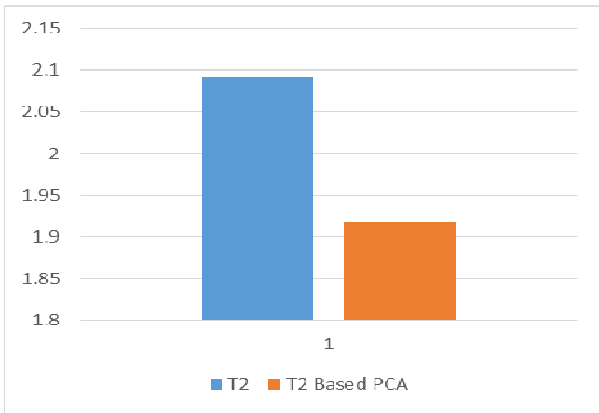


Fig. 6 Time Comparison of T^2 and T^2 Based PCA Using 7 principal component for testing dataset

Decreasing performance in the testing dataset can be the result of the inability of the normal profile from training dataset to capture any pattern changes in testing dataset. The normal profile of the training dataset needs to be updated with new profile of connection with normal status from the testing dataset. One of the methods that can be employed to overcome this problem is an incremental learning algorithm which has the ability to update existing patterns based on new data [46].

TABLE V
SUMMARY OF INTRUSION DETECTION RESULT ON KDD99 TRAINING AND TESTING DATASET

Dataset	IDS	Hit Rate	FP Rate	FN Rate	Time (Second)
Training	T^2	0.9799	0.0673	0.0085	3.2462
	T^2 PCA	0.9779	0.0254	0.0213	2.9152
Testing	T^2	0.9216	0.0429	0.0870	2.0928
	T^2 PCA	0.9125	0.0277	0.1020	1.9175

Second, the control limits in this study were built with normal multivariate assumptions. However, in reality, the distribution of computer network data does not always follow multivariate normal distribution. This is caused by the attacks that occur on a network which produce extreme values [47]. The control limit of Hotelling's T^2 is calculated from F distribution by assuming monitored process data follow the multivariate normal distribution [28]. However, when the assumption does not hold, a control limit based on the F distribution that used in this study may be inaccurate because a control limit determined this way can increase the rate of false alarms [48]. This fact can be seen from the high value of FN rate in testing dataset. The inability of the control limits to capture the intrusion leads to decreasing performance of the proposed IDS. This will be very dangerous because high value of FN rate on IDS can be a fatal problem because it allows attacks without warning. To overcome this condition, the Kernel Density Estimation

method can be adopted in order to increase the level of precision of the IDS as demonstrated in [49].

Finally, PCA is built with the assumption of a linear relationship between variables. However, in reality, the relationship that occurs in a network data is not always linear. PCA performs poorly due to its assumption that the process data are linear. This can be seen in some complicated cases in manufacturing and chemical processes which have a nonlinear relationship [50].

Therefore, it needs to improve the proposed IDS by paying attention to normal profile data for training dataset, control limit for non-normal distribution and nonlinear process data. Thus, IDS which has a high hit rate with small false alarm and computing time can be constructed.

IV. CONCLUSIONS

This paper proposes integration between PCA and Hotelling's T^2 chart to create IDS for network anomaly detection. In summary, based on performance evaluation of IDS, multivariate control chart Hotelling's T^2 based on PCA has excellent performance to detect an anomaly in the network. Compared to conventional Hotelling's T^2 chart, T^2 based on PCA has similar performance with 97 percent hit rate with small computational time. However, in testing dataset, the performance of both T^2 chart and T^2 based on PCA decrease. Nevertheless, the decline is not significant because the IDS can still detect about 91 percent of the intrusions that occur in the network.

The future research will be conducted to improve the drawbacks of proposed IDS by utilizing combined incremental learning algorithm and KDE. The incremental learning can overcome the inability of the normal profile from training dataset to capture any pattern changes in testing dataset. Meanwhile, the KDE method is adopted to adaptively re-calculate the control limit of the proposed IDS. The present work can also be extended by monitoring the multiclass attack on the dataset.

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