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(54) **SCORING METHOD FOR CORRELATION ANOMALIES**

(75) Inventors: **Tsuyoshi Ide**, Kawasaki (JP); **Shoko Suzuki**, Yamato (JP)

(73) Assignee: **International Business Machines Corporation**, Armonk, NY (US)

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(58) **Field of Classification Search** 703/2; 701/44; 705/35; 714/714; 702/180
See application file for complete search history.

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Primary Examiner—David Ton
(74) *Attorney, Agent, or Firm*—Cantor Colburn LLP; Casey August

(57) **ABSTRACT**

Within aspects of the present invention, correlation anomalies are calculated in four stages for a reference data set, and a target data set, respectively, the four stages are: Initially, a similarity matrix K of the variables to be diagnosed is calculated. This similarity matrix is embedded in a low-dimensional vector space in order to calculate and obtain the coordinates $\{z_1, \ldots z_p\}$ for each variable. Next, an energy value $\{e_1, \ldots e_p\}$ is calculated per variable from calculated coordinates. Lastly, a comparison is made of the energy values that have been calculated for the target data set with the energy values of that have been calculated for the reference data set in order to determine the degree of correlation anomalies that has occurred between the two data sets.

5 Claims, 2 Drawing Sheets