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Detecting systematic anomalies when inputs are stationary time series

We shall present an anomaly-detection method when systematic anomalies, possibly statistically very similar to genuine inputs, are affecting control systems. The method allows anomaly-free inputs to originate from a wide class of random sequences. To illustrate how the method works on data, we shall provide a controlled experiment with anomaly-free inputs following an ARMA time series model under various contamination scenarios.