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RanBox: Anomaly Detection in the Copula Space

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We describe RanBox, a tool for the discovery of overdensities in a standardized multi-dimensional space. The search is performed by reducing the feature space to the unit hypercube (copula), and searching for an excess of events within small multidimensional intervals exploiting the prediction of the background in multi-dimensional sideband around them. The algorithm is shown to compare favourably to supervised classifiers and to be applicable to a wide variety of situations.

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