Detecting and Understanding Online Advertising Fraud in the Wild*

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SUMMARY While the online advertisement is widely used on the web and on mobile applications, the monetary damages by advertising frauds (ad frauds) have become a severe problem. Countermeasures against ad frauds are evaded since they rely on noticeable features (e.g., burstiness of ad requests) that attackers can easily change. We propose an ad-fraud-detection method that leverages robust features against attacker evasion. We designed novel features on the basis of the statistics observed in an ad network calculated from a large amount of ad requests from legitimate users, such as the popularity of publisher websites and the tendencies of client environments. We assume that attackers cannot know of or manipulate these statistics and that features extracted from fraudulent ad requests tend to be outliers. These features are used to construct a machine-learning model for detecting fraudulent ad requests. We evaluated our proposed method by using ad-request logs observed within an actual ad network. The results revealed that our designed features improved the recall rate by 10% and had about 100,000–160,000 fewer false negatives per day than conventional features based on the burstiness of ad requests. In addition, by evaluating detection performance with long-term dataset, we confirmed that the proposed method is robust against performance degradation over time. Finally, we applied our proposed method to a large dataset constructed on an ad network and found several characteristics of the latest ad frauds in the wild, for example, a large amount of fraudulent ad requests is sent from cloud servers.

key words: online advertising, advertising fraud, adware

1. Introduction

As online advertising is one of the essential monetization models on the web and mobile applications, its market size has been increasing rapidly over the last several years. The Interactive Advertising Bureau (IAB) reported that online advertising revenues in the United States totaled $107.5 billion for the full year of 2018 [2]. As the online advertising market has grown, the damage caused by advertising frauds (ad frauds), such as automated clicks of advertisements (ads) by bots, is also increasing. The IAB reported that fraudulent activities cost the U.S. digital advertising industry $8.2 billion annually [3].

Over the past decade, researchers have been investigating the mechanism of ad frauds by analyzing network traffic originating from online ads [4], [5] and client applications (e.g., browser extensions and mobile applications) that display ads to users [6], [7]. Some researchers also focused on detecting ad frauds. They proposed anomaly detection of click-spam [8], [9] and correlation analysis for detecting crowd-sourced ad frauds [10].

There are various types of ad frauds in the wild. The most sophisticated attack is a distributed attack that abuses many clients and publisher websites. In this case, malicious activities launched from various clients and publisher websites are blended into legitimate activities. This type of attack cannot be detected using a simple anomaly-based method that leverages the burstiness of ad requests, thus such a method causes non-negligible false positives and false negatives.

We propose a method for precisely detecting fraudulent ad requests observed within an ad network. The proposed method is a machine-learning-based method that leverages features extracted from ad requests and classifies them as either benign or malicious. To design features robust against attacker evasion, we introduce the assumption that attackers cannot know of the statistics of ad requests from legitimate users because they cannot observe ad requests from the standpoint of the ad network. On the basis of this assumption, we statistically calculate the feature values from both client and publisher information and use them to distinguish ad frauds from a large amount of legitimate ad requests.

We make the following contributions.

- We developed a method for precisely detecting ad requests related to fraudulent activities observed within an ad network. Our proposed method leverages features that are difficult to control from the standpoint of attackers and are robust against evasion attacks.
- The results of an evaluation reveal that our proposed method can effectively detect ad frauds and our features improve the recall rate by 10% compared with conventional features based on the burstiness of fraudulent ad requests.
- From the evaluation involving a long-term dataset, we confirm that our proposed method is more robust against performance degradation over time compared with a conventional method.
- We applied our method to a large ad-request dataset collected within an actual ad network and empirically analyzed in-the-wild fraudulent activities targeting on-
line ads. Our analysis revealed that about 6.9% of over 8 million impressions are related to ad frauds.

• We reveal several properties of the latest ad frauds in the wild. For example, a large amount of fraudulent ad requests originates from IP addresses managed by cloud-service providers, and attackers tend to use (or pretend to use) a specific OS version to carry out ad frauds.

The rest of this paper is organized as follows. In Sect. 2, we present the background of online ads and the threat models of ad fraud. Section 3 summarizes related work. In Sect. 4, we describe our method of detecting ad frauds. In Sect. 5, we discuss the evaluation of our method’s effectiveness in comparison with current methods. We also present the results from empirical analysis of ad fraud by applying our method to a large dataset. In Sect. 7, we discuss the limitations of our method, future work, and the ethics and privacy in this research. We conclude the paper in Sect. 8.

2. Background

We explain the mechanism of online advertisement and the threat models of ad fraud as the research background.

2.1 Online Advertising

The main stakeholders of online advertising are end users, publishers, advertisers, and ad networks. Figure 1 shows the flow of ad placement when a user accesses a website via a browser. First, an end user accesses a publisher’s website that contains ads (Step 1). The response from the publisher’s website containing ad-tags (typically <script> or <iframe> tags) is loaded on the user’s browser (Step 2). Next, JavaScript code loaded by an ad-tag is executed on the browser, and an ad request is sent to an ad server managed by an ad network provider (Step 3). Information about the user and publisher is included in the ad request, such as the category of the publisher’s website, size of ad space, user’s browser, operating system (OS) version, and cookies. Then, ad bidding is conducted in the ad network (Step 4). Ad bidding is an auction-like process that determines which ad will be displayed on a user’s browser. In the bidding process, the ad network mediates between the publisher and advertiser by using information included in the ad request. After the ad bidding, the information about the bidding winner is returned, and an ad is displayed on the browser (Step 5). When a browser loads ad content such as a banner image, an analytics script is also loaded for measuring the effectiveness of the ad. Finally, the user is redirected to an advertiser’s website when she/he clicks the ad (Step 6).

The advertising cost charged to an advertiser is determined using various metrics. Typically, the cost of impressions is determined in accordance with Cost Per Mille (CPM), which is calculated per thousand impressions by end users. Similarly, the advertiser is charged in accordance with Cost Per Click (CPC), which is determined per click.

Cost Per Action (CPA) is another metric that is charged per user’s action (e.g., buying a product on an e-commerce site) after an advertisement is clicked.

2.2 Threat Model

An ad fraud is an attack that defrauds advertisers of advertising funds. Online ads are usually placed with the aim of reaching human audiences such as end users accessing advertisers’ websites. On the other hand, attackers generate invalid web traffic. This type of attack, known as impression spam, produces a large amount of meaningless ad impressions. Similarly, attackers also generate programmatic clicks without the intent of the end users, which is called click spam.

Attackers inflate impressions and clicks in various ways. The strategy of attacks is roughly classified into two groups: attacks by humans and attacks by programs. The former is manually launched by people recruited by an attacker. For example, an attacker can leverage crowdsourcing to hire workers at low cost and direct them to access a specific website and click ads [10]. An attacker can also abuse the activities of legitimate users by tricking them on the publisher’s website [11]. The latter launches ad frauds in a programmatic manner to automate ad requests. For example, attackers can execute an auto-clicker program on their machines. Attackers can also generate automated ad requests by using machines infected with malware, adware, and PUPs (Potentially Unwanted Programs) [12], [13].

In addition, a sophisticated attacker conducts distributed attacks to evade ad-fraud detection. Figure 2 shows an overview of distributed ad frauds. An attacker prepares an infrastructure that consists of many clients and websites that are controlled by the attacker. Then, the clients access the websites with limited throttle. These requests can be sent from many machines (e.g., botnets), or few machines impersonating various client environments (e.g., manipulating cookies and user agents, using HTTP proxies). This type of attack is difficult to detect because the amount of ad requests for each client and website managed by an attacker does not differ from that for legitimate ones.
3. Related Work

Security research conducted on online advertisement analysis has focused on understanding the ecosystem of malicious ads and detecting ad-based threats.

To understand the mechanisms of ad fraud and characterize ad fraud precisely, many studies have been conducted on analyzing client-side programs: click bots [12]–[14] and malicious ad extensions [15], [16].

Previous studies on detecting ad fraud were conducted on the basis of the underlying properties of the threat: burstiness of requests [11], [17], [18], coalition activity (uniformity of behavior) [19], [20], anomaly of HTTP request sequence [6], high click-through rate [11], and high revenue of investment [9], [11]. Efficient algorithms based on bloom filters for detecting duplicate clicks were proposed [17], [18]. Metwally et al. and Yu et al. focused on coalition activity, which is a sophisticated ad-fraud technique [19], [20]. Dave et al. proposed a method of detecting publishers with anomalously high return on investment (ROI) by using ad-click logs including the publisher-user pair and revenue for each click on the basis of an assumption that a click-spam attack must have higher ROI for the click-spammer than an ethical publisher [9]. Stone-Gross et al. proposed a method combining various properties [11]. Its unique property is the click-through rate of ads that relies on an assumption that a malicious client has a higher click-through rate than an innocent client. The main difference between the above studies and ours is the fundamental property of attackers used to distinguish fraudulent activities from legitimate ones. In this study, we utilized the statistical knowledge of legitimate users that cannot be known by attackers.

Whereas many studies have focused on observation from the perspective of the end user or gateway of a local network, a small number of studies including ours have attempted to detect ad fraud from the server-side perspective [5], [9], [11]. In these studies, the following types of ad traffic were analyzed: the vantage point of a demand site platform (DSP) between ad exchanges and advertisers [5], ingress and egress ad traffic from a specific ad exchange [11], and ad traffic between publishers and ad network [9]. Server-side observation has a strong advantage; it collects a large amount of ad traffic at the vantage point of online advertisement. Although the above server-side observations exhibit scalable observation, some information about clients is sometimes not available due to the lack of transparency for considering security and privacy, e.g., IP addresses were masked or hashed in previous research [5], [11]. The observatory that construct our dataset was also located at the server-side, which is the point between publishers and ad networks, like that of Dave et al [9]. Our dataset retained not only basic information of impression and click events (e.g., timestamps and IP addresses) but also end user environments and their behavioral information.

4. Proposed Method

In this section, we describe our proposed method for detecting ad frauds. As static rule-based detection (e.g., extraction of malformed ad request) does not scale because writing detection rules requires manual effort, anomaly-based detection based on the burstiness of ad requests has been recently studied. However, as mentioned in Sect. 2, an anomaly-based method based on the amount of ad requests cannot detect distributed ad frauds: it causes non-negligible false positives and false negatives because an attacker can easily change the amount of ad requests.

Considering the above, we propose a method for precisely detecting ad frauds. We introduced the following assumptions and developed the method on the basis of them: an attacker cannot observe a large amount of ad requests reaching an ad network or know of the statistics about the client environment and publisher website of the legitimate users. In particular, we calculate the appearance frequency of each client environment, publisher website, and combination of them by using ad-request logs observed within an ad network. Because an attacker cannot know of this information, ad requests from the clients and publisher websites controlled by an attacker must have tendencies different from ad requests from legitimate ones. We constructed feature vectors including the above statistics and built a model to classify ad requests as either benign or malicious. Our proposed method was designed for detecting ad frauds in cooperation with an ad network. Therefore, a malicious stakeholder within an ad network, which may have the capability to monitor a large amount of ad requests from legitimate users, is beyond the scope of this paper. The rest of this section describes the details of the proposed method.

4.1 Overview

Figure 3 shows an overview of the proposed method. Our proposed method is composed of two phases: training and classification. The input of the training phase is a series of ad-request logs with ground truth labels (i.e., fraud or non-
Table 1  Features used to detect fraudulent ad requests. Conventional features were developed on the basis of prior research[11]

| No. | Feature name               | Description                                                                 | Feature type | Source of feature |
|-----|----------------------------|-----------------------------------------------------------------------------|--------------|-------------------|
| 1   | rDNS-e2LD_freq             | Appearance frequency of e2LD extracted from rDNS of client IP address        | Numeric      | Client            |
| 2   | FQDN_freq                  | Appearance frequency of FQDN extracted from publisher URL                    | Numeric      | Publisher         |
| 3   | rDNS-e2LD and FQDN         | Combinational appearance frequency of rDNS-e2LD and FQDN                    | Numeric      | Client & publisher|
| 4   | geoip                      | Geolocation of client IP address                                            | Categorical  | Client            |
| 5   | dynamic_range              | Whether client IP address is in dynamic ranges                               | Boolean      | Client            |
| 6   | alexa_rank                 | Alexa Rank of FQDN extracted from Publisher URL                              | Numeric      | Publisher         |
| 7   | impression_count           | Amount of impressions from client                                           | Numeric      | Client            |
| 8   | ctr                        | Click-through rate                                                          | Numeric      | Client            |

4.2 Feature Extraction

We extracted eight features from ad requests observed in an ad network. Table 1 lists the features used with the proposed method. Features Nos.1–6 are newly designed in this study, and the others were proposed in prior research[11]. We explain the details of each feature in the rest of this section.

**Newly designed Features:** Features Nos.1–3–5 listed in Table 1 are calculated on the basis of the appearance frequency of the client environment and publisher’s website among all ad requests observed within the ad network. Figure 4 shows the procedure of feature calculation. First, we extract the following two values from the training dataset and count the number of appearances of each unique value.

- **rDNS-e2LD_freq:** We calculate the appearance frequency of an effective second-level domain (e2LD) extracted from the reverse DNS (rDNS) lookup result of the client IP address. An e2LD is the smallest unit of a domain name that can be registered by Internet users. For example, when the rDNS is foo1.example.co.jp, the e2LD is example.co.jp. The e2LD part can be extracted from any domain name by using the Public Suffix List [21]. In general, the IP addresses managed by the same organization for a specific purpose (e.g., dynamic assignment by an Internet Service Provider (ISP), a company’s internal networks, etc.) tend to have a common e2LD in rDNS (rDNS-e2LD). We use an rDNS-e2LD rather than an IP address as a feature representing a client. We assume an rDNS-e2LD is more stable than an IP address because an rDNS-e2LD is generally more costly to change than an IP address.

- **FQDN_freq:** We calculate the appearance frequency of a fully qualified domain name (FQDN) extracted from publisher URLs. We use the FQDN rather than URL as a feature representing the publisher, because it is costly for an attacker to prepare a new FQDN and register it for a publisher website.

- **rDNS-e2LD and FQDN:** We list all pairs of unique values for these two features and count the number of appearances of each pair in the training dataset. The tables on the right in Fig. 4 show the calculated appearance frequency of each value. Finally, the appearance-frequency values are used as features after normalization. When extracting these features from the test dataset, we use the appearance frequency calculated from the training dataset if the same values exist in the training dataset. If they do not, the value of the feature is set to 0.

- **geoip:** The country of the client IP address determined by GeoIP [22] is used as a feature. Though an attacker might use many IP addresses to distribute sources of attacks, preparing IP addresses from various countries is generally costly. This feature was developed on the basis of the assumption that the geolocation of source IP addresses used in attacks tends to be a specific country.

- **dynamic_range:** Whether a client IP address is dynamically assigned by an ISP is used as a feature. On the basis of prior research [23]–[25], we apply sim-
ple keyword matching (e.g., `dhcp`, `ppp`) to the rDNS lookup result of the client IP address. We consider this feature because it is a network-level attribute that cannot be changed by an attacker.

- **alexa_rank**: We use the list of Alexa Topsites [26] to measure the popularity of publisher websites. Specifically, we extract FQDNs from publisher URLs and match them with the list of Alexa’s top 1 million sites. If a FQDN is contained in the list, the rank value is used as a feature. If it was not, the value is set to 1 million + 1. We assume that a website abused by automated ad fraud does not contain content that attracts normal users because such websites are costly to maintain, thus the rank value of such a website tends to be low.

### Conventional Features: Our method uses two burstiness-based features that are referred to in a prior study [11]. Though this simple metric can easily be changed by an attacker, it is still useful for detecting unsophisticated attacks.

- **impression_count**: The number of impressions from each client is used as a feature. We count the number of the impressions per client in the training dataset and normalize it. When calculating features of the test dataset, the value from the training dataset is used if ad requests from the same client exist in both training and test datasets, and the value is set to 0 if not.

- **ctr**: The click-through-rate (CTR), which is the rate of user’s clicks per impression, is used as a feature. We calculate the CTR of each client in the training dataset, and the feature for the test dataset is calculated in the same manner as `impression_count`.

To calculate the above feature values, we have to identify each client and their ad requests. In this study, we identified each client by a unique combination of an IP address and user agent. The limitations of this approach are discussed later in Sect. 7.

### 4.3 Learning and Classification

The machine-learning model was constructed using a training dataset with the ground truth label. We used Random Forest [27] as our machine-learning algorithm because it is accurate and can process a large amount of data in parallel. Random Forest is also superior to other machine-learning algorithms in terms of interpretability of trained models. We can obtain importance scores of each feature from a trained model, which represent how much a feature contributes to classification. The parameters of Random Forest were experimentally determined. This means we conducted a pilot experiment with a small dataset and determined the most promising parameters before evaluation. If there was a class imbalance in the training dataset, we sampled the dataset with proper weight to equalize the number of benign and malicious logs.

### 5. Evaluation

We evaluated the effectiveness of the proposed method. More precisely, we compared our features with conventional ones that are based on the burstiness of ad requests. We also evaluated the performance degradation over time by using long-term datasets. Finally, we empirically analyzed ad frauds in the wild by applying the proposed method to a large amount of dataset observed on an actual ad network over 24 hours. Our proposed method was implemented using the Python and scikit-learn [28] package. When extracting the OS version from user agent strings, we used uaparser [29]. The experimental evaluation was conducted on an Ubuntu server with 16-core 2.8GHz Xeon CPUs and 128-GB RAM.

#### 5.1 Dataset

Table 2 shows the details of datasets used in our evaluation. Dataset-A, which consists of whole ad-requests logs observed within the 24 hours, was used for evaluating the effectiveness of the proposed method and analyzing ad frauds in the wild. Datasets-B1 to B4 were used for evaluating performance degradation over time. Note that datasets-B1 to B4 are sampled datasets that were constructed during one specific hour and randomly sampled after data collection. The impression log indicates that an advertisement was displayed on a browser. The click log indicates that a user clicked an advertisement. These logs were collected on the actual ad network in Japan by an anti-ad-fraud ser-
service provider [30]. The impression log contains a URL of a publisher’s website displaying an advertisement (publisher URL), an IP address of an end user who sees the advertisement (client IP), and user-agent strings of the user’s browser. The click log contains the X-Y coordinates of clicked position within the ad space and the timestamp of when a click occurred. The click log also contains impression IDs, thus we can determine which impression is tied to a specific click event. In the rest of the evaluation, we analyzed impression and click logs joined by impression ID.

In this evaluation, we manually established the ground truth. In supervised-learning approaches, the ground truth is essential. However, as mentioned in prior research [8], the ground truth about fraudulent and legitimate ad requests is difficult to establish. For example, to definitely distinguish whether a click is ad fraud, we must ask users whether they clicked the ad intentionally. This is impractical and almost impossible. This time, we used a small dataset that was manually inspected by operators of the log provider. The actual procedure of manual inspection and the detection algorithm are proprietary, but the official website of the log provider states that they integrate certain metrics (e.g., browser information, IP address, behavior of audience, and known attacker groups) to detect ad frauds [31].

5.2 Effectiveness of Proposed Method

We evaluated the effectiveness of the proposed method by using small datasets. First, we randomly selected 1% of logs from dataset-A consists of 138,136 records and manually annotated ground truth labels. Next, we constructed 12 pairs of training and test datasets with ground truth labels. In this evaluation, the parameters of time window $\Delta t_1$ and $\Delta t_2$ were set to 12 hours and 1 hour, respectively, and time point $t$ was shifted by 1 hour from 12:00 to 23:00. In summary, the evaluation was conducted with 12 pairs of training and test datasets. For example, the data for the first training dataset were collected from 00:00 to 12:00 and corresponding test data were collected from 12:00 to 13:00. We used four metrics to quantify the effectiveness of the proposed method: precision, recall, receiver operating characteristic (ROC) curve, and area under the ROC curve (AUC). The scores of precision and recall are defined by the following equations:

\[
\text{precision} = \frac{\text{Number of correctly detected fraudulent ad requests}}{\text{Number of all detected ad requests}}
\]

\[
\text{recall} = \frac{\text{Number of correctly detected fraudulent ad requests}}{\text{Number of all fraudulent ad requests in test dataset}}
\]

In the context of ad-fraud detection, the higher the precision rate, the more revenue for publishers is saved. Also, the higher the recall rate, the more advertising funds for advertisers is saved. Ad networks are not directly affected by both precision and recall from the viewpoint of revenue, but the reputation of ad networks may be affected by detection performance. As stated in 2.2, we focused on ad frauds targeting advertisers’ funds. Therefore, we focused more on the recall rate than the precision rate in this evaluation.

To evaluate the effectiveness of the machine-learning model trained using our features, we also trained three other models that only use conventional features: impression_count, ctr, and both impression_count and ctr. Some methods used attack properties other than burstiness of ad requests. However, because these methods require more ad-request properties, they can only be applied to datasets with rich information; thus, their applicability is limited. Because these methods require ad-request properties not contained in our datasets (e.g., an identifier of publisher, price of advertising units, etc.), they cannot be directly compared with our proposed method. Therefore, we compared our proposed method with the simplest burstiness-based method as a baseline. Comparison with state-of-the-art methods is for future work.

Figure 5 shows the boxplot of precision, recall, and AUC of each model. Though our model had slightly lower precision than the conventional ones, it had higher recall in all datasets. Average precision and recall were respectively 0.91 and 0.83 for our model and 0.97 and 0.73 for the best performing conventional model (only using impression_count). This indicates that our features contributed to improving the recall rate and reducing false negatives. The total number of reduced false negatives was about 650–1,000. In this evaluation, the number of ad-request logs contained in whole test dataset was 86,523, and the number of ad-request logs contained in dataset-A, which consists of whole ad-requests logs in a day, was 13,814,768. Therefore, the results indicate that our proposed method had about 100,000–160,000 fewer false negatives per day than the conventional methods when we applied it to the whole dataset-A. Figure 6 shows the ROC curve of each method. Note that each ROC curve was constructed by concatenated the results of each dataset. The proposed method had about 8.1–11.6% higher AUC than conventional ones.

Table 3 shows the top 20 features and average importance score of the model trained with these features. We found that all the features based on appearance frequency were in the top 6. We also found that the importance of conventional features accounts for about 43% of total importance. This means that these simple features are still im-

### Table 2: Breakdown of datasets used in evaluation

| Dataset     | # of impression logs | # of click logs | Date (duration) | Has ground truth label? |
|-------------|----------------------|----------------|-----------------|-------------------------|
| Dataset-A   | 13,814,768           | 37,970         | 29 Oct. 2017 (24H) | Partially (1% of all data) |
| Dataset-B1  | 208,645              | 708            | 6 June 2018 (1H)  | Yes                     |
| Dataset-B2  | 242,411              | 893            | 13 June 2018 (1H) | Yes                     |
| Dataset-B3  | 253,083              | 978            | 20 June 2018 (1H) | Yes                     |
| Dataset-B4  | 323,074              | 954            | 27 June 2018 (1H) | Yes                     |

Note that each ROC curve was constructed by concatenated the results of each dataset. The proposed method had about 8.1–11.6% higher AUC than conventional ones.
Comparing the run-time performance of each method, there were almost no differences between proposed method and conventional ones. Specifically, the proposed method took about 5–10 additional seconds to extract features from the training dataset containing about 50,000 logs (equivalent to 0.0001–0.0002 seconds/log), but this was sufficiently short and had a negligible effect.

5.3 Performance Degradation over Time

We applied the proposed method and the conventional burstiness-based one to long-term datasets to evaluate performance degradation over time. Dataset-B1, -B2, -B3, and -B4 shown in Table 2, which consist of ad-requests logs observed over multiple days within a month, were used in this evaluation. We conducted two experiments: first, we used ad-request logs from the first 30 minutes in dataset-B1 as a training dataset and those from the latter 30 minutes in datasets-B1 to -B4 as test datasets. This experimental setup was to evaluate non-retraining models. Specifically, the model trained from dataset-B1 was evaluated without retraining by using the test dataset constructed a few days later in the month. Second, we used ad-request logs from the first 30 minutes in datasets-B1 to -B4 as training datasets and those from the latter 30 minutes as test datasets. This was to evaluate retraining models. Specifically, a model was retrained every week by using datasets constructed in the last 30 minute. Note that the test datasets used in both experiments were the same.

Figure 7 shows the precisions, recalls and AUCs for the test dataset from each day. Note that solid lines represent the results of retraining models and dashed ones represent the result of non-retraining models. We found that precision, recall and AUC of our proposed method was stable on each day. Also, there was almost no difference between the results of the non-retraining and retraining models. On the other hands, the detection performance of the conventional method was unstable, and that with non-retraining model decreased gradually over time. This indicates that our proposed method is more robust than the conventional one against performance degradation over time, and our newly designed features, which leverage the statistics of publishers and clients, are more stable than the burstiness of ad requests.

5.4 Contribution of Proposed Features

As mentioned in Sect. 3, the main difference between pro-
posed method and existing ones is the fundamental property of attackers used to distinguish fraudulent activities from legitimate ones. From the evaluation in Sect. 5.2, we confirmed that proposed method had fewer false negatives comparing with the burstiness-based method. This indicate that our proposed features calculated from statistics of clients and publisher information contributed to distinguish fraudulent activities with low burstiness of ad requests. Also, we confirmed our proposed features are more stable than the burstiness-based features from the result of Sect. 5.3.

6. Large-Scale Measurement

We empirically analyzed ad fraud in the wild with the large-scaled dataset. Specifically, we classified the latter half of dataset-A by using the trained models presented in Sect. 5.2. Note that we applied our proposed method to test ad-requests logs without ground truth labels in this empirical analysis. The rest of this section describes the results of empirical analysis.

6.1 Basic Statistics

Table 4 shows the breakdown of detected impressions and clicks. The middle column shows the number of total impressions and clicks contained in the latter half of dataset-A, and the last column shows the number of detected ones and its percentage of total. We found that 588,274 of all 8,652,857 impressions (6.8%) were detected. Table 5 shows the mean, median, and standard deviation of the number of ad requests sent from each unique IP address and publisher URL. Note that we regarded IP addresses and publisher URLs as detected if there is at least one detected ad request containing these values. We confirmed that detected IP addresses and publisher URLs cause more ad requests than that of non-detected ones.

6.2 Analysis of Client IP Addresses

We investigated the ad requests sent from each rDNS-e2LD. We observed 2,641 rDNS-e2LDs. Figure 8 shows the top 50 rDNS-e2LDs sorted in the order of total number of detected ad requests from each rDNS-e2LD. The bars represent the total number of detected ad requests originating from client IP addresses with a common rDNS-e2LD, and lines represent the percentage of detected ad requests of all ad requests from client IP addresses with a common rDNS-e2LD (referred to as the fraud rate). Note that the y-axis of the bar chart is a logarithmic scale. We found that an enormous amount of detected ad requests were sent from specific rDNS-e2LDs. Specifically, about 45% of total detected ad requests originated from a single rDNS-e2LD. We also found that there are several rDNS-e2LDs with high fraud rates. The fraud rate on 7 of top 50 rDNS-e2LDs were over 80%. These results indicate that several group of IP addresses with common rDNS-e2LD tend to be abused by ad-fraud attacks. Table 6 shows the breakdown of detected ad requests sent from the top 20 rDNS-e2LDs. Note that actual values of rDNS-e2LDs were omitted. We manually inspected each rDNS-e2LD and found the organization that manages the IP addresses with the rDNS-e2LD and its purpose. In the category column, cloud service means that the
IP addresses with this rDNS-e2LD are managed by a cloud and vps service providing virtual machines to end users. Proxy service, Mobile carrier, and ISP mean that the IP addresses with these rDNS-e2LDs are managed by a web proxy service, mobile network operator, and ISP, respectively. As the fraud rates of rDNS-e2LDs managed by cloud services are extremely high, we assume these cloud services tend to be abused by attackers. We also assume attackers frequently abuse the web proxy of rDNS-e2LD to distribute their source IP addresses when launching attacks because the number of unique clients of rDNS-e2LD is high.

6.3 Analysis of Publisher FQDN

We investigated ad requests sent from each FQDN of publisher URLs. We observed 113,860 FQDNs in this evaluation. Figure 9 shows the top 50 FQDNs sorted in the order of the total number of detected ad requests from the FQDN. The bars and lines represent the same values as those in Fig. 8. There were two FQDNs with especially high fraud rates. It is also noteworthy that certain percentage of ad frauds existed on the top 50 FQDNs. Specifically, fraud rate on 41 of top 50 FQDNs were over 10%. Table 7 shows the breakdown of the detected ad requests sent from the top 20 FQDNs. Note that actual values of FQDN were omitted. We manually inspected each FQDN to reveal who manages it and how it is used. The results are listed in the last column.
Table 8  Detected ad requests sent from each OS version (Top 20)

| OS version     | # of detected impressions (fraud rate) | # of unique IP addresses (fraud rate) | # of unique clients |
|----------------|----------------------------------------|--------------------------------------|---------------------|
| WindowsXP      | 493,233 (95.1%)                        | 8,171 (0.9%)                         | 8,212               |
| Android7       | 30,948 (2.4%)                          | 423,298 (0.7%)                       | 543,686             |
| Android5       | 16,770 (2.7%)                          | 226,423 (1.8%)                       | 269,125             |
| Android4       | 14,650 (2.4%)                          | 225,483 (1.7%)                       | 280,049             |
| Android6       | 12,169 (1.4%)                          | 290,507 (0.3%)                       | 362,672             |
| Windows7       | 4,575 (0.4%)                           | 345,008 (0.4%)                       | 356,542             |
| Windows10      | 4,242 (0.2%)                           | 579,557 (0.3%)                       | 602,586             |
| iOS9           | 2,884 (4.1%)                           | 26,943 (3.0%)                        | 28,580              |
| iOS10          | 1,836 (0.3%)                           | 200,804 (0.5%)                       | 217,204             |
| iOS8           | 1,083 (4.5%)                           | 9,249 (1.0%)                         | 9,715               |
| Windows8.1     | 941 (0.3%)                             | 109,177 (0.2%)                       | 111,147             |
| MacOSX10       | 686 (0.7%)                             | 32,804 (0.2%)                        | 33,440              |
| SymbianOS9     | 568 (93.1%)                            | 31 (96.8%)                           | 107                 |
| iOS11          | 533 (0.1%)                             | 176,873 (0.2%)                       | 185,747             |
| Android8       | 526 (5.3%)                             | 4,209 (0.7%)                         | 4,404               |
| WindowsPhone10 | 414 (51.6%)                            | 178 (11.2%)                          | 186                 |
| iOS5           | 379 (22.1%)                            | 573 (5.2%)                           | 584                 |
| Windows8       | 318 (2.4%)                             | 4,854 (1.0%)                         | 4,910               |
| BlackBerryOS7  | 223 (94.1%)                            | 24 (83.3%)                           | 60                  |
| ChromeOS9765   | 217 (50.2%)                            | 169 (62.7%)                          | 169                 |

Table 9  Distribution of countries (Dataset-A)

| Country   | # of ad requests (rate) |
|-----------|-------------------------|
| Japan     | 13,165,257 (95.3%)      |
| United States | 459,331 (3.3%)       |
| Taiwan    | 91,049 (0.7%)           |
| Unknown   | 76,210 (0.6%)           |
| Korea     | 3,090 (<0.1%)           |

mation about OS version at all, but it correctly captured the noticeable features of the client environment. It is also noteworthy that the amount of ad frauds from Android devices is also high.

7. Discussion

In this section, we discuss the limitations, future work, and ethics and privacy.

7.1 Limitations

**Biased dataset:** The datasets we analyzed were biased in terms of the observation point of ad requests and the period of observation. Table 9 shows the number of ad requests sent from the top 5 country. We found 95.3% of ad requests originated from Japan. This means the results from this evaluation represent the situation of ad fraud in Japan and might differ from the results for ad fraud observed in other countries. Also, our datasets were constructed within a specific ad network, though there are many other ad networks in the entire ad ecosystem. Our proposed method is based on the tendencies of ad requests within the studied ad network, thus the evaluation results might differ if we apply our method to datasets from other ad networks. Because our datasets were constructed within a specific period (24 hours in one day and 1 hour over several days), they might have lacked features that can be extracted from longer-term datasets. Analyzing a longer-term dataset is for future work.

**Granularity of client identification:** In this study, we identified each client by a unique combination of IP address and user agent. This approach results in overestimation when extracting features due to the existence of a Network Address Translation (NAT) and HTTP proxy. Therefore, we have to introduce a more precise client-identification method, such as HTTP cookies and browser fingerprints. However, an attacker may avoid even such massive tracking. Considering the above, fine-grained client identification is for future work.

7.2 Ethics and Privacy

Our study incorporated considerations regarding research ethics and privacy of end users (clients), publishers, and advertisers. Our dataset did not include advertiser information (the names of advertisers and advertisement content). We anonymized client IP addresses in our dataset after retrieving information corresponding to the client environment of client IP addresses, as explained in Sect. 4.2. We statistically conducted an analysis and did not infer or track users’ attributions. All specific IP addresses and domain names were suppressed in this paper. Although most of the analysis was conducted offline, in some cases, we accessed specific websites. When accessing, we manually generated a limited number of requests in order not to violate the acceptable use policy (AUP) for each entity involved in an advertisement ecosystem or increase the load of the servers.

8. Conclusion

We proposed a method of detecting fraudulent ad requests observed within an ad network. Our proposed method leverages novel features designed on the basis of the assumption that an attacker cannot know of the statistics of ad requests from legitimate users such as the tendencies of client environments and publisher websites. By evaluating the effectiveness of our proposed method, we found that our newly designed features contributed to improving the recall rate by 10% more than the conventional features based on the burstiness of ad requests. We also confirmed that our proposed method was more robust against performance degradation over time compared with a conventional burstiness-based method. Finally, we conducted an empirical analysis of ad frauds by applying the proposed method to a large amount of ad-request logs collected within an actual ad network. We found that 6.8% of 8 million ad requests were detected by the proposed method and observed some characteristics of fraudulent ad requests. For instance, a large amount of fraudulent ad requests was sent from IP addresses assigned to cloud servers, and the client environments extracted from the fraudulent ad requests were heavily biased toward a specific OS version. We believe these findings reflect properties of current ad fraud in the wild and can be utilized for improving ad fraud detection techniques.
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