## SCALING GEOMETRIC MONITORING OVER DISTRIBUTED STREAMS

by

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## Scaling Geometric Monitoring over Distributed Streams

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Alexandros D. Keros, Undergraduate Technical University of Crete, 2015

#### Abstract

BLAH BLAH

Thesis Supervisor: Dr. Vasilis Samoladas

Department: Electronic and Computer Engineering

(27 pages)

## Public Abstract

BLAH BLAH

## Acknowledgments

my mum

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## Part I

# INTRODUCTION AND PRELIMINARIES

## Introduction

- 1.1 Overview
- 1.2 Motivation
- 1.3 Contributions
- 1.4 Thesis Outline

### Theoretical Background

The present chapter contains the necessary background knowledge used throughout the length of this thesis. Section 2.1 describes the "Geometric Approach to Monitoring Threshold Functions over Distributed Data Streams" in detail, as formulated by I.Sharfman, A.Shuster, D.Keren [?]. Section 2.2 presents multi-objective optimization and dives into the algorithms used in our implementation. Section 2.4 discusses graph maximum weight matching used for node pairing and, finally, in Section 2.3 we explain the Savitzky-Golay filtering used for velocity approximation.

#### 2.1 Geometric Monitoring of Distributed Streams

The Continuous Distributed Monitoring Model, a.k.a. Data Stream System

idea: having a real-time overview over the system

application examples: ISP network traffic, distributed sensors etc

complexity: monitoring value or threshold monitoring over the whole set of observations, in real time

goal: minimize communication while retaining the highest accuracy possible possible solutions:

#### 1.centralize

- suffers from network overload, storage overload
- 2.poll
- not real time, update frequency-accuracy trade-off
- 3.GM monitoring
- -apply convex opt theory in order to reduce communication while retaining accuracy bounds details of geometric monitoring model

#### 2.1.1 System Architecture

```
fully distributed node topology

.no coordinator-center node

.communication between nodes

image

coordinator based node topology

.coordinator-center node

.nodes communicate only with coordinator
image
```

#### 2.1.2 Computational Model

```
stream and node notation
weights
statistics vectors
global statistics vector
monitored function
threshold
```

estimate vector

drift vector

general operation of distributed algorithm

drift vector definition

general operation of coordinator based algorithm

balancing process

slack vector

drift vector definition

#### 2.1.3 Geometric Interpretation

node local constraints make sure global violation is accurately monitored how?

convexity property of drift vectors

theorem of bounded convex hull by local constraints (balls) monochromaticity of balls balls monochromatic means threshold upheld

#### 2.1.4 Protocol

decentralized algorithm (in short, for completeness) centralized algorithm (in detail) we will focus on that

#### 2.2 Multiobjective Optimization

what is mop

use examples

kinds:

a.numerical

b.evolutionary

#### 2.2.1 Sohr's algorithm a.k.a. ralg

algorithm description

#### 2.3 Savitzky-Golay Filtering

filtering generals

examples of uses of filters

filters:

Kalman

+,- Moving Average

+,- Savitzky-Golay a.k.a. ???? +,- algorithm description

#### 2.4 Maximum Weight Matching in Graphs

general graph theory (introductory)

what is max weight matching algorithm description

## Related Work

```
cite papers working on the original metioned above
function specific stuff
bounding ellipsoids
reference vector change (estimate vector)
safe zones
prediction
matching
```

## Part II

# PROBLEM DEFINITION AND IMPLEMENTATION

## **Problem Statement**

```
papers in chapter 3 do not scale well why?
where exactly?
we try our luck at it, how? (one liner)
```

## **Implementation**

implementation details
assumptions made (before we dive deep)

#### 5.1 Geometric Monitoring

\*in short!, reference original paper (and other using same stuff)
system arch (centralized)
computational model (main vectors)
!exclude balancing process!

#### 5.2 Heuristic Balancing

balancing process geometric interpretation

image

balancing process algorithm

#### 5.2.1 Velocity Estimation via Savitzky-Golay

S-G implementation

image

#### 5.3 Distance Based Node Matching

node matching interpretation and why I did it (i.e. follow global statistics vector) image

distance based node matching algorithm

#### 5.4 Implementation Challenges

training data complexity of optimization (i.e. optimal point location) complexity of optimization (i.e. node matching)

## Part III

## RESULTS AND CONCLUSIONS

## **Experimental Results**

experimental result showcase

#### 6.1 Experimental Setting

dataset used

reference appendix for tools, mention in short

#### 6.2 Heuristic Balancing

comparison with classic balancing

!random matching!

explain

how S-G affects results

#### 6.3 Distance Based Node Matching

comparison with random matching

comparison with distribution node matching

!use same balancing, both classic and heuristic! (i.e. 1st all with classic, then all with heuristic) explain

#### 6.4 Overall Results

summarise results

compare classic random and classic distribution optpair with heuristic distance optpair observe how S-G affects results again

explain

## Conclusions and Future Work

 ${\rm conclusions}$ 

#### 7.1 Conclusions

problem statement in short what has been done in short our contributions short explanation of contributions

#### 7.2 Future Work

## References

## Appendix

## Chapter A

## Geometric Monitoring Python Implementation

#### A.1 Python

what is python

why python

#### A.2 Numpy and Scipy

what are they

why use them and how

#### A.3 Openopt

what is it

details about framework

#### A.4 NetworkX

what is it

details about framework

#### A.5 Putting It All Together

code description

UML

how to run