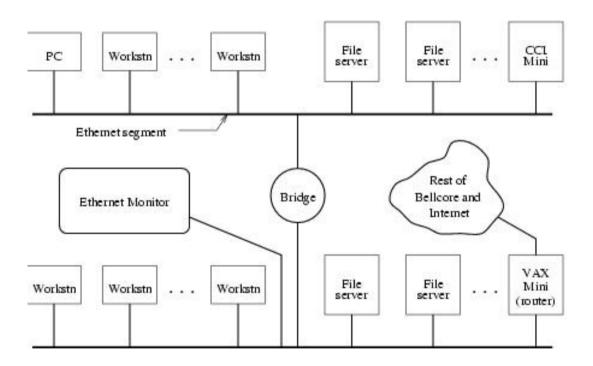


### **Topics in Internet Measurement**

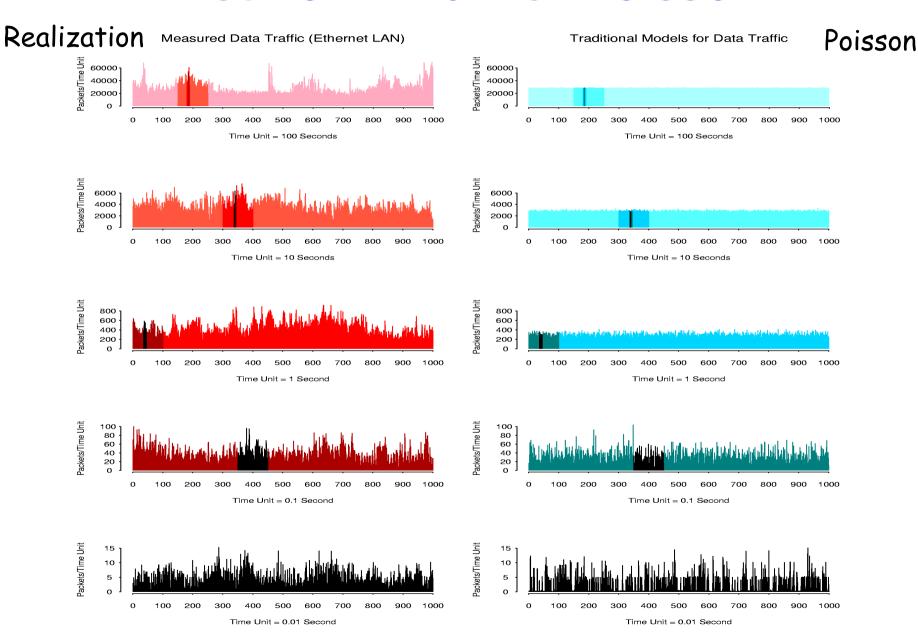
Modeling Network Traffic

Prof. Georgios Smaragdakis, Ph.D.

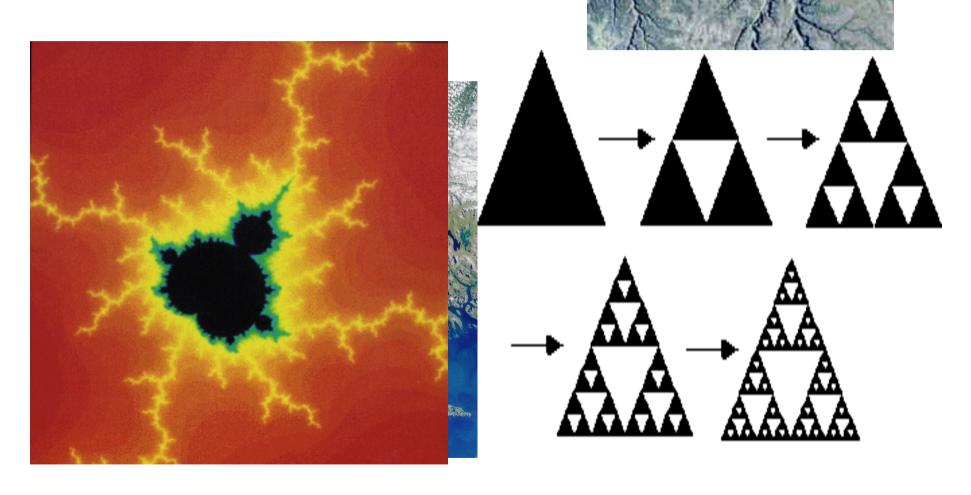
# Network topology 1989



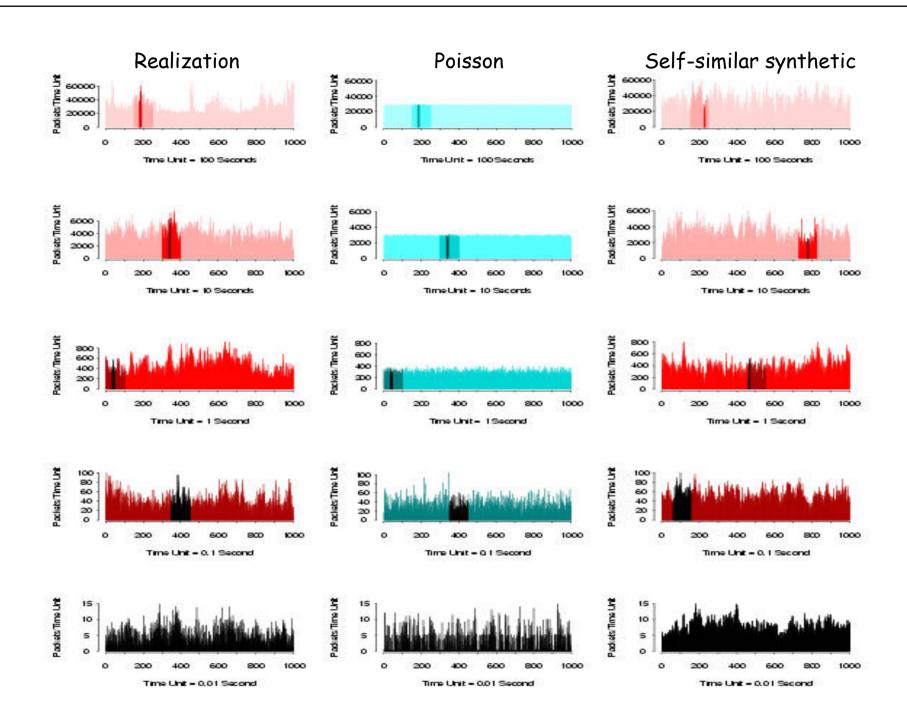
### **Network Traffic: Poisson?**



# **Self-similarity**



Examples: Nature (rivers, coastline)



# Overview of Traffic Analysis

Question:

Capacity planning Engineerng

Traffic

Performance Evaluation

**Typical** 

Non-stationary Models

Stationary Models

Modeling:

Signal+noise

Self-Similarity

Multi-fractal

Timescale:

Months

Days

Hours Seconds mSec

Factors:

"trends": Long-term changes

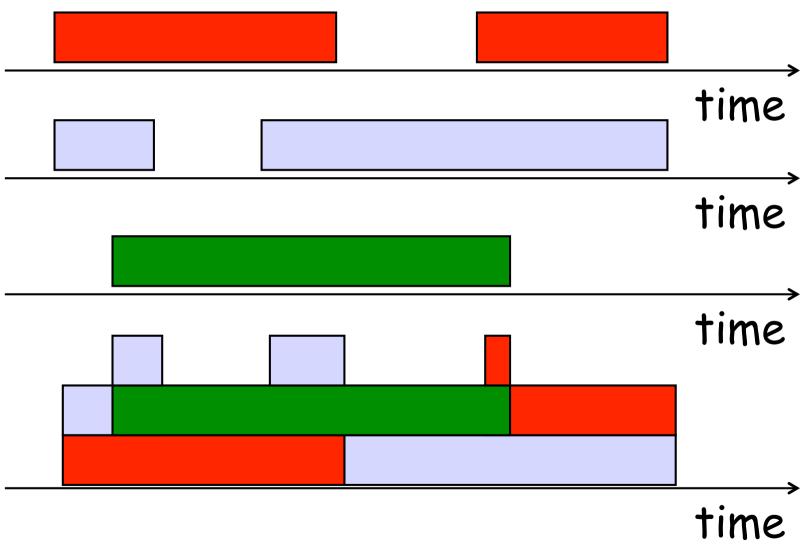
In demand, diurnal/

weekly patterns

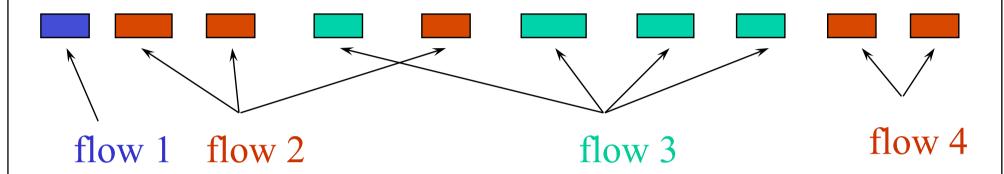
High variability in packet trains/ connections

TCP's closed loop Queue Fluct0ation

# Route Causes? Superposition of sources (e.g., computer processes, human activity)



### Grouping IP packets into flows



- ☐ Group packets with the "same" address

  Application-level: single transfer web server to client

  Host-level: multiple transfers from server to client

  Subnet-level: multiple transfers to a group of clients
- Group packets that are "close" in time
  - 60-second spacing between consecutive packets

# Light tails

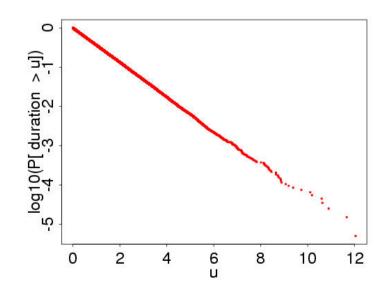
### **Definitions:**

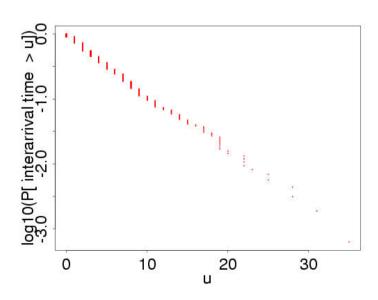
### **Short-range Dependent:**

Superposition of independent ON/OFF sources is short-range dependent, if durations of periods are light-tailed

## Light-tailed distributions

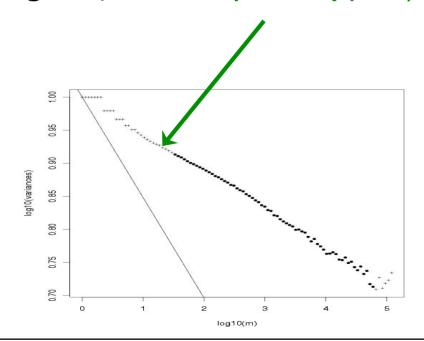
- Examples: Exponential, Normal, Poisson, Binomial
- Key features of Function (F):
  - F has limited variability
  - F is tightly concentrated around its mean
  - F has finite moments
  - $\circ$  P[X > x] (CCDF) vs. x on log-linear scale is linear for large x





# Short-range dependence (SRD)

- Key features
  - Short range dependence = finite correlation length
  - Fluctuations over narrow range of time scales
  - O Plotting  $var(X^{(m)})$  vs. m on log-log scale shows linear relationship for large m, with slope -1 (  $\beta=1$ )



# Self-similarity via heavy tails

### **Definitions:**

### Self-similar:

Superposition of independent ON/OFF sources is self-similar, if durations of periods are heavy-tailed with infinite variance

### Long-range Dependent:

Superposition of independent ON/OFF sources is long-range dependent, if durations of periods are heavy-tailed

# Self-Similarity via heavy tails

### Statistical analysis of LAN traffic traces:

- Users are ON/OFF
- ON periods are heavy-tailed (file sizes)
- OFF periods are heavy-tailed (think times)
- Distributions of ON/OFF-periods show heavy tails with infinite variance

### Why is LAN traffic self-similar

### Possible explanations:

- Network?
- User behavior?

### User behavior:

- Examine characteristics of individual src-dst pairs
- Clustering of packets between src-dst pairs
- Define clusters as ON/OFF periods
- Distribution of ON/OFF periods

### Summary of light-tails and SRD

- Distributional assumptions
  - Light-tails imply limited variability in space
- Assumptions about temporal dynamics
  - SRD implies limited variability over time
- Common characteristics of traditional traffic processes
  - Limited burstiness (in time and space)

### Heavy-tailed distributions

- X random variable with distribution function F
- $\Box$  F is said to be heavy-tailed if there exists c > 0

$$1 - F(X) = P[X > x] \sim cx^{-\alpha}$$
 as  $x \to \infty$ 

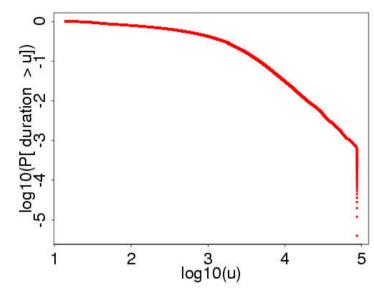
 $1 < \alpha < 2$ , X has finite mean but infinite variance.

Where:  $\alpha = \beta + 1$ 

→ parsimonious model (small number of parameters)

## Heavy-tailed distributions

- Important features:
  - Finite mean but infinite variance
  - Heavy-tailed implies high variability
  - Tail decays like a power, hence power-law distribution
  - Plotting P[X > x] (CCDF) vs. x on log-log scale is linear for large x with slope  $\alpha$
- LRD is not a characteristic only of Heavy-tailed distributions



### Aggregate traffic - exact self-similarity

Intuition: self-similar processes "look the same" at all (i.e., over a wide range of) time scales

Def.: A stationary process  $X = (X_k : k \ge 1)$  is called exactly self-similar (self-similarity parameter H) if for all  $m \ge 1$ ,

$$X = m^{1-H} X^{(m)}$$

H is called the Hurst parameter. To be self-similar, 0.5 < H < 1

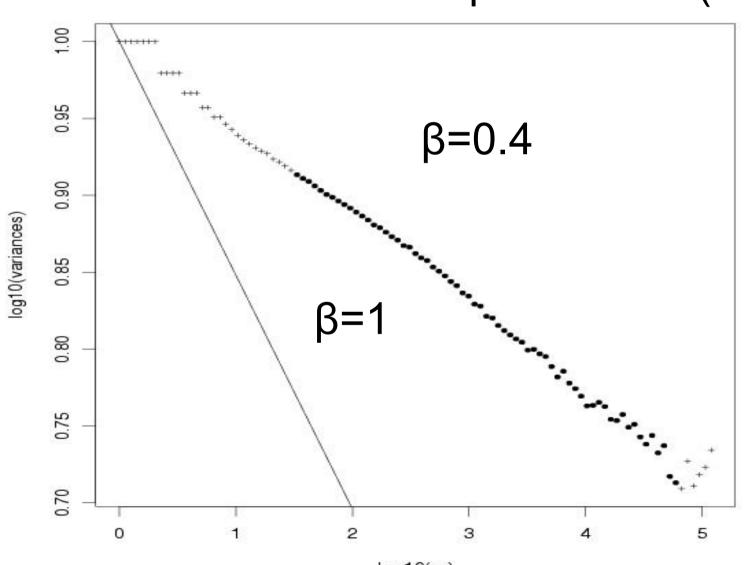
Test of *variance*, i.e., the measure of how far a set of samples is spread out,  $var(X)=E((X-E(X))^2)$ .

$$\operatorname{var}(X^{(m)}) \sim \operatorname{cm}^{-2H-2}$$
 as  $m \to \infty$ 

# Variance time plot

 $H=1-\beta/2=0.8$  in (0.5,1)

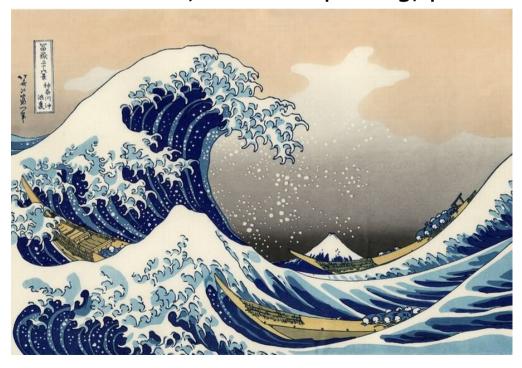
19



# Long-range dependence (LRD) & Heavy-tail Distributions

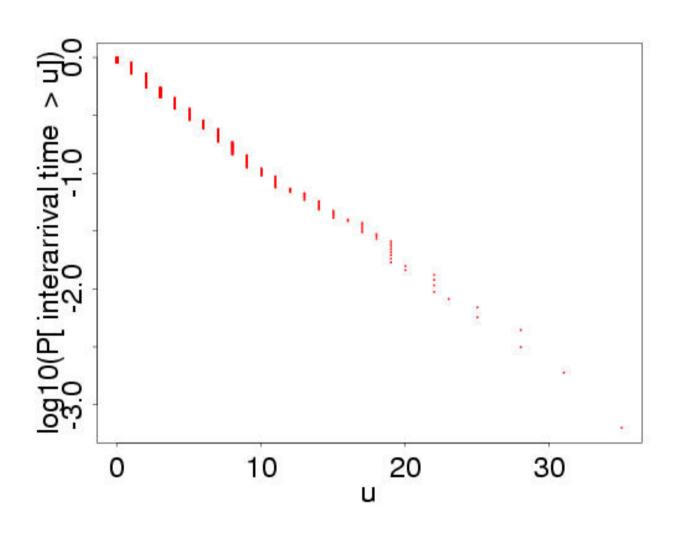
- ☐ There are observations in the past that are correlated with current observations
- Parsimonious models available
- ☐ It changes the way we design systems

  (e.g., how to deal with bursts, effect of queuing, protocol design)

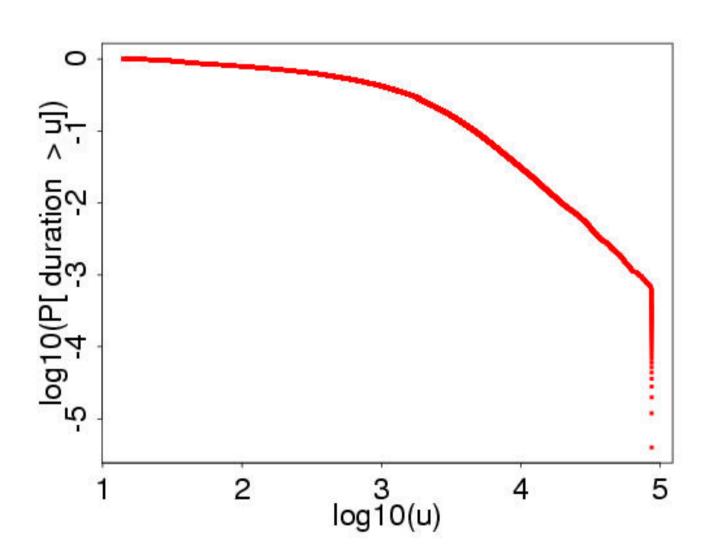


# Detour Characteristics of modem calls (~1999)

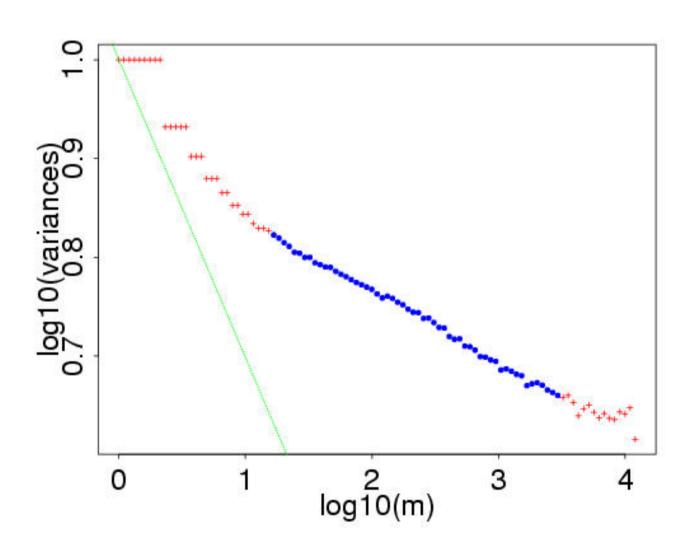
### Interarrival times of modem calls



### **Durations of modem calls**



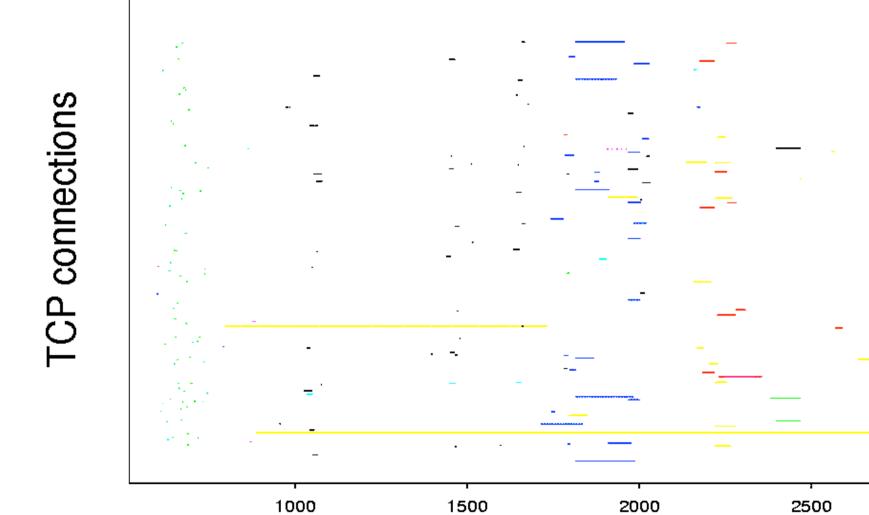
### What about packets from modem calls



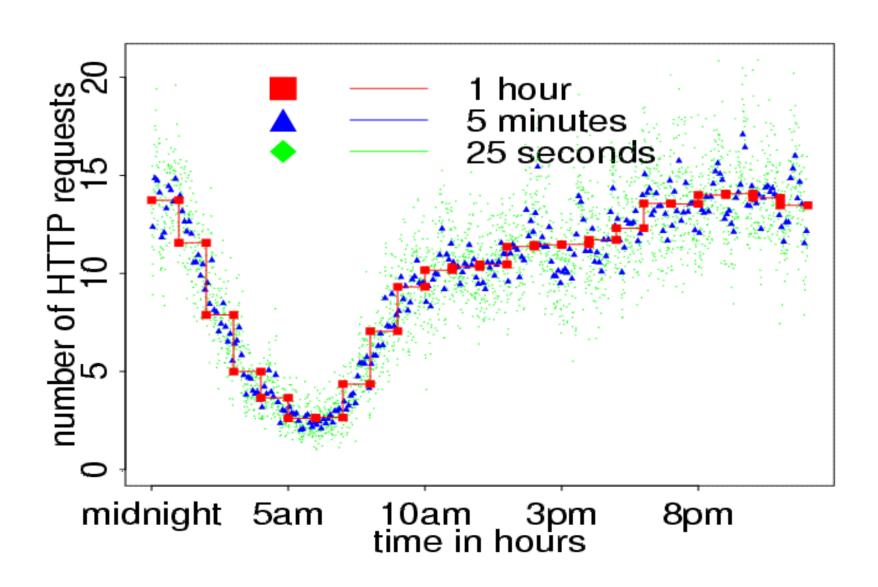
# Detour Characteristics of Web (~2000)

### General characteristics of WWW transfers

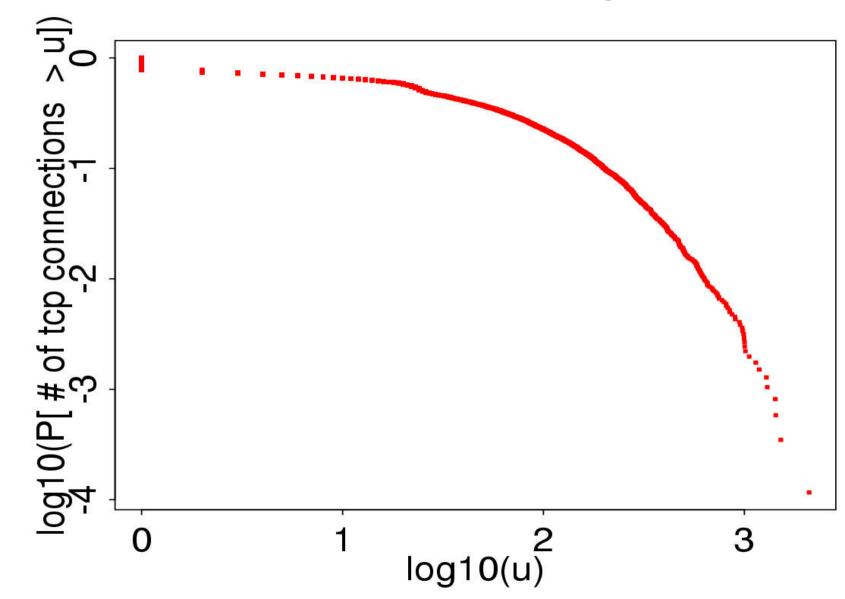
time in seconds



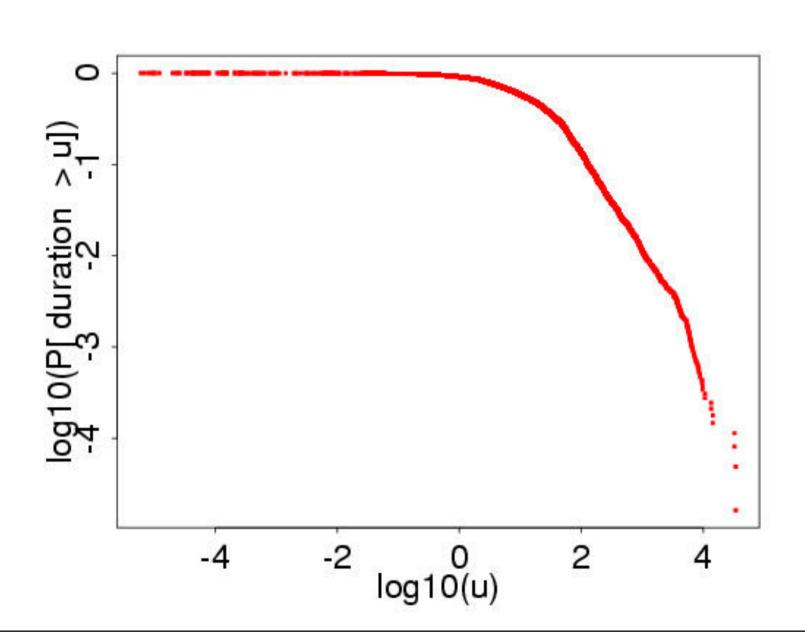
### General characteristics of WWW transfers



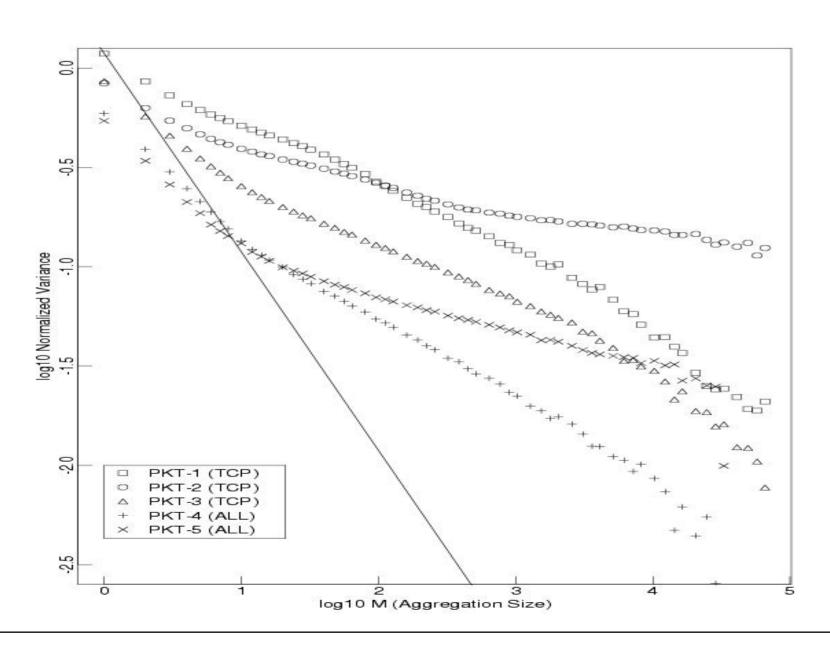
# # of TCP connections per session



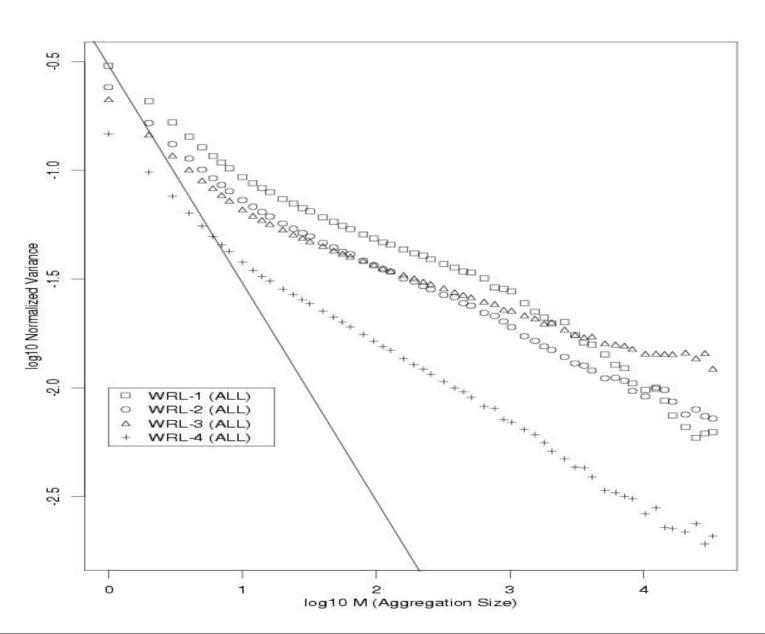
### Flow durations



### Self-similar?



### Self-similar?



### Results

#### LAN:

- Superposition of independent ON/OFF sources
- ON/OFF periods are heavy-tailed with infinite variance

Packets per unit time is exactly self-similar

#### WAN:

- Sessions arriving in a Poisson manner
- sizes (# packets) are heavy-tailed with infinite variance

Packets per unit time is asymptotically self-similar

# Statistical analysis of WEB

### Before Web (1994):

Self-similarity at packets per time unit

- Poisson arrivals at application layer (FTP, Telnet)
- Heavy-tailed session durations/sizes

### Since Web (1995)????

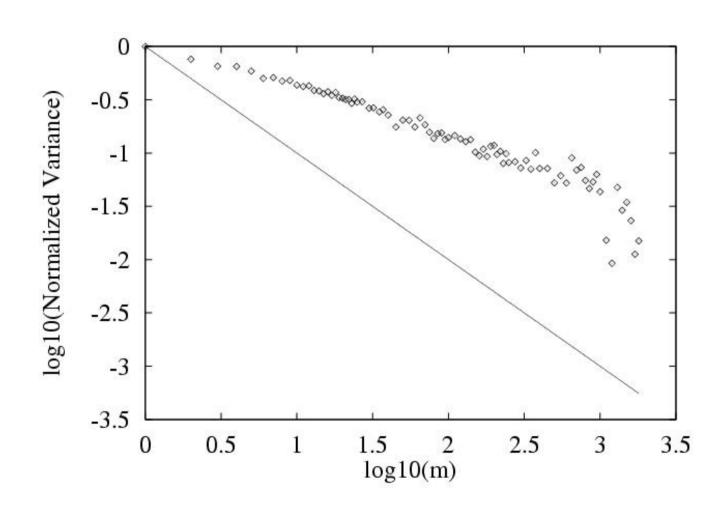
- Arrivals of User session
- # of Web requests per session
- Dist. of # of bytes, pkts, duration per request?

### Web client trace analysis 1995

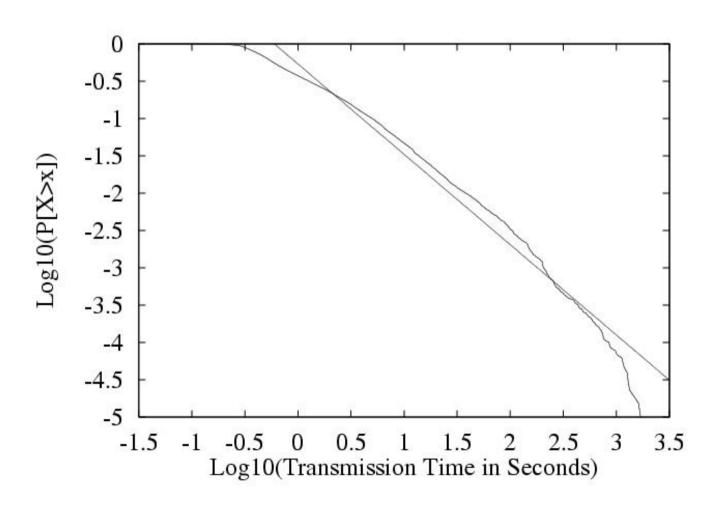
- Modified Web browser (Mosaic)
- Population: students at BU
- □ Duration: 21 Nov 94 to 8 May 95

Sessions	4,700
Users	591
URLs Requested	575,775
Files Transferred	130,140
Unique Files Requested	46,830
Bytes Requested	2,713 MB
Bytes Transferred	1,849 MB
Unique Bytes Requested	1,088 MB

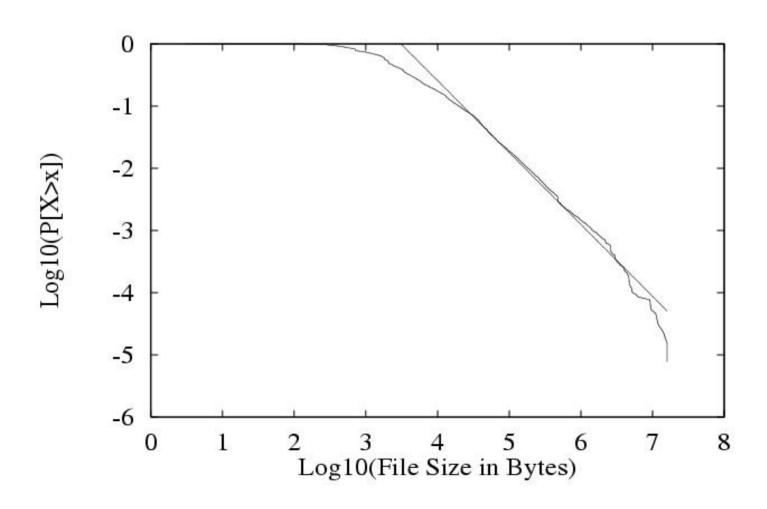
### What about WEB traffic



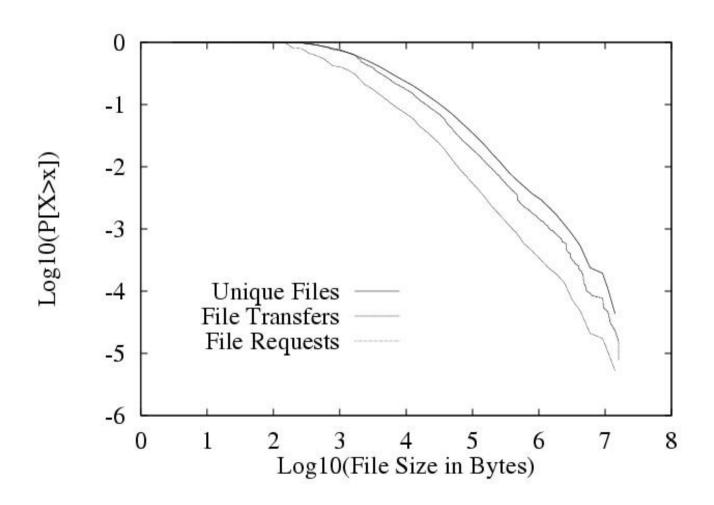
### **Durations of WEB transfers???**



### File size of WEB transfers???

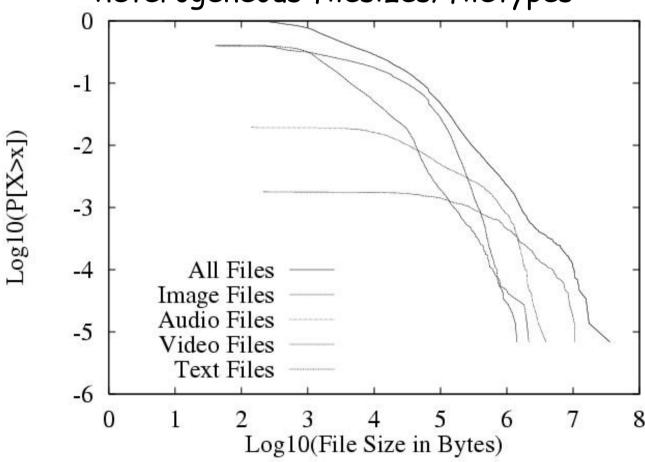


# Unique files vs. files transferred?



### What about the available files?

Long tail due to superposition of heterogeneous filesizes/filetypes



### References

"On the Self-Similar Nature of Ethernet Traffic" WE Leland, MS Taqqu, W Willinger, DV Wilson, SIGCOMM 1993

"Self-similarity in World Wide Web traffic: evidence and possible causes"

Mark Crovella and Azer Bestavros

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