

Apply machine learning to Performance trend analysis

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- Objectives

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- Simulation study for model evaluation

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- Analysis I: Number of states
- Analysis II: Number of switching coefficients
- Comparison between the Markov switching model and the E-divisive method

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- Future work

- Many test cases are executed for testing software packages
- Evaluate how each software package performs for an updated software package
- Tool or algorithm that can reduce workload of manual inspection

- Detect the state of the CPU utilization (degrading, improving or steady state)
- Detect whether there is any change in the test environment that effects the CPU utilization

- Software release
- Software package - treated as a time point in the time series

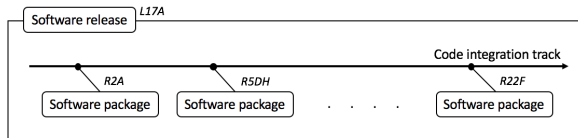


Figure: Several software packages that are launched in the timeline

- Test cases in QA capacity area on signaling capacity - treated as an observation in the dataset

Data is collected on January 20, 2017

Three datasets: Software release L16A, L16B, and L17B

- Sorted by software package version
- Filtered out test cases which are not executed properly
- Selected test case which has *lowest* value of the CPU utilization to represent a performance of a specific software package

In total, each dataset contains 64, 241, and 144 test cases, respectively

EventsPerSec: Event intensity

- Contains several *local events*
- Stores multiple values separated by a tab character
- Some local events are used as predictor variables
- Implement a function to split each element to columns

Response variable

- TotCpu%: CPU utilization

Predictor variables

- EventsPerSec
 - RrcConnectionSetupComplete
 - Paging
 - X2HandoverRequest
- Test environments
 - DuProdName: Product hardware name
 - Fdd/Tdd: Different standard of LTE 4G Technology
 - NumCells: Number of cells in the base station

Markov switching model [Hamilton, 1989]

Assuming that S_t denote an unobservable state variable

$$y_t = X_t \beta_{S_t} + \phi_{1,S_t} y_{t-1} + \varepsilon_t, \quad \varepsilon_t \sim N(0, \sigma_{S_t}^2)$$

y_t is the observed value of time series at time t

X_t are the predictor variables of time series at time t

β_{S_t} are the coefficients in state S_t , where $S_t = 1, 2, \dots, k$

ϕ_{1,S_t} is an autoregression coefficient of the observed value at time $t - 1$ in state S_t

The observation are drawn from the first order autoregressive model, AR(1).

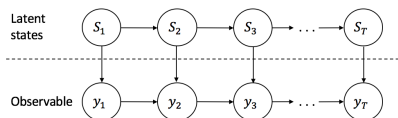


Figure: Model structure

df

When applying the Markov switching model, we need to decide on

- Number of states, k
- Number of switching coefficients in the model

Based on the applied literature, the information criteria called the Bayesian Information Criterion is used to select these numbers

$$\text{BIC} = -2 \ln(L(\hat{\theta})) + m \cdot \ln(T)$$

E-divisive method [James, 2016]

- Non-parametric approach: more flexible as no assumption about the distribution is made
- Detects multiple change point locations based on a divisive hierarchical estimation algorithm
- Algorithm:
recursively partition a time series, and perform a permutation test to find the statistical significance of an estimated change point.

- State of the CPU utilization is unknown

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- Simulated two datasets - Dataset 1 and Dataset 2 - with different switching between states

$$y_t = \begin{cases} 10 + 0.6X_{1,t} - 0.9X_{2,t} + 0.5y_{t-1} + \varepsilon_t^{(1)} & \text{Normal} \\ 2 + 0.8X_{1,t} + 0.2y_{t-1} + \varepsilon_t^{(2)} & \text{Bad} \\ -12 + 0.7X_{1,t} + 0.2X_{2,t} - 0.2y_{t-1} + \varepsilon_t^{(3)} & \text{Good} \end{cases}$$

y_t is assumed to be a value of a CPU usage of the time series at time t

$x_{1,t} \sim U[50, 200]$ of the time series at time t

$x_{2,t} \sim U[0, 50]$ of the time series at time t

$\varepsilon_t^{(1)} \sim N(0, 1)$, $\varepsilon_t^{(2)} \sim N(2, 0.5)$, and $\varepsilon_t^{(3)} \sim N(1, 1)$

Decide: Number of states

Hypothesis: Markov switching model with *two* or *three* states

- BIC is one criteria to select the appropriate model but model output and plot should also be taken into account
- **Three-state** model are chosen for further analysis
- Remark:
Higher number of states $k \geq 4$ are more likely to give worse results and were not considered

Decide: Number of switching coefficients in the model

Hypothesis: test environments is possible to have non-switching effects

Software release L16A

Model with Fdd/Tdd and Numcells are non-switching coefficients

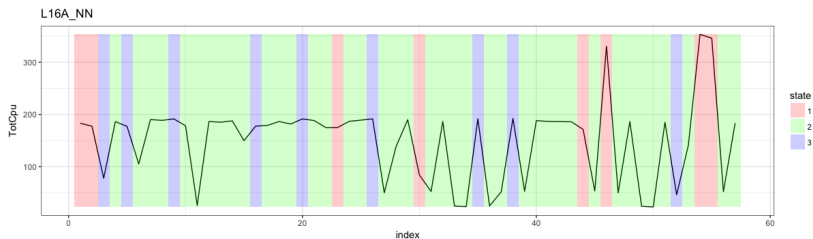


Figure: The CPU utilization showing the periods where the observation is in the specific state.

Decide: Number of switching coefficients in the model

Hypothesis: test environments is possible to have non-switching effects

Software release L16B

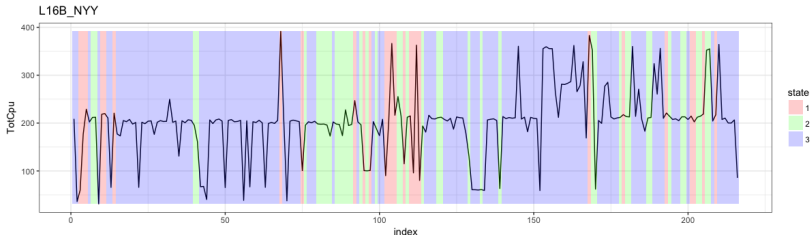


Figure: The CPU utilization showing the periods where the observation is in the specific state.

Decide: Number of switching coefficients in the model

Hypothesis: test environments is possible to have non-switching effects

Software release L17A

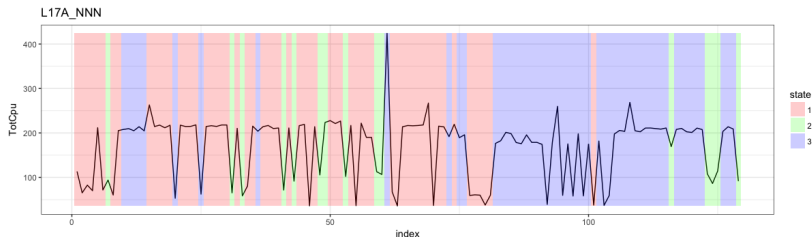


Figure: The CPU utilization showing the periods where the observation is in the specific state.

Simulated Dataset 1

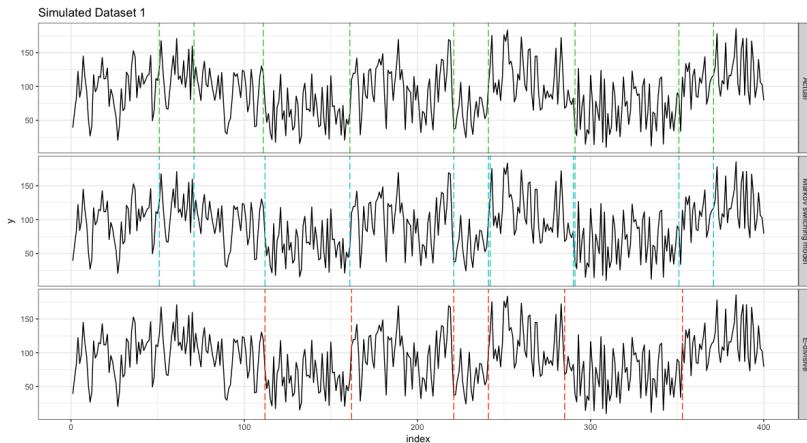


Figure: The simulated Dataset 1 showing the estimated change point locations

Simulated Dataset 2

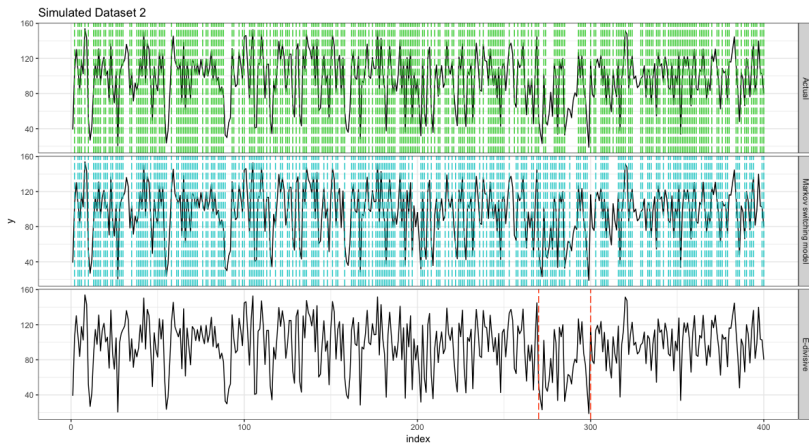


Figure: The simulated Dataset 2 showing the estimated change point locations

Real data: Software release L16A

Real data: Software release L16B

Real data: Software release L17A

Concludeeeee

- Larger dataset
- Effects of other variables
- Consider on the other performance metrics (e.g., memory usage and latency)
- Use semi-supervised learning algorithm if some test cases are labeled with state

References



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