Apply machine learning to Performance trend analysis

Araya Eamrurksiri

March 28, 2017

Overview

1. Recall: Thesis objectives
2. Markov switching model
    - Markov switching autoregressive model
    - Model estimation
3. What has been done?
4. Next step

Objectives

- 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`

Markov switching model, [Hamilton, 1989]

- A technique uses for describing the evolution of the process at different period of time
- Model involves multiple structures that can characterize the time series behaviors in different states
- The switching mechanism between the states is assumed to be an unobserved Markov chain - a stochastic process which contains the probability of transition from one state to any other state

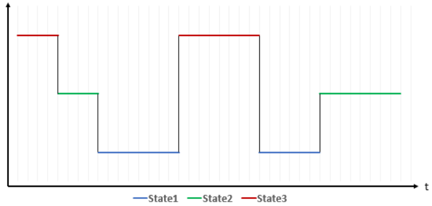

Figure: regime shift between states

Markov switching model, [Hamilton, 1989]

Assuming that S_t denote an unobservable state variable

$$y_t = X_t{}'\beta_{S_t} + \varepsilon_t, \quad \varepsilon_t \sim N(0, \sigma^2_{S_t})$$

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 $S_t = 1, 2, ..., k$

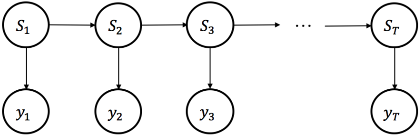

Figure: Model structure

Markov switching model

Given dataset,

$$y_t = X_t{}'\beta_{S_t} + \varepsilon_t, \quad \varepsilon_t \sim N(0, \sigma^2_{S_t})$$

- y_t is the `CPU utilization`
- X_t are components which have an impact on the `CPU utilization`
- Assume there are three states ($k = 3$): normal, good, bad

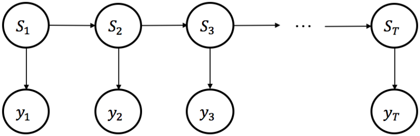

Figure: Model structure

Markov switching autoregressive model

Autoregressive model

$$y_t = c + \sum_{i=1}^{p} \phi_p y_{t-i} + \varepsilon_t, \quad \varepsilon_t \sim N(0, \sigma^2)$$

where c is constant and ϕ_p are parameters

Markov switching autoregressive model

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

$$y_t = {X_t}'\beta_{S_t} + \phi_{1,S_t} y_{t-1} + \varepsilon_t$$

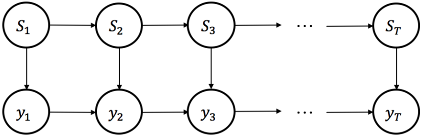

Figure: Model with additional dependencies at observation level

Model estimation

Model Likelihood

$$L(\theta; y_t) = f(y_t|\theta) = \sum_{t=1}^{T}\sum_{j=1}^{k} f(y_t|S_t = j; \theta)P(S_t = j)$$

and S_t is non-observable variable

A weighted average of the likelihood function in each state where weights are given by state's probabilities.

What has been done?

One software product ⇒ many software packages
One software package ⇒ many different types of test cases

Data preprocessing

- Select a test case which has a minimum value of `CPU utilization` for each software package
- Multiple values separated by a tab character are stored together in column ⇒ split a tab-separated values to columns
- Remove incomplete test cases which are not executed properly

ID	Variable1	Variable2
1	X	A=2 B=1 C=5
2	Y	A=4 B=2 C=8
3	Z	A=1 C=6
.	.	.
.	.	.
.	.	.

⇒

ID	Variable1	A	B	C
1	X	2	1	5
2	Y	4	2	8
3	Z	1	0	6
.	.	.	.	.
.	.	.	.	.
.	.	.	.	.

Figure: Data example

What has been done?

Study and review source code in the R package in detail

- MSwM: An univariate autoregressive Markov switching model for linear and generalized model by using the E-M algorithm [Sanchez-Espigares, 2014]

What has been done?

Implement and modify code in the package

- Small typo in the code when computing residual variance
- Solve non-invertible Hessian using generalized inverse procedure [Gill, 2004]
- Extension for categorical predictor variables
- Deal with NAs coefficients

What has been done?

Implement and modify code in the package

- Deal with NAs coefficients
  A function first initial coefficients with random subsets
    - Continuous variable: contains same value in all observations
      Solution: Reshuffle data
    - Categorical variable: not contain all levels of variable
      conditional means for each state: $\hat{y} = X\hat{\beta}$
      $\Rightarrow$ NAs
      Solution: Remove variables with NAs coefficient before performing matrix multiplication

What has been done?

Results of fitting Markov switching autoregressive model

- Estimated parameters in each state
- For each observation,
  - State assignment
  - Probability assignment in each state
- Graphs show periods where the observation is in the specific state

Next step

- Model selection: Compare several models (e.g., number of states, number of parameters which have switching effects)
- State prediction: Find the most probable state for the new observation
- Making a state inference
- Fit model for other software products

References

James D Hamilton (1989)
A new approach to the economic analysis of nonstationary time series and the business cycle
Econometrica: Journal of the Econometric Society, pages 357-384.

Jeff Gill and Gary King (2004)
What to do when your hessian is not invertible: Alternatives to model respecification in nonlinear estimation
Sociological methods & research, 33(1):54-87.

Josep A. Sanchez-Espigares and Alberto Lopez-Moreno (2014)
MSwM: Fitting Markov Switching Models
CRAN R.