Apply machine learning to Performance trend analysis

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March 28, 2017

Overview

Objectives

- Detect the degradation, improvement or steady state in `CPU utilization`
- Detect whether there is some changes in test environment that have an impact on `CPU utilization`

Data preprocessing

- Discard incomplete observation
- Multiple values separated by a tab character are stored together in some columns.

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

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

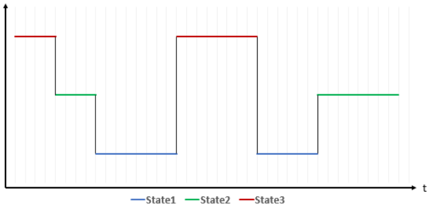

Figure: regime shift between states

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

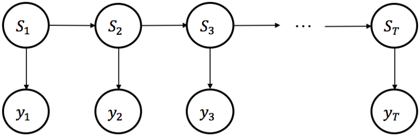

Figure: Model structure

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

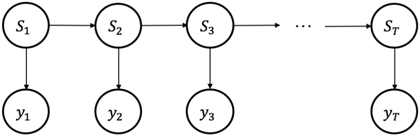

Figure: Model structure

Markov switching autoregressive model

Autoregressive model

$$y_t = c + \sum_{i=1}^{p} \phi_p y_{t-i} + \varepsilon_t$$

where c is constant, ϕ_p are parameters and ε_t is white noise

Markov switching autoregressive model

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

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

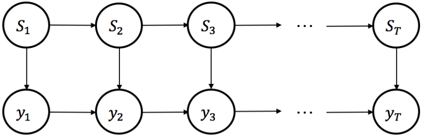

Figure: Model with additional dependencies at observation level

Model estimation

Model parameters

$$\theta = (\beta_{S_t}, \phi_{1,S_t}, \sigma_{S_t}, \pi_{S_t}, p)$$

where,
π_{S_t} is initial probabilities in state S_t
p is transition probabilities

Model estimation

E-M algorithm

- Expectation step: Calculate the expectation of S_t under the current estimation of the parameters
- Maximization step: Obtain new estimated parameters by maximizing likelihood
- Repeat until converged

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

What has been done?

Implement and modify code in the package

- Small typo in the code
- Invertible Hessian [Gill, 2004]
- Categorical variables
- NAs coefficients

What has been done?

Result of fitting Markov switching autoregressive model

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

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.