PREDICTING TCP/IP NETWORK TRAFFIC USING TIME SERIES FORECASTING

Final Presentation

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goal: forecast TCP/IP traffic

- real-time and short-time

data set

- network traffic of three months

approaches

- classical time series prediction methods
- artificial neural networks

data set preparation

- split into training, and test set
- important to start at the beginning of a period

optimize parameter

- with grid search
- from 0 to 1 with 0.05 steps

parameter

- influence of the previous element
- weight for the level (α)
- weight for the trend (β)
- weight for the seasonality (γ)

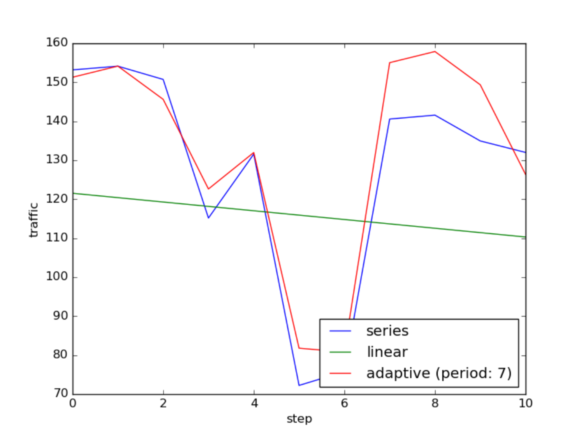
forecast daily traffic

linear:

- α: 0.1
- β: 0.2
- mase: 1.1768

addaptive:

- α: 0.0
- β: 0.0
- γ: 1.0
- period: 7
- mase: 0.3168



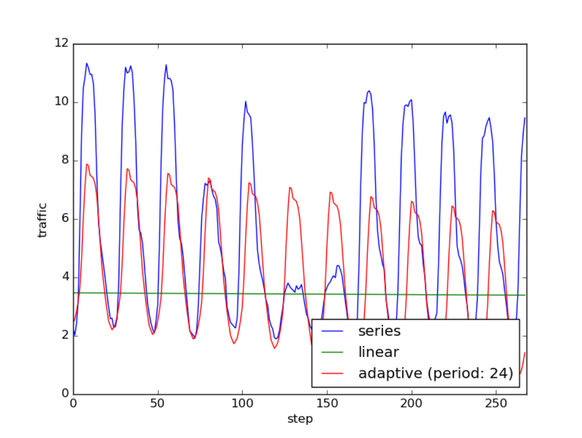
linear:

- α: 0.15
- β: 0.1
- mase: 4.3413

addaptive:

- α: 0.7
- β: 0.0
- γ: 1.0
- period: 24
- mase: 3.2444

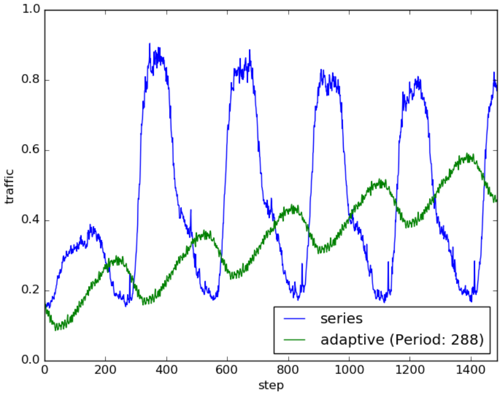
forecast hourly traffic



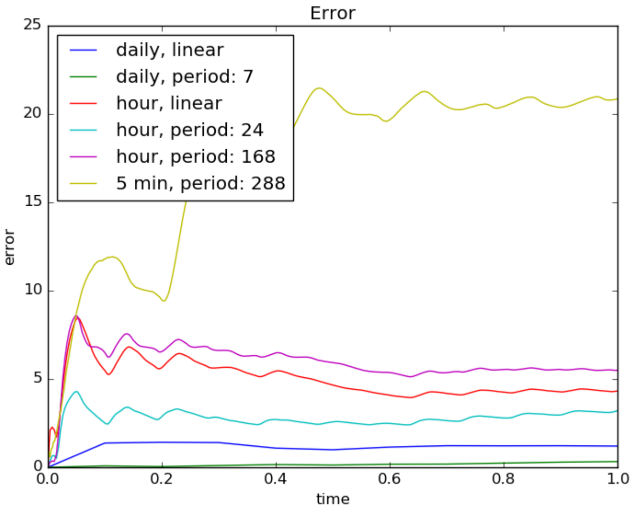
forecast 5 minute traffic

addaptive:

- α: 0.9
- β: 0.65
- γ: 0.9
- period: 288
- mase: 20.8613



Error-development over the complete test set



data set preparation

- generate sequences using sliding window
- split into training, validation, and test set

neural network library

- keras
- theano

hyper parameter search

- sliding window, number of neurons, number of layers,...
- hyperopt library
- tree-structured parzen estimator

MLP

- $N = 25$
- $W = \{1, 2, 4, 8\} \cup \{287, 288, 289\}$

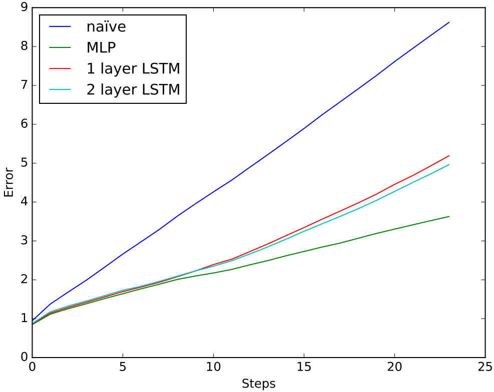
1 layer LSTM

- $N = 19$
- $W = \{1, 2, \ldots, 19\}$

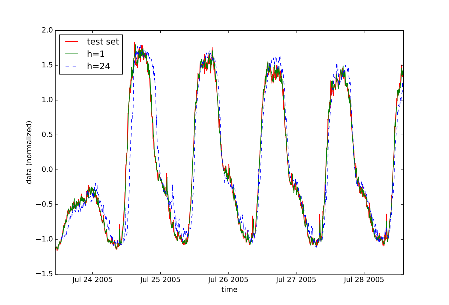
2 layer LSTM

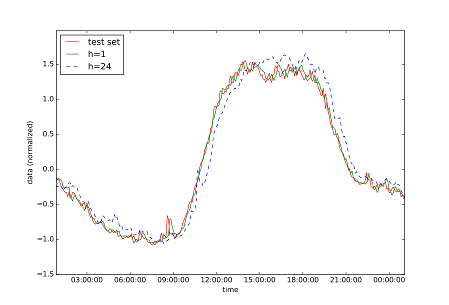
- $N_1 = 13$
- $N_2 = 5$
- $W = \{1, 2, \ldots, 14\}$

forecast error for different horizons



forecasting examples with $h = 1$ and $h = 24$ using MLP



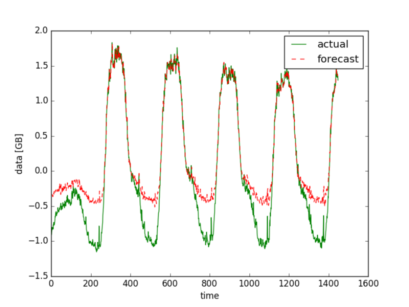


forecast horizon

- one step ahead forecasting
- direct vs. iterative forecasting

training loss function

- MSLE
- penalizes underestimates
- numerical issues



LSTM issues

- high expectations
- too few training samples
- slow

neural networks and time series

- used often for forecasting
- numerous different approaches
- problem solved?

two very different methods

- neural networks: black box
- Holt-Winters: time series engineering

→ hard to compare

Questions?