Performance Modeling of Computer Systems and Networks

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Sample statistics

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1

- Simulation involves *a lot* of data
- Must "compress" the data into meaningful statistics
- Collected data is a *sample* from a much larger *population*
- Two types of statistical analysis
  - "Within-the-run"
  - "Between-the-runs" (replication)
- Essence of statistics: analyze a sample and draw inferences

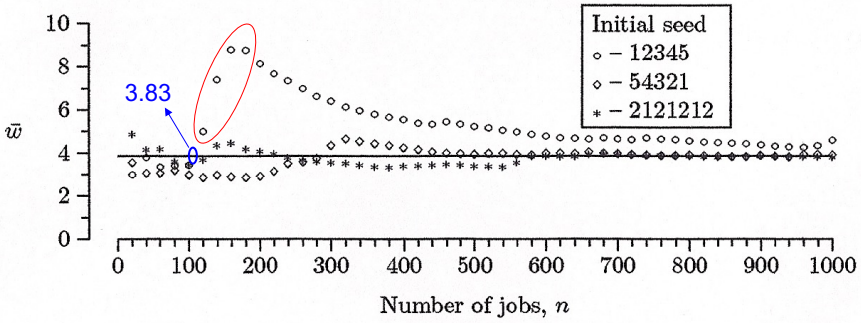
Il campione deve ben rappresentare una generalità

2

abbiamo * e °,
che sono run diverse,
a causa del seed preso.

• The accumulated average wait was printed every 20 job

stiamo vedendo i tempi di risposta, * è tempo risposta dei job su asse x.



dopo si converge al valore teorico.

• The convergence of *w* is slow, erratic, and dependent on the initial seed

campionamento fatto ogni 20, se faccio 3 run devo farlo con 3 semi diversi.
Sto "guardando" 3 scenari diversi per quella coda, che hanno arrivi, servizi dello stesso tipo.
Cambiano i valori in sè.

3

arrival and service processes are *uncoupled*

stream 0 for arrivals, stream 1 for services

for 10025 jobs
- average interarrival time = 1.99
- average wait ..... = 3.92
- average delay ..... = 2.41
- average service time .... = 1.50
- average # in the node ... = 1.96
- average # in the queue .. = 1.21
- utilization ..... = 0.75

sugli stessi arrivi voglio esaminare servizi diversi?
cambio stream per servizi,
passo da 1 a 2.
come vediamo abbiamo dei leggeri cambiamenti.

stream 0 for arrivals, stream 2 for services (or e.g. stream 128 to get more separation)

for 10025 jobs
- average interarrival time = 1.99
- average wait ..... = 3.86
- average delay ..... = 2.36
- average service time .... = 1.50
- average # in the node ... = 1.93
- average # in the queue .. = 1.18
- utilization ..... = 0.75

Theoretical values

$\bar{r}$	$\bar{w}$	$\bar{d}$	$\bar{s}$	$\bar{l}$	$\bar{q}$	$\bar{x}$
2.00	3.83	2.33	1.50	1.92	1.17	0.75

4

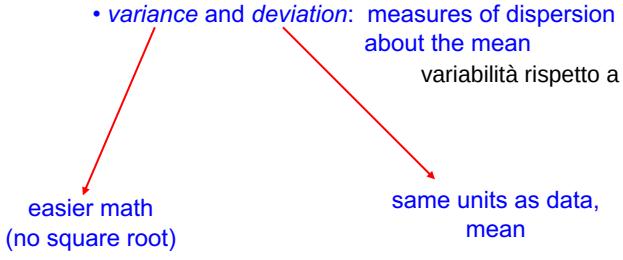
Sample Mean and Standard Deviation

Consider a sample $x_1, x_2, \ldots, x_n$ (continuous or discrete), let us define:

- *sample mean* $\bar{x} = \frac{1}{n}\sum_{i=1}^{n} x_i$
- *sample variance* $s^2 = \frac{1}{n}\sum_{i=1}^{n}(x_i - \bar{x})^2$
- *sample standard deviation* $s = \sqrt{s^2}$
- *coefficient of variation* $s / \bar{x}$

5

- *mean*: a measure of central tendency misura tendenza centrale.
- *variance* and *deviation*: measures of dispersion about the mean
  variabilità rispetto a quella tendenza.



- note that *coefficient of variation (CV)* is unit-less, but a common shift in data changes the CV

6

Relating the mean and standard deviation

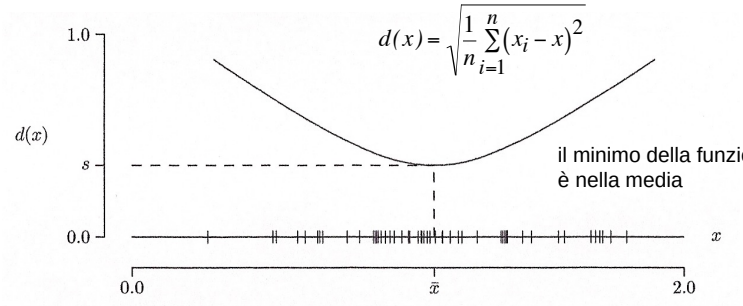
Consider the root-mean-square (rms) function

$$d(x) = \sqrt{\frac{1}{n}\sum_{i=1}^{n}(x_i - x)^2}$$

questa funzione è la dispersione rispetto ad un qualsiasi valore 'x'.
se ci metto x = E[x], cioè la media, tendenza centrale,
questo valore minimizza la funzione d(x).

- *d(x)* measures dispersion about any value *x*
- the mean $\bar{x}$ gives the smallest possible value for *d(x)* (Theorem 4.1.1)
- The standard deviation *s* is that smallest value

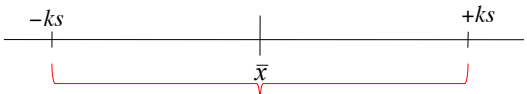
50 samples from program buffon



$\bar{x} \cong 1.095, s \cong 0.354$

Chebyshev's inequality

Consider the number of points that lie within k standard deviations of the mean



- Points farthest from the mean make the most contribution to s

Define the set $S_k = \{x_i | \bar{x} - ks < x_i < \bar{x} + ks\}$

Let $p_k = |S_k|/n$ be the proportion of x_i within $\pm ks$ of $\bar{x}$

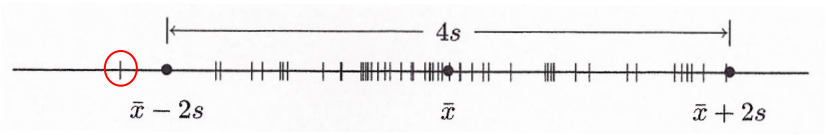
empirica

$$p_k \geq 1 - \frac{1}{k^2} \qquad (k > 1)$$

Chebyshev's inequality

- for *any* sample, at least 75% of the points lie within $\pm 2s$ of $\bar{x}$
- for k=2, the inequality is very conservative:

  tipically 95% lie within $\pm 2s$ *of* $\bar{x}$
- $\bar{x} \pm 2s$ defines the "effective width" of a sample



- most (but not all) points will lie in this interval
- *outliers* should be viewed with suspicion

Linear data transformations

- Often need to convert to different units after data has been collected
- let x'_i be the "new data": $x'_i = ax_i + b$

qui sono tutte CAMPIONARIE

- *sample mean*

la media viene trasformata in modo lineare.

$$\bar{x}' = \frac{1}{n}\sum_{i=1}^{n} x'_i = \frac{1}{n}\sum_{i=1}^{n}(ax_i + b) = \frac{a}{n}\left(\sum_{i=1}^{n} x_i\right) + b = a\bar{x} + b$$

- *sample variance* $\quad (s')^2 = \frac{1}{n}\sum_{i=1}^{n}(x'_i - \bar{x}')^2 = \ldots = a^2 s^2$
- *sample standard deviation* $\quad s' = |a|s$

Examples of Linear Data Transformations

- suppose $x_1, x_2, \ldots, x_n$ measured in seconds
  - to convert to minutes, let $x'_i = x_i/60$

  (a=1/60, b=0)

se media = 45, la trasformazione è:

$$\bar{x}' = \frac{45}{60} = 0.75 \qquad s' = \frac{15}{60} = 0.25 \qquad \text{(minutes)}$$

- *standardize* data (a=1/s, b= $-\bar{x}/s$)

$$x'_i = \frac{1}{s}x_i - \frac{\bar{x}}{s} \qquad x'_i = \frac{x_i - \bar{x}}{s}$$

Then

$$\bar{x}' = 0 \qquad s' = 1$$

Used to avoid problems with very large (or small) valued samples

per trattare dati molto grandi o molto piccoli.
I coefficienti hanno al denominatore
la deviazione standard. Ciò ci permette
di avere media campionaria standardizzata
= 0 e std deviation = 1.
Allora nella disuguaglianza di Chebyshev,
nell'intorno di 2 c'è l'intero campione.

Nonlinear data transformations

Quando la uso? la uso se, invece di un valore specifico del campione, mi interesso ad una PROPRIETA' di quel campione.

- usually involves a Boolean (two-state) outcome
- the *value* of x_i is not as important as the *effect*
- let A be a fixed set; then

A è un insieme

$$x'_i = \begin{cases} 1 & x_i \in A \\ 0 & \text{otherwise} \end{cases}$$

- let p be the proportion of x_i that fall in A:

(media empirica) $$p = \frac{\text{the number of } x_i \text{ in A}}{n}$$

then

$$\bar{x}' = p \qquad s' = \sqrt{p(1-p)}$$

media — std deviation

Non voglio sapere x' quanto vale, piuttosto se cade in un certo range A,
allora la trasformazione è 1 se cade in A,
0 altrimenti.

Examples of Nonlinear Data Transformations

voglio sapere sia tempo attesa medio, sia QUANTI subiscono attesa.

For the single server service queue

- let $x_i = d_i$ be the delay for job i
- let A = R^+, then x_i'=1 iff d_i >0

attesa può essere qualsiasi tempo positivo

- from exerc. 1.2.3 proportion of job delayed is p = 0.723
- then $\bar{x}' = 0.723$ and $s = \sqrt{(0.723)(0.277)} = 0.448$

Computational considerations

Consider the sample standard deviation equation

$$s = \sqrt{\frac{1}{n}\sum_{i=1}^{n}(x_i - \bar{x})^2}$$

Requires two passes through the data:

1. Compute the mean $\bar{x}$
2. Compute the squared differences about $\bar{x}$ distanza di ogni campione dalla media

Must store or re-create the entire sample!
bad when *n* is large!

memorizzo 1 mln di dati? NO
dovrei rigenerarli due volte? una per calcolare la media, e una per la deviazione std?
Posso farlo in uno step?

The conventional one-pass Algorithm

non dovrebbe essere varianza?
Consider the sample standard deviation equation

$$s^2 = \frac{1}{n}\sum_{i=1}^{n}(x_i - \bar{x})^2$$

$$= \frac{1}{n}\sum_{i=1}^{n}\left(x_i^2 - 2\bar{x}x_i + \bar{x}^2\right)$$

Algoritmo di Welford

by separating and simplifying

$$= \left(\frac{1}{n}\sum_{i=1}^{n}x_i^2\right) - \bar{x}^2$$

round-off error, overflow

perchè ho somma con quadrati dentro.

Welford's one-pass algorithm

• running sample mean until *i*

$$\bar{x}_i = \frac{1}{i}\left(x_1 + x_2 + \ldots + x_i\right)$$

• running sample sum of squared deviations until *i*

$$v_i = \left(x_1 - \bar{x}_i\right)^2 + \left(x_2 - \bar{x}_i\right)^2 + \ldots + \left(x_i - \bar{x}_i\right)^2$$

• $\bar{x}_i$ and v_i can be computed recursively $\left(\bar{x}_0 = 0, v_0 = 0\right)$:

$$\bar{x}_i = \bar{x}_{i-1} + \frac{1}{i}\left(x_i - \bar{x}_{i-1}\right)$$

$$v_i = v_{i-1} + \left(\frac{i-1}{i}\right)\left(x_i - \bar{x}_{i-1}\right)^2$$

le calcolo in funzione del passo precedente.

• $\bar{x}_n$ is the sample mean, v_n / n is the variance

Welford's Algorithm
(program `uvs`)

• No *a priori* knowledge of the sample size *n* required
• Less prone to accumulated round-off error

$$\bar{x}_i = \bar{x}_{i-1} + \frac{1}{i}\left(x_i - \bar{x}_{i-1}\right)$$

```
n = 0;
x = 0.0;
v = 0.0;
while (more data ) {
    x = GetData();
    n++;
    d = x - x;
    v = v + d * d * (n - 1) / n;
    x = x + d / n;
}
s = sqrt(v / n);
return n, x, s;
```

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```

$$v_i = v_{i-1} + \left(\frac{i-1}{i}\right)\left(x_i - \bar{x}_{i-1}\right)^2$$

Example

- let $x_1, x_2, \ldots, x_n$ be *Uniform*(a, b) random variates
- in the limit as $n \to \infty$

$$\bar{x} \to \frac{a+b}{2} \qquad s \to \frac{b-a}{\sqrt{12}}$$

media teorica, e deviazione standard teorica

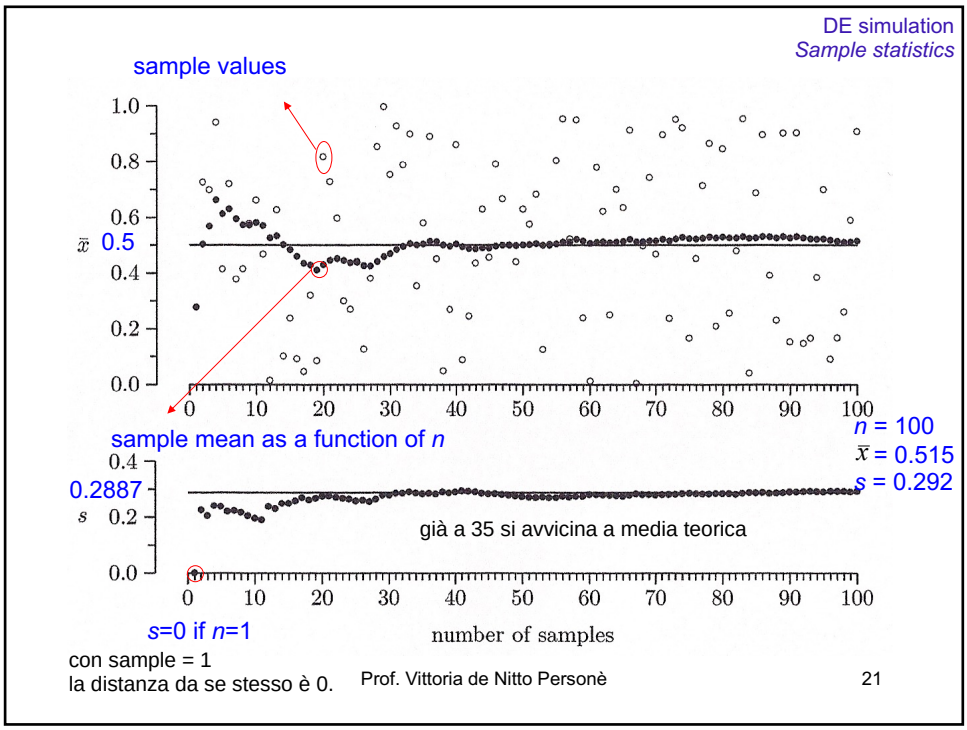
- using *Uniform*(0, 1) $\bar{x}$ and s should converge to

$$\frac{0+1}{2} = 0.5 \qquad \frac{1-0}{\sqrt{12}} \cong 0.2887$$

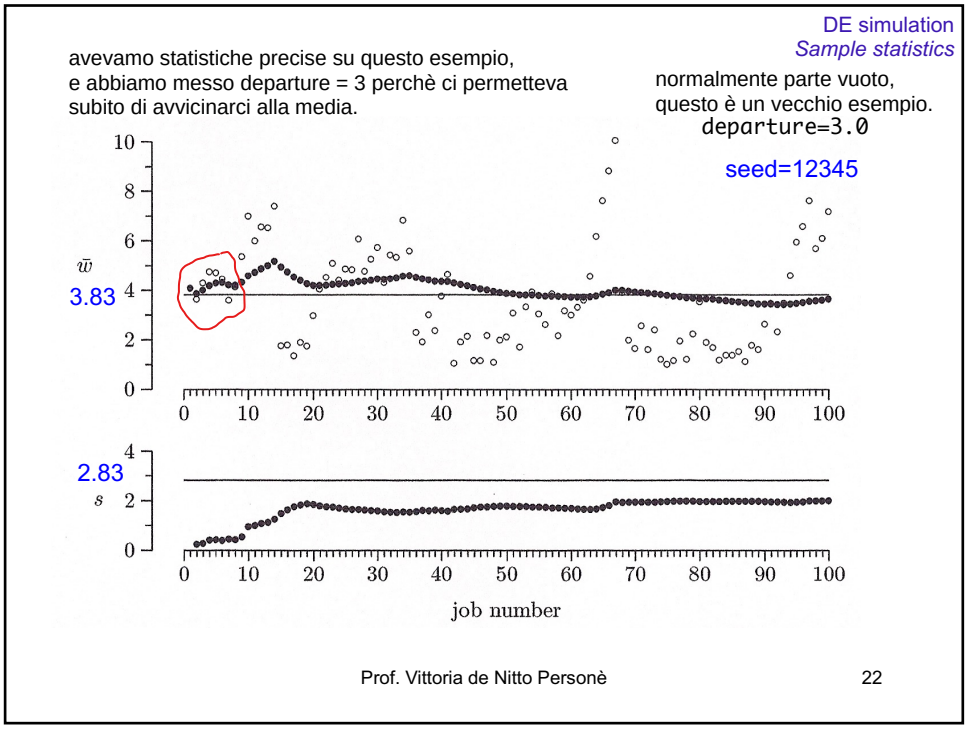
- The convergence to theoretical values is not necessarily monotone

il campione, se piccolo, non arriva subito a questi valori teorici, ma se n cresce dovrebbe arrivarci.

Generando il campione,vediamo che i valori sono sparsi in quanto mimano bene le pseudo variabili random (anche se sappiamo esserci una certa componente deterministica). Si può vedere come la media e la deviazione standard delle 100 generazioni si discostano, anche se di poco, da quelle teoriche (si parla di statistiche campionarie)



21



22

Nel primo grafico dei tempi di risposta, c'è correlazione perchè a gruppi i job attendono un tempo sopra la media (all'inizio, quelli più vicini in rosso sono simulati). La coda si forma, i tempi in coda si allungano sopra 3.83, poi sistema si svuota, o tempi richiesti sono inferiori (sotto 3.83), poi si rialzano etc...
Il campione della slide sopra non è correlato, anche ad occhio non osserviamo pattern.
La deviazione standard di del caso in QUESTA SLIDE è sottostimato, e quindi dovremmo AGGIUSTARE QUESTO BIAS.

time-averaged sample statistics

Il campione sample-path (cioè funziona coi sample) che osserviamo (processo stocastico in funzione di t) è soggetto a:

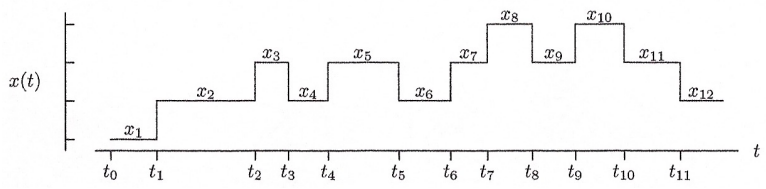
- Let $x(t)$ be the sample path of a stochastic process for $0 < t < \tau$
- *Sample-path mean* $\bar{x} = \frac{1}{\tau}\int_0^\tau x(t)dt$
- *Sample-path variance* $s^2 = \frac{1}{\tau}\int_0^\tau (x(t) - \bar{x})^2 dt$
- *Sample-path standard deviation* $s = \sqrt{s^2}$
- One-pass equation for variance $s^2 = \left(\frac{1}{\tau}\int_0^\tau x^2(t)dt\right) - \bar{x}^2$

$$s^2 = \left(\frac{1}{n}\sum_{i=1}^{n} x_i^2\right) - \bar{x}^2$$

Anche loro sono soggetti ad essere stepwise.

Computational considerations

- For DES, a sample path is *piecewise constant*
- Changes in the sample path occur at *event times* $t_0, t_1, \ldots$



- For computing statistics, integrals reduce to summations

Computational sample-path formulas

Consider a piecewise constant sample path

$$x(t)=\begin{cases} x_1 & t_0 < t \le t_1 \\ x_2 & t_1 < t \le t_2 \\ . & . \\ . & . \\ x_n & t_{n-1} < t \le t_n \end{cases}$$

Da stepwise,
nel continuo passiamo
agli integrali.

- *Sample-path mean* $\bar{x} = \frac{1}{\tau}\int_0^\tau x(t)dt = \frac{1}{t_n}\sum_{i=1}^{n} x_i\delta_i$ with $\delta_i = t_i - t_{i-1}$ inter-event time
- *Sample-path variance*

$$s^2 = \frac{1}{\tau}\int_0^\tau (x(t)-\bar{x})^2 dt = \frac{1}{t_n}\sum_{i=1}^{n}(x_i-\bar{x})^2\delta_i = \left(\frac{1}{t_n}\sum_{i=1}^{n} x_i^2\delta_i\right) - \bar{x}^2$$

Welford's sample path Algorithm

- based on the definitions

$$\bar{x}_i = \frac{1}{i}(x_1\delta_1 + x_2\delta_2 + \ldots + x_i\delta_i)$$
$$v_i = (x_1-\bar{x}_i)^2\delta_1 + (x_2-\bar{x}_i)^2\delta_2 + \ldots + (x_i-\bar{x}_i)^2\delta_i$$

- $\bar{x}_i$ is the sample-path mean of *x(t)* for $t_0 \le t \le t_i$
- v_i / t_i is the sample-path variance
- $\bar{x}_i$ and v_i can be computed recursively $(\bar{x}_0 = 0, v_0 = 0)$

$$\bar{x}_i = \bar{x}_{i-1} + \frac{\delta_i}{t_i}(x_i - \bar{x}_{i-1})$$
$$v_i = v_{i-1} + \frac{\delta_i t_{i-1}}{t_i}(x_i - \bar{x}_{i-1})^2$$

Exercises

- Exercises: 4.1.7, 4.1.8