

Modeling and Analysis of Network Applications and Services

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Outline

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- Research Issues
- Estimation of Long-Range Dependence
- Multi-Resolution Analysis and A Wavelet-Based Estimation
- Stationarity
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- HTTP Interactions with TCP
- Performance Model
- Web Document Structure
- Network Level Simulation
- Modeling Aspects of Client-Server Interactions

- Simulation Setup
- Effects of TCP/IP on Application Parameters
- End-to-End Performance
- Conclusions

Background

- Research project
Traffic Control in ATM Networks: Engineering Impacts for Realistic Traffic Processes
- Support
 - Nutek (SWAP II)
 - Blekinge Forskningsstiftelse
- Focus
 - Self-similarity in teletraffic, origins and impacts
 - Controls for QoS with bursty traffic

Research Issues

- Network application traffic characterization and analysis (HTTP, VBR video; FTP; Webcast)
- Evaluation of schemes for modeling and generation of HTTP and VBR bursty traffic
- Multi-fractal analysis and modeling of network applications and services
- Understanding the origins and impacts of self-similarity
- Effect of controls on self-similar traffic
- Interaction between protocols
- Evaluation of different classes of VBR traffic control
- Design of new VBR control mechanisms

Preliminary results

- "Traffic Characterization Using Wavelet-Based Techniques", D. Boulliant, P. Pruthi and A. Popescu, SPIE International Conference on Performance and Control of Network Systems, Boston, USA, November 1998
- "HTTP Interactions with TCP", P. Pruthi, A.K. Jena and A. Popescu, 11th ITC Specialist Seminar, Yokohama, Japan, October 1998
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Estimation of Long-Range Dependence

- Estimating H
- Aggregation-based estimators (R/S analysis; variance-time analysis)
 - Not precise
 - Rough estimate of H
 - May get seriously biased
- Asymptotically unbiased estimators derived from Gaussian Maximum Likelihood Estimation MLE (Whittle-type estimators)
 - Good statistical performance
 - Drawbacks: parametric estimators ; computational intensive; risk that the estimator may become biased
- Wavelet-based estimation

Multi-Resolution Analysis and a Wavelet-Based Estimation

- Multi-Resolution Analysis (MRA)

$$x(t) = \sum_k a_x(j, k) \phi_{j, k}(t) + \sum_{j=1}^J \sum_k d_x(j, k) \psi_{j, k}(t)$$

where

$$\left\{ \phi_{j, k}(t) = 2^{-\frac{j}{2}} \phi_0(2^{-j}t - k) \right\} \quad \text{and} \quad \left\{ \psi_{j, k}(t) = 2^{-\frac{j}{2}} \psi_0(2^{-j}t - k) \right\}$$

- Discrete wavelet transform: collection of coefficients

$$\{d_x(j, k), j = 1 \dots J, k \in \mathbb{Z}\} \quad \text{and} \quad \{a_x(j, k), k \in \mathbb{Z}\}$$

as defined by the inner products

$$d_x(j, k) = \langle x, \psi_{j, k} \rangle \quad \text{and} \quad a_x(j, k) = \langle x, \phi_{j, k} \rangle$$

Multi-Resolution Analysis and a Wavelet-Based Estimation (cont.)

- Applying the wavelet transform to a wide-sense stationary stochastic process of type LRD
- Power-law behavior of LRD processes with H

$$\gamma_x(\tau) \sim c_f \tau^{-(2H)} \quad , \quad \tau \rightarrow \infty$$

- Power spectrum

$$\Gamma(v) \sim c_f |v|^{-(2H-1)} \quad , \quad v \rightarrow 0$$

- Statistics of the wavelet coefficients

$$E[d_x(j, k)] = 0$$

$$E[|d_x(j, k)|^2] = \int \Gamma(2^{-j}v) |\psi_0(v)|^2 dv = c_f 2^{-j(1-2H)} \int |v|^{1-2H} |\psi_0(v)|^2 dv$$

Practically

$$E[|d_x(j, k)|^2] = \frac{2^j}{n_0} \sum_k |d_x(j, k)|^2$$

Multi-Resolution Analysis and a Wavelet-Based Estimation (cont.)

- Unbiased estimation of the parameter H: linear fitting in a log-log plot

$$\log_2 \left(\frac{2^j}{n_0} \sum_k |d_x(j, k)|^2 \right) = (2H-1)j + \hat{c}$$

where

$$\hat{c} \text{ estimates } \log_2 \left(c_f \int |v|^{1-2H} |\psi_0(v)|^2 dv \right)$$

Number of vanishing moments

$$N > H - 1$$

Stationarity

- Difficulties in distinguishing a stationary process with LRD from a non-stationary one
- Need to test for stationarity assumptions in the process
- Method:
 - Partition the sequence
 - Perform H estimations on each subsequence
 - Compare with the H estimation on the entire sequence
 - Should the process be stationary, the mean of the H estimations should not differ in any larger extend from the H estimate taken over the entire data set
- Condition: independence of the partial estimates

Implementation

- Discrete wavelet transform
 - Fast pyramidal filter-bank based algorithm followed by a time-averaging unit
- Problem: boundary effects
- Solution: discard the corrupted wavelet coefficients from the data set
- Risk: loss of accuracy
- Good practical compromise:
 - $N = H + 1$
- Advantages in terms of memory usage
- Validation:
 - Traces of fBm and fGn
 - Excellent agreements with theoretical results

Measurements

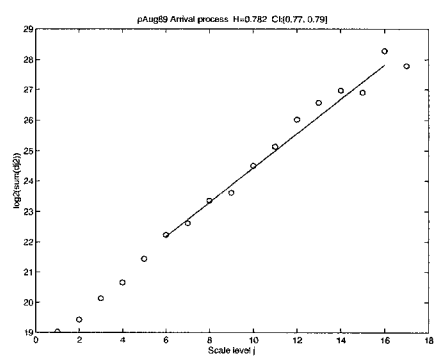
- Ethernet data
Bellecore Ethernet traces (Aug '89)

Focus: discrete versions of the arrival process and the corresponding point-process
Sampling interval: 6 msec

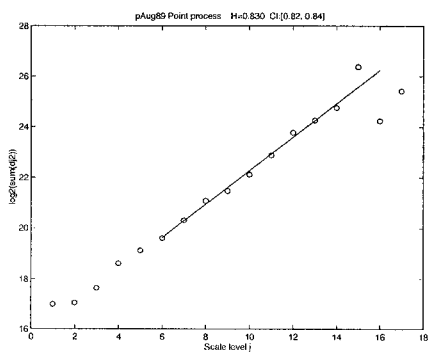
Focus: stationarity condition

Wavelet: Daubechies wavelet with $N = 2$

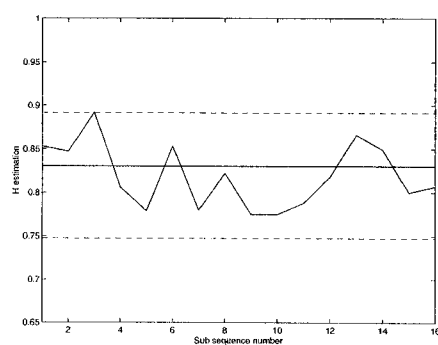
Measurements (cont.)



Measurements (cont.)



Measurements (cont.)



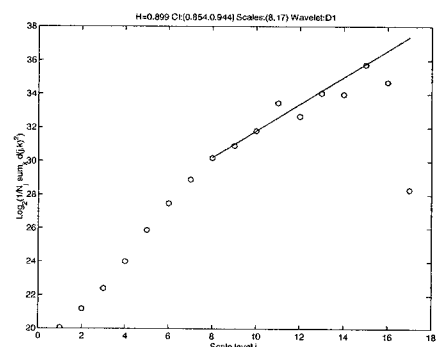
Measurements (cont.)

- VBR video data
Movie "Star Wars" traces
Encoded using MPEG-1
Movie length: ~ 2 hours

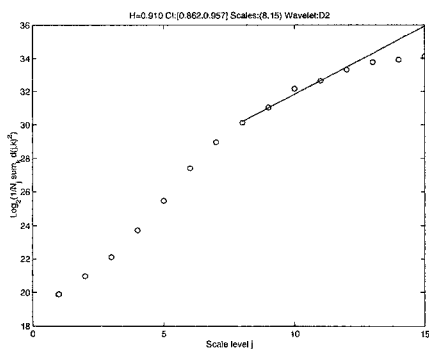
Wavelets: Haar wavelet, Daubechies 2 wavelet and Daubechies 3 wavelet

Question: non-stationarity vs estimator sensitivity (when strong short-lag correlations)

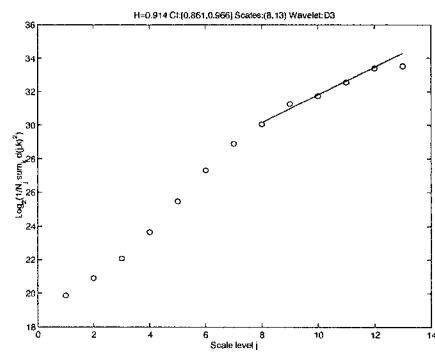
Measurements (cont.)



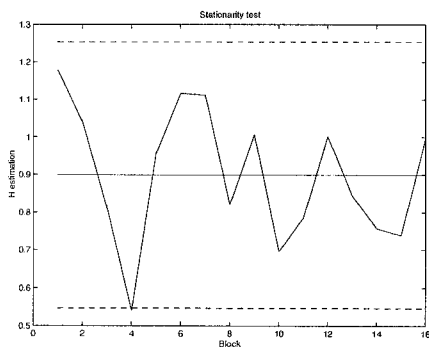
Measurements (cont.)



Measurements (cont.)



Measurements (cont.)



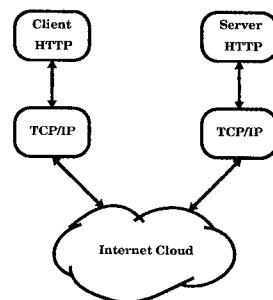
HTTP Interactions with TCP

- Question: understanding the self-similar phenomenon in network packet traffic
- Underlying physics that could give rise to self-similarity:
 - User (human) behavior (sociology, Lotka's law; medicine, cardiac spectrum; biology, Willis' law; economics, Pareto's law; etc)
 - Data generation, organization and retrieval (application characteristics: heavy-tailed as well as light-tailed packet arrival and file size distributions; ON-OFF sources with infinite variance syndrome, Noah effect)
- Computational models (client/server)
- Traffic aggregation (Joseph effect)
- Network control with bounded resources
- Feedback-based (flow) control mechanisms
- Protocol interactions (cascading effects)
- Network evolution

HTTP Interactions with TCP (cont.)

- Management of application traffic has requirements that are different from those for the management of transport-level traffic
- Application-level traffic management: decisions on the admission control and resource management hierarchy
- Transport- and network-level management: requires the delivery of implied (e.g., IP) or contracted (e.g., ATM) QoS
- Conclusion: need to understand the traffic parameters at the application layer AND to model and quantify the effects of diverse control mechanisms
- Problem: lack of results showing quantitative contributions of protocol stacks and their effects on source parameters
- Main question: how specific LRD parameters (application-level) get modified by TCP/IP?
- Application of interest: WWW

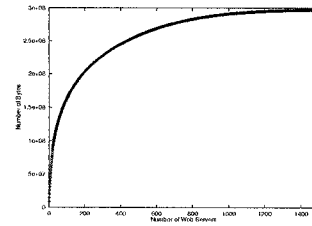
Performance Model



Web Document Structure

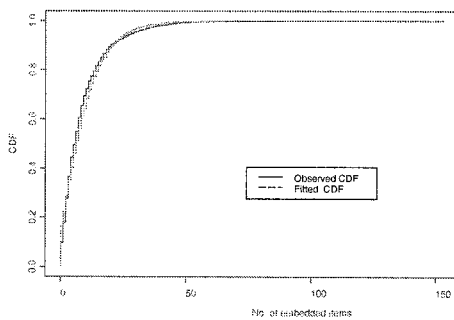
- Analysis of data (web traffic) collected during a busy hour from a production Frame Relay network (part of Pacific Bell's Internet access network)
- About 1800 web servers were accessed by hundreds clients during this interval via one Frame Relay trunk
- A number of about 25000 web pages were analyzed
- Contributions:
 - Distribution of the total number of bytes accessed from various servers on the Internet during a busy hour
 - Distribution of the number of embedded items within web documents

Web Document Structure (cont.)



Total number of bytes received during a busy hour from the first X most popular servers

Web Document Structure (cont.)



Number of internally embedded items: actual vs as fitted by a negative binomial distribution

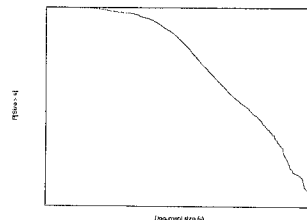
Network Level Simulation

- Simulation environment: OPNET simulation tool
- Clients and servers grouped into two 10 Mbps Ethernet networks
- Interconnection of Ethernets: 192 kbps link
- Model with multiple client nodes (up to 60 users) and a single server
- Experiments focused onto the bottleneck link

Modeling Aspects of Client-Server Interactions

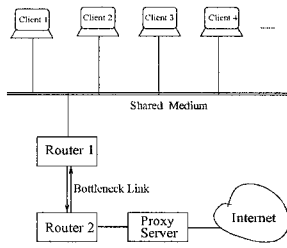
- Client model: ON/OFF source
- Server model: FIFO
- Probability of success in accessing a web server (web page request): 90%
- Probability of objects of type HTML (server traffic): 50%
- Browser caching not modeled
- However, probability of no change for a specific document (since last transferred): 4%

Modeling Aspects of Client-Server Interactions (cont.)



Typical CCDF (log-log plot) of web document sizes

Simulation Setup

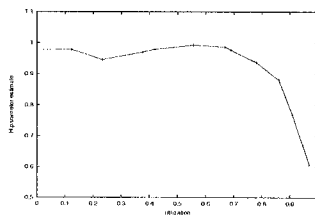


Simulation setup for analyzing the effect of TCP on HTTP performance

Effects of TCP/IP on Application Parameters

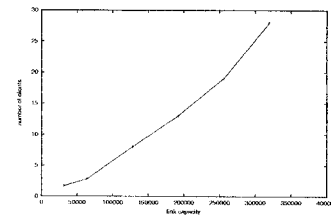
- Aggregate traffic on the Bottleneck Link: aggregation of several TCP sessions
- Duration of TCP sessions: governed by the distribution of objects as well as the effects of controls and congestion
- Application traffic: Pareto model
- Network traffic: fBm model
- Long estimations (H parameter) under conditions of high load
- Estimates (simulation):
 - H as a function of link utilization
 - Number of users as a function of link capacity
 - fBm peakedness as a function of link utilization

Effects of TCP/IP on Application Parameters (cont.)



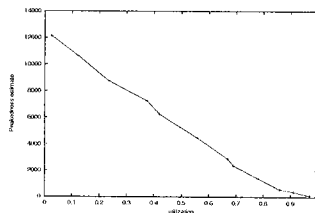
Hurst parameter as a function of utilization on the bottleneck link from server to client

Effects of TCP/IP on Application Parameters (cont.)



Number of web users supported by a channel with capacity C

Effects of TCP/IP on Application Parameters (cont.)

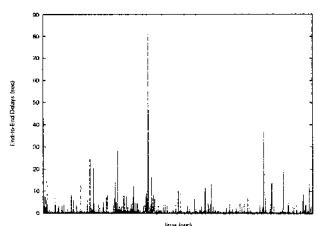


fBm peakedness as a function of link utilization

End-to-End Performance

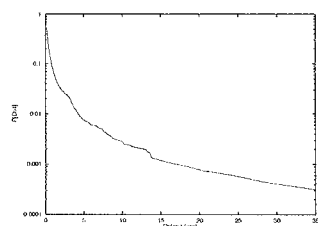
- Main goal: end-to-end application level performance (delay)
- Conditions for simulation experiments:
 - Bottleneck link: 192 kbps
 - Router buffers: 57.6 kb
- Extreme difficulties when computing analytically end-to-end delay (mixing of negative binomial distribution with convolutions of Weibull distributions)

End-to-End Performance (cont.)



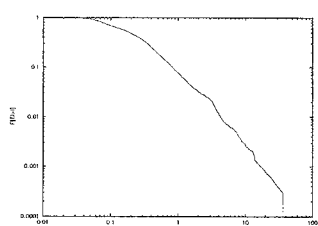
Observed end-to-end web object retrieval delays (sample trace)

End-to-End Performance (cont.)



CCDF of the observed end-to-end application delays (semi-log plot)

End-to-End Performance (cont.)



CCDF of the observed end-to-end application delays (log-log plot)

Conclusions

- **Contributions**
 - Wavelet-based tool for the analysis of LRD traffic
 - Distribution of the total number of bytes accessed from various servers during a busy hour
 - Distribution of the number of embedded items within web documents
 - Simulation of a client-server environment for WWW
 - Interactions between HTTP and TCP/IP protocols in terms of self-similarity in network traffic
- **Further topics of interest**
 - Wavelet-based analysis of VBR traffic
 - Multi-fractal properties of traffic
 - Engineering of trunks and network resources for end-to-end QoS
 - Interactions among protocols (cascading effects)