



Neural Network Modeling of Self-Similar Teletraffic

Homayoun Yousefi'zadeh
Center for Pervasive Communications
Electrical and Computer Engineering Dept.
University of California, Irvine
<http://www.ece.uci.edu/~hyousefi/pub.html>



Self-Similar Teletraffic

- Burst Within Burst Architecture
- Traffic Spikes Ride on Longer Term Ripples, that in Turn Ride on Longer Term Swells, So on and So forth
- Structural Similarities across a Wide Range of Time Scales
- Teletraffic Patterns Exhibit Fractal Behavior w/ No Actual Burst Length



Second-Order Self-Similarity

- Slowly Decaying Variances
 - $\text{var}(X^{(m)}) \sim k_2 m^{(-b)}$ as $m \rightarrow \infty$ with $0 < \mathbf{b} < 1$
- Long Range Dependence
 - Non-Summable Autocorrelations, $\sum_n R(n) = \infty$
- $1/f$ Noise Property
 - Power Law near the Origin
 - $f(\mathbf{I}) = k_3 \mathbf{I}^{-g}$ as $\mathbf{I} \rightarrow \infty$ with $0 < \mathbf{g} < 1$



Self-Similarity Evidence

- Ethernet LAN Traffic: Leland et al.
- ISDN Traffic: Hellstern et al.
- Variable Bit Rate (VBR) Video:
Beran et al.
- Common Channel Signaling
Network (CCSN): Duffy et al.

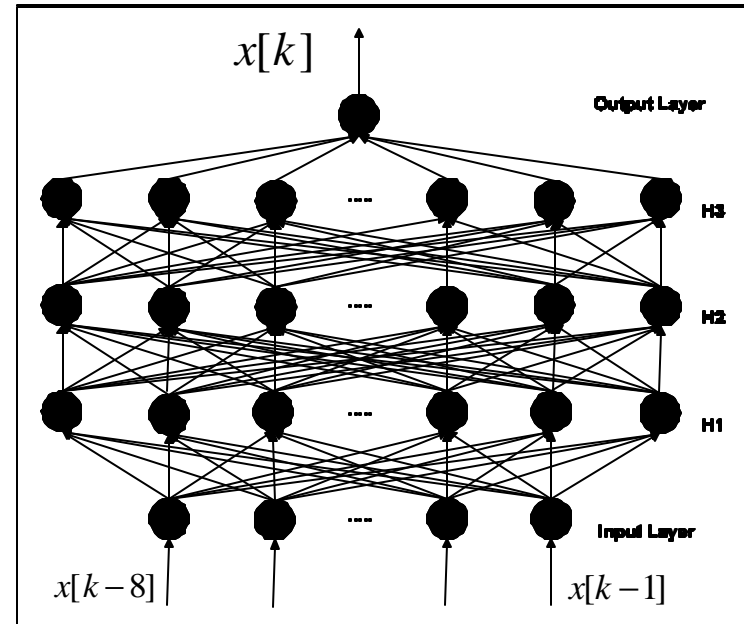


Self-Similar Teletraffic Modeling

- Statistical Approach
 - Leland, Willinger, Taqq, Willson
- Chaotic Systems Approach
 - Erramilli, Singh, Prutti
- Neural Network (NN) Approach
 - Yousefi'adeh, Jonckheere

Perceptron NN Traffic Modeling

- Fully Connected
- Feed Forward
- BPA Learning
- Inputs:
 $x[k-8]$ thru $x[k-1]$
- 3 Hidden Layers
w/ 20 PEs Each
- Output: $x[k]$





Back Propagation Algorithm

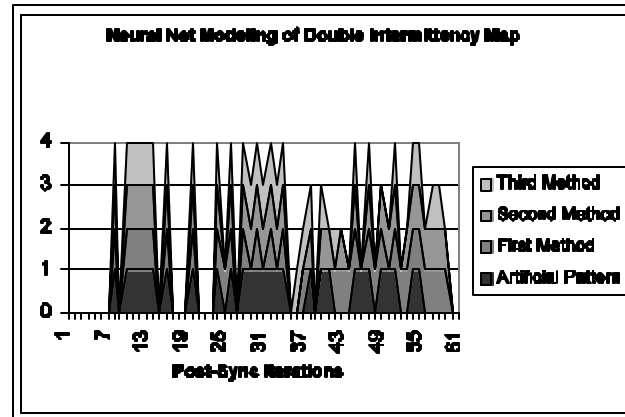
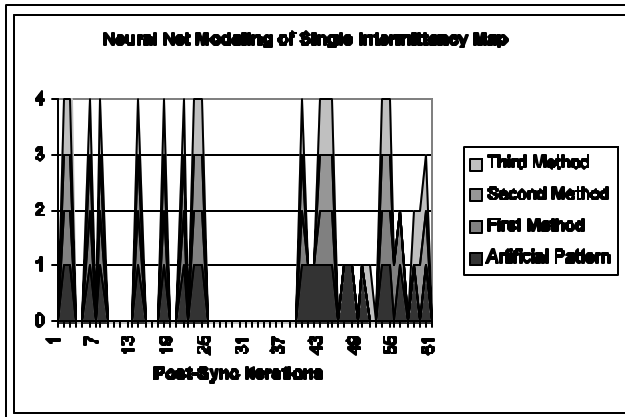
- Start from an Initial Set of Weighting Functions
- Do {
 - Propagate Forward from Input u to Output \mathbf{J}
 - Calculate Absolute Output Error $E = \frac{1}{2} \sum_k (u_k - J_k)^2$ and Calculate Backward Scaled Relative Errors of Each PE
$$e_j[s] = x_j[s] \cdot (1 - x_j[s]) \cdot \sum_k \{e_k[s+1] \cdot w_{kj}[s+1]\}$$
 - Calculate per PE Variations of Weighting Functions
$$\underbrace{\Delta w_{ji}[s]}_{(k+1)\text{-thstep}} = lc \cdot e_j[s] \cdot \{x_i[s-1] + k \cdot e_i[s-1]\} + M \underbrace{(\Delta w_{ji}[s])}_{k\text{-thstep}}$$
- } While (Error > Bound)



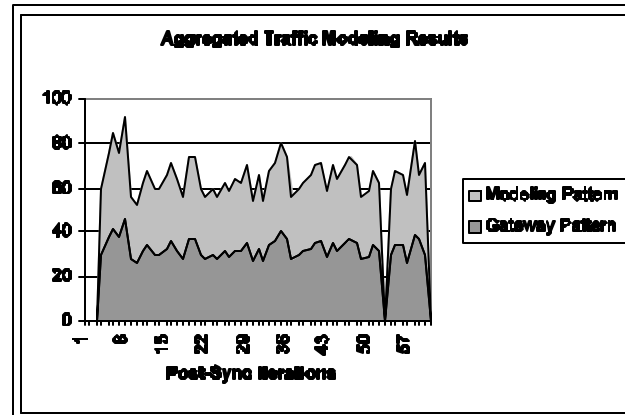
NN Teletraffic Modeling

- Intermittency Maps Artificial Traffic
- Modeling Alternatives:
 1. Discrete 0 and 1 per PKT Traffic Samples
 - Low Learning Speed
 2. Predicting Samples of Chaotic Maps
 - Indirect Modeling w/ the Same Threshold
 3. Normalized Artificial Traffic Samples
 - Direct Modeling Utilizing Continuous Artificial Samples between 0 and 1

Complexity & Modeling Results



- BPA Complexity
 - Time: $O(IN)$
 - Space: $O(N)$





Numerical Issues

- Time Consuming Learning Algorithm Due to Dynamics Complexity
- Iterative Learning Is Required as the Result of Facing Chaotic Divergence
- Impact of Initial Weighting Functions of NN in the Algorithm Convergence