

Neural Network Estimation of Packet Arrival Rate in Self-Similar Queuing Systems

Homayoun Yousefi'zadeh
Department of EECS
University of California, Irvine
hyousefi@uci.edu



Problem Statement

- Objective: Estimating Average Queuing Delay in ATM Systems
- Approach: Utilizing A Neural Network Prediction Scheme to Estimate Packet Arrival Rate Dynamically

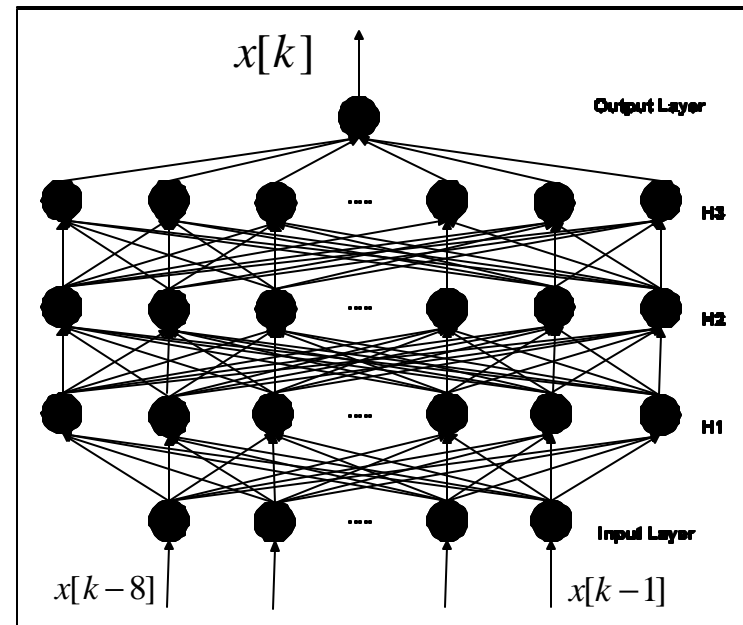


Self-Similarity

- Structural Similarities across a Wide Range of Time Scales
- Properties
 - Slowly Decaying Var's
 $\text{var}(X^{(m)})_{m \rightarrow \infty} \sim k_2 m^{(-b)}, \quad 0 < b < 1$
 - Long Range Dependence
Auto-Correlation Sum $\sum_n R(n) = \infty$
 - $1/f$ Noise Property
 $f(I)_{I \rightarrow \infty} = k_3 I^{-g}, \quad 0 < g < 1$
- Teletraffic Patterns Exhibit Fractal Behavior w/ No Actual Burst Length
- Traffic Evidence
 - Ethernet LAN: Leland
 - ISDN: Hellstern
 - VBR Video: Beran
 - CCSN: Duffy

Self-Similar Teletraffic Modeling

- Statistical Approach
 - Leland, Willinger, Taqq, Willson
- Chaotic Systems Approach
 - Erramilli, Singh, Prutti
- Neural Network (NN) Approach
 - Yousefi'zadeh, Jonckheere
 - 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)
- BPA Complexity: Time $O(IN)$ Space $O(N)$

Self-Similar Traffic Generation

- Artificial On-Off Source Model:
Intermittency Maps

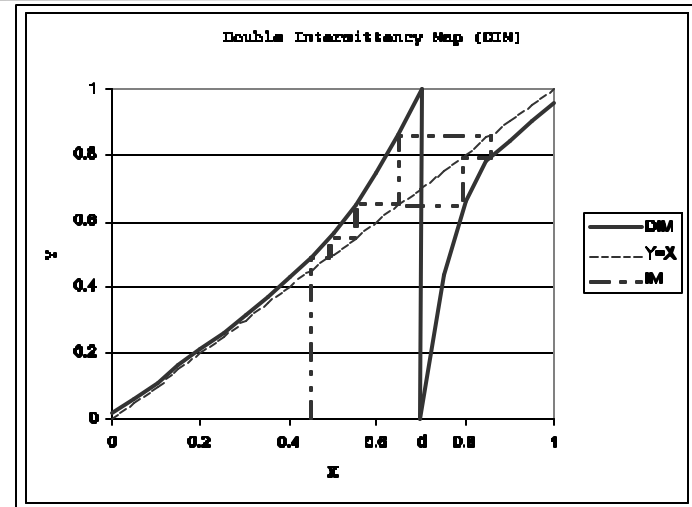
$$x_{n+1} = \begin{cases} e_1 + x_n + c_1 x_n^m, & 0 \leq x_n \leq d \\ -e_2 + x_n + c_2 (1 - x_n)^m, & d \leq x_n \leq 1 \end{cases}$$

$$e_1 = 0.01, e_2 = 0.05, m = 5$$

$$c_1 = 1.73, c_2 = 267.49$$

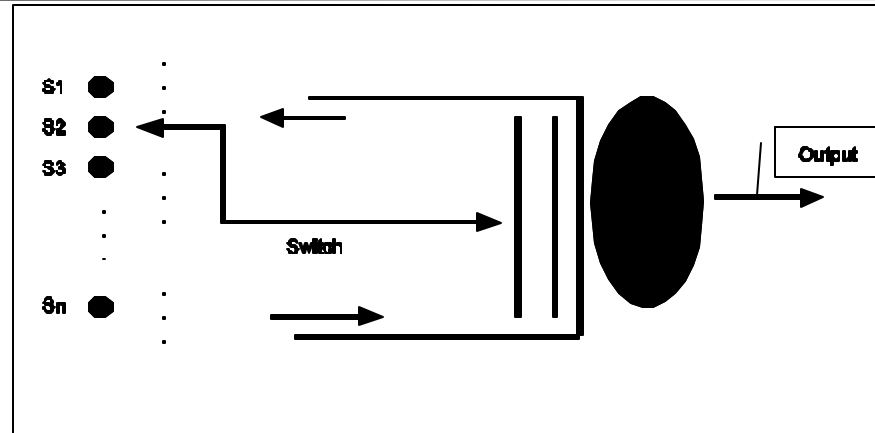
$$x_0 \in [0.1, 0.3], d = 0.7$$

- Threshold-Based Transition of State from Active to Passive State and Vice-Versa



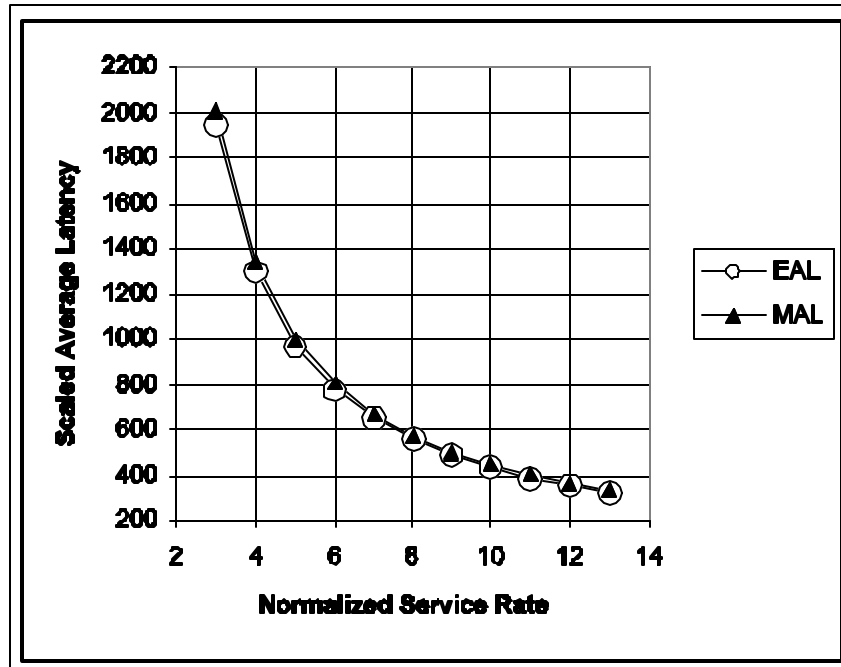
- NN Modeling of DIM or Normalized Continuous Traffic Samples

Experiment Setup



- Sources $n=3$ with 120 DIMs Each
- Burst Scale ATM (FIFO) Queuing
- STDM (Shared Service Rates, e.g., ATM VCs) Scheduling
- Fixed Service Rate, Negligible Buffer Loss
- Complete-Sharing Buffer Mgmt

Simulation Results



EAL: NN Estimated Avg. Latency MAL: Measured Avg. Latency



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



References

- [1] A. Adas, "Traffic Models in Broadband Networks," IEEE Communications Magazine, pp. 82-89, July 1997.
- [2] A. Alkhatib, M. Krunz, "Application of Chaos Theory to the Modeling of Compressed Video," In Proc. of the IEEE ICC 2000 Conference, Vol. 2, New Orleans, June 2000.
- [3] J. Beran, R. Sherman, M. S. Taqqu, W. Willinger, "Variable Bit Rate Video Traffic and Long Range Dependence," IEEE/ACM Trans. on Networking, Vol. 2, NO. 3, Apr. 1994.
- [4] D. E. Duffy, W. Willinger, "Statistical Analysis of CCSN/SS7 Traffic Data from Working CCS Subnetworks," IEEE JSAC, 1994.
- [5] A. Erramilli, R. P. Singh, P. Pruthi, "Chaotic Maps as Models of Packet Traffic," ITC Vol. 14, pp. 329-338, 1994.
- [6] S. E. Fahman, "An Empirical Study of Learning Speed in Back-Propagation Networks," Technical Report CMU-CS-88-162, Carnegie Mellon University, June 1988.
- [7] G. Gomes, N. L. S. da Fonseca, N. Agoulmine, J. N. de Souza, "Neurocomputation of the Hurst Parameter", In Proc. of IEEE ITS, 2002.
- [8] K. M. Hellstern, P. Wirth, "Traffic Models for ISDN Data Users: Office Automation Application," In Proc. ITC-13, Denmark, 1991.
- [9] W. E. Leland, W. Willinger, M. S. Taqqu, D. V. Willson, "Statistical Analysis and Stochastic Modeling of Self-Similar Datatraffic," ITC Vol. 14, pp. 319-328, 1994.
- [10] W. E. Leland, W. Willinger, M. S. Taqqu, D. V. Willson, "On the Self-Similar Nature of Ethernet Traffic," IEEE/ACM Trans. on Networking, Vol. 2, NO. 1, pp. 1-15, Feb. 1994.
- [11] M. Minsky, S. A. Papert, "Perceptrons: An Introduction to Computational Geometry.," MIT Press, Cambridge, MA, expanded edition, 1988/1969.
- [12] A. Van Ooyen, B. Neihuis, "Improving the Convergence of Back Propagation Algorithm," Neural Networks, Vol.5, No.3, 1992
- [13] J. M. Pitts, L. G. Cuthbert, M. Bocci, E. M. Scharf, "An Accelerated Simulation Technique for Modeling Burst Scale Queuing Behavior in ATM," ITC Vol. 14, pp. 777-786, 1994.
- [14] H. Yousefi'zadeh, "Neural Network Modeling of a Class of ON-OFF Source Models with Self-Similar Characteristics," In Proc. of the First Workshop on Fractals and Self-Similarity, ACM SIGKDD, July 2002.
- [15] H. Yousefi'zadeh, E. A. Jonckheere, J. A. Silvester, "Utilizing Neural Networks to Reduce Packet Loss in Self-Similar Teletraffic Patterns," In Proc. of IEEE ICC, May 2003.