### Packet-Loss Prediction Model Based on Historical Symbolic Time-Series Forecasting

by

### **Hooman Homayounfard**

A dissertation submitted in partial fulfilment of the requirements for the degree of Doctor of Philosophy

in the Faculty of Engineering and Information Technology



University of Technology, Sydney

October 2013

© Copyright 2013

by

**Hooman Homayounfard** 

© All rights reserved. This work may not be reproduced in whole or in part, by photocopy or other means, without the permission of the author.

#### **CERTIFICATE OF ORIGINAL AUTHORSHIP**

I certify that the work in this thesis has not previously been submitted for a degree nor has it been submitted as part of requirements for a degree except as fully acknowledged within the text.

I also certify that the thesis has been written by me. Any help that I have received in my research work and the preparation of the thesis itself has been acknowledged. In addition, I certify that all information sources and literature used are indicated in the thesis.

#### Signature of Candidate

Production Note: Signature removed prior to publication.

### Acknowledgements

During my PhD program, I have received support and encouragement from a great number of individuals. I express my deep gratitude to my principal supervisor, Dr Paul Kennedy, for his excellent guidance in writing this thesis and the papers which preceded chapters. Dr Paul's professional advice and unyielding support led me to accomplishing this task.

I would like to thank my co-supervisors Prof John Debenham, Prof Robin Braun and Prof Simeon Simoff for advising me on the work of this thesis. I should also acknowledge Prof Barry Jay, Prof Didar Zowghi, Prof Massimo Piccardi, Prof Longbing Cao, Prof Jie Lu, Dr Ante Prodan, Dr Vinod Mirchandani, Dr Priyadarsi Nanda, Dr Masoud Talebian, Andrew Litchfield, Jose Vergara, Nima Ramzani, Debi Taylor and Vahid Behbood. These are a few of many people who had a positive impact on my achievements.

I am in debt to the whole UTS community for challenging my mind over the past years. I do thank Mrs Eilagh Rurenga for polishing chapters in my thesis. I am beyond grateful for the help from Craig Shuard and Phyllis Agius, the FEIT research officers.

Dear family and friends, thank you for your incredible support. I would have been lost without you in this process. My special regard to my wife and mother, Narges and Mahin, for their sincere love, patience and support. The thesis is dedicated to my dear Leila.

#### **Publications**

- Hooman Homayounfard, Paul Kennedy, and Robbin Braun, NARGES: Prediction Model for Informed Routing in a Communications Network, In J. Pei et al., editor, LNAI, volume 7818, pages 327-338. Springer Berlin Heidelberg, 2013.
- Hooman Homayounfard and Paul Kennedy, HDAX: Historical Symbolic Modelling of Delay Time Series in a Communications Network, In P. J. Kennedy, K. Ong, and P. Christen, editors, AusDM09, volume 101 of CRPIT, pages 129-138, Melbourne, Australia, 2009.

### **Abstract**

Rapid growth of Internet users and services has prompted researchers to contemplate smart models of supporting applications with the required Quality of Service (QoS). By prioritising Internet traffic and the core network more efficiently, QoS and Traffic Engineering (TE) functions can address performance issues related to emerging Internet applications. Consequently, software agents are expected to become key tools for the development of future software in distributed telecommunication environments. A major problem with the current routing mechanisms is that they generate routing tables that do not reflect the real-time state of the network and ignore factors like local congestion.

The uncertainty in making routing decisions may be reduced by using information extracted from the knowledge base for packet transmissions. Many parameters have an impact on routing decision-making such as link transmission rate, data throughput, number of hops between two communicating peer end nodes, and time of day. There are also other certain performance parameters like delay, jitter and packet-loss, which are decision factors for online QoS traffic routing.

The work of this thesis addresses the issue of defining a Data Mining (DM) model for packet switching in the communications network. In particular, the focus is on decision-making for smart routing management, which is based on the knowledge provided by DM informed agents. The main idea behind this work and related research projects is that time-series of network performance parameters, with periodical patterns, can be

used as anomaly and failure detectors in the network. This project finds frequent patterns on delay and jitter time-series, which are useful in real-time packet-loss predictions.

The thesis proposes two models for approximation of delay and jitter time-series, and prediction of packet-loss time-series – namely the Historical Symbolic Delay Approximation Model (HDAX) and the Data Mining Model for Smart Routing in Communications Networks (NARGES). The models are evaluated using two kinds of datasets. The datasets for the experiments are generated using: (i) the Distributed Internet Traffic Generator (D-ITG) and (ii) the OPNET Modeller (OPNET) datasets.

HDAX forecasting module approximates current delay and jitter values based on the previous values and trends of the corresponding delay and jitter time-series. The prediction module, a Multilayer Perceptron (MLP), within the NARGES model uses the inputs obtained from HDAX. That is, the HDAX forecasted delay and jitter values are used by NARGES to estimate the future packet-loss value.

The contributions of this thesis are (i) a real time Data Mining (DM) model called HDAX; (ii) a hybrid DM model called NARGES; (iii) model evaluation with D-ITG datasets; and (iv) model evaluation with OPNET datasets.

In terms of the model results, NARGES and HDAX are evaluated with offline heterogeneous QoS traces. The results are compared to Autoregressive Moving Average (ARMA) model. HDAX model shows better speed and accuracy compared to ARMA and its forecasts are more correlated with target values than ARMA. NARGES demonstrates better correlation with target values than ARMA and more accuracy of the results, but it is slower than ARMA.

## **Contents**

A	Acknowledgements v									
Al	bstrac	t	vii							
1	Intr	oduction								
	1.1	Motivation	5							
	1.2	Objectives and Key Tasks	6							
	1.3	Research Design and Methodology	7							
		1.3.1 Data Network Scenarios	7							
		1.3.2 Proposed Data Mining Model	8							
	1.4	Contributions of the Thesis	10							
	1.5	Structure of the Thesis	11							
2	A R	eview of QoS Time-Series Prediction Models	13							
	2.1	Overview	14							
	2.2	Routing in Communications Networks	16							

	2.2.1	Problems in Decision-Making for Routing
	2.2.2	Online QoS Routing
	2.2.3	QoS Routing Parameters
		2.2.3.1 Packet Delay
		2.2.3.2 IPDV
		2.2.3.3 Packet Loss
2.3	Teleco	mmunications Data Analysis
	2.3.1	Knowledge Discovery in Telecommunications
	2.3.2	Data Network Scenarios
2.4	Predict	ion Methods and Models for QoS Routing
	2.4.1	Intelligent agents for real time data mining
	2.4.2	QoS pattern analysis
	2.4.3	Other Related Work
2.5	Time-S	Series Analysis and Forecasting
	2.5.1	Quantitative Time-Series Analysis
		2.5.1.1 Modeling and forecasting with ARMA 40
		2.5.1.2 AR Model
		2.5.1.3 MA Model
		2.5.1.4 ARMA models
		2.5.1.5 Non-Stationary Models and ARIMA 42

		2.5.2	Qualitative Time-Series Analysis	12
			2.5.2.1 Frequent Pattern Mining	43
			2.5.2.2 Perception Based Data Mining	45
			2.5.2.3 Multilayer Perceptron	<del>1</del> 7
	2.6	Conclu	asions	47
3	Data	a Minin	g Model for Packet Loss Prediction 4	49
	3.1	Overvi	iew	50
	3.2	Prelim	inary Descriptions	54
		3.2.1	QoS Time Series	55
		3.2.2	Pattern Definition	56
		3.2.3	Look-up Table	58
	3.3	Forma	l Model Description	59
		3.3.1	Forecasting Module: HDAX	50
			3.3.1.1 HDAX Training	51
			3.3.1.2 HDAX Simulation	52
		3.3.2	Predictive Module: Multi-layer Perceptron	53
	3.4	Impler	mentation Paradigm	55
		3.4.1	Forecasting Module: HDAX	55
			3.4.1.1 Training Phase	67
			3.4.1.2 Simulation Phase 6	58

		3.4.2	Predictiv	e Module: Multi-layer Perceptron	69
			3.4.2.1	Network Design	69
			3.4.2.2	Training Algorithm	70
	3.5	Conclu	usions		72
4	Mo	del Eva	luation		73
	4.1	Evalua	ntion Bench	hmark and Measurements	74
		4.1.1	ARMA I	Benchmark	74
		4.1.2	Error Me	easurement	75
		4.1.3	Speed M	easurement	76
		4.1.4	Quality I	Measurement	77
	4.2	Datase	ets		78
		4.2.1	D-ITG D	Datasets	79
			4.2.1.1	D-ITG Data Characteristics	81
			4.2.1.2	D-ITG Network Test-beds	82
			4.2.1.3	D-ITG Software Architecture	84
			4.2.1.4	Parameter Settings for D-ITG	85
		4.2.2	OPNET	Datasets	87
			4.2.2.1	OPNET Data Characteristics	88
			4.2.2.2	OPNET Network Test-bed	89
			1223	Parameter Settings for OPNET Modeller	00

	4.3	Evalua	ition Meth	odology	91
	4.4	Experi	ments and	Results	92
		4.4.1	Experim	ent 1: Approximating Delay Time-Series with HDAX 9	93
		4.4.2	•	ent 2: Impact Analysis of End-to-End Path with Various	
			Network	Congestion Level on Model Predictions	97
			4.4.2.1	Model Results with D-ITG Datasets	97
			4.4.2.2	Model Comparison	98
			4.4.2.3	Discussion on the Quality of Results	01
			4.4.2.4	HDAX	01
			4.4.2.5	NARGES	04
		4.4.3	Experim	ent 3: Impact Analysis of Network Queuing Policies on	
			•	rediction	06
			4.4.3.1	Model Results with OPNET Datasets	06
			4.4.3.2	Model Comparison	07
			4.4.3.3	Discussion on the Quality of Results	09
			4.4.3.4	HDAX	09
			4.4.3.5	NARGES	11
	4.5	Summ	ary of Mo	del Performance	13
	4.6	Conclu	usions		16
5	Con	clusions	s and Futi	ure Work 12	1 <b>7</b>

	5.1	Conclusions	. 118
	5.2	Limitations	. 121
	5.3	Future Work	. 121
A	List	of Acronyms	125
В	ARN	MA Parameter Estimation	131
	B.1	Preliminary Estimation	. 131
	B.2	Maximum Likelihood Estimation	. 135
C	Imp	lementation of Loss Predictor - Source Code	137
	C.1	NARGES Implementation	. 137
	C.2	HDAX Implementation	. 150
	C.3	HDAX Functions	. 156
	C.4	Error function	. 160
	C.5	Running Experiments	. 162
	C.6	ARMA Implementation	. 168
Bil	bliogr	aphy	187

## **List of Tables**

2.1	Comparison between routing strategies	19
2.2	A qualitative comparison between WSP and SWP routing strategies (adapted from Marzo et al. (2003))	
3.1	Deterministic Mapping Function (DMF), the scale of time-series trends used for mapping numerical traces to the categorical (linguistic) terms	61
3.2	Description of the fields used for the pattern lookup-table implementation	67
4.1	Characteristics of the end-to-end paths for the data obtained from Distributed Internet Traffic Generator (D-ITG)	82
4.2	Comparison between OPNET, OMNET and NS2	87
4.3	Types of Queueing Policies for the data obtained from OPNET	88
4.4	Accuracy of Historical Symbolic Delay Approximation Model (HDAX) and Autoregressive Moving Average (ARMA) (benchmark) on first phase of simulation runs together with speed of algorithm.	96
4.5	Accuracy of HDAX and ARMA (benchmark) in the phase two of simulation runs together with speed of algorithm.	96

4.6	Normalised root mean square error (NRMSE) together with algorithms
	speed and cross-correlation coefficients of HDAX and ARMA forecasts
	for D-ITG delay and jitter time-series
4.7	Normalised root mean square error together with speed of calculation
	and cross-correlation coefficients of NARGES and ARMA predictions
	for D-ITG packet-loss time-series
4.8	Average rankings as calculated using Friedman test for the results of the
	algorithms for accuracy, speed and cross-correlation (Cross-Correlation
	Function (CCF)) over delay, jitter and packet-Loss time-series. The al-
	gorithms with <b>bold</b> rank number have better ranking in each row 100
4.9	Holm / Hochberg Table for $\alpha=0.05$ (bold $\emph{algorithm}$ names) 100
4.10	Normalised root mean square error (NRMSE) together with algorithms
	speed and cross-correlation coefficients of HDAX and ARMA forecasts
	for OPNET Modeller (OPNET) delay and jitter time-series 107
4.11	Normalised root mean square error (NRMSE) together with algorithms
	speed and cross-correlation coefficients of Data Mining Model for Smart
	Routing in Communications Networks (NARGES) and ARMA forecasts
	for OPNET packet-loss time-series
4.12	Average Rankings of the algorithms; Note that in testing the algorithms
	for accuracy, speed and cross-correlation (CCF) over Delay, Jitter and
	Packet-Loss
4.13	Holm / Hochberg Table for $\alpha=0.05$ . Note that in testing the algorithms
	for accuracy, speed and cross-correlation (CCF) over Delay, Jitter and
	Packet-Loss models printed in <b>bold</b> are statistically significantly better 108

# **List of Figures**

2.1	Stages of the theoretical framework of the Knowledge Discovery in Database	S
	(KDD) process in a communications network (adapted from Rocha-Mier	
	et al. (2007))	27
2.2	Process model of a communications network TSDM (adapted from Rocha-	
	Mier et al. (2007))	31
2.3	Initial and pattern time-series for a network variable a) target time-series,	
	b) pattern time-series of slope values (adapted from Rocha-Mier et al.	
	(2007))	32
2.4	Outliers (discords) are particularly attractive as anomaly detectors (adapted	
	from Keogh et al. (2005))	33
2.5	PDL pattern structures from active QoS measurement (adapted from Milouch	ieva
	et al. (2003))	35
2.6	Using Spatio-analyser for automation of the DM tasks (adapted from Milouch	nev
	et al. (2003))	36
3.1	Conceptual Framework for NARGES Data Mining Model	51
3.2	A schema of NARGES data mining model	54
3.3	D-ITG Graphical User Interface (GUI)	56

3.4	Basic Patterns	57
3.5	Basic patterns assigned to triplet trends	58
3.6	The training phase uses a time-series dataset values to recognise $i-j-k$ patterns and train the look—up table that maps each of these patterns to a respective frequency. The table is then used for forecasting the $k$ trend at time $t+1$ in the simulation phase	62
3.7	Multi-layer Perceptron	64
3.8	A sample string of symbolic values trend time-series $\{P, SI, P, I, SD, P\}$	66
3.9	Impact of the number of Hidden Layer's Neuron on the Multilayer Perceptron (MLP) Accuracy and Performance	
4.1	Target dataset (target delay, jitter and packet-loss time-series) together with the HDAX forecasted data (forecasted delay and jitter time-series) are used in NARGES model to predict future packet-loss	80
4.2	D-ITG framework	82
4.3	The University of Naples Federico II (UNINA) experimental test-bed used to generate D-ITG traces. (adapted from Botta et al. (2008))	83
4.4	Trace Route between the two nodes used for D-ITG QoS data generation .	84
4.5	D-ITG GUI setup	85
4.6	OPNET network design used for QoS data generation	89
4.7	Applications profile setting on OPNET Modeller	90

4.8	Target (solid line), HDAX predicted (star-dashed line) and ARMA pre-	
	dicted (dot-dashed line) delay values for simulation run 1	. 94
4.9	Target (solid line), HDAX predicted (star-dashed line) and ARMA pre-	
	dicted (dot-dashed line) delay values for simulation run 2	. 95
4.10	Target (solid line), HDAX predicted (star-dashed line) and ARMA pre-	
	dicted (dot-dashed line) delay values for simulation run 3	. 95
4.11	Target (solid line), HDAX predicted (star-dashed line) and ARMA pre-	
	dicted (dot-dashed line) delay values for simulation run 3	. 96
4.12	Boxplots of distributions of target delay time-series for dataset 13 to-	
	gether with those for outputs of HDAX and ARMA	. 102
4.13	Stemplots of cross-correlation of HDAX forecasts and target delay time-	
	series for dataset 13 together with those of ARMA	. 103
4.14	Boxplots of distribution for target jitter time-series within dataset 13 to-	
	gether with those for outputs of HDAX and ARMA	. 103
4.15	Stemplots of cross-correlation of HDAX forecasts and target jitter time-	
	series for dataset 13 together with those of ARMA	. 104
4.16	Boxplots of distributions for target packet-loss time-series within dataset	
	13 together with those for outputs of NARGES and ARMA	. 105
4.17	Stemplots of cross-correlation of NARGES predictions and target packet-	405
	loss time-series for dataset 13 together with those of ARMA	. 105
4.18	Boxplots of distributions of target delay time-series for dataset 41 to-	
	gether with those for outputs of HDAX and ARMA	. 110

4.19	Boxplots of distributions of target jitter time-series for dataset 41 together	
	with those for outputs of HDAX and ARMA	0
4.20	Stemplots of cross-correlation of HDAX forecasts and target delay time-	
	series for dataset 41 together with those of ARMA	1
4.21	Stemplots of cross-correlation of HDAX forecasts and target jitter time-	
	series for dataset 41 together with those of ARMA	2
4.22	Boxplots of distributions of target packet-loss time-series for dataset 41	
	together with those for outputs of NARGES and ARMA	2
4.23	Stemplots of cross-correlation of NARGES predictions and target packet-	
	loss time-series for dataset 41 together with those of ARMA	3
4.24	Error (NRMSE) of HDAX and NARGES vs ARMA together with speed	
	of algorithm and cross-correlation coefficients are shown in the column	
	(a) to (c), respectively. The first and second rows are the HDAX results	
	and the last row shows the whole model (NARGES) results. In the twin	
	bar charts, the left gray bars shows HDAX (in the first two rows) and	
	NARGES (in the last row) while the right bar filled with wide downward	
	diagonal pattern denotes ARMA outcomes	5