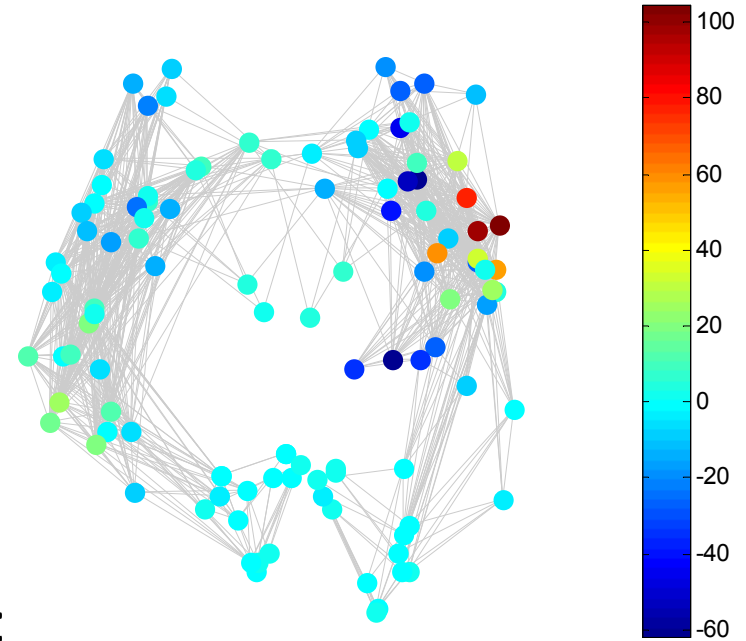
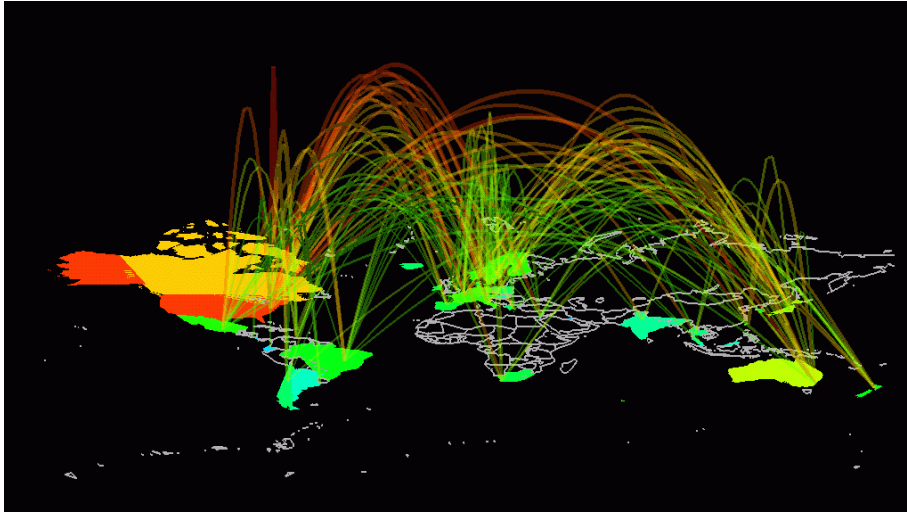


Compressive Network Monitoring



Mike Rabbat

Yvan Pointurier & Mark Coates

IPAM MultiRes Internet Analysis Workshop, 23 September 2008

Sponsored by the Natural Sciences and
Engineering Research Council of Canada

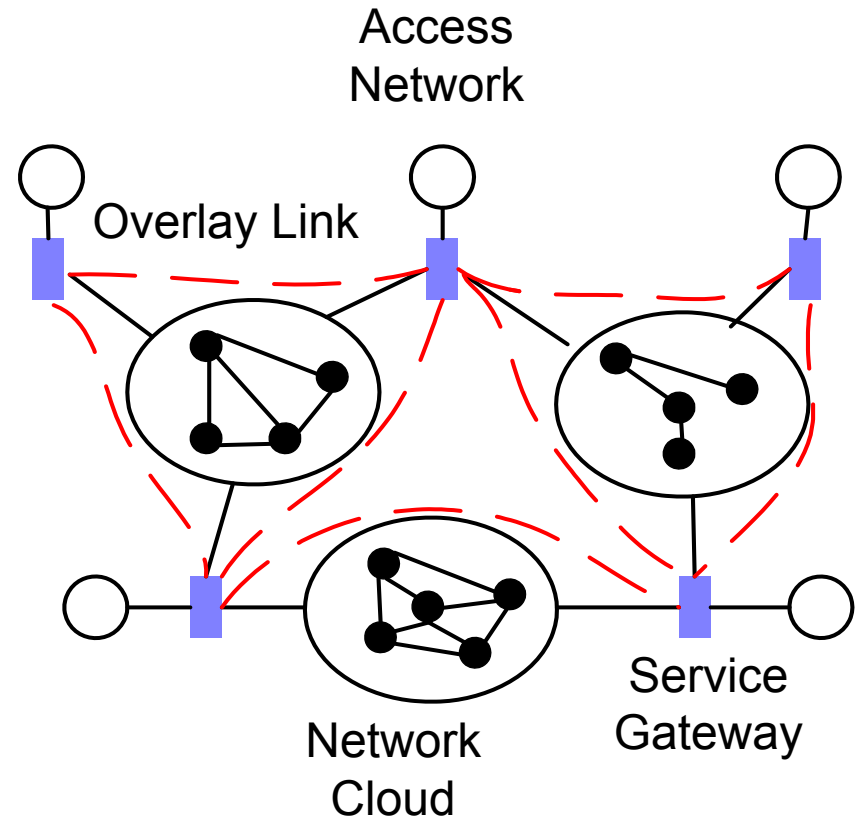


McGill

Path-Level Performance Monitoring

Motivating Application

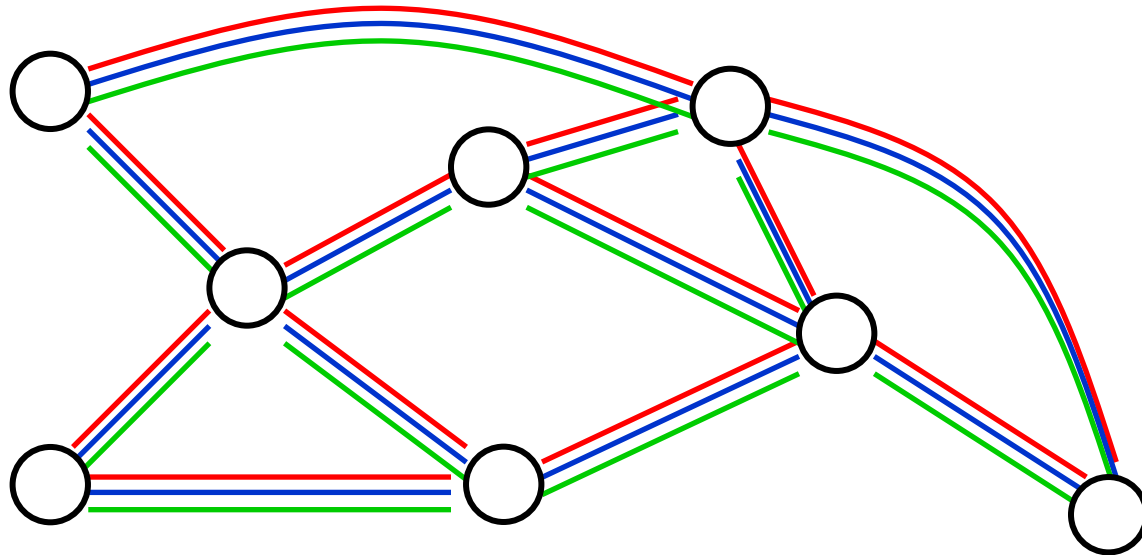
- Voice-over-IP on an overlay network with redirectors
- Multiple paths to choose from
 - select paths with minimum mean delay or delay variance
- Send a small number of critical packets (vocal transitions) along multiple paths
- Use these packets to estimate the path delays



Monitoring All-Optical Networks

Routing and Wavelength Assignment

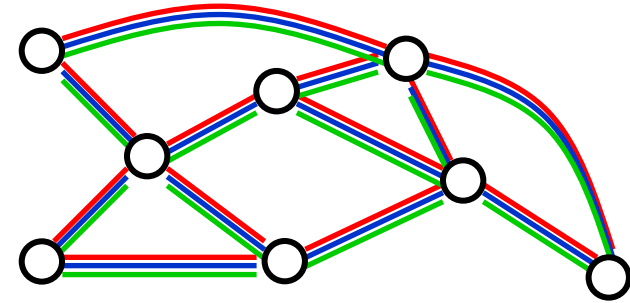
- Choose a **lightpath** for each incoming call



Monitoring All-Optical Networks

Routing and Wavelength Assignment

- Choose a **lightpath** for each incoming call
- Bit Error Rate reflects quality of service.
- Knowledge facilitates selection of good lightpaths
- Goals:
 - Estimate BERs of current lightpaths
 - Predict those of potential lightpaths
- Monitoring is
 - **Difficult** – can only measure optical properties
 - **Expensive** – requires high-frequency scopes



Problem Summary

- Would like **performance** for all paths
 - Loss rates, mean delay, delay variance, ...
 - BUT we only get to **measure a small subset** of paths
 - Full measurement infeasible $\# \text{ paths} \sim (\# \text{ nodes})^2$
- ➔ Leads to a highly **ill-posed** inverse problem
- Need modeling assumptions
 - **Routing topology:** known or measured
 - **Path correlation:** link sharing
 - **Temporal correlation:** slowly varying metrics

Network (Performance) Tomography

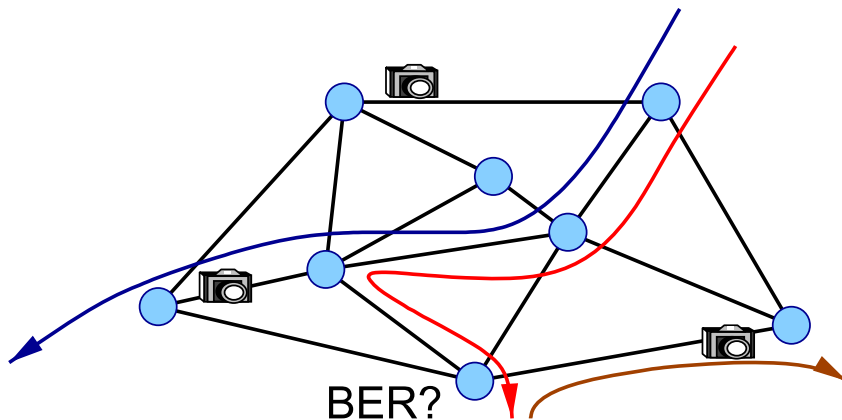
The usual setup:

$$y = G x$$

path metrics
routing matrix
link metrics

- Notation: Routing Matrix G

- Rows \leftrightarrow paths
- Columns \leftrightarrow links
- $G_{i,j} = 1$ if path i transits link j

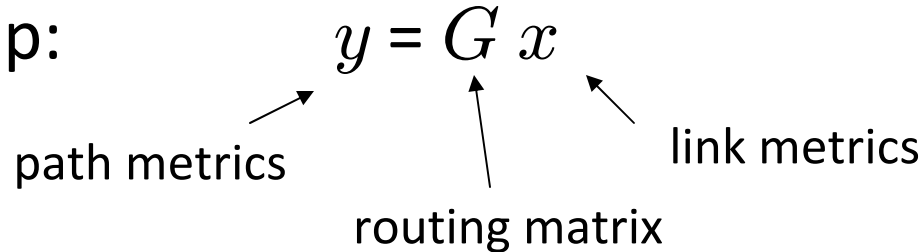


$$\begin{matrix} y \\ y_m \\ y_n \end{matrix} = \begin{matrix} G_m \\ G_n \end{matrix} \cdot x$$

The diagram illustrates the matrix equation $y = Gx$. On the left, a vertical vector y is shown, with its top two segments labeled y_m and y_n . In the middle, the routing matrix G is shown as a 6x5 grid of colored squares (blue, brown, white, red). The top two rows are grouped and labeled G_m , and the bottom four rows are grouped and labeled G_n . On the right, a vertical vector x is shown. The equation is represented by an equals sign and a dot product symbol.

Related Work

The usual setup:

$$y = G x$$


path metrics routing matrix link metrics

- Cáceres, Duffield, Horowitz & Towsley – Infocom’99
Coates, Hero, Nowak, Yu – SP Mag’02
 - Estimate performance from restricted measurements
- Chen, Bindel, Song & Katz – SIGCOMM’04
 - In practical scenarios, only need to observe $O(n \log n)$ paths in a network of n nodes
- Chua, Kolaczyk & Crovella – Infocom’05
 - Linear estimation using effective rank to approximate G

Our Approach

Our setup:

$$y = Gx = B\beta$$

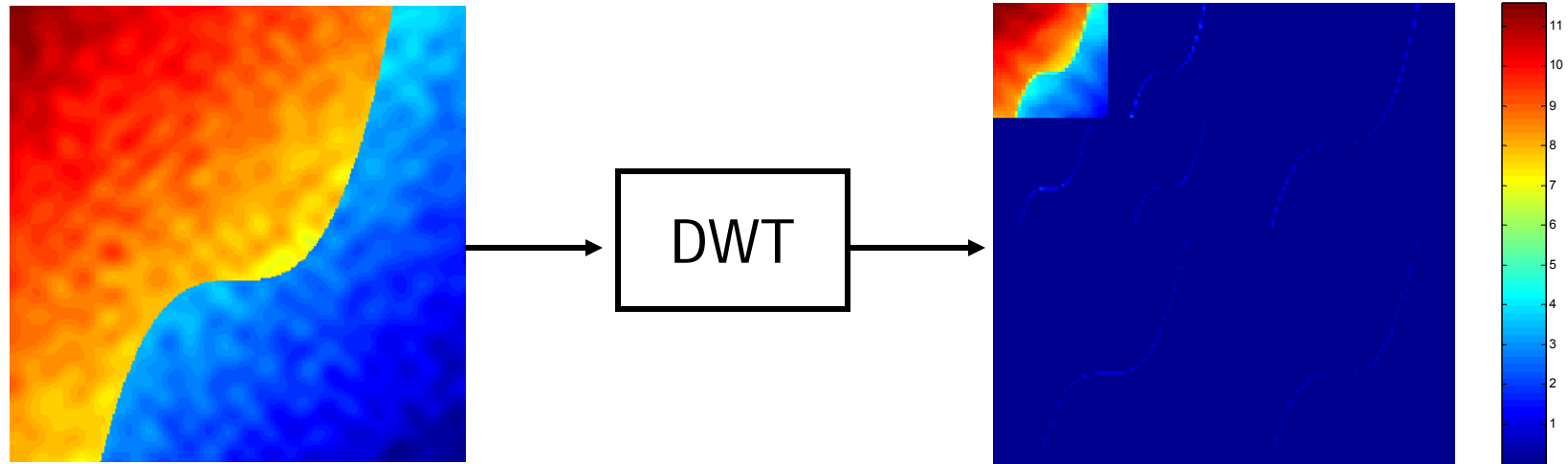
path metrics \nearrow \nwarrow coefficients

B \nwarrow

“basis” vectors
(depends on routing)

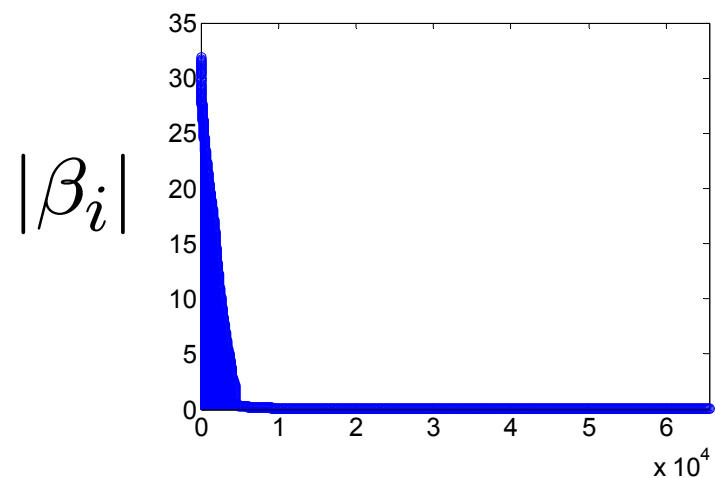
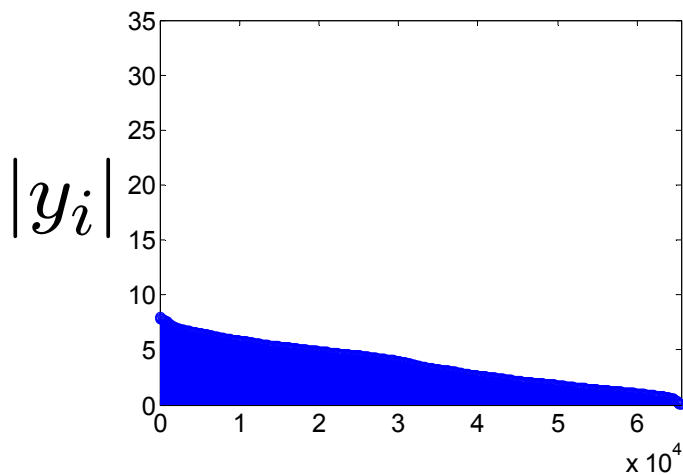
- Build a good basis B for representing path metrics y
 - Good if β is **sparse** or **compressible**
 - Exploit correlation assumptions
- Estimate y from measurements using non-linear techniques
 - Related to compressed sensing, sparse approximation, lasso
 - Effective when we have a good representation

Compressible Signals

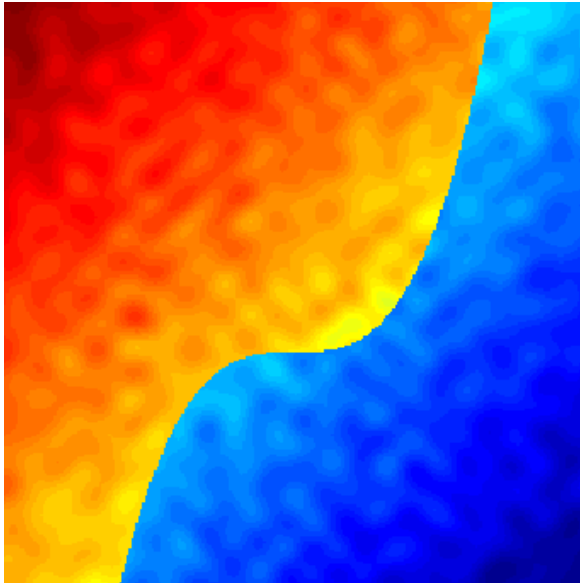


$$y = B\beta$$

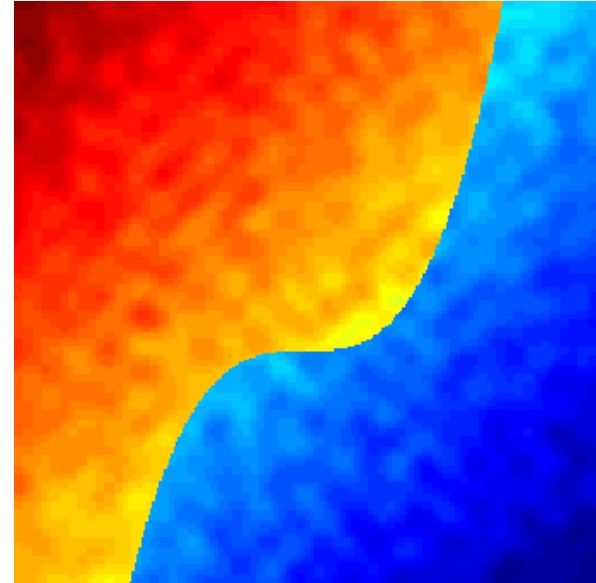
$$\beta$$



Approximating Compressible Signals



original signal
($256 \times 256 \approx 65,000$)



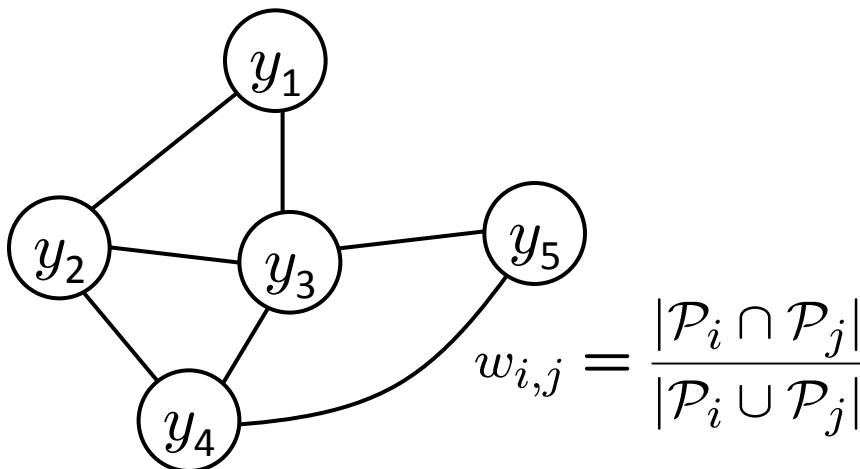
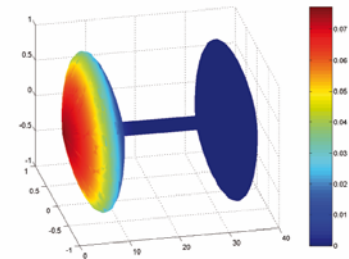
6500 largest wavelet
coefficients (10x)

Compression: Keep the large coefficients (JPEG 2000)

Compressed Sensing: Estimate the large coefficients from a few measurements [Candès, Romberg & Tao '04; Donoho '04]

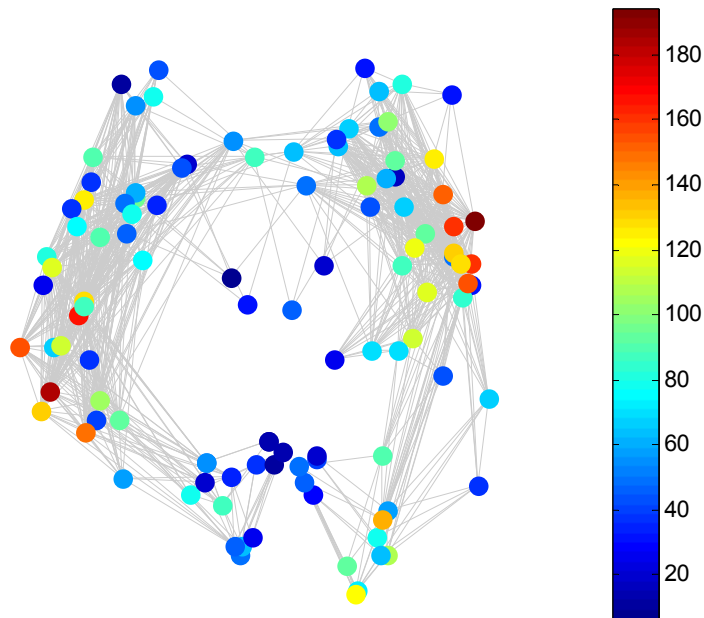
Representing Data on a Graph

- Need to compress path metric “signals”
 - Network data has an irregular structure, no natural order of nodes
- Graph Wavelets [Crovella & Kolaczyk '03]
 - Extend continuous wavelets to graphs
- Diffusion Wavelets [Coifman & Maggioni '04]
 - Build wavelets from a diffusion operator
 - Define a graph relating path metric variables



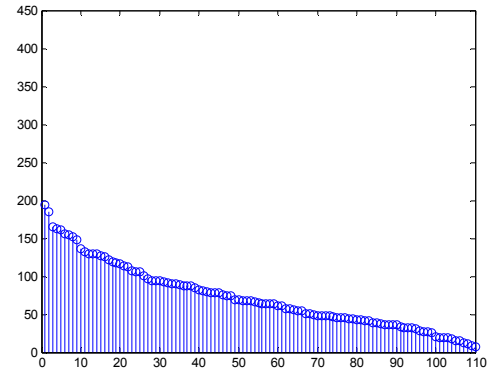
- One vertex for each path variable
- Place an edge between paths that share at least one link
- \mathcal{P}_i is the set of links in path i
- Normalize to get diffusion operator

Compressing with Diffusion Wavelets

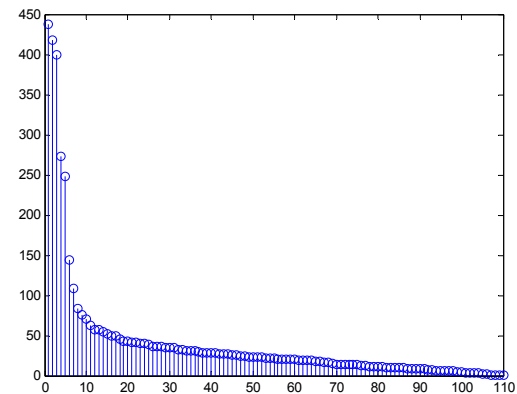


original signal
on Abilene paths

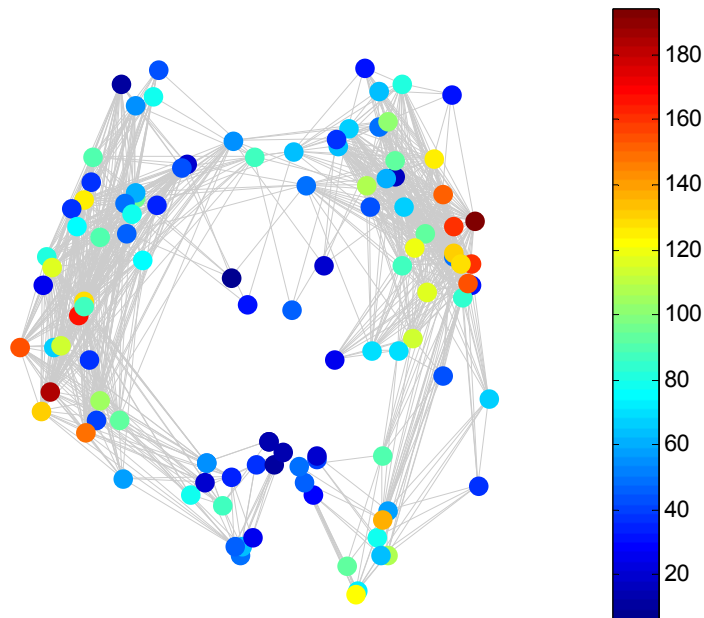
$$|y_i|$$



$$|\beta_i|$$

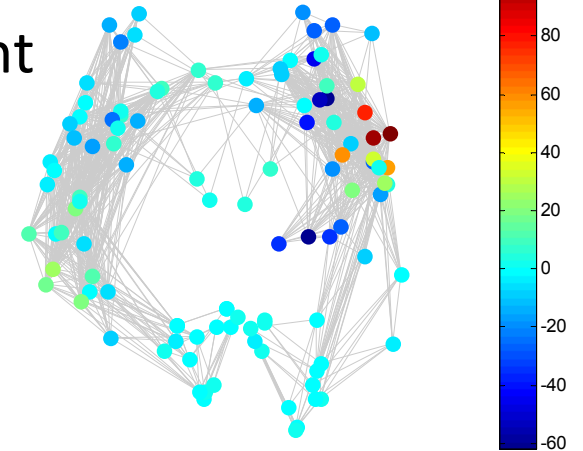


Compressing with Diffusion Wavelets

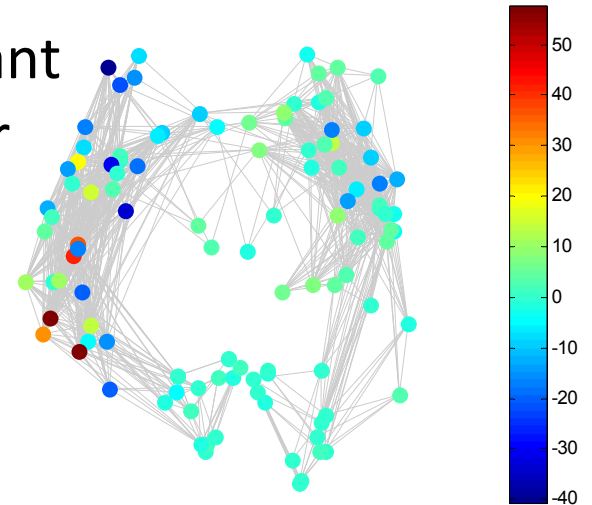


original signal
on Abilene paths

most significant
basis vector



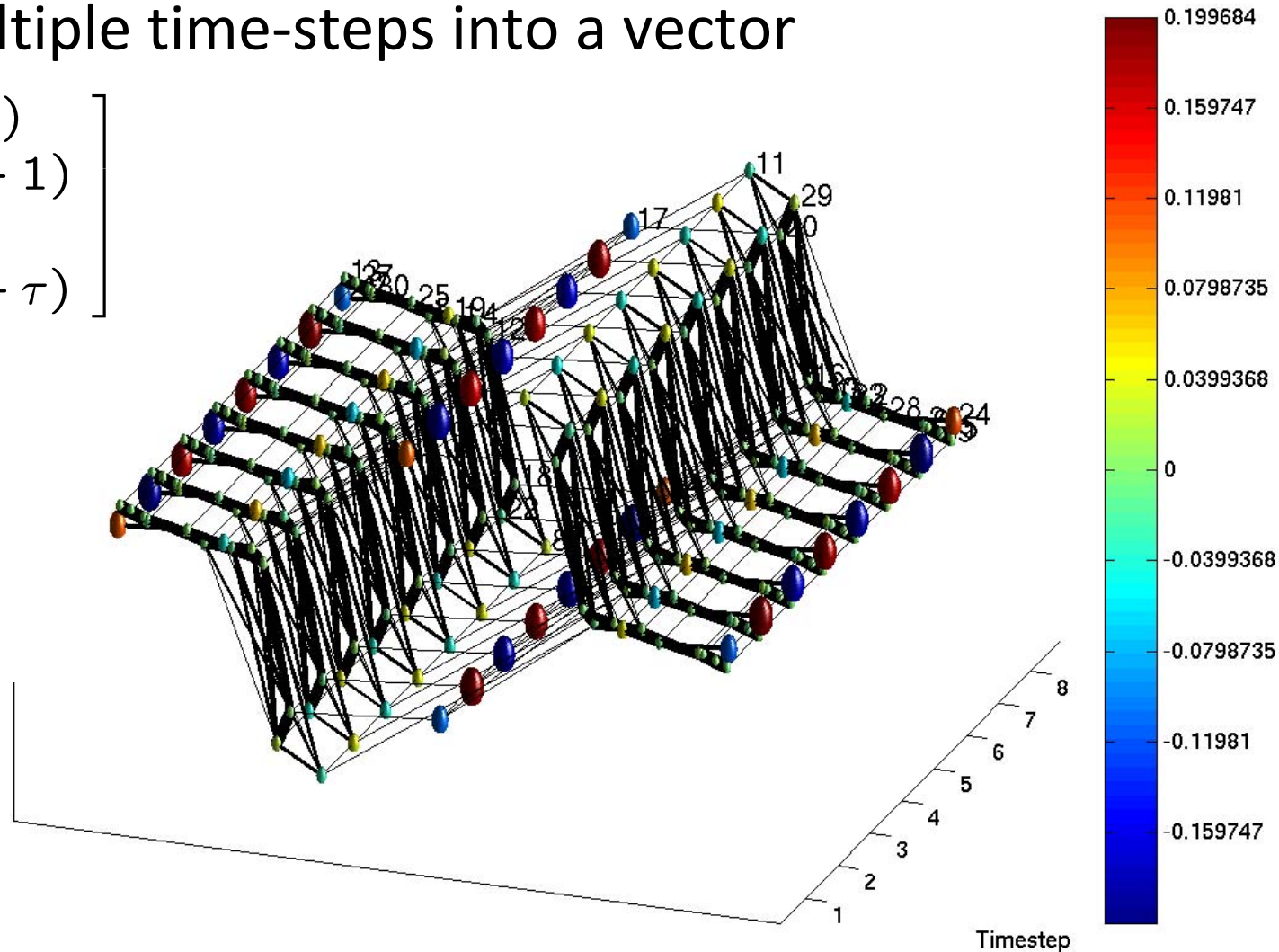
second
most significant
basis vector



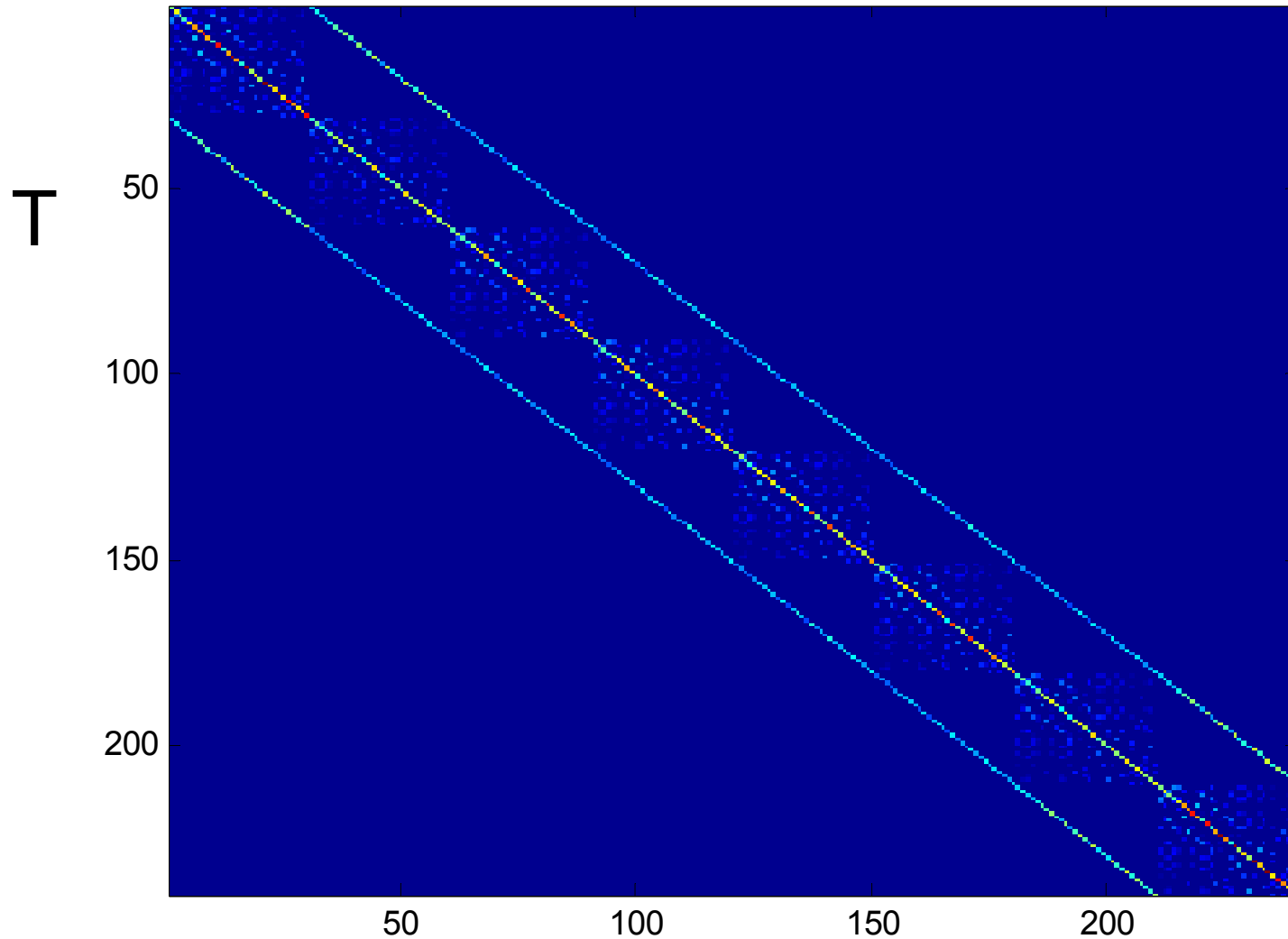
Exploiting Temporal Correlation

- Stack multiple time-steps into a vector

$$y = \begin{bmatrix} y(t) \\ y(t+1) \\ \vdots \\ y(t+\tau) \end{bmatrix}$$



Multiple Time-Step Diffusion Matrix



Nonlinear Estimation

1. Measure

$$y_s = Ay$$

Binary matrix A picks off the few paths we measure

2. Solve $\hat{\beta} = \arg \min_{\beta} \|\beta\|_1$

subject to $y_s = AB\beta$

Find a simple explanation for the measurements

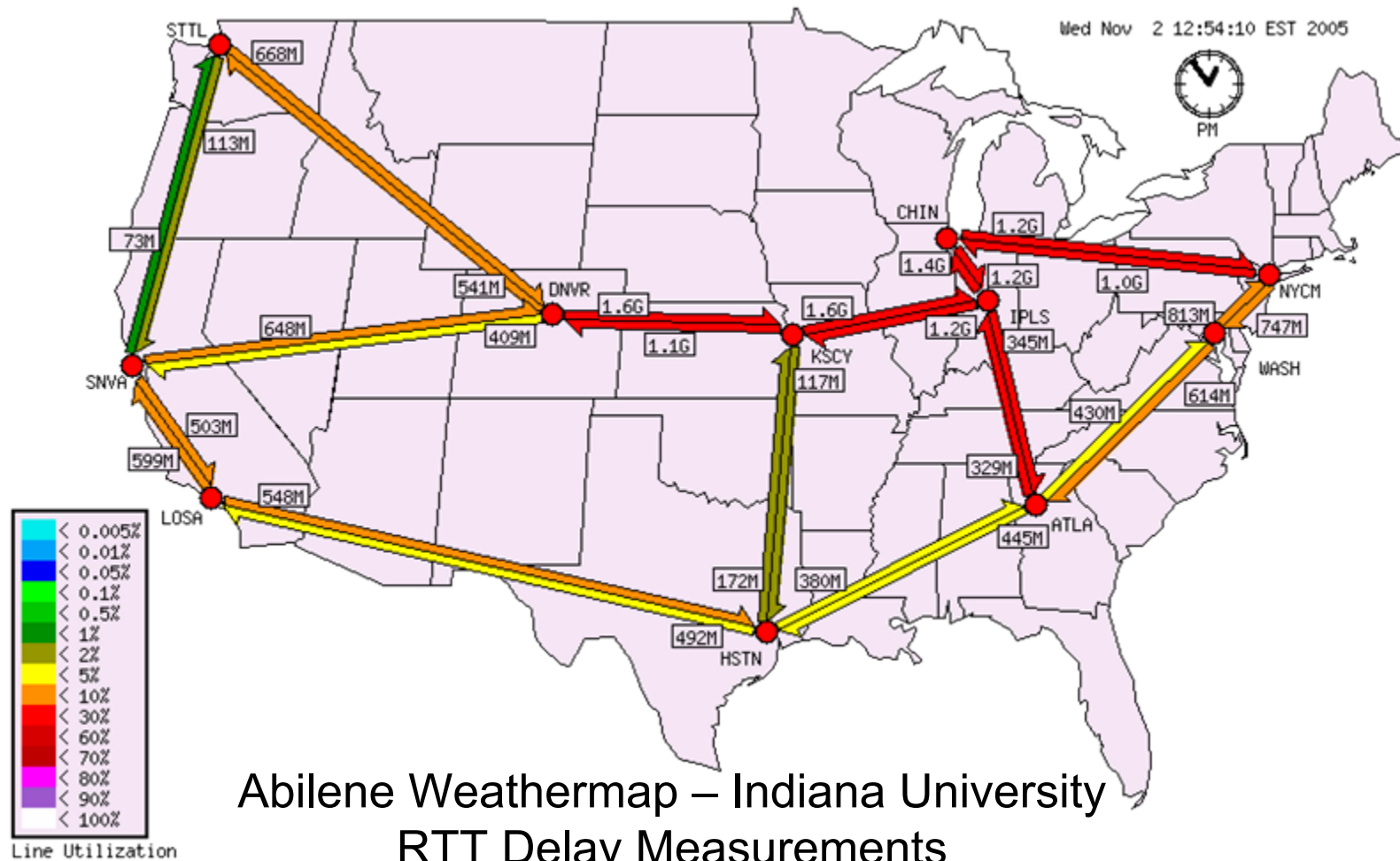
3. Estimate $\hat{y} = B\hat{\beta}$

Plugin to recover path metrics

Recent development suggest (Candès, Tao, Donoho...)

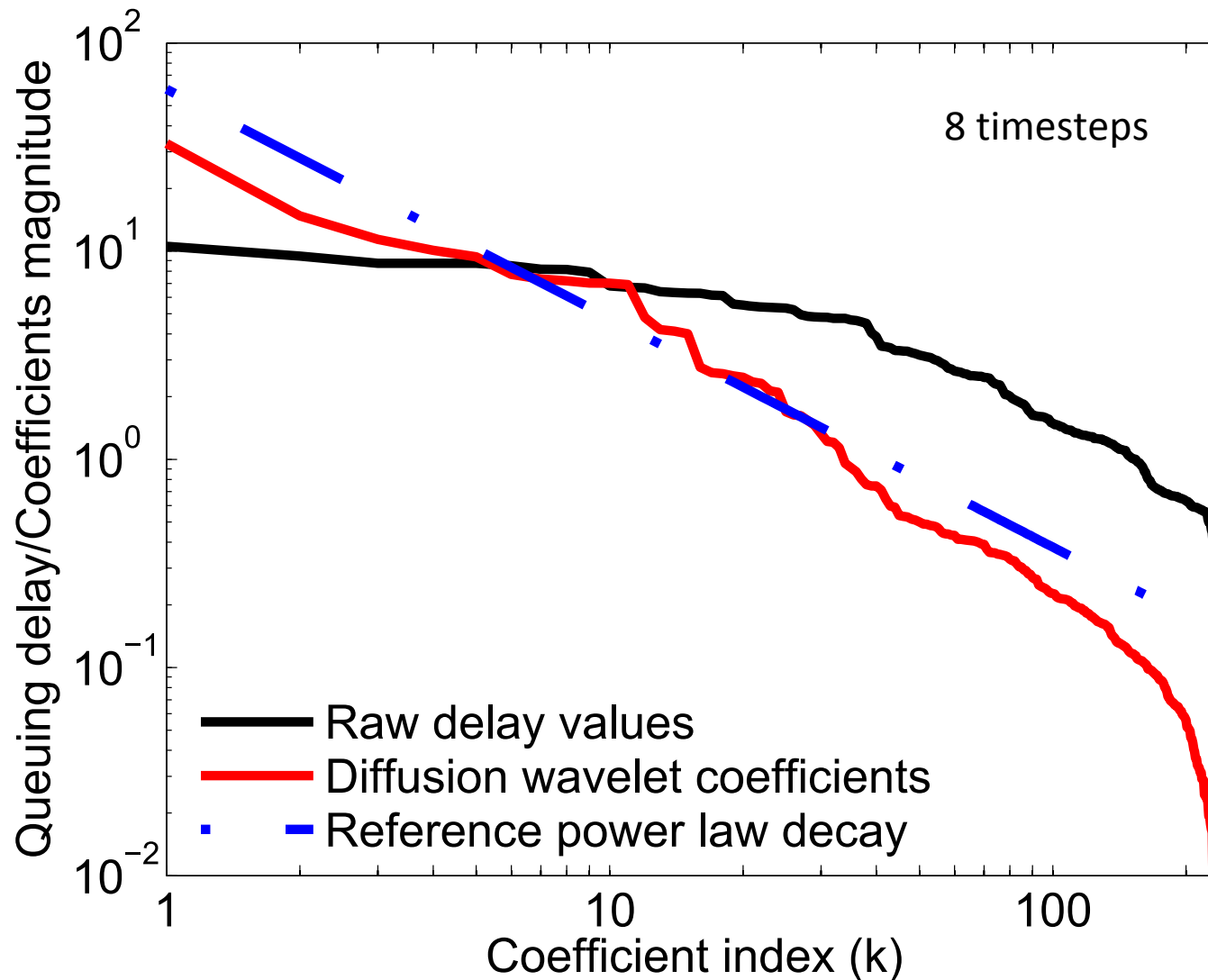
If B is really a good representation for path metrics (i.e., β is a compressed version of y), then under appropriate conditions on A , even with few measurements, the estimation error $\|\hat{\beta} - \beta\|$ will be small

Dataset – Abilene Network

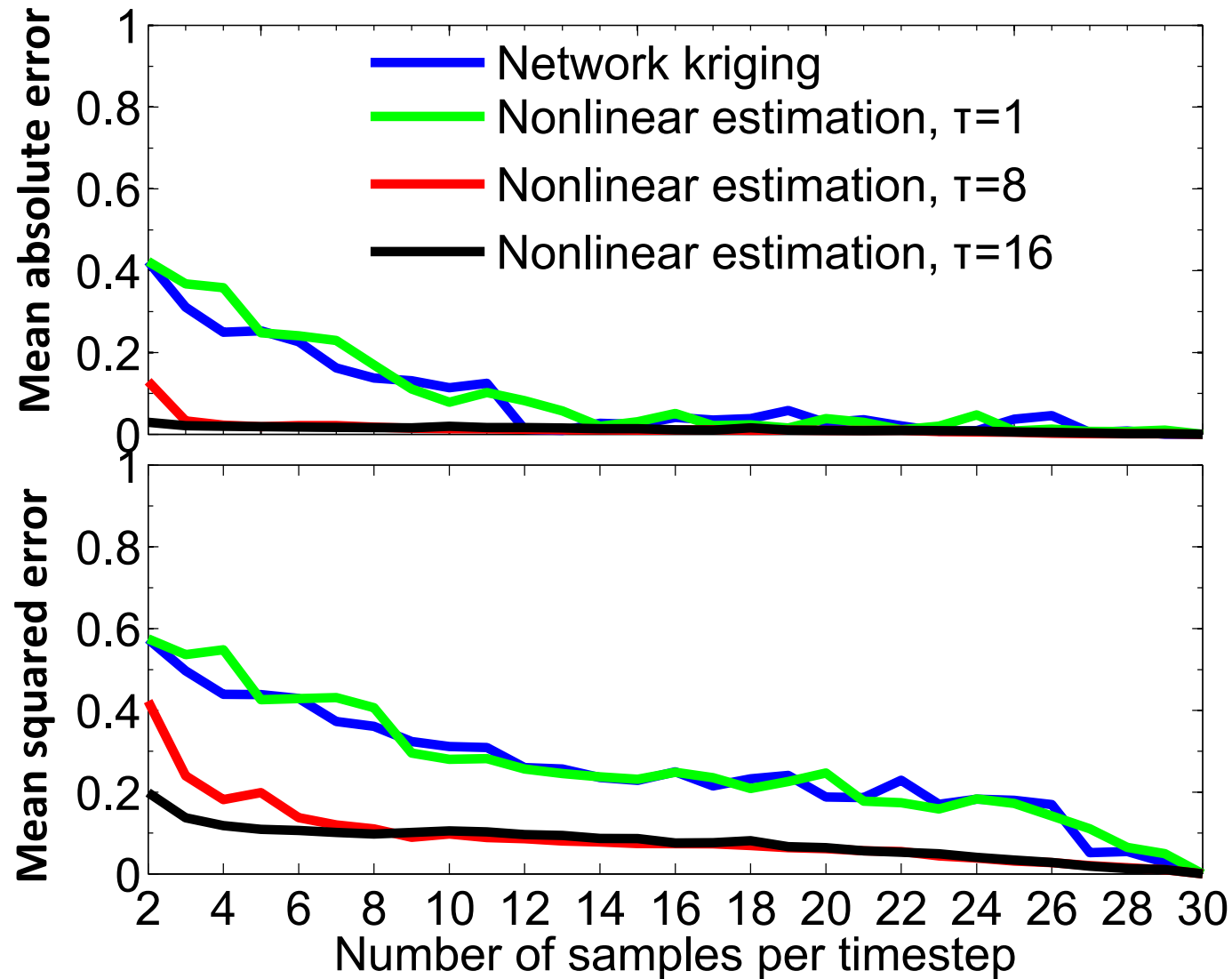


Thanks to Rick Summerhill and Mark Fullmer at Abilene for providing access to the data.

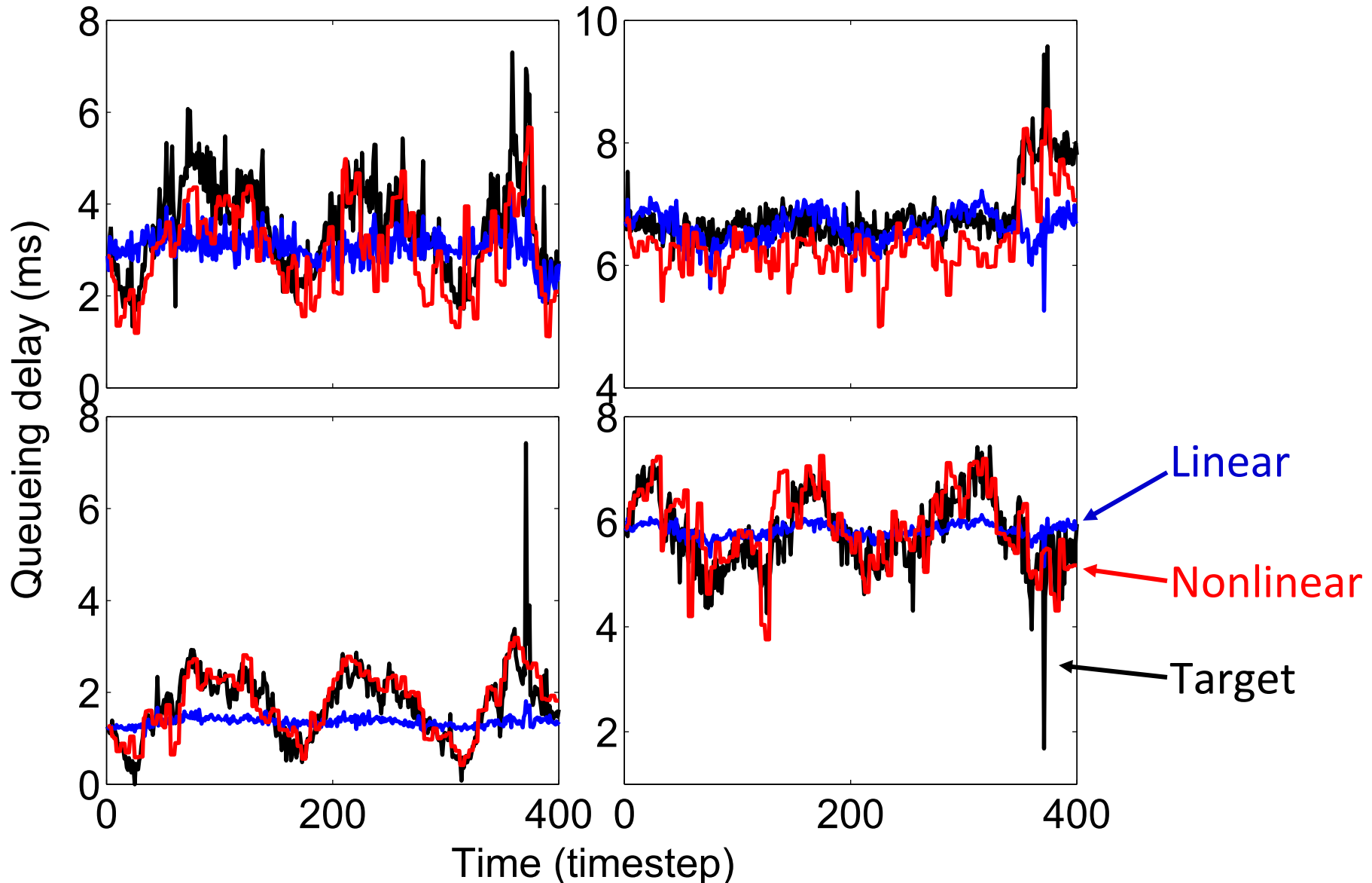
Empirical Compressibility



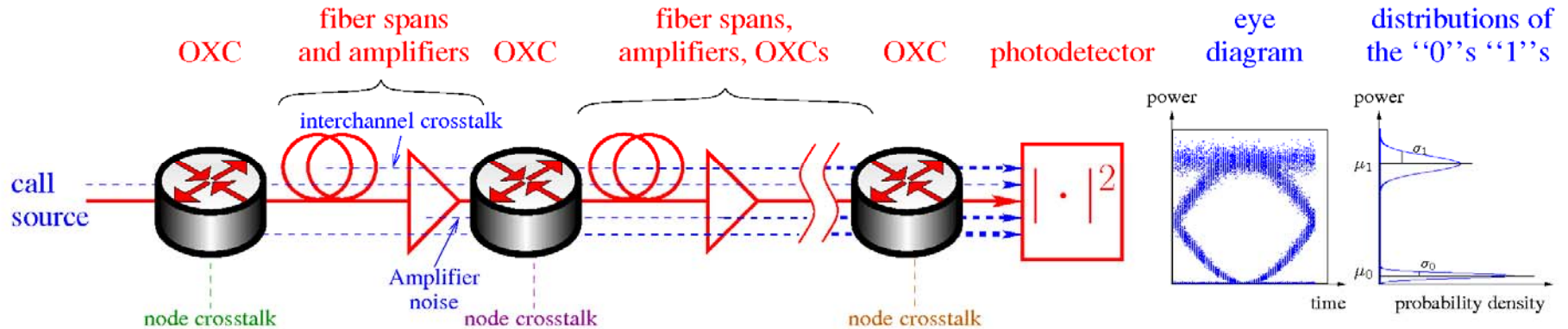
Abilene Results



Recovered Signals



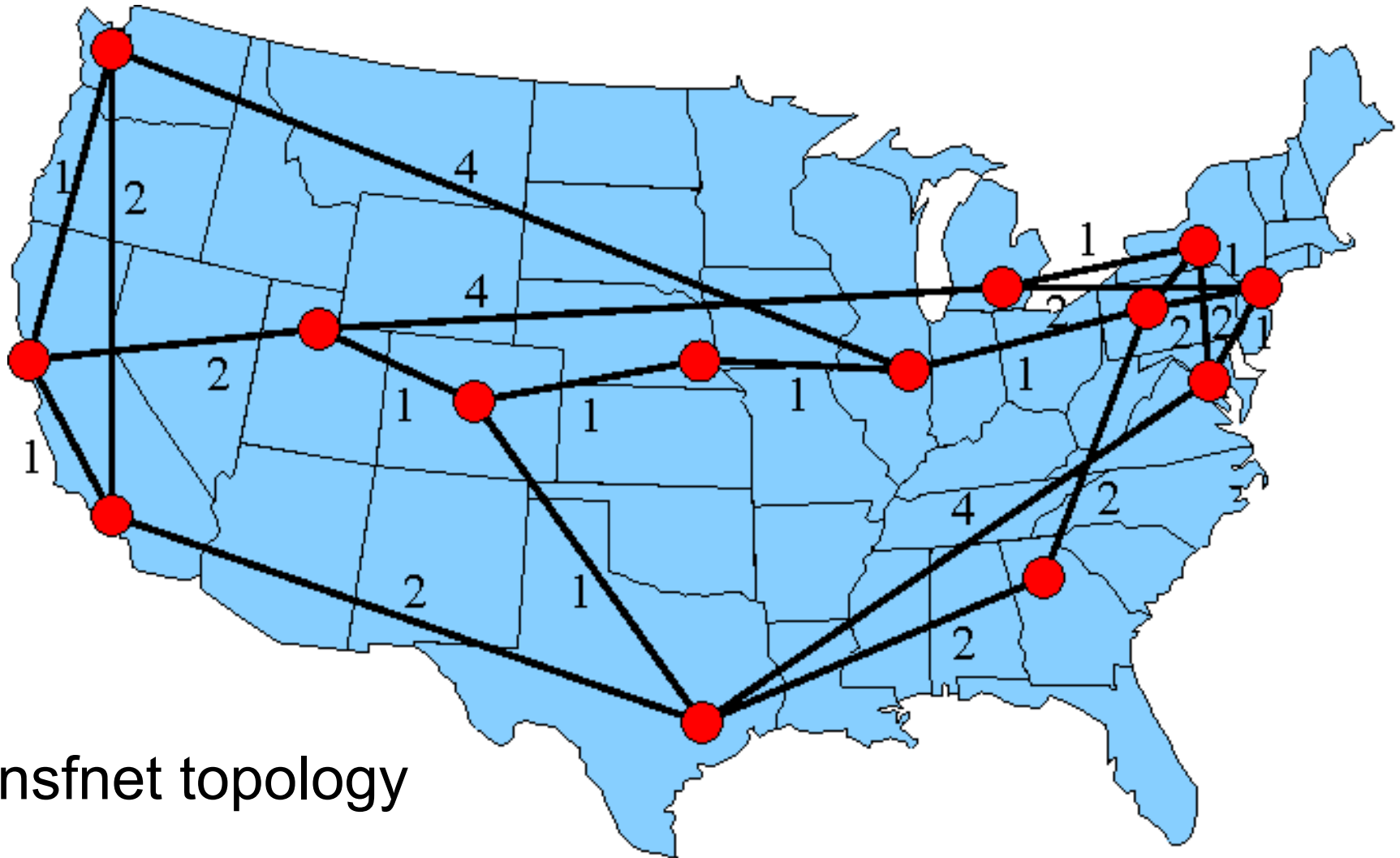
All-Optical Network Monitoring



- Denote by μ_0 and μ_1 the means of 0/1
- Corresponding standard deviations are σ_0 and σ_1
- Under a Gaussian noise model

$$BER = \frac{1}{2} \operatorname{erfc} \left(\frac{\mu_1 - \mu_0}{\sigma_1 + \sigma_0} \right)$$

- BER estimation: all four parameters for each lightpath

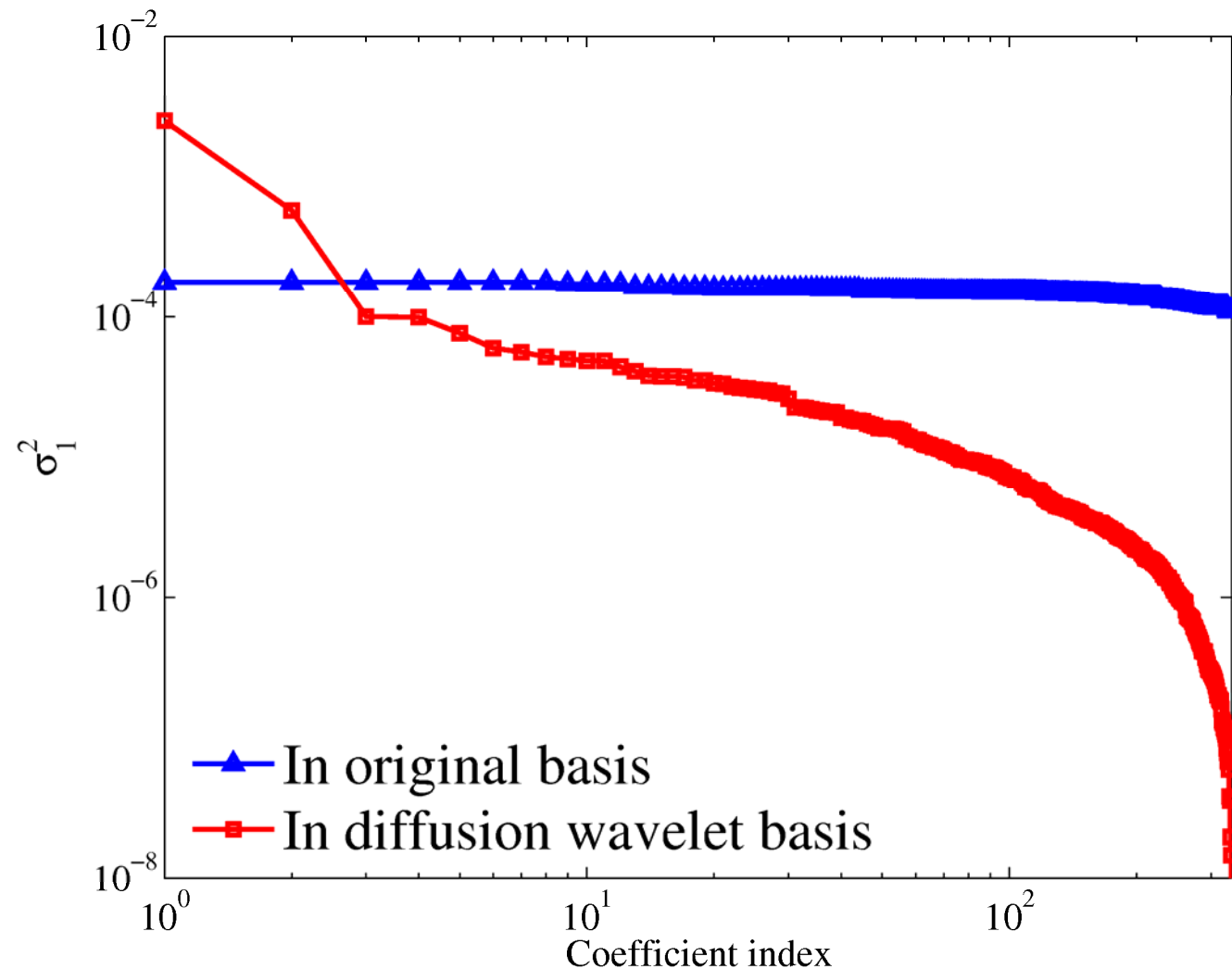


nsfnet topology

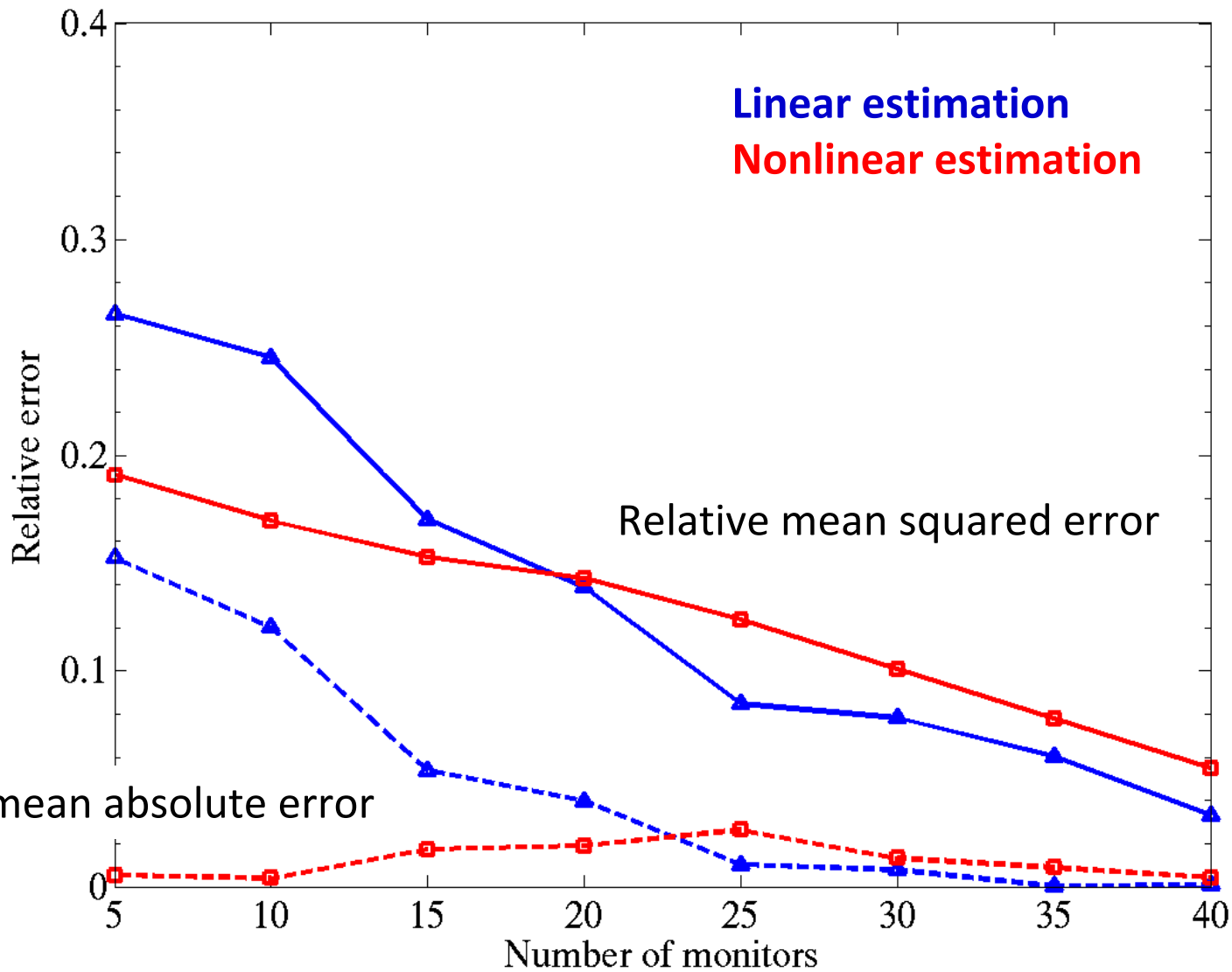
14 nodes, 42 links, 8 wavelengths

\approx 60 lightpaths

Empirical Compressibility

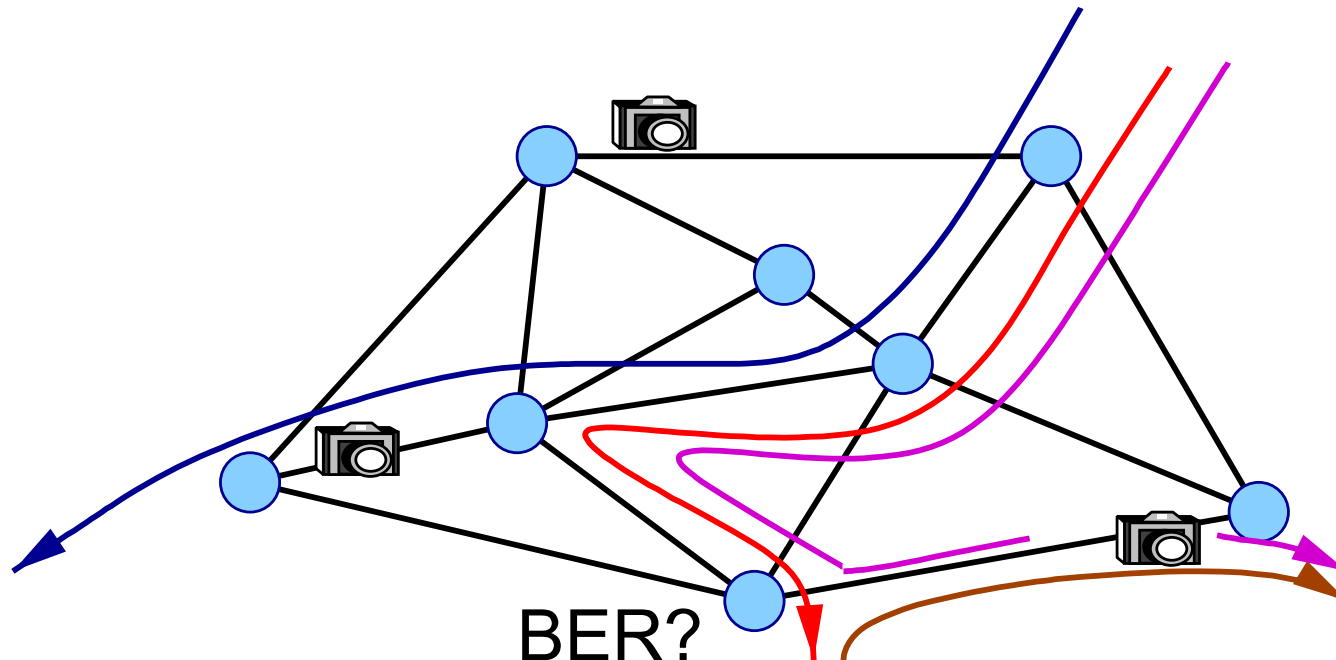


Performance Results

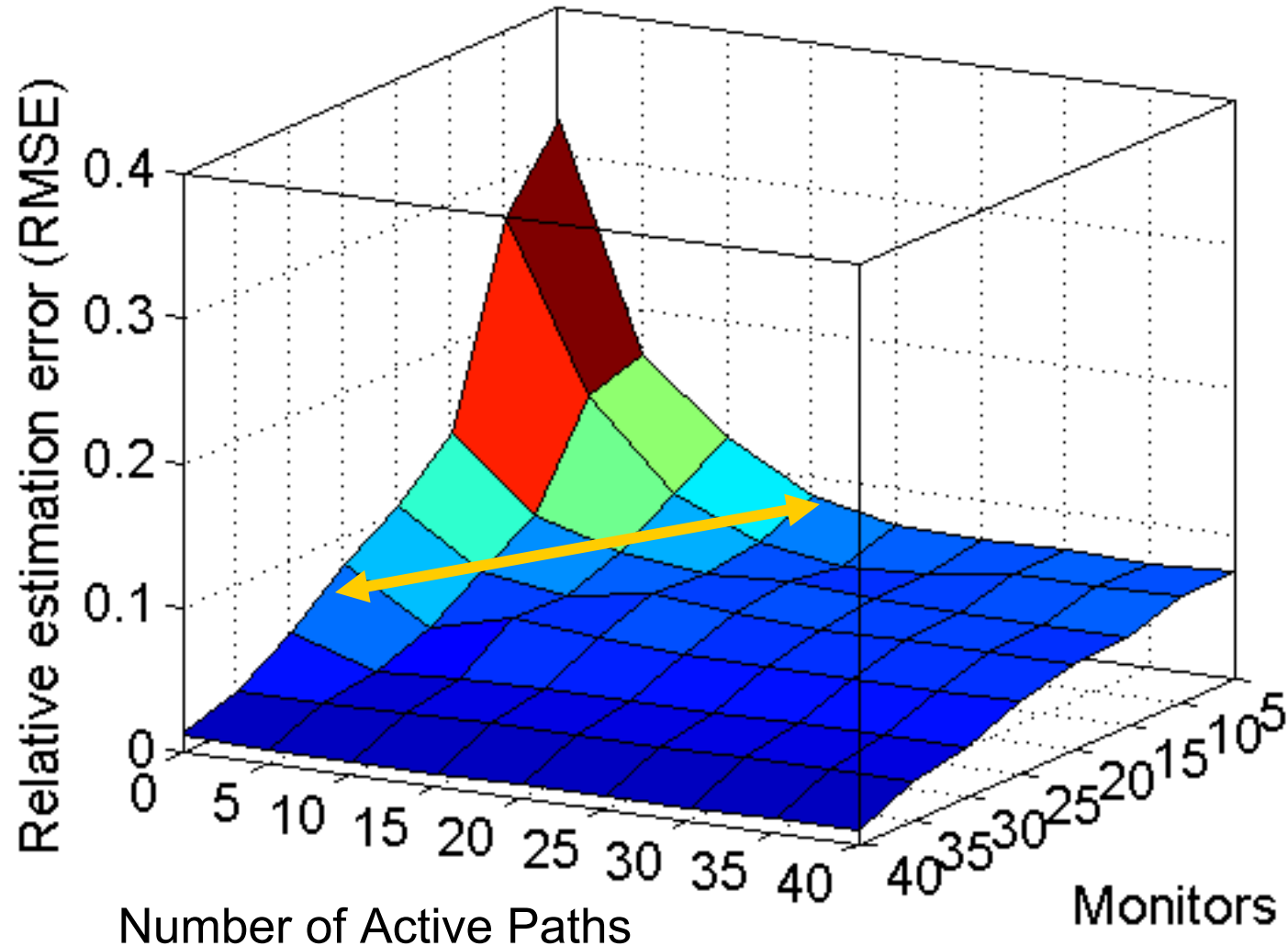


All Optical Extensions

- Monitoring Equipment is expensive
 - Joint monitor placement, path selection
 - Actively lighting **augmented paths** to reach a monitor



Active Monitoring of All-Optical Nets

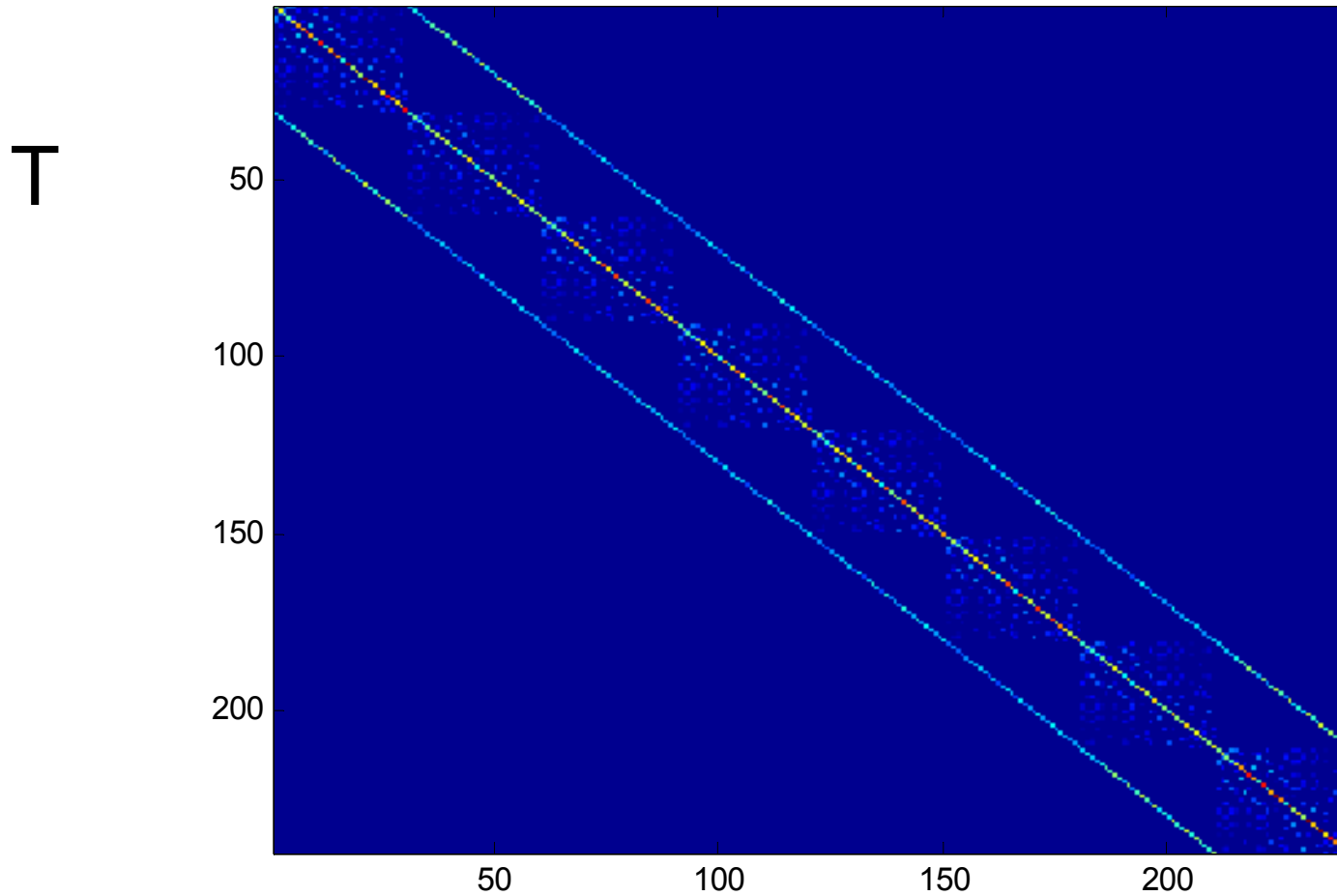


Conclusions

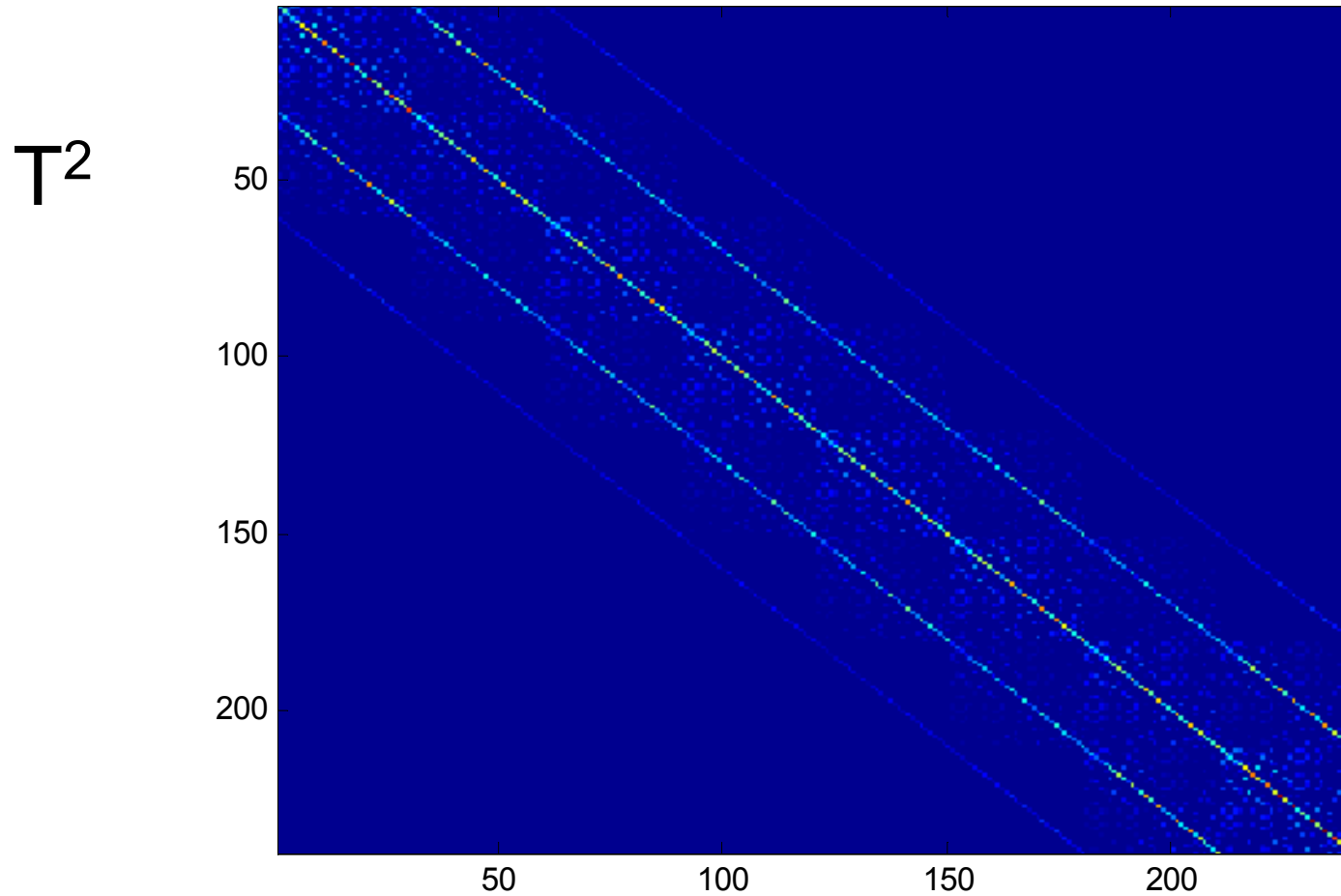
- Multi-scale network monitoring
 - Predict performance on correlated paths by building good representations of the data
 - Representations only as good as our prior knowledge
- Ongoing and Future work
 - Other compressing representations for network data
 - Active, online path selection algorithms
 - Extension to available bandwidth estimation

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<http://www.ece.mcgill.ca/~mrabba1>

Diffusion Scale 0



Diffusion Scale 1



Diffusion Scale 2

