

Machine Learning-based Algorithms to Infer End-to-End Network Performance Matrices

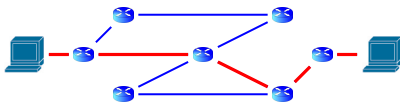
Guy Leduc

with Yongjun Liao, Wei Du and Pierre Geurts

Research Unit in Networking (RUN)
University of Liège, Belgium

INFORMS Telecommunications, Lisbon, March 4, 2014

End-to-End Network Performance



Definition

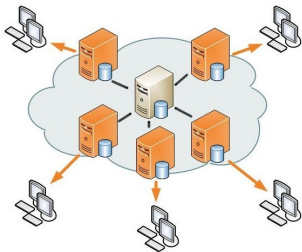
the performance of a network path linking two end systems

Metrics

- round-trip time (RTT), or one-way delay (OWD)
- available bandwidth (ABW)
- ...

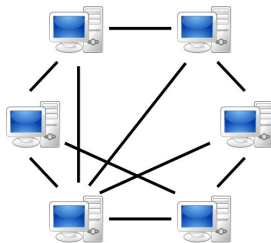
Internet Services rely on End-to-end Performance Measurements

Content Delivery Networks



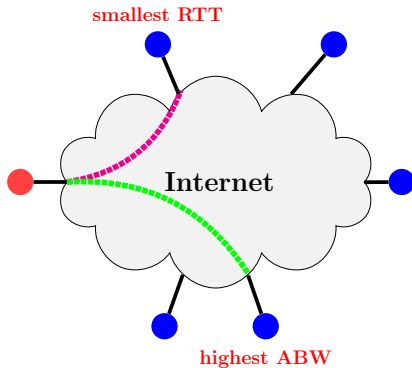
User requests are directed to nearby and/or well-connected servers.

P2P Overlay Networks



Peers fetch data from nearby and/or well-connected peers.

Intelligent Peer Selection

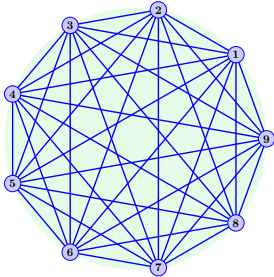


P2P Applications

- reduce cross-domain traffic
- improve download rate

Network Performance Acquisition

How to acquire network performance on large networks?

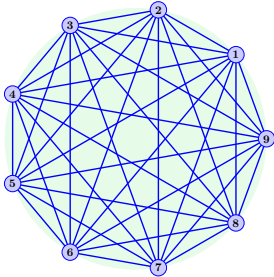


full-mesh active measurements

n nodes $\Rightarrow o(n^2)$ measurements

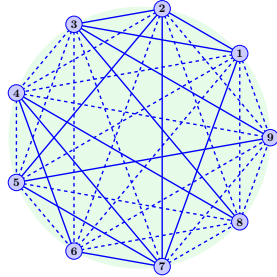
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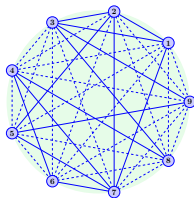
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network performance prediction

n nodes \Rightarrow measurements $\ll o(n^2)$

Learning to Predict Network Performance

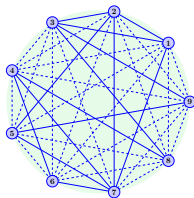


Statistical Inference by Machine Learning

Questions and Answers

- Q: Which model is suitable?
- A: matrix completion by matrix factorization
- Q: Which and how many paths have to be monitored?
- A: a few randomly selected paths ($1 \sim 2\%$ for 2500 nodes)

Learning to Predict Network Performance

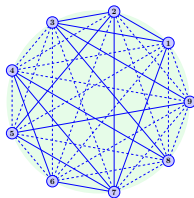


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Related Work

Tomography-based Approaches

- **TOM** Chen et al. SIGCOMM 2004
- **Network Kriging** Chua et al. JSAC 2006
- **NetQuest** Song et al. SIGMETRICS 2006

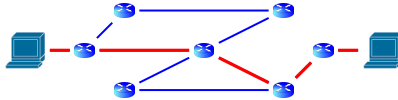
Model-based Approaches

- **Euclidean Embedding**
 - ▶ **GNP** Ng et al. TON 2002
 - ▶ **Vivaldi** Dadeck et al. SIGCOMM 2004
- **Matrix Factorization**
 - ▶ **IDES** Mao et al. JSAC 2005

Related Work: Tomography-Based Approaches

Idea

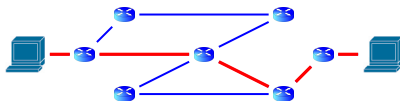
Infer link performance from a few path measurements.



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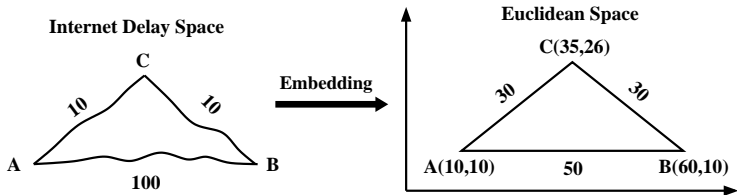
Limitations

- require routing information
- only applicable to additive metrics (RTT, packet loss rate)

Related Work: Model-Based Approaches

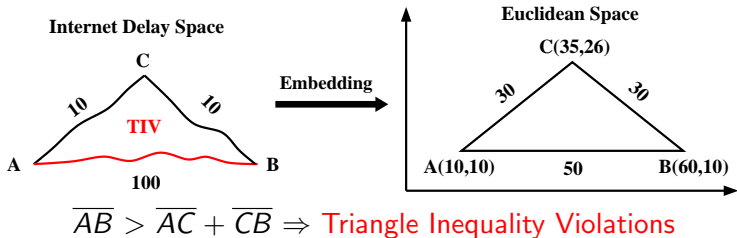
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Euclidean Embedding



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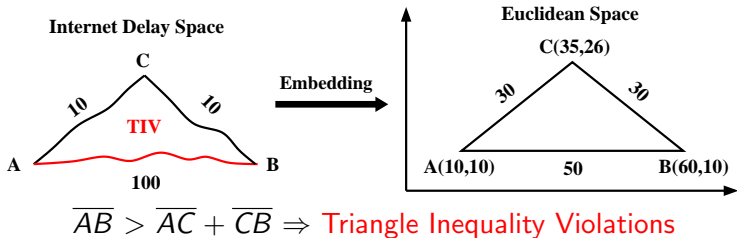


Limitations:

- subject to geometric constraints (symmetry, triangle inequalities)

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Euclidean Embedding

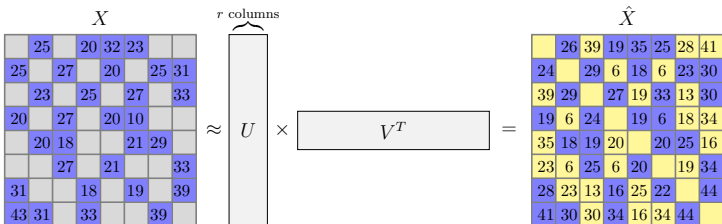


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- only applicable to additive metrics (typically RTT)

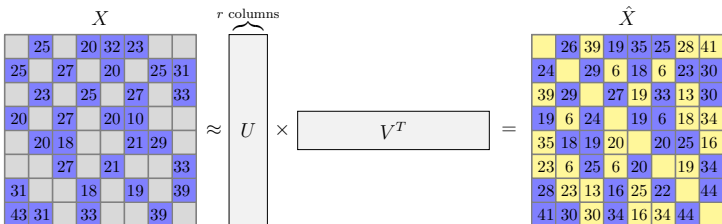
Related Work: Model-Based Approaches

Matrix Factorization



Related Work: Model-Based Approaches

Matrix Factorization



Advantages:

- no routing information
- no geometric constraints
- also applicable to non-additive metrics (available bandwidth)

Contributions

Learning to predict end-to-end network performance

1. Formulation as Matrix Completion

network performance prediction as matrix completion

2. Decentralized Solution

decentralized matrix factorization by stochastic gradient descent

3. Qualitative Representations of Network Performance

- represent network performance by binary classes
- represent network performance by ordinal ratings

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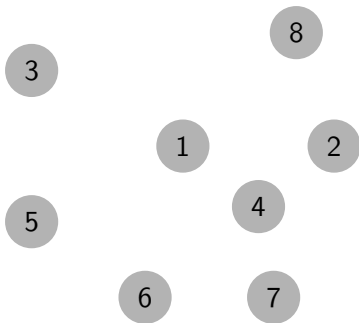
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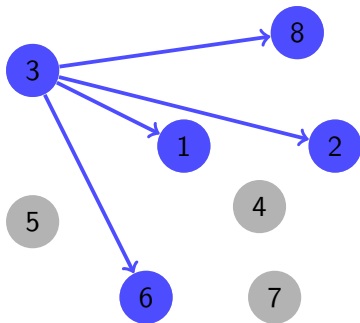
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A Matrix Completion View



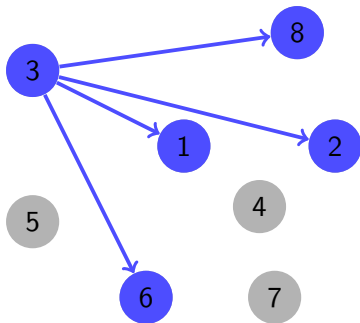
	1	2	3	4	5	6	7	8
1								
2								
3								
4								
5								
6								
7								
8								

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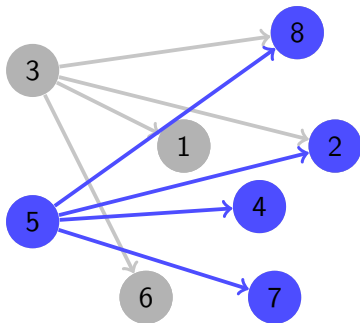
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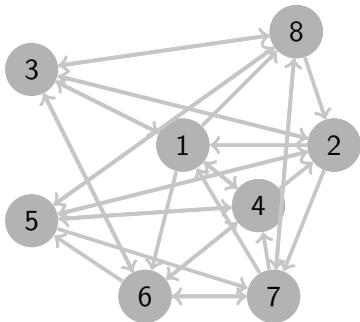
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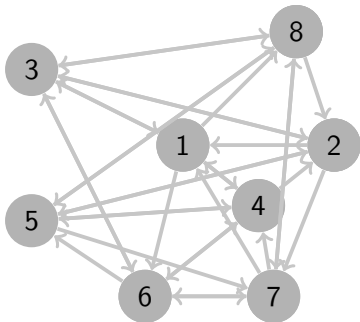
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A Matrix Completion View



	1	2	3	4	5	6	7	8
1	Gray	Red	Blue	Blue	Red	Blue	Red	Blue
2	Blue	Gray	Blue	Red	Blue	Red	Blue	Red
3	Blue	Blue	Gray	Red	Red	Blue	Red	Blue
4	Blue	Blue	Red	Gray	Blue	Blue	Red	Red
5	Red	Blue	Red	Blue	Gray	Red	Blue	Blue
6	Red	Red	Blue	Blue	Blue	Gray	Blue	Red
7	Blue	Red	Red	Blue	Red	Blue	Gray	Blue
8	Red	Blue	Blue	Red	Blue	Red	Blue	Gray

Connections to Recommender Systems

	<i>movie1</i>	<i>movie2</i>	<i>movie3</i>	<i>movie4</i>	<i>movie5</i>	<i>movie6</i>
<i>user1</i>	5	3	4	1	?	2
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<i>user3</i>	5	?	4	1	5	3
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Resemblance, analogy

- Network nodes are “**users**”.
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- Peer selection is a “**friend**” recommendation task!

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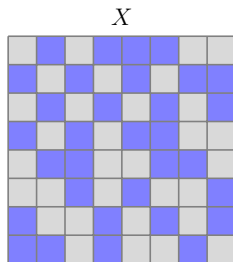
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Why is Matrix Completion Possible?

Feasibility

- Matrix entries are correlated.
- The correlations induce **low rank**.
- $n \times n$ matrix of rank $r < n$
 - ▶ only r linearly independent columns or rows

You don't need all $n \times n$ entries!



Theorem

A $n \times n$ matrix of rank $r < n$ can be exactly or accurately recovered from just $O(nr \log n)$ randomly observed entries.

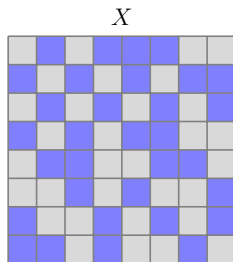
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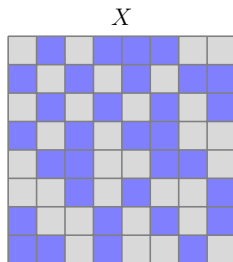
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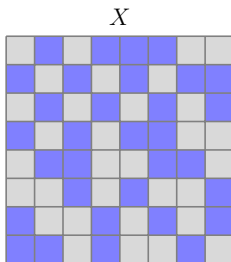
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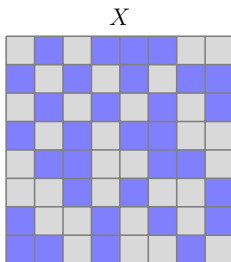
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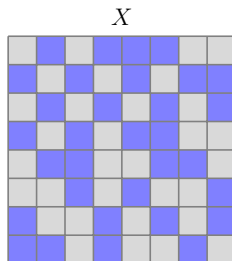
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Correlations between Network Measurements

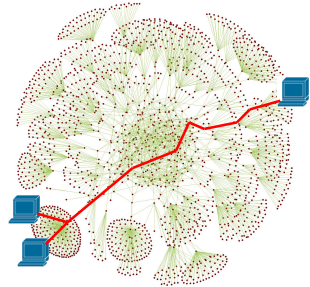
Link sharing across network paths

Topology: simple core



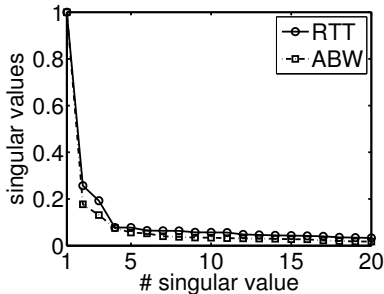
Abilene network

Routing



generated by Orbis

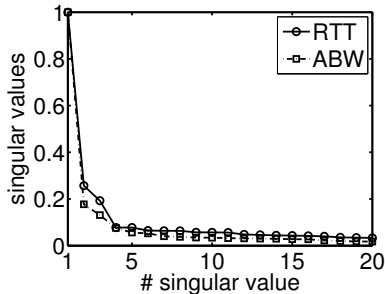
Low Rank of the Internet



Empirical Justification

- Meridian **RTT** matrix of 2255×2255
- PlanetLab **ABW** matrix of 201×201

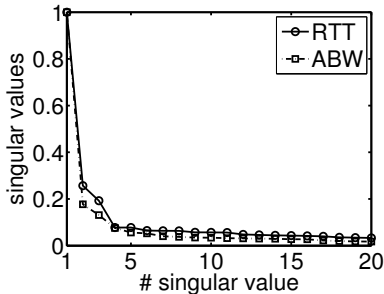
Low Rank of the Internet



Observation

- Performance matrices are **approximately** low rank.
 - ▶ A perfect recovery is impossible.

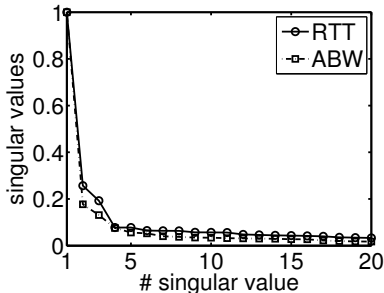
Low Rank of the Internet



Observation

- A rank- r **dominant** component exists.
 - ▶ It is a fairly accurate approximation to the original matrix.

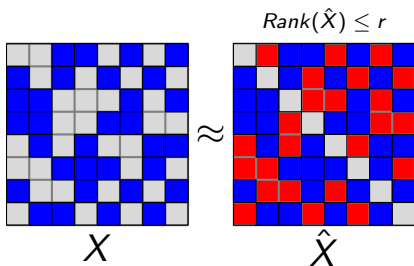
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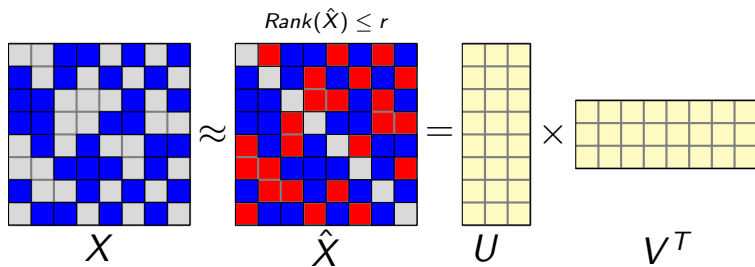
Observation

- Rank r **cannot** be determined a priori.
 - r is treated as a parameter and tuned for a given dataset.

Low-Rank Matrix Factorization

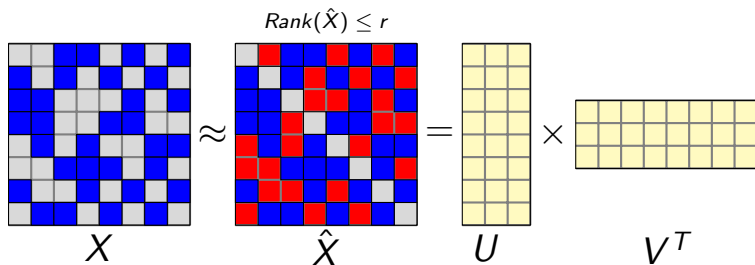


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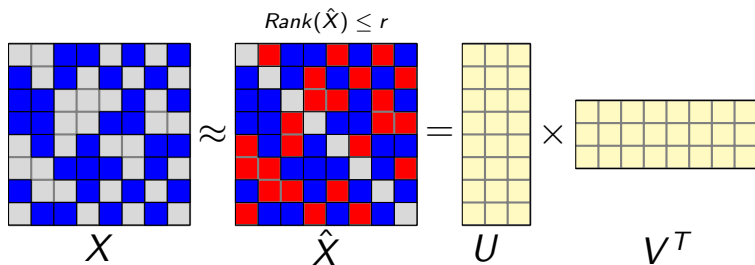
Low-Rank Matrix Factorization

Look for (U, V) , instead of \hat{X}



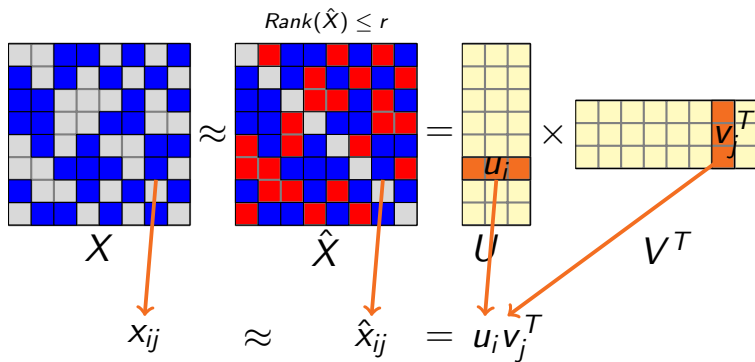
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Stochastic Gradient Descent

Low-Rank Matrix Factorization

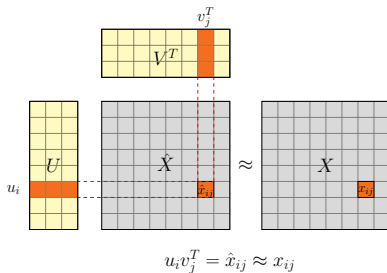


Stochastic Gradient Descent (SGD)

$$\min \sum_{ij \in \Omega} l(x_{ij}, u_i v_j^T)$$

l : loss function

Ω : the set of observed entries



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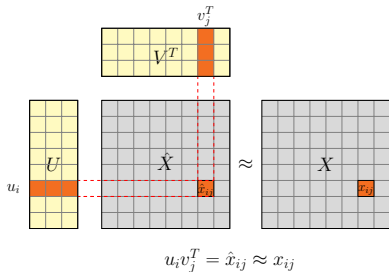
- 1 pick x_{ij} at random
- 2 update u_i, v_j by gradient descent

$$u_i = u_i - \eta \frac{\partial l(x_{ij}, u_i v_j^T)}{\partial u_i}$$

$$v_j = v_j - \eta \frac{\partial l(x_{ij}, u_i v_j^T)}{\partial v_j}$$

(η is the **learning rate**.)

- 3 repeat until convergence



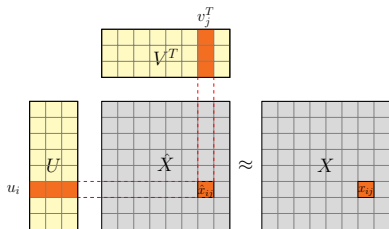
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l : loss function

Ω : the set of observed entries

- 1 pick x_{ij} at random
- 2 update u_i, v_j by gradient descent



$$u_i v_j^T = \hat{x}_{ij} \approx x_{ij}$$

$$u_i = u_i - \eta \frac{\partial l(x_{ij}, u_i v_j^T)}{\partial u_i}$$
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ReCap: Formulation as Matrix Completion

Network Performance Prediction

- A matrix completion view
- Connections to recommender systems
- Feasibility and low-rank characteristic
- Matrix factorization by Stochastic Gradient Descent (SGD)

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Network Performance Prediction

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- Matrix factorization by Stochastic Gradient Descent (SGD)

Question

- How should this problem be solved on networks?

Contributions

Learning to predict end-to-end network performance

1. Formulation as Matrix Completion

network performance prediction as matrix completion

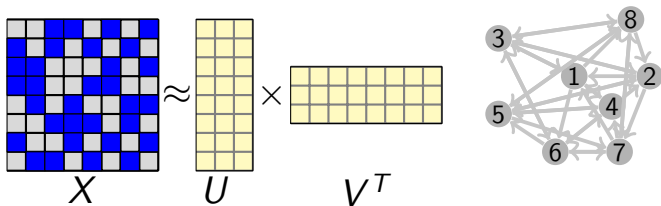
2. Decentralized Solution

decentralized matrix factorization by stochastic gradient descent

3. Qualitative Representations of Network Performance

- represent network performance by binary classes
- represent network performance by ordinal ratings

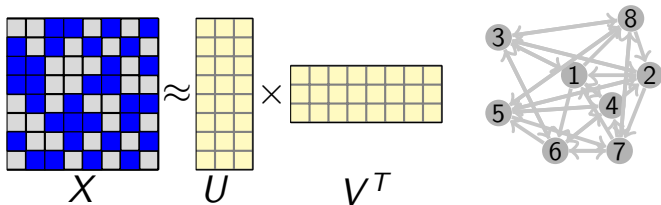
Decentralized Network Performance Prediction



Constraints

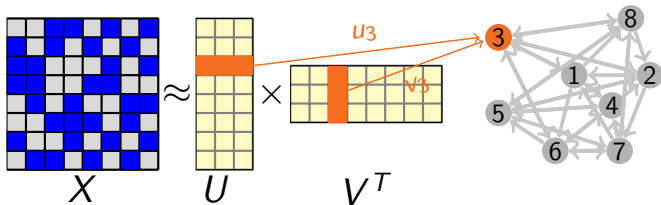
- No central server collects and processes the measurements.
- No matrices (X , U , V) are explicitly constructed.

Decentralized Network Performance Prediction



Design

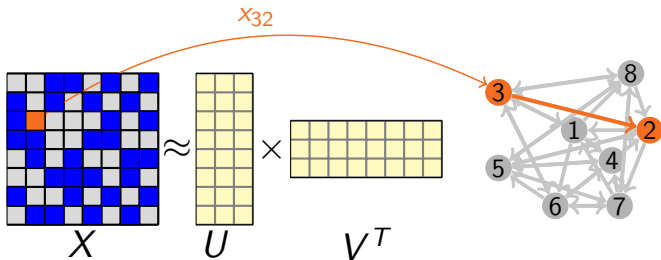
Decentralized Network Performance Prediction



Design

- Row vectors (u_i, v_i) are stored at node i .

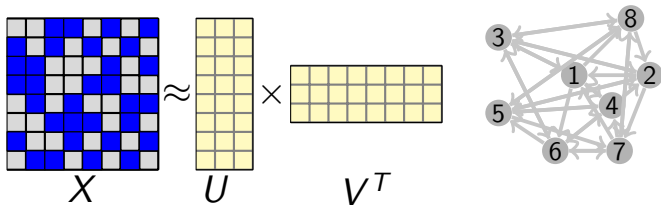
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Decentralized Network Performance Prediction

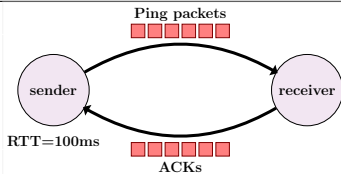


Design

- Row vectors (u_i, v_i) are stored at node i .
- Measurements are collected and processed locally.
- Network nodes exchange messages.

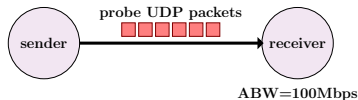
Metrics of Interest

round-trip time (RTT)



inferred by sender
symmetric

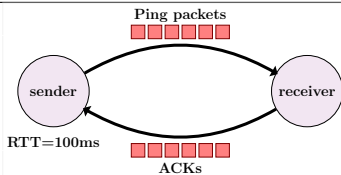
available bandwidth (ABW)



inferred by receiver
asymmetric

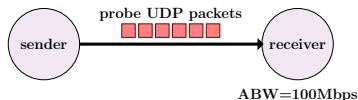
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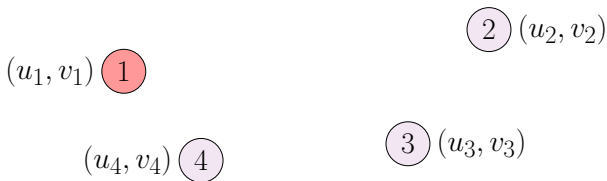
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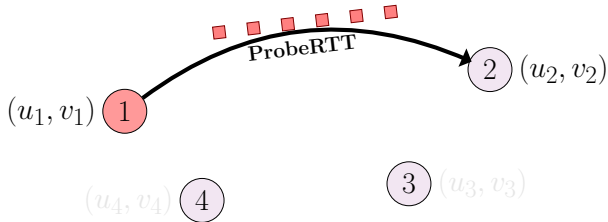
Message exchange is adapted for RTT and for ABW.

Basic Process for **RTT**



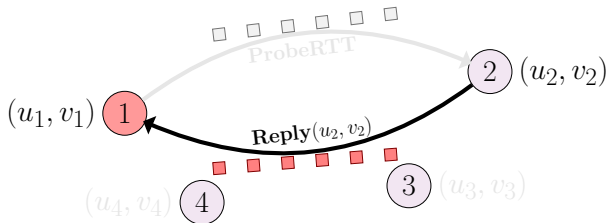
Node 1 joins the network and initializes (u_1, v_1) randomly.

Basic Process for **RTT**



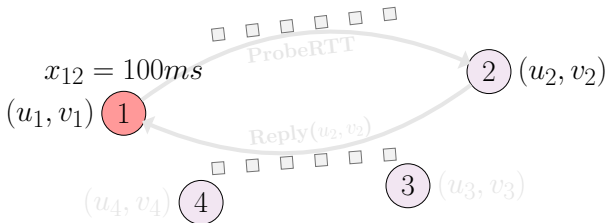
Node 1 probes node 2 for the RTT.

Basic Process for **RTT**



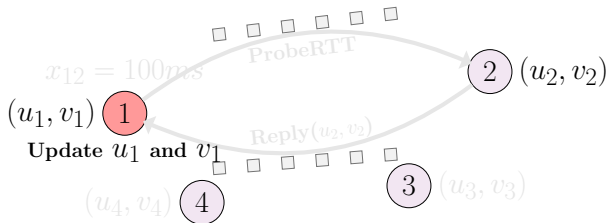
Node 2 replies and sends (u_2, v_2) to node 1.

Basic Process for **RTT**



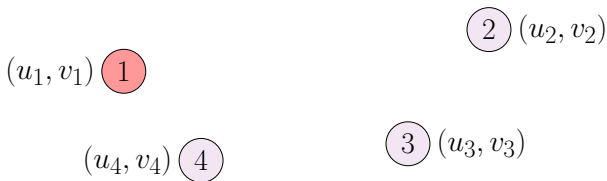
Node 1 computes RTT_{12} .

Basic Process for **RTT**



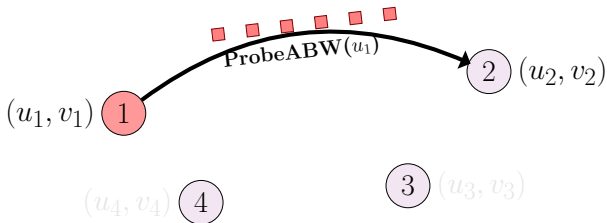
Node 1 updates (u_1, v_1) .

Basic Process for ABW



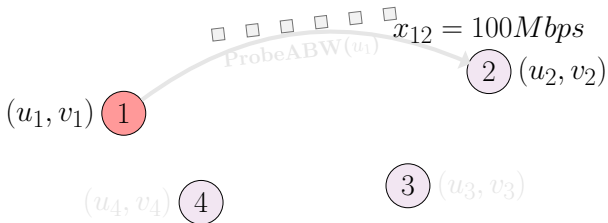
Node 1 joins the network and initializes (u_1, v_1) randomly.

Basic Process for ABW



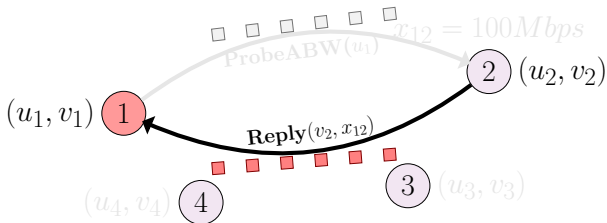
Node 1 probes node 2 for the ABW and sends u_1 .

Basic Process for ABW



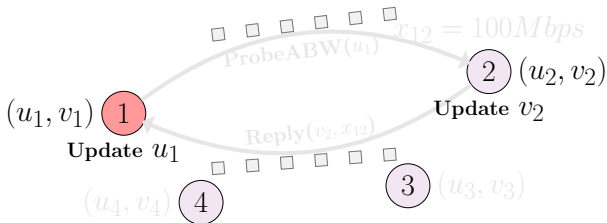
Node 2 computes ABW_{12} .

Basic Process for ABW



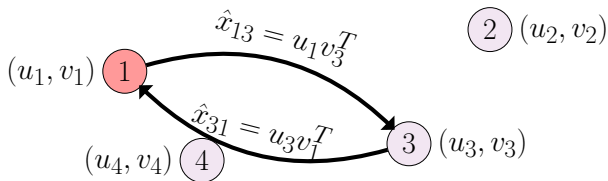
Node 2 replies and sends (ABW_{12}, v_2) to node 1.

Basic Process for ABW



Node 1 updates u_1 and node 2 updates v_2 .

Prediction of Network Performance



Decentralized Matrix Factorization by Stochastic Gradient Descent

DMFSGD

- Each node selects k neighbors to communicate with.
 - ▶ $k = 10$ for small networks (as many as 200 nodes);
 - ▶ $k = 32$ for large networks (as many as 2500 nodes, $< 2\%$).
- Each node collaborates with **one** neighbor at a time.
 - ▶ probe measurements;
 - ▶ perform SGD updates.
- **Rank-10** factorization
 - ▶ $r = 10$ in all experiments due to sparse measurements

Advantages

- simple and computationally lightweight
- suitable for large-scale dynamic measurements
- adaptable to various metrics

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Experiments and Evaluations

RTT Datasets

	Harvard	P2psim	Meridian
nodes	226	1740	2500
source	Ledlie et al. NSDI 2007	Dabek et al. SIGCOMM 2004	Wong et al. SIGCOMM 2005

Vivaldi: Competitor for RTT Prediction

Euclidean embedding

- simulation of a spring system
- energy minimization by Hooke's law
- the same architecture as DMFSGD
- adopted in Azureus (now Vuze)

Dabek et al., Vivaldi: a decentralized network coordinate system, SIGCOMM 2004.

Comparison of Prediction Accuracy

Median Absolute Error (MAE) = $\text{median}_{ij}(|d_{ij} - \hat{d}_{ij}|)$

	P2PSim	Meridian	Harvard
Vivaldi	13.4ms	9.2ms	5.8ms
DMFSGD	11.5ms	9.0ms	1.1ms

DMFSGD outperforms Vivaldi almost always.

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ReCap: Decentralized Solution

DMFSGD

- Decentralized Architecture
- Basic Processing for RTT and ABW
- Experiments on RTT Prediction

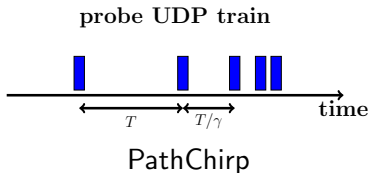
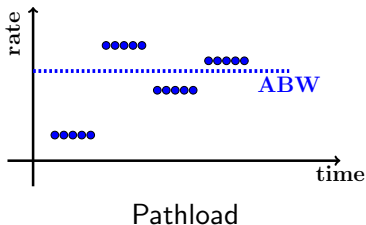
ReCap: Decentralized Solution

DMFSGD

- Decentralized Architecture
- Basic Processing for RTT and ABW
- Experiments on RTT Prediction
- DMFSGD works well for available bandwidth prediction.

DMFSGD for Available Bandwidth Prediction

ABW measurement based on self-induced congestion



High cost

Problems even if we only measure 1% paths on large networks.

Contributions

Learning to predict end-to-end network performance

1. Formulation as Matrix Completion

network performance prediction as matrix completion

2. Decentralized Solution

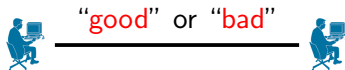
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3. Qualitative Representations of Network Performance

- represent network performance by binary classes
- represent network performance by ordinal ratings

Qualitative Representations of Network Performance

Binary classes



Ordinal ratings



Characteristics of Qualitative Representations

- ✗ Classes/Ratings are **less fine-grained**.
- ✓ Class/Rating information is **sufficient** to applications.
 - ▶ Peer selection: “good enough” is often enough.
- ✓ Classes/Ratings **unify different metrics**.
 - ▶ Performance takes a few discrete values.
- ✓ Class/Rating information can be encoded in **a few bits**.
- ✓ Class/Rating measurements are **cheap**.
 - ▶ Classes/Ratings are **coarse** and **stable**.

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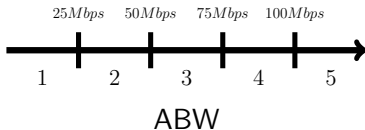
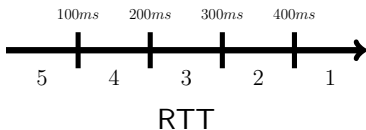
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Class/Rating Measurement

Thresholding

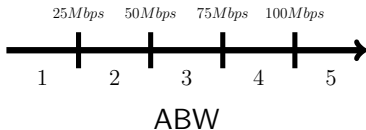
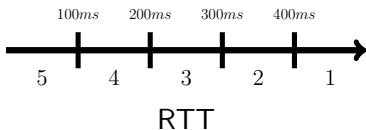
- partition the range into several bins;
- map a metric value to a bin.



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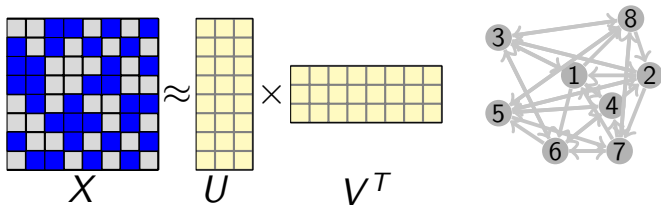


Choice of Threshold(s)

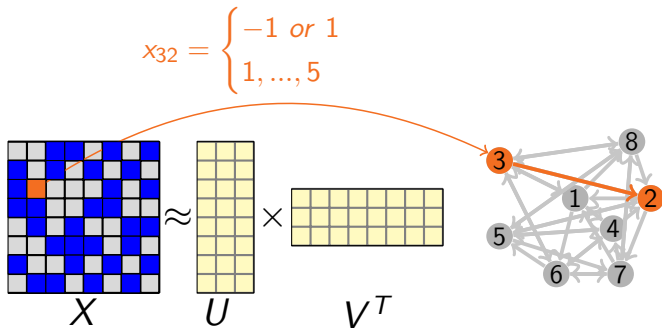
data analysis

- 50% percentile for binary classification
- {20%, 40%, 60%, 80%} percentiles for ordinal rating

Performance Class/Rating Prediction by DMFSGD



Performance Class/Rating Prediction by DMFSGD



Experiments and Evaluations

Datasets

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metric	RTT	RTT	ABW
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Confusion Matrix

- Diagonal entries are correct predictions.
- Off-diagonal entries are confusions or wrong predictions.

$Accuracy = \frac{\# \text{ correct}}{\# \text{ data}}$		Predicted	
		"Good"	"Bad"
Actual	"Good"	correct%	confusion%
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Confusion Matrix for Meridian

Binary Classification

Accuracy=85%		Predicted	
		"Good"	"Bad"
Actual	"Good"	88%	12%
	"Bad"	18%	82%

Ordinal Rating

Accuracy=56%		Predicted				
		1	2	3	4	5
Actual	1	78%	18%	3%	1%	0
	2	8%	59%	30%	5%	0
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ReCap: Qualitative Representations of Network Performance

- Binary classification and ordinal rating
- Advantages
- Class/Rating measurement
- Experiments on binary classification and ordinal rating

Conclusion: Features of DMFSGD

A general framework for network performance prediction

- Soundness
 - ▶ founded on recent advances in matrix completion
- Flexibility
 - ▶ deal with various metrics (RTT, ABW, ...)
 - ▶ deal with metric values, performance classes and ratings

A unique feature of DMFSGD!

- Simplicity
 - ▶ easy to implement
 - ▶ no infrastructure
 - ▶ computationally lightweight

Thank you!

Research supported by

- FP7 ECODE project
- FP7 mPlane project

Related Publications

- Liao et al, DMFSGD: A Decentralized Matrix Factorization Algorithm for Network Distance Prediction, IEEE/ACM Transactions on Networking, vol. 21, nb. 5, Oct. 2013, pp. 1511-1524.
- Liao et al, Decentralized Prediction of End-to-End Network Performance Classes, ACM CoNEXT 2011, Tokyo, Japan.
- Liao et al, Network Distance Prediction Based on Decentralized Matrix Factorization, IFIP Networking 2010, **best paper award**, Chennai, India.