# Maximum entropy traffic matrix estimation

Keith Briggs and Geir Freysson

research.btexact.com/teralab/keithbriggs.html research.btexact.com/teralab/geirfreysson.html



CRG presentation 2004 December 03 1600

TYPESET 2004 DECEMBER 7 11:23 IN PDFIATEX ON A LINUX SYSTEM

▶ Given:

ightharpoonup set of N nodes and L directed links

## ▶ Given:

- ightharpoonup set of N nodes and L directed links
- ightharpoonup nodes labelled  $0,1,\ldots,N-1$  and links labelled  $0,1,\ldots,L-1$

### ► Given:

- ightharpoonup set of N nodes and L directed links
- ightharpoonup nodes labelled  $0,1,\ldots,N-1$  and links labelled  $0,1,\ldots,L-1$
- ightharpoonup routing matrix A[s,d,l]= fraction of traffic from source s to destination d passing through directed link l

### ► Given:

- ightharpoonup set of N nodes and L directed links
- ightharpoonup nodes labelled  $0,1,\ldots,N-1$  and links labelled  $0,1,\ldots,L-1$
- ightharpoonup routing matrix A[s,d,l]= fraction of traffic from source s to destination d passing through directed link l
- ightharpoonup y[l] = traffic count on directed link l

### ► Given:

- ightharpoonup set of N nodes and L directed links
- ightharpoonup nodes labelled  $0,1,\ldots,N-1$  and links labelled  $0,1,\ldots,L-1$
- ightharpoonup routing matrix A[s,d,l]= fraction of traffic from source s to destination d passing through directed link l
- ightharpoonup y[l] = traffic count on directed link l
- ho[n] =source rate of node n

#### ▶ Given:

- $\triangleright$  set of N nodes and L directed links
- $\triangleright$  nodes labelled  $0,1,\ldots,N-1$  and links labelled  $0,1,\ldots,L-1$
- ightharpoonup routing matrix A[s,d,l]= fraction of traffic from source s to destination d passing through directed link l
- ightharpoonup y[l] = traffic count on directed link l
- ho  $\rho[n] =$  source rate of node n

### ▶ To find:

 $\triangleright x[s,d] = traffic from s to d$ 

#### Given:

- ightharpoonup set of N nodes and L directed links
- $\triangleright$  nodes labelled  $0,1,\ldots,N-1$  and links labelled  $0,1,\ldots,L-1$
- $\triangleright$  routing matrix A[s,d,l]= fraction of traffic from source s to destination d passing through directed link l
- hd y[l] = traffic count on directed link l
- ho  $\rho[n] =$  source rate of node n

#### ▶ To find:

 $\triangleright x[s,d] = traffic from s to d$ 

# Assumptions:

 $\triangleright$  gravity model:  $g[s,d] = \rho[s]\rho[d]$ 

#### Given:

- ightharpoonup set of N nodes and L directed links
- $\triangleright$  nodes labelled  $0,1,\ldots,N-1$  and links labelled  $0,1,\ldots,L-1$
- ightharpoonup routing matrix A[s,d,l]= fraction of traffic from source s to destination d passing through directed link l
- ightharpoonup y[l] = traffic count on directed link <math>l
- ho ho[n] = source rate of node n

#### ▶ To find:

 $\triangleright x[s,d] = traffic from s to d$ 

## Assumptions:

 $\triangleright$  gravity model:  $g[s,d] = \rho[s]\rho[d]$ 

$$\min_{x} \quad ||y-Ax||^2 + \lambda^2 \sum_{\substack{s,\,d\\g[s,\,d] \neq 0}} x[s,d] \log(x[s,d]/g[s,d])$$
 s.t. 
$$x[s,d] \geqslant 0$$

 $\min_x \quad ||y-Ax||^2 + \lambda^2 \sum_{\substack{s,\,d\\g[s,\,d] \neq 0}} x[s,d] \log(x[s,d]/g[s,d])$  s.t.  $x[s,d] \geqslant 0$ 

• here  $(Ax)_l = \sum_{s,d} A[s,d,l]x[s,d]$ 

 $\min_x \quad ||y-Ax||^2 + \lambda^2 \sum_{\substack{s,\,d\\g[s,\,d] \neq 0}} x[s,d] \log(x[s,d]/g[s,d])$  s.t.  $x[s,d] \geqslant 0$ 

- here  $(Ax)_l = \sum_{s,d} A[s,d,l]x[s,d]$
- KMB used a feasible sequential quadratic programming method for the optimization

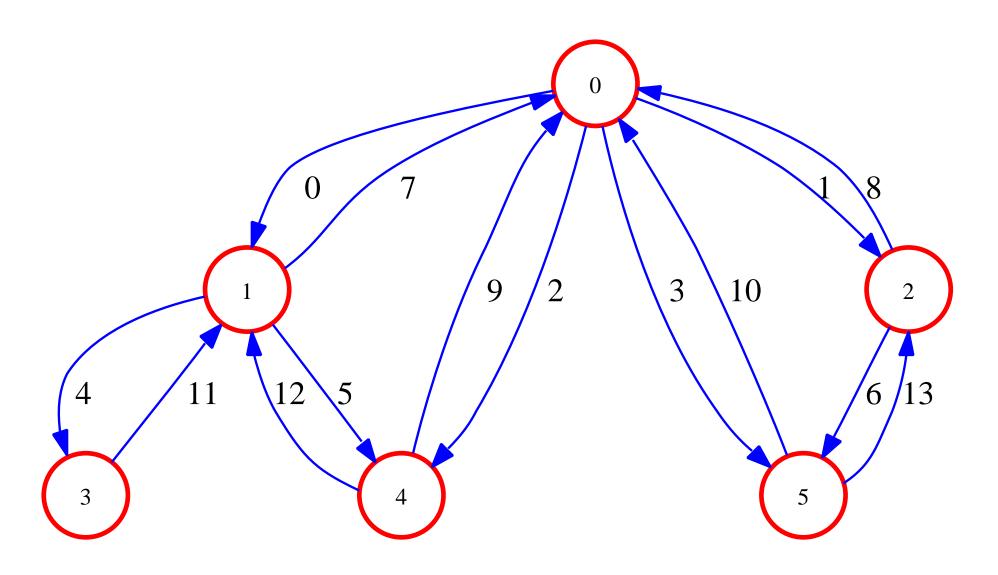
 $\min_{x} \quad ||y-Ax||^2 + \lambda^2 \sum_{\substack{s,\,d\\g[s,\,d] \neq 0}} x[s,d] \log(x[s,d]/g[s,d])$  s.t.  $x[s,d] \geqslant 0$ 

- here  $(Ax)_l = \sum_{s,d} A[s,d,l]x[s,d]$
- KMB used a feasible sequential quadratic programming method for the optimization
- ightharpoonup Choosing the best value of  $\lambda$  is a problem

min  $||y-Ax||^2 + \lambda^2$   $\sum x[s,d] \log(x[s,d]/g[s,d])$  $g[s,d] \neq 0$ s.t.  $x[s,d] \geqslant 0$ 

- $\blacktriangleright$  here  $(Ax)_l = \sum_{s,d} A[s,d,l]x[s,d]$
- KMB used a feasible sequential quadratic programming method for the optimization
- $\blacktriangleright$  Choosing the best value of  $\lambda$  is a problem
- ▶ Note:  $x \log(x/g) = (x-g) + (x-g)^2/(2g) + O((x-g)^3)$

# **Example network**



▶ all routes shortest path

- ▶ all routes shortest path
- ▶ traffic counts y[n] = 5

- ▶ all routes shortest path
- ▶ traffic counts y[n] = 5
- ightharpoonup source rates  $ho[i]=i+1, ext{for } i=0,1,\ldots,5$

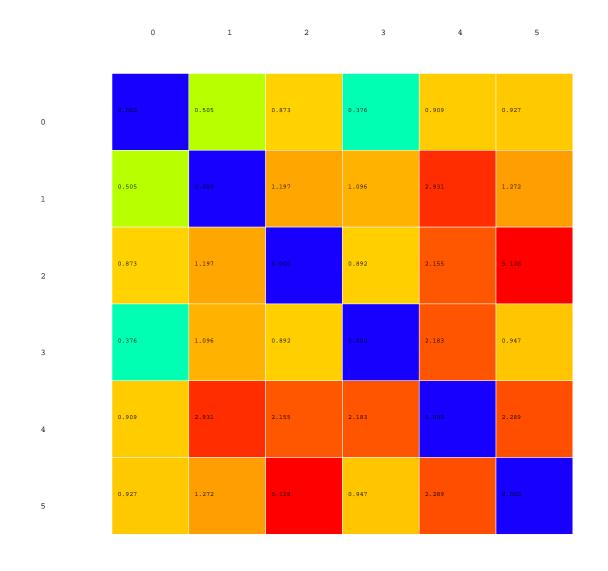
- ▶ all routes shortest path
- ▶ traffic counts y[n] = 5
- ightharpoonup source rates  $ho[i]=i+1, ext{for } i=0,1,\ldots,5$
- ightharpoonup with  $\lambda=1$ , solution matrix x is

0.0000	0.5047	0.8727	0.3759	0.9086	0.9267
0.5047	0.0000	1.1974	1.0961	2.9307	1.2715
0.8727	1.1974	0.0000	0.8919	2.1554	5.1278
0.3759	1.0961	0.8919	0.0000	2.1829	0.9470
0.9086	2.9307	2.1554	2.1829	0.0000	2.2887
0.9267	1.2715	5.1278	0.9470	2.2887	0.0000

- all routes shortest path
- ▶ traffic counts y[n] = 5
- ightharpoonup source rates  $ho[i]=i+1, ext{for } i=0,1,\ldots,5$
- with  $\lambda = 1$ , solution matrix x is

```
0.0000
                0.8727
                         0.3759
                                          0.9267
        0.5047
                                 0.9086
                         1.0961
                                 2.9307
                                          1.2715
0.5047
        0.0000
                1.1974
0.8727
        1.1974
                0.0000
                         0.8919
                                 2.1554
                                         5.1278
0.3759
        1.0961
                0.8919
                         0.0000
                                 2.1829
                                          0.9470
        2.9307 2.1554
                         2.1829
                                          2.2887
0.9086
                                 0.0000
        1.2715
              5.1278
0.9267
                         0.9470
                                 2.2887
                                          0.0000
```

ightharpoonup rows are s, columns are d



# ns-2 simulation

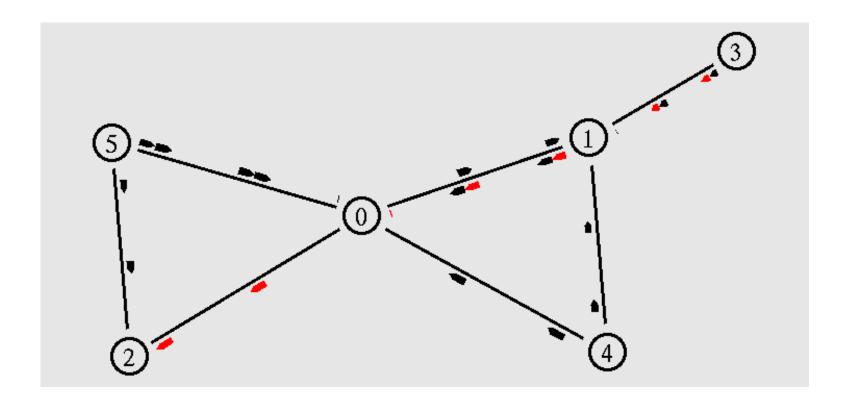
▶ Network simulated on ns-2

## ns-2 simulation

- ▶ Network simulated on ns-2
- ▶ Shortest path currently used but others also available

## ns-2 simulation

- Network simulated on ns-2
- ▶ Shortest path currently used but others also available
- Can measure all traffic on large network to test accuracy of maxent method



## References

[zhang03] Y Zhang, M Roughan, C Lund & D Donoho An information-theoretic approach to traffix matrix estimation SIG-COMM03

[ns-2] www.isi.edu/nsnam/ns/