MODELING OF MEASURED SELF-SIMILAR NETWORK TRAFFIC IN OPNET SIMULATION TOOL

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Abstract: The modeling, analysis and simulation of self-similar traffic has become the main goal of much research work around the world, over the last 15 years. In our research we measured many different types of real traffic in different networks and classified it on the basis of analysis in the sense of self-similarity and long-range dependence. We used estimated statistical parameters for measured network traffic in order to model this traffic in simulation tool OPNET. We used the following statistical criteria for successful modeling: average bit rate, average packet rate, Hurst parameter, and histograms of statistical network traffic processes. During measurements and simulations we discovered that the shape parameter of Pareto distribution has a great impact on simulated traffic, and also that classical estimation usually leads to significant discrepancies between measured and simulated traffic in the sense of average bit rate and also bursts, which are characteristic of self-similar traffic. So, we developed a novel method for estimating the shape parameter of Pareto distribution which shows successful results regarding the chosen criteria, during the testing process.

1. Introduction

Over 15 years, new models of network traffic have been developed, which have replaced traditional models, such as Poisson and Markov. This self-similar model is based on fractal theory, and can be described using the Hurst parameter and long-range dependence (LRD). The pioneers on this field are Leland, Willinger, and many others /1/, who introduced the new description of network traffic in 1994. The new description appeared as an alternative to traditional models, as were Poisson and Markov /2/. It was shown, that heavy tailed distributions are more suitable for describing inter-arrival time and packet-size process than exponential. So Pareto’s and Weibull’s heavy-tailed distributions became the most frequently used distributions for describing self-similar network traffic /3, 4, 5, 6/.

Another aspect of self-similarity and long-range dependence appeared with the Hurst parameter. The Hurst parameter represents the measurement of self-similarity and variability of packet arrival rate /3, 7, 8/. There are several different methods for estimating the Hurst parameter which can lead to diverse results /9, 10/.

Over the last decade several studies have been carried out regarding the analysis of measured traffic. Researchers found, that network traffic can be best described by self-similarity and long-range dependence /11, 12, 13, 14, 15/. There are research properties of measured traffic for different protocols and applications (HTTP), and video and P2P traffic /6, 17, 29/.

Measuring, analyses and the modeling of self-similar traffic has still been one of the main research challenges over recent years. One of the important researchers’ goals is also self similar traffic modeling by simulation communications’ environments, such as OPNET /18, 19, 20, 21/. Many models for generating self-similar traffic are based on fractal models /22, 23/. A lot of research work has also existed, where interest is focused on estimating self-similar network traffic parameters /4, 9, 10, 25/, such are Hurst and distributions, but without verification in simulations tools. In such cases there are no possibilities for evaluating the successful for estimated parameters for simulation purposes. In our research we paid exact attention to this area of network traffic analysis and modeling. For measurement of the similarity between measured and modeled
correlations function

Let $X_t \ (t = 0, 1, 2, \ldots)$ be a covariant stationary stochastic process; that is, a process with constant mean, finite variance $\sigma^2 = E(X_t - \mu)^2$, autocovariance function $\gamma(k) = E(X_t - \mu)(X_{t+k} - \mu)$, that depends only on $k$, autocorrelations function $r(k)$:

$$r(k) = \frac{\gamma(k)}{\sigma^2} = \frac{E[(X_t - \mu)(X_{t+k} - \mu)]}{E[(X_t - \mu)^2]}, \quad k = 0, 1, 2, \ldots \quad (1)$$

Assume $X$ has an autocorrelation function form (= means «asymptotic to»)

$$r(k) = k^{-\beta}L_1(k), \quad k \to \infty, \quad 0 < \beta < 1, \quad (2)$$

where $L_1(k)$ is slowly varying at infinity, that is $\lim_{t \to \infty} L_1(t)/L_1(t) = 1$ for all $x > 0$ (i.e., $L_1(t) = \text{const}, L_1(t) = \log(t)$).

The measure of self-similarity is the Hurst parameter ($H$), which is in a relationship with parameter $\beta$ in equation (3).

$$H = 1 - \frac{\beta}{2} \quad (3)$$

Let's define the aggregation process for the time series:

For each $m = 1, 2, 3, \ldots$ let $X^{(m)} = (X^{(m)}_t, k = 1, 2, \ldots)$ denote a new time series obtained by averaging the original series $X$ over a non-overlapping block of size $m$. That is, for $m = 1, 2, 3, \ldots$, $X^{(m)}$ is given by /13/:

$$X^{(m)}_t = \frac{1}{m} \left( X_{t+m-1} + \ldots + X_{t} \right), \quad k = 1, 2, 3, \ldots \quad (4)$$

$X^{(m)}_t$ is the process with average mean and autocorrelation function $r^{(m)}(k) /3/.$

The process $X$ is called exactly second order with parameter $H$, representing measure of self-similarity if the corresponding aggregated $X^{(m)}$ has the same correlation structures as $X$ and $\text{var}(X^{(m)}_t) = \sigma^2 m^{-\beta}$ for all $m = 1, 2, \ldots$ :

$$r^{(m)}(k) = r(k), \quad \text{for all } m = 1, 2, \ldots \quad k = 1, 2, \ldots \quad (5)$$

The process $X$ is called asymptotically second order with parameter $H = 1 - \beta/2$, if for all $k$ it is large enough,

$$r^{(m)}(k) \to r(k), \quad m \to \infty \quad (6)$$

From definition 4, it follow that the process is second order self-similar in the exact or asymptotic sense, if their corresponding aggregated process $X^{(m)}$ are the same as $X$ or become indistinguishable from $X$ at least with respect to their autocorrelation function. The most striking property in both cases, exact and asymptotical self-similar processes, is that their aggregated processes $X^{(m)}$ possess a no degenerate correlation structure as $m \to \infty$. This is in contrast to the Poisson stochastic models, where their aggregated processes tend to second order pure noise as $m \to \infty$:

$$r^{(m)}(k) \to 0, \quad m \to \infty, \quad k = 0, 1, 2, \ldots \quad (7)$$

Network traffic with bursts is self-similar, if show bursts over many time scales or we can also say over a wide-range of time scales. This is in contrast to traditional models such as Poisson and Markov, where their aggregation processes become very smooth.

Another property of this process that satisfies relationship (1) is described as long-range dependence (LRD). Let us define second order-self similarity and its autocovariance $\gamma(k)/1/.$ Let $r(k) = \gamma(k)/\sigma^2$ denote the autocorrelation function. For $0 < H < 1, H \neq 0.5$ it holds that...
\[ r(k) = H(2H - 1)k^{-2H-1} \quad r \to \infty \]  
(8)

For values \(0.5 < H < 1\) autocorrelation function \(r(k)\) behaves in asymptotic mean as \(ck^{-\beta}\) for values \(0 < \beta < 1\), where \(c\) is constant \(c > 0\), \(\beta = 2 - 2H\), and we have

\[ \sum_{k=1}^{\infty} r(k) = \infty \]  
(9)

The long-range dependence of the process is characterized by slowly decaying autocorrelation function and not summable autocorrelation function. Autocorrelation function decays hyperbolically, as the \(k\) increases. This is opposite to the property of short-range dependence (SRD), where the autocorrelation function decays exponentially and the equation (9) has a finite value. Short and long-range dependence have a common relationship with the value of the Hurst parameter of the self-similar process /3/, /24/:

- \(0 < H < 0.5 \Rightarrow \) SRD - Short Range Dependence
- \(0.5 < H < 1 \Rightarrow \) LRD - Long Range Dependence

Self-similarity and long-range dependences (LRD) properties are described using heavy-tailed distributions. The shapes of the heavy-tailed distributions (Pareto, Weibull) are hyperbolic, which is in contrast to the light-tailed distributions where distributions decay exponentially.

Pareto is the simplest heavy tailed distribution and has hyperbolic decay over its entire range. The probability density function of the Pareto distribution is given by:

\[ p(x) = \alpha k^\alpha x^{-\alpha - 1}, \quad k \leq x, \quad \alpha, k > 0 \]  
(10)

Parameter \(\alpha\) is shape parameter, \(k\) is the local parameter, which represents the minimum possible positive value for the random variable \(x\). Another very important heavy-tailed distribution is Weibull distribution, which is described by the next-probability density function:

\[ p(x) = \frac{\alpha}{k} \left( \frac{x}{k} \right)^{\alpha - 1} e^{-\left( \frac{x}{k} \right)^\alpha}, \quad x > 0, \quad \alpha, k > 0 \]  
(11)

3. Analysis methods of the stochastic self-similar process

3.1 Hurst parameter

Hurst parameter represents the measure of self-similarity and it is estimated for the arrival process of a packet-rate. Exact methods for calculating the value of Hurst parameter do not exist, so we can only estimate. There are several methods for estimating Hurst parameter (\(H\)) of stochastic self-similar processes. But there is no criteria as to which method gives the best results. The most often used methods for Hurst parameters’ estimation are /3/, /9/, /24/, /25/:

- **Variance method** is a graphical method, which is based on the property of slowly decaying variance. In a log-log scale plot, we draw sample variance versus a non-overlapping block of size \(m\) for each aggregation level. From the line with slope \(\alpha\) we can estimate Hurst parameter as a relationship, from equation (3).
- **R/S method** is also a graphical method. It is based on a range of partial sums regarding data series deviations from mean value, rescaled by its standard deviation. The slope in the log-log plot of the R/S statistic versus aggregated points is the estimation for Hurst parameter.
- **Periodogram method** plots spectral density in logarithm scale versus frequency and also in logarithm scale. The slope in periodogram allows the estimation of parameter \(H\).

Variance and R/S methods represent estimators within the time-domain, which are based on a relationship between a specific statistical data series’ properties and the aggregation process with an overlapping block of size \(m\) (4). The periodogram method represents the estimator within frequency domain. Every method gives a different estimated value of parameter \(H\). In our experiments we used the average value of these three estimated parameters. This method of obtaining parameters \(H\) we also used as classification criteria for self similar traffic. If \(H\) is within the range of 0.5 and 1, such network traffic is classified as self-similar. Figure 1 present a example of test traffic, and estimations of Hurst parameter by different methods.

3.2 Probability distributions

Network traffic can be described by two stochastic processes, one for packet sizes and one for inter-arrival time. Both processes are described by probability distributions. Self-similar process can be described by heavy tailed distributions. The main task for modeling the stochastic process with probability distribution is to choose the right distri-
bution, which would be a good representation of our network traffic stochastic process. We used mathematical fitting tools (EasyFit) which allowed us to automatically include the fit distribution of the stochastic process, and also estimate parameters of distribution from the captured traffic /9/.

**Fig. 2:** For the stochastic process of inter-arrival time we chose distribution and estimate parameters of these distributions based on the histogram (upper left), and cumulative distribution function (upper right). Differences between empirical and theoretical distributions in P-P plot (lower left), and deferential distribution (lower right).

### 3.3 Long-range dependence

Long range dependence describes the memory effect of a stochastic process and it is characterized by its autocorrelation function (5, 6), as defined in the second section. Figure 3 shows an example of the autocorrelations function of the process with long-range dependence property.

**Fig. 3:** An example of autocorrelation function for the stochastic process, with LRD property

There does not exist a systematic and definitive way to estimate the property of long-range dependence. One of the ways of defining long-range dependence is estimation of Hurst parameter. But different estimation methods offer different estimated values \( H \), which can also vary. This estimation is especially difficult around the value 0.5, which represents the boundary between long and short-range dependence. Thomas Karagianis /9, 10/ suggest an additional test called “bucket-shuffling” for confirmation of long-range dependence. This method can be described as a mixing of captured data. A method is based on random partitioning of the data series (buckets) of length \( b \). This intuitive method confirms long range dependence, when the autocorrelation functions of the original process and the internal shuffling process, are almost the same.

### 4. Modeling and simulation of self similar traffic in OPNET

OPNET Modeler is one of the leading industrial environments for the simulations of various communication technologies. Different approaches are possible for generating self-similar traffic in OPNET. In our case we used two standard node models (stations) from the OPNET library:
- Raw Packet Generator (RPG)
- IP station

Raw Packet Generator (RPG) is a traffic source model /11, 19/ implemented specially for generating self-similar traffic, which is based on different fractal point processes (FPP) /22, 23/. Self similar traffic is modeled with an arrival process, which is described by Hurst parameter and the distribution probability for packet sizes. This arrival process can be based on many different parameters, such as Hurst parameter, average arrival rate, fractal onset time scale, source activity ratio and peak to mean ratio /11/. There are several different fractal point processes (FPP). In our case we used the superposition of the fractal renewal process (Sub-FRP) model, which is defined as the superposition of \( M \) independent and probably identical renewal fractal processes. Each FRP stream is a point renewal processes and \( M \) numbers of independent sources compose the Sub-FRP model. Common inter-arrival probability density function \( p(\delta) \) of this process is:

\[
p(t) = \begin{cases} 
M^\gamma e^{-\alpha t}, & 0 \leq t \leq \frac{1}{\lambda} \\
M^\gamma \alpha t^{-(\gamma+1)}, & t \geq \frac{1}{\lambda} 
\end{cases}
\]  
(12)

where \( 1 < \gamma < 2 \). Process FRP can be defined as Sup-FRP process, when the number of independent identical renewal processes (\( M \)) is equal to 1. A model Sub-FRP is described by three parameters: \( \gamma, \alpha \) and \( M \). \( \gamma \) represent the fractal exponent, \( \alpha \) is the location parameter, and \( M \) is the number of sources. These three parameters are in relationship with three OPNET parameters. These parameters are Hurst parameter, average arrival rate \( \lambda \), and fractal onset time-scale (FOTS). The relationships between these three parameters of Sub-FRP and parameters in OPNET model are:

\[
H = (3 - \gamma) / 2
\]

\[
\lambda = M\gamma(1 + (\gamma - 1)e^{-\gamma t})^{-1}A^{-1}
\]

\[
T = 2^{-(\gamma+1)}e^{-\gamma t}(\gamma - 1)^{-(\gamma+1)(3-\gamma)(1+\gamma e^{-\gamma t})^2}A^{A}
\]

(13)
where $\gamma = 2 - \beta$. Hurst parameter $H$ is defined by equation (3). In the Sub-FRP model from OPNET, we can set Hurst parameter ($H$), average arrival-rate ($\lambda$) and fractal onset time-scale (FOTS) in seconds. The recommended value for the parameter FOTS in OPNET is 1 second.

The IP station /1/ can contain an arbitrary number of independent simultaneous working-traffic generators. Each generator enables the use of heavy-tailed distributions such as Pareto or Weibull, for the generation of self-similar network traffic by two distributions, one for packet size process and another for packet inter-arrival time process.

In our case, we used a traffic generator contained in the IP station. The traffic generator is placed above the IP encapsulation layer, which takes care of the packets’ formation and fragmentation. This means, that we can model packets before the fragmentation process. The process of fragmentation radically changes the histogram of the packet-size process, because a lot of MTU length size packets appear. These also impact on the arrival process, because fragmentation causes new packets. All these facts must be considered when modeling network traffic’s process.

5. Proposed method

Traffic was captured by a Wireshark sniffer which provides information about captured traffic in the network. Network traffic modeling is often based on modeling the sizes of files transmitted through the network /4/. But we do not usually have information about files’ sizes when measuring network traffic with sniffers, which only provide information about captured packets.

For this reason we, developed a new method for estimating the parameters regarding Pareto distribution for packet size process. This most important parameter is shape parameter $\alpha$ of Pareto distribution. The local parameter $k$ of Pareto distribution is equal to minimal packets size in captured traffic. The developed method is based on packet defragmentation where all maximal packets in the sequence including the first packet, which is shorter then maximal size from the same source, combined in the new packets. This operation corresponds to estimating the original file sizes transmitted over the network. This way of transforming captured traffic is then used for estimating Pareto distribution parameters by EasyFit fitting tool, which is shown in the right histogram of Figure 4. Before transformation, we also subtract 20 bytes from each captured packet, which represent the IP headers’ sites. These headers will later be automatically added in to the process of fragmentation by OPNET simulations. The new estimated parameters provide a very good description for packet size process (in simulation tool) in the sense of traffic bursts and also in the sense of bit and packet rates. This method was verified by simulation in OPNET tool.

6. Simulations results

With the help of a sniffer Wireshark, we captured different network traffic in different networks. Here we present two typical captured networks’ traffic, which are even different at the first look. We used these two traffics for analysis, modeling and simulation purposes with the presented methods. Table 1 shows the main properties of these test traffics, which are shown in Figure 5.

Table 1: The main properties of captured traffic and Hurst parameter estimated using different methods for both test traffics.

<table>
<thead>
<tr>
<th>Traffic</th>
<th>Packets</th>
<th>Bit rate (b/s)</th>
<th>Variance</th>
<th>R/S method</th>
<th>Periodogram method</th>
</tr>
</thead>
<tbody>
<tr>
<td>Traffic 1</td>
<td>24.62</td>
<td>108909.2</td>
<td>0.630</td>
<td>0.723</td>
<td>0.843</td>
</tr>
<tr>
<td>Traffic 2</td>
<td>35.612</td>
<td>114517.6</td>
<td>0.592</td>
<td>0.580</td>
<td>0.477</td>
</tr>
</tbody>
</table>

Fig. 5: Measured test traffic 1 and 2 captured by Wireshark sniffer

From the first histogram of captured packets, in Figure 4, we can see that there are a lot of packets with minimal sizes or close to minimal sizes, but there are also many packets with maximal size (MTU). In a case where a light or heavy-tailed distribution is chosen we must bear in mind, that the tail of a distribution has a great impact on the generated traffic, which is a consequence of the mechanism described at the end of Section 4.
We used three different methods for estimating Hurst parameters for these two traffics, which were described in Section 3. The Hurst parameters for both cases are bigger than 0.5, so we can classify these test traffic as self-similar network traffic. Table 1 contains the estimated parameters $H$ for both test traffics, which were estimated by variance, R/S and periodogram methods. We also conducted tests about short and long-range dependence. In the case of the first test traffic, the autocorrelation function decayed hyperbolically, which means from Equation (9), that this traffic could have the property of long-range dependence. In this case, we can finally confirm long-range dependence using the «bucket shuffling» method, as described in Section 3.3. For the second test traffic autocorrelation function decayed exponentially towards 0. For this case Equation (9) has finite results and, therefore, the test traffic 2 has the property of short-range dependence. We must also define distribution for inter-arrival time and packet size process. Distributions and parameters of distributions were estimated by EasyFit tool. For both test traffics, we chose the suitably heavy (Pareto or Weibull) and also light-tailed (exponential) distributions.

In OPNET, we generated self-similar traffic with two different station types – RPG and IP stations. We created six different scenarios for each test traffic, where we used different combinations of estimated distributions. We intended to show the differences between heavy and light-tailed distributions. In the first two scenarios, the network traffic was generated by an RPG station, where self-similarity is described by Hurst parameter. During the first scenario we used heavy-tailed distribution for the packet size process, while in the second we used light-tailed distribution (exponential). In the next four scenarios, we generated network traffic using the IP station, where we used different combinations of used distributions for the packet size process and inter-arrival time.

Table 2: Estimated distributions and parameters for proposed modeling test traffic 1 in OPNET.

Table 2 shows modeling results for test traffic 1 over six different scenarios. There are estimated statistical parameters such as Hurst parameters and distributions used in models and simulation results using these models. Figure 6 shows all six modeled traffic produced by OPNET, with estimated parameters from Table 2. The traffics differ in the sense of burst intensities, packet and bit-rates. One of the criterions, for modeling successfully, was the differences between bit and packet-rates of the test traffic and modeled traffics in OPNET. Besides the average values of bit and packet-rates, the more important criteria is also bursts' intensity within the network traffic. For each test traffic, we chose from the six modeled traffics, the traffic which best represented the measured test traffic. Test traffic 1 poses the property of long-range dependence, so there are a lot of bursts in the traffic. We modeled this measured-test traffic over six different scenarios. The results are shown in Figure 6 and Table 2. The best approximation for test traffic 1 is modeled traffic 5 from Table 2. The described is by Pareto distribution for packet-size process and Weibull distribution for inter-arrival time. Figure 8 shows a comparison between the second test traffic and the modeled traffic for bit-rates. We also compared histograms of processes for packet-size and the inter-arrival time of measured and simulated network traffic. Here we saw that the processes for modeled traffic are very close to those of measured traffic. We can also compare Hurst parameters from Table 2 between them. In the case of modeled traffic 5, the Hurst parameter of the mod-
eled traffic is the closest to the estimated values of the measured network for all of simulated-traffic cases.

Fig. 7: Comparison between modeling and measuring of test traffic 2 in packets per second (p/s).

Test traffic 2 was also modeled over six different scenarios, such as in the first case. As the best modeled traffic of test traffic 2 from all six cases, we chose the case where simulated traffic was described by the exponential distribution for packet sizes and Weibull heavy-tailed distribution for inter-arrival time. The bit-rate of this traffic was 32.95 (p/s) and packet-rate was 118998 (b/s), which are very close to the measured values. The Hurst parameter of the simulated traffic was 0.521, which is also close to the estimated values of the measured traffic. In this case, we also compare the variances of packet and bit rates. The measured traffic variances are 9.81 (p/s) for packet-rate and 22177 (b/s) for bit-rate. In the case of measured traffic, the variances of the modeled traffic for packet-rate are 11.32 (p/s) and 29280 (b/s) for bit-rate. Figure 7 shows the comparison between measured and best-modeled traffic for bit rates. From all criteria after comparison we can say that the simulated traffic is a good approximation of measured traffic 2.

Fig. 8: Comparison between modeling and measuring of test traffic 1 for bit rates.

7. Conclusion

In this paper we presented novel method for estimating the distribution parameters of measured network traffic. We also validated this method in simulation and also made comparisons, between the developed method and the method where parameters are estimated directly form captured packets. During the analysis phase we paid attention to the self-similar property, which has become the basic model for describing today’s network traffic.

In network traffic theory, the properties of short and long-range dependence are direct prescribed by the values of estimated parameter H. Using our analysis of network traffic, we proved that network traffic can exist where Hurst parameter is bigger than 0.5, but this process does not have the property of long-range dependence.

From our simulations, we could also see that, in the case of modeling self-similar traffic, short-range dependence is more appropriate for choosing exponential distribution to describe a packet-size process. The exponential distribution does not impact on the extreme peaks in the modeled traffic. Pareto distribution is unsuitable for these reasons.

Heavy-tailed distributions, especially Pareto, are suitable for modeling packet-size process of measured network traffic, which are self-similar and also have the property of long-range dependence (test traffic 1).

There are discrepancies between measured and modeled traffics are discrepancy in the sense of packet-rate, bit-rate, bursts intensity, and variances. With this developed method, we obtain good approximation of measured network traffic. We cannot claim that this is the optimal method but it shows good results through OPNET. We noticed that estimating the shape-parameter of Pareto is very delicate, because the small deviation in the parameter causes large discrepancies regarding of network traffic average values, which is one of the chosen criteria for traffic modeling.

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