

# Packet-Pair Bandwidth Estimation: Stochastic Analysis of a Single Congested Node

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# Overview

- Motivation
- Definitions of Bandwidth
- Packet-pair bandwidth sampling
- Renewal cross-traffic
- Arbitrary cross-traffic
- Conclusion

# Motivation

- Bandwidth estimation is an important area of Internet research
  - To understand the characteristics of network paths
  - Helps various Internet applications
- Majority of existing work is based on empirical studies
  - Assume no cross-traffic and/or
  - Based on fluid model
- Our work aims to provide stochastic insights on this field

# Motivation 2

- Our purpose is not to offer another measurement tool
- Instead, we show that
  - Single-link case is completely tractable
  - Some of the existing methods cannot estimate bandwidth under heavy cross-traffic
- We also prove the existence of convergence for arbitrary cross-traffic

# Bottleneck Bandwidth

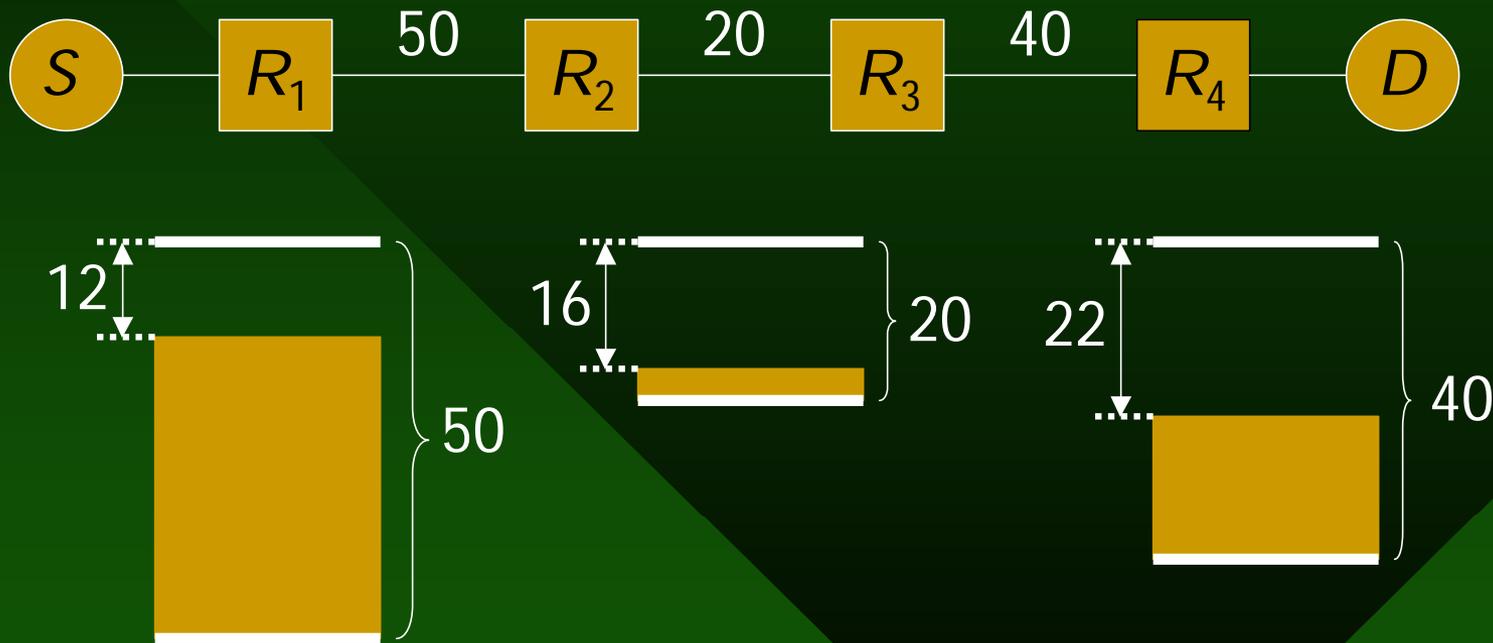
- The capacity of the slowest link of an end-to-end path



- Bottleneck capacity:  $C = 20$

# Available Bandwidth

- The smallest average unused bandwidth along the end-to-end path



- Available bandwidth:  $A = 12$

# Available Bandwidth 2

- Multi-link case with arbitrary cross-traffic appears intractable at this stage
  - In this work, we restrict our analysis to a single link
- For an arbitrary cross-traffic arrival process  $r(t)$ , define the average rate of cross-traffic at a link

$$\bar{r} = \lim_{t \rightarrow \infty} \frac{1}{t} \int_0^t r(u) du$$

- Then, available bandwidth is defined as

$$A = C - \bar{r}$$

# Packet-Pair Sampling

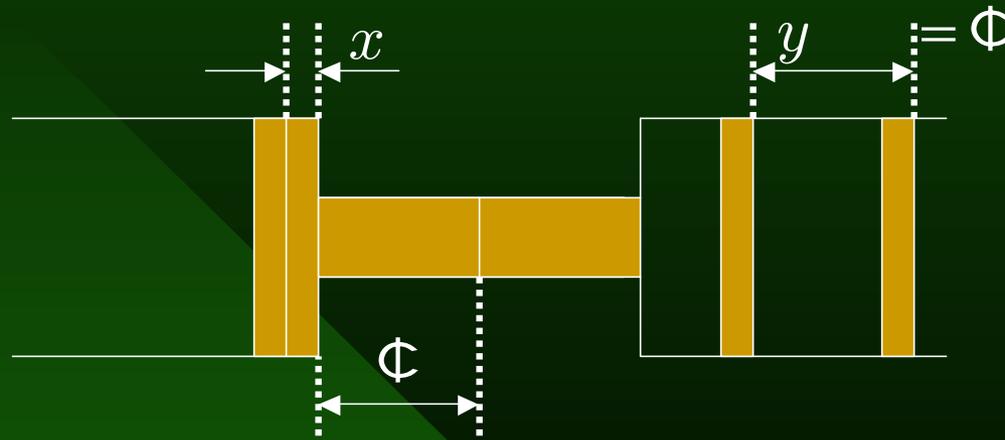
- Goal: measure both  $C$  and  $A$  over a single link with any cross-traffic arrival process

# Packet-Pair Sampling 2

- Basic idea
  - Send back-to-back probe packets faster than  $C$
  - Then, the probe packets are queued directly behind each other at the bottleneck link
  - The packet spacing between two probe packets are expanded due to transmission delay of the second packet at the bottleneck router
  - At the receiver, measure the inter-packet arrival spacing to estimate the capacity  $C$

# Packet-Pair Sampling 3

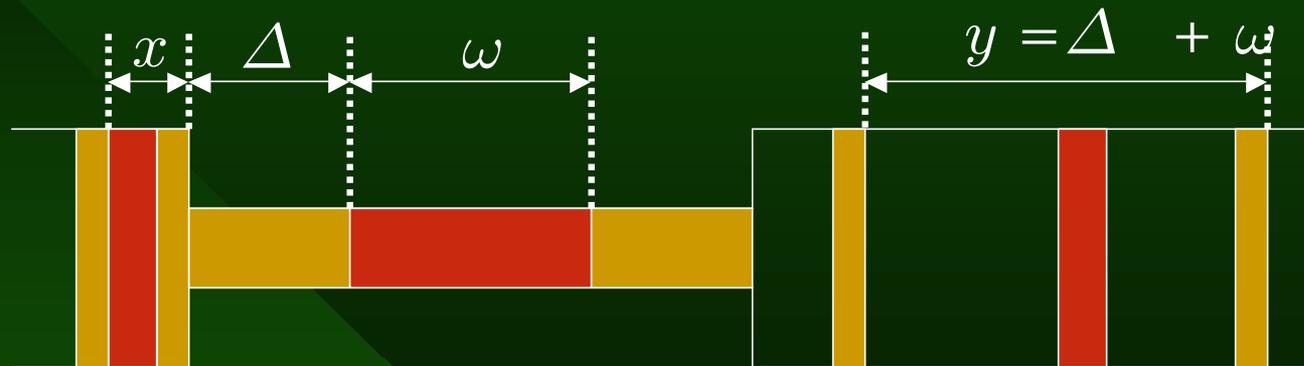
- Without cross-traffic, inter-packet arrival spacing is the same as the transmission delay  $\Phi$  of the second packet over the link



- Estimate  $C$  as  $q/y$ , ( $q$  is probe packet size)
- However, cross-traffic can lead to  $y \neq \Delta$

# Packet-Pair Sampling 4

- If cross-traffic packets arrive between two probe packets, inter-arrival spacing is expanded



- This leads to inaccurate estimation of  $C$

$$\bar{C} = q/y < q/\Delta = C$$

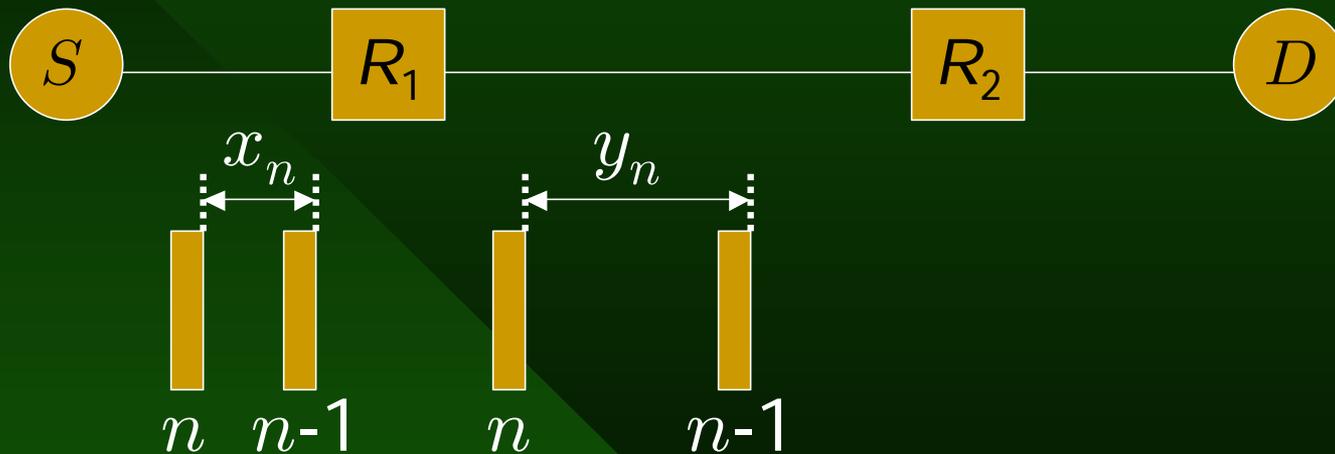
- Thus, filtering out the effects of cross-traffic noise is key for accurate estimation

# Packet-Pair Sampling 5

- For bottleneck bandwidth estimation
  - Many existing studies apply various histogram-based methods
  - Assume no cross-traffic along the path
- For available bandwidth estimation
  - Cross-traffic is considered in the analysis
  - However, predominantly assumes fluid model for all flows
- In this work, a stochastic queuing model is used to analyze the random noise without fluid assumption

# Stochastic Queuing Model

- Random process  $x(n)$  is the initial spacing between  $n$ -th and  $(n-1)$ -th probe packets



- Inter-departure delay  $y(n)$

$$y_n = \Delta + \omega_n$$

–  $\omega_n$  is random delay noise

# Stochastic Queuing Model 2

- The distribution of  $y(n)$  becomes fairly complicated without making prior assumption about cross-traffic
- Derive asymptotic results about process  $y(n)$
- Note that  $y(n)$  itself does not lead to any tractable results
  - Observation period of the process is very small
- Thus, define a time-average process  $W_n$  to be the average of  $\{y_i\}$  up to time  $n$ :

$$W_n = \frac{1}{n} \sum_{i=1}^n y_i$$

# Packet-Pair Analysis

- Assume ergodic renewal cross-traffic
  - Delays between cross-traffic packets are *i.i.d.*
- Claim 1: Time-average process  $W_n$  converges to:

$$\lim_{n \rightarrow \infty} W_n = E[y_n] = \Delta + \frac{\lambda E[x_n] E[S_j]}{C} = \Delta + E[\omega_n]$$

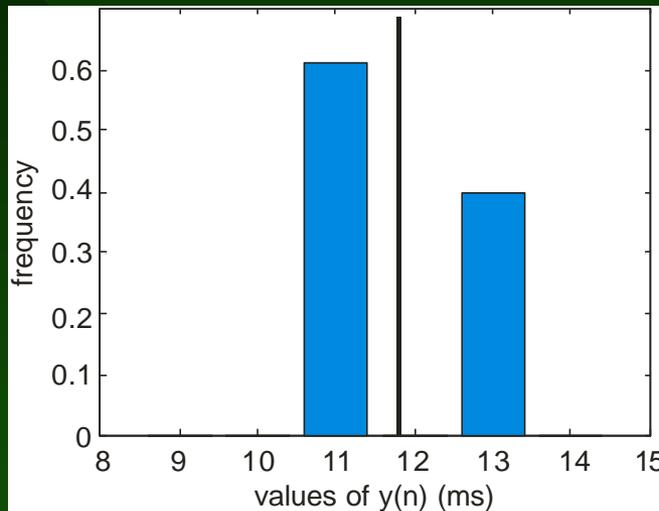
arrival rate of cross-traffic

size of cross-traffic packets

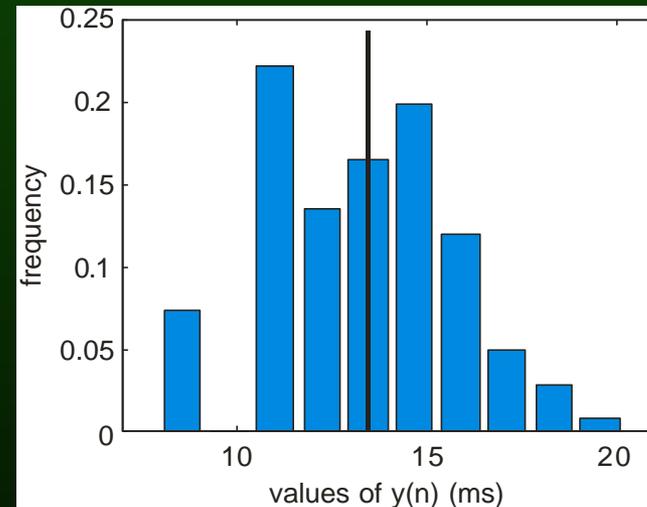
random delay noise

# Packet-Pair Analysis 2

- Histogram of measured inter-arrival times  $y_n$ 
  - $C = 1.5$  mb/s ( $\Phi = 8$  ms),  $\bar{r} = 1$  mb/s



*CBR cross-traffic*

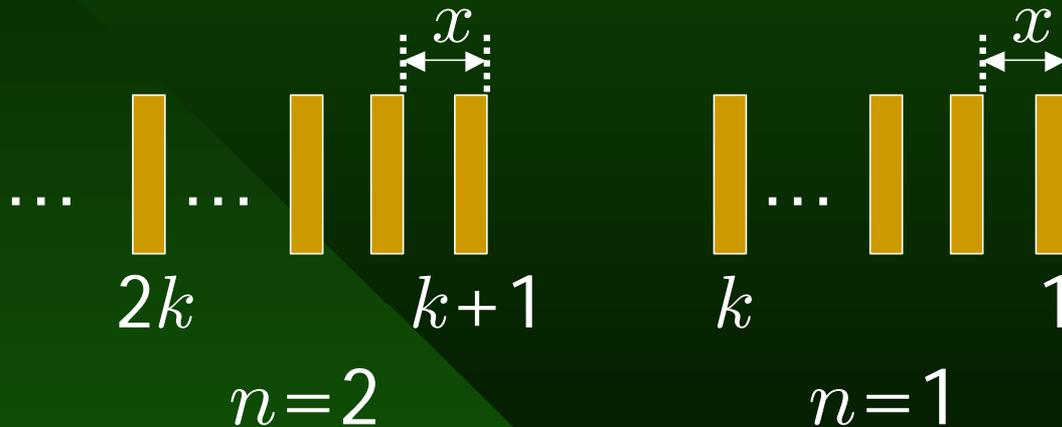


*TCP cross-traffic*

- None of CBR samples are located at  $\Phi$
- Mean of sampled signal  $W_n$  is shifted from  $\Phi$

# Packet-Train Analysis

- What is a packet-train?
  - Bursts of probe packets sent back-to-back



- $n$  is burst number
- $k$  is the size of packet-train, which is the number of packets sent at a single burst  $n$

# Packet-Train Analysis 2

- Some studies suggested that packet-train measurements converge to the available bandwidth
  - By Carter *et al.* (1996) and Ahlgren *et al.* (1999)
  - No analytical evidence to this effect has been presented so far
  - Is this really true?
- Other studies used packet-train estimates to increase the measurement accuracy
  - Dovrolis *et al.* (INFOCOM 2001)
  - Not clear how these samples benefit estimation process

# Packet-Train Analysis 3

- Next, we examine packet-train methods
  - Provide statistical insights on this technique
- Define packet-train samples as the average of inter-packet arrival delays within each burst  $n$

$$\{Z_n^k\} = \frac{1}{k-1} \sum_{j=2}^k y_{k(n-1)+j}, \quad k \geq 2$$

# Packet-Train Analysis 4

- Next assume renewal cross-traffic
- Claim 2: For sufficiently large  $k$ , constant  $x_n = x$ , and regenerative arrival process of cross-traffic, packet-train samples converge to Gaussian distribution for large  $n$ :

$$\{Z_n^k\} \xrightarrow{D} N\left(\Delta + \frac{\lambda x E[S_j]}{C}, \frac{\lambda x \text{Var}[S_j - \lambda E[S_j] X_i]}{(k-1)C^2}\right),$$

mean

$$= E[y_n]$$

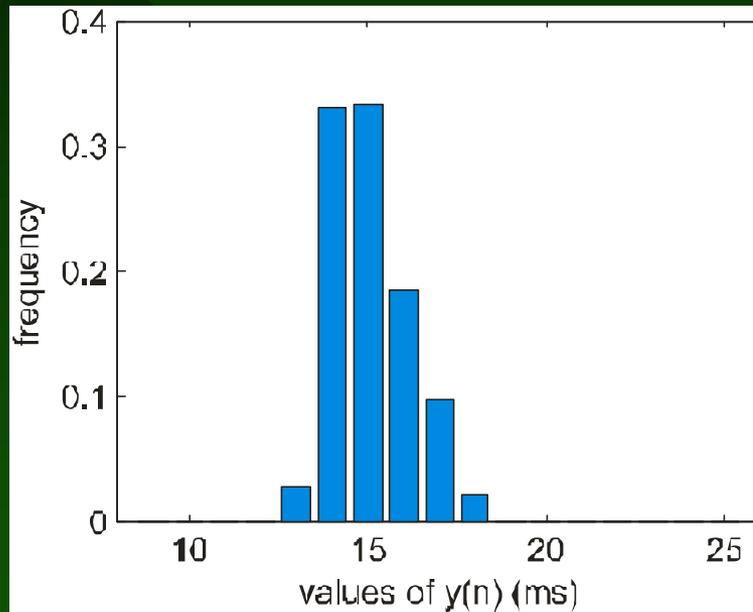
variance

→ tends to zero for large  $k$   
as long as  $\text{Var}[X_i]$  is finite

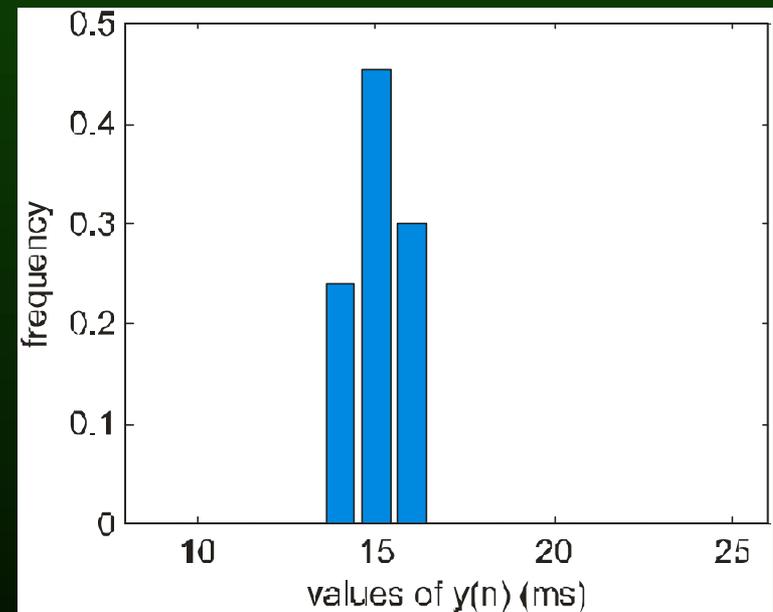
Inter-arrival time  
of cross-traffic

# Packet-Train Analysis 5

- Histograms of measured inter-arrival times based on packet-trains with burst lengths  $k$



$$k = 5$$



$$k = 10$$

# Packet-Train Analysis 6

- Our results in Claim 2 offer statistical explanation for prior findings (e.g., Dovrolis *et al.* INFOCOM 2001) :
  - The histogram of packet-train samples becomes unimodal with increased  $k$
  - The distribution of packet-train samples exhibits lower variance as packet-train size  $k$  increase
  - Packet-train histograms for large  $k$  tend to a single mode whose location is “independent of burst size  $k$ ”
- However, there is no evidence that packet-train samples measure the available bandwidth
- Deeper analysis is in our IMC 2004 paper

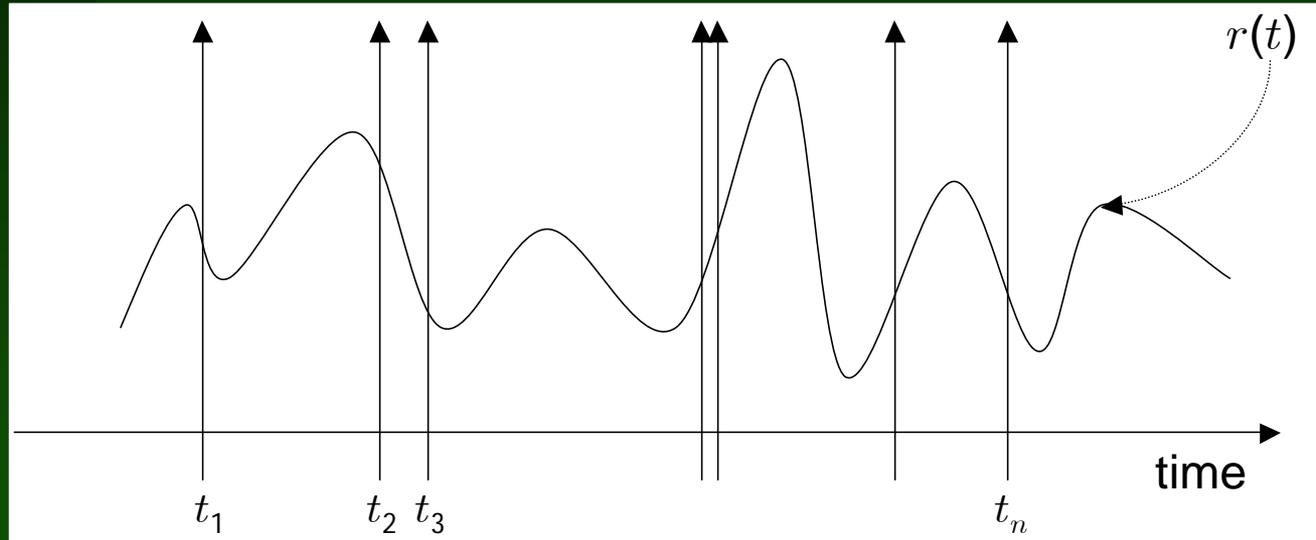
# Arbitrary Cross-Traffic

- Observe that neither the *i.i.d.* assumption nor stationarity holds for regular Internet traffic
- Thus, we build another model using PASTA principles
  - Restricts sampling process, but works with arbitrary cross-traffic
- Only assumption we impose on cross-traffic is the existence of its finite time-average

$$\bar{r} = \lim_{t \rightarrow \infty} \frac{1}{t} \int_0^t r(u) du < \infty$$

# Arbitrary Cross-Traffic 2

- PASTA is based on Poisson sampling
  - Sample with *i.i.d.* exponential random delays

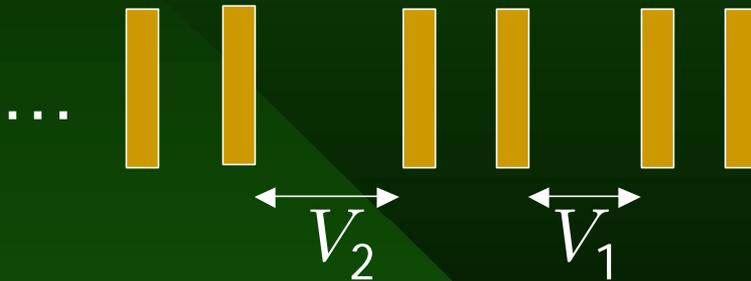


- The average of  $r(t_i)$  converges to  $\bar{r}$

$$\lim_{n \rightarrow \infty} \frac{r(t_1) + r(t_2) + \dots + r(t_n)}{n} = \lim_{t \rightarrow \infty} \frac{1}{t} \int_0^t r(u) du = \bar{r}$$

# Arbitrary Cross-Traffic 3

- In actual probing, Poisson sampling is achieved by sending packet-pairs with exponential intervals



- Metric  $V_i$  is an exponential random variable

# Arbitrary Cross-Traffic 4

- It can be shown that time-average process  $W_n$  converges to:

$$\lim_{n \rightarrow \infty} W_n = \Delta + \frac{x\bar{r}}{C}$$

- Notice that the above equation is a linear function of  $x$ 
  - $\Phi$  is the intercept and  $\bar{r}/C$  is the slope

# Arbitrary Cross-Traffic 4

- We next separate  $\bar{r}/C$  from  $\Phi$ 
  - Use two sets of measurements  $\{y_n^a\}$  and  $\{y_n^b\}$  with two different spacings  $x_a$  and  $x_b$
- Claim 4: For a single congested bottleneck with finite time-average rate, the estimate of  $\Phi$  at time  $n$  converges to  $\Phi$ :

$$\lim_{n \rightarrow \infty} \tilde{\Delta}_n = \lim_{n \rightarrow \infty} \left( \underbrace{W_n^a}_{\text{time-average of } \{y_n^a\}} - x_a \frac{W_n^a - \underbrace{W_n^b}_{\text{time-average of } \{y_n^b\}}}{x_a - x_b} \right) = \Delta$$

# Arbitrary Cross-Traffic 5

- From claim 4, estimated capacity  $\tilde{C}_n$  converges to  $C$ :

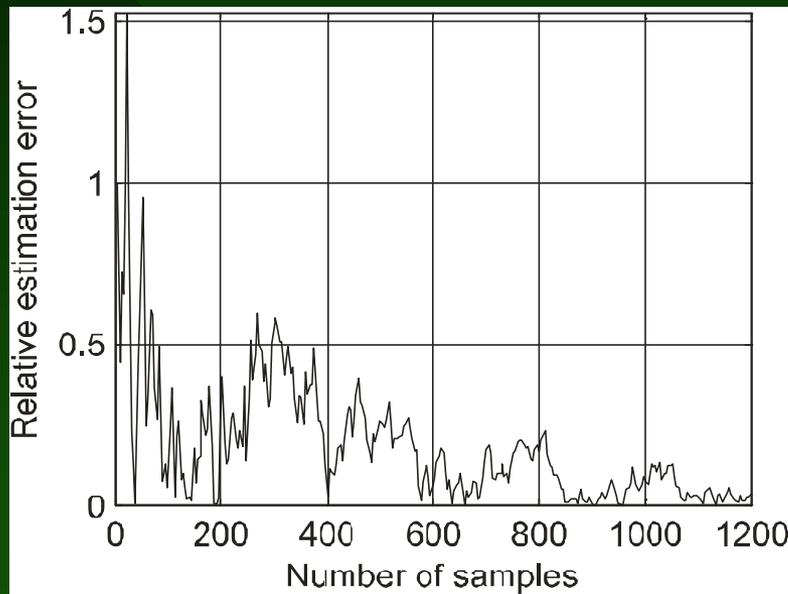
$$\lim_{n \rightarrow \infty} \tilde{C}_n = q / \tilde{\Delta}_n = \lim_{n \rightarrow \infty} \frac{q(x_a - x_b)}{x_a W_n^b - x_b W_n^a} = C$$

- Also, the following estimates of available bandwidth converge to  $A$ :

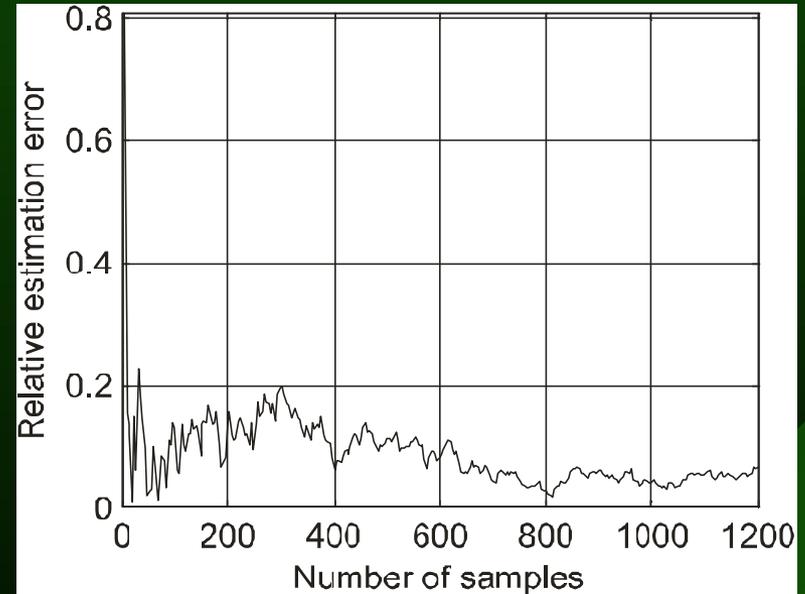
$$\lim_{n \rightarrow \infty} q \left( \frac{x_a - x_b - W_n^a + W_n^b}{x_a W_n^b - x_b W_n^a} \right) = C - \bar{r} = A.$$

# Arbitrary Cross-Traffic 6

- Evolution of estimation errors with  $C=1.5$  mb/s and 85% link utilization



$$\frac{|\tilde{C} - C|}{C}$$



$$\frac{|\tilde{A} - A|}{A}$$

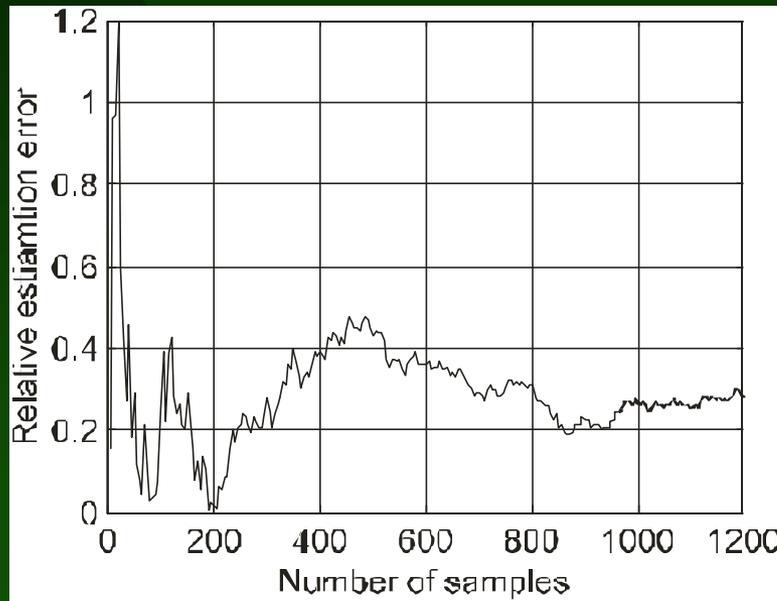
# Arbitrary Cross-Traffic 7

- Compare available bandwidth estimation errors

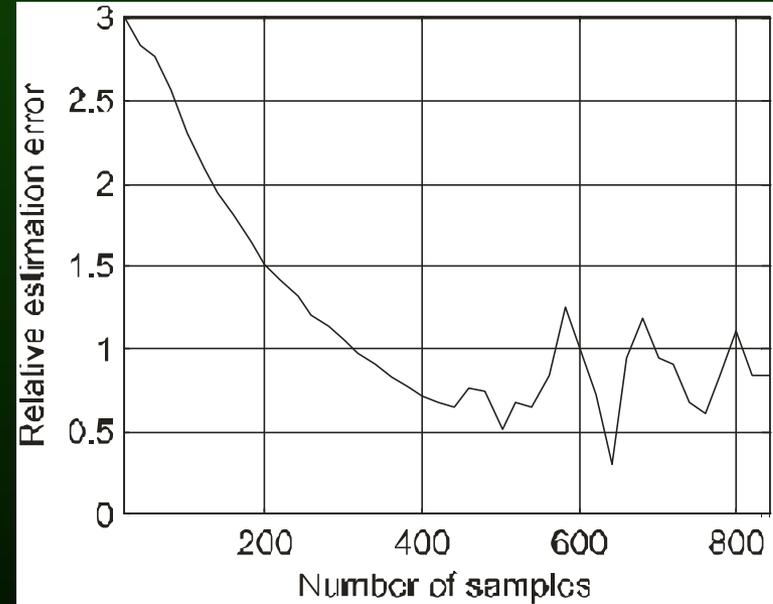
| Bottleneck capacity<br>$C$ (mb/s) | Relative error |          |        |       |
|-----------------------------------|----------------|----------|--------|-------|
|                                   | Ours           | Pathload | Spruce | IGI   |
| 1.5                               | 8.6%           | 46.5%    | 27.9%  | 84.5% |
| 5                                 | 8.3%           | 40.1%    | 23.4%  | 90.0% |
| 10                                | 10.1%          | 40.9%    | 26.9%  | 89.0% |
| 15                                | 7.7%           | 38.5%    | 24.5%  | 83.1% |

# Arbitrary Cross-Traffic 8

- Relative estimation errors produced by Spruce and IGI with  $C=1.5$  mb/s and 85% link utilization



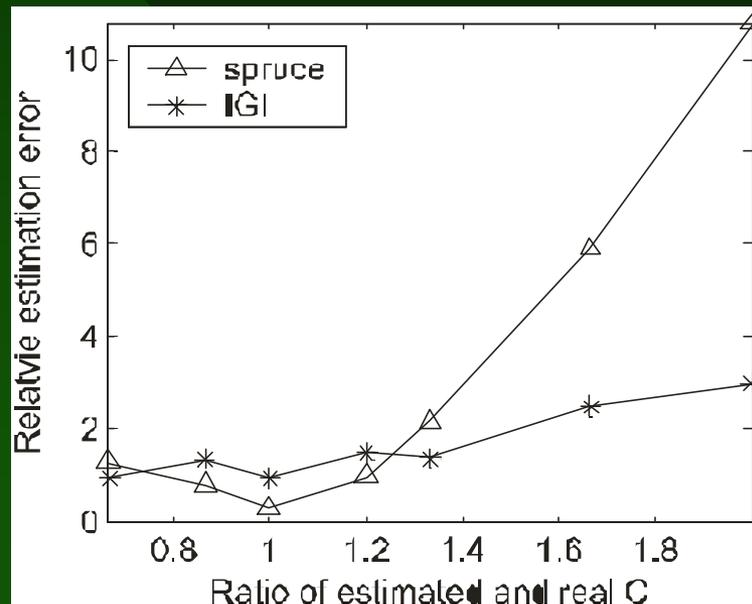
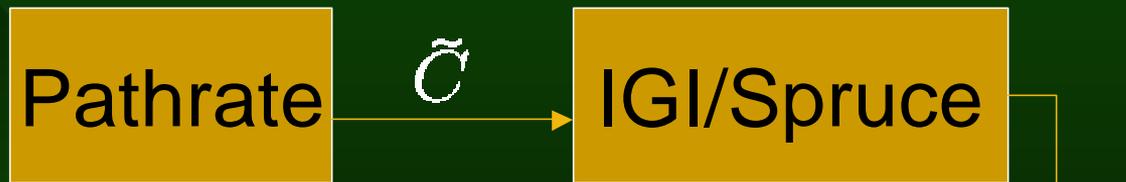
Spruce



IGI

# More on Spruce and IGI

- Notice that Spruce/IGI require prior knowledge about bottleneck capacity  $C$



$\tilde{A}$

# Conclusion

- Single-node case is tractable with stationary renewal cross-traffic and arbitrary sampling
  - It is also tractable under arbitrary cross-traffic and Poisson sampling
  - Both  $C$  and  $A$  can be estimated simultaneously
- Multi-link appears difficult
- Low-rate sampling and deeper stochastic analysis of existing methods are in our IMC 2004 paper