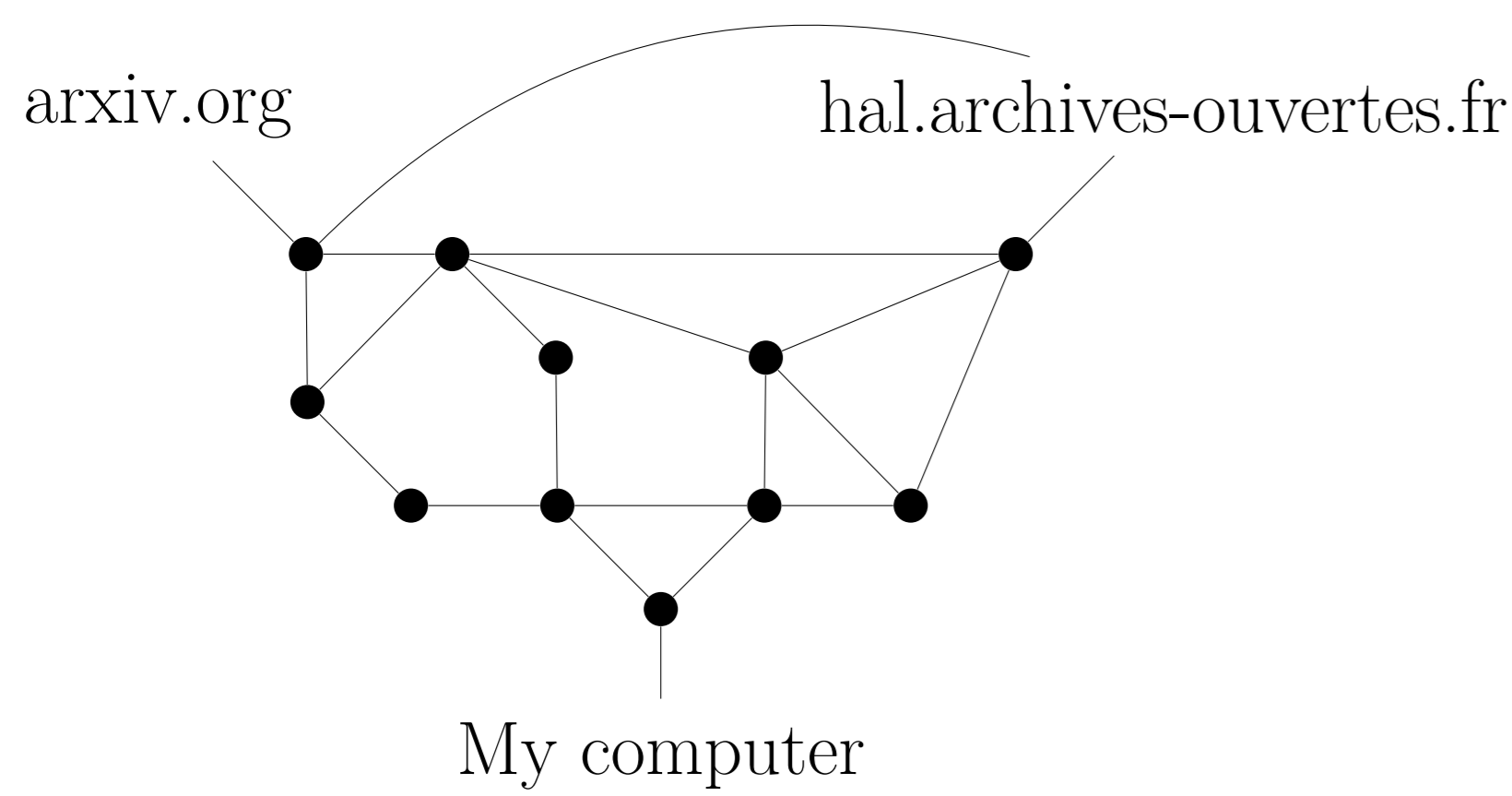


Internet Topology Dynamics: stochastic process estimation from partial observations

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Internet topology



nodes : computers
links : connections between computers

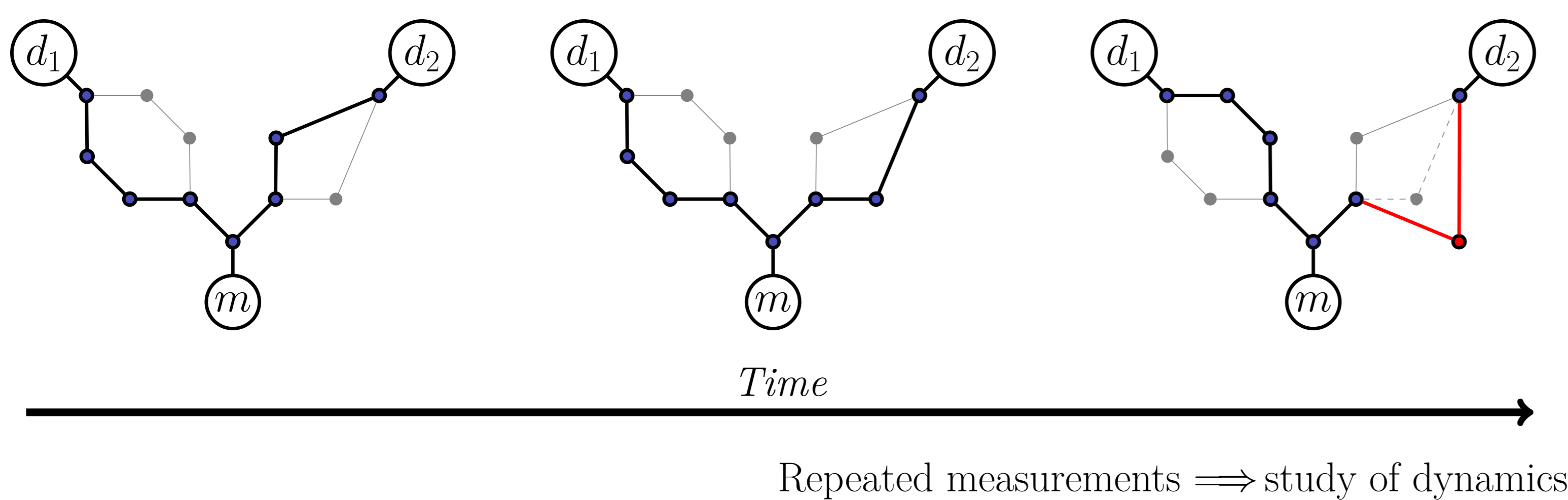
Static case

Long and expensive measures }
Bias in the observed structure } \Rightarrow No reliable map

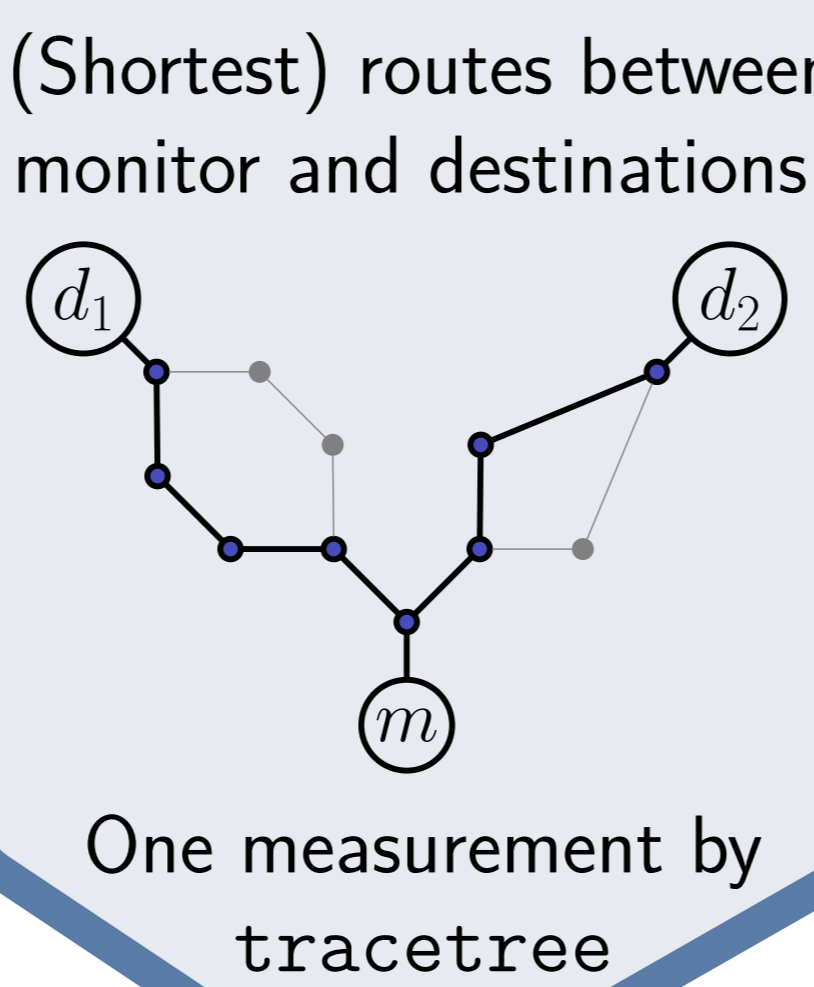
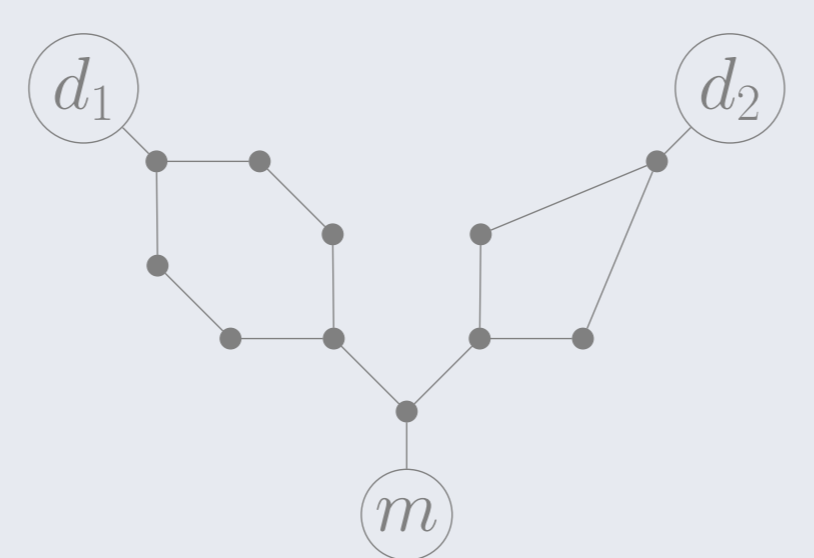
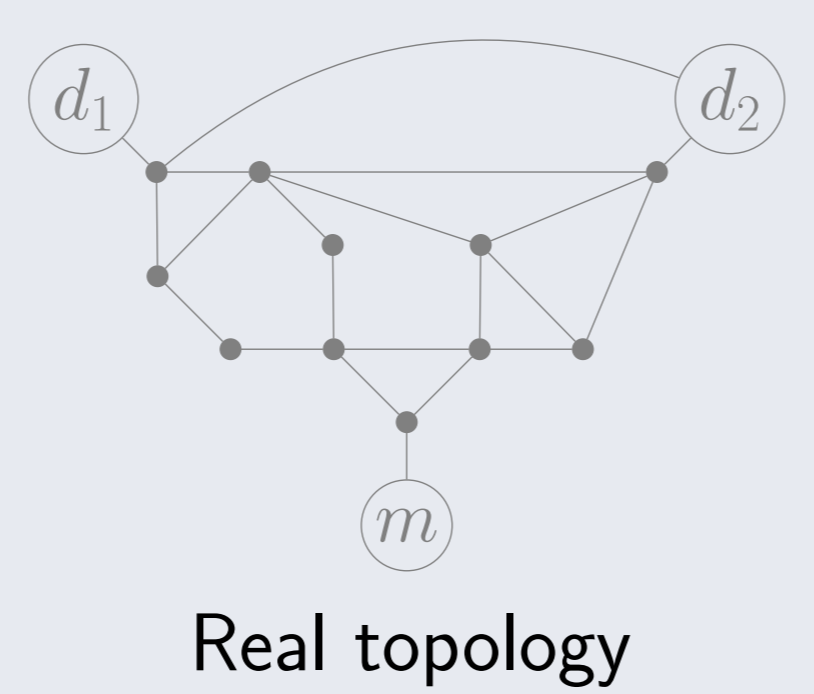
Dynamics

All static problems }
Topological changes } \Rightarrow Not so easy

Dynamics of egocentric views



Egocentric view



Internet dynamics is not 1-point poissonian process

This naïve 1-point poissonian approach does not work with internet dynamics:

- ! Due to load-balancing old states can reoccur in $\langle Y \rangle$.
- ! The internet topology is not a one solid object.
- ! Different parts of topology have different dynamics.

n -point process

Contrary to 1-point process, n -point process deals with a set U of points. At each time we observe only a random part of U .

Real $\langle X \rangle$: $(a, b, c) \rightarrow (a, b, d, e) \rightarrow (e, b, c) \rightarrow (e, b, d) \rightarrow (e, b, d)$
Observed $\langle Y \rangle$: $(a, b) \rightarrow (e, c) \rightarrow (e, b)$

Different parts have different dynamics

- – part of a topology (e.g. a node)
- δ – lifetime of •
- p – probability of being observed
- Δ – interval between observations

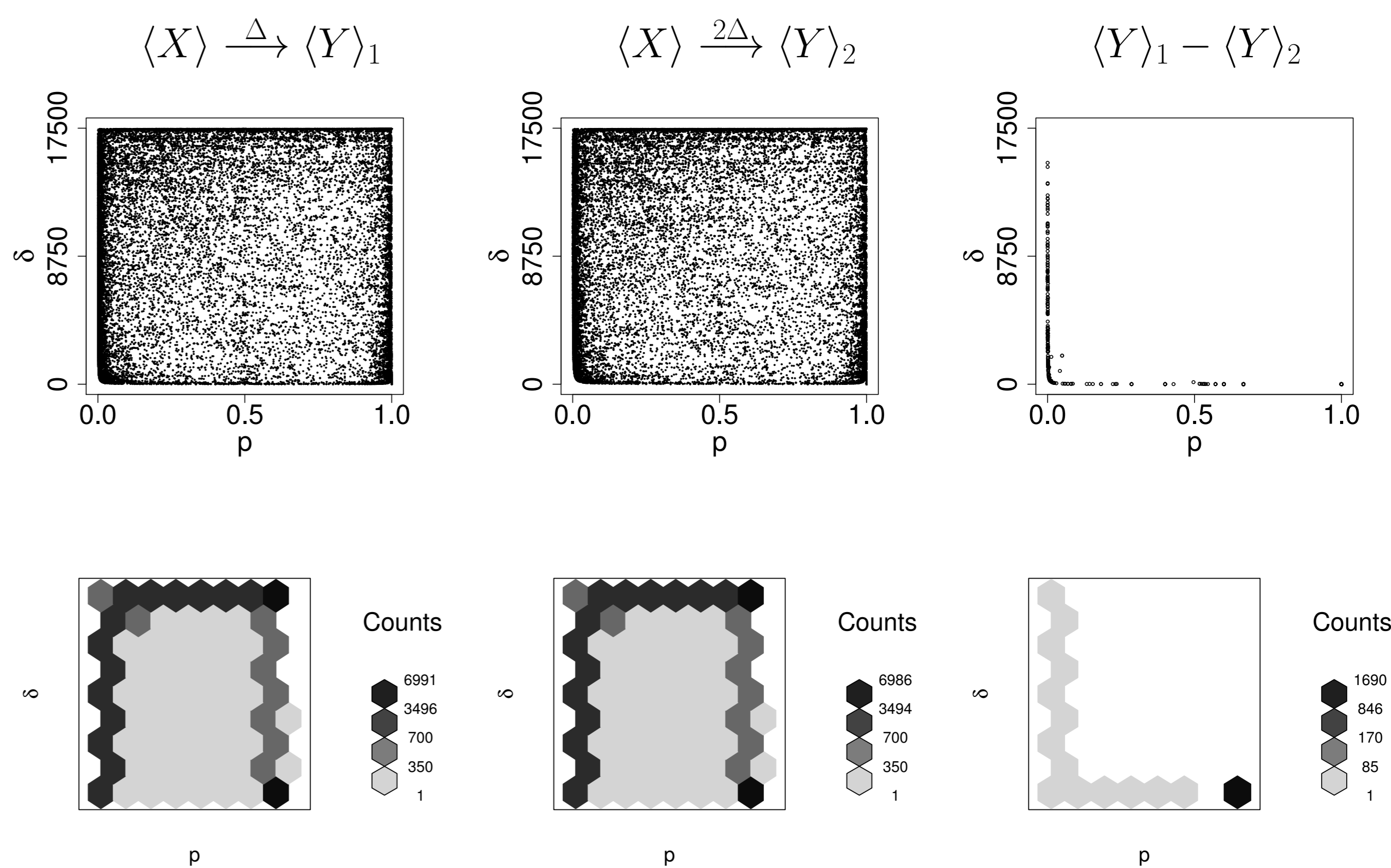
Denote by o the number of observations that contains our •. Using our sequence of observations, we approximate:

$$\delta = t_{\text{last}} - t_{\text{first}}, p = \frac{o}{n}$$

During the lifetime of • we perform $n = \frac{\delta}{\Delta}$ observations. Suppose that p is constant over the lifetime of •. Now we write the probability that particular • is missed.

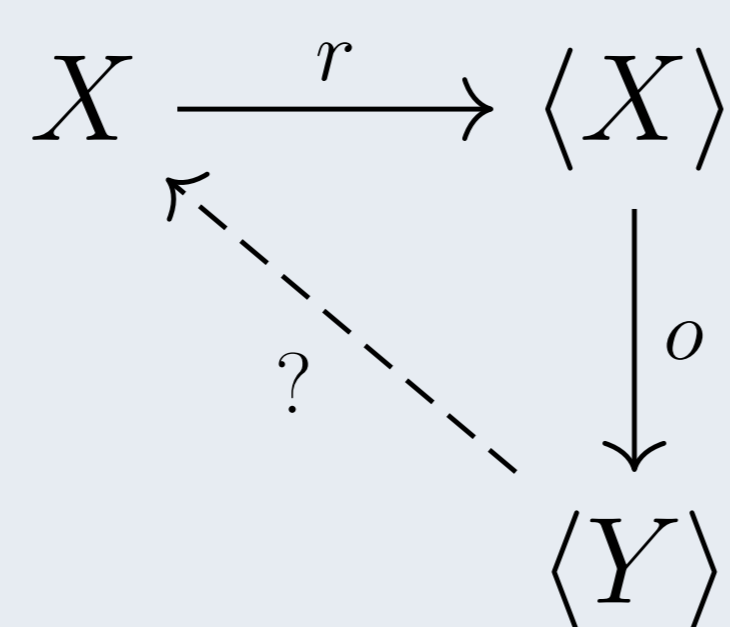
$$\Pr_{\text{mis}} = (1 - p)^n$$

From this we can conclude that the missed parts of topology have a short lifetime or have a very small chance of being observed.



Stochastic inference from partial observations

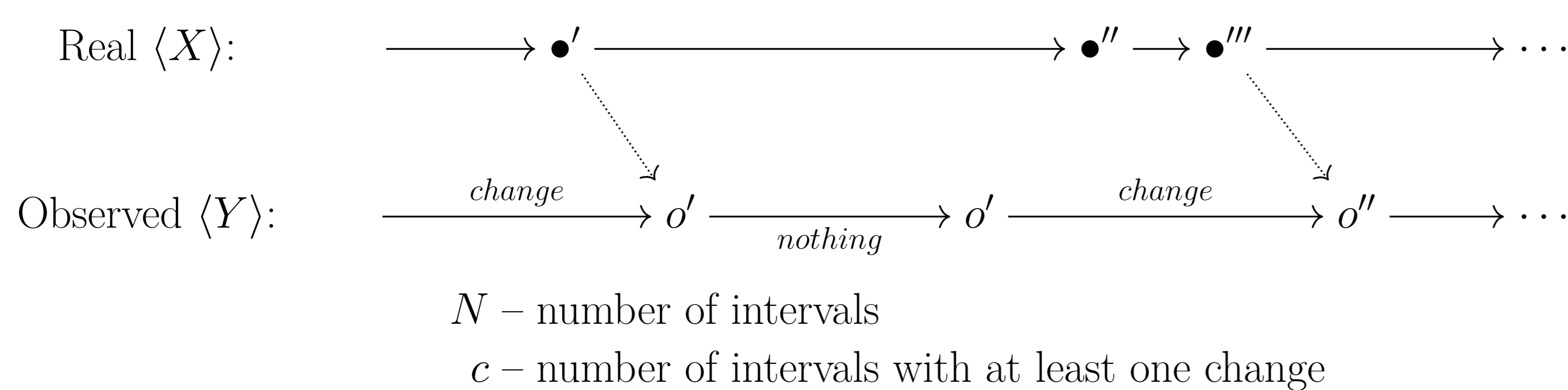
X – stochastic process
 $\langle X \rangle$ – “realization” of X
 $\langle Y \rangle$ – observations, measurements
 $\langle Y \rangle \subset \langle X \rangle$



Note that a “direct” map $\langle Y \rangle \rightarrow \langle X \rangle$ does not exist. We absolutely have to guess X firstly.

1-point process. Poissonian case

We have one object. The object can change at some moment. The object never changes back. We suppose that number of changes that occurs during Δ follows some poissonian law (parameterized by λ , i.e. mean number of changes in Δ). How can we infer the most likely λ having only a sequence of observations?



$1 - \text{Pois}_0(\lambda)$ – the probability of “at least one change”

$$1 - \text{Pois}_0(\lambda) \approx \frac{c}{N}$$

$$\hat{\lambda} = \text{Pois}_0^{-1}\left(1 - \frac{c}{N}\right)$$

Towards a solution of n -point process

Possible approach consists in constructing a transformation:

$$n\text{-point process} \xrightarrow{?} 1\text{-point process}$$

But it is not easy, particularly when points have different properties, e.g. different probability of being observed.

Conclusion

- Internet topology dynamics can be modelled as partially observed n -point stochastic process (where n is not a constant).
- Different parts of the internet have different dynamics.
- Using our measurements we miss only the nodes with short lifetime or with very small probability of being observed.

Open questions:

- Transformation “ n -point process $\xrightarrow{?}$ 1-point process”.
- Good candidate for X (Hawkes processes?).
- Universal inference $\langle Y \rangle \xrightarrow{?} X$.