

# Internet Measurement and Data Analysis (8)

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## review of previous class

### Class 7 Multivariate analysis (5/23)

- ▶ Data sensing and GeoLocation
- ▶ Linear regression
- ▶ Principal Component Analysis
- ▶ exercise: linear regression and PCA

# today's topics

## Class 8 Time-series analysis

- ▶ Internet and time
- ▶ Network Time Protocol
- ▶ Time series analysis
- ▶ exercise: time-series analysis
- ▶ **assignment 2**

# time in measurement

- ▶ absolute time
  - ▶ UTC (Universal Coordinated Time)
    - ▶ the international standard time based on atomic clocks
- ▶ relative time
  - ▶ difference between events
- ▶ clock adjustment
  - ▶ clock could jump forward or backward!
  - ▶ ntp slews clock if difference is less than 128ms

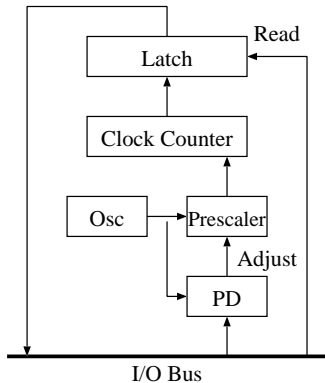
# clock uncertainty

- ▶ clock uncertainty
  - ▶ synchronization
    - ▶ difference of 2 clocks
  - ▶ accuracy
    - ▶ a given clock agrees with UTC
  - ▶ resolution
    - ▶ precision of a given clock
  - ▶ skew
    - ▶ change of accuracy or of synchronization with time
- ▶ time precision
  - ▶ local clock skew/drift: 0.1-1sec/day
  - ▶ NTP: synchronizes clock within 10-100ms
  - ▶ tcpdump timestamp: 100usec-100msec (usually  $< 1msec$ )

# PC clock

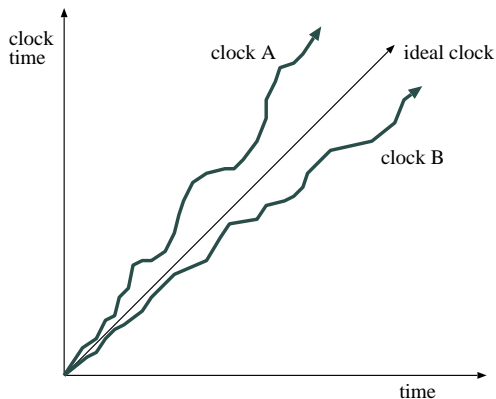
i8254 programmable interval timer

- ▶ free-running 16-bit down-counter
  - ▶ driven by 1,193,182 Hz oscillator
  - ▶ when counter becomes zero, generates interrupt, and reloads the counter register



# clock drift

- ▶ oscillator drift
  - ▶ hardware error margin:  $10^{-5}$ 
    - ▶ 0.86 sec/day within the spec
  - ▶ drift heavily affected by temperature



## alternative clocks

- ▶ Pentium TSC (Time Stamp Counter)
  - ▶ a 64bit free-running counter driven by CPU clock
  - ▶ issues with variable clock rate and multi-processors
- ▶ ACPI (Advanced Configuration and Power Interface)
  - ▶ a free-running counter provided by power management unit
- ▶ Local APIC (Advanced Programmable Interrupt Controller)
  - ▶ timer with interrupt function embedded on each processor
- ▶ HPET (High Precision Event Timer)
  - ▶ a new time specification of IA-PC
  - ▶ built in chipsets since around 2005
- ▶ external clock source
  - ▶ GPS, CDMA, shortwave radio
    - ▶ access overhead of the interfaces



# OS time management

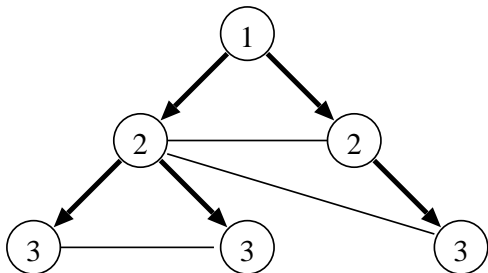
- ▶ OS manages software clock
  - ▶ initialized at boottime from time-of-day chip
  - ▶ updated by hardware clock interrupts
- ▶ standard UNIX sets the clock counter (and divider) to interrupt every 10ms (configurable)

# UNIX gettimeofday

- ▶ older OS has only clock-interrupt resolution
- ▶ modern OS has much better resolution
  - ▶ interpolate software clock by reading the remaining counter value
    - ▶ resolution: 838ns (1 / 1193182)
  - ▶ inside kernel
    - ▶ access to the i8254 register: 1-10usec
    - ▶ conversion to struct timeval: 10-100usec
  - ▶ user space - kernel
    - ▶ system call overhead: 100-500usec
    - ▶ process might be scheduled: 1-100msec or more
- ▶ timer events (e.g., setitimer):
  - ▶ triggered only by timer tick (10msec by default)
  - ▶ effects of process scheduling

# NTP (Network Time Protocol)

- ▶ multiple time servers across the Internet
  - ▶ primary servers: directly connected to UTC receivers
  - ▶ secondary servers: synchronize with primaries
  - ▶ tertiary servers: synchronize with secondary, etc
- ▶ scalability
  - ▶ 20-30 primaries, 2000 secondaries can synchronize to  $< 30ms$
- ▶ many features
  - ▶ cope with server failures, authentication support, etc



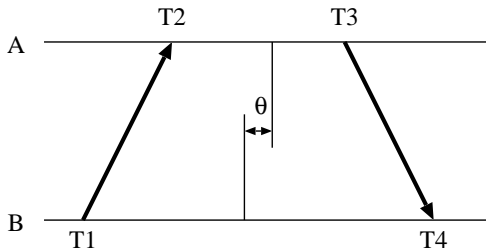
# NTP synchronization modes

- ▶ multicast (for LAN)
  - ▶ one or more servers periodically multicast
- ▶ remote procedure call
  - ▶ client requests time to a set of servers
- ▶ symmetric protocol
  - ▶ pairwise synchronization with peers

# NTP symmetric protocol

measuring offset and delay

- ▶  $a = T2 - T1$        $b = T3 - T4$
- ▶ clock offset:  $\theta = (a + b)/2$ , assuming symmetric round-trip
- ▶ roundtrip delay:  $\delta = a - b$

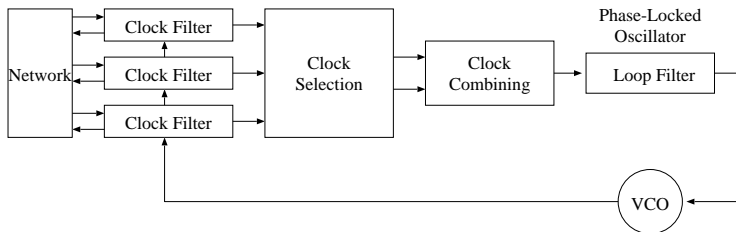


every message contains

- ▶ T3: send time (current time)
- ▶ T2: receive time
- ▶ T1: send time in received message

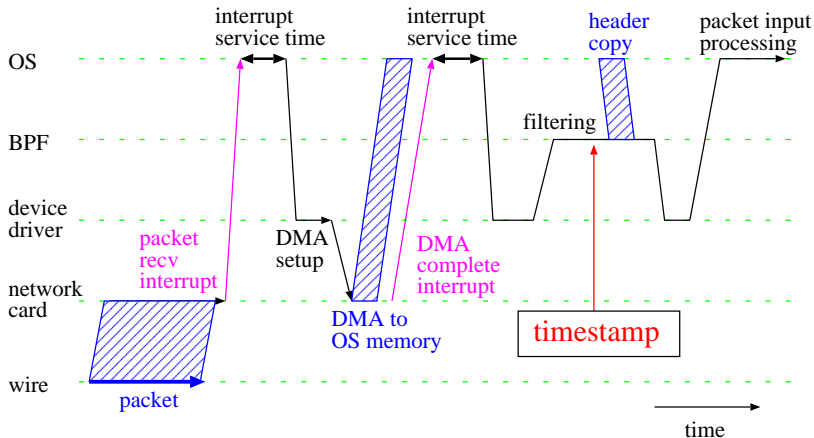
# NTP system model

- ▶ clock filter
  - ▶ temporally smooth estimates from a given peer
- ▶ clock selection
  - ▶ select subset of mutually agreeing clocks
  - ▶ intersection algorithm: eliminate outliers
  - ▶ clustering: pick good estimates
- ▶ clock combining
  - ▶ combine into a single estimate



# BPF timestamp on BSD Unix

- ▶ timestamp usually placed after 2 interrupts: rcv packet, DMA complete
  - ▶ rcv packet, DMA complete



# time-series analysis of network traffic

analysis of dynamic behaviors which change over time

- ▶ difficult for mathematical modeling
- ▶ only limited tools are available

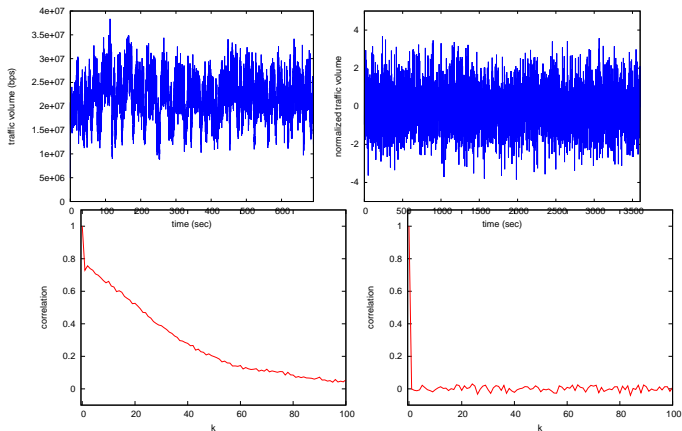
topics

- ▶ autocorrelation
- ▶ stationary process
- ▶ long-range dependence
- ▶ self-similar traffic



# autocorrelation of network traffic

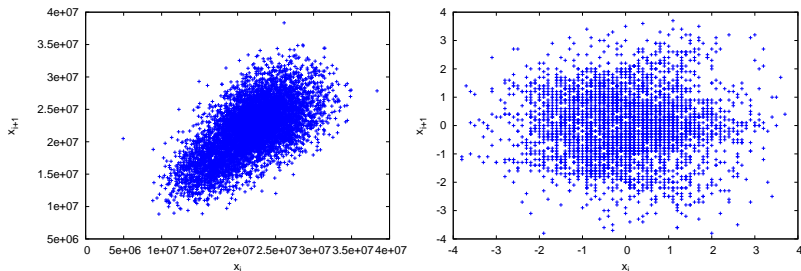
- ▶ trends (influence from the past) and periodicity (day, week, season)
- ▶ autocorrelation: correlation between two values of the same variable at different times



real traffic (left) and randomly generated traffic (right) timeseries (top) and autocorrelation (bottom)

# autocorrelation and lag plot

- ▶ lag plot: scatter plot of  $x_i$  and  $x_{i+k}$ 
  - ▶ simple way to observe whether autocorrelation exists
  - ▶ larger  $k$  can find longer cycles of repeating patterns



sample lag plot: real traffic (left) and randomly generated traffic (right)

# autocorrelation

- ▶ stochastic process

$$\{x(t), t \in T\}$$

- ▶ autocorrelation: correlation between two values of the same variable at times  $t_1$  and  $t_2$
- ▶ autocorrelation function

$$R(t_1, t_2) = E[x(t_1)x(t_2)]$$

- ▶ autocovariance

$$Cov(t_1, t_2) = E((x(t_1) - \mu_{t_1})(x(t_2) - \mu_{t_2})) = E[x(t_1)x(t_2)] - \mu_{t_1}\mu_{t_2}$$

# stationary process

- ▶ time-series  $X_t$  is stationary if
  - ▶ mean does not change with time:  $E(X_t) = \mu$
  - ▶ and autocovariance depends only on  $k$

$$\gamma_k = Cov(X_t, X_{t+k}) = E((X_t - \mu)(X_{t+k} - \mu))$$

$$\gamma_0 = Var(X_t) = E((X_t - \mu)^2)$$

- ▶ autocorrelation coefficient
  - ▶ autocovariance normalized by variance
  - ▶ shows influence of the past

$$\rho_k = \frac{\gamma_k}{\gamma_0}$$

## white noise

white noise: stationary process whose autocorrelation coefficient is zero

$$\rho_k = 0 \quad (k \neq 0)$$

IID process (independent identically distributed process)

- ▶ white noise with constant mean and variance
  - ▶ IID process often appears in the literature
- ▶  $X_t$  is IID
  - ▶ independent:  $X_t$  is independent (no autocorrelation)
  - ▶ identically distributed:  $X_t$  follows the same distribution

## non-stationary process

- ▶ non-stationary
  - ▶ mean changes with time
  - ▶ or, autocovariance changes with time
- ▶ hard to tackle mathematically
  - ▶ generally, take differential time-series to make it stationary
- ▶ stationarity test
  - ▶ by power spectral density
    - ▶ if power-law exponent  $> 1.0$ , non-stationary
- ▶ network data: sometimes, non-stationary behaviors are observed
  - ▶ caused by congestion, attack, etc

## power spectral density

- ▶ power spectral density of a stationary random process is the fourier transform of the autocorrelation function
  - ▶ from time-domain to frequency-domain

$$S(f) = \int_{-\infty}^{\infty} R(\tau) e^{-2\pi i f \tau} d\tau$$

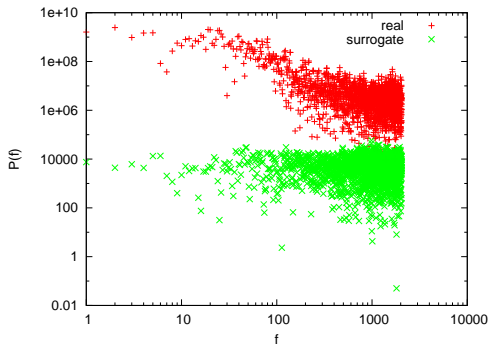
- ▶ power spectral density

$$P(f) \equiv |S(f)|^2 + |S(-f)|^2, \quad 0 \leq f < \infty$$

- ▶ power spectral density gives relative power contributed by each frequency component

## characteristics of power spectral density

- ▶ white noise:  $P(f) \sim \text{const}$
- ▶ self-similar (long-range dependence):  
 $P(f) \sim f^{-\alpha}, 0 < \alpha \leq 1.0$
- ▶ 1/f fluctuation:  $\alpha = 1.0$
- ▶ non-stationary:  $\alpha > 1.0$



example: real traffic (red) and randomly generated traffic (green)



# short-range dependence and long-range dependence

autocovariance shows the influence of each time difference  $k$

sum of autocovariance of all time differences  $k$  gives a total view

- ▶ short-range dependence

- ▶  $\sum_k \rho(k)$  is finite

$$\sum_{k=0}^{\infty} |\rho(k)| < \infty$$

- ▶  $\rho(k)$  decays at least as fast as exponentially
- ▶ characteristics
  - ▶ fluctuates around mean
  - ▶ not affected by long past

- ▶ long-range dependence

- ▶  $\sum_k \rho(k)$  is infinite

$$\sum_{k=0}^{\infty} |\rho(k)| = \infty$$

- ▶ autocorrelation coefficient decays hyperbolically
- ▶ characteristics
  - ▶ values far from mean can be observed

## self-similar traffic

network traffic is not exactly self-similar but often better modeled than other models

- ▶ scale-invariant
- ▶ long-range dependence
- ▶ autocovariance decays exponentially

$$\rho(k) \sim k^{-\alpha} \quad (k \rightarrow \infty) \quad 0 < \alpha < 1$$

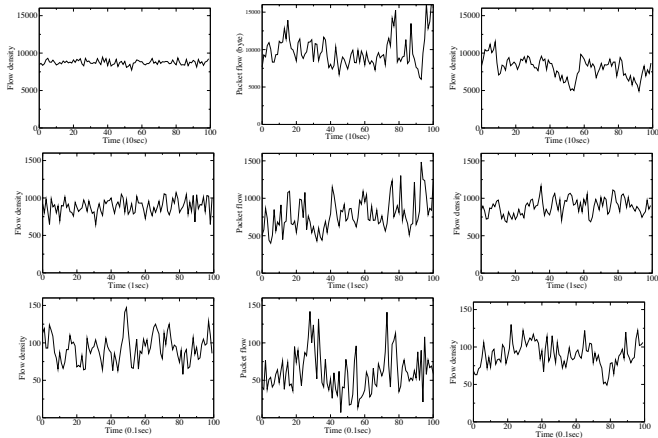
- ▶ similarly, power spectral density decays exponentially
  - ▶ larger contributions by low frequency components

$$P(f) \sim |f|^{-\alpha} \quad (f \rightarrow 0)$$

- ▶ infinite variance

# self-similarity in network traffic

- ▶ exponential model (left), real traffic (middle), self-similar model (right)
- ▶ time scale: 10sec (top), 1 sec (middle), 0.1 sec (bottom)



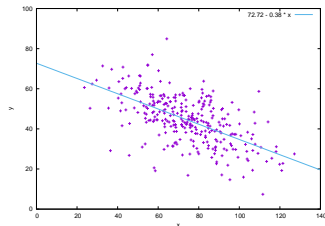
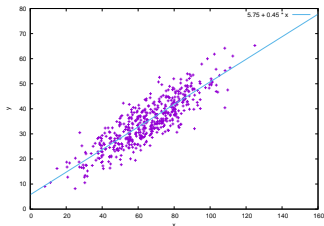
## previous exercise: linear regression

- ▶ linear regression by the least square method
- ▶ use the data for the previous exercise
  - ▶ correlation-data-1.txt, correlation-data-2.txt

$$f(x) = b_0 + b_1x$$

$$b_1 = \frac{\sum xy - n\bar{x}\bar{y}}{\sum x^2 - n(\bar{x})^2}$$

$$b_0 = \bar{y} - b_1\bar{x}$$



data-1:r=0.87 (left), data-2:r=-0.60 (right)

# script for linear regression

```
#!/usr/bin/env ruby

# regular expression for matching 2 floating numbers
re = /([-]?[0-9]+\.[0-9]+)\s+([-]?[0-9]+\.[0-9]+)/

sum_x = sum_y = sum_xx = sum_xy = 0.0
n = 0
ARGF.each_line do |line|
  if re.match(line)
    x = $1.to_f
    y = $2.to_f

    sum_x += x
    sum_y += y
    sum_xx += x**2
    sum_xy += x * y
    n += 1
  end
end

mean_x = Float(sum_x) / n
mean_y = Float(sum_y) / n
b1 = (sum_xy - n * mean_x * mean_y) / (sum_xx - n * mean_x**2)
b0 = mean_y - b1 * mean_x

printf "b0:%.3f b1:%.3f\n", b0, b1
```

## adding the least squares line to scatter plot

```
set xrange [0:160]
set yrange [0:80]

set xlabel "x"
set ylabel "y"

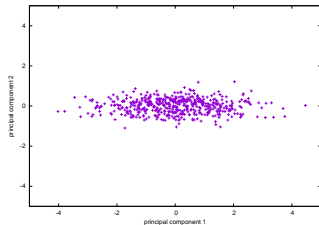
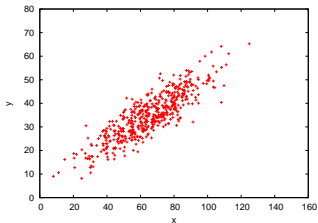
plot "correlation-data-1.txt" notitle with points, \
      5.75 + 0.45 * x lt 3
```

## previous exercise 2: PCA

- ▶ PCA: using the same datasets used for linear regression

```
$ ruby pca.rb correlation-data-1.txt
PC1:
eigenval: 1.86477
proportion: 0.93239
cumulative proportion: 0.93239
eigenvector: [0.7071067811865475, 0.7071067811865475]

PC2:
eigenval: 0.13523
proportion: 0.06761
cumulative proportion: 1.00000
eigenvector: [0.7071067811865475, -0.7071067811865475]
```



data-1:r=0.87 (left), pca plot (right)

# PCA: with 3 variables

```
$ cat pca-data.txt
7 4 3
4 1 8
6 3 5
8 6 1
8 5 7
7 2 9
5 3 3
9 5 8
7 4 5
8 2 2
$ ruby pca.rb -p pca-data.txt
-0.542660 0.664959 0.035324
2.803897 -0.066207 0.348792
0.615631 0.306325 0.165059
-2.158526 0.958839 0.386086
-0.931052 -1.044819 0.360013
1.142388 -1.273946 0.471245
0.803082 1.261879 0.472342
-1.246820 -1.655638 -0.023007
-0.286027 -0.024512 0.186799
-0.199912 0.873118 -1.460164

$ ruby pca.rb pca-data.txt
PC1:
eigenval: 1.76877
proportion: 0.58959
cumulative proportion: 0.58959
eigenvector: [-0.642004576349, -0.686361641360, 0.341669169247]

PC2:
eigenval: 0.92708
proportion: 0.30903
cumulative proportion: 0.89862
eigenvector: [-0.384672291688, -0.0971303301343, -0.917928606687]

PC3:
eigenval: 0.30415
proportion: 0.10138
cumulative proportion: 1.00000
eigenvector: [-0.663217424343, 0.720745028589, 0.20166618906]
```



# PCA script (1/4)

```
#!/usr/bin/env ruby
#
# usage: pca.rb [-p] datafile
#   input datafile: row: variables, column: observations
#   -p: convert input into principal components

# use matrix class for eigen vector computation
require 'matrix'
require 'optparse'

# normalize an array of array (m x n) into bb (m x n)
def normalize_matrix(aa)
  m = aa[0].length
  n = aa.length
  bb = Array.new(n) { Array.new(m) } # normalized array of array

  for i in (0 .. m - 1)
    sum = 0.0 # sum of data
    sqsum = 0.0 # sum of squares
    for j in (0 .. n - 1)
      v = aa[j][i]
      sum += v
      sqsum += v**2
    end
    mean = sum / n
    stddev = Math.sqrt(sqsum / n - mean**2)
    for j in (0 .. n - 1)
      bb[j][i] = (aa[j][i] - mean) / stddev # normalize
    end
  end
  bb # return the new array of array
end
```

## PCA script (2/4)

```
# make correlation matrix from data (array of array)
def make_corr_matrix(aa)
  m = aa[0].length
  n = aa.length
  corr_matrix = Array.new(m) { Array.new(m) }

  for i in (0 .. m - 1)
    for j in (0 .. m - 1)
      sum_x = 0.0
      sum_y = 0.0
      sum_xx = 0.0
      sum_yy = 0.0
      sum_xy = 0.0
      for k in (0 .. n - 1)
        x = aa[k][i]
        y = aa[k][j]
        sum_x += x
        sum_y += y
        sum_xx += x**2
        sum_yy += y**2
        sum_xy += x*y
      end
      cc = 0.0
      denom = (sum_xx - sum_x**2 / n) * (sum_yy - sum_y**2 / n)
      if denom != 0.0
        cc = (sum_xy - sum_x * sum_y / n) / Math.sqrt(denom)
      end
      corr_matrix[i][j] = cc
    end
  end
  corr_matrix
end
```

## PCA script (3/4)

```
do_projection = false
OptionParser.new {|opt|
  opt.on('-p') {|v| do_projection = true}
  opt.parse!(ARGV)
}

# read data into input (array of array)
input = Array.new
ARGF.each_line do |line|
  values = line.split
  if values.length > 0
    row = Array.new
    values.each do |v|
      row.push v.to_f
    end
    input.push row
  end
end

corr_aa = make_corr_matrix(input) # create correlation matrix
corrmatrix = Matrix.rows(corr_aa) # convert array of array into matrix class

# compute the eigenvalues and eigenvectors
# eigensystem returns v: eigenvectors, d: diagonal matrix of eigenvalues,
# v_inv: transposed matrix of v. corrmatrix = v * d * v_inv
v, d, v_inv = corrmatrix.eigensystem

# returned vectors are sorted in increasing order of eigenvals.
# so, re-order eigenvalues and eigenvectors in decreasing order
eigenvals = Array.new # array of eigenvalues
(d.column_size - 1).downto(0) do |i|
  eigenvals.push d[i,i]
end
eigenvectors = Matrix.columns(v.column_vectors.reverse)
```

## PCA script (4/4)

```
if do_projection != true
  # show summaries
  eig_sum = 0.0
  eigenvals.each do |val|
    eig_sum += val
  end
  cum = 0.0 # cumulative of eigenvalues
  eigenvals.each_with_index do |val, i|
    printf "PC%d:\n", i + 1
    printf "eigenval: %.5f\n", val
    printf "proportion: %.5f\n", val / eig_sum
    cum += val
    printf "cumulative proportion: %.5f\n", cum / eig_sum
    print "eigenvector: "
    print eigenvectors.column(i).to_a
    print "\n\n"
  end
else
  # project the input into new coordinate
  # first, normalize the input and then convert it to matrix
  normalized = Matrix.rows(normalize_matrix(input))
  # projected data = eigenvec.T x normalized.T
  projected = eigenvectors.transpose * normalized.transpose

  projected.column_vectors.each do |vec|
    vec.each do |v|
      printf "%.6f\t", v
    end
    print "\n"
  end
end
```

# today's exercise: autocorrelation

- ▶ compute autocorrelation using traffic data for 1 week

```
$ ruby autocorr.rb autocorr_5min_data.txt > autocorr.txt
$ head -10 autocorr_5min_data.txt
2011-02-28T00:00 247 6954152
2011-02-28T00:05 420 49037677
2011-02-28T00:10 231 4741972
2011-02-28T00:15 159 1879326
2011-02-28T00:20 290 39202691
2011-02-28T00:25 249 39809905
2011-02-28T00:30 188 37954270
2011-02-28T00:35 192 7613788
2011-02-28T00:40 102 2182421
2011-02-28T00:45 172 1511718
$ head -10 autocorr.txt
0 1.000
1 0.860
2 0.860
3 0.857
4 0.857
5 0.854
6 0.851
7 0.849
8 0.846
9 0.841
```

## computing autocorrelation functions

autocorrelation function for time lag  $k$

$$R(k) = \frac{1}{n} \sum_{i=1}^n x_i x_{i+k}$$

normalize by  $R(k)/R(0)$ , as when  $k = 0$ ,  $R(k) = R(0)$

$$R(0) = \frac{1}{n} \sum_{i=1}^n x_i^2$$

need  $2n$  data to compute  $k = n$

# autocorrelation computation code

```
# regular expression for matching 5-min timeseries
re = /\d{4}-\d{2}-\d{2}T\d{2}:\d{2}\s+(\d+)\s+(\d+)/

v = Array.new()           # array for timeseries
ARGF.each_line do |line|
  if re.match(line)
    v.push $3.to_f
  end
end

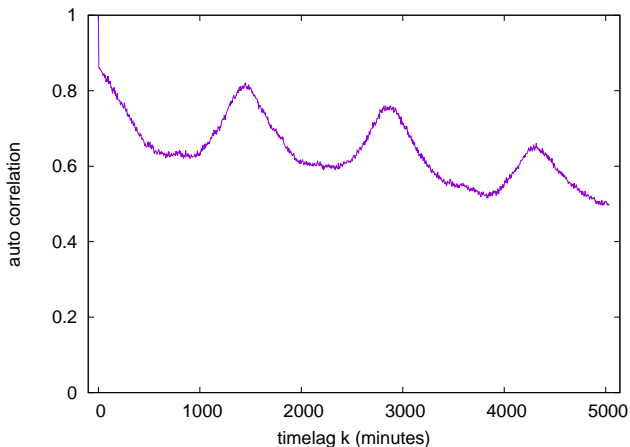
n = v.length             # n: number of samples
h = n / 2 - 1           # (half of n) - 1

r = Array.new(n/2)      # array for auto correlation
for k in 0 .. h        # for different timelag
  s = 0
  for i in 0 .. h
    s += v[i] * v[i + k]
  end
  r[k] = Float(s)
end

# normalize by dividing by r0
if r[0] != 0.0
  r0 = r[0]
  for k in 0 .. h
    r[k] = r[k] / r0
    printf "%d %.3f\n", k, r[k]
  end
end
```

## autocorrelation plot

```
set xlabel "timelag k (minutes)"
set ylabel "auto correlation"
set xrange [-100:5140]
set yrange [0:1]
plot "autocorr.txt" using ($1*5):2 notitle with lines
```

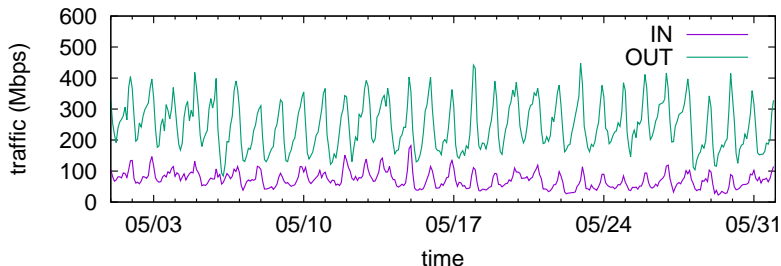




## today's exercise 2: traffic analysis

exercise data: ifbps-201205.txt

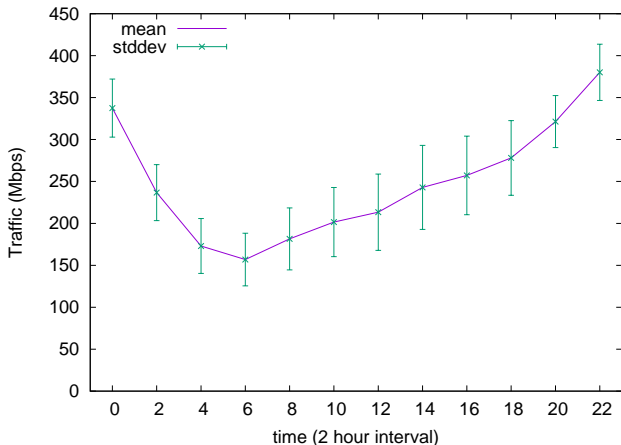
- ▶ interface counter values from a router providing services to broadband users
- ▶ one month data from May 2012, with 2-hour resolution
- ▶ format: time IN(bits/sec) OUT(bits/sec)
- ▶ converted from the original format
  - ▶ original format: unix\_time IN(bytes/sec) OUT(bytes/sec)
- ▶ use "OUT" traffic for exercise



## plotting time-of-day traffic

- ▶ plot mean and standard deviation for each time of day

```
$ ruby hourly_out.rb ifbps-201205.txt > hourly_out.txt
```



## script to extract time-of-day traffic

```
# time in_bps out_bps
re = /^(\d{4}-\d{2}-\d{2})T(\d{2}):\d{2}:\d{2}\s+\d+\.\d+\s+(\d+\.\d+)/

# arrays to hold values for every 2 hours
sum = Array.new(12, 0.0)
sqsum = Array.new(12, 0.0)
num = Array.new(12, 0)

ARGF.each_line do |line|
  if re.match(line)
    # matched
    hour = $2.to_i / 2
    bps = $3.to_f

    sum[hour] += bps
    sqsum[hour] += bps**2
    num[hour] += 1
  end
end

printf "#hour\t\tmean\t\tstddev\n"
for hour in 0 .. 11
  mean = sum[hour] / num[hour]
  var = sqsum[hour] / num[hour] - mean**2
  stddev = Math.sqrt(var)

  printf "%02d\t%d\t%.1f\t%.1f\n", hour * 2, num[hour], mean, stddev
end
```

## plot script for time-of-day traffic

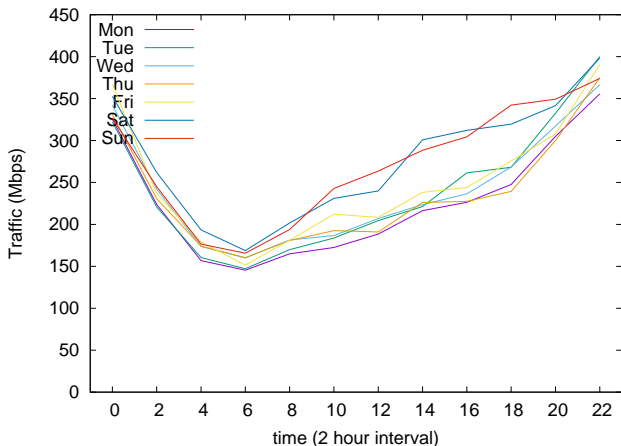
```
set xlabel "time (2 hour interval)"
set xtic 2
set xrange [-1:23]
set yrange [0:]
set key top left
set ylabel "Traffic (Mbps)"

plot "hourly_out.txt" using 1:($3/1000000) title 'mean' with lines, \
      "hourly_out.txt" using 1:($3/1000000):($4/1000000) title "stddev" with yerrorbars lt 3
```

# plotting time-of-day traffic for each day of the week

- ▶ plotting traffic for each day of the week

```
$ ruby week_out.rb ifbps-201205.txt > week_out.txt
```



## script to extract time-of-day traffic for each day of the week

```
# time in_bps out_bps
re = /^(\d{4})-(\d{2})-(\d{2})T(\d{2}):(\d{2}):(\d{2})\s+(\d+\.\d+)\s+(\d+\.\d+)/

# 2012-05-01 is Tuesday, add wdooffset to make wday start with Monday
wdooffset = 0

# traffic[wday][hour]
traffic = Array.new(7){ Array.new(12, 0.0) }
num = Array.new(7){ Array.new(12, 0) }

ARGF.each_line do |line|
  if re.match(line)
    # matched
    wday = ($1.to_i + wdooffset) % 7
    hour = $2.to_i / 2
    bps = $3.to_f

    traffic[wday][hour] += bps
    num[wday][hour] += 1
  end
end
printf "#hour\tMon\tTue\tWed\tThu\tFri\tSat\tSun\n"
for hour in 0 .. 11
  printf "%02d", hour * 2
  for wday in 0 .. 6
    printf " %.1f", traffic[wday][hour] / num[wday][hour]
  end
  printf "\n"
end
```

## plot script for each day of the week

```
set xlabel "time (2 hour interval)"
set xtic 2
set xrange [-1:23]
set yrange [0:]
set key top left
set ylabel "Traffic (Mbps)"

plot      "week_out.txt" using 1:($2/1000000) title 'Mon' with lines, \
         "week_out.txt" using 1:($3/1000000) title 'Tue' with lines, \
         "week_out.txt" using 1:($4/1000000) title 'Wed' with lines, \
         "week_out.txt" using 1:($5/1000000) title 'Thu' with lines, \
         "week_out.txt" using 1:($6/1000000) title 'Fri' with lines, \
         "week_out.txt" using 1:($7/1000000) title 'Sat' with lines, \
         "week_out.txt" using 1:($8/1000000) title 'Sun' with lines
```

## correlation coefficient matrix among days of the week

- ▶ compute correlation coefficients between days of the week
  - ▶ use mean of time-of-day traffic

```
$ ruby correlation_out.rb ifbps-201205.txt
```

	Mon	Tue	Wed	Thu	Fri	Sat	Sun
Mon	1.000	0.985	0.998	0.991	0.988	0.955	0.901
Tue	0.985	1.000	0.981	0.975	0.969	0.964	0.927
Wed	0.998	0.981	1.000	0.987	0.987	0.946	0.897
Thu	0.991	0.975	0.987	1.000	0.988	0.933	0.859
Fri	0.988	0.969	0.987	0.988	1.000	0.951	0.896
Sat	0.955	0.964	0.946	0.933	0.951	1.000	0.971
Sun	0.901	0.927	0.897	0.859	0.896	0.971	1.000



## script to compute correlation coefficient matrix

- ▶ use the array created for the days of the week

```
n = 12
for wday in 0 .. 6
  for wday2 in 0 .. 6
    sum_x = sum_y = sum_xx = sum_yy = sum_xy = 0.0
    for hour in 0 .. 11
      x = traffic[wday][hour] / num[wday][hour]
      y = traffic[wday2][hour] / num[wday2][hour]

      sum_x += x
      sum_y += y
      sum_xx += x**2
      sum_yy += y**2
      sum_xy += x * y
    end
    r = (sum_xy - sum_x * sum_y / n) /
      Math.sqrt((sum_xx - sum_x**2 / n) * (sum_yy - sum_y**2 / n))
    printf "%.3f\t", r
  end
  printf "\n"
end
```

## assignment 2: twitter data analysis

- ▶ purpose: processing realworld big data
- ▶ data sets:
  - ▶ twitter data for about 40M users by Kwak et al. in July 2009
    - ▶ <http://an.kaist.ac.kr/traces/WWW2010.html>
  - ▶ twitter\_degrees.zip (164MB, 550MB uncompressed)
    - ▶ user\_id, followings, followers
  - ▶ numeric2screen.zip (365MB, 756MB uncompressed)
    - ▶ user\_id, screen\_name
- ▶ items to submit
  1. CCDF plot of the distributions of twitter users' followings/followers
    - ▶ log-log plot, the number of followings/followers on X-axis
  2. list of the top 30 users by the number of followers
    - ▶ rank, user\_id, screen\_name, followings, followers
  3. optional
    - ▶ other analysis of your choice
  4. discussion
    - ▶ describe what you observe from the data
- ▶ submission: upload your report in the PDF format via SFC-SFS
- ▶ submission due: 2016-06-21 (Tue)

## twitter data sets

twitter\_degrees.zip (164MB, 550MB uncompressed)

```
# id followings followers
```

```
12      586      1001061
13      243      1031830
14      106      8808
15      275      14342
16      273      218
17      192      6948
18      87       6532
20      912      1213787
21      495      9027
22      272      3791
...
```

numeric2screen.zip (365MB, 756MB uncompressed)

```
# id screenname
```

```
12 jack
13 biz
14 noah
15 crystal
16 jeremy
17 tonystubblebine
18 Adam
20 ev
21 dom
22 rabble
...
```

## items to submit

### CCDF plot

- ▶ log-log plot, the number of followings/followers on X-axis
- ▶ plot the 2 distributions in a single graph

### list of the top 30 users by the number of followers

- ▶ rank, user\_id, screen\_name, followings, followers
- ▶ you need to sort and merge 2 files

#	rank	id	screenname	followings	followers
1		19058681	aplusk	183	2997469
2		15846407	TheEllenShow	26	2679639
3		16409683	britneyspears	406238	2674874
4		428333	cnbrk	18	2450749
5		19397785	0prah	15	1994926
6		783214	twitter	55	1959708
...					

## sort command

sort command: sorts lines in a text file

```
$ sort [options] [FILE ...]
```

- ▶ options (relevant to the assignment)
  - ▶ -n : compare according to string numerical value
  - ▶ -r : reverse the result of comparisons
  - ▶ -k POS1[,POS2] : start a key at POS1, end it at POS 2 (origin 1)
  - ▶ -t SEP : use SEP instead of non-blank as the field-separator
  - ▶ -m : merge already sorted files
  - ▶ -T DIR : use DIR for temporary files

example: sort "file" using the 3rd field as numeric value in the reverse order , use "/usr/tmp" for temporary files

```
$ sort -nr -k3,3 -T/usr/tmp file
```

# MOOC: Internet Measurements: a Hands-on Introduction

- ▶ An open online course by Inria MOOC Lab
- ▶ Lecturers:
  - ▶ Timur Friedman, UPMC
  - ▶ Renata Teixeira, Inria
- ▶ Week 1: Introduction
- ▶ Week 2: Topology and routes
- ▶ Week 3: Connectivity, losses, latency, and geolocation
- ▶ Week 4: Bandwidth
- ▶ Week 5: Traffic Measurements
- ▶ available from May, 23, to June, 19, 2016

<https://www.fun-mooc.fr/courses/inria/41011/session01/about>

## Class 8 Time-series analysis

- ▶ Internet and time
- ▶ Network Time Protocol
- ▶ Time series analysis
- ▶ exercise: time-series analysis
- ▶ **assignment 2**

## next class

### Class 9 Topology and graph (6/13)

- ▶ Routing protocols
- ▶ Graph theory
- ▶ exercise: shortest-path algorithm