

# Traffic Decomposition & Characterization

---

**Angelos K. Marnerides**

Infolab21, Computing Department  
Lancaster University  
Lancaster, UK  
[a.marnerides@comp.lancs.ac.uk](mailto:a.marnerides@comp.lancs.ac.uk)



*Under guidance and collaboration with*  
**David Hutchison** - Lancaster University  
**Dimitrios P. Pezaros** - University of Glasgow  
**Hyun-chul Kim** - Seoul National University



# Overview

- Motivation & Research Questions
  - Our approach
  - Theory Recap : Bispectrum, bicoherence & Hinich Algorithms
  - Data & Results
  - Towards protocol-specific anomaly detection
  - ICMP example
  - WVD comparison with Wavelets
  - Conclusions & Future Work
-



# Motivation & Research Questions

- Have ever the “dynamic” protocol characteristics of operational traffic been statistically visualized and fully justified?
- Traffic modeling assumptions not thoroughly investigated
  - Linearity?
  - Gaussianity?
  - Stationarity?
- Current statistical techniques involving identification of linearity and gaussianity involve simple descriptors such as 1<sup>st</sup> and 2<sup>nd</sup> order moment sequences of a process (i.e. mean , variance, autocorrelation sequence, etc..)
- “Bucket” traffic modeling sets limits to tasks such as anomaly detection.
- Macroscopic vs. microscopic traffic view



# Our approach

- Employment of microscopic traffic view
  - Volume-based analysis on short duration traces
  
- Traffic Decomposition
  - Protocol modelling
  
- Introducing Traffic characterization using Higher Order Spectral Analysis
  - Polyspectra (mainly Bispectrum and Bicoherence)
  - Hinich Algorithms
  - Cohen Class Energy Distributions for anomaly detection.
  - Instant frequency and group delay for stationarity.



# Bispectrum, Bicoherence & Hinich algorithms

- Bispectrum \* defined as the FT of the 3<sup>rd</sup> order cumulant sequence for a real process  $X(k)$

$$C(\omega_1, \omega_2) = \sum_{\tau_1=-\infty}^{+\infty} \sum_{\tau_2=-\infty}^{+\infty} C_3(\tau_1, \tau_2) \exp \{ -j(\omega_1 \tau_1 + \omega_2 \tau_2) \}$$

- Bicoherence \* : squared normalized version of the bispectrum
- Hinich algorithms (Linearity/ Gaussianity test)
  - IF 3<sup>rd</sup> order cumulant =0 => bispectrum and bicoherence =0
  - IF bispectrum != 0 => non-Gaussian process
  - IF process linear and non-Gaussian => bicoherence !=0 and constant

\* interested people on proofs and definitions please refer to: **Mendel JM. "Tutorial on higher-order statistics (spectra) in signal processing and system theory: theoretical results and some applications." *Proceedings of the IEEE*, 79, 3, 278-305 \***



# Hinich Algorithms (cont..)

- **Step 1: Hypothesis testing for non-zero bispectrum**

H1 : bispectrum  $y(n) \neq 0$

H2: bispectrum  $y(n) = 0$

IF H1==TRUE we can test for linearity

- **Step 2: Hypothesis for bicoherence**

H1` : bicoherence  $b(n) \neq \text{const}$

H0` : bicoherence  $b(n) = \text{const}$

IF H0`==TRUE process is linear



# Data & Results

- Hour-long full pcap trace from a Gb Ethernet Link at KEIO University, JP
  - divided in 30-min bins (KEIO1,KEIO2)
  - extracted # of bytes and pkts for each unidirectional flow for TCP,UDP, ICMP
  
- Hour-long full pcap trace from a US-JP link (WIDE) 100 Mbps FastEthernet link (SamplePoint B – MAWI Working group)
  - divided in 4, 15-min bins (USJP1,USJP2,USJP3,USJP4)
  - extracted # bytes and pkts for each unidirectional flow for TCP,UDP,ICMP



# Data & Results (cont..)

**KEIO1 (duration 30 mins)**

	TCP	UDP	ICMP
Bytes	Linear & NG	Non-Linear & NG	Non-Linear & NG
Packets	Linear & NG	Non-Linear & NG	Non-Linear & NG

**KEIO2 (duration 30 mins)**

	TCP	UDP	ICMP
Bytes	<i>Non-Linear &amp; NG</i>	Non-Linear & NG	<i>Linear &amp; NG</i>
Packets	Linear & NG	Non-Linear & NG	<i>Linear &amp; NG</i>

**US-JAPAN Link – Trace 1 (duration 15 mins)**

	TCP	UDP	ICMP
Bytes	Linear & NG	Linear & NG	Linear & NG
Packets	Linear & NG	Linear & NG	Non-Linear & NG

**US-JAPAN Link – Trace 2 (duration 15mins)**

	TCP	UDP	ICMP
Bytes	Linear & NG	<i>Non-Linear &amp; NG</i>	Linear & NG
Packets	Linear & NG	Linear & NG	Non-Linear & NG

**US-JAPAN Link – Trace 3 (duration 15mins)**

	TCP	UDP	ICMP
Bytes	Linear & NG	Non-Linear & NG	<i>Non-Linear &amp; NG</i>
Packets	<i>Non-Linear &amp; NG</i>	Non-Linear & NG	Linear & NG

**US-JAPAN Link – Trace 4 (duration 15mins)**

	TCP	UDP	ICMP
Bytes	<i>Non-Linear &amp; NG</i>	<i>Linear &amp; NG</i>	Non-Linear & NG
Packets	<i>Linear &amp; NG</i>	<i>Linear &amp; NG</i>	<i>Non-Linear &amp; NG</i>





# Towards protocol-specific anomaly detection

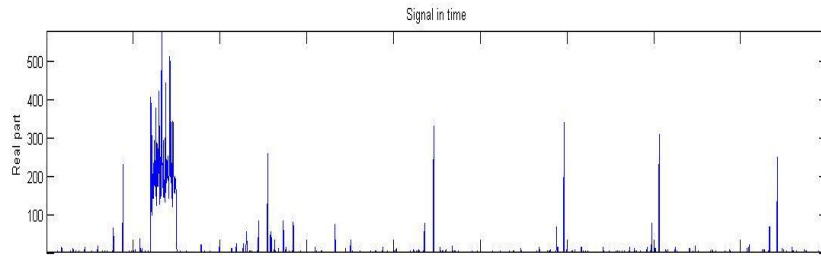
- Non-linearity & non-stationary case: applicability of energy distributions in contrast to traditional linear (a.k.a atomic) TF representations as Wavelets and the Short Fourier Transforms (STFT).
- We use particularly the Wigner-Ville distribution (WVD), a member of the Cohen Class distributions defined as:

$$W_x(t, \nu) = \int_{-\infty}^{+\infty} x(t + \tau/2) x^*(t - \tau/2) e^{-j2\pi\nu\tau} d\tau$$

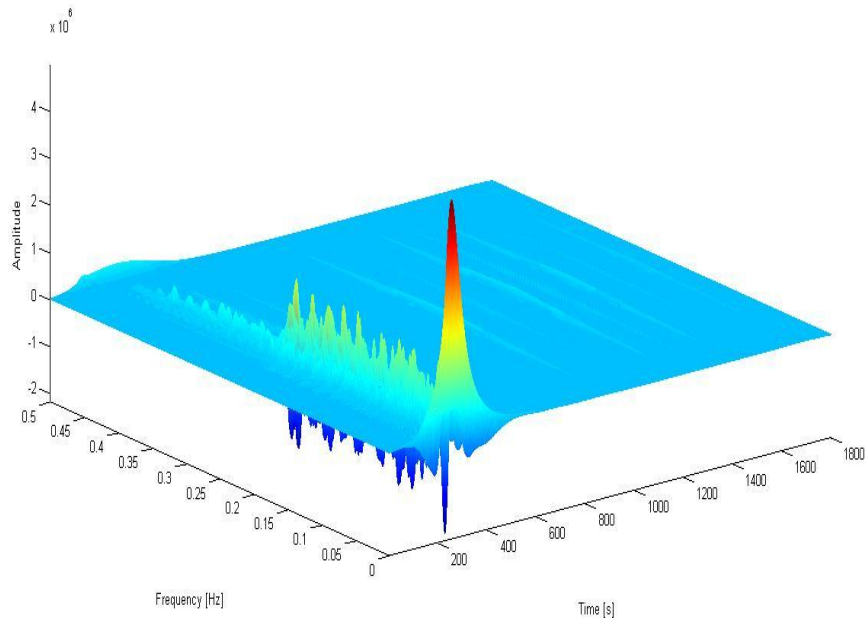
- Motivation :
  - much better TF localization than atomic solutions
  - less time costly



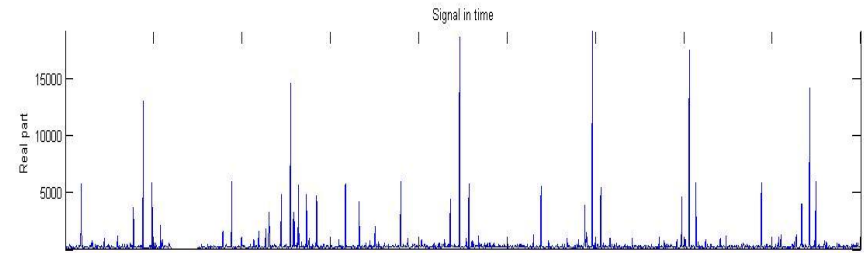
# ICMP example (KEIO1)



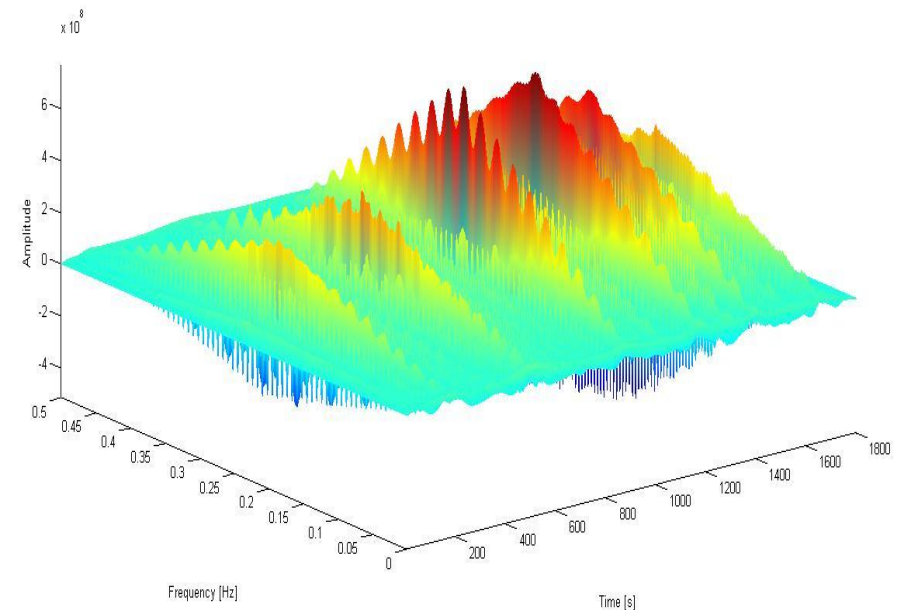
PWV, Lh=225, Nf=1800, lin. scale, mesh, Threshold=5%



WVD\_packets : Time processing cost: **2.14 sec**



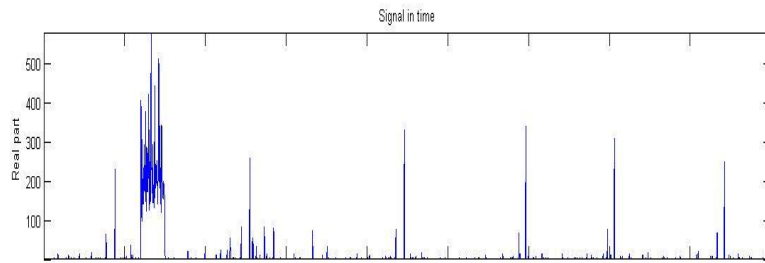
PWV, Lh=225, Nf=1800, lin. scale, mesh, Threshold=5%



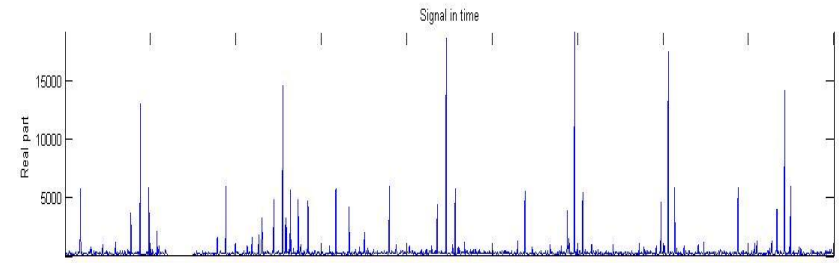
WVD\_bytes: Time processing cost: **2.42 sec**



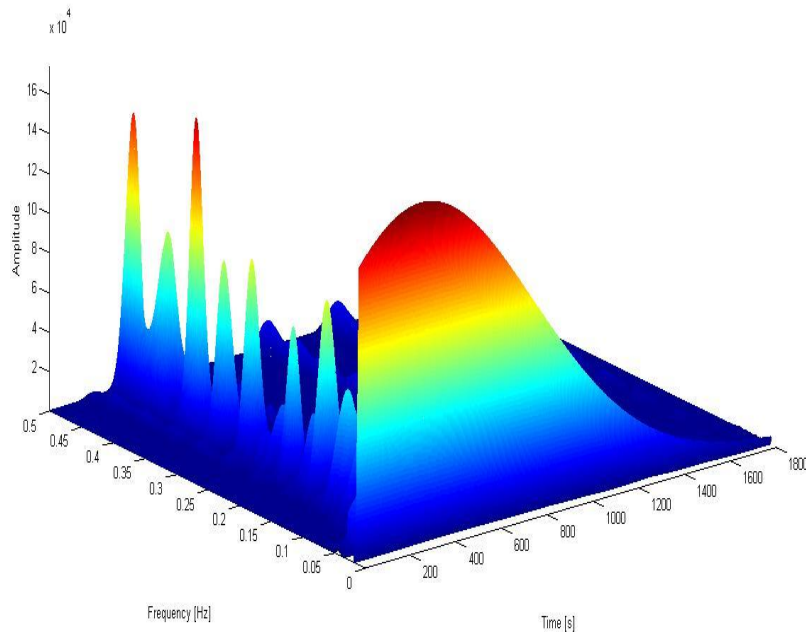
# Comparison with Wavelets (KEIO1)



SCALO, Morlet wavelet, Nh0=42.4264, N=2048, lin. scale, mesh, Thld=5%



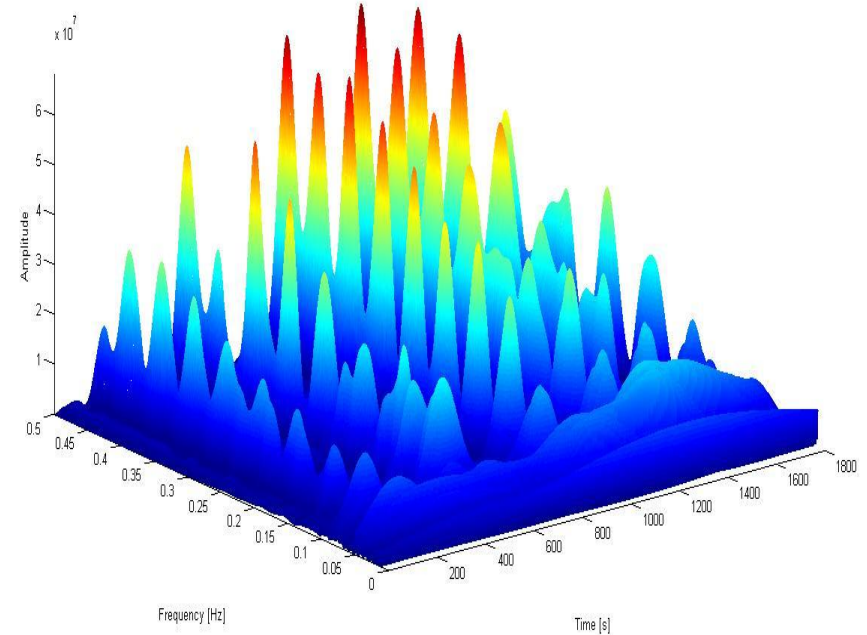
SCALO, Morlet wavelet, Nh0=42.4264, N=2048, lin. scale, mesh, Thld=5%



Frequency [Hz]

Time [s]

Morlet Wavelets\_pkts : Time processing cost: **97.22 sec**



Frequency [Hz]

Time [s]

Morlet Wavelets\_bytes : Time processing cost: **131.19 sec**



# Conclusions

- Higher-Order Spectral analysis is a valuable and reasonably accurate tool for the demanding task of traffic modeling.
- Traffic decomposition enables tracking of protocol-specific anomalies.
- Energy distributions, in contrast to already used atomic solutions, offer a new approach consuming less processing time for detecting anomalous events making them applicable candidates for future real-time detection.



# On-going & Future Work

- Extended analysis on more network traces (WIDE project).
- Investigation of energy distributions for general traffic classification.
- Refinement of scaling and smoothing factors on WVD as well as their marginal distribution properties.
- Investigation for additive noise analysis on traffic signals.
- Back-tracking validation



**Thank you 😊**

