

Sensitivity Analysis Methodology for a Complex System Computational Model

James J. Filliben

*National Institute of Standards and Technology
Gaithersburg, MD 20899*

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Complex systems are of many types—biological (the human brain), physical (the World Trade Center collapse), social (the U.S. domestic aircraft transportation network), and informational (the Internet). Many such complex systems are successfully advanced by the judicious construction of computational models to serve as predictive surrogates for the system. The use of such models increasingly serves as the backbone for characterizing, modeling, predicting and ultimately optimizing the systems themselves.

The results of such efforts gain credence only after a proper V&V (verification and validation) of such computational models. This task itself is extremely difficult and can frequently be achieved only in a matter of degrees. In practice, an essential component in this V&V is an appropriate sensitivity analysis of the computational model. Gaining an appreciation of the dominant factors (and the ever-present interactions) of a computational model for a complex system is always an essential component in accepting/rejecting such a model, and (after acceptance) in gaining deeper insights and understanding as to what actually drives the complex system itself.

This talk describes the methodology (experiment design and statistical analysis) which was brought to bear to carry out a sensitivity analysis for computational models for a specific complex informational system (a network). Such methodology has application to assessing models of other complex system types.

NIST 5-Year Competence Project

Measurement Science for Complex Information Systems

K. Mills⁸⁹², C. Dabrowski⁸⁹⁷, J. Filliben⁸⁹⁸, D. Genin⁺,
J. Hagedorn⁸⁹¹, F. Hunt⁸⁹¹, M. Laverne[^], D. Leber⁸⁹⁸,
V. Marbukh⁸⁹², Edward Schwartz[#], Bert Rust⁸⁹¹,
J. Terrill⁸⁹¹ and J. Yuan

+NRC post-doc

#NSF SURF student

^Guest Researcher from ISIMA

*Professor at Tsinghua University

March 28, 2007

Innovations in Measurement Science



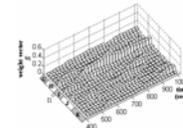
INFORMATION
TECHNOLOGY
LABORATORY

NIST

National Institute of Standards and Technology
Technology Administration, U.S. Department of Commerce



$$E_j = \frac{1}{N_j} \sum_k |d_x(j,k)|^2$$



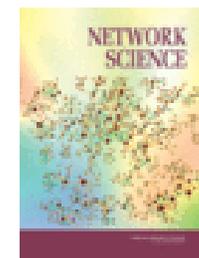
What is the problem?

No one understands how to measure, predict or control macroscopic behavior in complex information systems

- threatening our nation's security
- costing billions of dollars

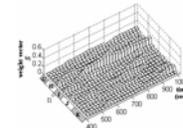
*“[Despite] society’s profound dependence on networks, fundamental knowledge about them is primitive. [G]lobal communication ... networks have quite advanced technological implementations but their **behavior under stress still cannot be predicted reliably.... There is no science today that offers the fundamental knowledge necessary to design large complex networks** [so] that their behaviors can be predicted prior to building them.”*

— [Network Science 2006](#), recently released NRC report





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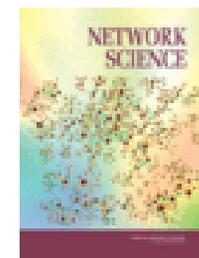
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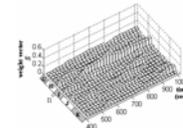
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How is it solved today?

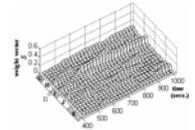
Network Technology	Network Test Facilities	Network Science	Network Measurement
<p>Very active</p> <p>IPv6 Transition</p> <p>Autonomic Computing</p> <p>Service-Oriented Architectures</p> <p>Mobile and Wireless Devices</p> <p>Peer-to-Peer Services</p>	<p>Very active</p> <p>Emulab</p> <p>DETER</p> <p>National Lambda Rail</p> <p>TeraGrid</p> <p>GENI</p>	<p>Little work</p> <p>Analyzing Spatiotemporal Properties</p> <p>Visualizing Macroscopic Evolution</p> <p>Predicting Phase Transitions</p> <p>Controlling Global Behavior</p>	<p>Some work</p> <p>Archiving Traffic Samples</p> <p>Visualizing Topologies</p> <p>Analyzing Self-Similarity</p> <p>Estimating Network Conditions</p>



Science for Networks



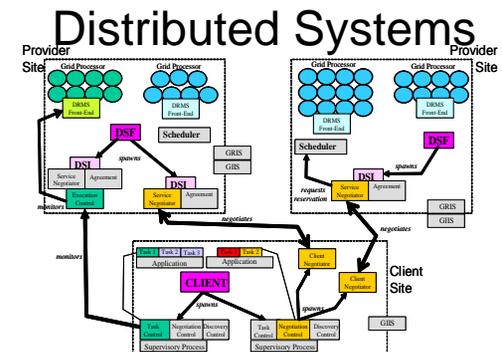
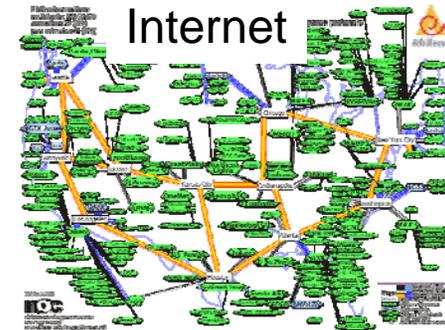
$$E_j = \frac{1}{N_j} \sum_k |d_x(j,k)|^2$$



Leverage models and mathematics from the physical sciences to define a systematic method to measure, understand, predict and control macroscopic behavior in the Internet and distributed software systems built on the Internet

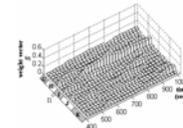
Technical Approach

- Establish **models** and analysis **methods**
 - Computationally tractable
 - Reveal macroscopic behavior
 - Establish predictability and causality
- Characterize distributed **control techniques**
 - Economic mechanisms to elicit desired behaviors
 - Biological mechanisms to organize components





$$E_j = \frac{1}{N_j} \sum_k |d_x(j,k)|^2$$



Current Activities (FY07)

Model Development

Micro-scale model of compute grid (*Dabrowski and Mills*)

Meso-scale model of compute grid (*Laverne*)

Agent automata model of Internet (*Mills, Schwartz and Yuan*)

Data Repository Development

Configuration & event repository for grid models (*Laverne and Hagedorn*)

Experiment Designs

Grid model sensitivity & key factors (*Filliben, Leber and Laverne*)

Visualization Methods

Grid model visualization (*Filliben, Hagedorn, Laverne and Terrill*)

Abstract Models and Analysis Methods

Phase-transition models for queuing networks (*Hunt and Marbukh*)

Fluid-flow models of the Internet (*Genin and Mills*)

Time series analysis for Internet models (*Rust and Mills*)

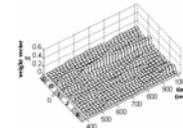
Theory

Internet behavioral predictions (*Marbukh*)

Grid resource allocation models (*Marbukh and Mills*)



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Insight

Visualization Methods

Grid model visualization (*Filliben, Hagedorn, Laverne and Terrill*)

Abstract Models and Analysis Methods

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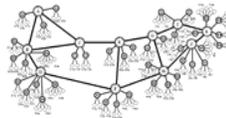
Fluid-flow models of the Internet (*Genin and Mills*)

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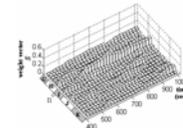
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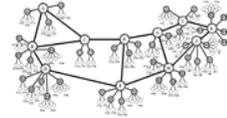
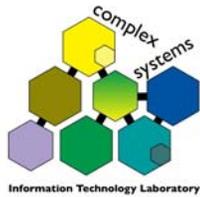


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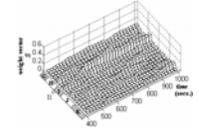


What is the global behavior of the Internet?

- Modeling Approach – Agent Automaton ←
- Simulated topology
- Agent rules
 - backbone routers, backbone links, enterprise routers, receivers, sources, department routers
- Model dimensions
- Sample model measurements
- Next steps – and some comparison with measurements
- Issues to consider
 - How to improve the model?
 - What analysis methods to use on the measurements?



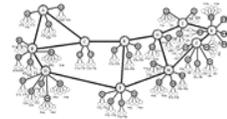
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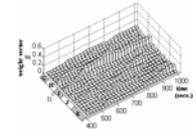
Agent Automata Model of Internet-like Network

- A network **topology** of routers, links and flows (source-receiver pairs)
 - Links have distances (and corresponding propagation delays)
 - Routers have (finite) queues (and thus varying queuing delays)
 - Routers have forwarding capacities (that vary with router type)
 - Assume fixed-length shortest path among routers (**others assumptions possible**)
 - Flows have random ON and OFF durations (**various distributions possible**)
 - Flows implement TCP congestion-control algorithm (**others possible**)
- Packets (data and acknowledgments) associated with flows progress between sources and receivers following routes through routers and links in the topology
- Every model element updated at each time step
- Measurements taken every “measurement” interval (e.g., 200 time steps)

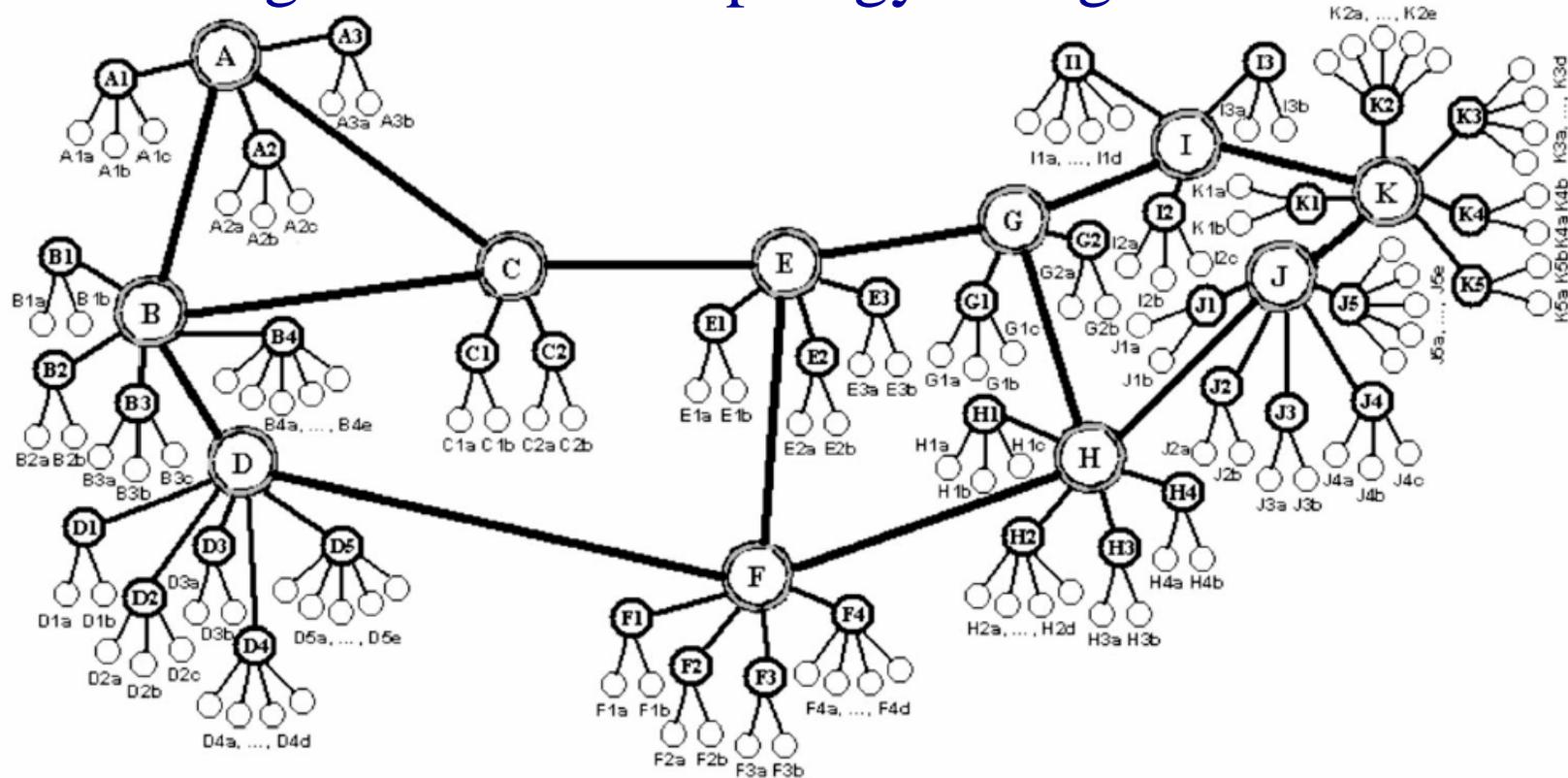
Abilene Network



$$E_j = \frac{1}{N_j} \sum_k |d_x(j,k)|^2$$



Starting with Fixed Topology – original Abilene net

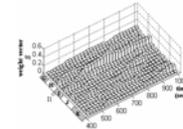


Router-level network with three tiers: backbone (160 ppts), enterprise (20 ppts), department (5 ppts)

+ 200 flow sources/department (1 ppts)
 ≤ 800 flow receivers/department (1 ppts)



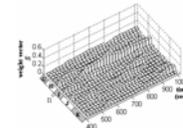
$$E_j = \frac{1}{N_j} \sum_k |d_x(j,k)|^2$$



- Rules for Backbone Router
- Rules for Backbone Link
- Rules for Enterprise Router
- Rules for Receiver
- Rules for Source
- Rules for Department Router (outbound packet)
- Rules for Department Router (inbound data packet)
- Rules for Department Router (inbound ACK/NAK)



$$E_j = \frac{1}{N_j} \sum_k |d_x(j,k)|^2$$



Rules for Backbone Router

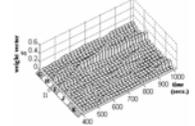
```
If there are packets in the queue then lookup the next hop router
If the next hop router is in the same domain
    lookup the enterprise router of the next hop
    if the queue in the enterprise router is not full
        then forward the packet
        else drop the packet
    endif
else
    lookup the backbone link on which to send the packet
    forward the packet on the backbone link and set the time it will be propagated
endif
```

Rules for Backbone Link

```
If the first packet on the link has been propagated
    if the sink backbone router for the link has room in its queue
        then forward the packet from the link to the sink router
        else drop the packet
    endif
endif
```



$$E_j = \frac{1}{N_j} \sum_k |d_x(j,k)|^2$$

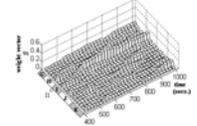


Model Dimensions

- Elements updated per time step: all backbone routers, backbone links, enterprise routers, department routers, source and active receivers
– 11 + 28 + 40 + 110 + 22,000 + 22,000 = 45,000
- Measurement interval = 200 time steps and run for 4000 measurement intervals = 800,000 time steps (other configurations possible)
- Model size is about 1100 lines of source code
 - MATLAB version (pre-project prototype) required 280 CPU hours to compute
 - SLX version (developed during project) requires < 3 CPU hours to compute
 - Recently required ~16 CPU hours to simulate 7.2 million time steps with a measurement granularity of 100 times per interval (to throw away first 3.6 million time steps)
- Can model size be expanded and still execute reasonably?
 - Concatenate 10 networks (i.e., about 500,000 elements)?



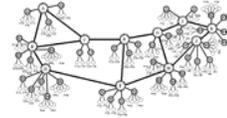
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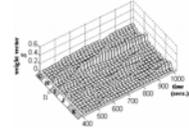
Sample measurements (per interval)

- Packets flowing **into** and **out** of the network ←
- Count of packets bound (sort of) from domain x to leaf y
- Active flows ←
- Router queue size
- Network-wide loss rate
- Domain with maximum flowing heading into it and the number of flows
- Packets transiting selected monitored links
- Loss Rate = (In-Out)/In ←

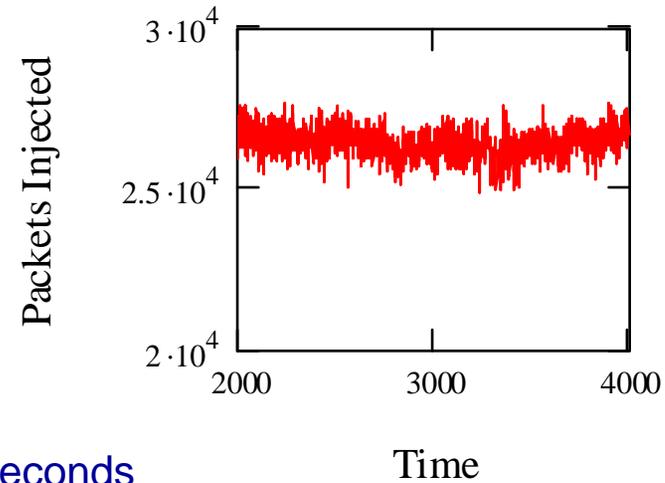
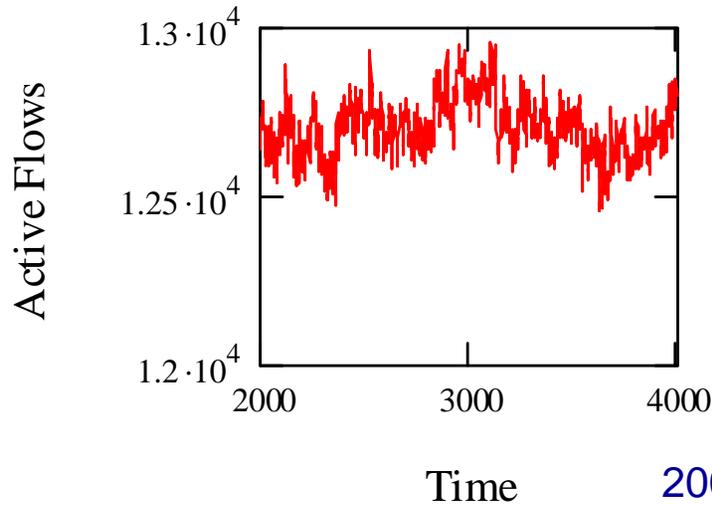
■ ■ ■
 Measurements drive memory usage ~ 100 to 200 Mbytes (depending on measurements)



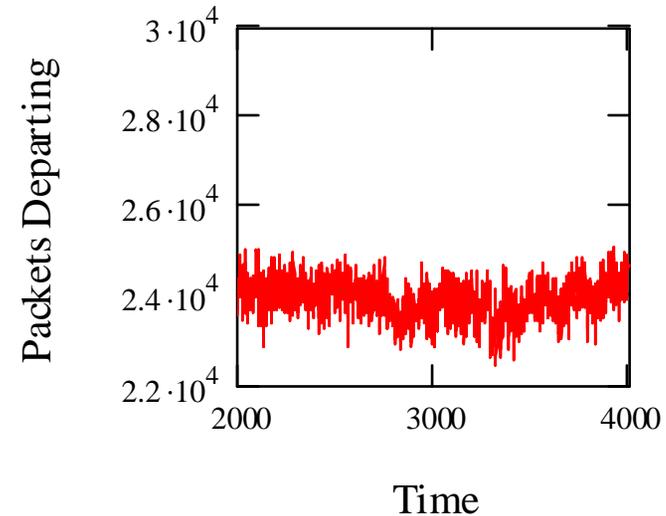
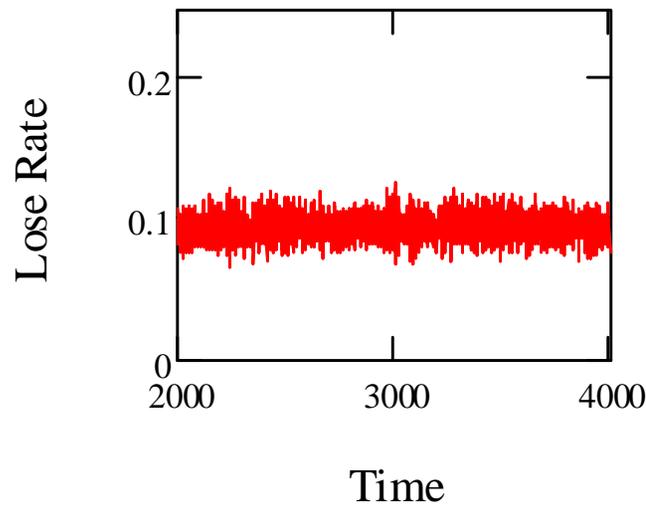
$$E_j = \frac{1}{N_j} \sum_k |d_x(j,k)|^2$$



Some sample time series for aggregate measures

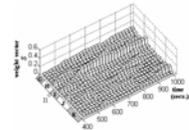


200 simulated seconds

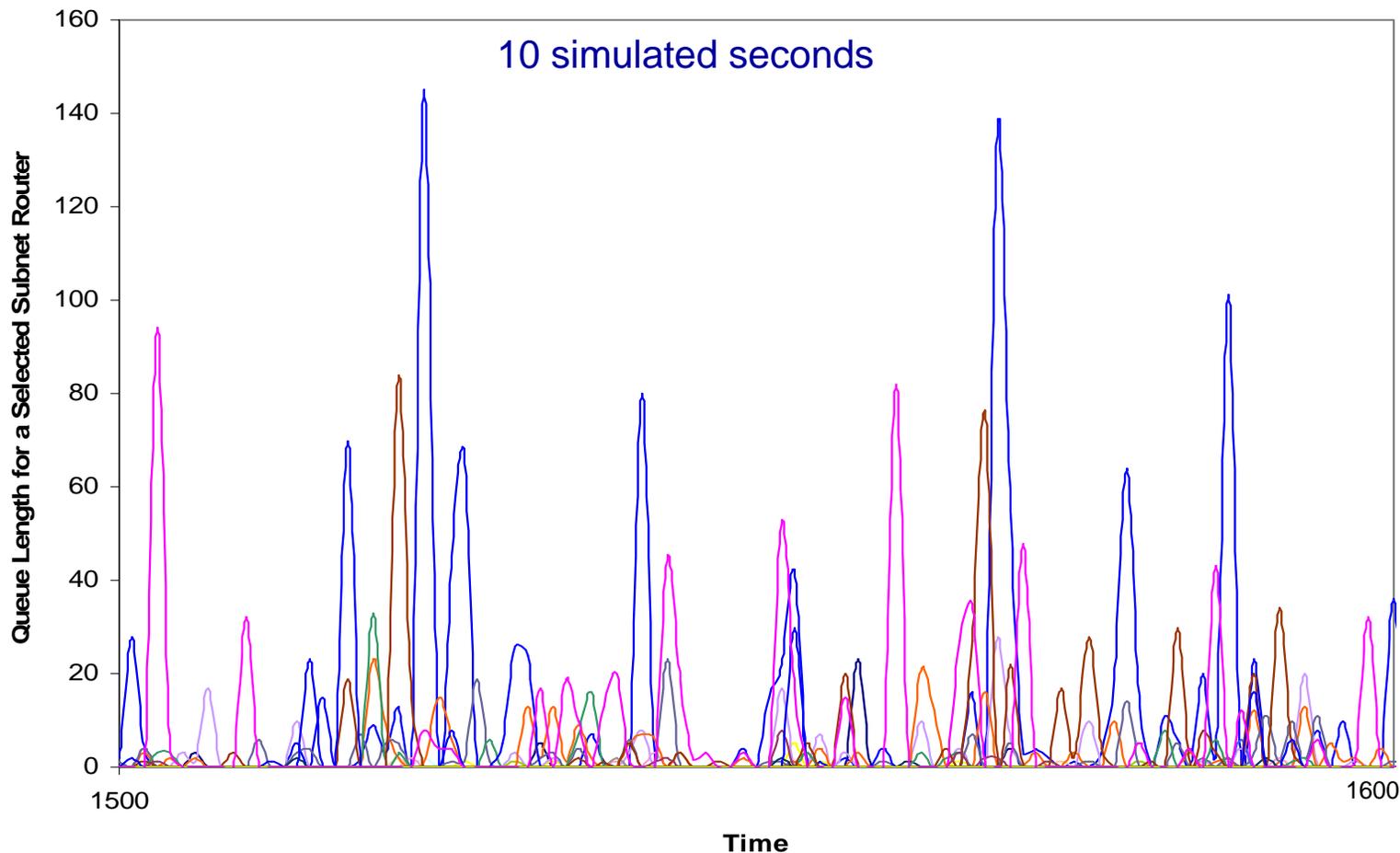


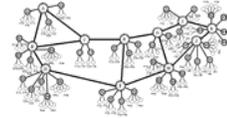


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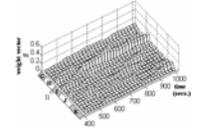


Sample time series of Enterprise Router Q Lengths

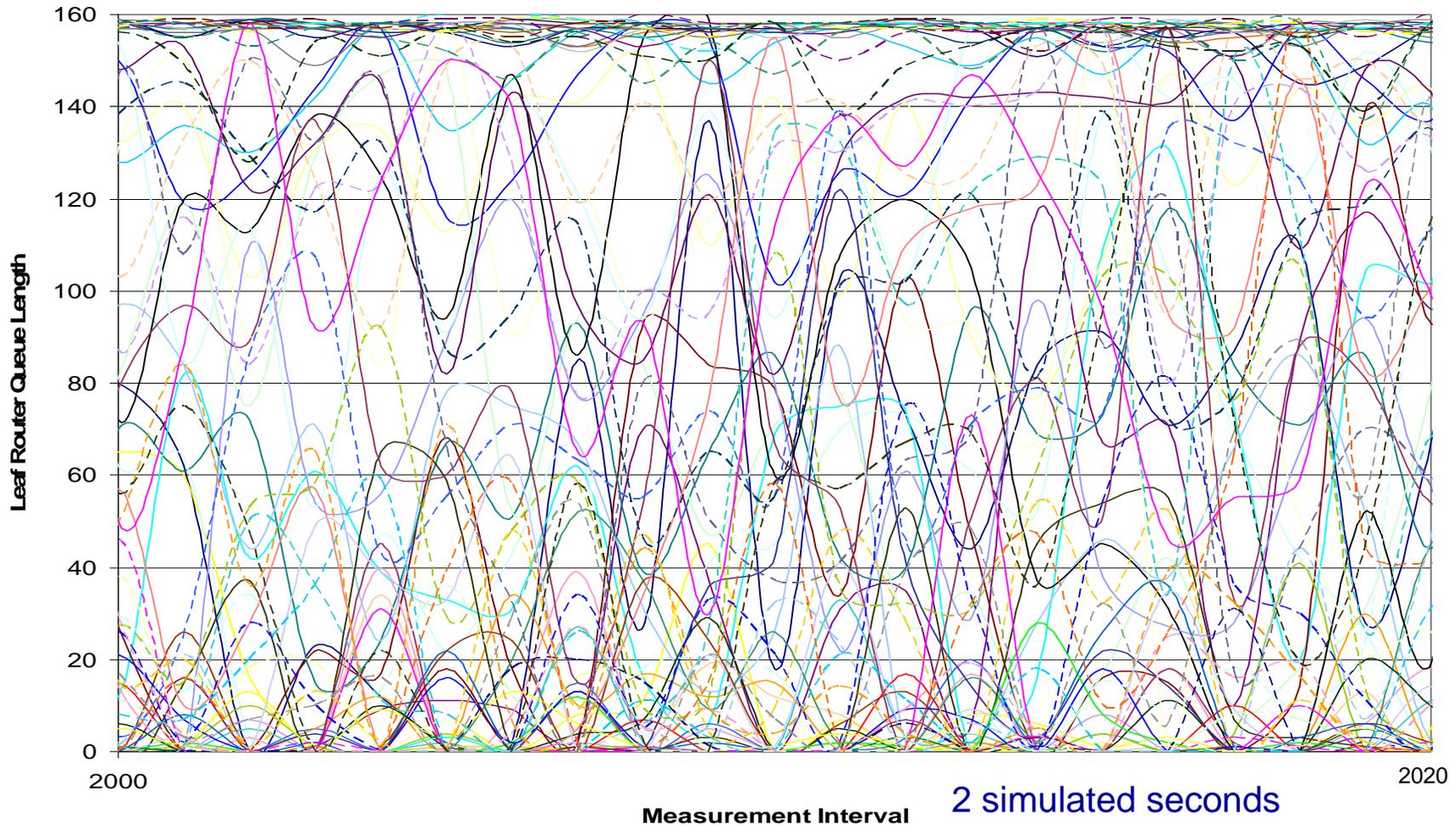




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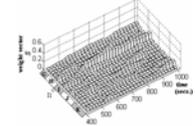


Sample time series of Department Router O Lengths



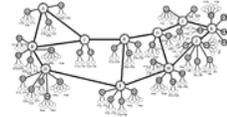


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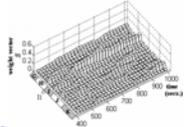


Questions ...

- **What is a reasonable topology?**
 - Selected tier 3 sites (e.g., Google, Yahoo) will provide higher capacities for expected increased load
 - Internet is a network of networks (ASes)
- **Where should sources be placed relative to receivers?**
 - Web surfing puts sources and receivers at different places
 - Peer-to-peer interaction provides more even distribution of sources and receivers
 - Content-distribution networks might also provide more even distribution
- **What are reasonable distributions for the pattern of flows?**
 - Web surfing suggests concentration of flow to selected receivers
 - Special events suggest hot spots
 - Collaborative interactions suggest peer-to-peer
- **What ON/OFF regimes should flows observe and in what mix?**
 - File transfers might differ from Web accesses and from interactive games and streaming voice and video
- **What special techniques should simulated routers employ?**
 - Random-early drop might mitigate congestion
 - Flow reservations and prioritized queues might provide varying quality of service



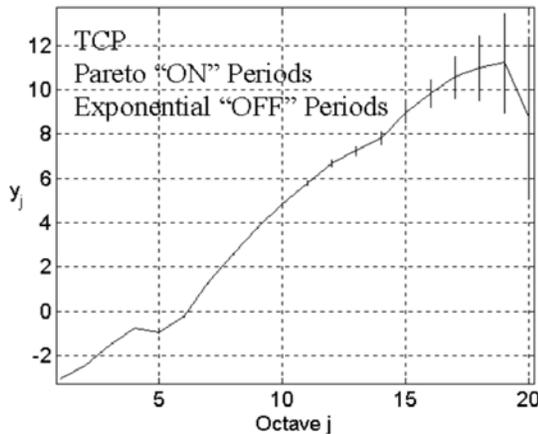
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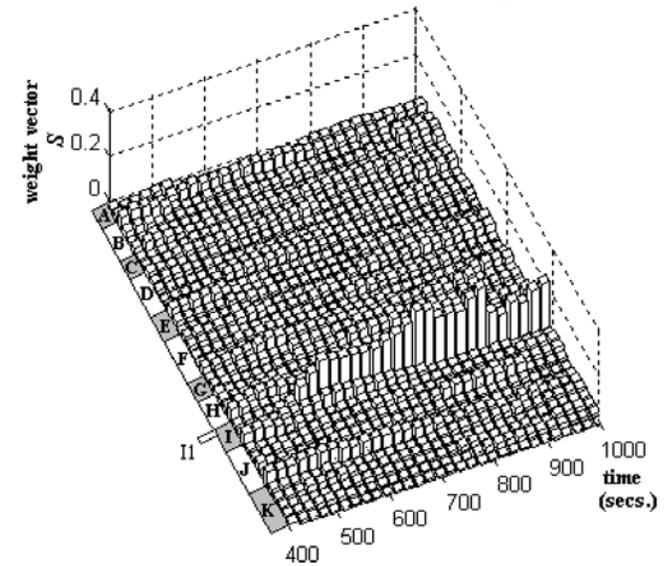
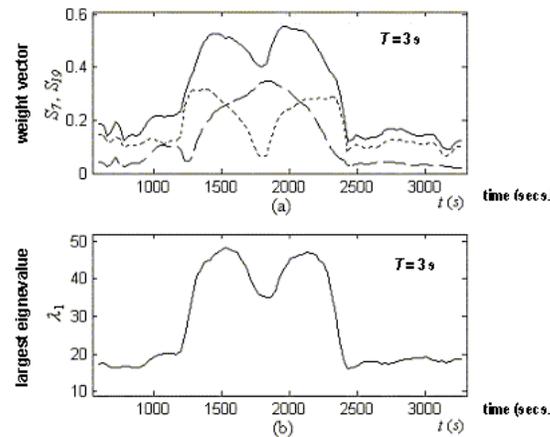
What analysis techniques will provide insight?

Relative Flow Strengths

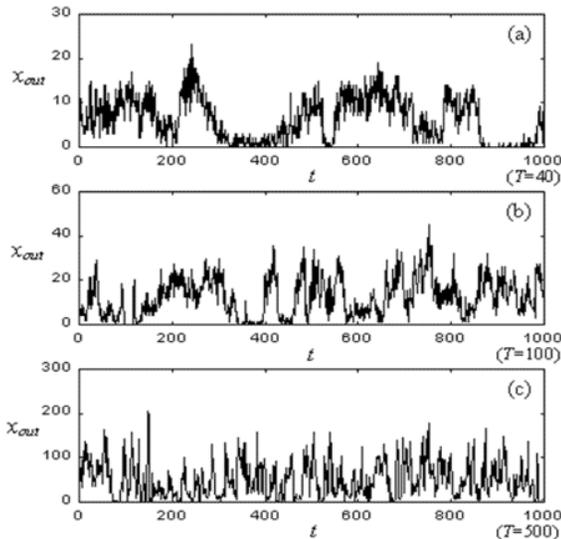
Wavelets



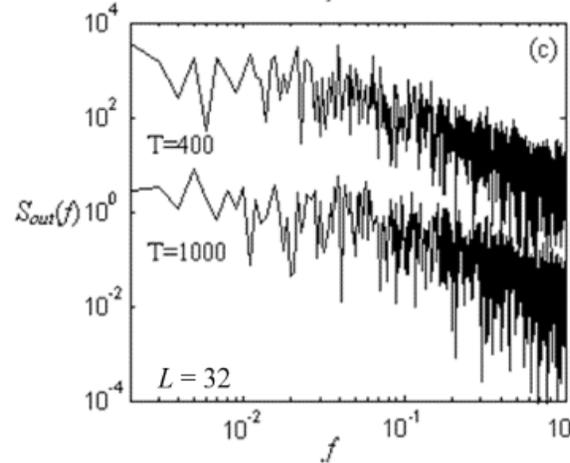
Eigen analysis



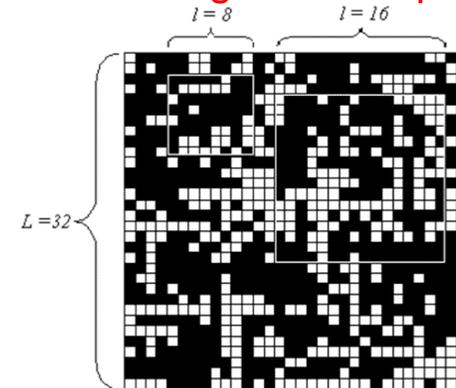
Multi-scale Time Series



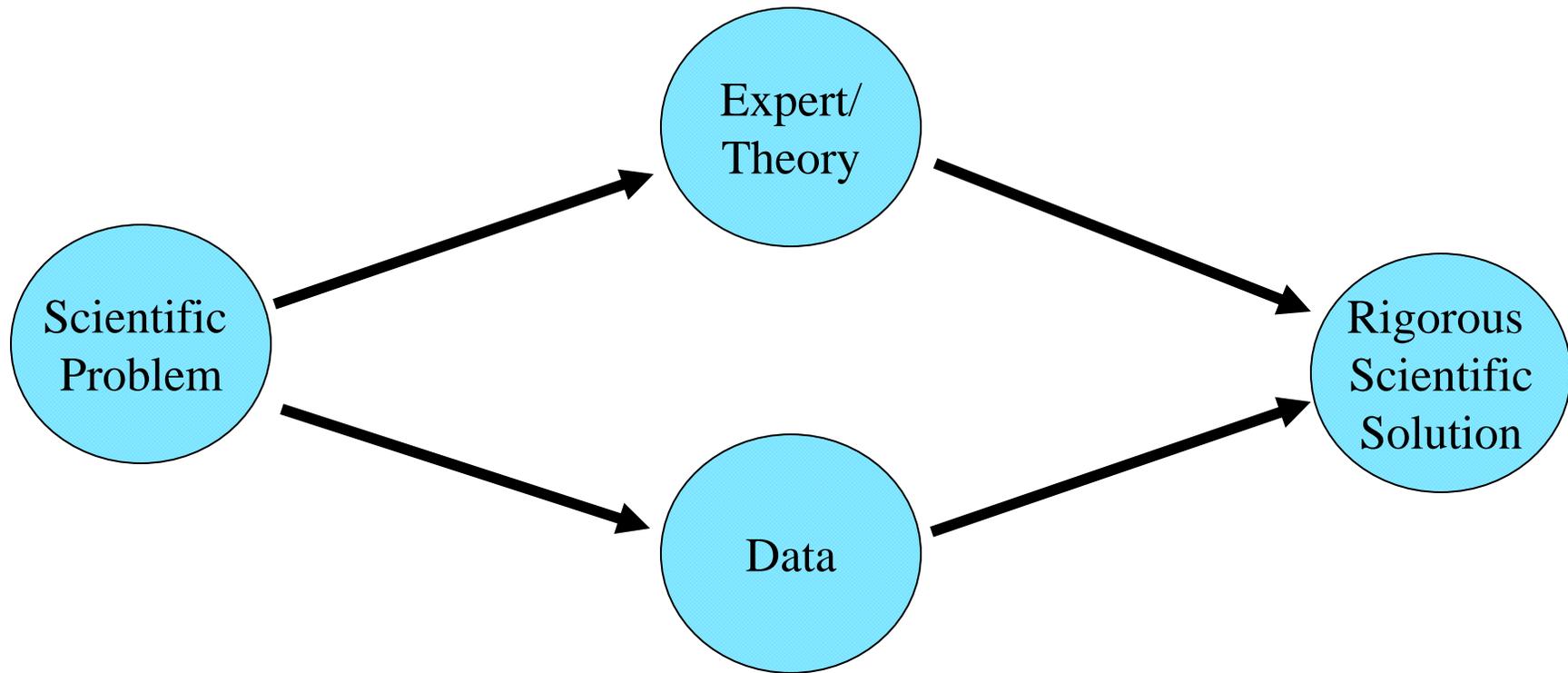
Power Spectral Density



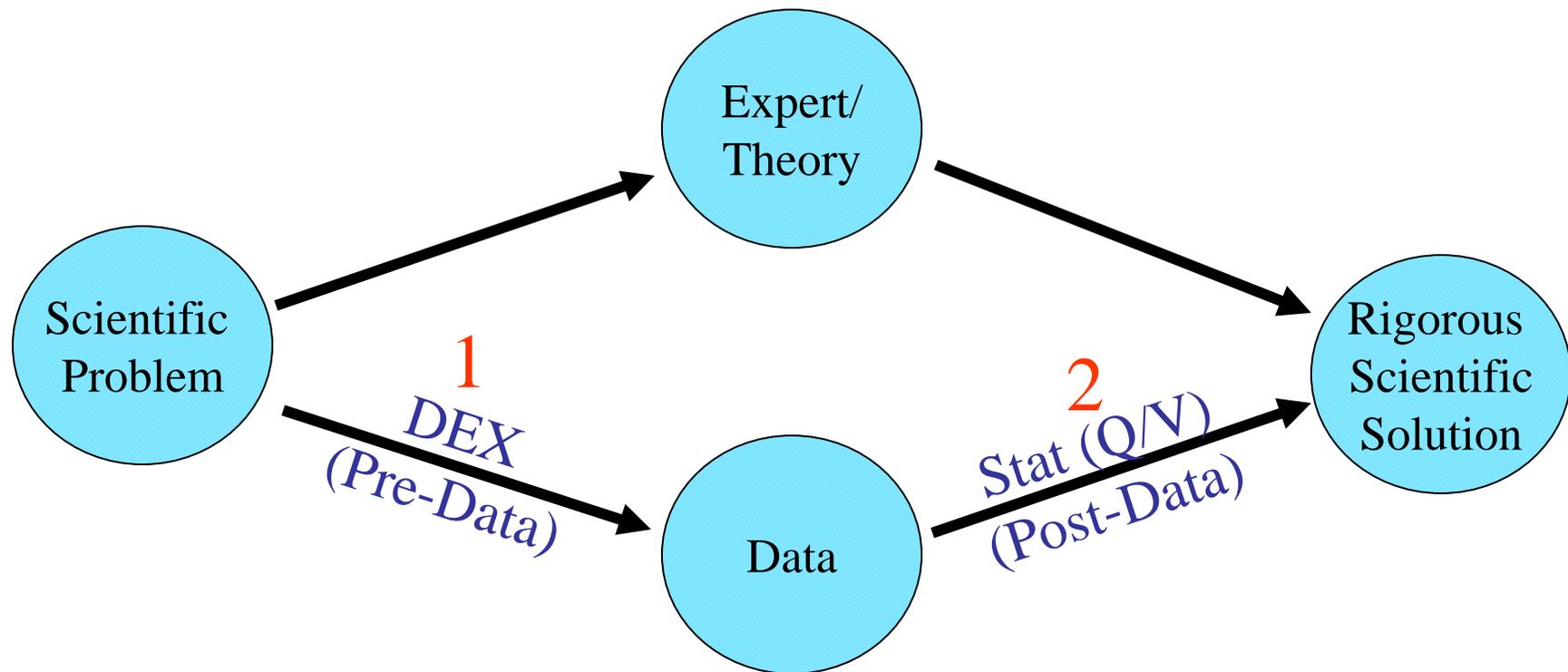
Congestion Maps



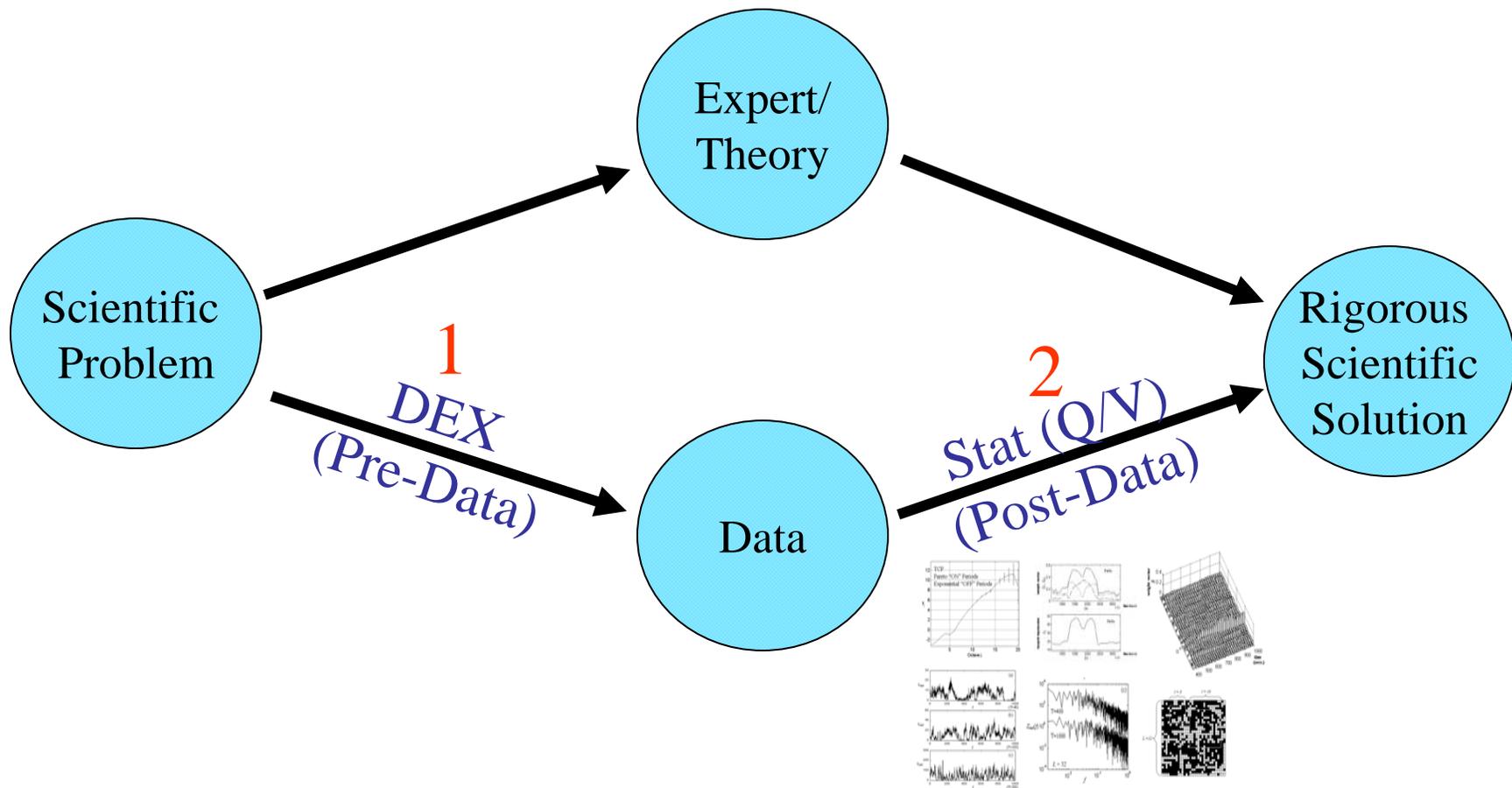
Stat Problem-Solving Approach/Framework



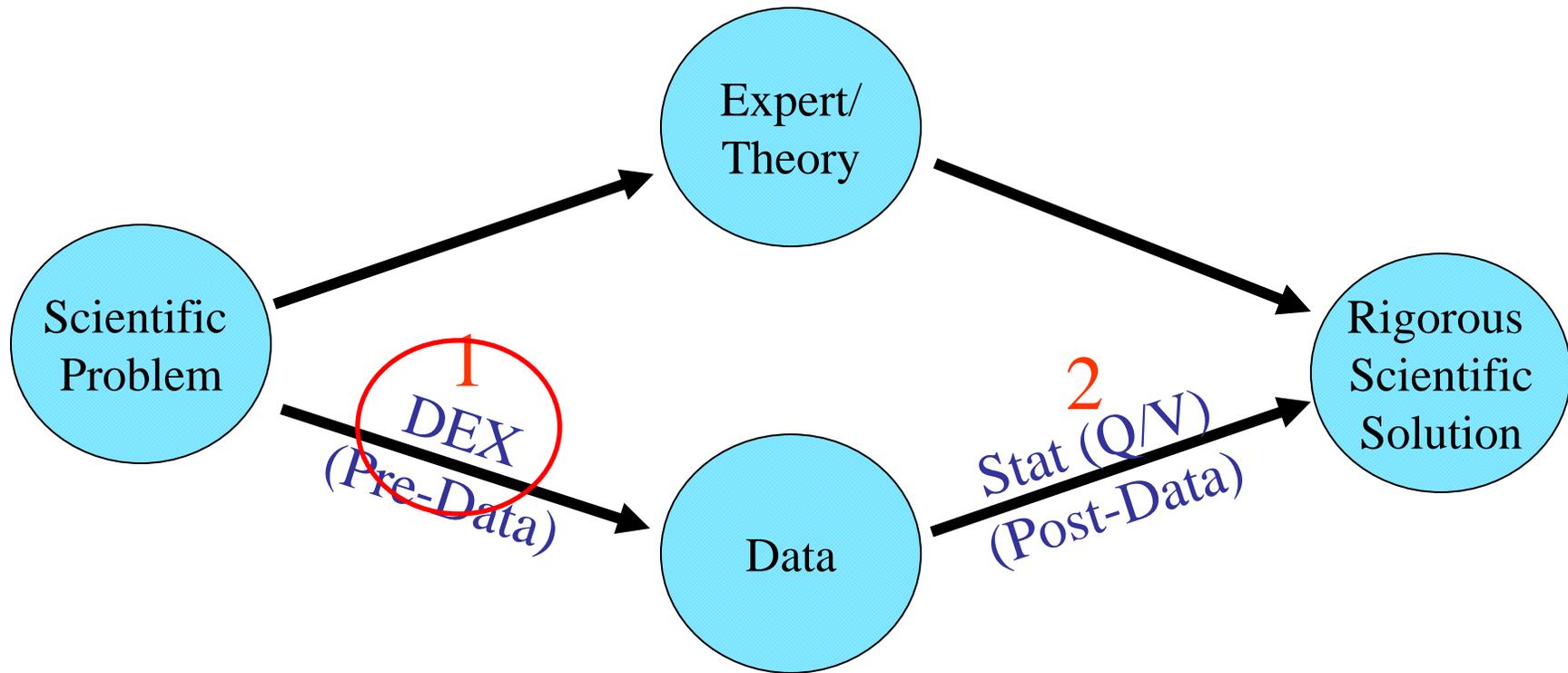
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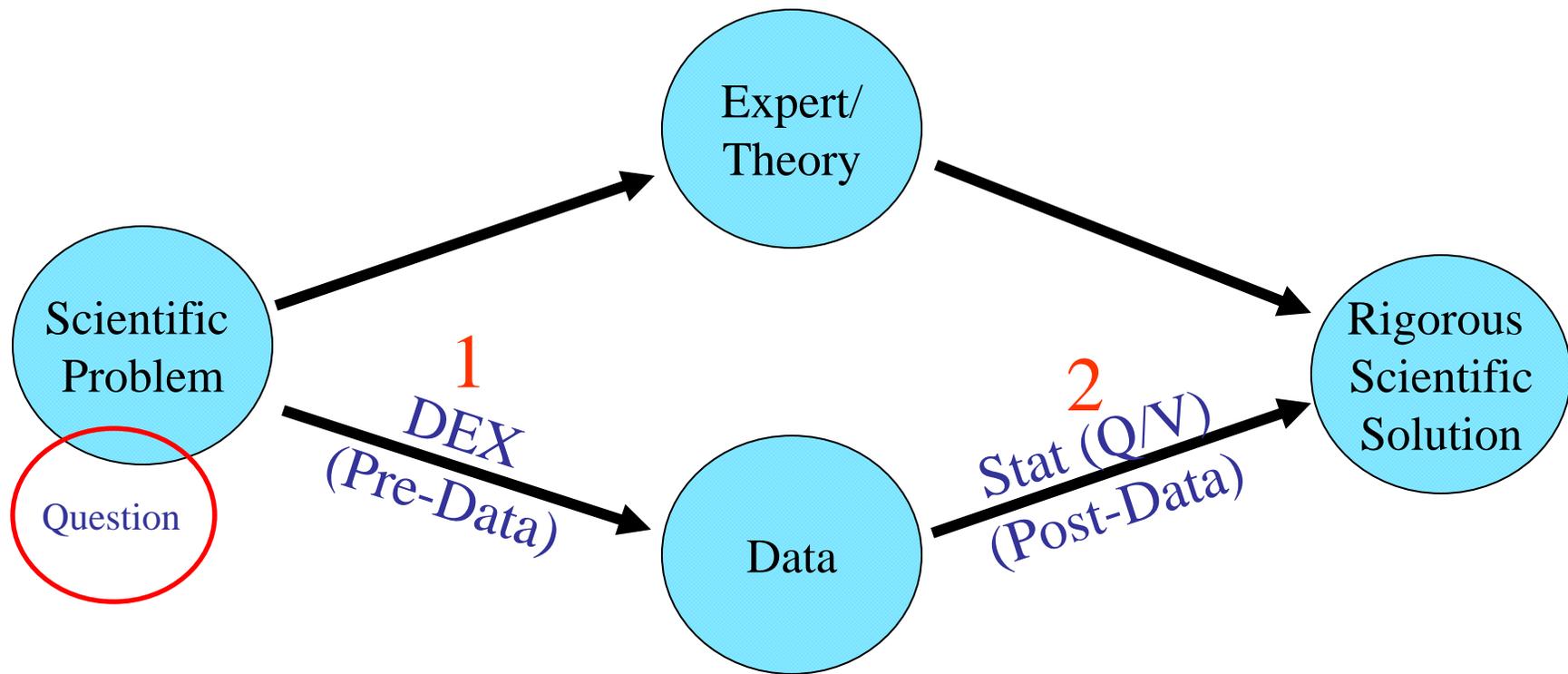
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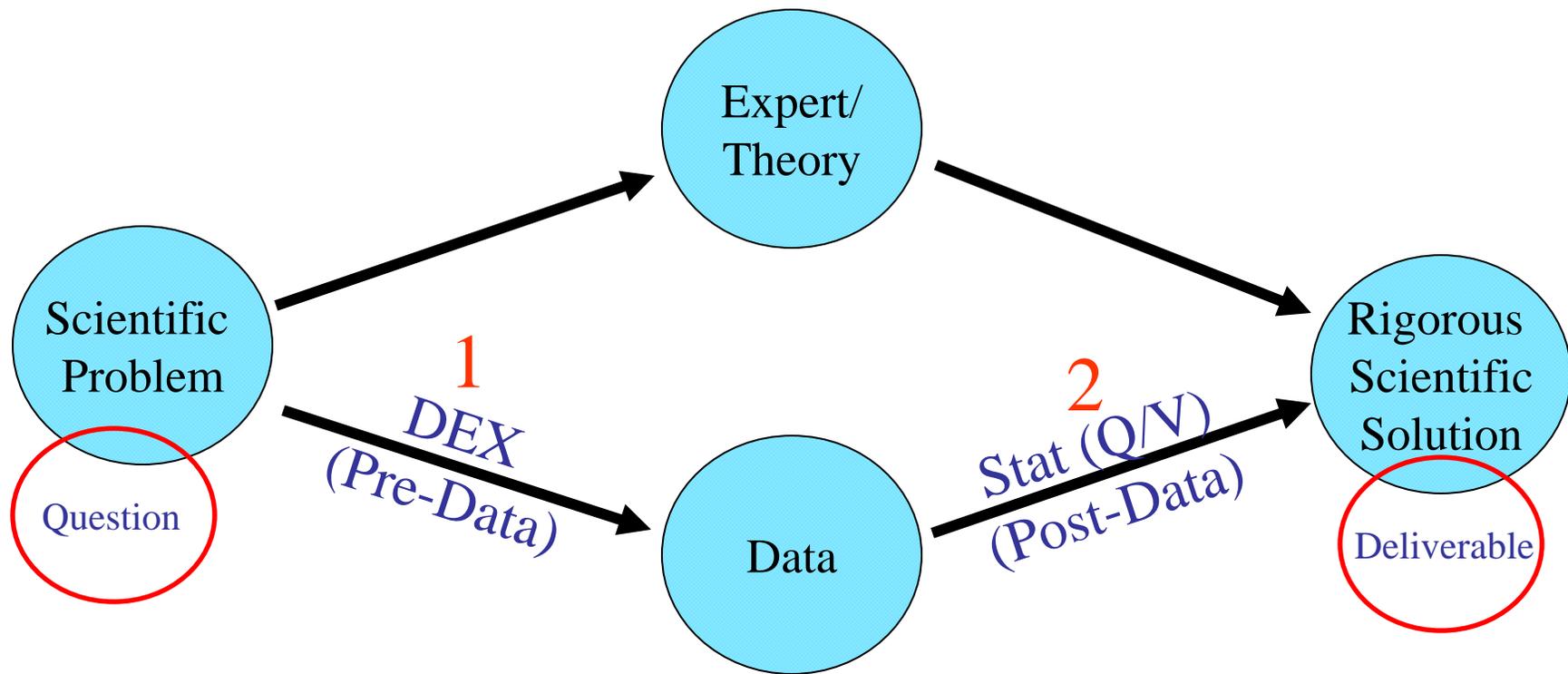
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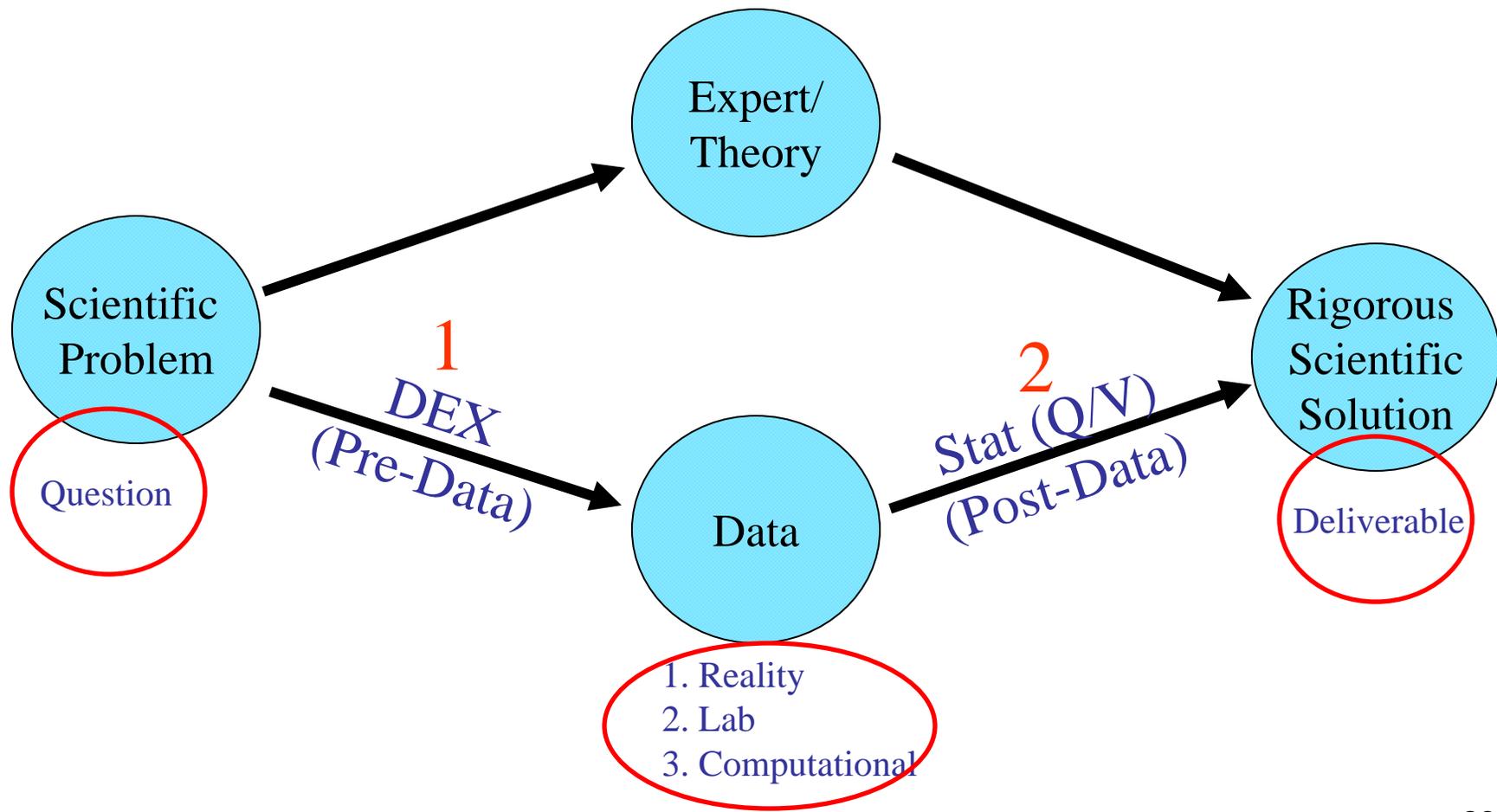
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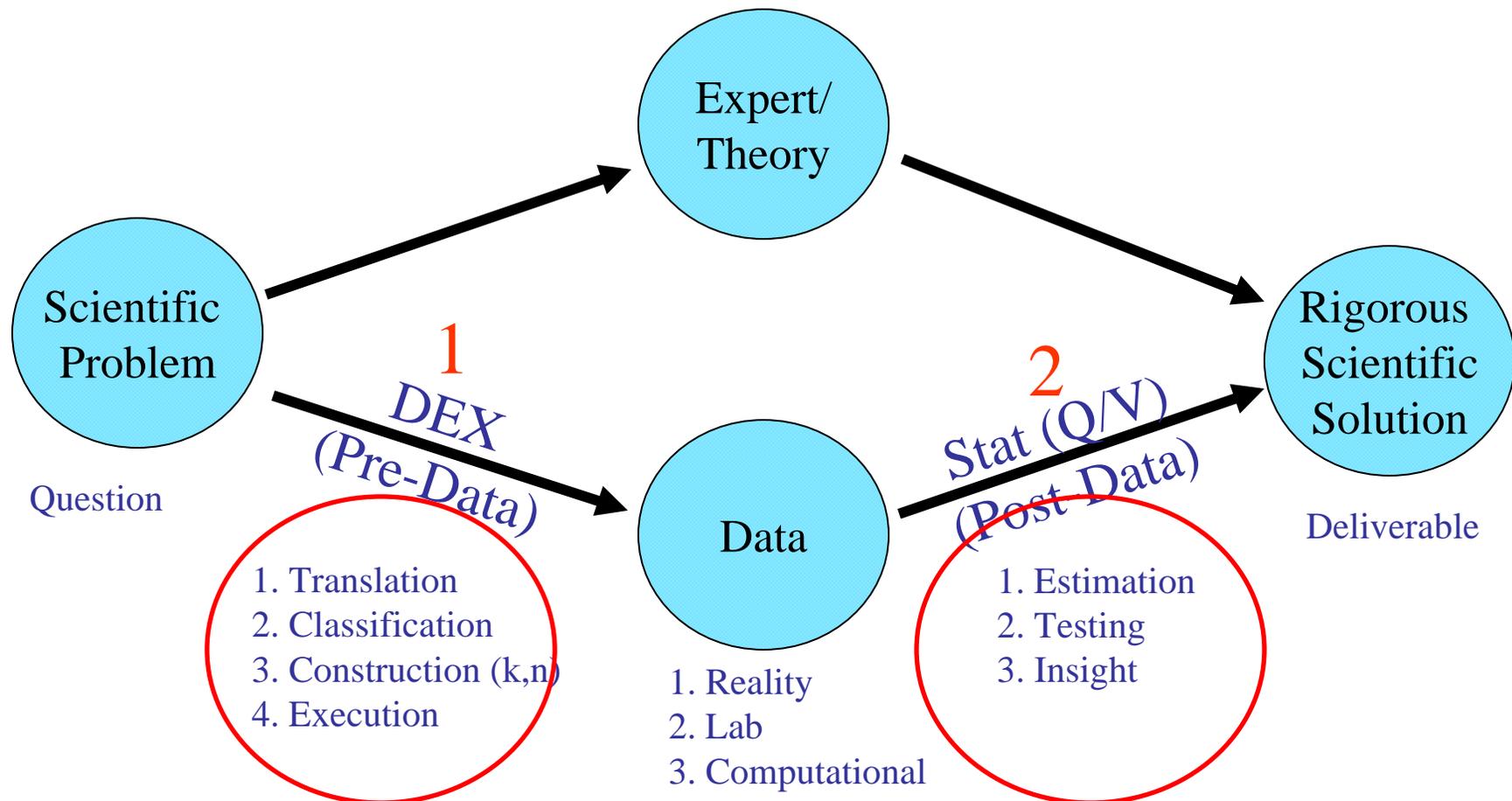
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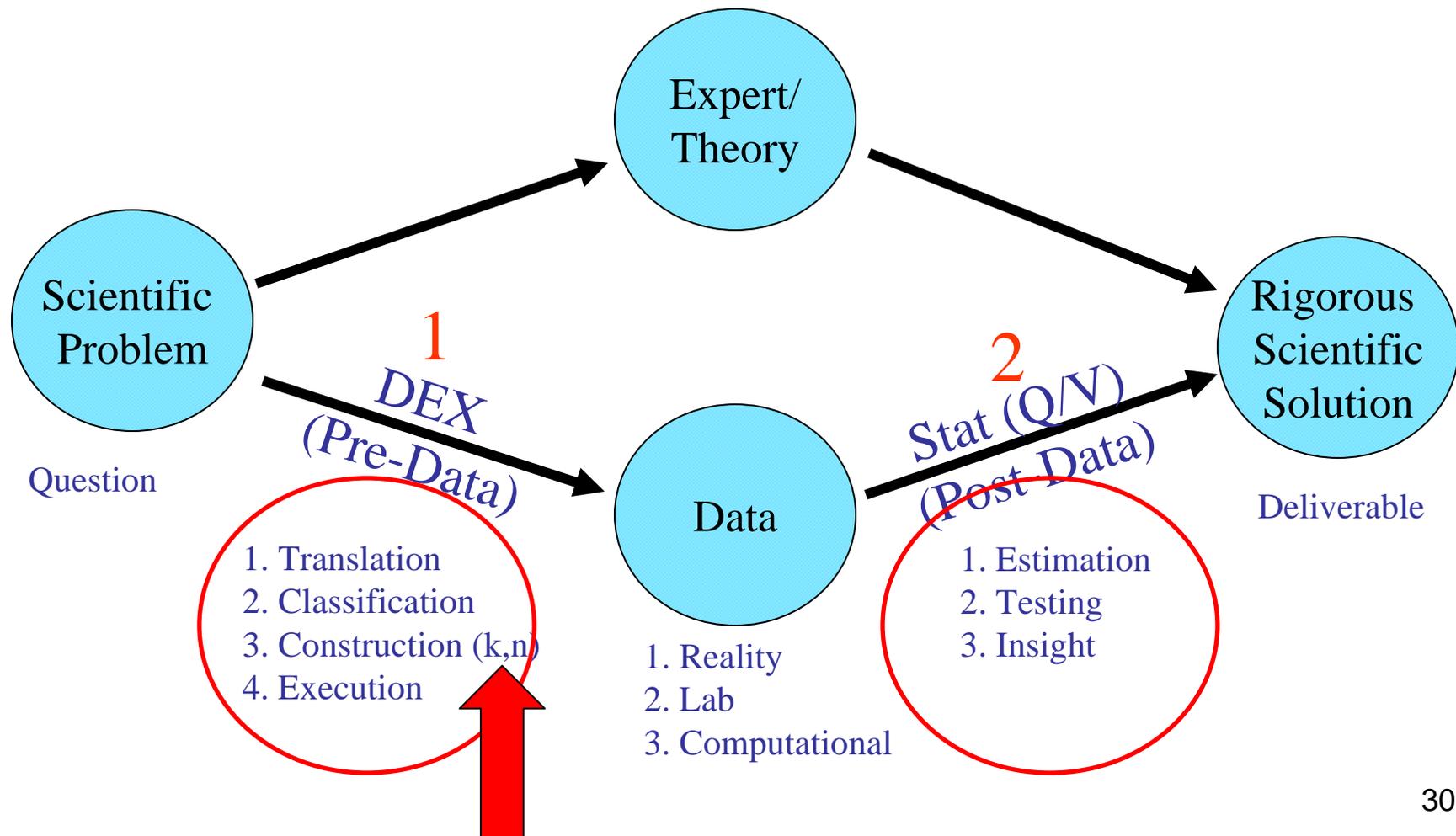
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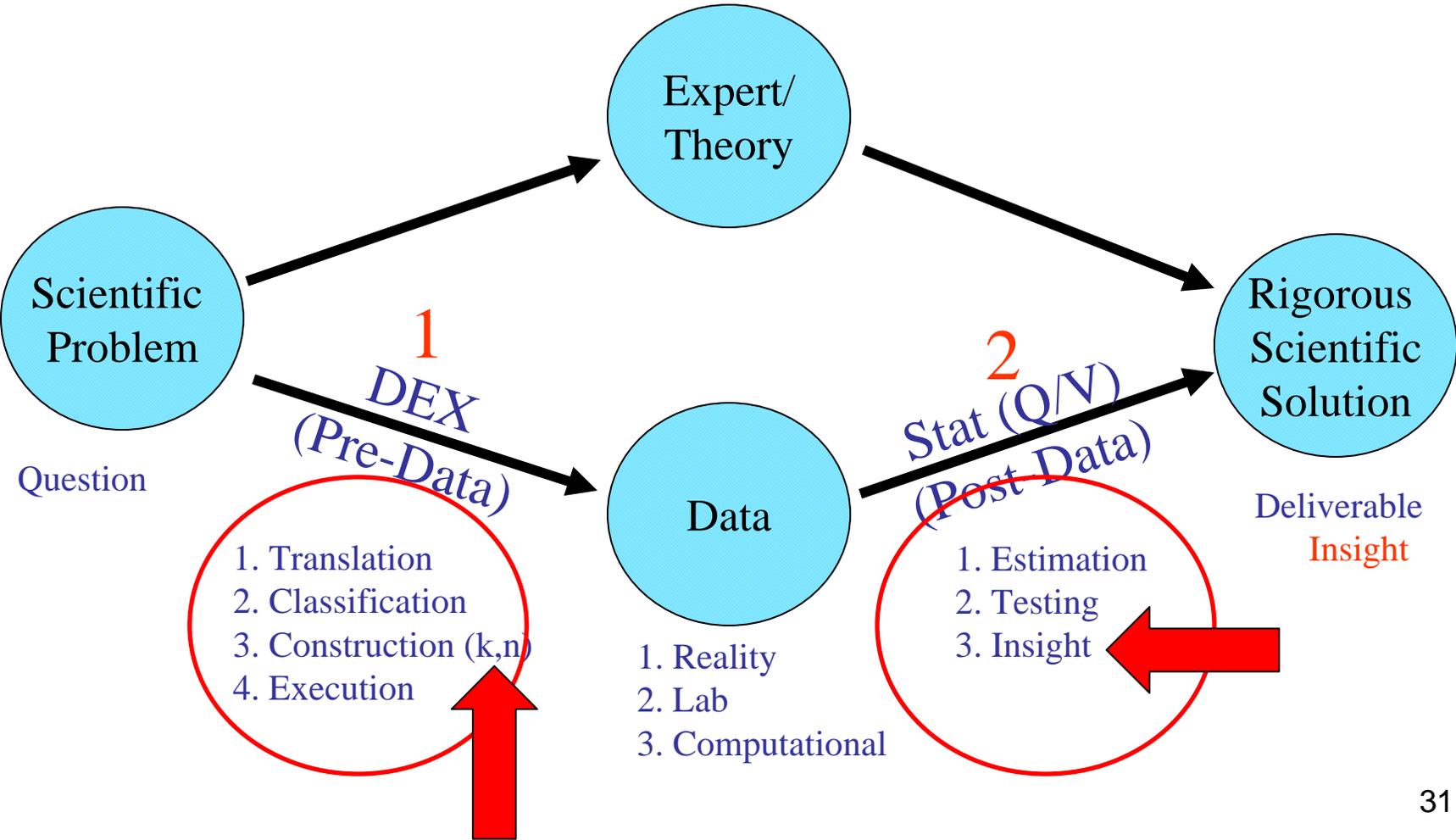
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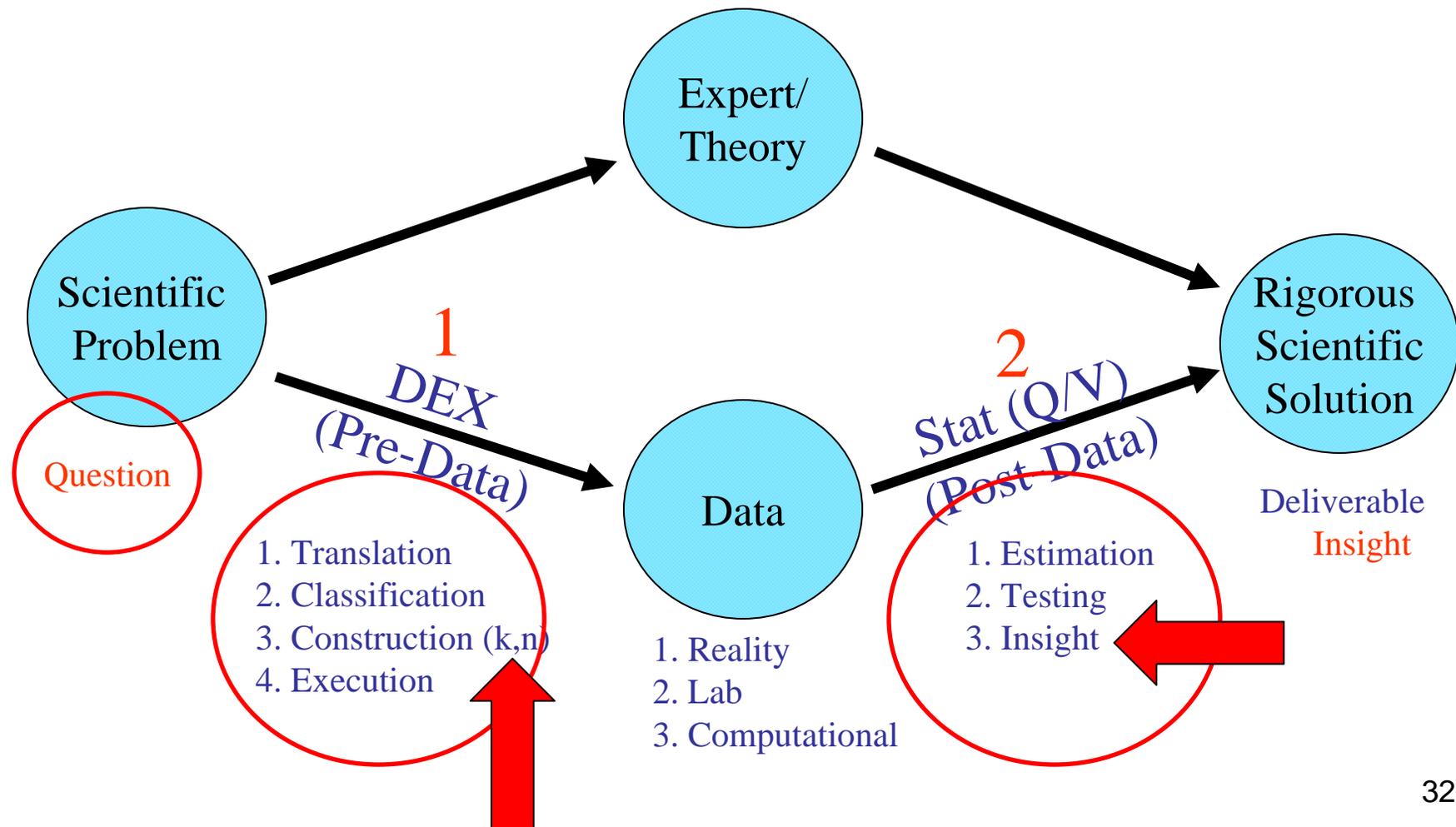
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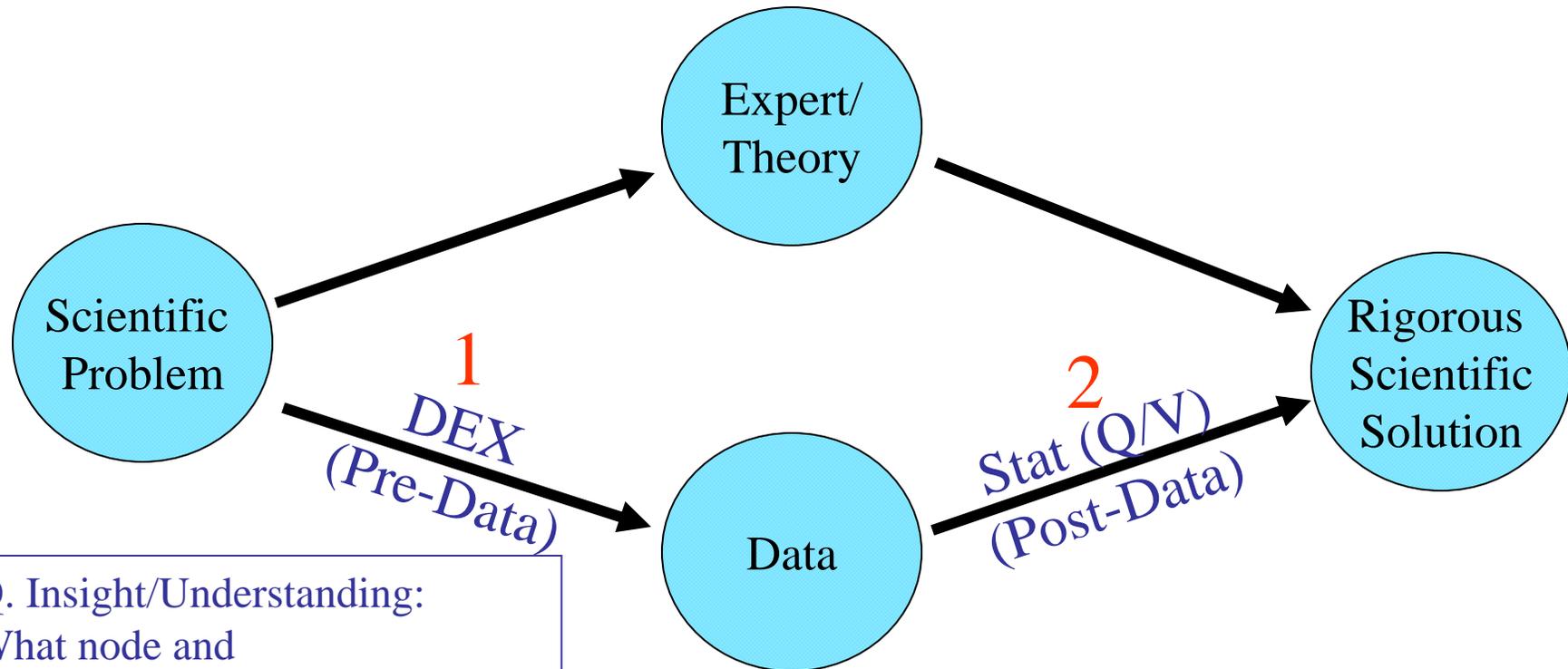
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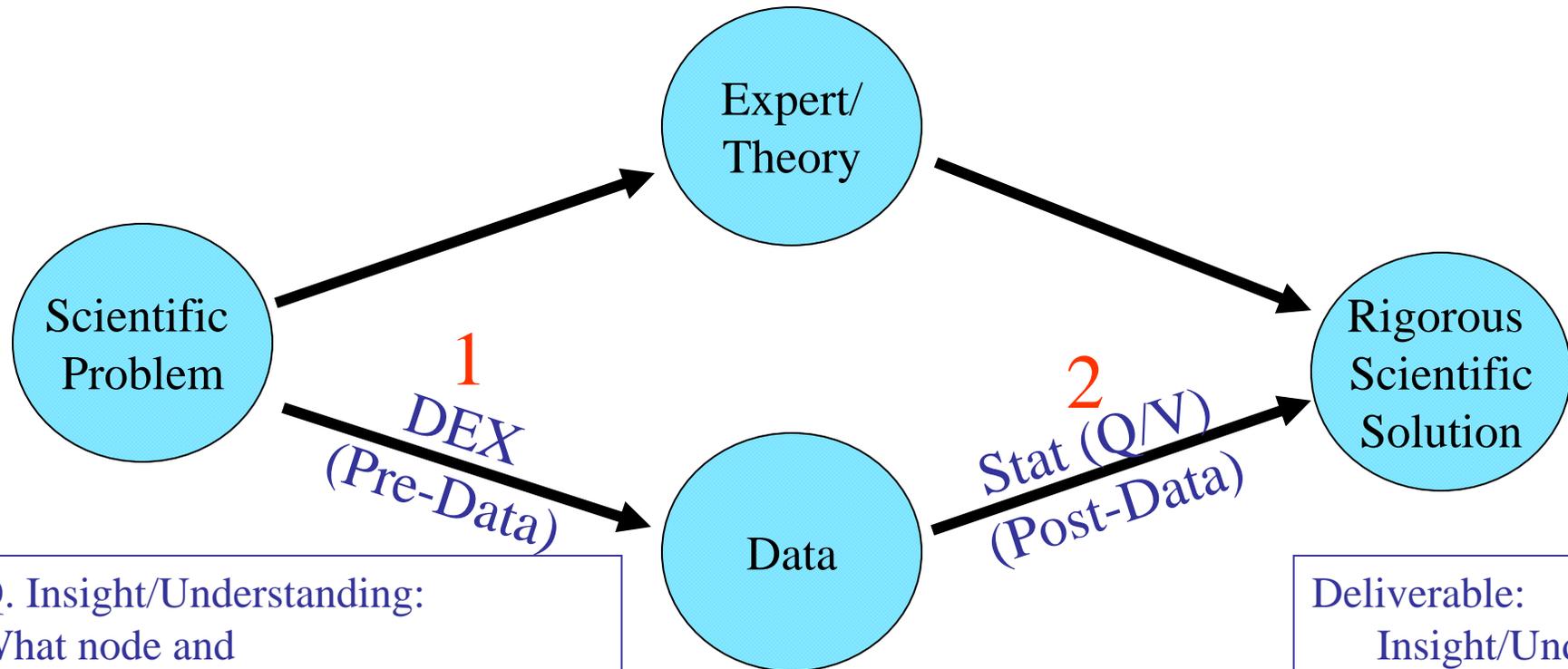


Stat Problem-Solving Approach/Framework



Q. Insight/Understanding:
What node and system “parameters” (= factors) are most important wrt affecting the performance of the Abilene network simulator? (Sensitivity Analysis)

Stat Problem-Solving Approach/Framework



Q. Insight/Understanding:
What node and system “parameters” (= factors) are most important wrt affecting the performance (mean active flows per interval) of the Abilene network simulator? (Sens. Analysis)

Deliverable:
Insight/Und.:
Ranked List

(k = ?, n = ?)

(k = 10, n = ?)
(10 hours of CPU time)
→ n ≤ 50

(k = 10, n ≤ 50)

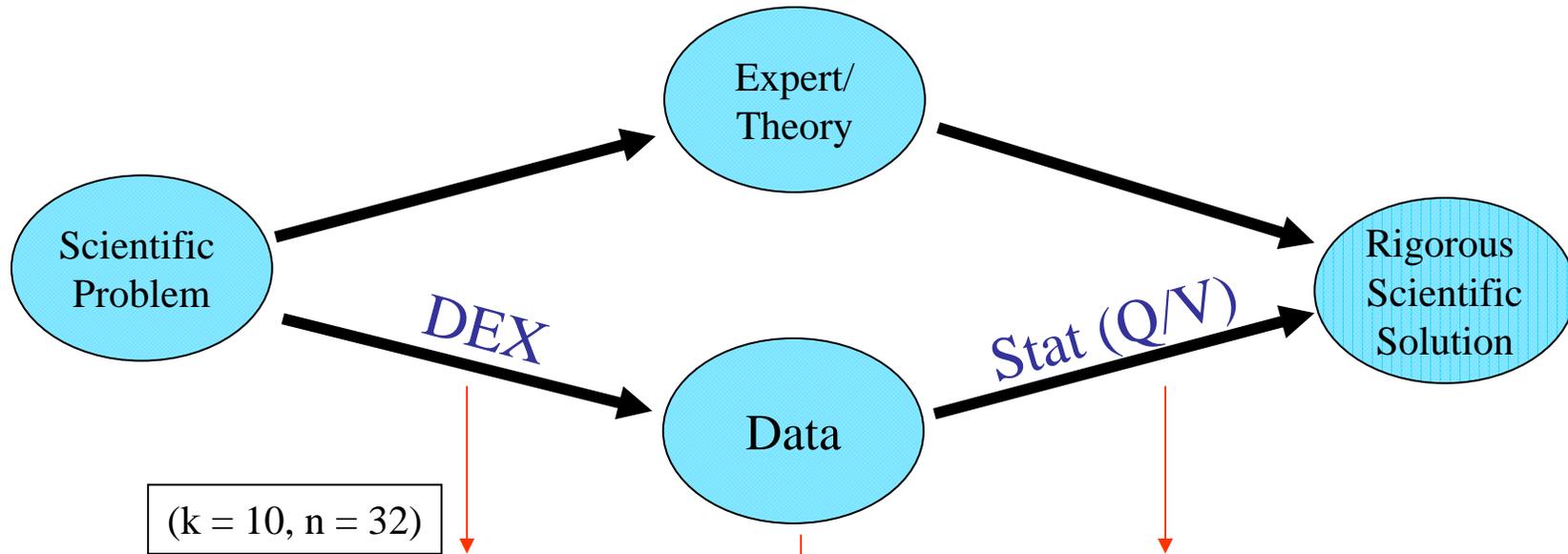
(k = 10, n ≤ 50)

→ *2¹⁰⁻⁵ Fractional Factorial Design*

(k = 10, n = 32)

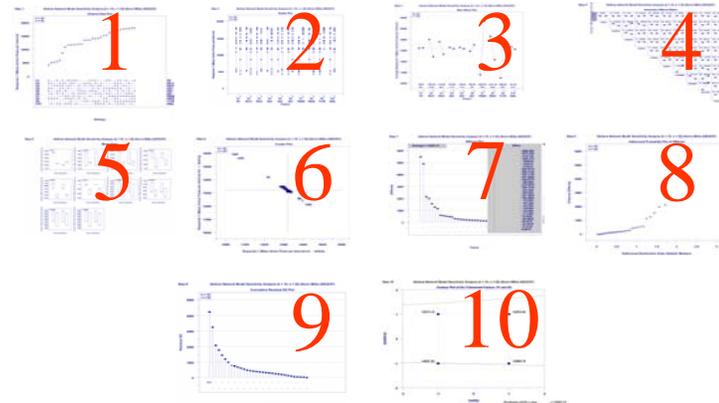
1 + 10 + 45

Abilene Network Model Sensitivity Analysis

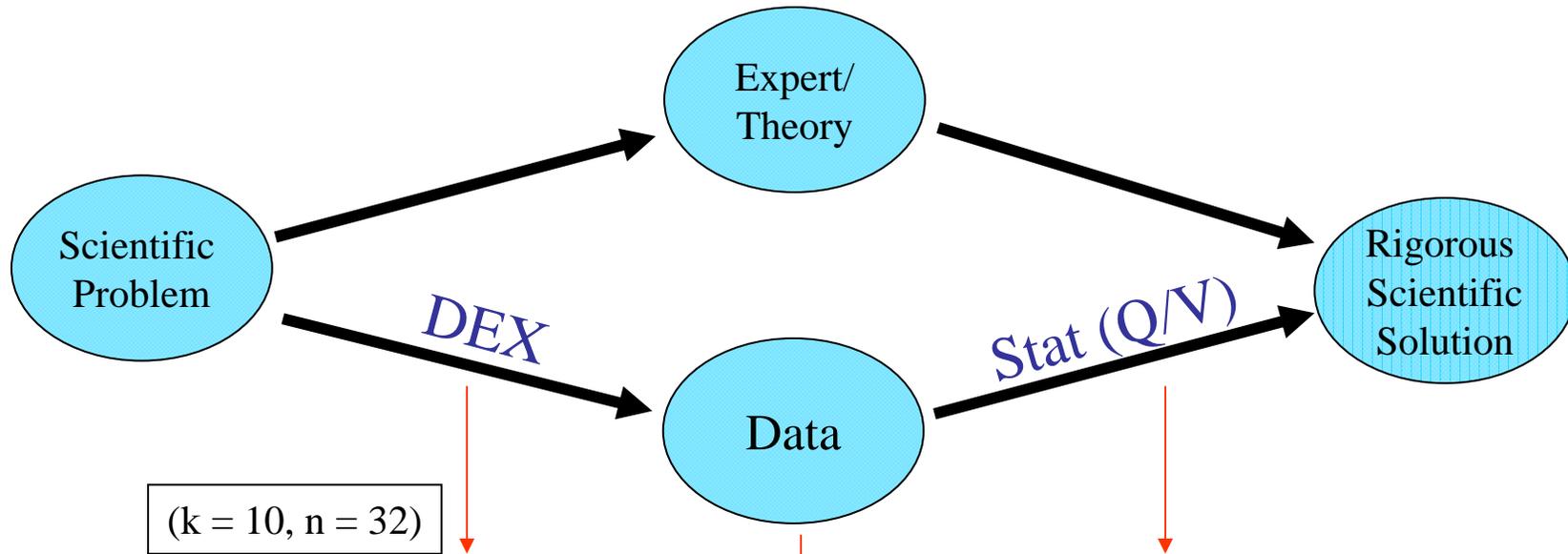


(k = 10, n = 32)

Run #	X1 Prop Delay	X2 Rel Router Speed (1,2)	X3 Rel Router Speed (2,3)	X4 Queue Size (1)	X5 Queue Size (2)	X6 Queue Size (3)	X7 Pareto Mean	X8 Pareto Shape	X9 Exp Mean	X10 Start Up Mix	Y Average Flows per Interval
1	1	8	4	160	160	80	100	1.2	2500	2	18174
2	2	8	4	160	160	160	50	1.5	5000	2	11981
3	1	4	4	160	160	160	50	1.5	2500	1	13708
4	2	4	4	160	160	80	100	1.2	5000	1	11963
5	1	8	2	160	160	160	50	1.2	5000	1	5375
6	2	8	2	160	160	80	100	1.5	2500	1	17942
7	1	4	2	160	160	80	100	1.5	5000	2	14775
8	2	4	2	160	160	160	50	1.2	2500	2	11882
9	1	8	4	80	160	160	100	1.5	5000	1	16547
10	2	8	4	80	160	80	50	1.2	2500	1	15499
11	1	4	4	80	160	80	50	1.2	5000	2	5120
12	2	4	4	80	160	160	100	1.5	2500	2	17621
13	1	8	2	80	160	80	50	1.5	2500	2	14336
14	2	8	2	80	160	160	100	1.2	5000	2	11817
15	1	4	2	80	160	160	100	1.2	2500	1	16761
16	2	4	2	80	160	80	50	1.5	5000	1	8774
17	1	8	4	160	80	80	50	1.5	5000	1	12153
18	2	8	4	160	80	160	100	1.2	2500	1	18235
19	1	4	4	160	80	160	100	1.2	5000	2	10994
20	2	4	4	160	80	80	50	1.5	2500	2	14280
21	1	8	2	160	80	160	100	1.5	2500	2	17910
22	2	8	2	160	80	80	50	1.2	5000	2	5507
23	1	4	2	160	80	80	50	1.2	2500	1	13637
24	2	4	2	160	80	160	100	1.5	5000	1	13709
25	1	8	4	80	80	160	50	1.2	2500	2	15424
26	2	8	4	80	80	80	100	1.5	5000	2	16391
27	1	4	4	80	80	80	100	1.5	2500	1	18012
28	2	4	4	80	80	160	50	1.2	5000	1	4300
29	1	8	2	80	80	80	100	1.2	5000	1	12142
30	2	8	2	80	80	160	50	1.5	2500	1	14274
31	1	4	2	80	80	160	50	1.5	5000	2	5978
32	2	4	2	80	80	80	100	1.2	2500	2	17298



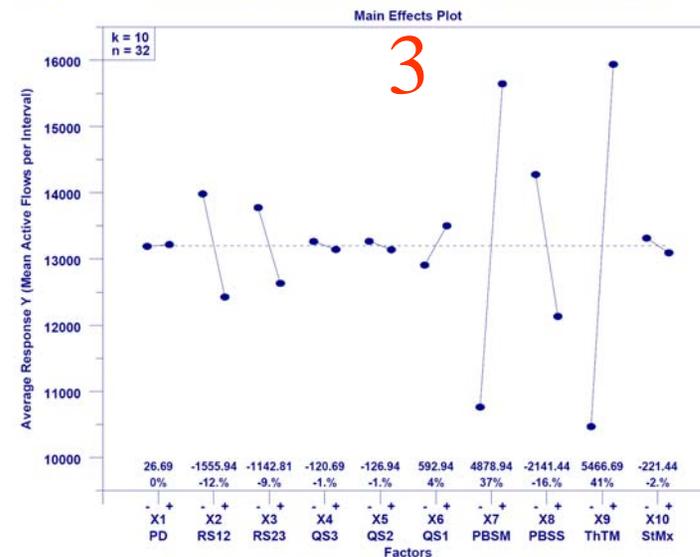
Abilene Network Model Sensitivity Analysis



(k = 10, n = 32)

Run #	X1 Prop Delay	X2 Rel Router Speed (1,2)	X3 Rel Router Speed (2,3)	X4 Queue Size (1)	X5 Queue Size (2)	X6 Queue Size (3)	X7 Pareto Mean	X8 Pareto Shape	X9 Exp Mean	X10 Start Up Mix	Y Average Flows per Interval
1	1	8	4	160	160	80	100	1.2	2500	2	18174
2	2	8	4	160	160	160	50	1.5	5000	2	11981
3	1	4	4	160	160	160	50	1.5	2500	1	13708
4	2	4	4	160	160	80	100	1.2	5000	1	11963
5	1	8	2	160	160	160	50	1.2	5000	1	5375
6	2	8	2	160	160	80	100	1.5	2500	1	17942
7	1	4	2	160	160	80	100	1.5	5000	2	14775
8	2	4	2	160	160	160	50	1.2	2500	2	11882
9	1	8	4	80	160	160	100	1.5	5000	1	16547
10	2	8	4	80	160	80	50	1.2	2500	1	15499
11	1	4	4	80	160	80	50	1.2	5000	2	5120
12	2	4	4	80	160	160	100	1.5	2500	2	17621
13	1	8	2	80	160	80	50	1.5	2500	2	14336
14	2	8	2	80	160	160	100	1.2	5000	2	11817
15	1	4	2	80	160	160	100	1.2	2500	1	16761
16	2	4	2	80	160	80	50	1.5	5000	1	8774
17	1	8	4	160	80	80	50	1.5	5000	1	12153
18	2	8	4	160	80	160	100	1.2	2500	1	18235
19	1	4	4	160	80	160	100	1.2	5000	2	10994
20	2	4	4	160	80	80	50	1.5	2500	2	14280
21	1	8	2	160	80	160	100	1.5	2500	2	17910
22	2	8	2	160	80	80	50	1.2	5000	2	5507
23	1	4	2	160	80	80	50	1.2	2500	1	13637
24	2	4	2	160	80	160	100	1.5	5000	1	13709
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29	1	8	2	80	80	80	100	1.2	5000	1	12142
30	2	8	2	80	80	160	50	1.5	2500	1	14274
31	1	4	2	80	80	160	50	1.5	5000	2	5978
32	2	4	2	80	80	80	100	1.2	2500	2	17298

Step 3 Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)



The Input Data File

This is data file mills21.dat DEX #1: 2**(10-5) Kevin Mills, 05/22/07

Contents: Results of Abilene Network Designed Experiment #1

Number of observations = 32 (= 2**(10-5))

Number of variables per line image = 16 (= 6 responses + 10 factors)

Order of variables on a line image:

1. Response variable 1 = Computer (= Processor) ID

2. Response variable 2 = CPU Time (hours)

3. Response variable 3 = Average active flows per interval

4. Response variable 4 = Average packets in per interval

5. Response variable 5 = Average packets out per interval

6. Response variable 6 = Average loss rate per interval

7. Factor 1 = Propagation Delay (2 levels: (-,+)= (current,2 x current))

8. Factor 2 = (L1/L2) Rel. Router Speed (2 levels: (-,+)= (8 ,4))

9. Factor 3 = (L2/L3) Rel. Router Speed (2 levels: (-,+)= (8 ,4))

10. Factor 4 = Level 3 Queue Size (2 levels: (-,+)= (160 ,80))

11. Factor 5 = Level 2 Queue Size (2 levels: (-,+)= (160 ,80))

12. Factor 6 = Level 1 Queue Size (2 levels: (-,+)= (160 ,80))

13. Factor 7 = Packet Block Size Pareto Mean (2 levels: (-,+)= (50 ,100))

14. Factor 8 = Packet Block Size Pareto Shape(2 levels: (-,+)= (1.5 ,1.2))

15. Factor 9 = "Think Time" Exponential Mean (2 levels: (-,+)= (5000,2500))

16. Factor 10 = Start-up Mix (2 levels: (-,+)= (100/0/0/0, 0/0/0/100))

To read this data file into dataplot:

skip 25; read mills21.dat y1 to y6 x1 to x10

Response 1: Average Active Flows per Interval
Response 2: Average Packets In per Interval
Response 3: Average Packets Out per Interval
Response 4: Average Loss per Interval

Experiment Design(2^{10-5}) & Data

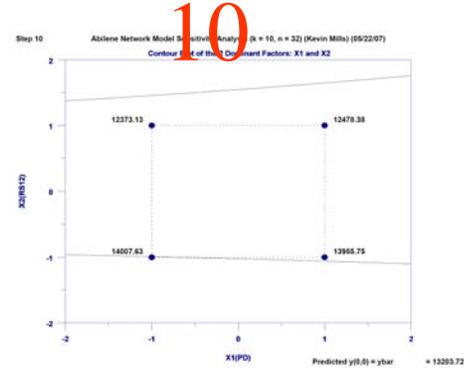
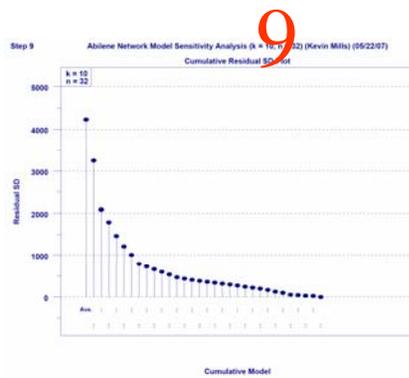
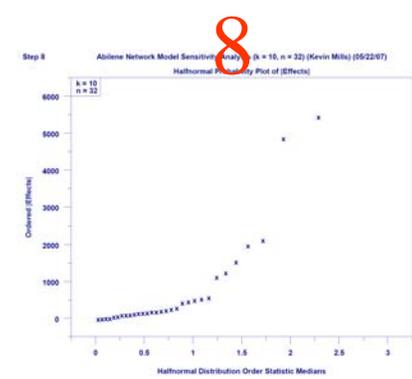
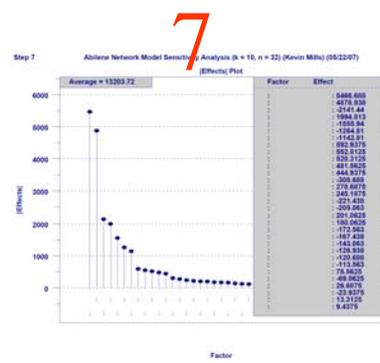
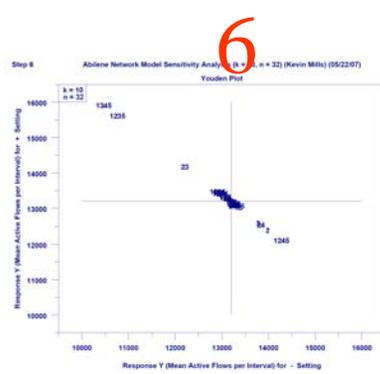
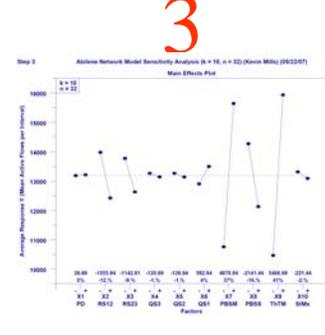
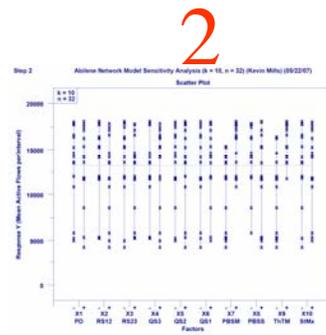
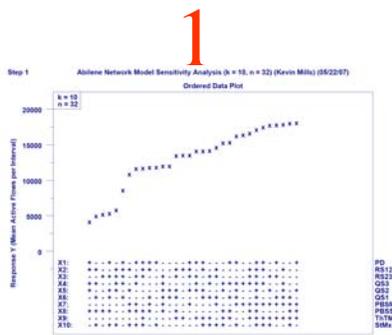
Y1	Y2	Y3	Y4	Y5	Y6	X1	X2	X3	X4	X5	X6	X7	X8	X9	X10
9.	2.7	18174.	30708.	27201.	0.114	-1	-1	-1	-1	-1	1	1	1	1	1
9.	2.1	11981.	25754.	23760.	0.077	1	-1	-1	-1	-1	-1	-1	-1	-1	1
9.	2.7	13708.	45354.	41588.	0.083	-1	1	-1	-1	-1	-1	-1	-1	1	-1
9.	2.6	11963.	40133.	37346.	0.069	1	1	-1	-1	-1	1	1	1	-1	-1
9.	1.8	5375.	35369.	34098.	0.036	-1	-1	1	-1	-1	-1	-1	1	-1	-1
9.	3.3	17942.	41631.	37839.	0.091	1	-1	1	-1	-1	1	1	-1	1	-1
9.	2.6	14775.	38251.	35576.	0.070	-1	1	1	-1	-1	1	1	-1	-1	1
9.	2.8	11882.	43527.	41083.	0.056	1	1	1	-1	-1	-1	-1	1	1	1
10.	2.5	16547.	29859.	26022.	0.128	-1	-1	-1	1	-1	-1	1	-1	-1	-1
10.	2.6	15499.	28445.	25530.	0.102	1	-1	-1	1	-1	1	-1	1	1	-1
10.	2.1	5120.	35889.	34010.	0.052	-1	1	-1	1	-1	1	-1	1	-1	1
10.	3.4	17621.	44769.	41228.	0.079	1	1	-1	1	-1	-1	1	-1	1	1
10.	2.7	14336.	42241.	38093.	0.098	-1	-1	1	1	-1	1	-1	-1	1	1
10.	2.9	11817.	39438.	36931.	0.063	1	-1	1	1	-1	-1	1	1	-1	1
10.	3.5	16761.	45876.	41996.	0.084	-1	1	1	1	-1	-1	1	1	1	-1
10.	2.2	8774.	33817.	32476.	0.039	1	1	1	1	-1	1	-1	-1	-1	-1
7.	8.6	12153.	26565.	24133.	0.091	-1	-1	-1	-1	1	1	-1	-1	-1	-1
7.	10.0	18235.	29763.	26782.	0.100	1	-1	-1	-1	1	-1	1	1	1	-1
7.	9.7	10994.	44638.	41353.	0.074	-1	1	-1	-1	1	-1	1	1	-1	1
7.	9.1	14280.	40275.	37192.	0.076	1	1	-1	-1	1	1	-1	-1	1	1
7.	10.3	17910.	44611.	39225.	0.121	-1	-1	1	-1	1	-1	1	-1	1	1
7.	7.8	5507.	33339.	32084.	0.038	1	-1	1	-1	1	1	-1	1	-1	1
7.	10.0	13637.	38776.	36270.	0.064	-1	1	1	-1	1	1	-1	1	1	-1
7.	10.2	13709.	41547.	38815.	0.066	1	1	1	-1	1	-1	1	-1	-1	-1
8.	9.4	15424.	29771.	26212.	0.119	-1	-1	-1	1	1	-1	-1	1	1	1
8.	9.6	16391.	28419.	25299.	0.110	1	-1	-1	1	1	1	1	-1	-1	1
8.	10.4	18012.	44761.	39966.	0.107	-1	1	-1	1	1	1	1	-1	1	-1
8.	7.6	4300.	36237.	35304.	0.026	1	1	-1	1	1	-1	-1	1	-1	-1
8.	9.7	12142.	41541.	37585.	0.095	-1	-1	1	1	1	1	1	1	-1	-1
8.	10.0	14274.	40689.	37398.	0.081	1	-1	1	1	1	-1	-1	-1	1	-1
8.	9.7	5978.	40673.	38877.	0.044	-1	1	1	1	1	-1	-1	-1	-1	1
8.	10.2	17298.	38919.	36318.	0.067	1	1	1	1	1	1	1	1	1	1

*Response 1:
Average Active Flow per Interval*

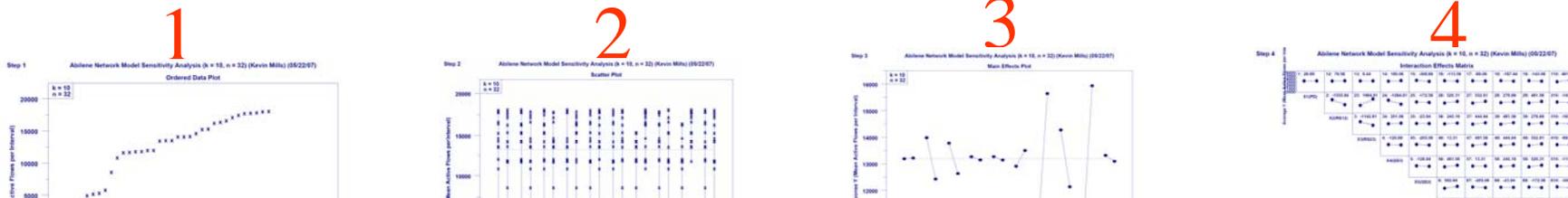
Experiment Design(2¹⁰⁻⁵) & Data

	X1	X2	X3	X4	X5	X6	X7	X8	X9	X10	Y
Run #	Prop Delay	Rel Router Speed (1,2)	Rel Router Speed (2,3)	Queue Size (1)	Queue Size (2)	Queue Size (3)	Pareto Mean	Pareto Shape	Exp Mean	Start Up Mix	Average Flows per Interval
1	1	8	4	160	160	80	100	1.2	2500	2	18174
2	2	8	4	160	160	160	50	1.5	5000	2	11981
3	1	4	4	160	160	160	50	1.5	2500	1	13708
4	2	4	4	160	160	80	100	1.2	5000	1	11963
5	1	8	2	160	160	160	50	1.2	5000	1	5375
6	2	8	2	160	160	80	100	1.5	2500	1	17942
7	1	4	2	160	160	80	100	1.5	5000	2	14775
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20	2	4	4	160	80	80	50	1.5	2500	2	14280
21	1	8	2	160	80	160	100	1.5	2500	2	17910
22	2	8	2	160	80	80	50	1.2	5000	2	5507
23	1	4	2	160	80	80	50	1.2	2500	1	13637
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30	2	8	2	80	80	160	50	1.5	2500	1	14274
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32	2	4	2	80	80	80	100	1.2	2500	2	17298

10-Step Data Analysis (Dataplot Macro dexplore.dp)



10-Step Data Analysis (*Dataplot Macro dexpplot.dp*)



NIST/SEMATECH e-Handbook of Statistical Methods

<http://www.itl.nist.gov/div898/handbook/>

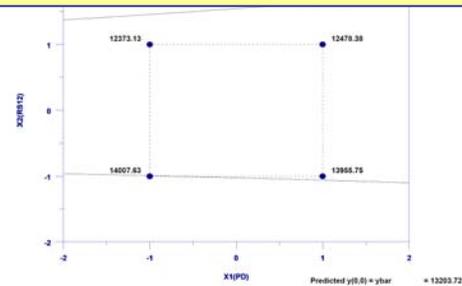
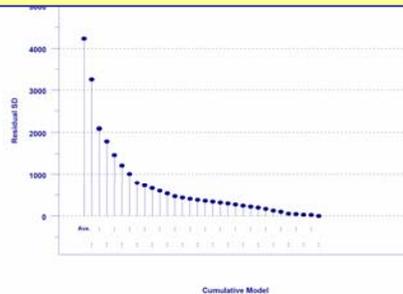
5. Improve

5. Advanced Topics

9. An EDA Approach to Experiment Design

Dataplot

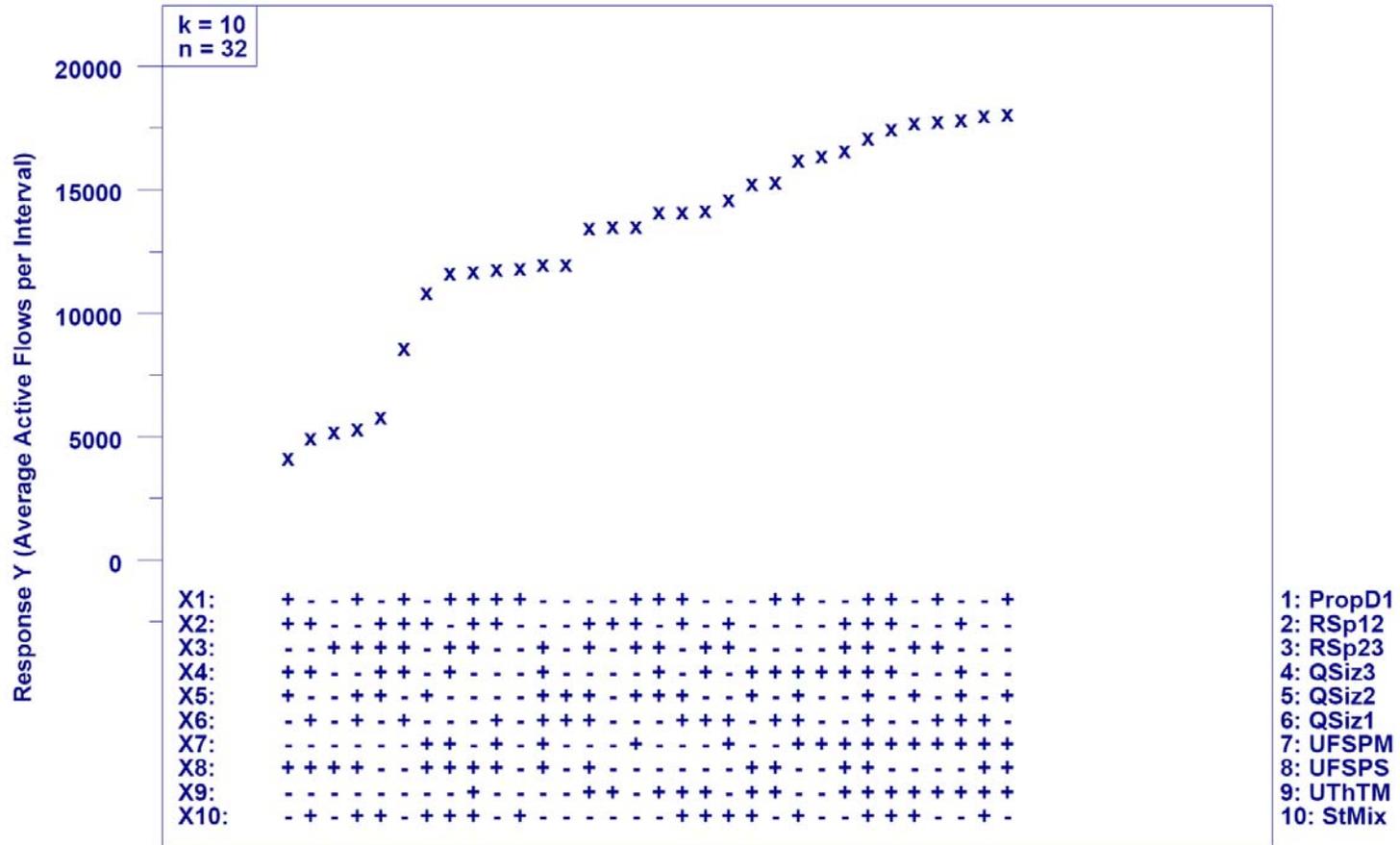
<http://www.itl.nist.gov/div898/software/dataplot/>



Step 1

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

1. Response = Average Active Flows per Interval
Ordered Data Plot



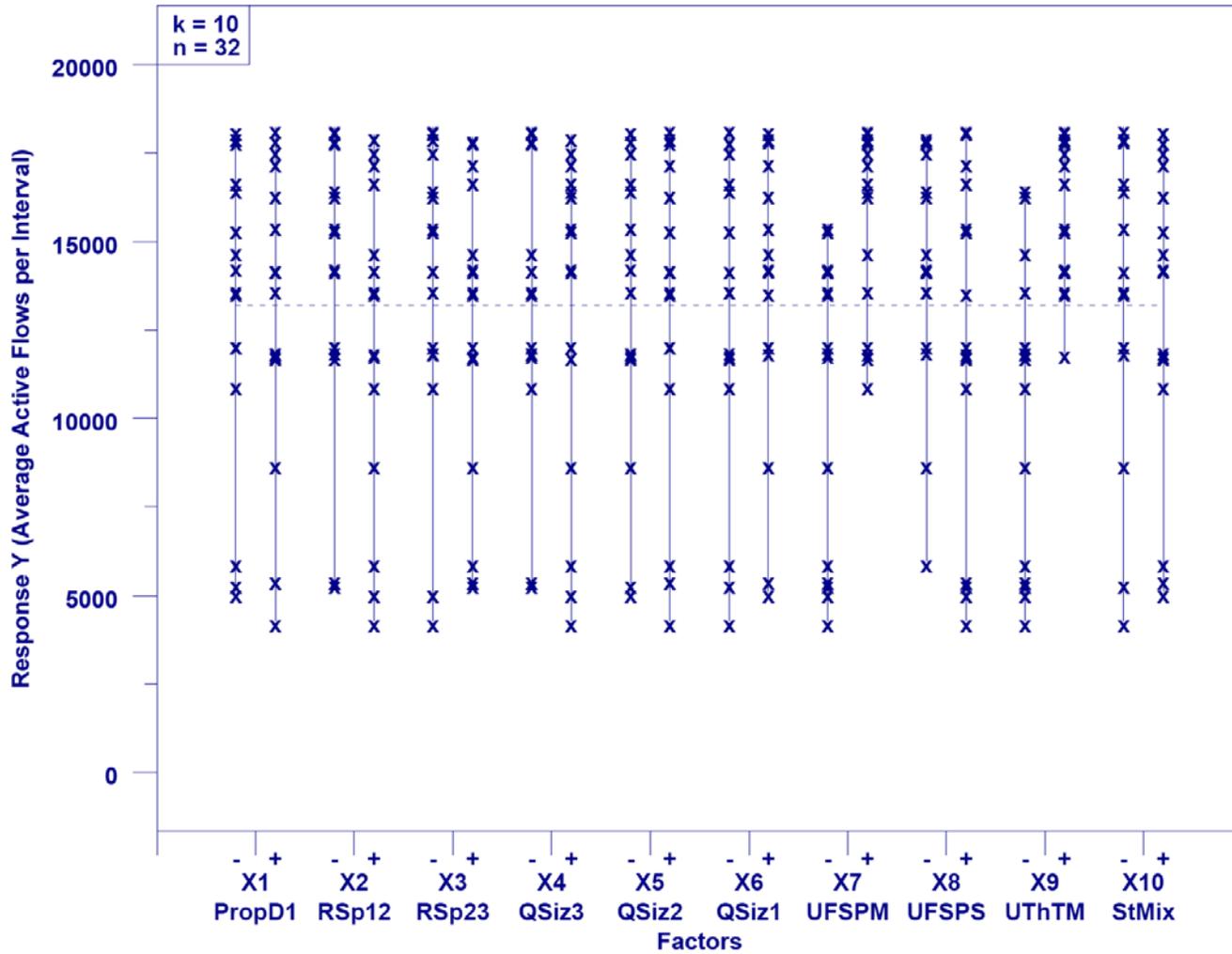
Settings

Step 2

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

1. Response = Average Active Flows per Interval

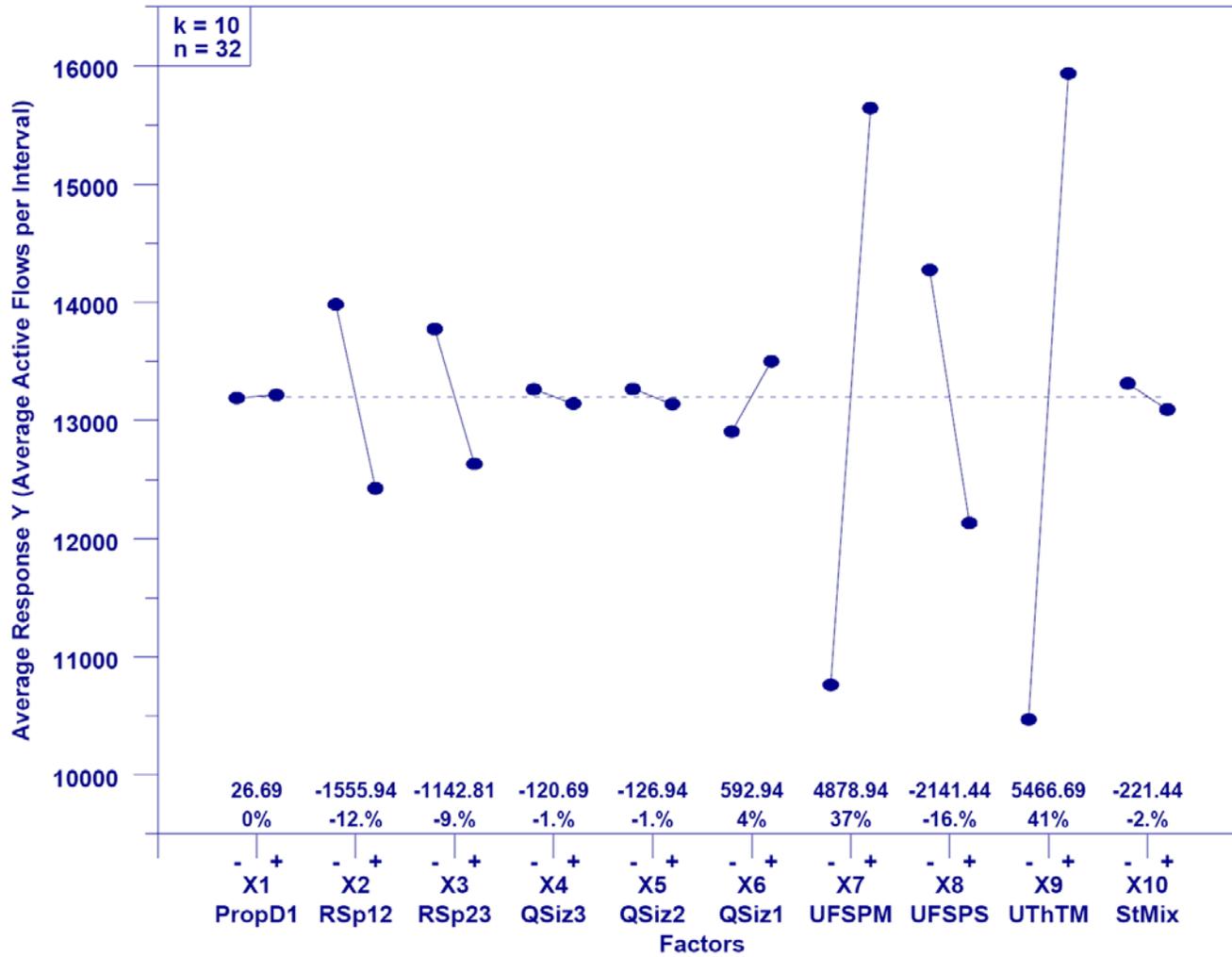
Scatter Plot



Step 3

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

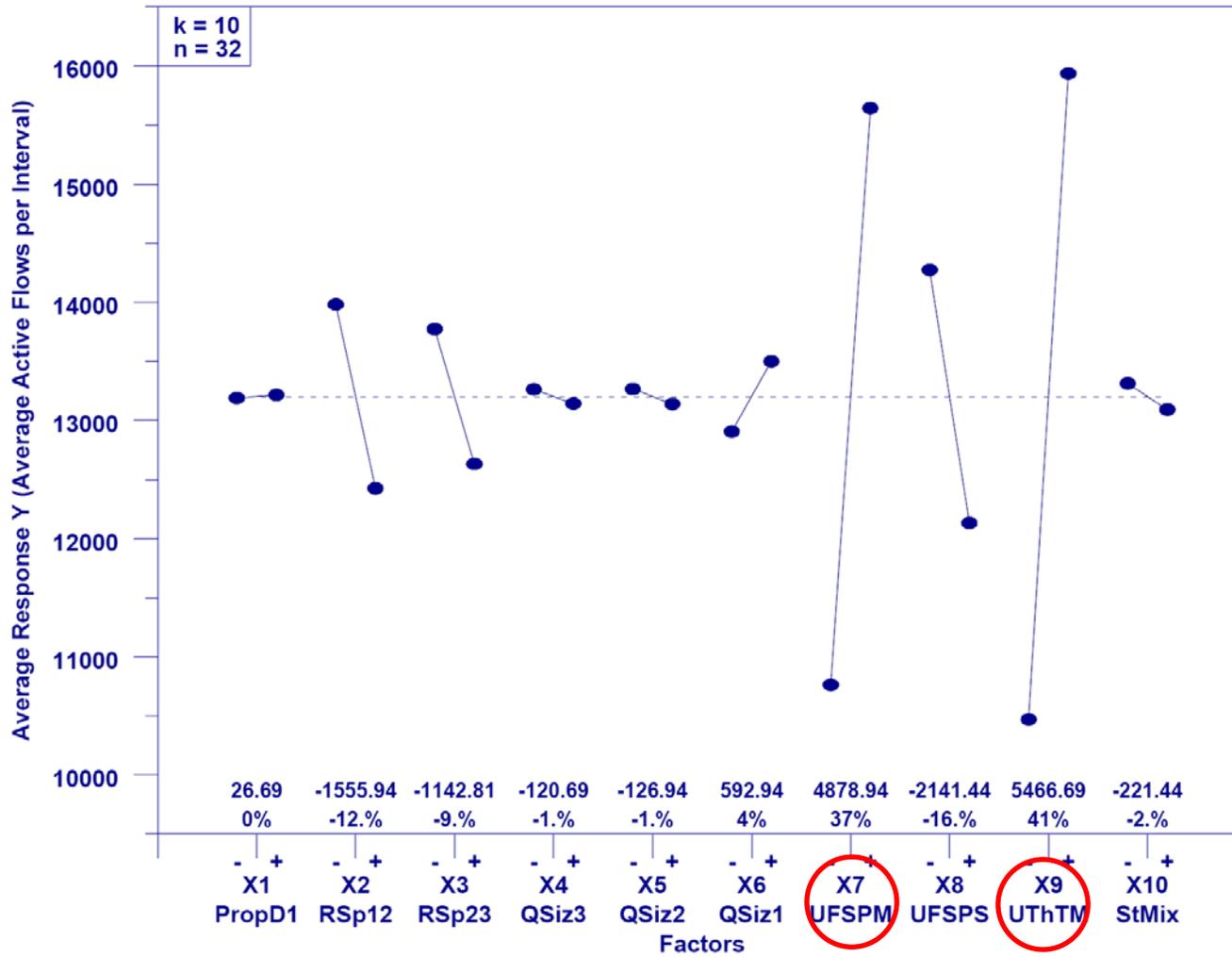
1. Response = Average Active Flows per Interval
Main Effects Plot



Step 3

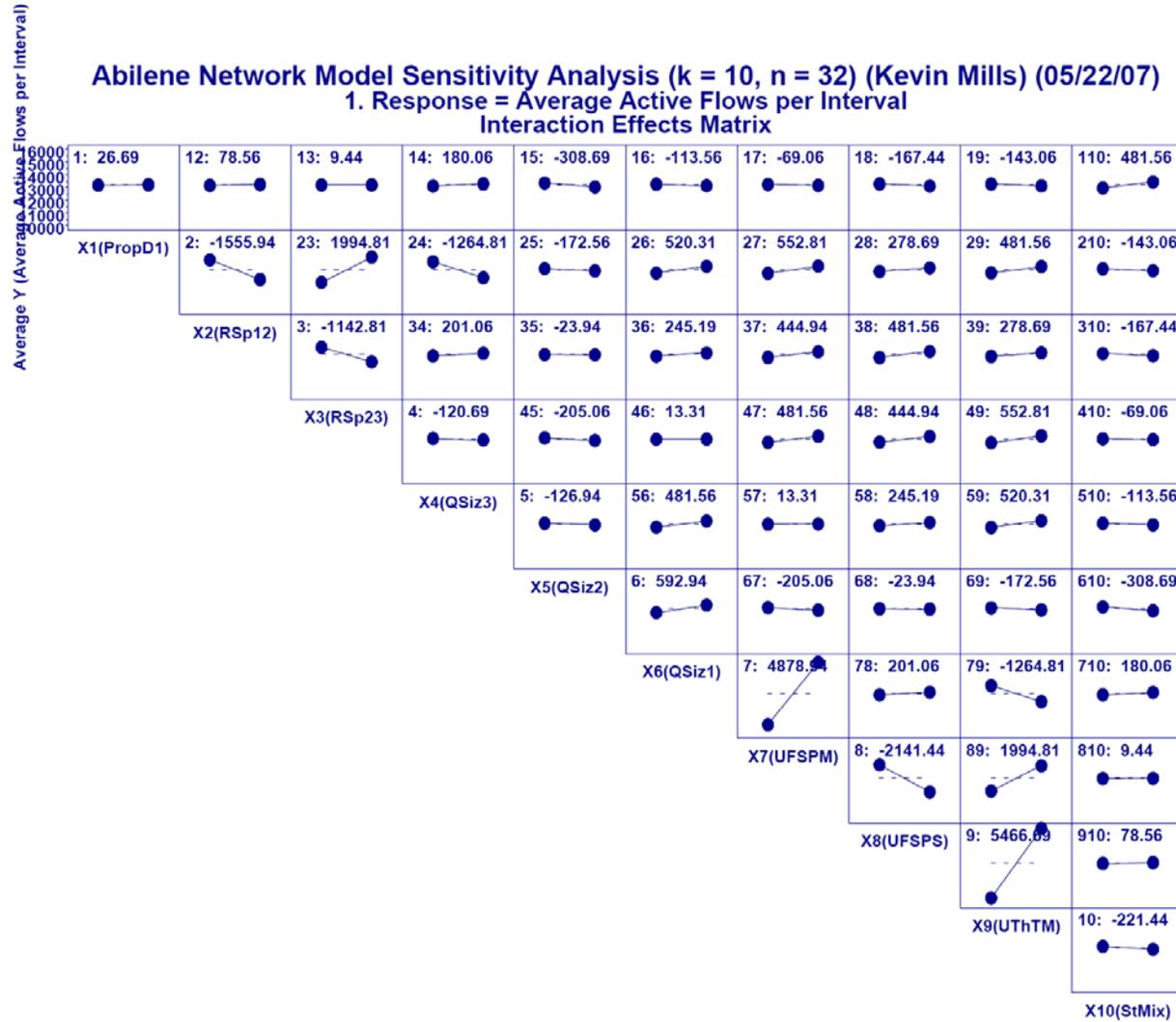
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

1. Response = Average Active Flows per Interval
Main Effects Plot



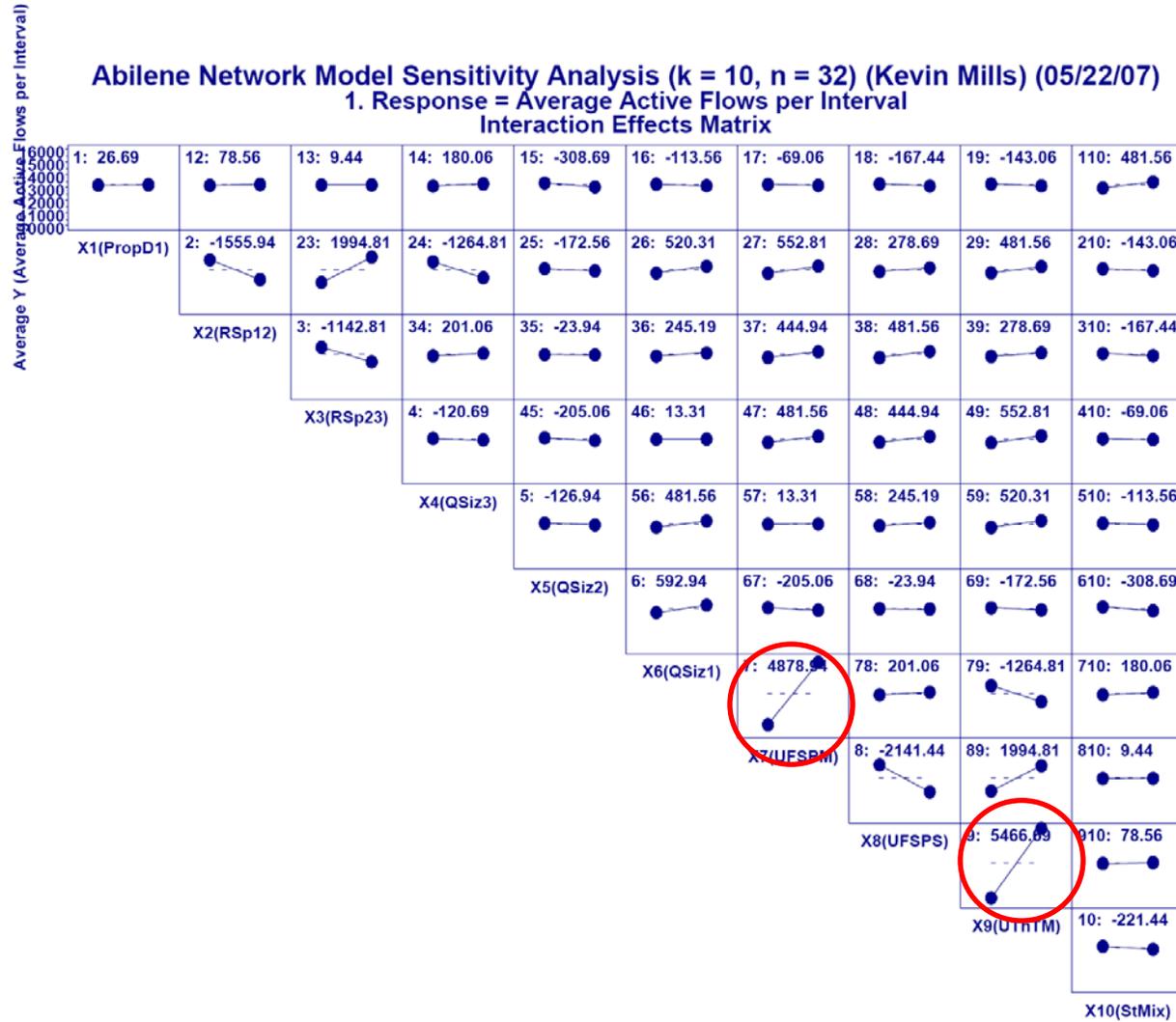
Step 4

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 1. Response = Average Active Flows per Interval
 Interaction Effects Matrix



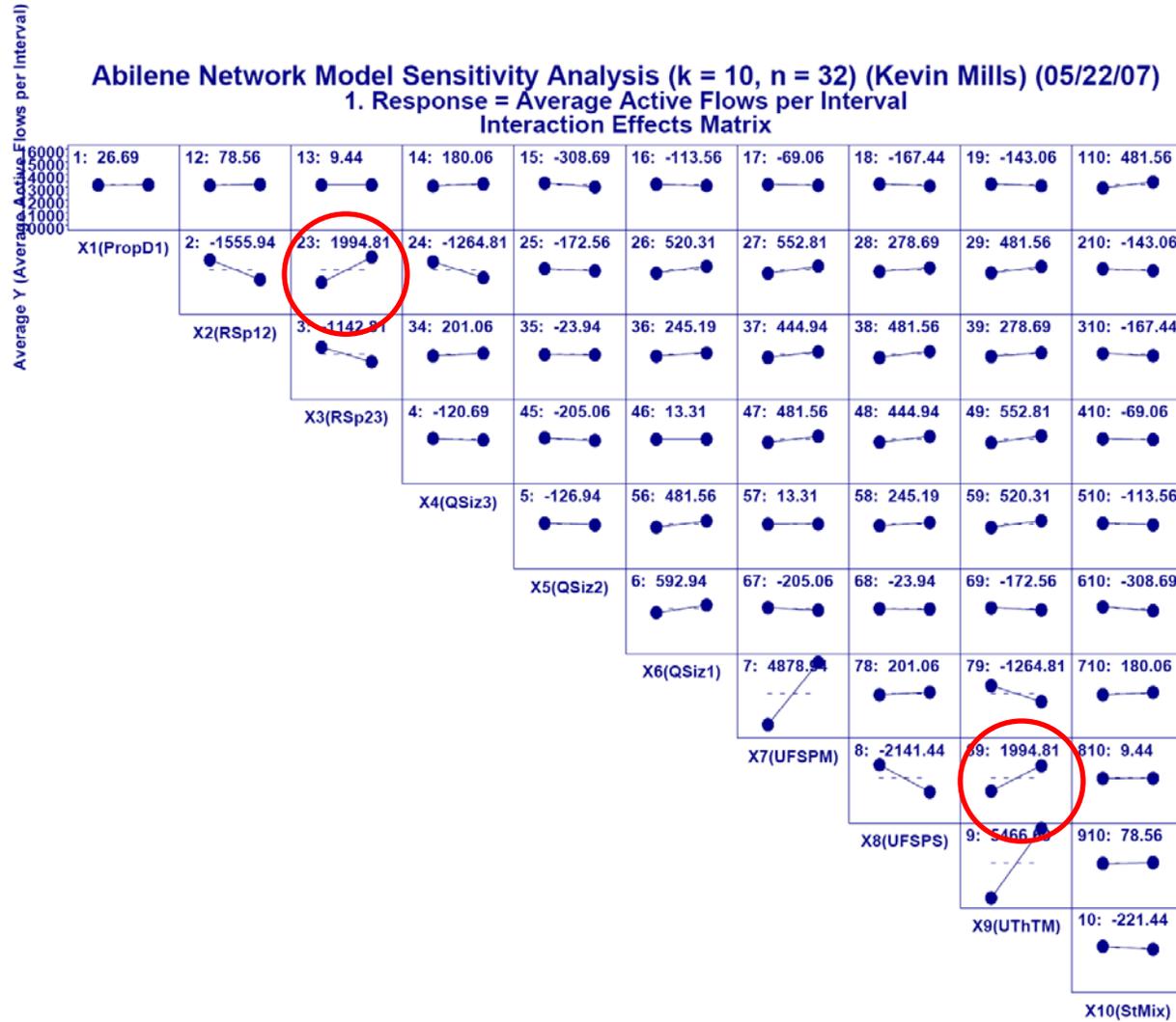
Step 4

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 1. Response = Average Active Flows per Interval
 Interaction Effects Matrix



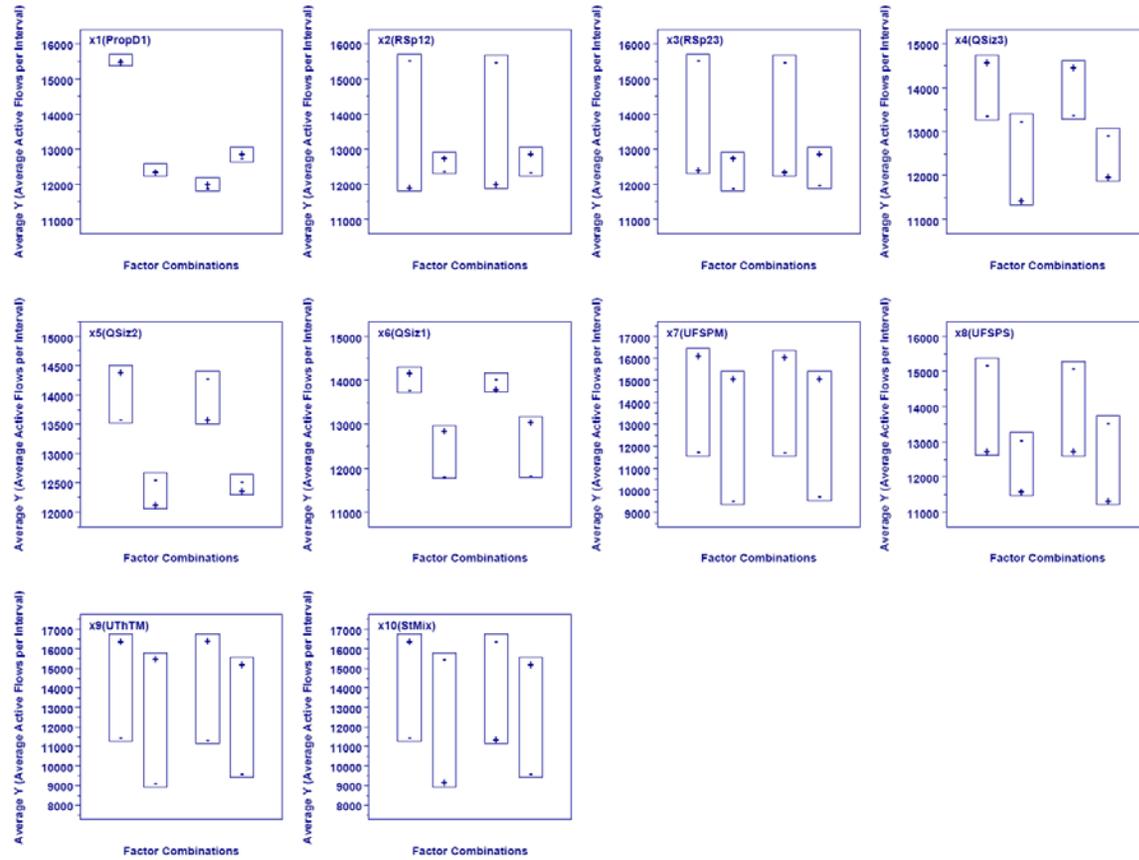
Step 4

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 1. Response = Average Active Flows per Interval
 Interaction Effects Matrix



Step 5

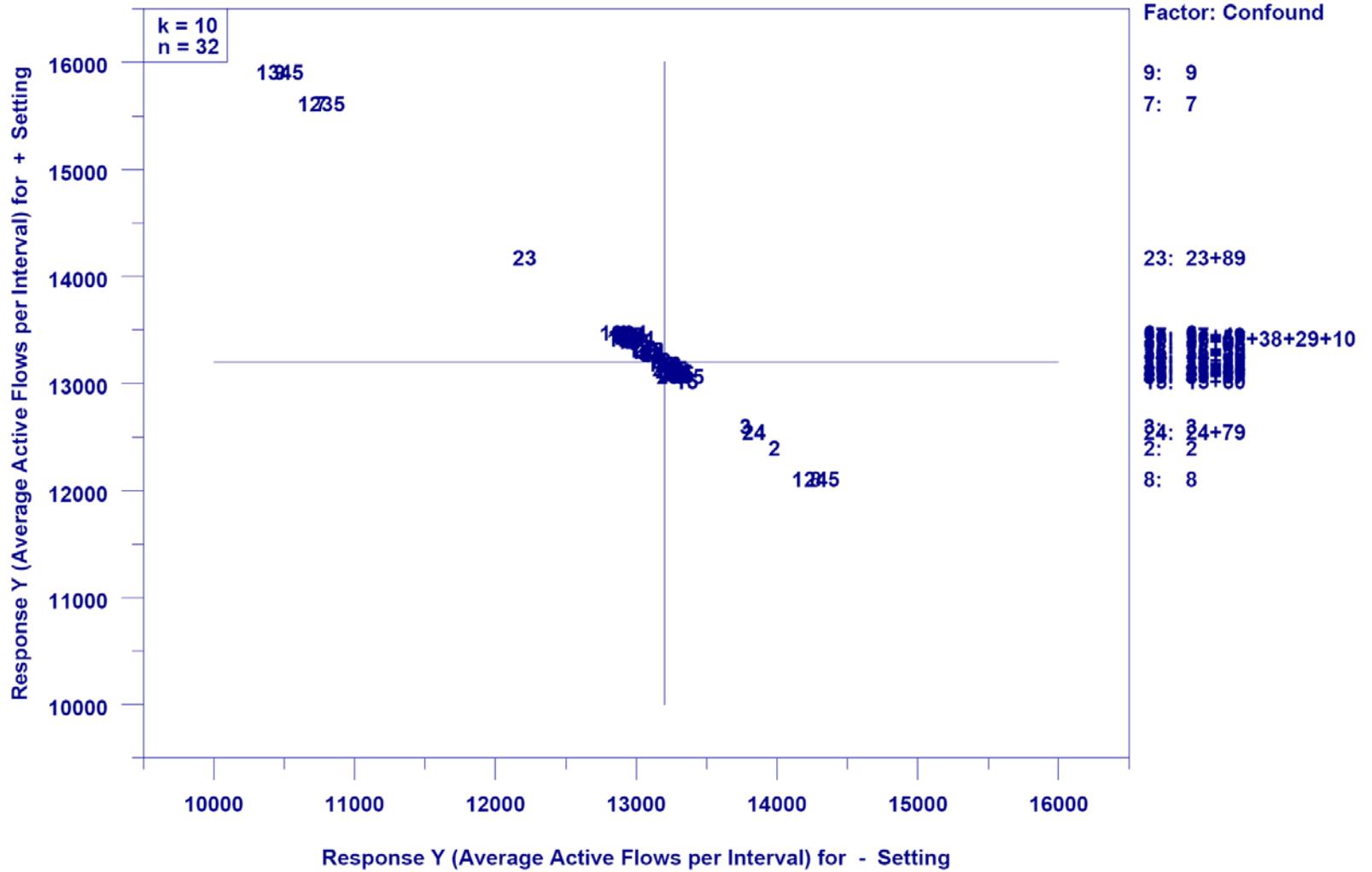
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 1. Response = Average Active Flows per Interval
 Block Plots



Step 6

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

1. Response = Average Active Flows per Interval
Youden Plot

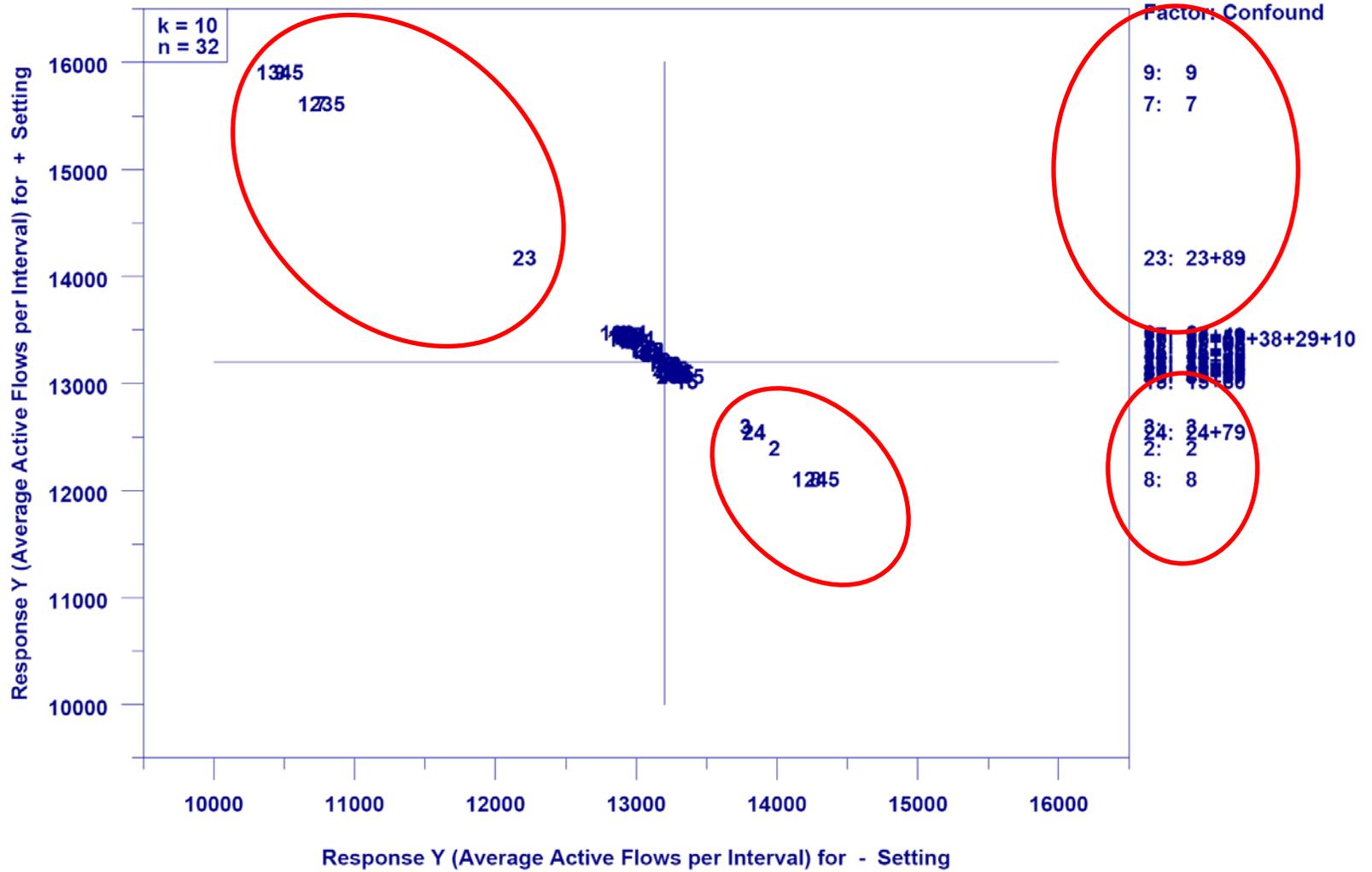


Step 6

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

1. Response = Average Active Flows per Interval

Youden Plot

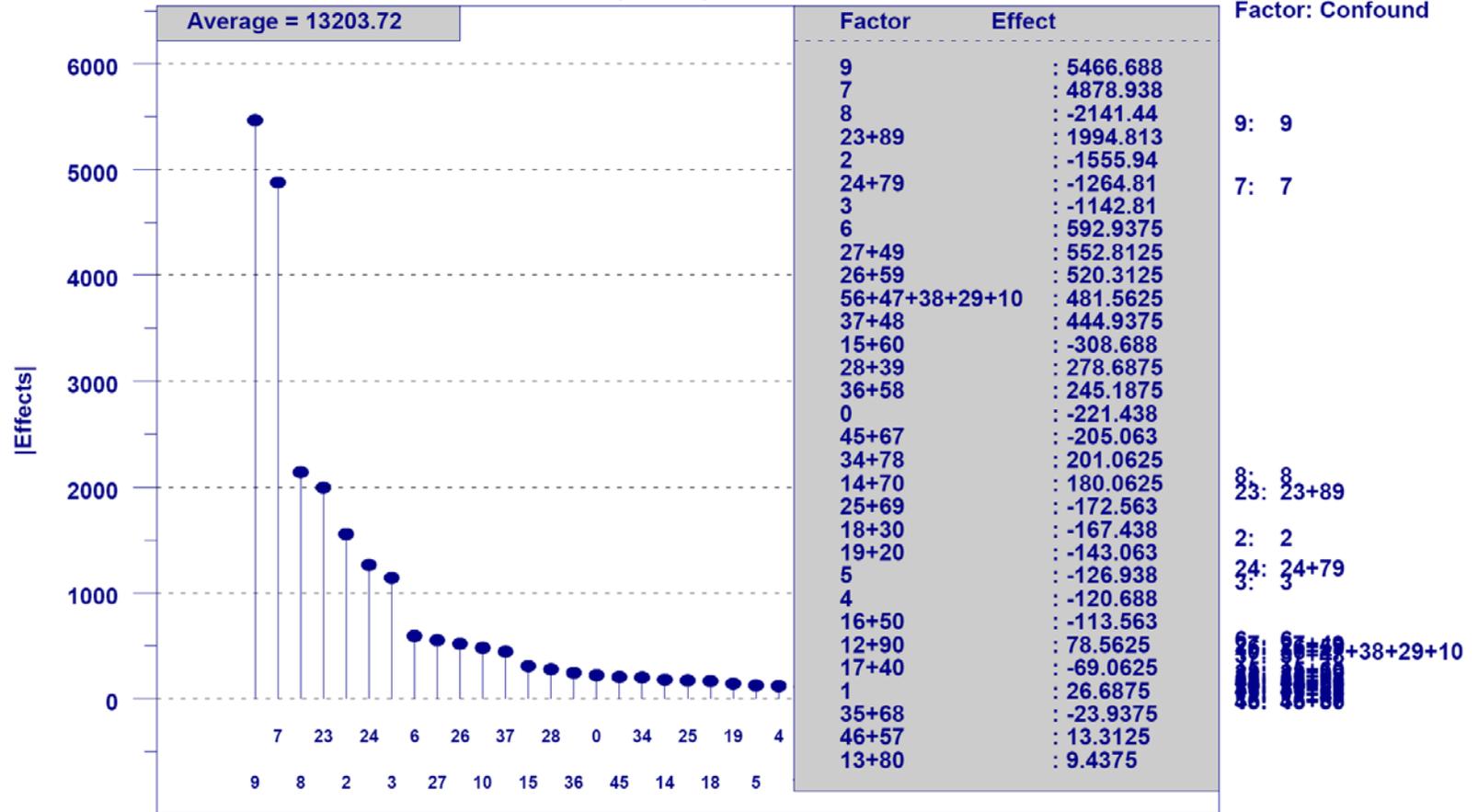


Step 7

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

1. Response = Average Active Flows per Interval

|Effects| Plot

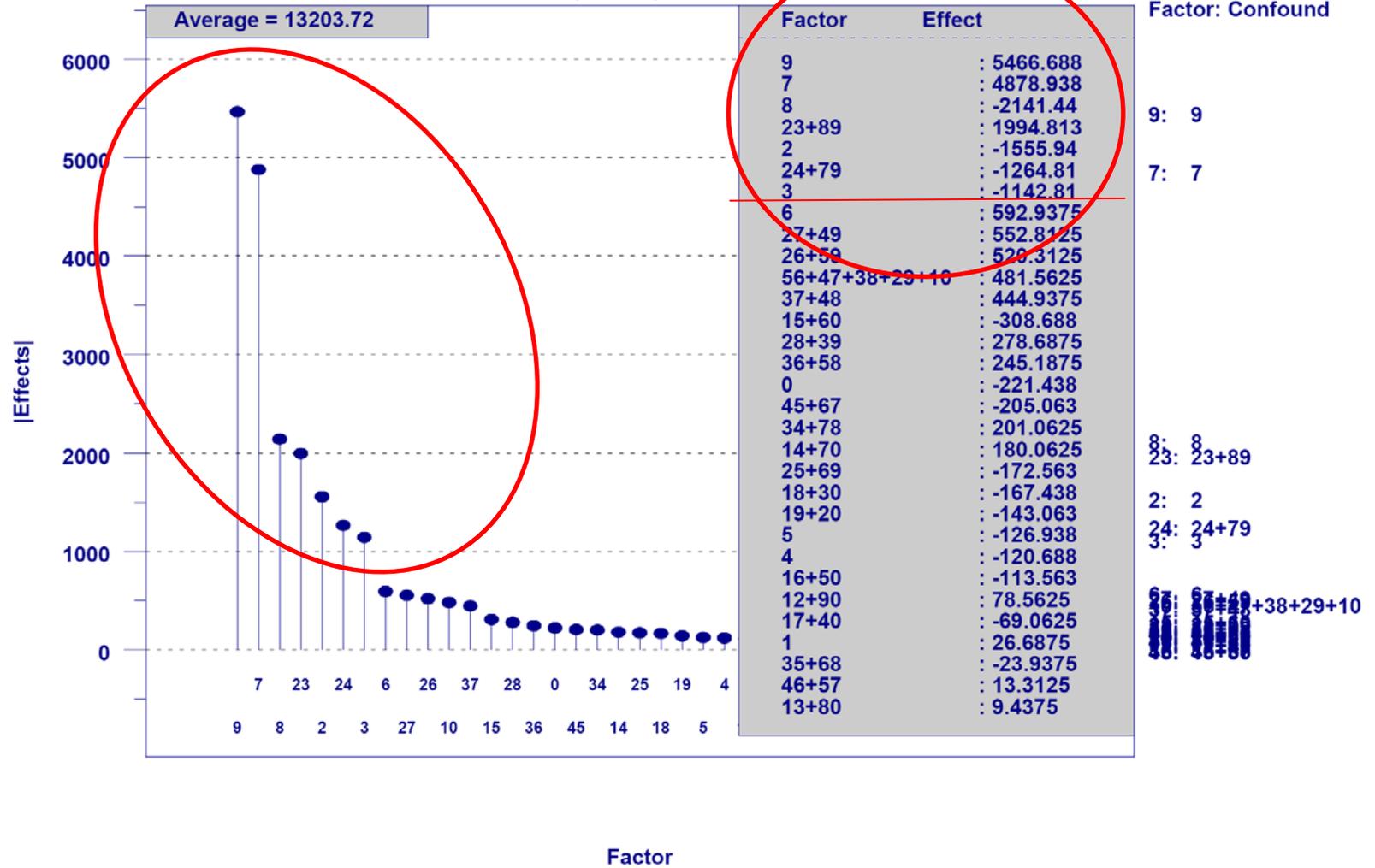


Factor

Step 7

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

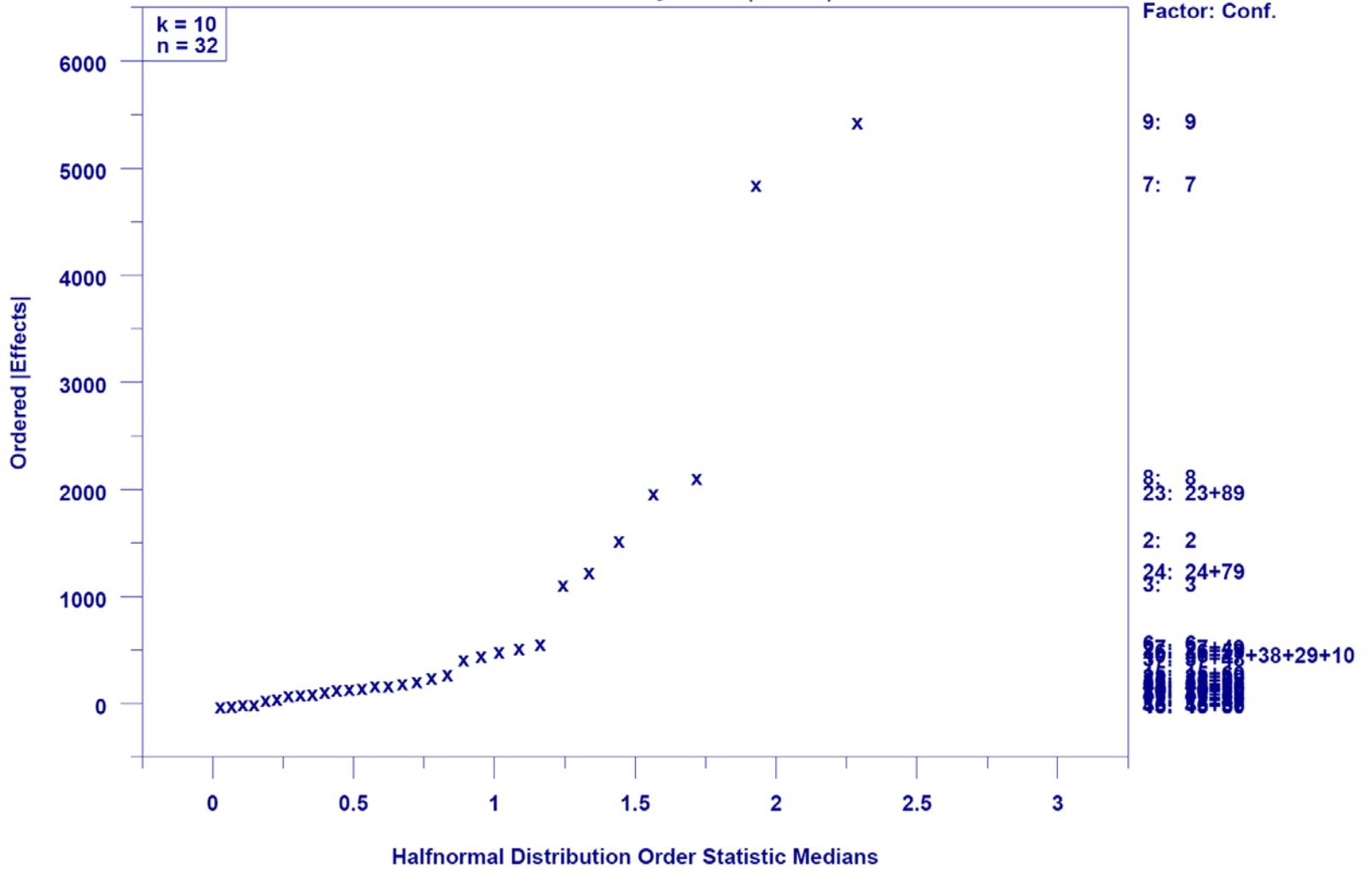
1. Response = Average Active Flows per Interval
|Effects| Plot



Step 8

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

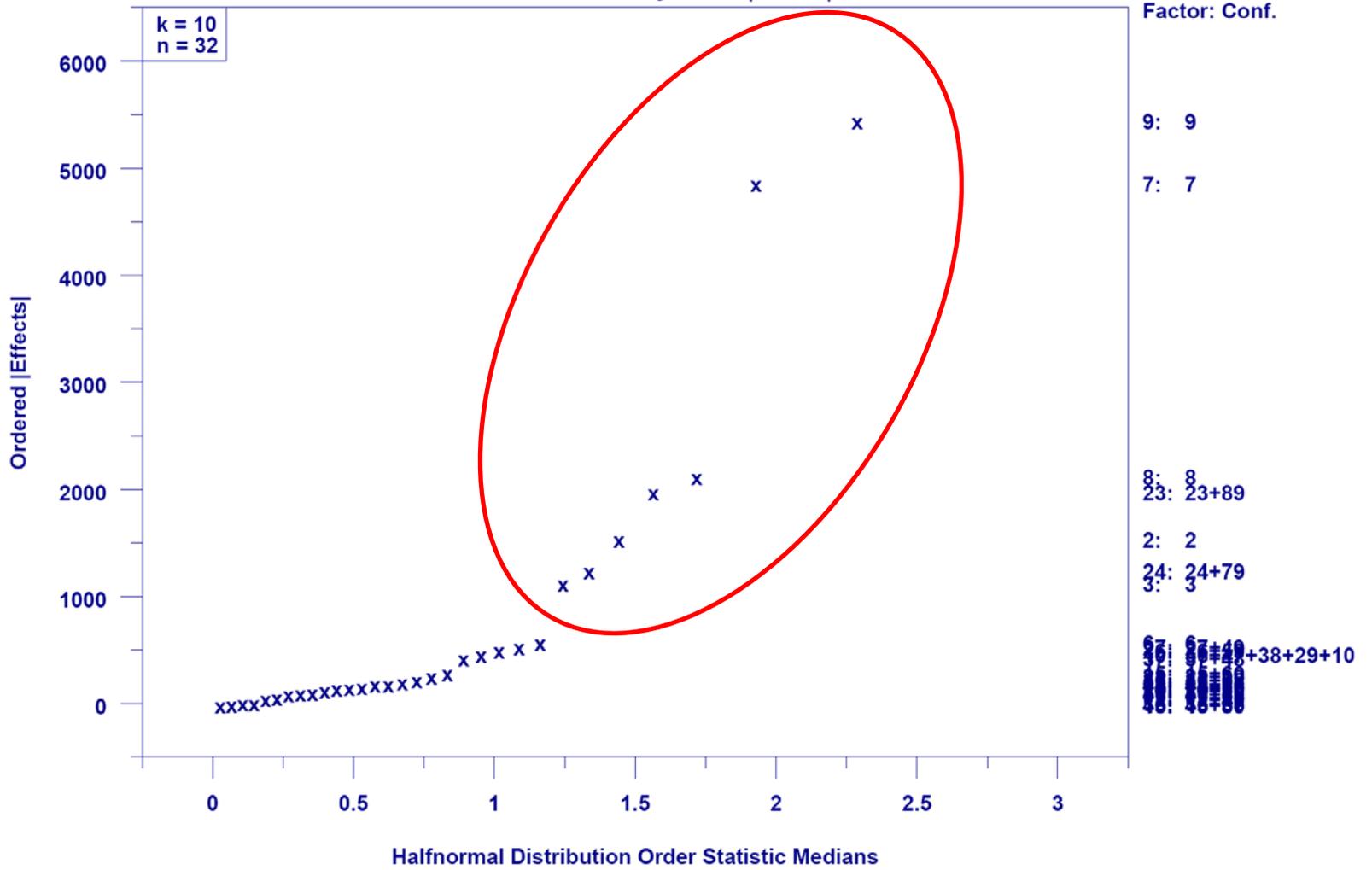
1. Response = Average Active Flows per Interval
Halfnormal Probability Plot of |Effects|



Step 8

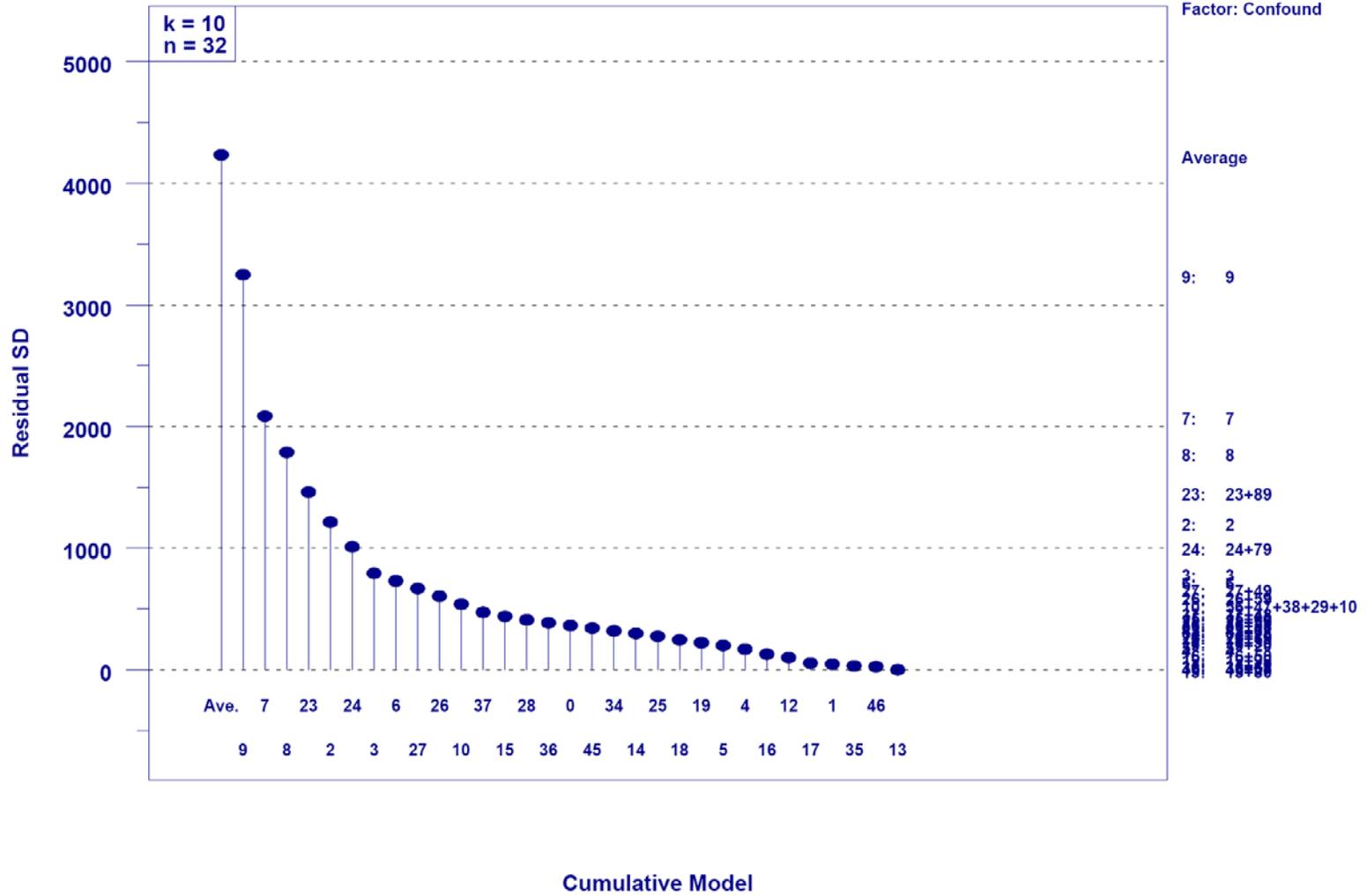
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

1. Response = Average Active Flows per Interval
Halfnormal Probability Plot of |Effects|



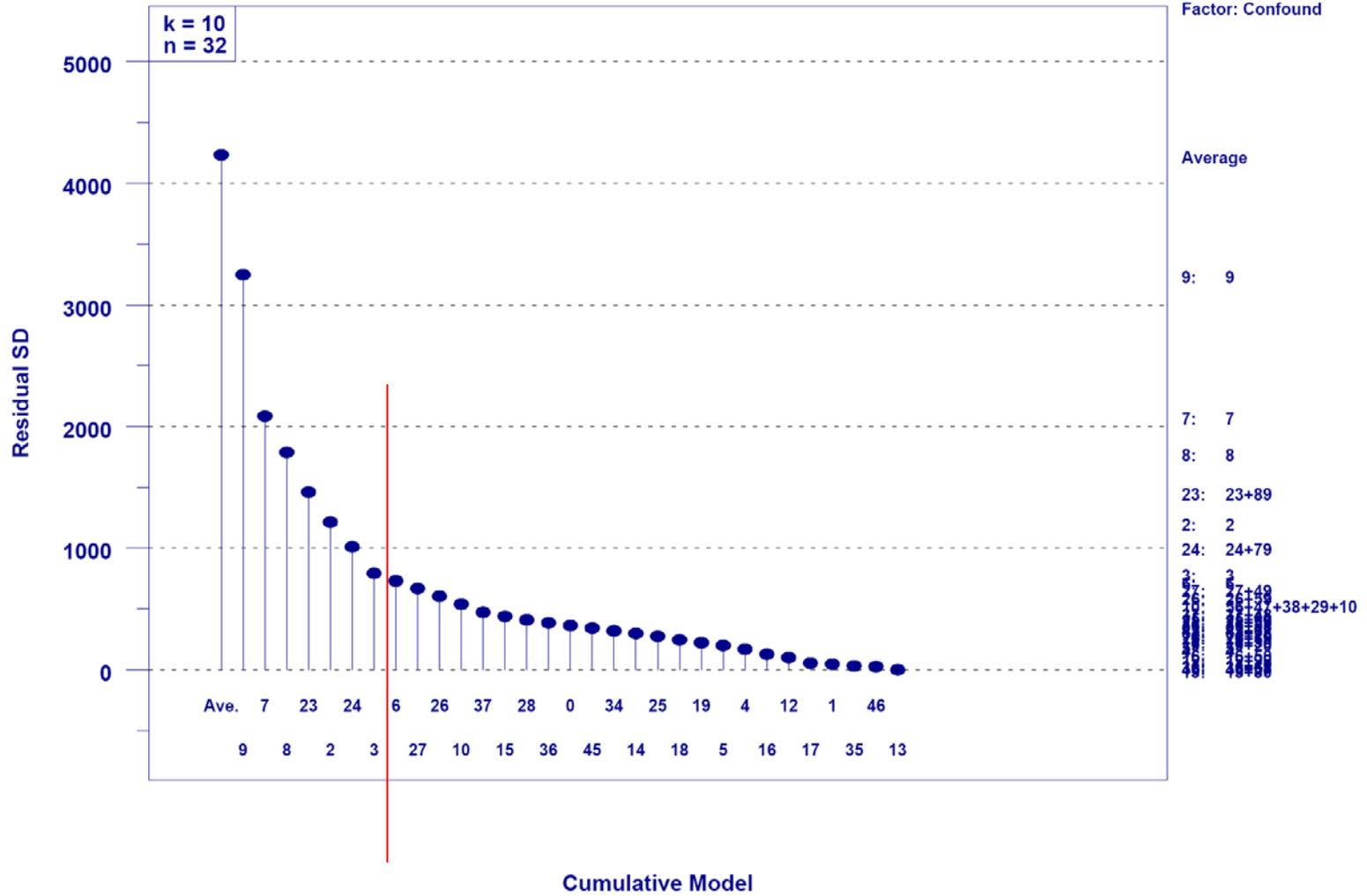
Step 9

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 1. Response = Average Active Flows per Interval
 Cumulative Residual SD Plot



Step 9

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 1. Response = Average Active Flows per Interval
 Cumulative Residual SD Plot

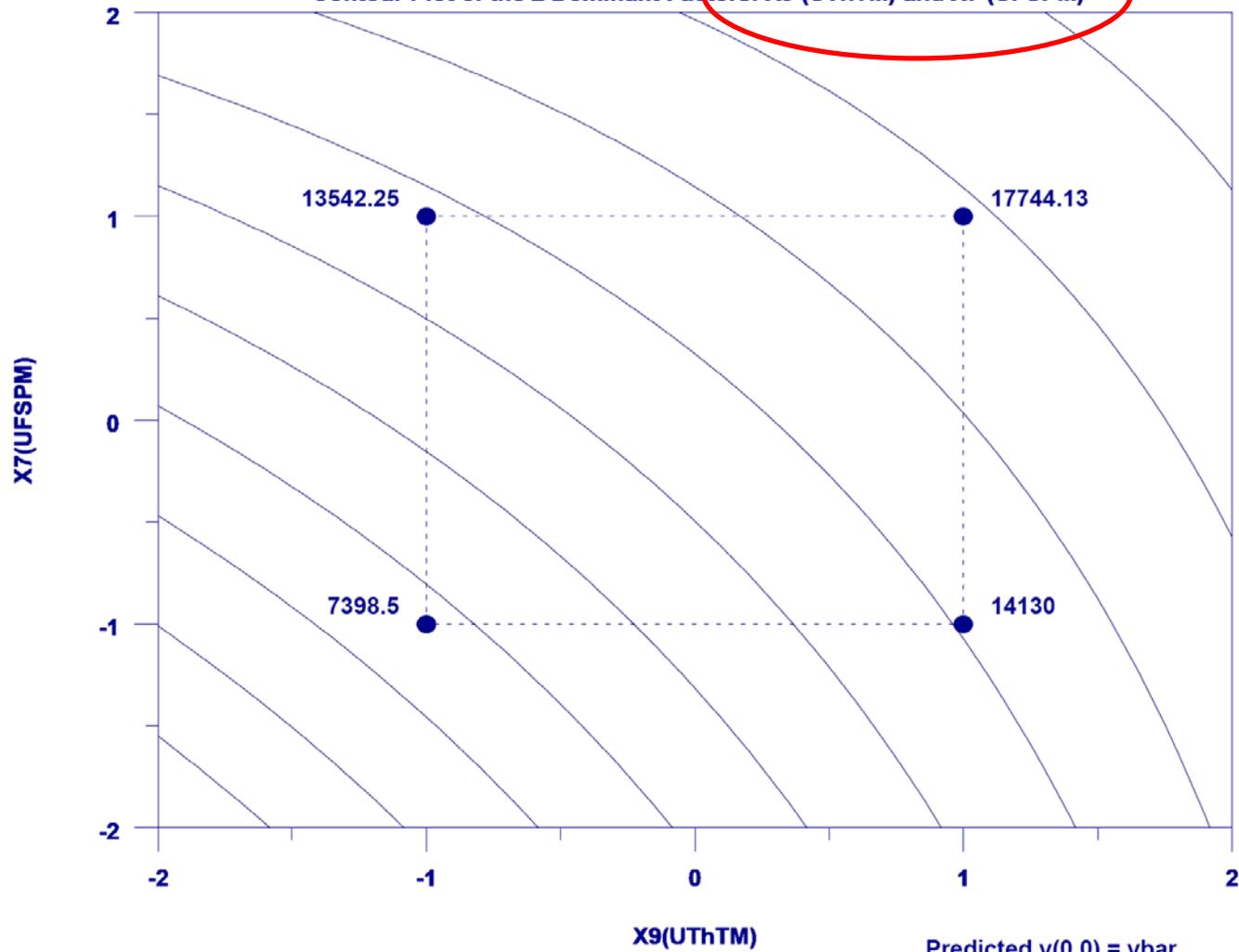


Step 10

Abilene Network Model Sensitivity Analysis ($k = 10, n = 32$) (Kevin Mills) (05/22/07)

1. Response = Average Active Flows per Interval

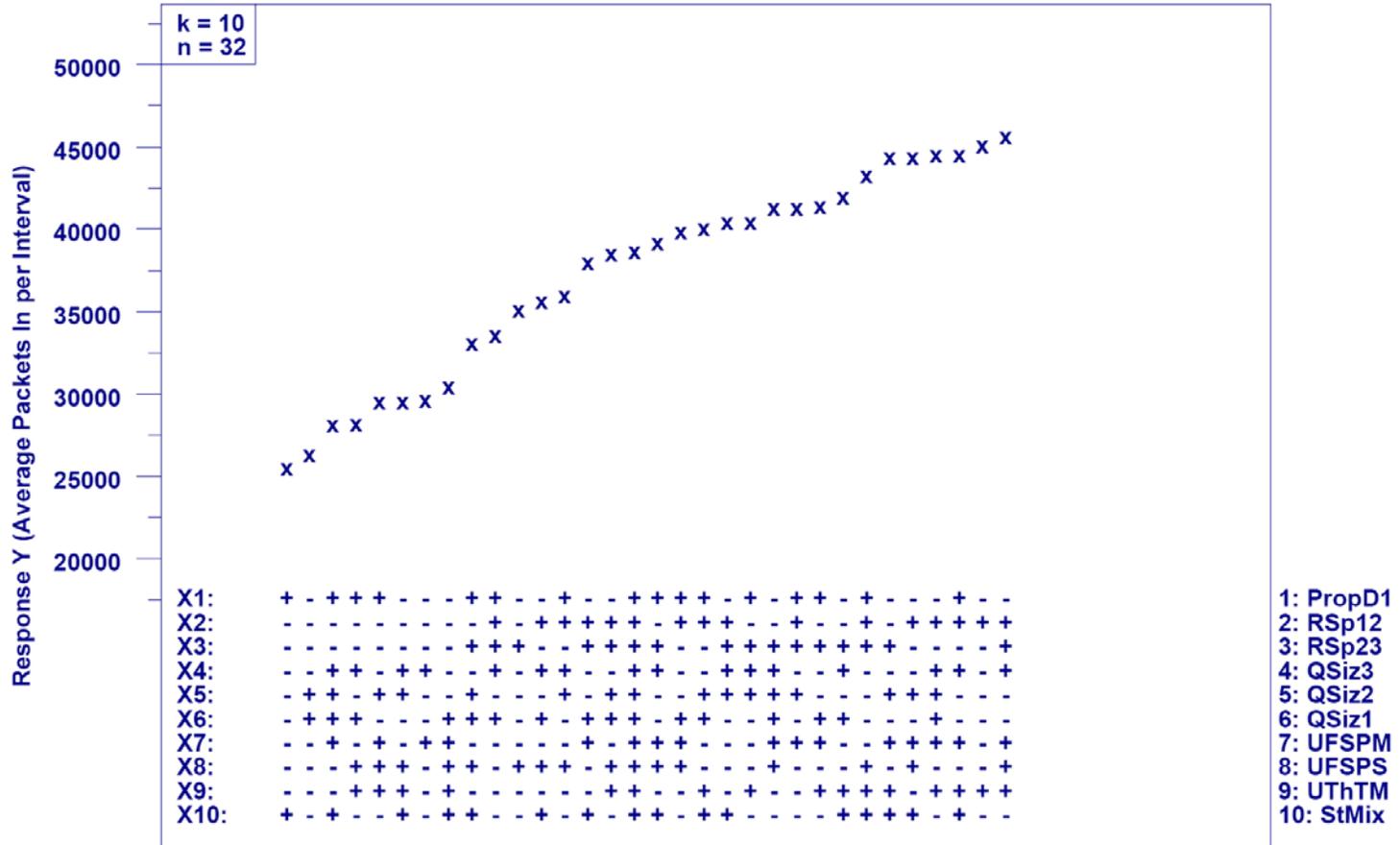
Contour Plot of the 2 Dominant Factors: X9 (UThTM) and X7 (UFSPM)



*Response 2:
Average Packets In per Interval*

Step 1

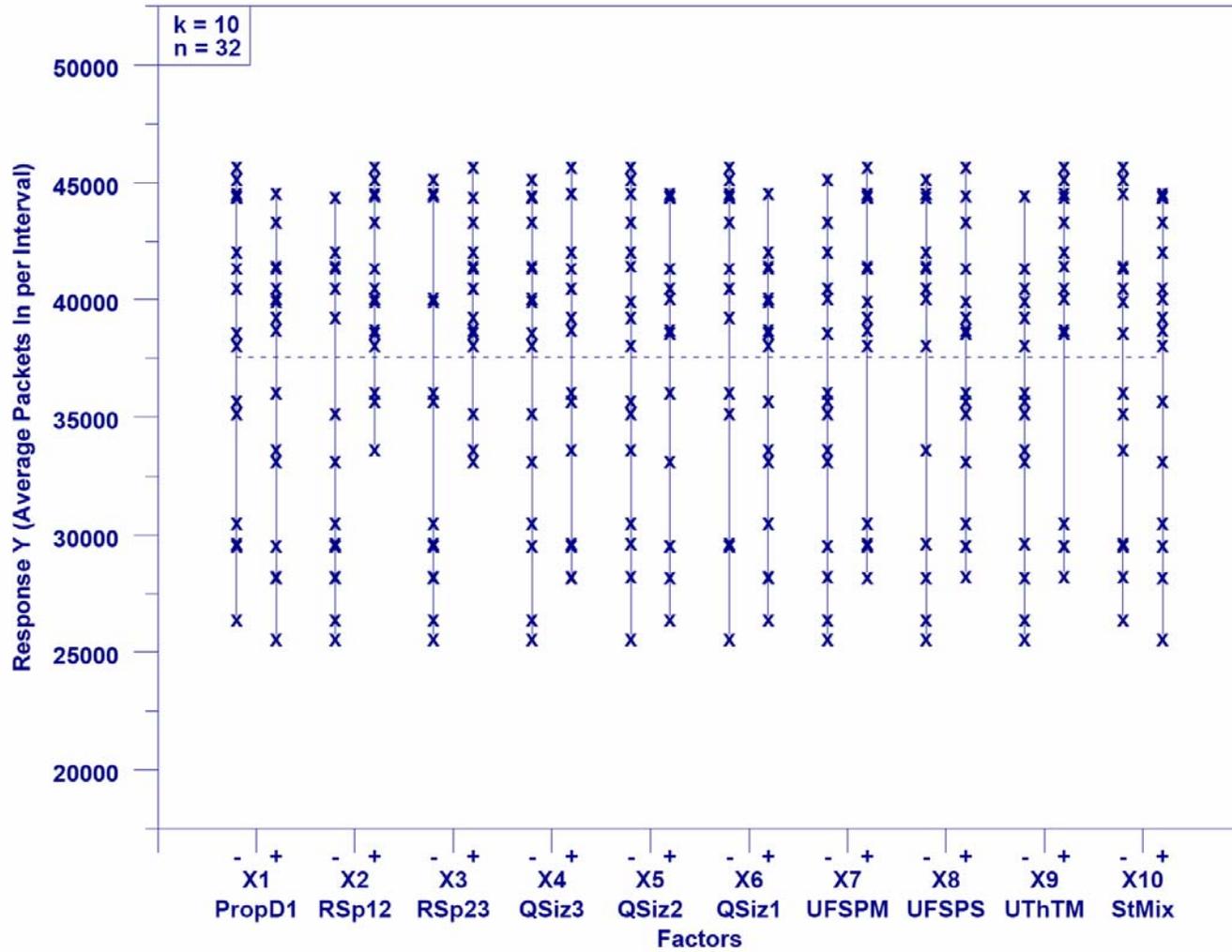
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
2. Response = Average Packets In per Interval
Ordered Data Plot



Settings

Step 2

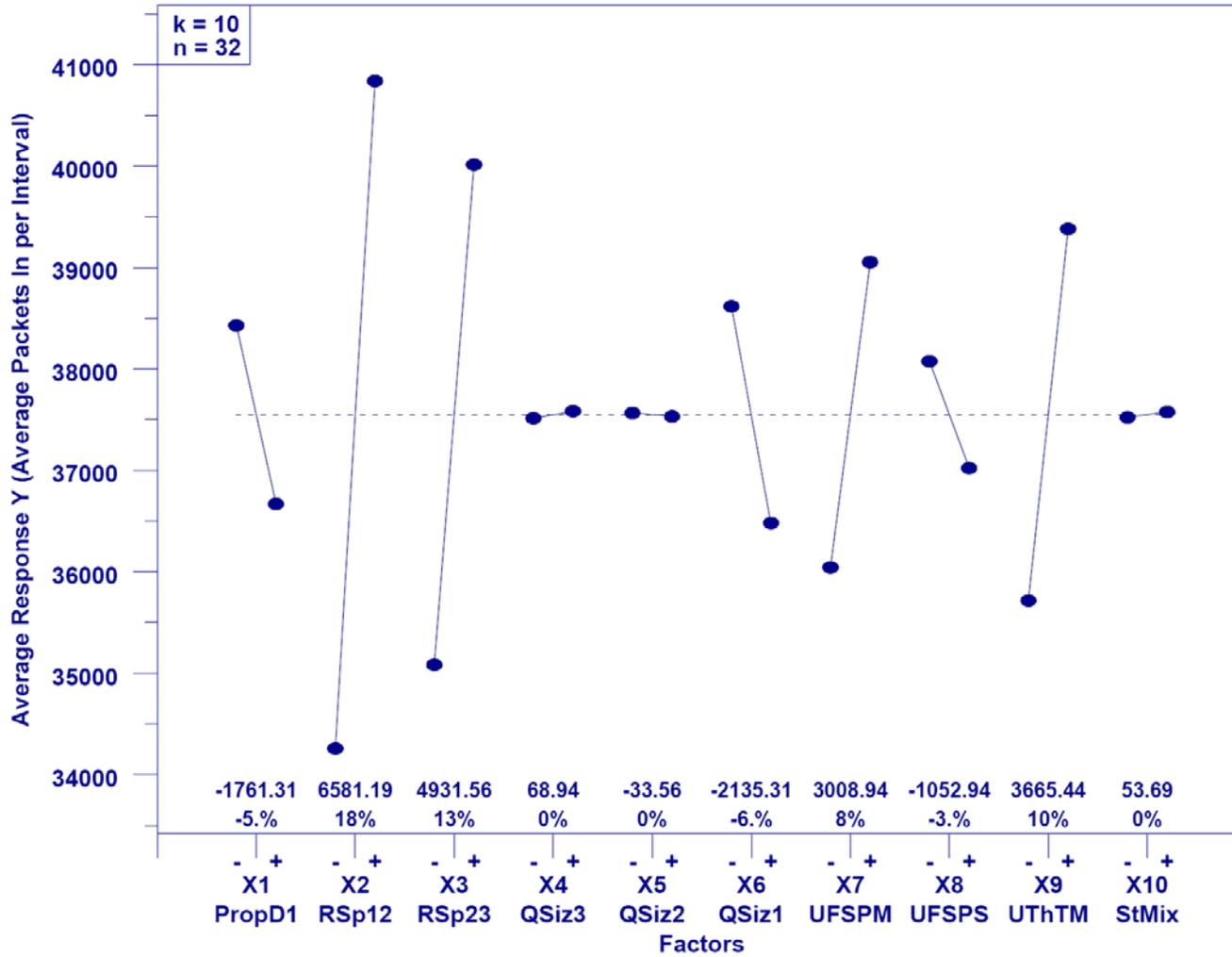
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
2. Response = Average Packets In per Interval
Scatter Plot



Step 3

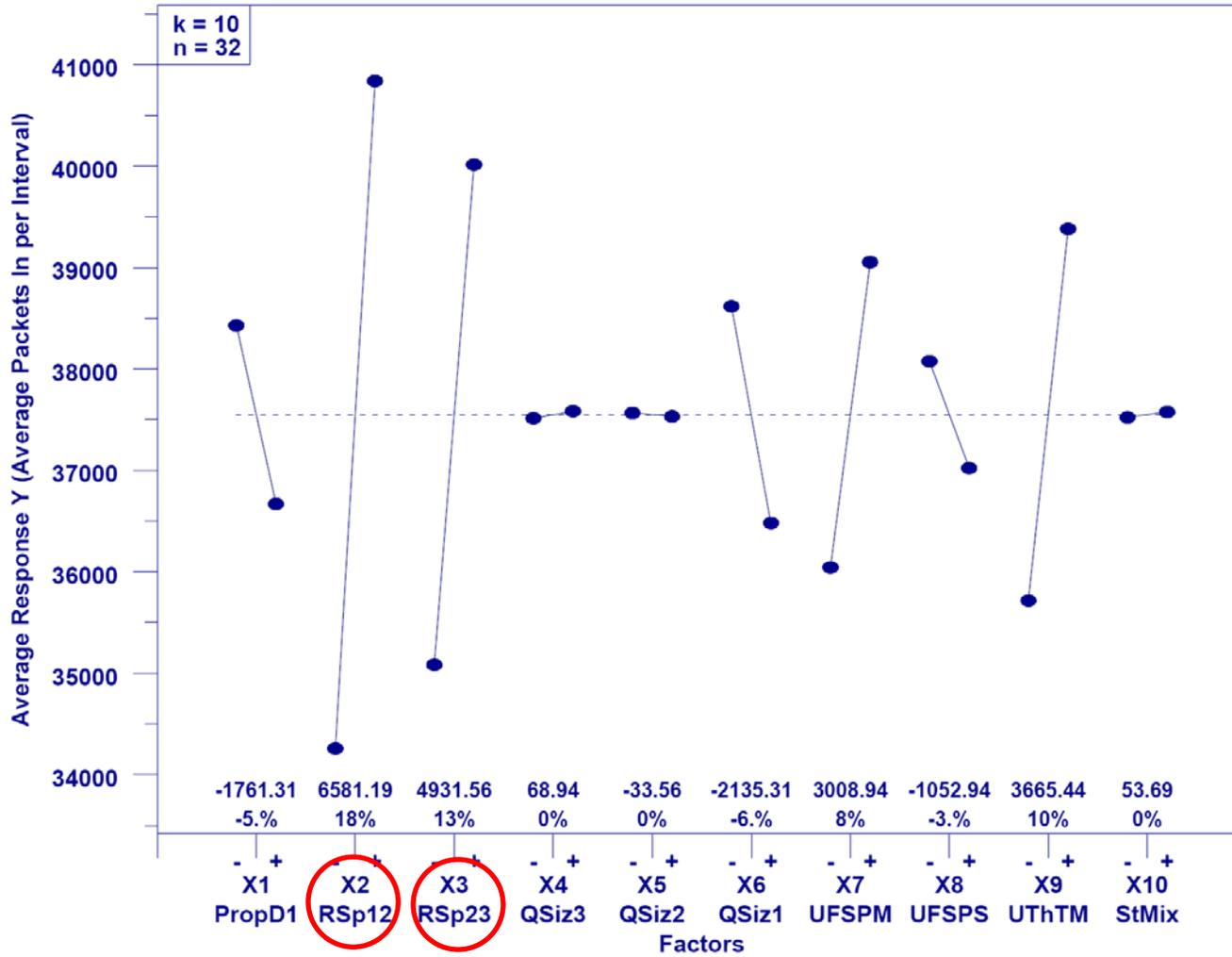
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

2. Response = Average Packets In per Interval
Main Effects Plot



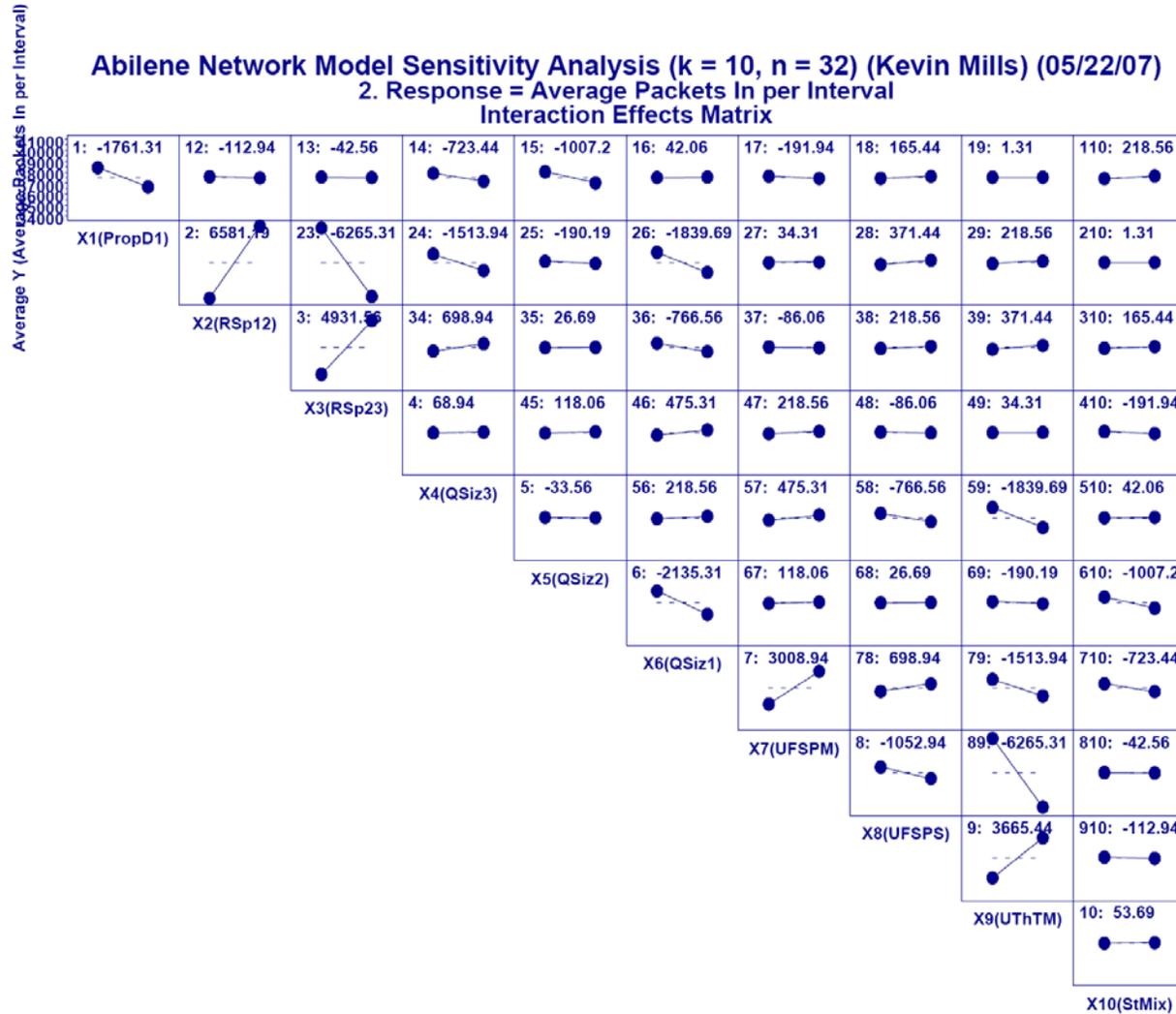
Step 3

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
2. Response = Average Packets In per Interval
Main Effects Plot



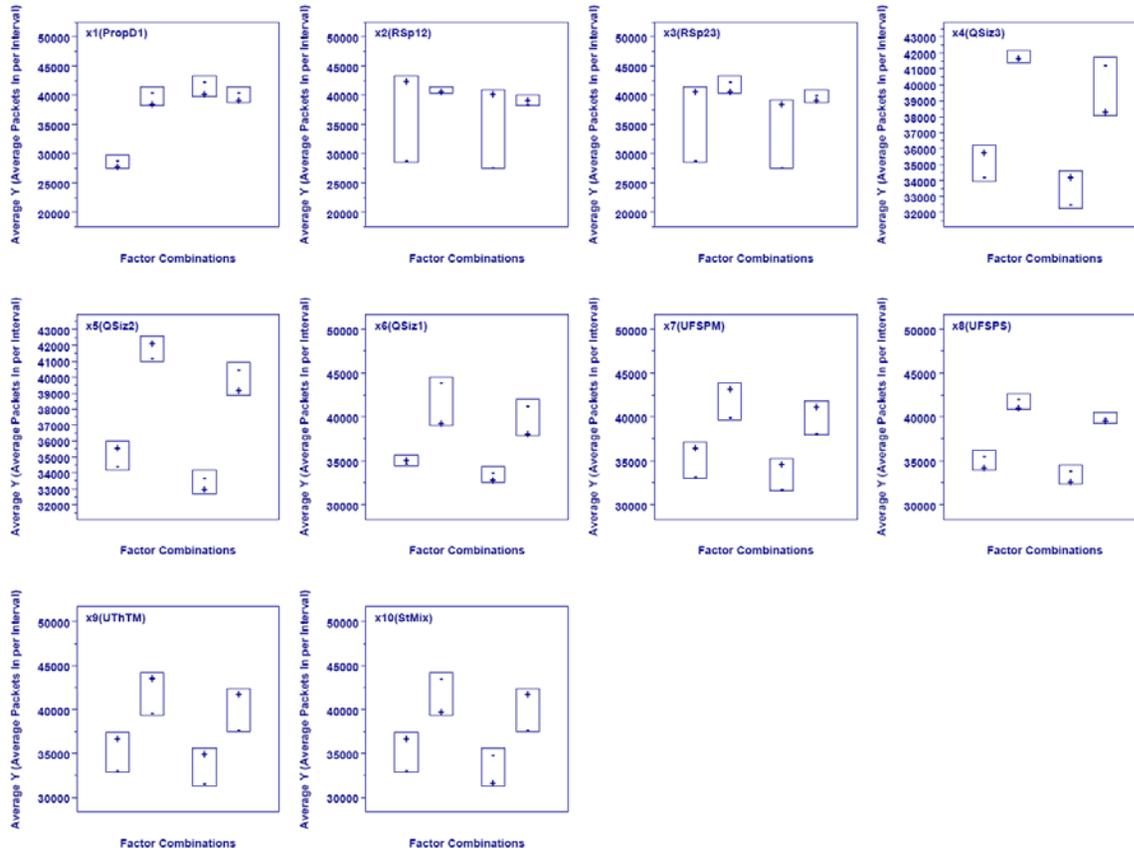
Step 4

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 2. Response = Average Packets In per Interval
 Interaction Effects Matrix



Step 5

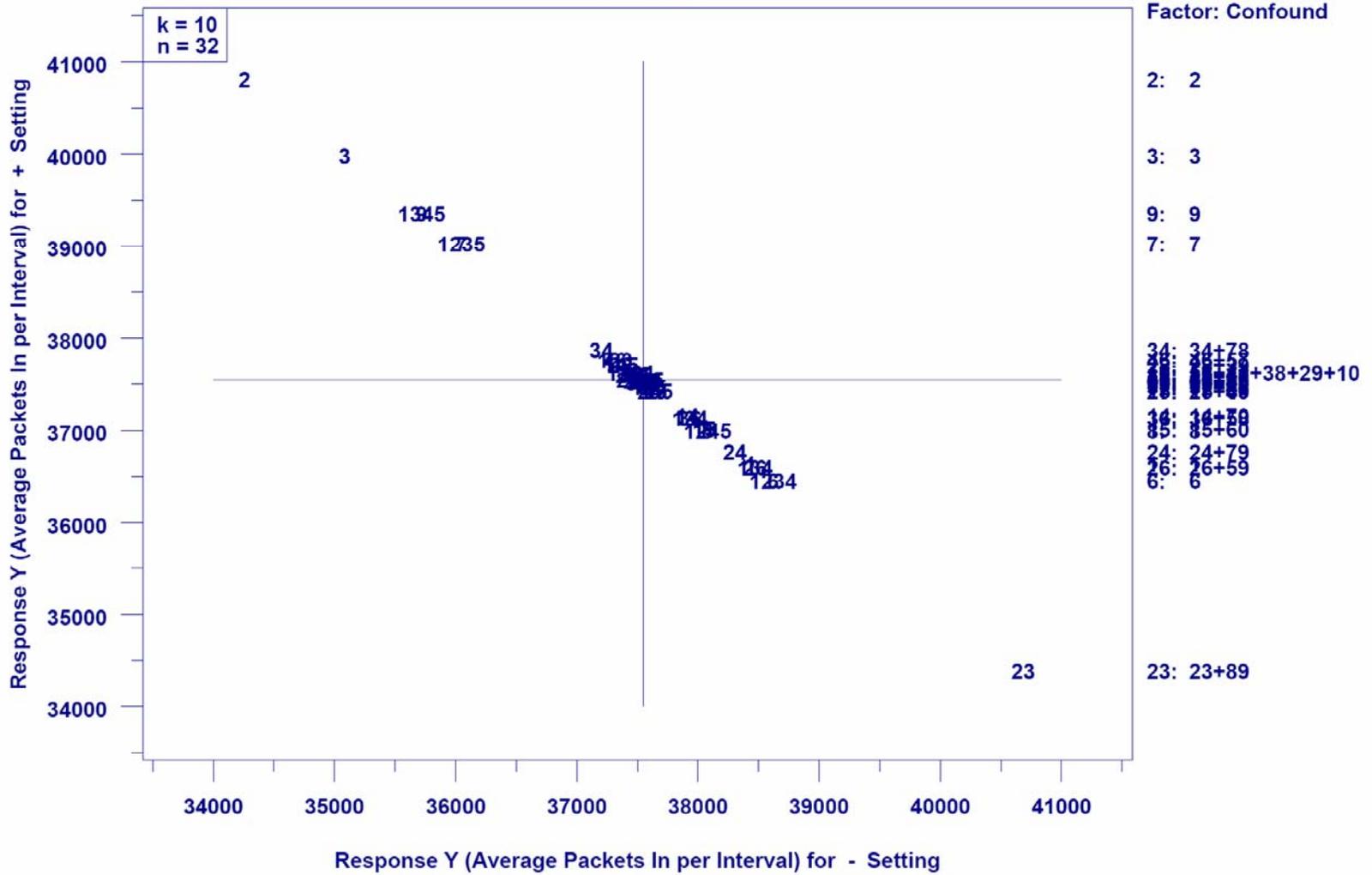
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
2. Response = Average Packets In per Interval
Block Plots



Step 6

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

2. Response = Average Packets In per Interval
Youden Plot

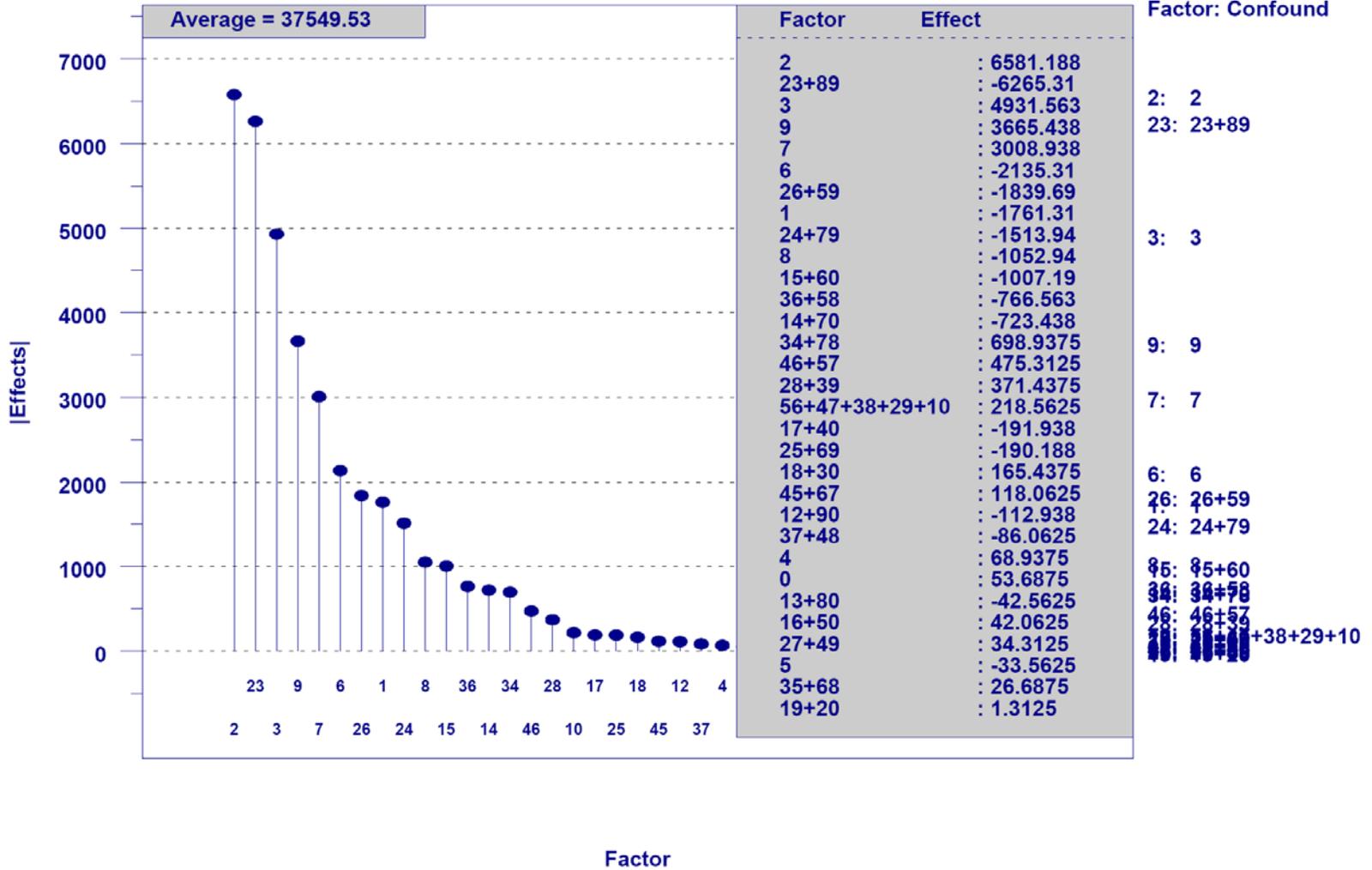


Step 7

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

2. Response = Average Packets In per Interval

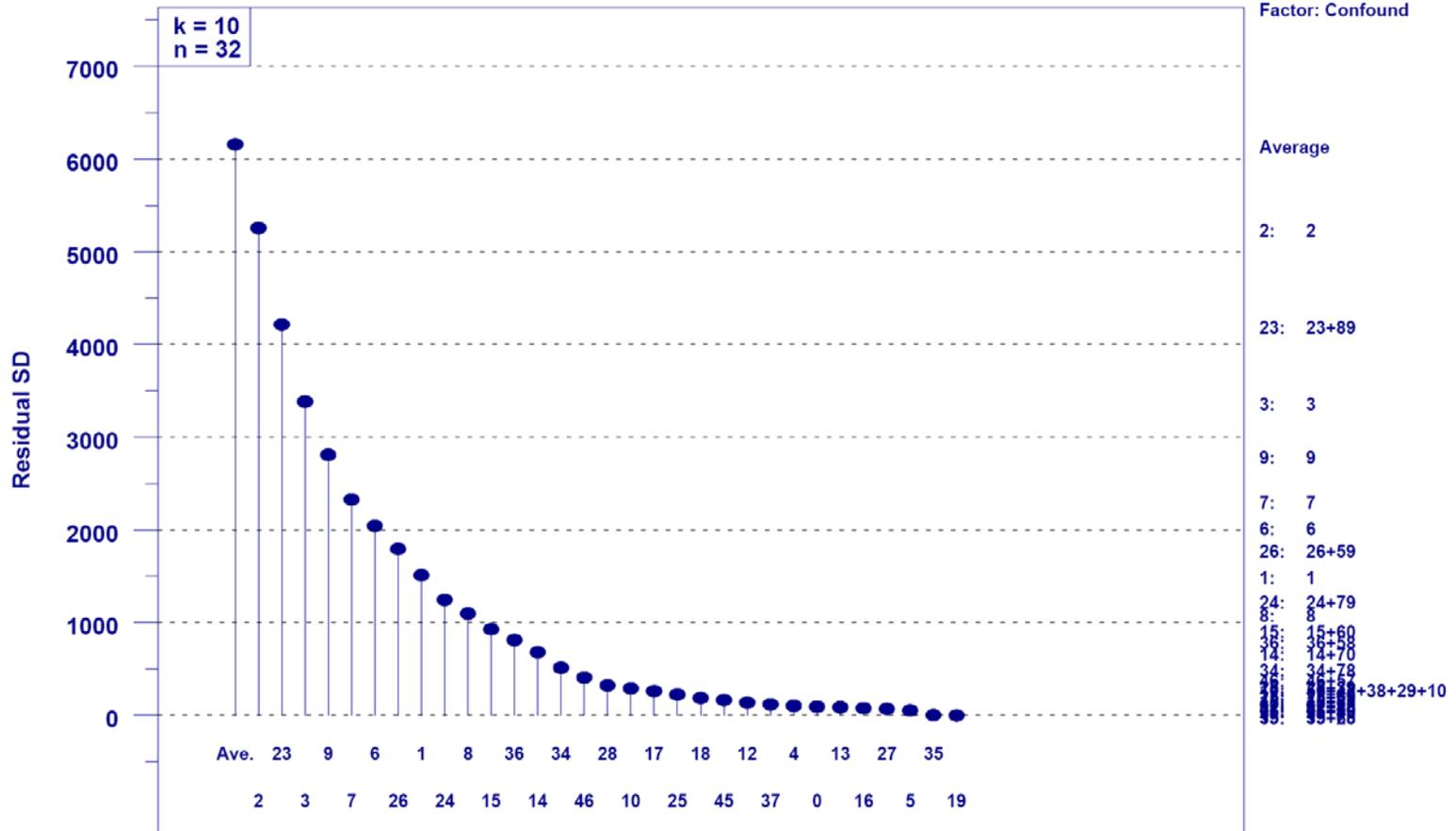
|Effects| Plot



Step 9

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

2. Response = Average Packets In per Interval
Cumulative Residual SD Plot



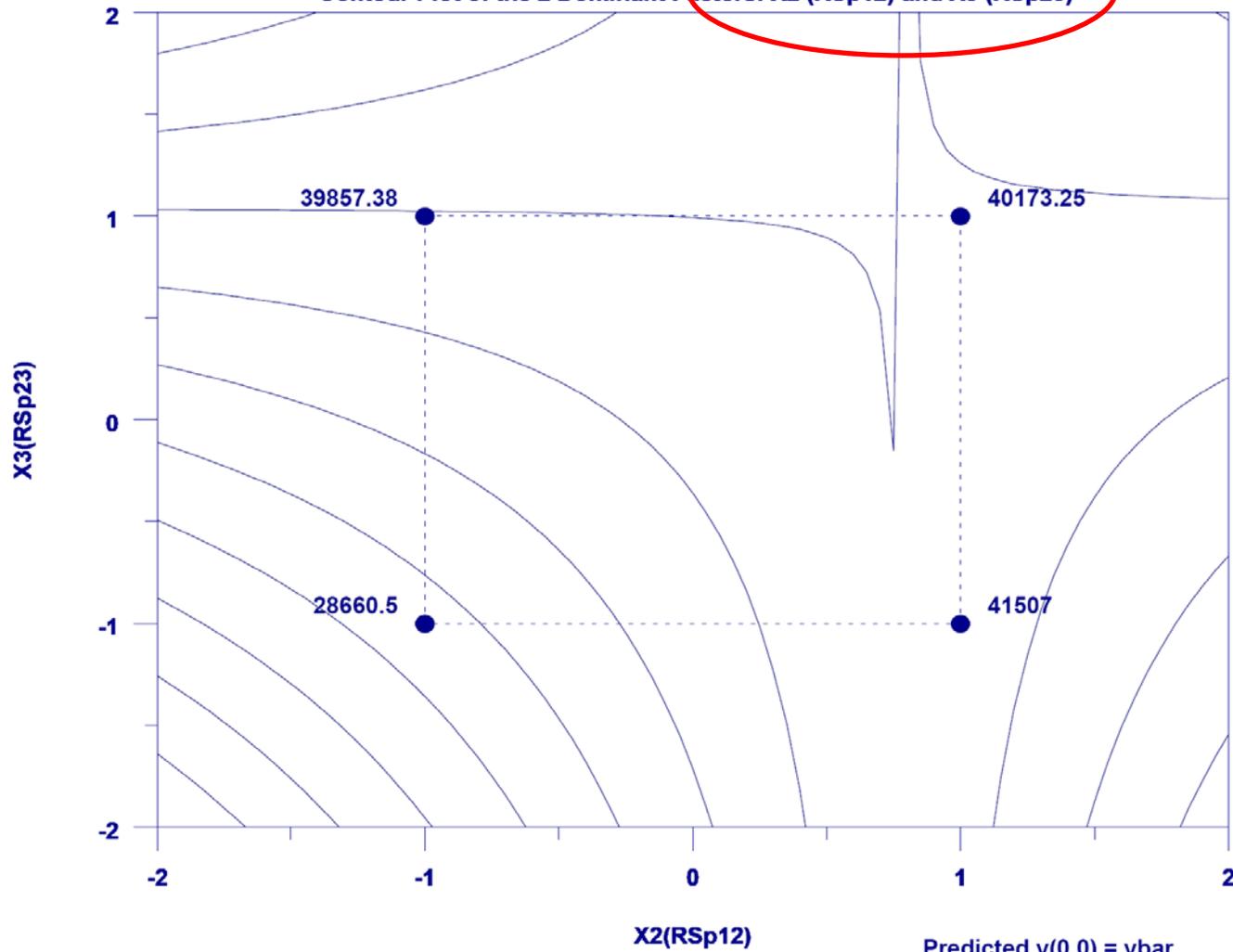
Cumulative Model

Step 10

Abilene Network Model Sensitivity Analysis ($k = 10, n = 32$) (Kevin Mills) (05/22/07)

2. Response = Average Packets In per Interval

Contour Plot of the 2 Dominant Factors: X2 (RSp12) and X3 (RSp23)

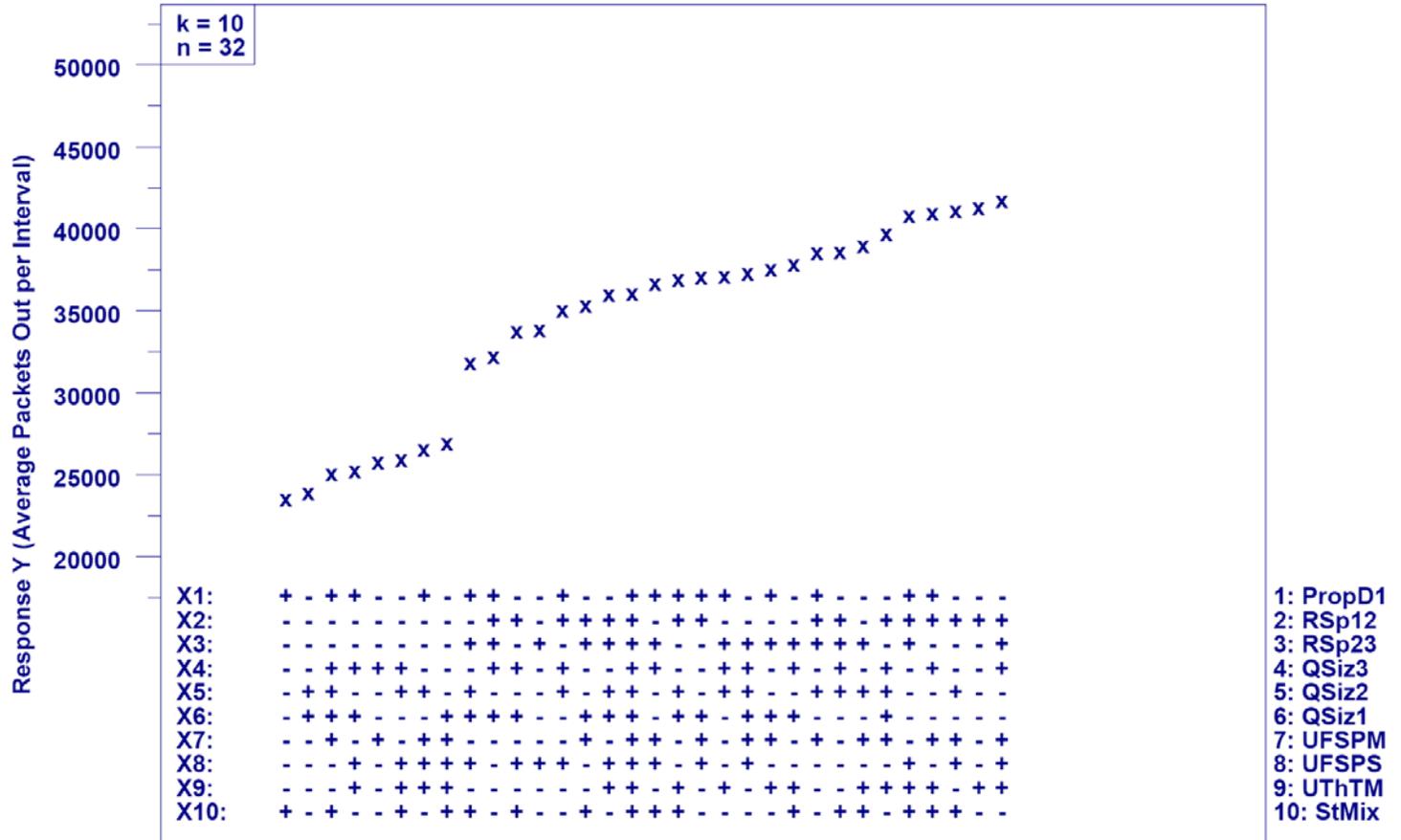


Response 3:
Average Packets Out per Interval

Step 1

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

3. Response = Average Packets Out per Interval
Ordered Data Plot

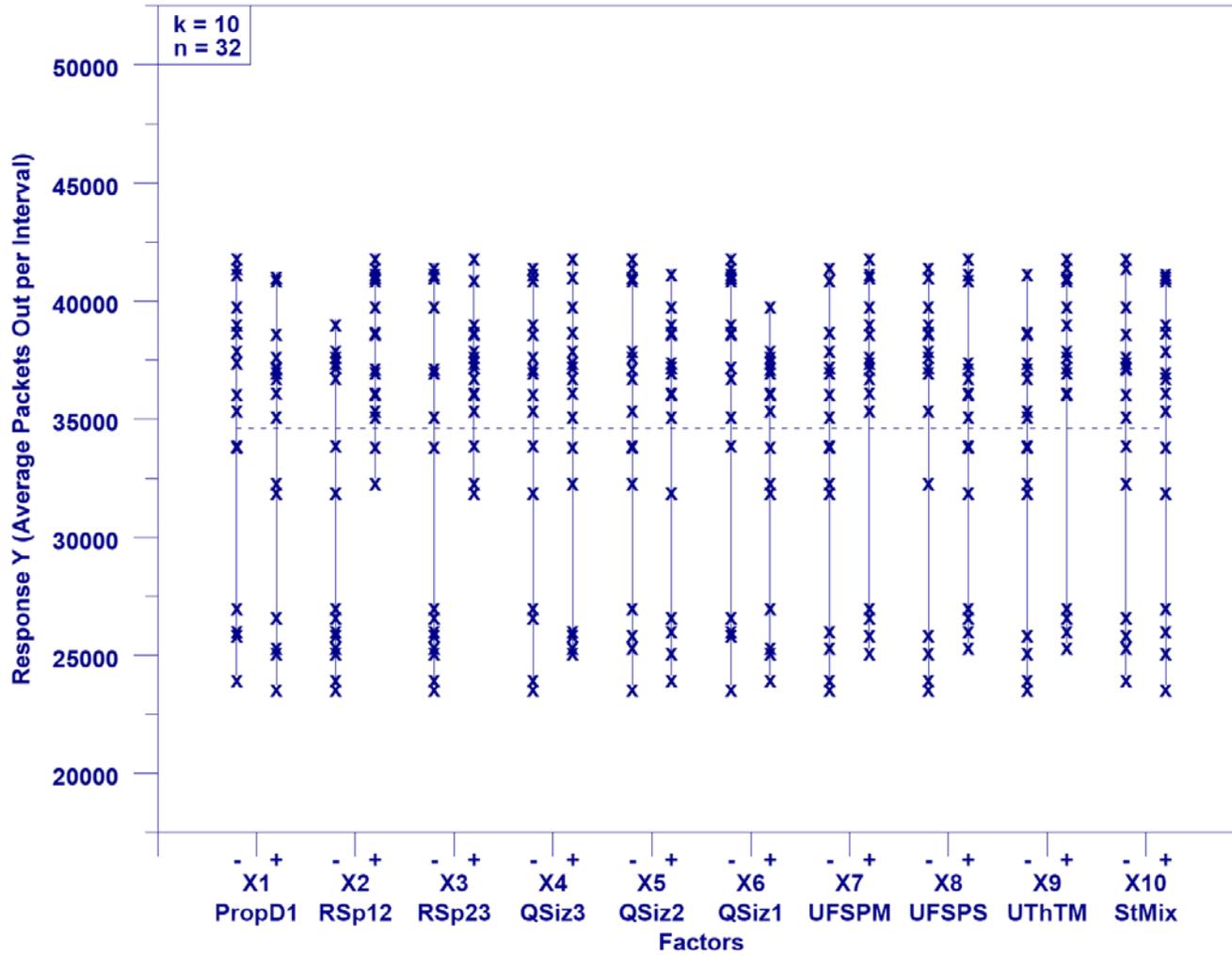


Settings

Step 2

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

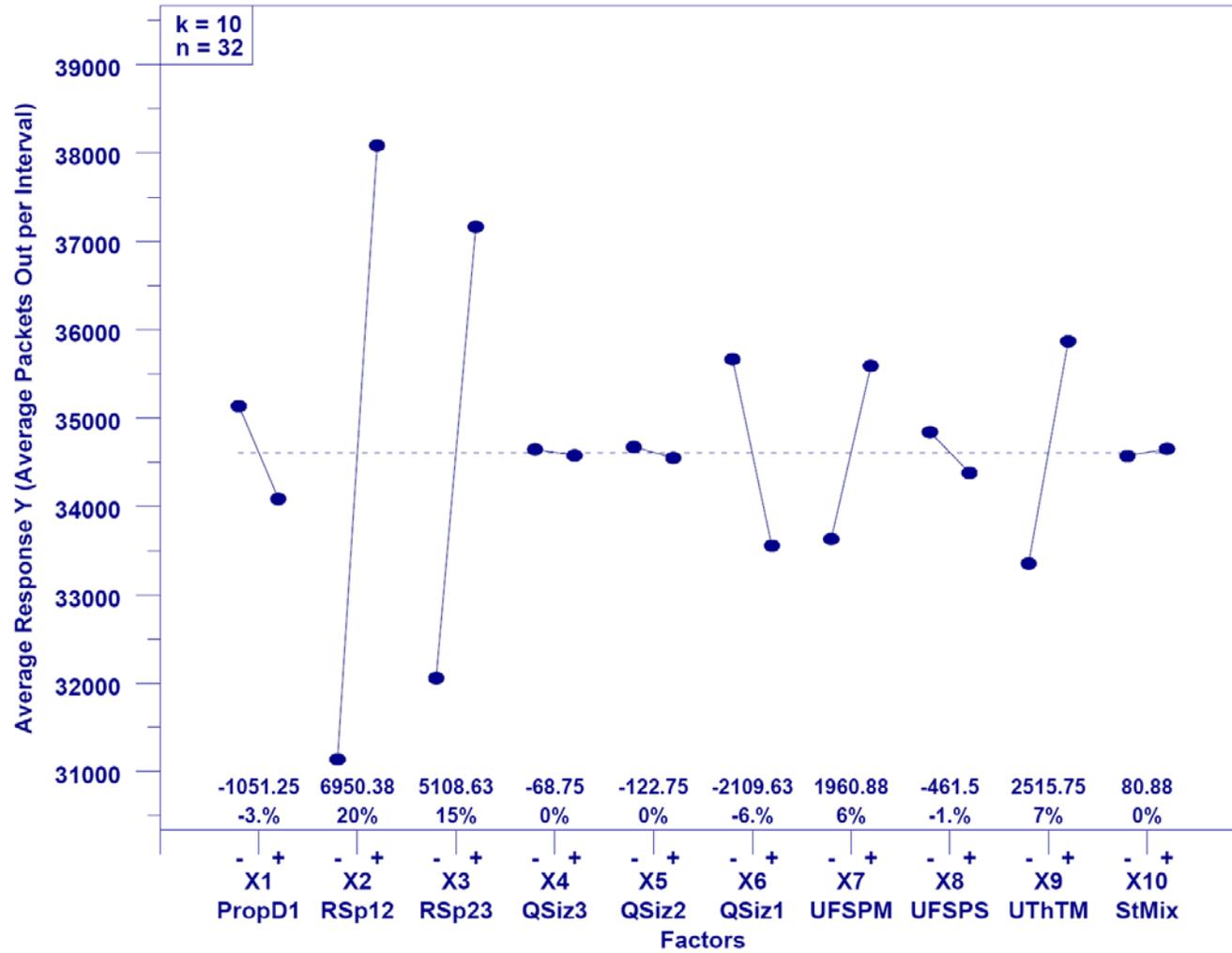
3. Response = Average Packets Out per Interval
Scatter Plot



Step 3

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

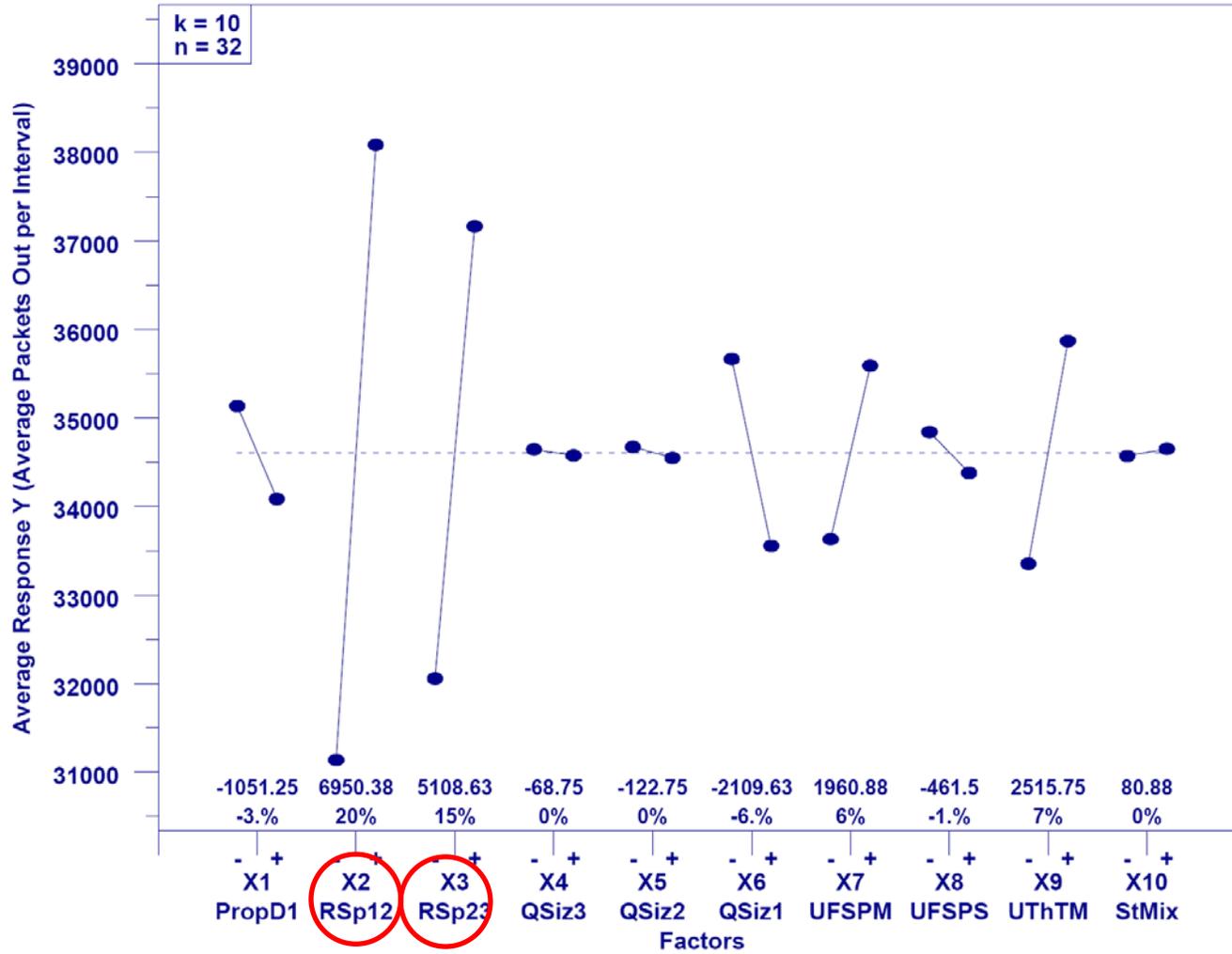
3. Response = Average Packets Out per Interval
Main Effects Plot



Step 3

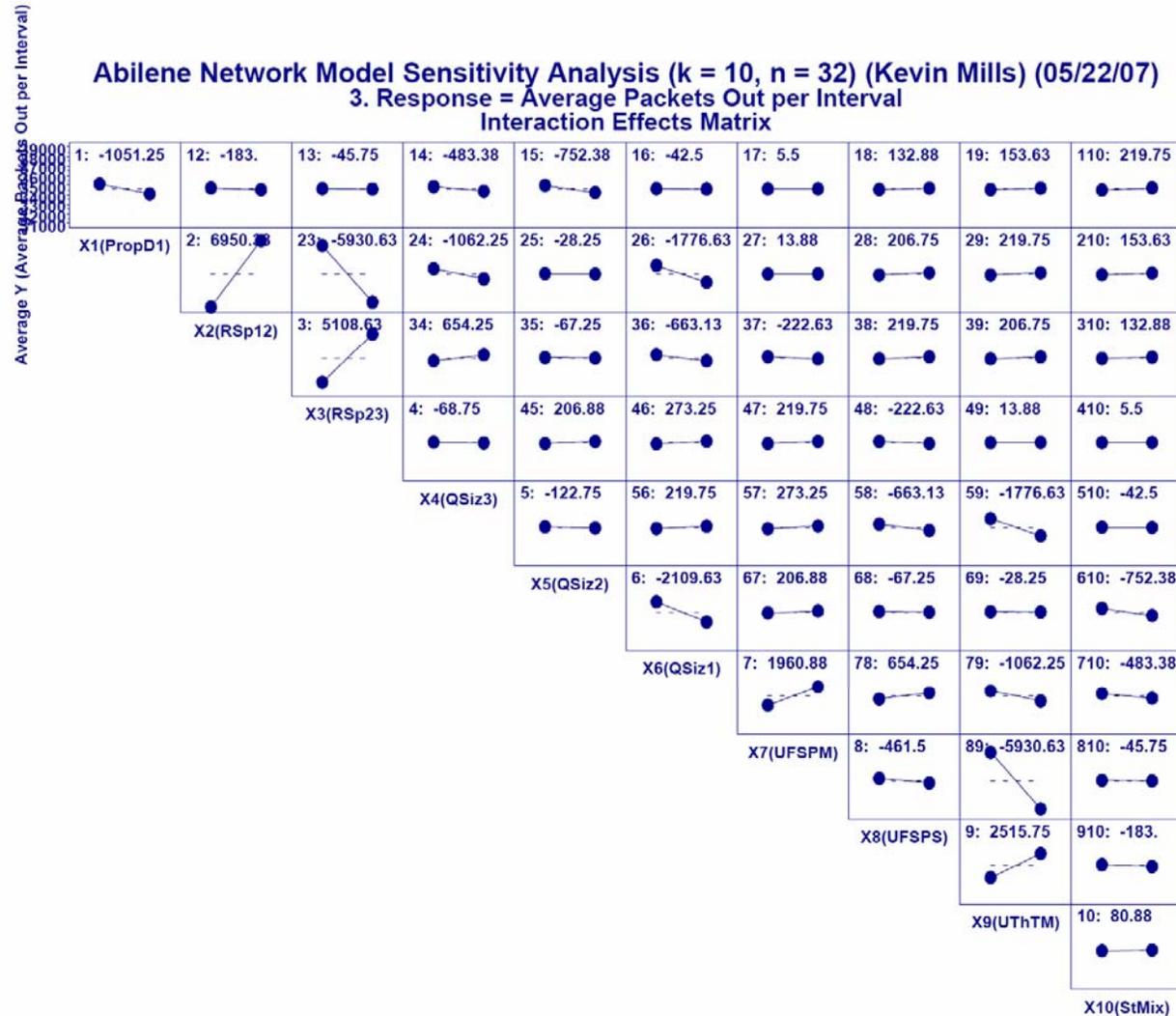
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

3. Response = Average Packets Out per Interval
Main Effects Plot



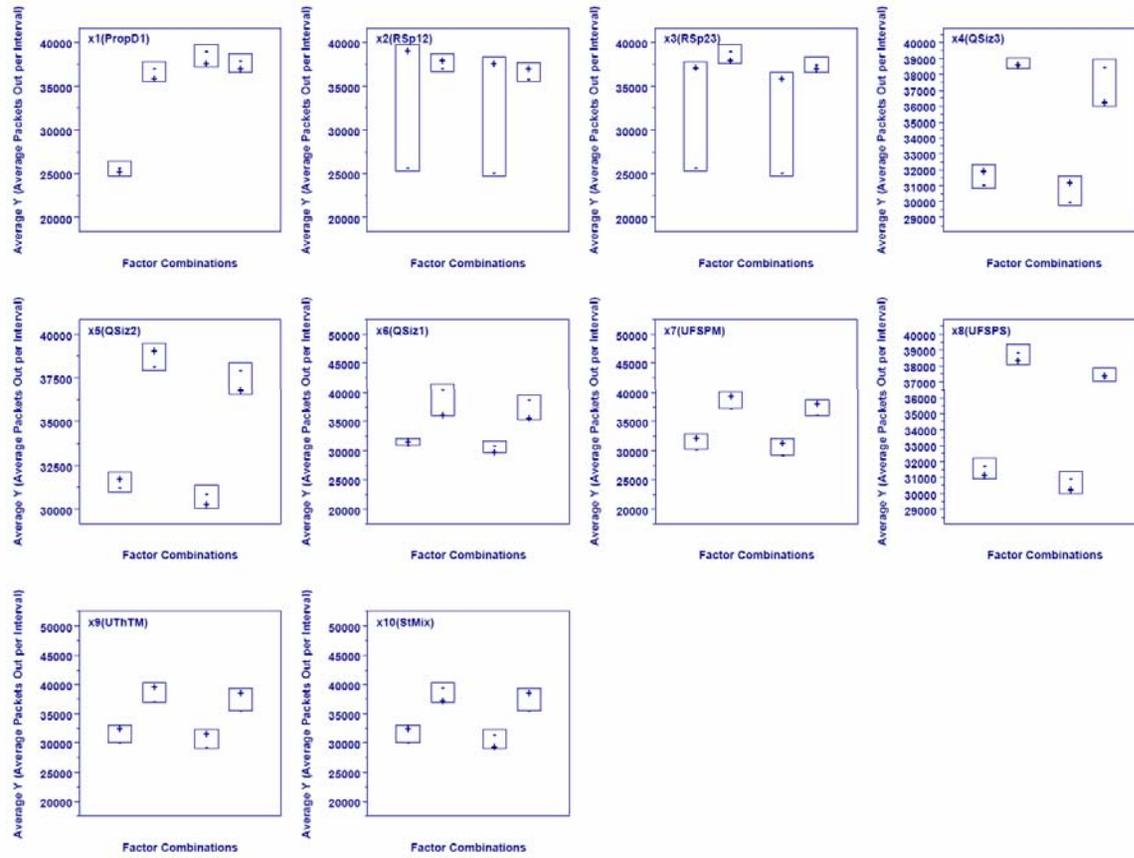
Step 4

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 3. Response = Average Packets Out per Interval
 Interaction Effects Matrix



Step 5

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 3. Response = Average Packets Out per Interval
 Block Plots

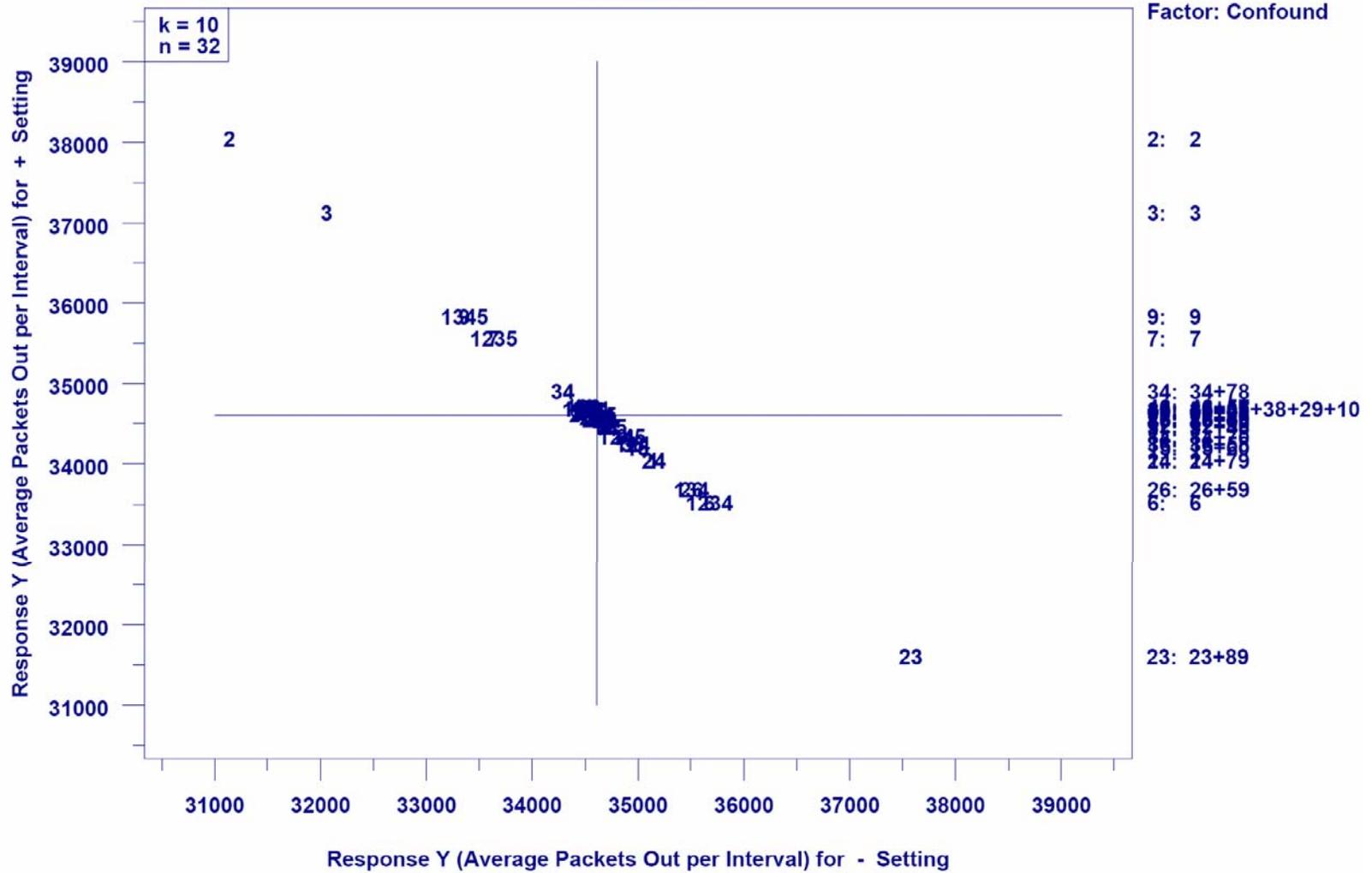


Step 6

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

3. Response = Average Packets Out per Interval

Youden Plot

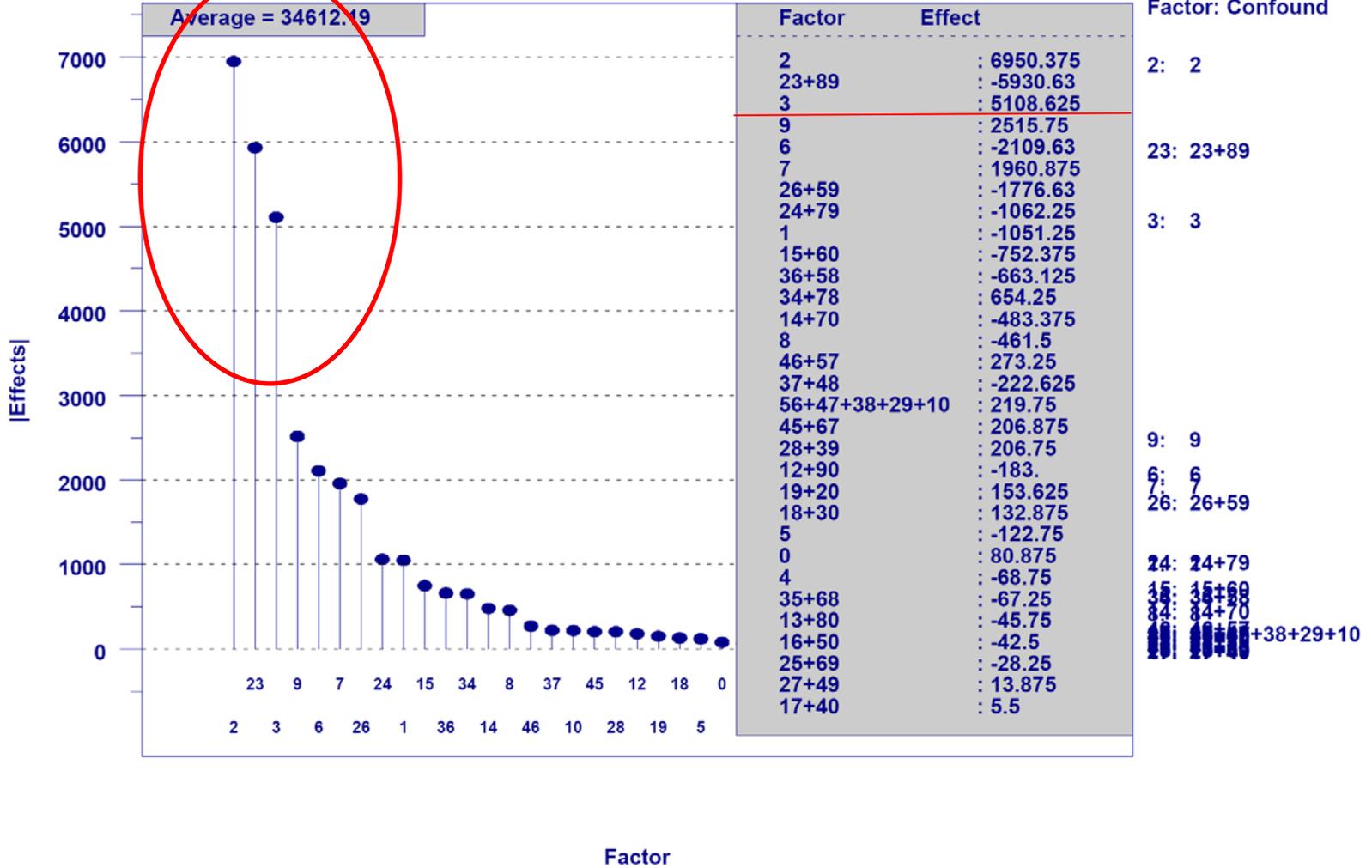


Step 7

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

3. Response = Average Packets Out per Interval

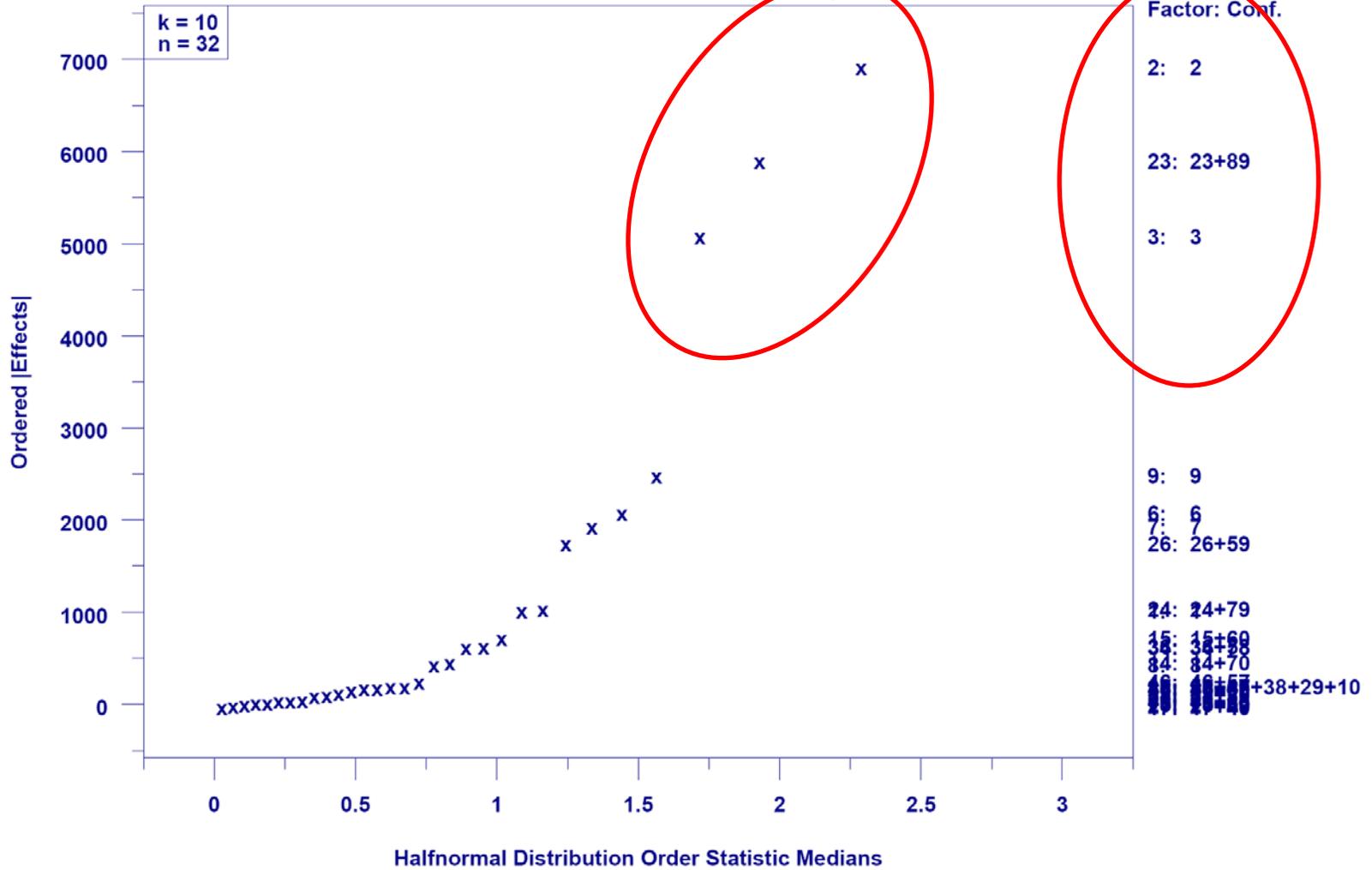
|Effects| Plot



Step 8

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

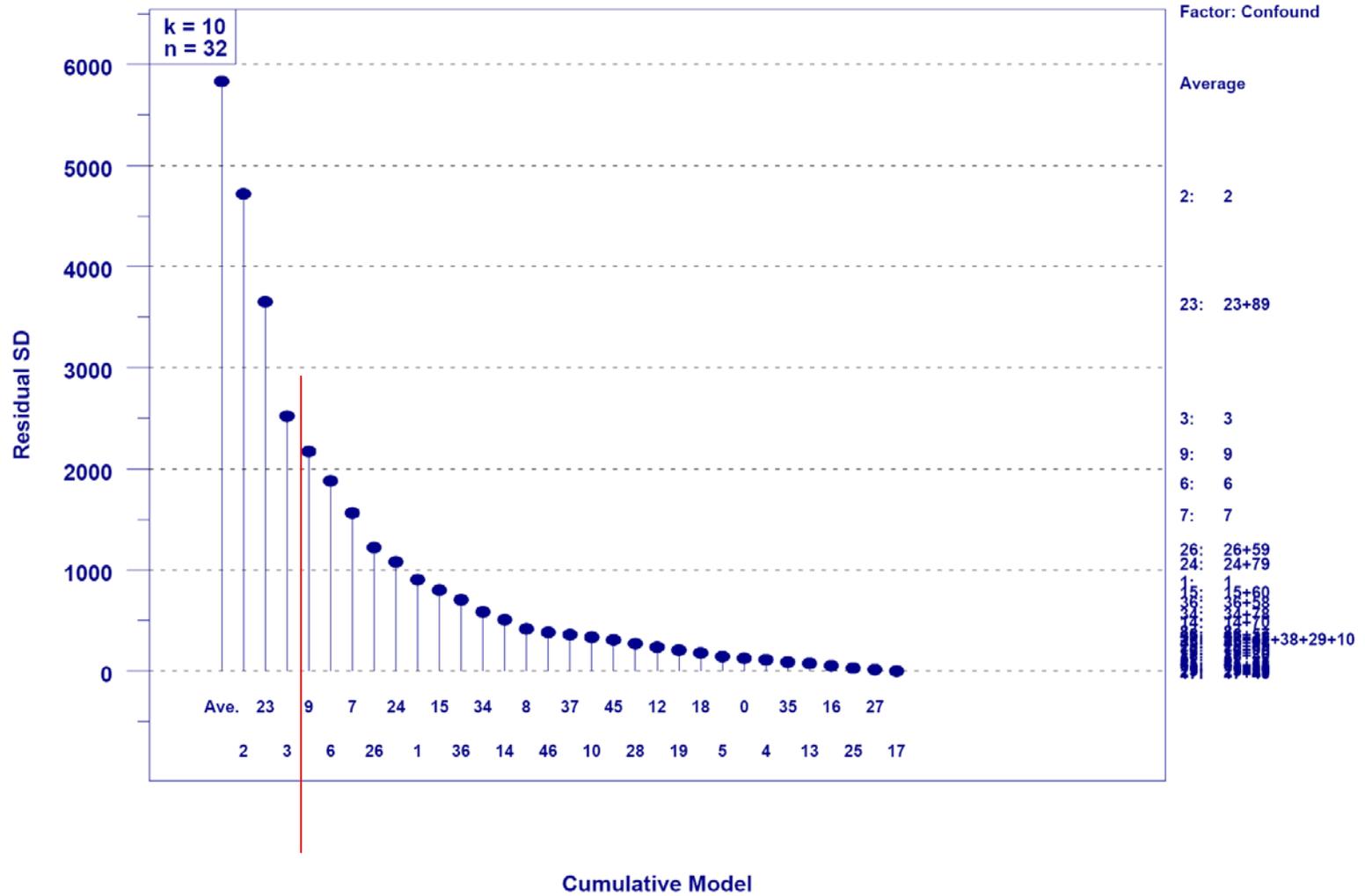
3. Response = Average Packets Out per Interval
Halfnormal Probability Plot of |Effects|



Step 9

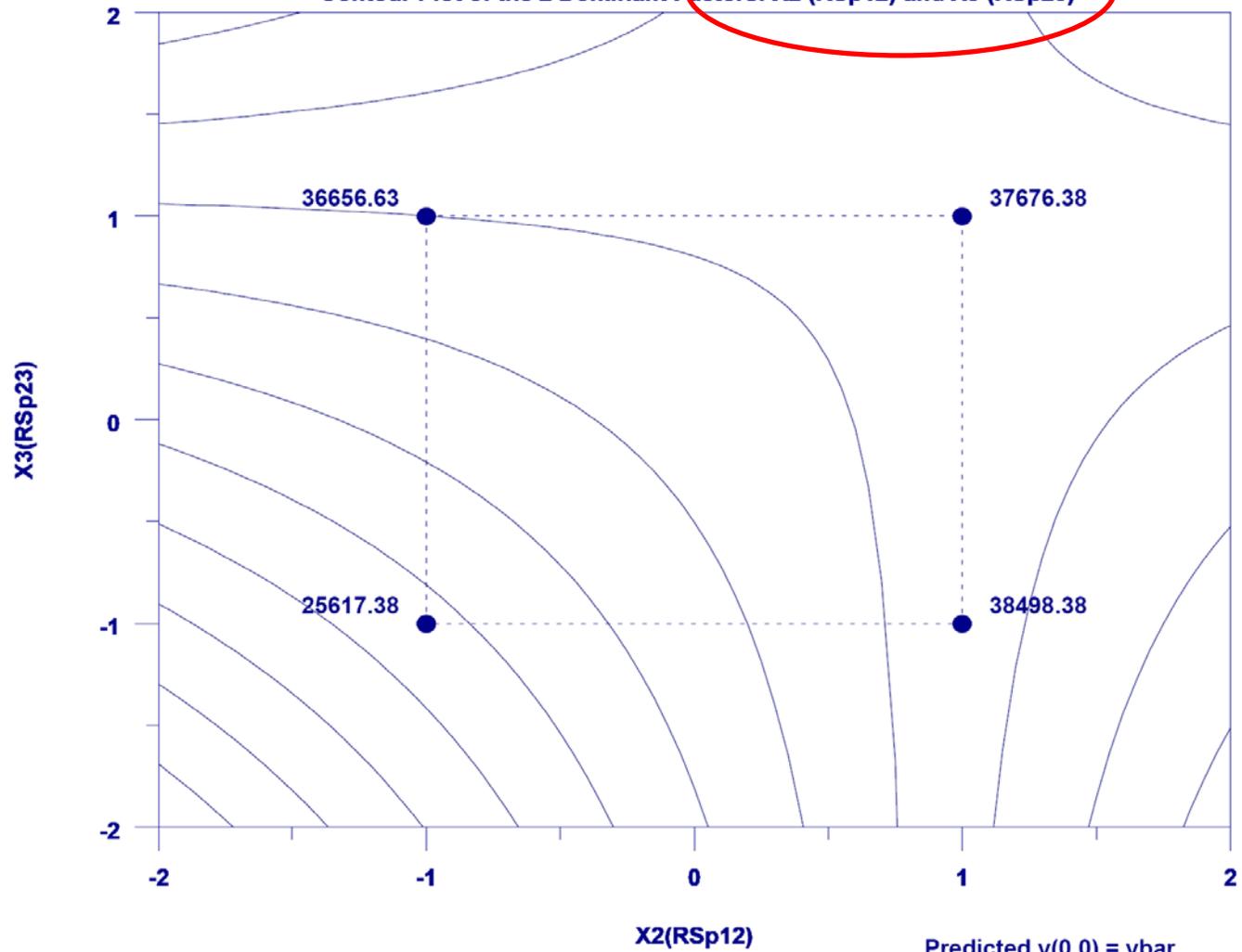
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

3. Response = Average Packets Out per Interval
Cumulative Residual SD Plot



Step 10

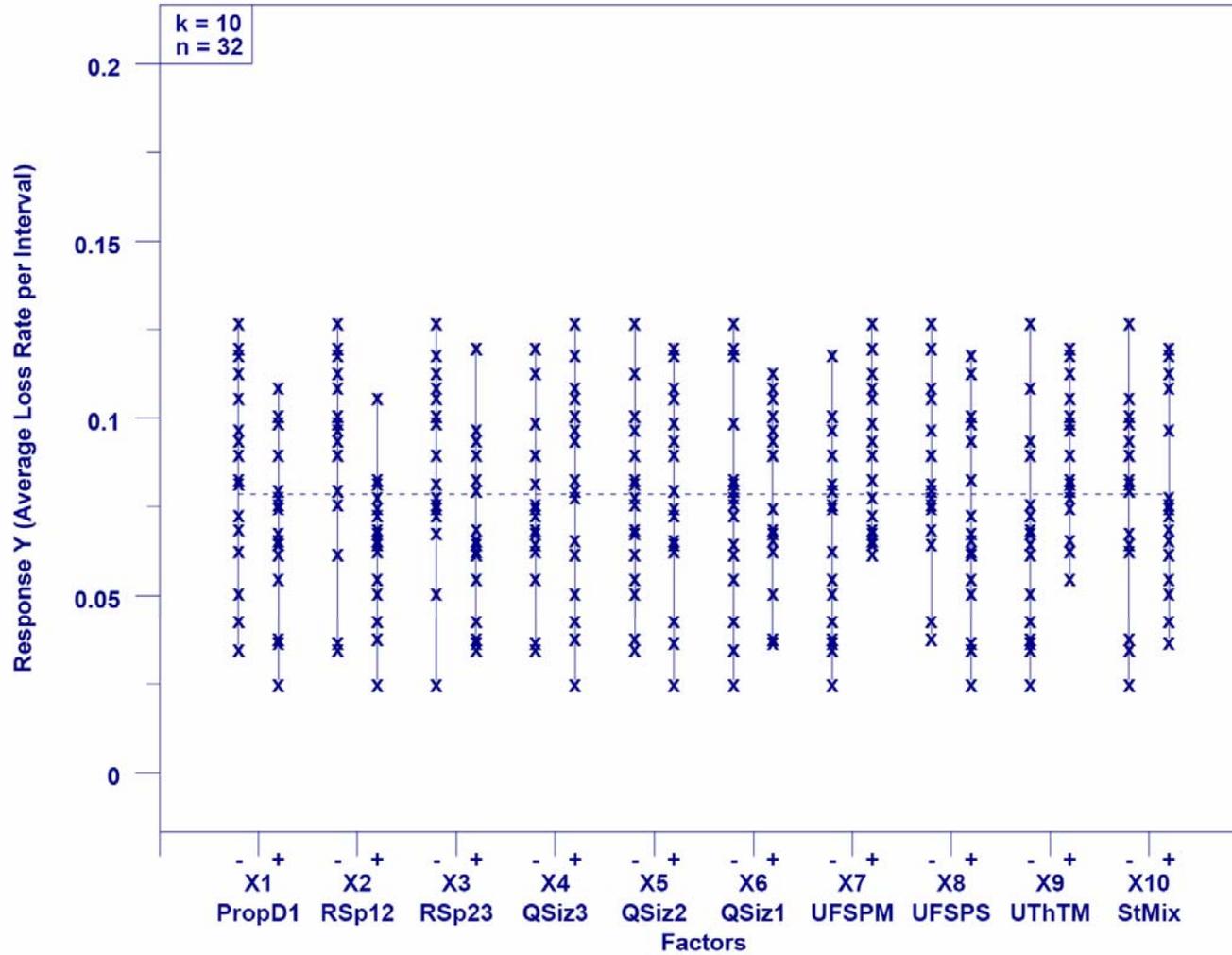
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
3. Response = Average Packets Out per Interval
Contour Plot of the 2 Dominant Factors: X2 (RSp12) and X3 (RSp23)



Response 4:
Average Loss per Interval

Step 2

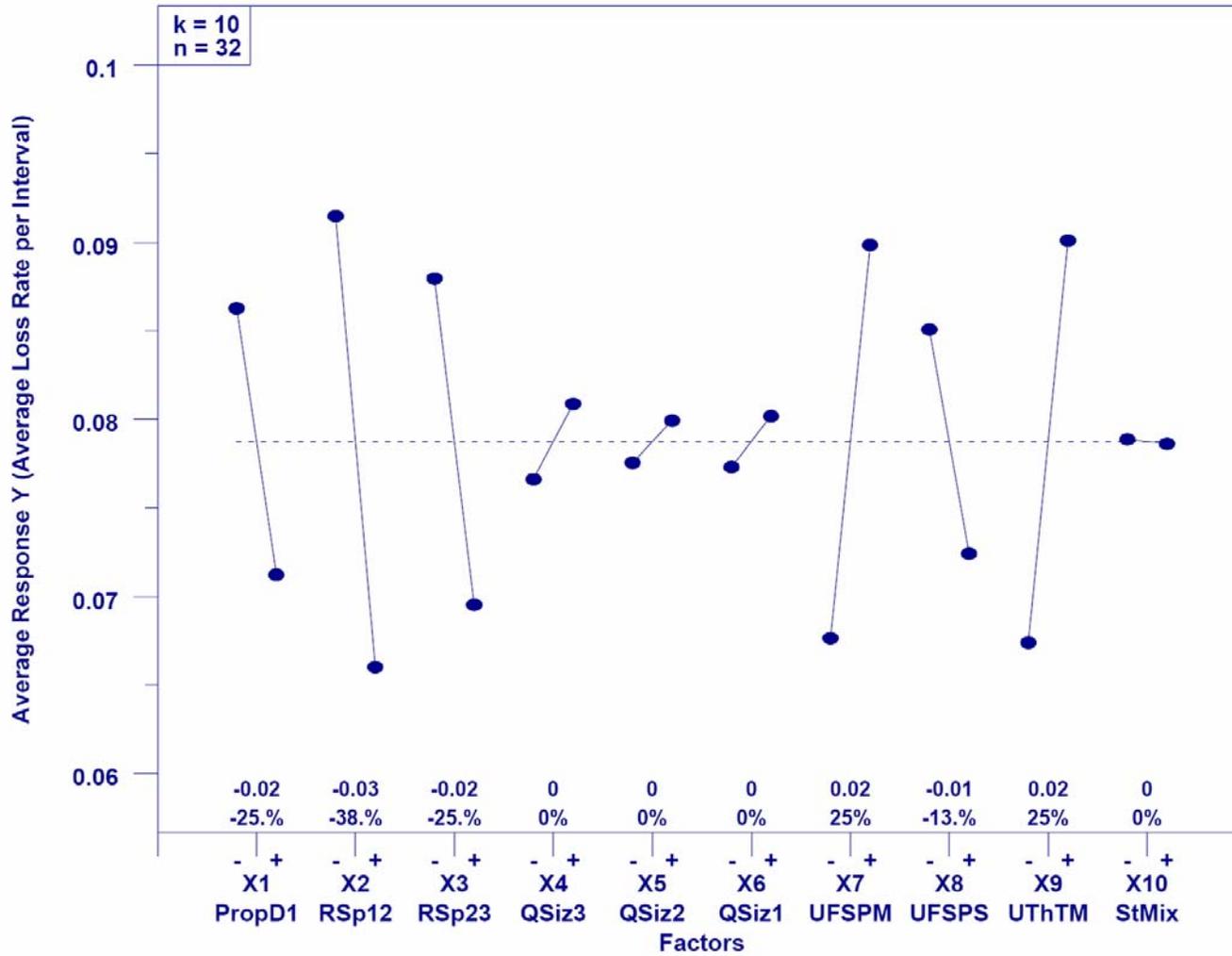
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
4. Response = Average Loss Rate per Interval
Scatter Plot



Step 3

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

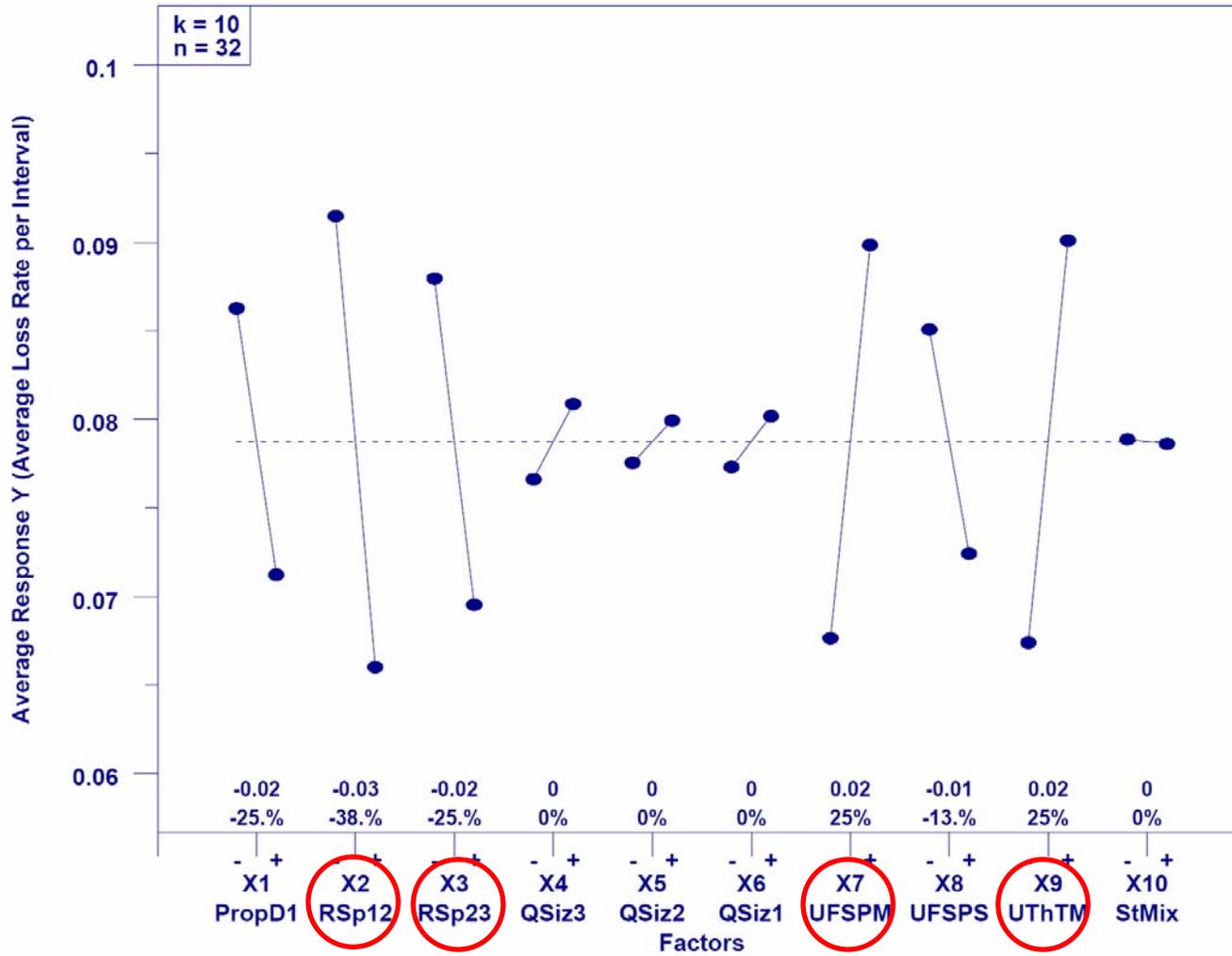
4. Response = Average Loss Rate per Interval
Main Effects Plot



Step 3

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

4. Response = Average Loss Rate per Interval
Main Effects Plot

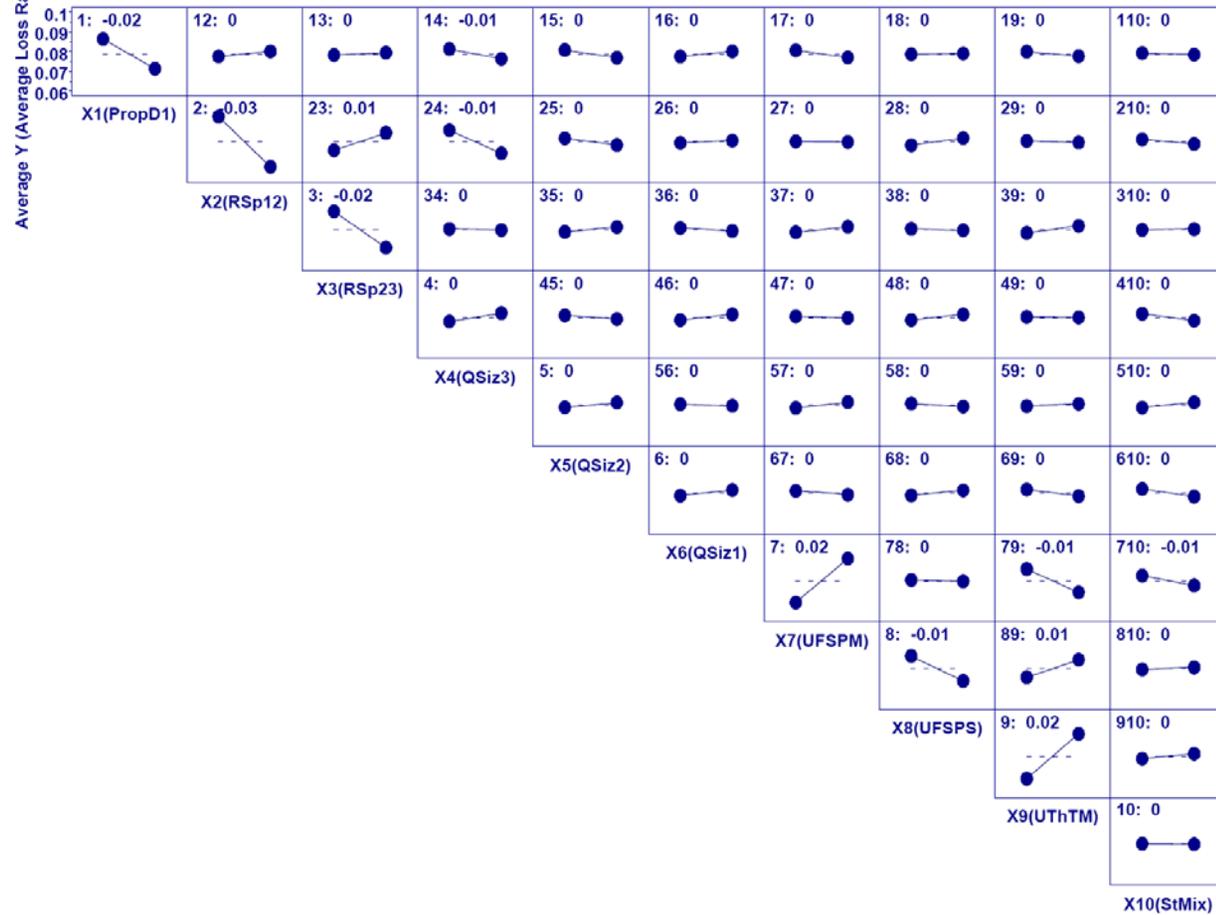


Step 4

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

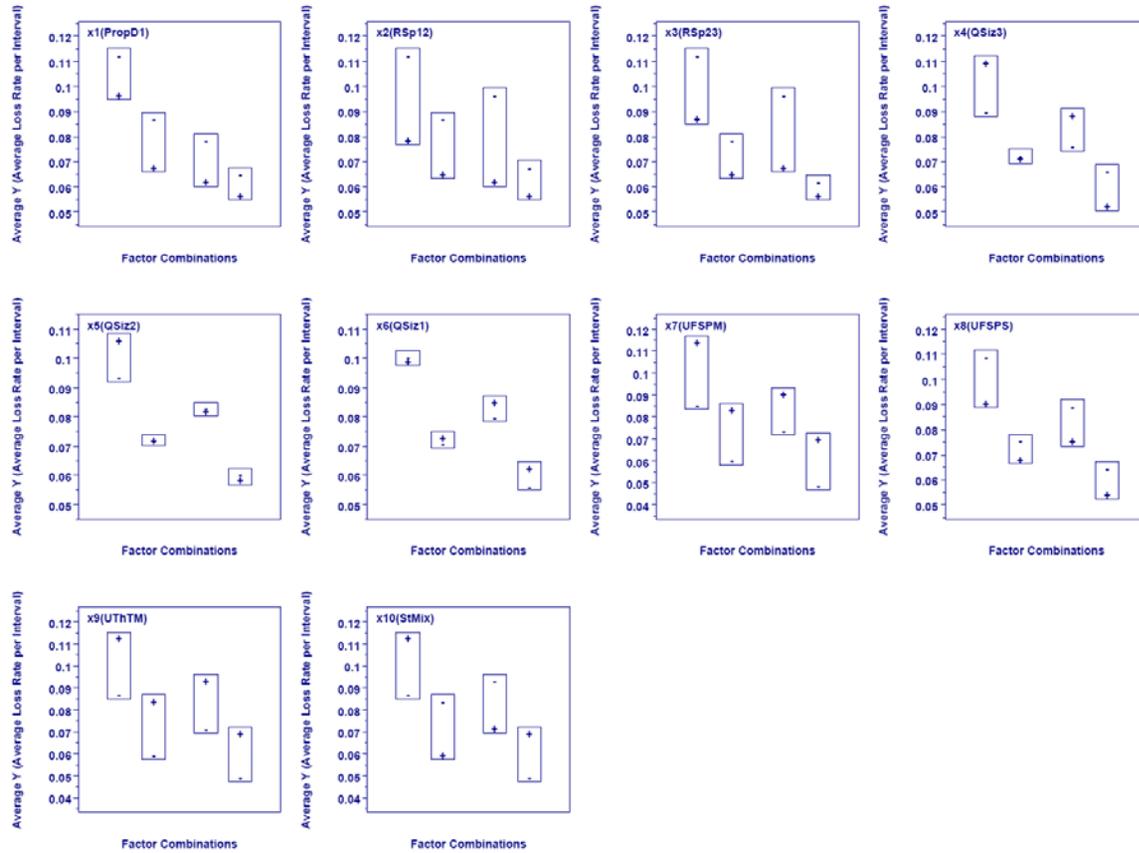
4. Response = Average Loss Rate per Interval

Interaction Effects Matrix



Step 5

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 4. Response = Average Loss Rate per Interval
 Block Plots

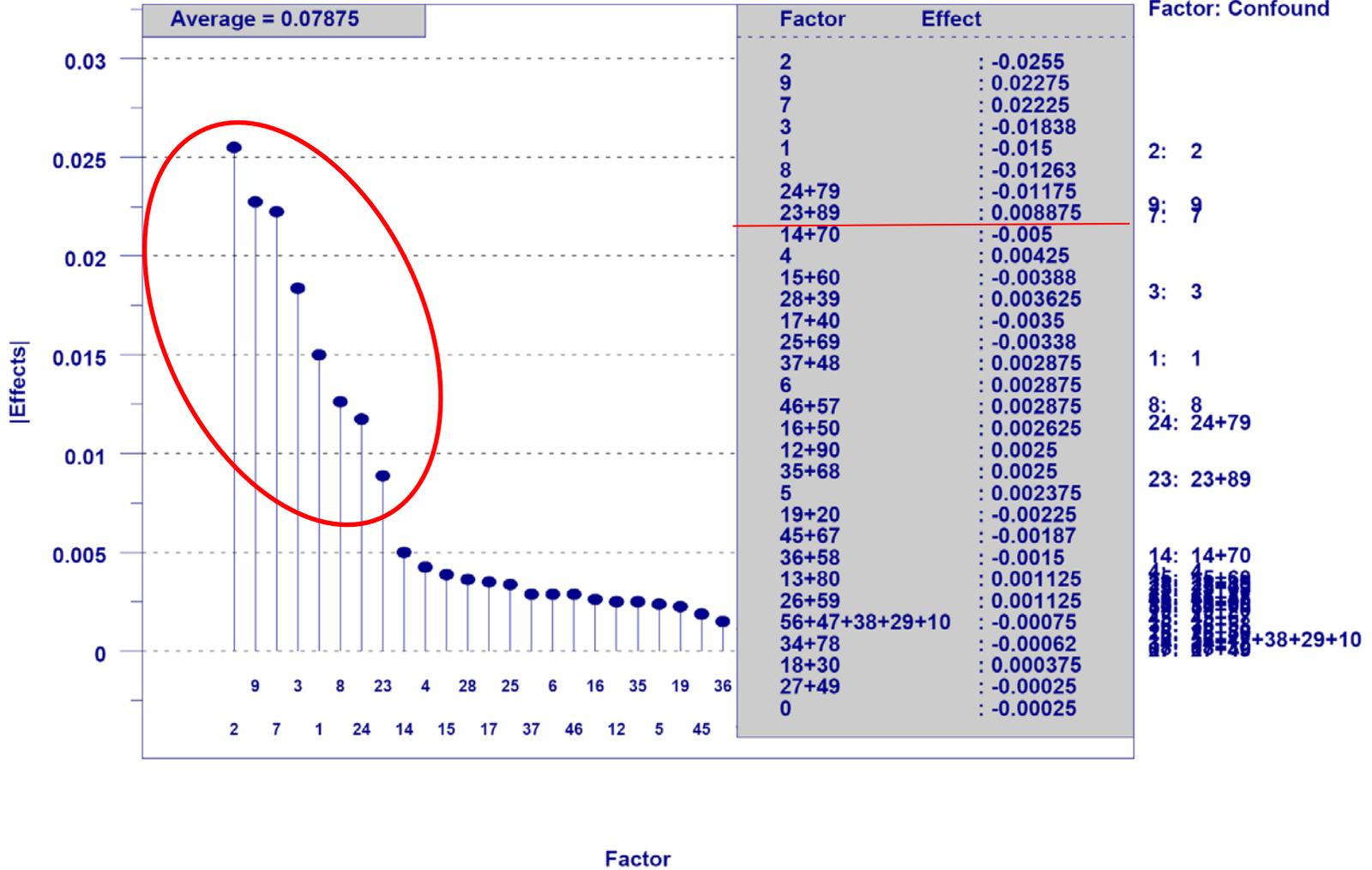


Step 7

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

4. Response = Average Loss Rate per Interval

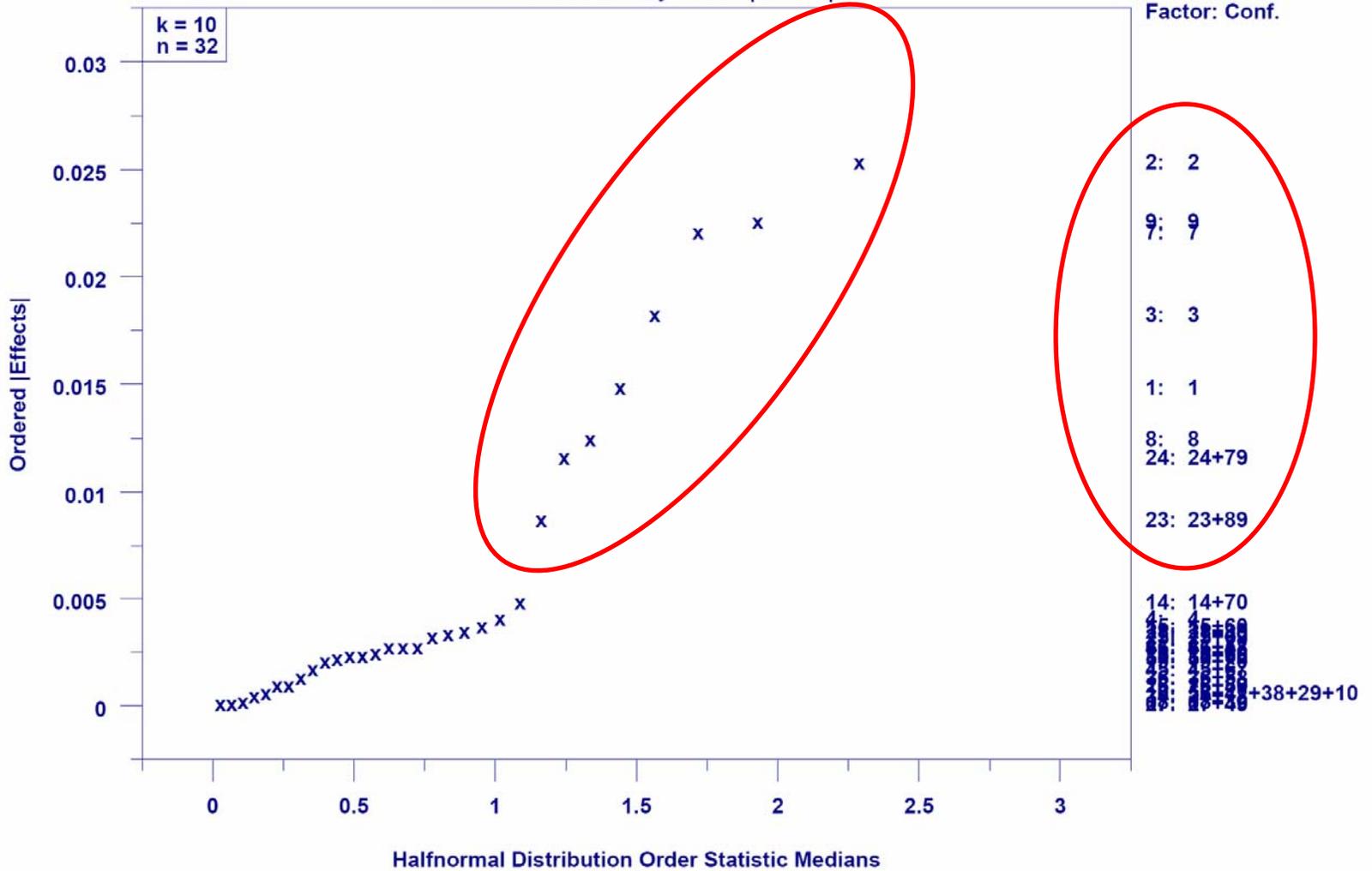
|Effects| Plot



Step 8

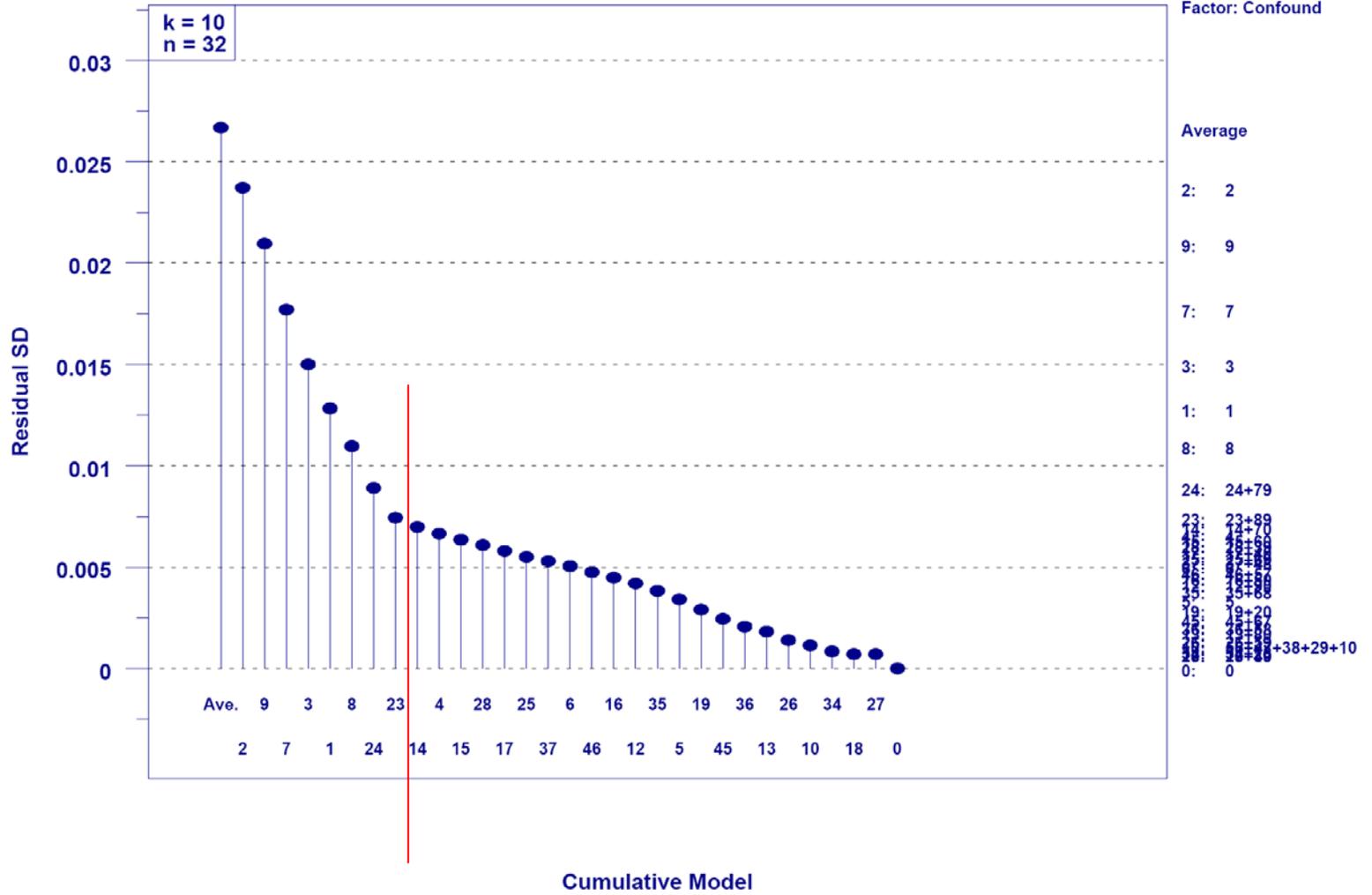
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

4. Response = Average Loss Rate per Interval
Halfnormal Probability Plot of |Effects|



Step 9

Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
 4. Response = Average Loss Rate per Interval
 Cumulative Residual SD Plot

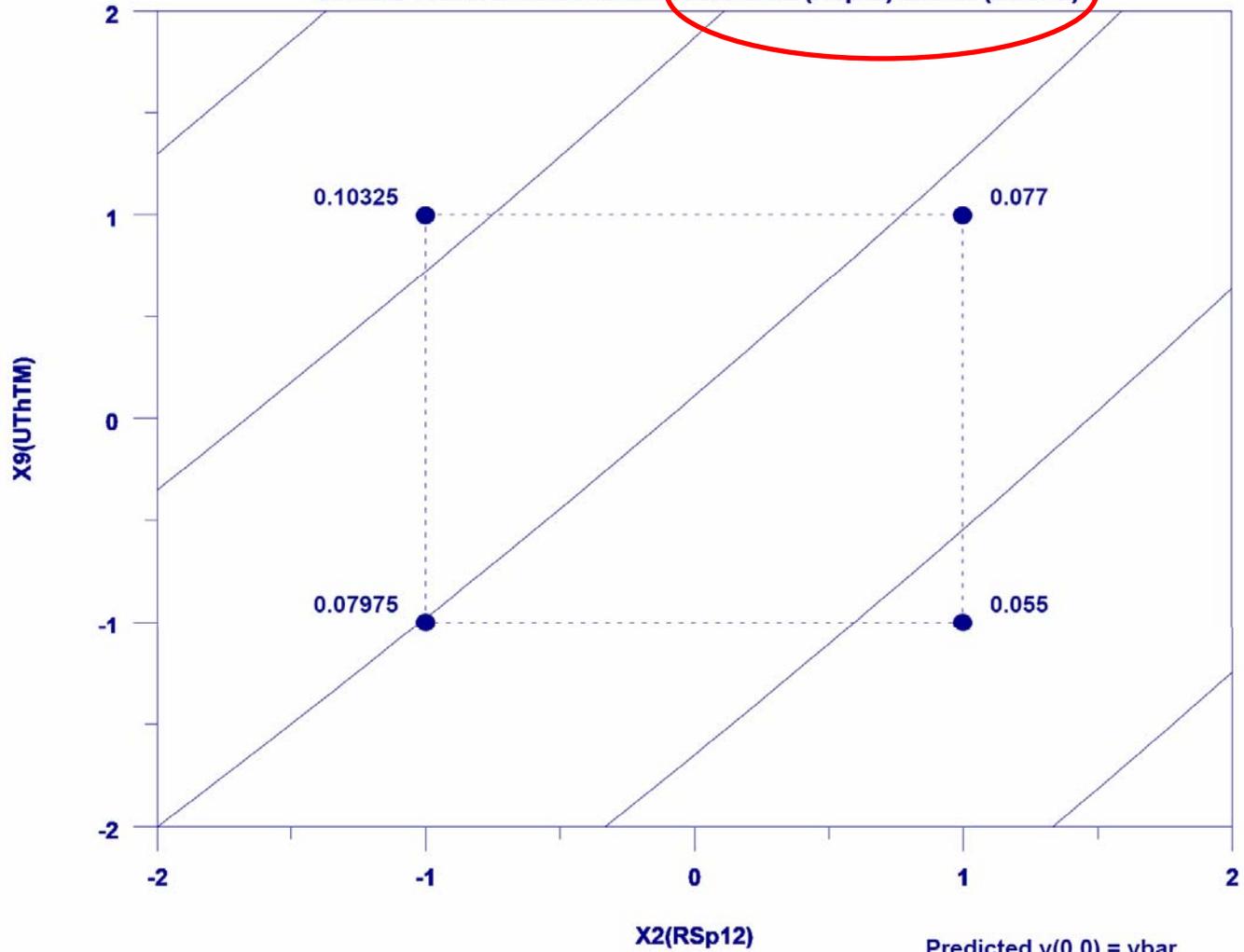


Step 10

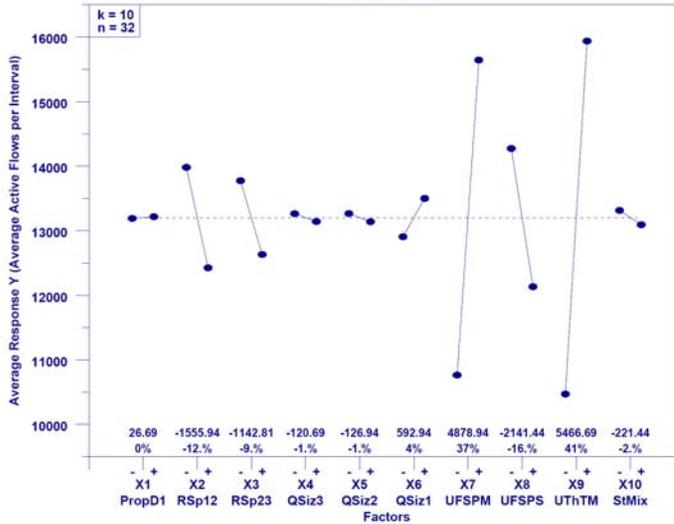
Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)

4. Response = Average Loss Rate per Interval

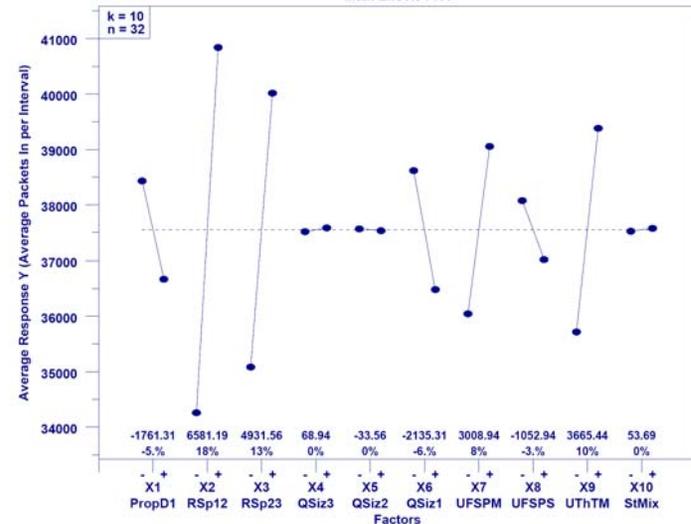
Contour Plot of the 2 Dominant Factors: X2 (RSp12) and X9 (UThTM)



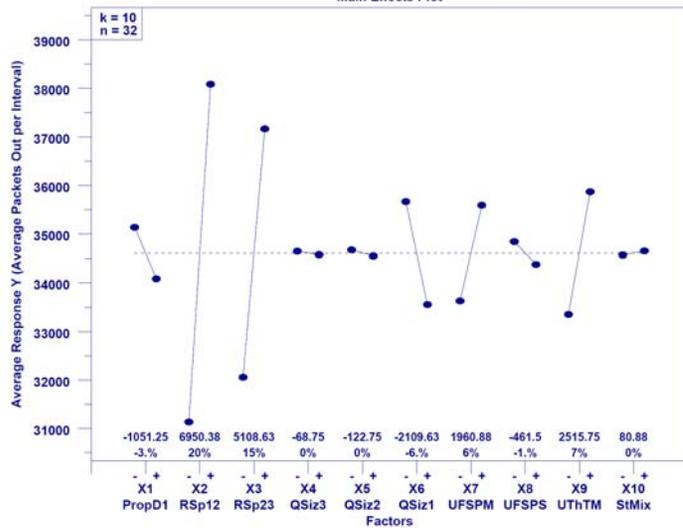
Step 3 Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
1. Response = Average Active Flows per Interval
Main Effects Plot



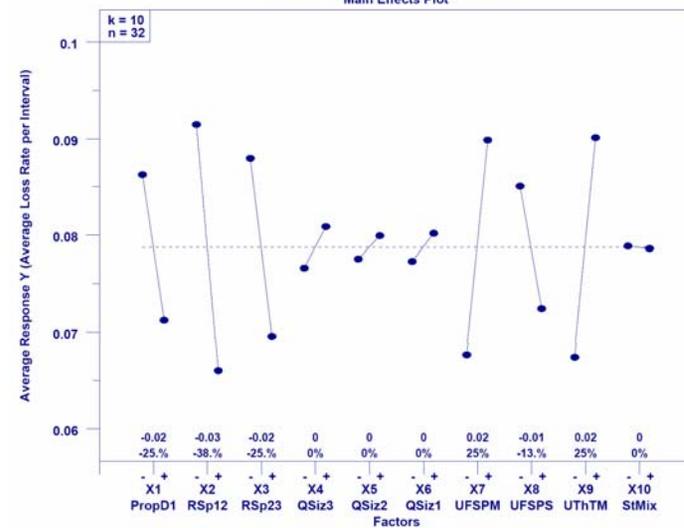
Step 3 Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
2. Response = Average Packets In per Interval
Main Effects Plot



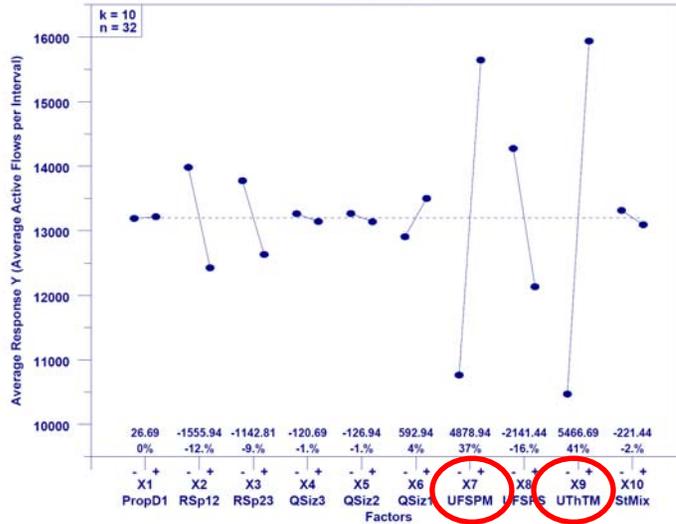
Step 3 Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
3. Response = Average Packets Out per Interval
Main Effects Plot



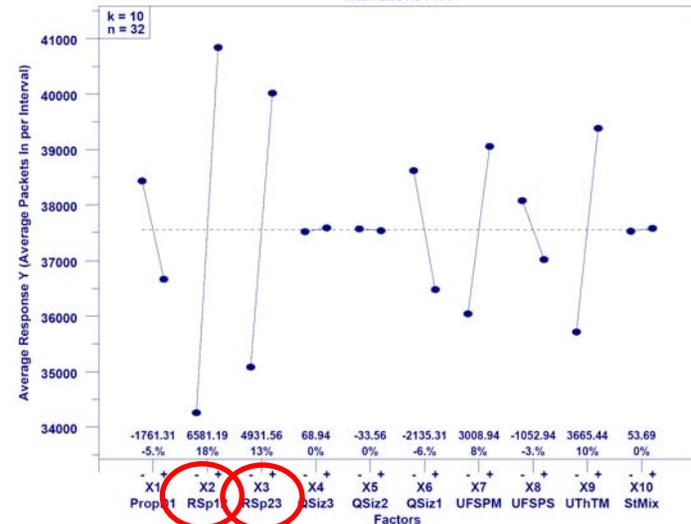
Step 3 Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
4. Response = Average Loss Rate per Interval
Main Effects Plot



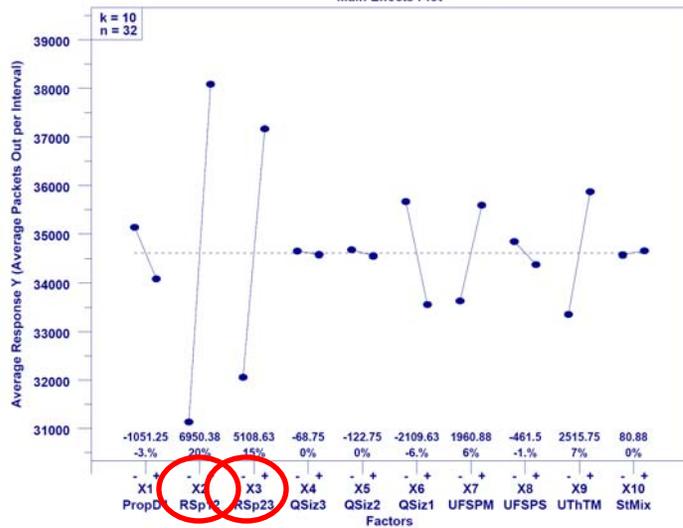
Step 3 Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
1. Response = Average Active Flows per Interval
Main Effects Plot



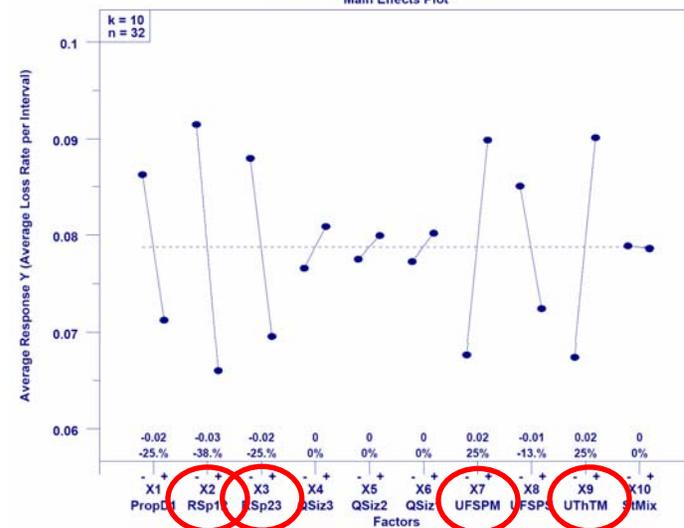
Step 3 Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
2. Response = Average Packets In per Interval
Main Effects Plot



Step 3 Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
3. Response = Average Packets Out per Interval
Main Effects Plot



Step 3 Abilene Network Model Sensitivity Analysis (k = 10, n = 32) (Kevin Mills) (05/22/07)
4. Response = Average Loss Rate per Interval
Main Effects Plot



Conclusion

- 1. Network Goal: insight & understanding*
- 2. Structured Stat approach provides a path for network science*
- 3. DEX is critically important component*
- 4. To achieve insight: Step 1= Sensitivity Analysis*
- 5. 2^{k-p} fractional factorial designs potent & efficient*
- 6. Insight: Flows from accompanying 10-step graphical analysis*