

Synthetic Load Injection

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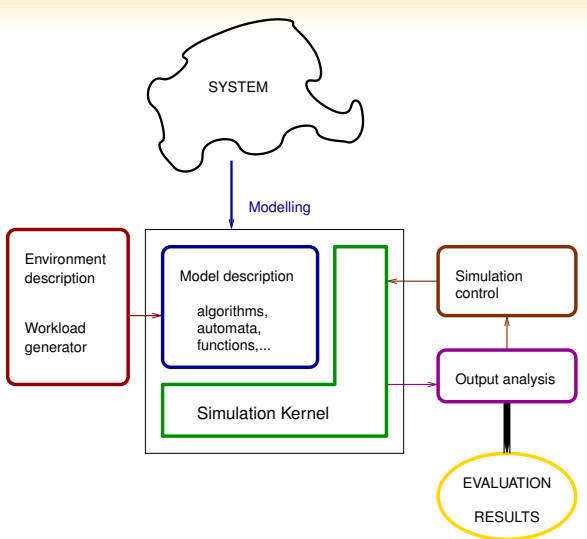
Outline

- 1 **Workload generation problem**
- 2 **Generating random objects**
- 3 **Generation of complex objects**
- 4 **Quantity generation**
- 5 **Synthesis**

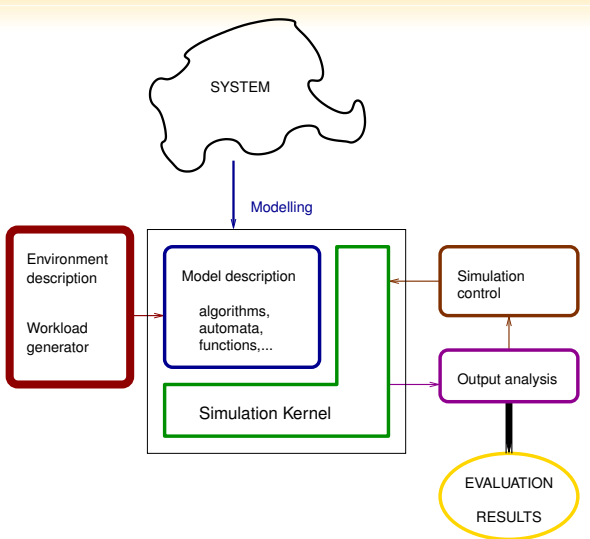
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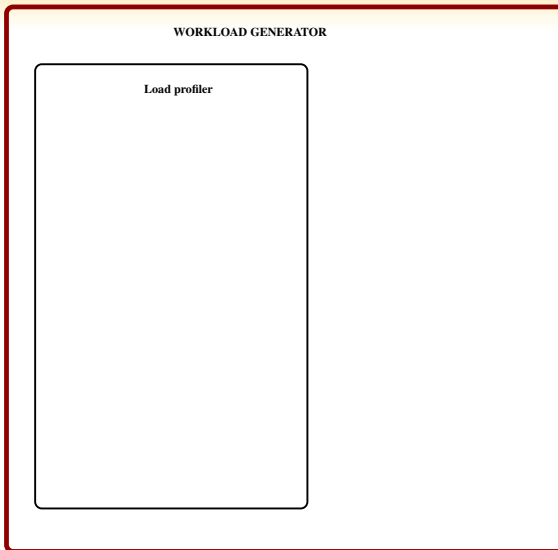
Workload generation problem



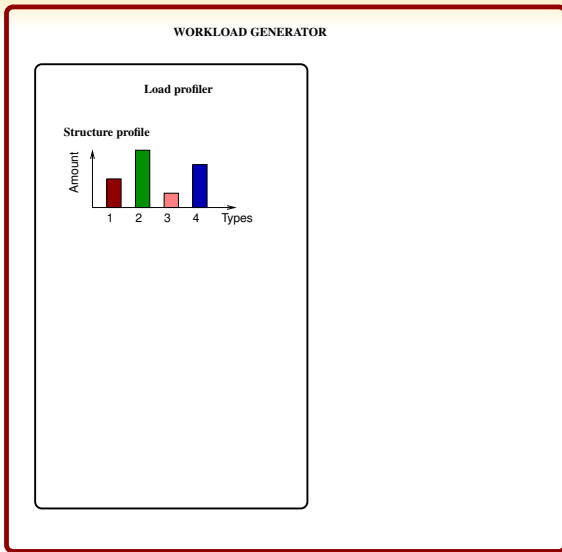
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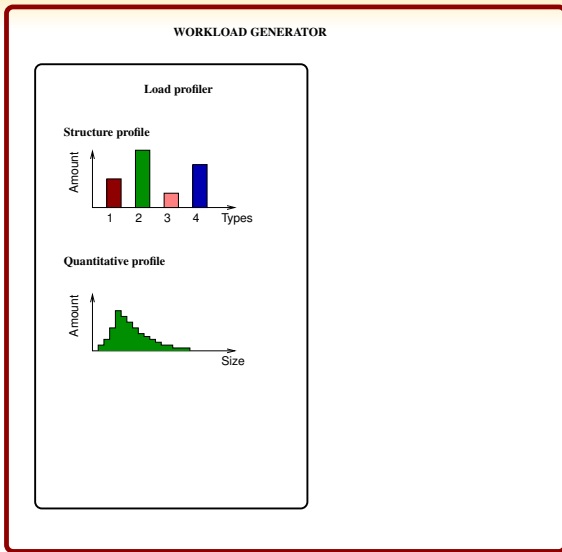
Workload generation problem (2)



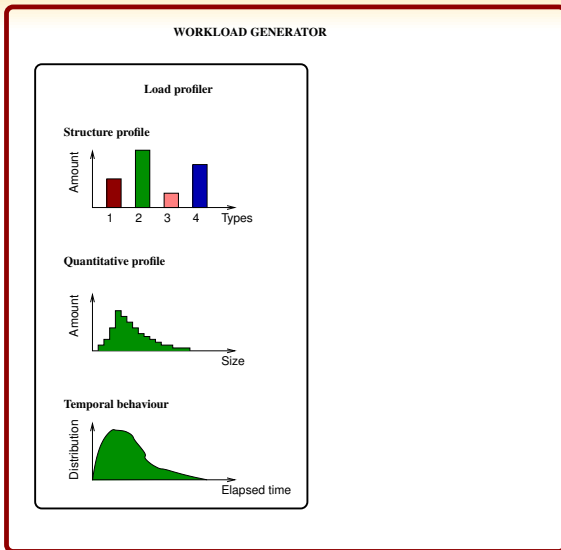
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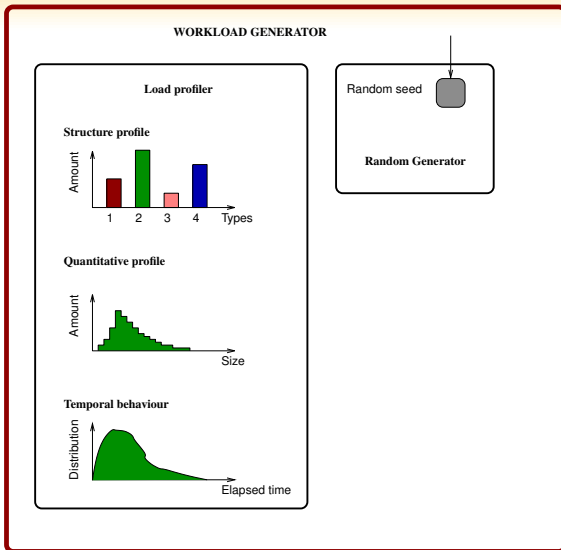
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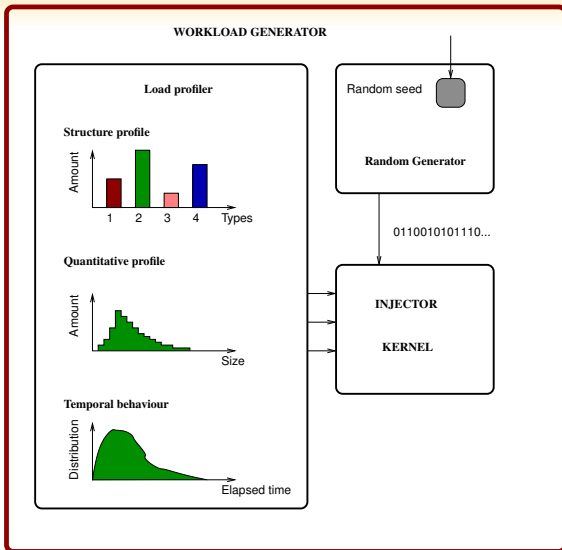
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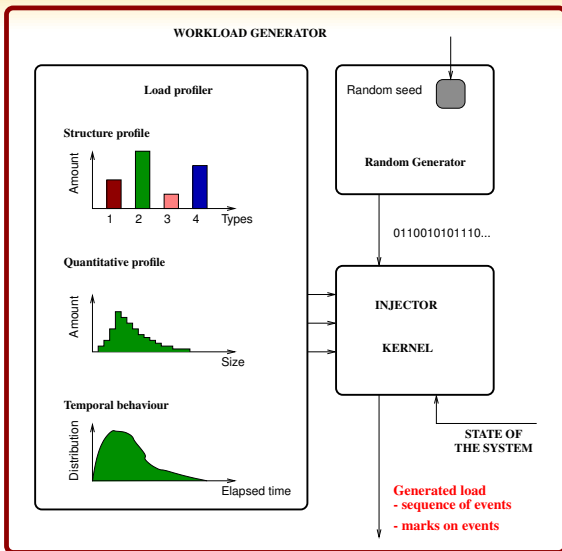
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Generating random objects

Denote by X the generated object (X is a random variable)
Distribution (proportion of observations, input of the load injector)

$$p_k = \mathbb{P}(X = k).$$

Remarks :

$$0 \leq p_i \leq 1; \quad \sum_k p_k = 1.$$

Expectation (average, mean)

$$\mathbb{E}X = \sum_k k \cdot \mathbb{P}(X = k) = \sum_k k p_k.$$

Variance and standard deviation

$$\text{Var}X = \sum_k (k - \mathbb{E}X)^2 \mathbb{P}(X = k) = \mathbb{E}X^2 - (\mathbb{E}X)^2.$$

$$\sigma(X) = \sqrt{\text{Var}X}.$$

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The random function

Random bit generator (see previous lecture)

drand48 manpage

double drand48(void) (48 bits encoded in 8 bytes)

The rand48() family of functions generates pseudo-random numbers using a linear congruential algorithm working on integers 48 bits in size. The particular formula employed is $r(n+1) = (a * r(n) + c) \bmod m$ where the default values are for the multiplicand $a = 0xfdeece66d = 25214903917$ and the addend $c = 0xb = 11$. The modulo is always fixed at $m = 2^{**} 48$. $r(0)$ is called the seed of the random number generator.

The sequence of returned values from a sequence of calls to the random function is modeled by a sequence of independent random variables uniformly distributed on the real interval $[0, 1[$.

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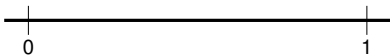
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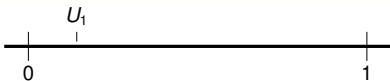
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All the difficulty is to find a function (an algorithm) that transforms the $[0, 1[$ in a set with a good probability conserving.

Example : flip a coin

```
u= r random()  
if u  $\leq \frac{1}{2}$  then  
    return Head  
else  
    return Tail  
end if
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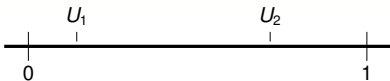
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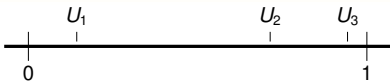
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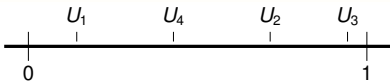
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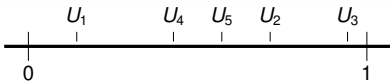
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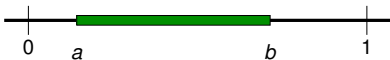
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$$\mathbb{P}(U \in [a, b]) = (b - a)$$

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Practical example : Web server

Types of request

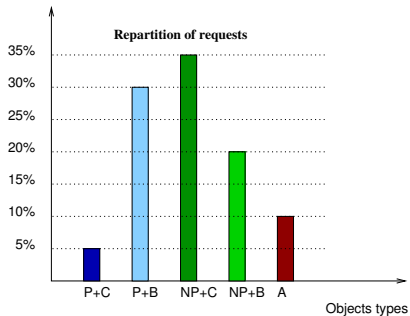
- 1 Professional customer, consult
- 2 Professional customer, purchase
- 3 Non professional customer, consult
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- 5 Administration

Build an algorithm that provides a set of requests according the observed distribution.

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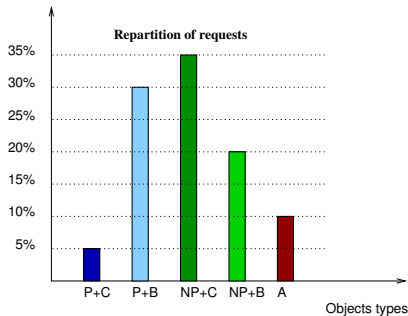


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Build an algorithm that provides a set of requests according the observed distribution.

Tabulation method

Pre-computation

$$p_k = \frac{m_k}{m} \text{ where } \sum_k m_k = m.$$

Create a table T with size m .
 Fill T such that m_k cells contains k .
 Computation cost : m steps
 Memory cost : m

Generation

Generate uniformly on the set
 $\{0, 1, \dots, m-1\}$
 Returns the value in the table
 Computation cost : $\mathcal{O}(1)$ step
 Memory cost : $\mathcal{O}(m)$

Table construction

```
i=0
for k=1, k ≤ K, k++ do
  for j=1, j ≤ mk, j++ do
    T[i]= k ; i=i+1 ;
  end for
end for
```

Generation algorithm

```
u= r random() ;
i= (int) floor(u*m)
return T[i]
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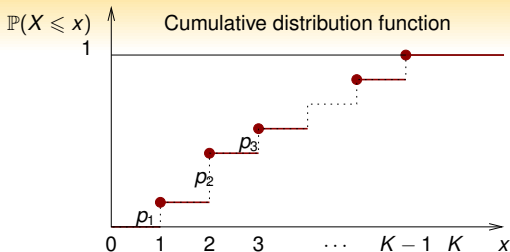
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Inverse of PDF



Generation

Divide $[0, 1[$ in intervals with length p_k
 Find the interval in which *Random* falls
 Returns the index of the interval
 Computation cost : $\mathcal{O}(\mathbb{E}X)$ steps
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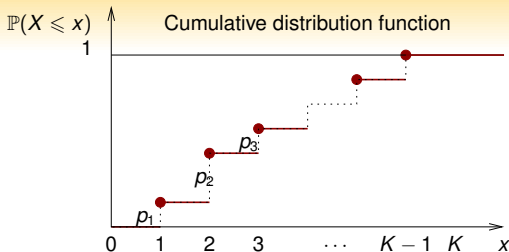
Inverse function algorithm

```

s=0 ; k=0 ;
u=random()
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Searching optimization

Optimization methods

- pre-compute the pdf in a table
- rank objects by decreasing probability
- use a dichotomy algorithm
- use a tree searching algorithm (optimality = Huffmann coding tree)

Comments

- Depends on the usage of the injector (repeated use or not)
- pre-computation usually $\mathcal{O}(K)$ could be huge
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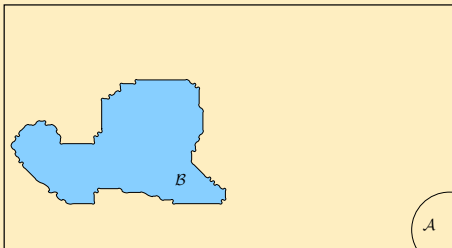
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Rejection technique

Base of the method

Generate uniformly on \mathcal{A} accept when point is in \mathcal{B} .



Rejection algorithm

```
repeat
  x = uniform-generate(A)
until x ∈ B
return x
```

Complexity

Acceptance probability

$$p_a = \frac{\text{Size}(B)}{\text{Size}(A)}$$

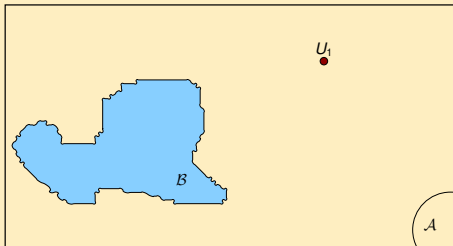
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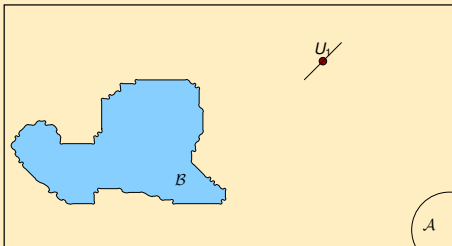
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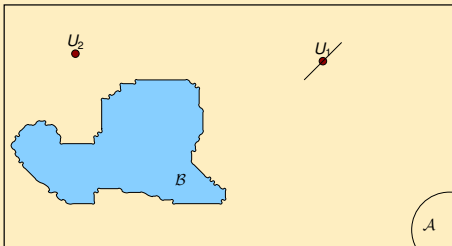
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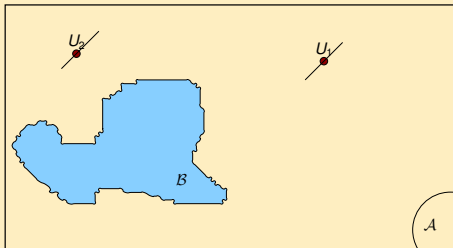
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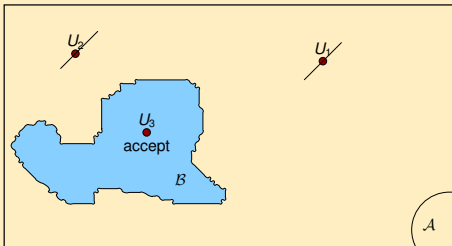
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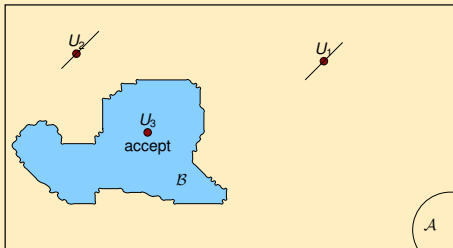
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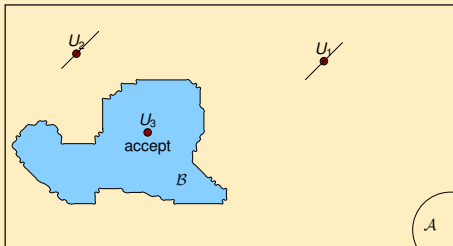
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Rejection technique

Rejection adaptation

K objects

$$h \geq \max_k p_k$$

Generate uniformly on the surface

$K \times h$

Accept if the point is under the distribution

Rejection algorithm

repeat

$k = \text{alea}(K)$

until Random . $h \leq p_k$

return k

$\text{alea}(K)$ generate uniformly a number in $\{1, \dots, K\}$

Complexity

Acceptance probability $p_a = \frac{1}{hK}$

N number of iterations $\mathbb{E}N = \frac{1}{p_a} = hK$.

Minimal complexity for $h^* = \max_k p_k$.

Uniform distribution \Rightarrow no rejection

Interest : distribution near the uniform distribution



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Aliasing technique

Combine uniform and alias value when rejection

Initialization

K objects

list $L=\emptyset, U=\emptyset$;

for $k=1$; $k \leq K$; $k++$ **do**

$P[k]=p_k$

if $P[k] \geq \frac{1}{K}$ **then**

$U=U+\{k\}$;

else

$L=L+\{k\}$;

end if

end for

Alias and threshold tables

while $L \neq \emptyset$ **do**

Extract $k \in L$

Extract $i \in U$

$S[k]=P[k]$

$A[k]=i$

$P[i] = P[i] - (\frac{1}{K}-P[k])$

if $P[i] \geq \frac{1}{K}$ **then**

$U=U+\{i\}$;

else

$L=L+\{i\}$;

end if

end while

Aliasing technique

Combine uniform and alias value when rejection

Initialization

```
K objects  
list  $L = \emptyset, U = \emptyset$  ;  
for  $k=1 ; k \leq K ; k++$  do  
   $P[k] = p_k$   
  if  $P[k] \geq \frac{1}{K}$  then  
     $U = U + \{k\}$  ;  
  else  
     $L = L + \{k\}$  ;  
  end if  
end for
```

Alias and threshold tables

```
while  $L \neq \emptyset$  do  
  Extract  $k \in L$   
  Extract  $i \in U$   
   $S[k] = P[k]$   
   $A[k] = i$   
   $P[i] = P[i] - (\frac{1}{K} - P[k])$   
  if  $P[i] \geq \frac{1}{K}$  then  
     $U = U + \{i\}$  ;  
  else  
     $L = L + \{i\}$  ;  
  end if  
end while
```

Aliasing technique : generation

Generation

```
k=alea(K)
if Random .  $\frac{1}{K} \leq S[k]$  then
  return k
else
  return A[k]
end if
```

Complexity

Computation time :

- $\mathcal{O}(K)$ for pre-computation
- $\mathcal{O}(1)$ for generation

Memory :

- threshold $\mathcal{O}(K)$ (real numbers as probability)
- alias $\mathcal{O}(K)$ (integers indexes in a tables)

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Outline

- 1 Workload generation problem
- 2 Generating random objects
- 3 Generation of complex objects**
- 4 Quantity generation
- 5 Synthesis

Generation of complex objects

Structured workload

- task graph
- sequence of pages
- route to destination
- ...

Structured environment

- Interconnection graph
- memory configuration
- repartition of sites on an area...
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Generate uniformly a set of k positions among n possibilities



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Route generation

Given a feed-forward communication network, generate uniformly a route between two nodes

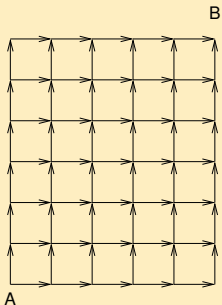
Manhattan topology

General topology

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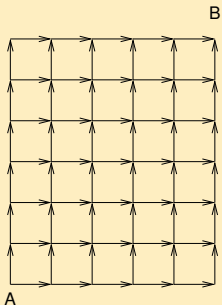


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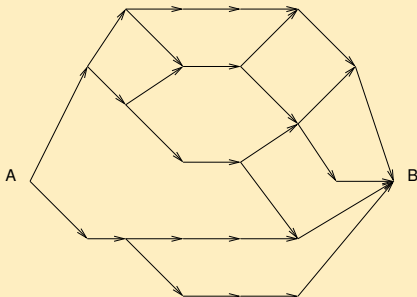
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General topology



Permutation generation

Given a size N of an array generate a uniform permutation of its elements.

Based on position

```
for i=1 ; i ≤ N-1 ; i++ do
  j=alea(N-i)
  {Generate uniformly on
   {0, 1, ..., N - i} }
  Exchange(i,i+j)
end for
```

Based on value

```
Generate_Permutation(N-1)
j=alea(N)
{Generate uniformly on
 {1, ..., N} }
for i=N ; i > j ; j- - do
  Exchange(i,i-i)
end for
T[j]=N
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Binary tree generation

Given a size N generate a binary tree uniformly on the set of trees with N nodes

Uniform node decomposition

Recursive algorithm

```
tree Generate_tree(integer N)
if N=0 then
  return empty_tree
else
  q=alea(0,N-1)
  TL=Generate_tree(q)
  TR=Generate_tree(N-1-q)
  T=Join(TL,TR)
  return T
end if
```

Non uniform

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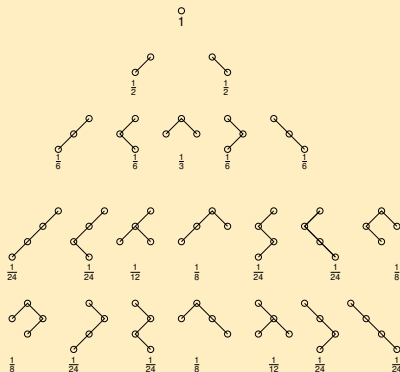
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Non uniform



Uniform binary tree generation

Catalan's numbers

Recursion equation

$$C_0 = C_1 = 1;$$

$$C_N = \sum_{q=0}^{N-1} C_q C_{N-1-q}.$$

Then

$$1 = \sum_{q=0}^{N-1} \frac{C_q C_{N-1-q}}{C_N} = \sum_{q=0}^{N-1} p_{N,q}.$$

$$C_N = \frac{1}{N+1} \binom{2N}{N}$$

Uniform generation

```

tree Generate_tree(integer N)
if N=0 then
  return empty_tree
else
  q=Generate(pN,0, ..., pN,N-1)
  TL=Generate_tree(q)
  TR=Generate_tree(N-1-q)
  T=Join(TL,TR)
  return T
end if

```

Pre-computation of the $p_{N,q}$

Uniform binary tree generation

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tree Generate_tree(integer N)
```

```
  if N=0 then
```

```
    return empty_tree
```

```
  else
```

```
    q=Generate( $p_{N,0}, \dots, p_{N,N-1}$ )
```

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```
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```
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Pre-computation of the $p_{N,q}$

Outline

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Generation of length, duration,...

The workload is defined by :

- type
- structure
- amount of work
- time distribution

- service duration
- communication time
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Generation of continuous variates

From a probability density, generate samples of variates in a continuous state space.

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Generating random quantities

Denote by X the object size (X is a real valued random variable)

Distribution density

$$f(x)dx = \mathbb{P}(X \in [x, x + dx]).$$

Remarks :

$$0 \leq f(x); \quad \int f(x)dx = 1.$$

Expectation (average, mean)

$$\mathbb{E}X = \int xf(x)dx.$$

Variance and standard deviation

$$\text{Var}X = \int (x - \mathbb{E}X)^2 f(x)dx = \mathbb{E}X^2 - (\mathbb{E}X)^2.$$

$$\sigma(X) = \sqrt{\text{Var}X}.$$

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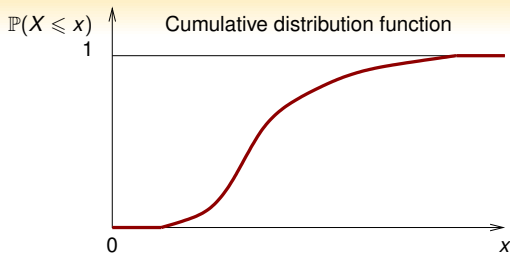
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Inverse of CDF



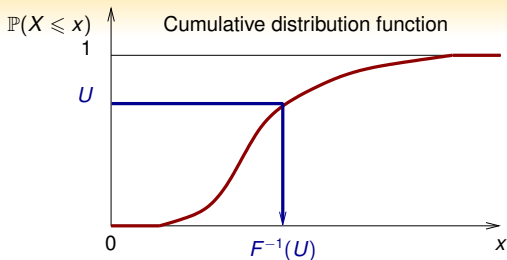
Let $X = F^{-1}(U)$

$$\mathbb{P}(X \leq x) = \mathbb{P}(F^{-1}(U) \leq x) = \mathbb{P}(U \leq F(x)) = F(x).$$

Classic distribution

- Uniform on $[a, b]$: $F^{-1}(u) = a + (b - a) \cdot u$
- Exponential, rate λ : $F^{-1}(u) = \frac{1}{\lambda} \log(1 - u)$
- Pareto, Weibul, ...

Inverse of CDF



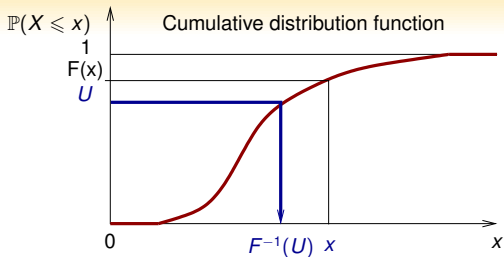
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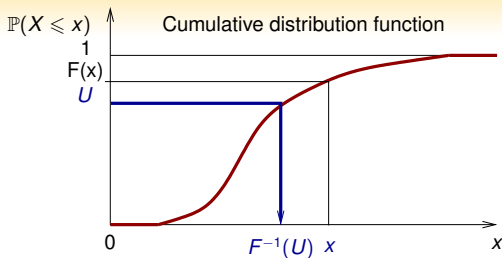
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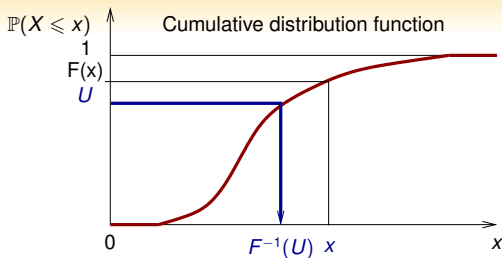
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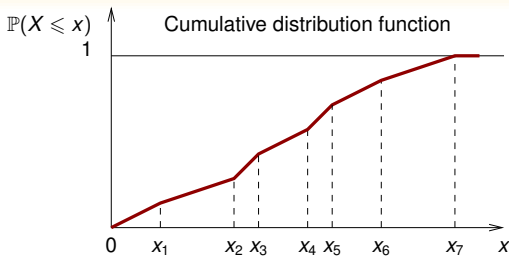
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Inverse of CDF : empirical data

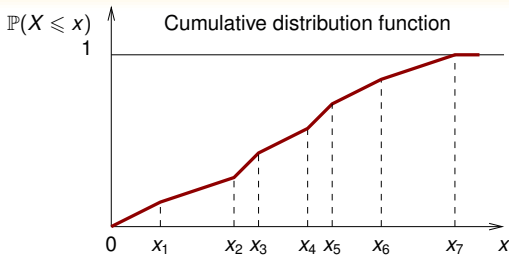


Set of observed values (sorted) x_1, \dots, x_N , x_0 fixed by hand

```
j=alea(1,N)
x=xj-1 + (xj - xj-1).random
return x
```

Linear interpolation Extensions : fit with middle of intervals,
polynomial interpolation

Inverse of CDF : empirical data



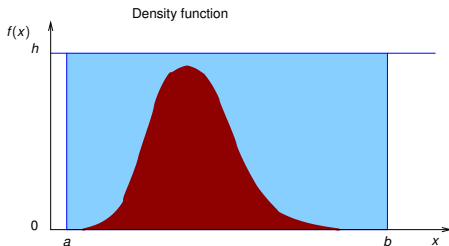
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polynomial interpolation

Rejection

Bounded density on a bounded interval



The rejection algorithm

repeat

$x = \text{Uniform}(a, b)$

$y = \text{Uniform}(0, h)$

until $y \leq f(x)$

return x

Complexity

Acceptance probability $p_a = \frac{1}{h \cdot (b-a)}$

Mean number of iterations :

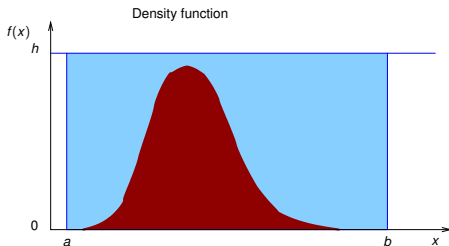
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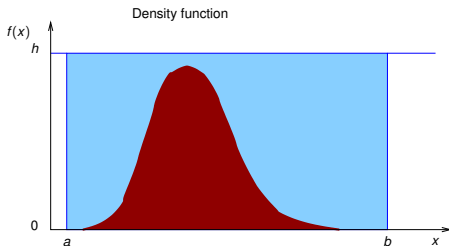
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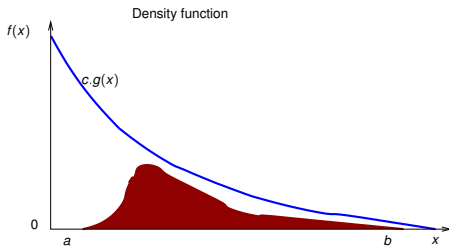
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$f(x) \leq c.g(x)$ and there is a generator for g density



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Complexity

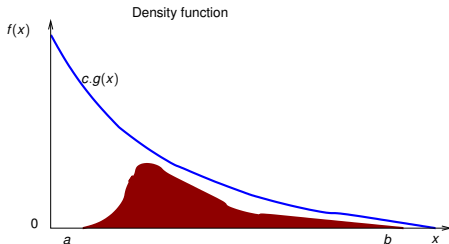
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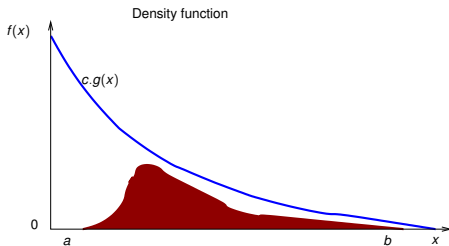
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Synthesis

Characterization of the load :

- 1 Types
- 2 Structure
- 3 Quantificaton

Statistical description :

- empirical data : histograms, samples
- models (law of probability, classical distributions : uniform, exponential, erlang,...)
- bootstrapping

Validation of the workload generator : samples + statistical tests

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