

Watching Traffic for an Anomaly: Data Visualization using Dimensionality Reduction



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Workshop on Internet Signal Processing

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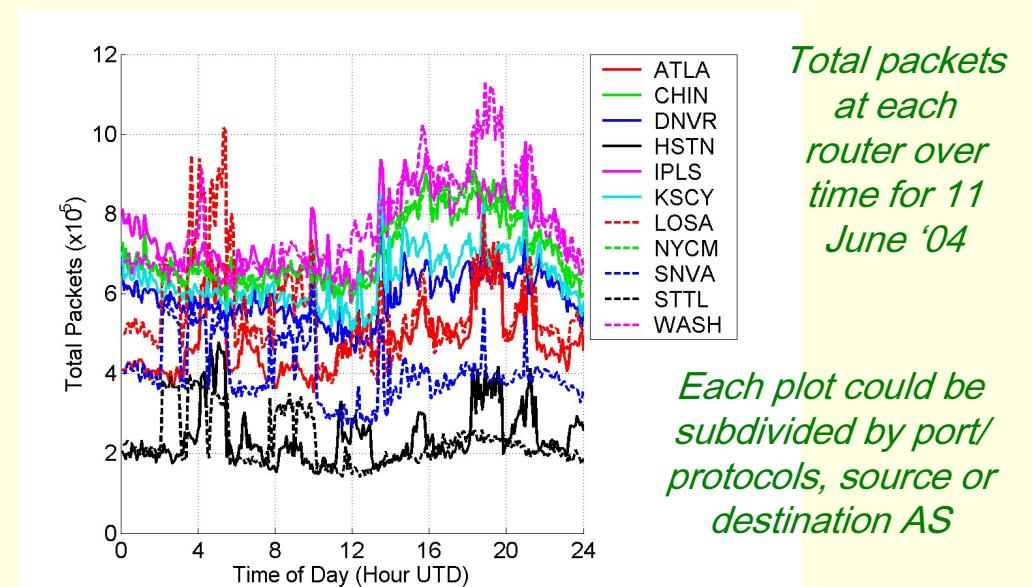
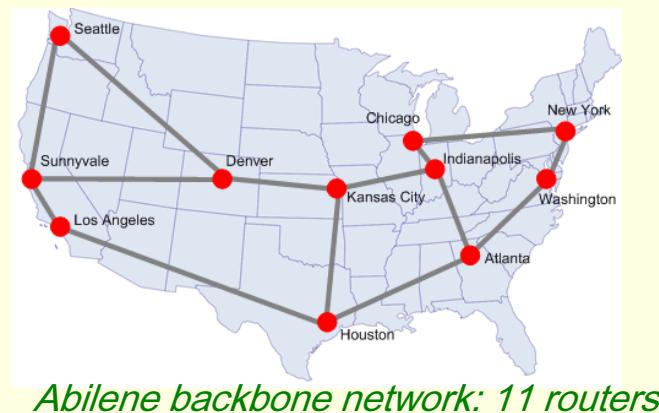
Problem Formulation

- ‘Bad’ events change traffic over space & time
 - How do you see spatial & temporal characteristics?
- Motivation: Watch changing correlations over space
 - Map the routers based on traffic data ‘closeness’
 - Very close routers = very high correlation
- Goals:
 1. Show dramatic changes in correlation
 2. Show ‘where’ to look in an anomaly



Traffic Measurements

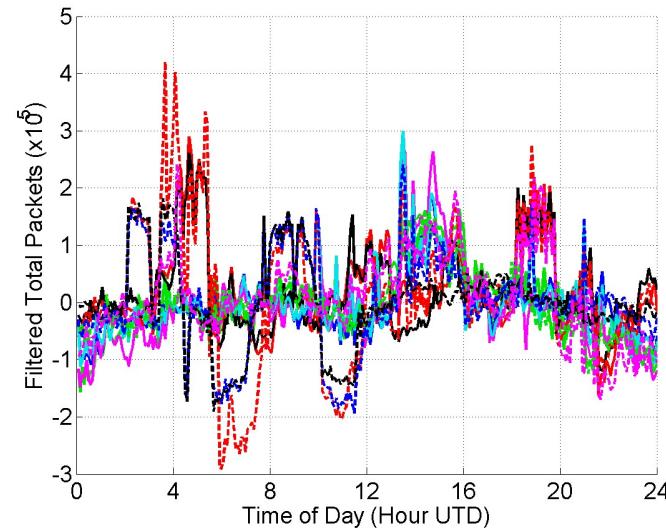
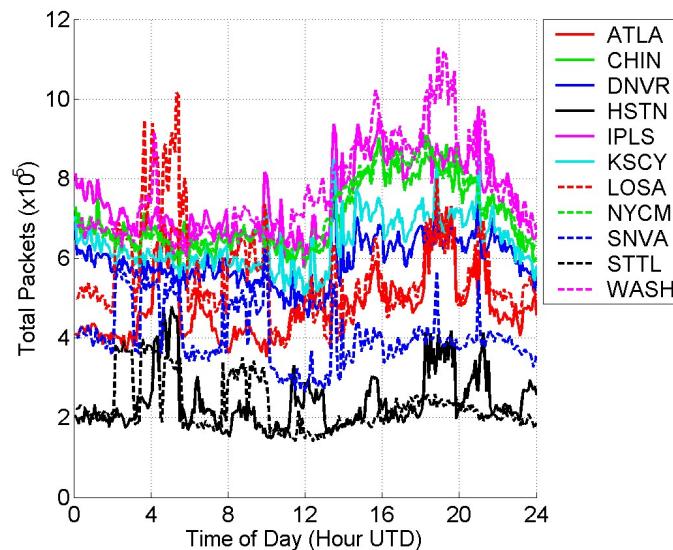
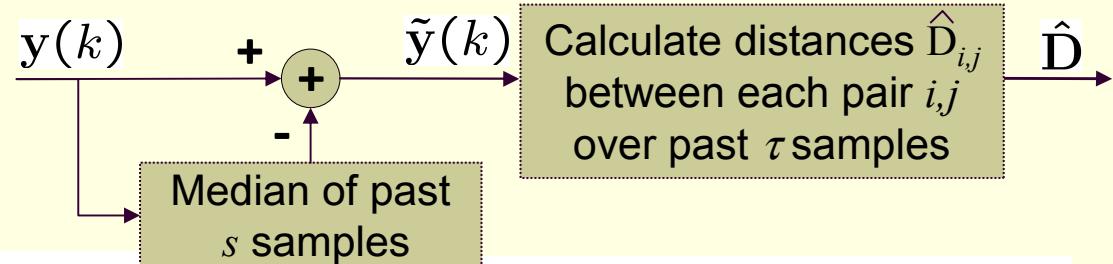
- From NetFlow, aggregate traffic in $\Delta=5$ min intervals
 - Total Packets, Flows or Octets
 - By Port/Protocol (eg. top few appls.)
 - By Source or Destn AS
- Multidim. vector meas't possible at each router, time





Approach and Methodology

1. Filter traffic data to remove running mean



2. Estimate distances using L_2 norm (τ past):
Or another decreasing fcn of the correlation

$$\hat{D}_{i,j}^2 = \sum_{t=k-\tau+1}^k \|\tilde{y}_i(t) - \tilde{y}_j(t)\|^2$$



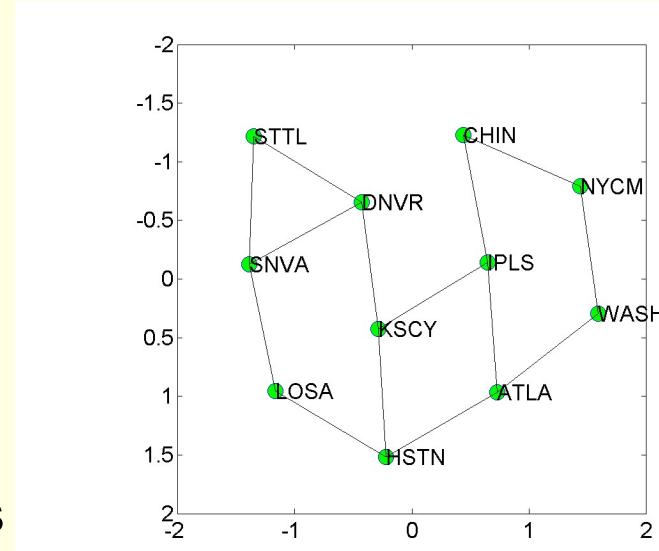
Approach and Methodology

3. Pick non-zero weights $w_{i,j}$ for K nearest-neighbors: Eg. $e^{-\gamma \hat{D}_{i,j}}$
4. Find coordinates $\{\mathbf{z}_k\}_k$ which minimize the weighted cost function:

$$\arg \min_{\{\mathbf{z}_i\}} \left\{ \sum_{i,j} w_{i,j} \frac{(\|\mathbf{z}_i - \mathbf{z}_j\| - \hat{D}_{i,j})^2}{\text{Weight}} + \sum_k r_k \|\mathbf{z}_k - \bar{\mathbf{z}}_k\|^2 \right\}$$

Weight *Stress* *Weight* *Prior*

- Distributed, Weighted Multidimensional Scaling (dwMDS)
 - Localized data sharing
 - Weights distances according to expected accuracy
 - Distributed minimization
 - Majorization method guarantees improvement at each round

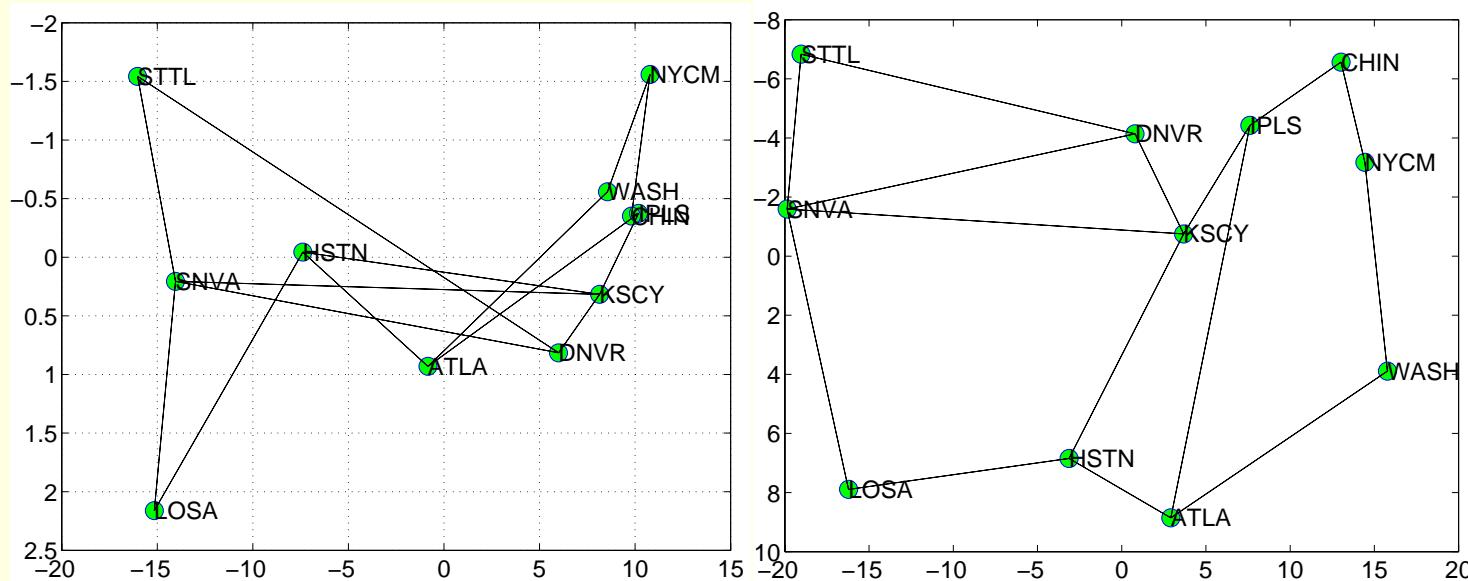


*Example Prior on coordinates:
equal-distance links*



Preliminary Results

- June 11, 2004: For $\tau = 288$ data plotted previously



- MDS-generated map



*MDS overly weights
long-range distances*

- dwMDS-generated map

$$(r = 0, K = 5, w_{ij} = 1)$$



Validation

- Video of 6 – 12 June '04
 - 16 hour memory (200-dim vectors)
 - New map estimated each 20 minutes

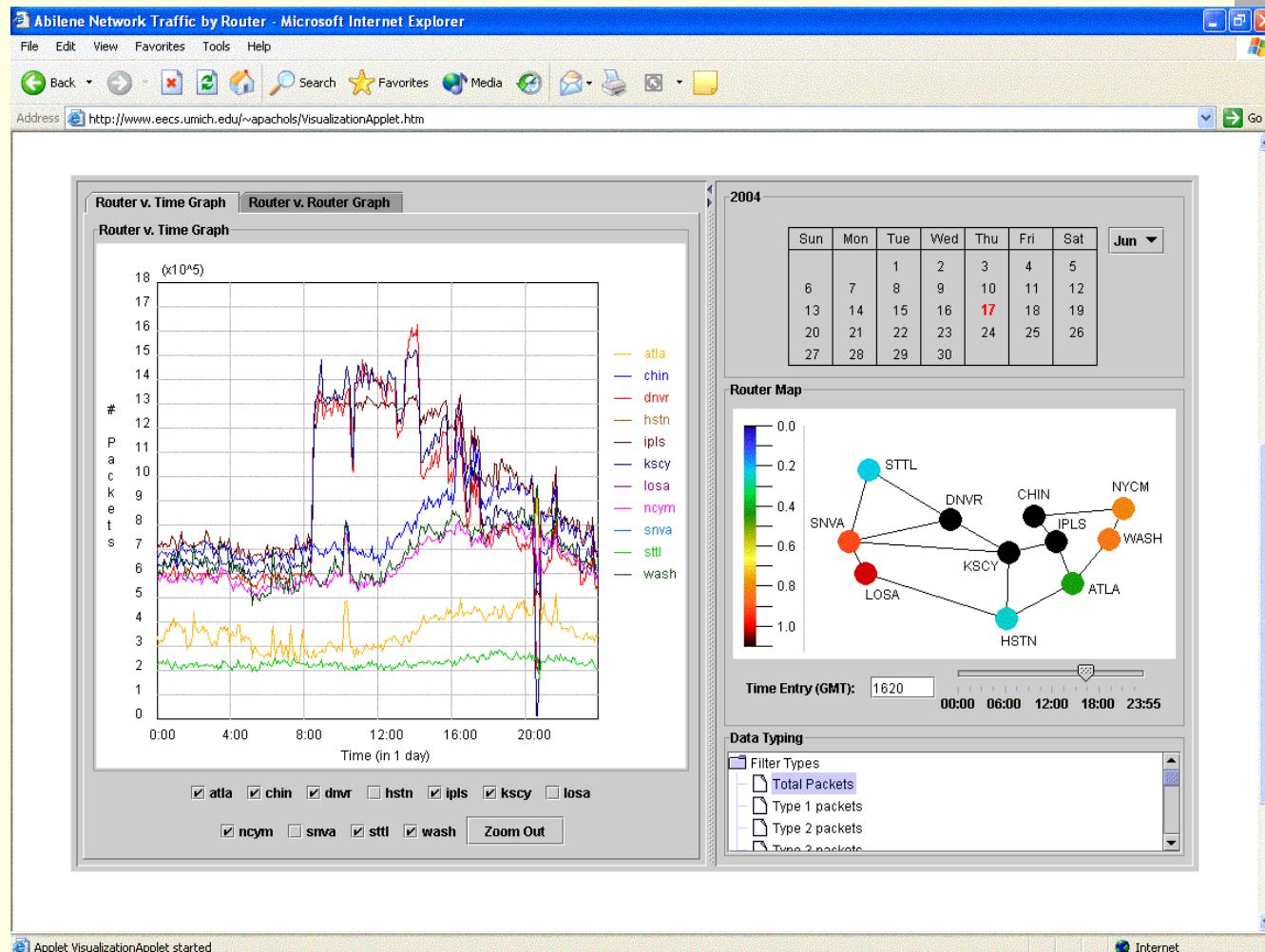


Next Steps

- Apply to larger networks
 - Test K -nearest-neighbors, distributed calculation
- Use higher-dimensional data
 - Visualization becomes more important as dim. Increases
 - Change in distribution of traffic will affect map
 - Eg: Flows, Octets, and Packets
 - Eg: Top n Applications (like FlowScan)
 - Eg: Source/Dest AS
 - Eg: Link data or OD-flow data vs. router data
 - Use Transformed Data (Wavelet, Spectral, ...)
- Verify vs. known anomalies
- Implement in real-time web Applet



Space-Time Visualization Applet



Plan:
Implement
the dynamic
correlation-
map in an
accessible,
multifunction
visualization
tool.

- <http://www.eecs.umich.edu/~apachols/VisualizationApplet.htm> Try it!