

# Detecting Shared Congestion of Flows Via End-to-end Measurement \*

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## Abstract

Current Internet congestion control protocols operate independently on a per-flow basis. Recent work has demonstrated that cooperative congestion control strategies between flows can improve performance for a variety of applications, ranging from aggregated TCP transmissions to multiple-sender multicast applications. However, in order for this cooperation to be effective, one must first identify the flows that are congested at the same set of resources. In this paper, we present techniques based on loss or delay observations at end-hosts to infer whether or not two flows experiencing congestion are congested at the same network resources. We validate these techniques via queueing analysis, simulation, and experimentation within the Internet.

## 1 Introduction

The recent success of the Internet arguably stems from the philosophy that complexity should be relegated to the endpoints of the network. In the Internet, data is transmitted using only best-effort service, with reliability and congestion control being implemented only within the Internet's end-systems. Current approaches to congestion control, such as those incorporated into TCP and those proposed for multicast congestion control, have a sender regulate its transmission rate *independently* from other senders, based on feedback (typically loss indications) received from its receiver(s).

Recent work has demonstrated that *cooperative* congestion control strategies among different sessions or among different senders in a single session (in the case of multicast) can improve performance for a variety of applications, ranging from aggregated TCP transmissions to multiple-sender multicast applications:

- The benefits of performing congestion control over *flow aggregates* are explored in [1, 2]. Here, an aggregate consists of a set of flows that are treated as a single, virtual flow for the purposes of congestion control. For example, in the presence of contention, a WWW session with multiple on-going (TCP and/or continuous media) streams that interfere with each other over a common bottleneck might choose to optimize session utility by more drastically reducing the rate of one session in the face of congestion, while only slightly decreasing the rate of another. The server's aggregate session rate remains the same as if each session was treated as an isolated TCP session, but the rate of the individual sessions within the aggregate can vary (from what would be achieved under vanilla TCP) according to server policy.

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- In many-to-one or many-to-many applications, a receiver within a single “session” may receive data from multiple senders. When a receiver detects congestion, the specific actions taken by the senders to reduce their transmission rates should depend upon whether or not the senders share a common resource bottleneck on the path to that receiver. Distributed gaming [3], teleconferencing, and accessing data in parallel from multiple mirror sites simultaneously [4] are examples of such applications.

A key technical issue underlying both of these scenarios is the ability to detect whether two “flows” (whether individual unicast sessions, or different senders within a single multicast session) share a common resource bottleneck. *In this paper, we address the fundamental issue of detecting shared points of congestion among flows.* Informally, the *point of congestion* (or **POC** for short) for two flows is the same when the same set of resources (e.g., routers) are dropping or excessively delaying packets from both flows due to backup and/or overflowing of queues. *We present two techniques that operate on an end-to-end basis and use only end-system observations to detect whether or not a pair of flows experiences a common POC.* One technique uses observations of packet losses to identify whether or not packets are being dropped at the same POC. A second uses observations of end-to-end delays, computed between end-hosts whose clocks need not be synchronized, to identify whether or not packets are experiencing significant delays at the same POC. These techniques assume that the flows share a common end-point, i.e., it is either the case that flow sources are co-located, or that flow receivers are co-located.

The key idea underlying the techniques presented in this paper is the fact that adjacent packets in the same flow experience some amount of correlation in loss and delay as they necessarily share any POCs. It follows that if two flows have the same POC, then adjacent packets in the two flows should similarly experience some amount of correlation. However, values of standard quantitative measures of correlation, such as correlation coefficients, depend on several factors, such as the rate of the flows, the amount of background (cross) traffic that passes through the flows’ POCs, and the POCs’ processing capabilities. Hence, the standard measures of correlation exhibited both within a flow and between flows that have the same POC differ under different network conditions. This makes it difficult to use these values directly to determine whether or not two flows share a common POC. Our novel insight is to construct a measure of correlation between flows and a measure of correlation within a flow with the following property: the measure between flows is greater than the measure within a flow if and only if the flows share the same POC. We call this method of identifying whether or not two flows share a POC a *comparison test*, and demonstrate how measures similar to those used within our comparison tests can also be used to estimate the “level” of sharing between two flows in cases where flows can have multiple POCs, some of which are shared, and some of which are not.

We first use traditional queueing models to prove that, in theory, our comparison tests can identify whether or not a POC is shared. Next, we use simulation to examine the performance of the comparison tests in more practical settings, where background traffic in the network consists of TCP and exponential on-off sources. We show that over time, (as the number of packet samples increases), the comparison tests always correctly identify whether or not the POC is shared, and that the techniques based on delay converge an order of magnitude faster than those based on loss. Last, we demonstrate the performance of the tests in practice using actual network traces over simple topology configurations.

To our knowledge, there is no published work that presents techniques for detecting flows that are congested at the same point. In [5], the authors identify potential benefits of having separate end-systems share locally observed statistics, such as available bandwidth and loss rate. It is observed in [6] that a comparison of IP addresses might be of assistance in determining which flows share bottlenecks, but the work subsequently states, “Determining a better estimate of which flows share a bottleneck is an open problem.” While [1] and [2] demonstrate the value of performing congestion control over flow aggregates, [2] considers the detection of shared POCs to be future work, while the aggregated flows in [1] are limited to those having identical source-to-destination network paths: this significantly restricts the set of flows that can be aggregated. At a recent workshop, Padmanabhan demonstrated that only flows sharing a point of congestion exhibit high correlation in packet delay, and hypothesized that this correlation could be

used to make such a detection [7]. A recent project report by Katabi et al [8] presents a clever entropy-based technique to partition a set of unicast receivers at the same end-system into clusters that share a common bottleneck. Their technique is very efficient in the number of packets needed to accurately perform the clustering, and is robust when the bandwidth to the end-host constitutes at least 20% of the bandwidth at the bottleneck (i.e., light background traffic). In comparison, our loss-based techniques require more packet transmissions, but our delay-based techniques require a similar number of packet transmissions to Katabi’s technique. Our techniques do not scale as easily to large receiver sets. However, our techniques remain robust under heavier background traffic loads, and can also detect shared POCs among flows in which the senders, and not the receivers are co-located.

Our work differs significantly from previous work that, using multicast loss traces, infers network characteristics, such as multicast tree topology and the loss rates on individual links within the network. The work by Ratnasamy et al [9] and that of the MINC project [10] require transmission of multicast probes. Their approaches identify a shared POC among receivers receiving from a single source, relying on the fact that a multicast router forwards a packet on either all or none of the downstream links that are requesting the multicast transmission. These approaches are not designed for the case when flow senders are not co-located. Furthermore, because the end-to-end multicast route between a source and receiver can differ substantially from the unicast route between the same end-points, results pertaining to shared POCs based on the multicast route need not apply to unicast traffic.

There are several practical issues that we identify in this paper as open areas of research and do not solve; these require further consideration before our techniques can or should be applied within an operational network for the purposes of congestion control. Our goal in this paper is to make a fundamental first step in solving the problem of congestion control for aggregated streams.

The remainder of the paper proceeds as follows. Section 2 overviews the two testing techniques for performing the detection of a shared POC, and provides a high-level intuition as to why the techniques work. Section 3 presents queuing analyses that demonstrate the effectiveness of the tests using theoretical models of the POCs. Section 4 presents simulation results that demonstrate the performance of the techniques under more realistic traffic conditions. Section 5 demonstrates extensions to the techniques that quantify the “level” to which a pair of flows share POCs. Section 6 presents results of experiments conducted over the Internet. Section 7 briefly discusses some open issues. Last, Section 8 concludes the paper.

## 2 Technique Description

In this section, we present two techniques, the *loss-corr* technique and the *delay-corr* technique, that respectively use loss and delay measurements at receivers to determine whether or not a pair of sessions (a.k.a. flows) have the same POC. The POC for a flow is the set of locations (routers) at which the flow’s packets are lost or experience excessive queuing delay. We say we are *testing* two flows when we are trying to identify whether or not they have the same POC. For conciseness, we say that two flows *share congestion* if their POCs are identical, and that flows *do not share congestion* if the intersection of their POCs is empty. In this section, we assume that the flows’ POCs are either identical or mutually exclusive, which means that the question, “Do flow A and flow B share congestion?” can be answered with a simple “yes” or “no”. Later in the paper we address how to handle cases where two flows’ POCs can partially overlap.

Our findings are that the delay-corr technique converges in much less time to the correct hypothesis than the loss-corr technique. However, there are two reasons why an application might prefer to use a technique that generates estimates using only loss statistics:

- The delay-corr technique requires timestamping of packets. We have noticed in our experimental results that performing the timestamping at the user-level is sufficient, but becomes less reliable if the hosts are heavily loaded. Thus,

the delay-corr technique requires more resources than the loss-corr technique.

- Heavy delay congestion is likely to manifest itself in routers with larger queues, whereas heavy loss congestion is likely to manifest itself in routers with smaller queues. While we suspect that the POC is often the same for both forms of congestion, this need not be the case. Thus, the best way to determine that the POC that causes loss is shared is to apply the loss-corr technique (and wait the extra time). Similarly, the best way to ensure that the POC that causes delay is shared is to apply the delay-corr technique (and use the additional resources).

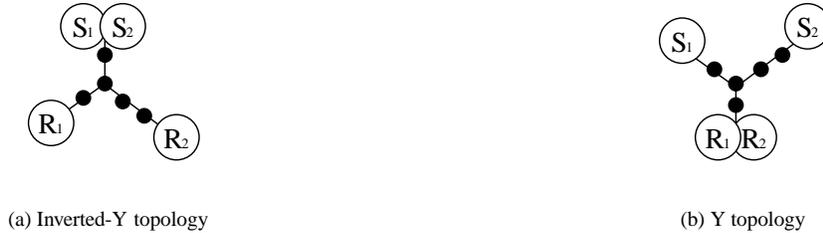


Figure 1: Virtual topologies

We consider only topologies in which either the pair of senders or the pair of receivers of both flows are co-located at the same host. This assumption does restrict the set of pairs that can be considered. However, as compared to a randomly chosen pair of flows for which neither the senders nor the receivers are co-located, flows that have at least one set of co-located hosts i) are easily located from the point of co-location, ii) are more likely to share congestion, since portions of their paths are guaranteed to overlap, and iii) require less communication overhead (i.e., they can communicate over a LAN) to perform aggregated congestion control.

Figure 1 gives a pictorial representation of sample topologies formed from the paths of the two flows with co-located hosts.  $S_1$  and  $S_2$  are the senders of the two flows,  $R_1$  and  $R_2$  are the two receivers, and the little black balls are routers at the intermediate hops. In the *Inverted-Y* topology (Figure 1(a)), the senders are co-located. Packets transmitted by the senders traverse a set of common links up to some point in the network, after which the flows travel along separate paths. In the *Y* topology (Figure 1(b)), the receivers are co-located. Packets transmitted by the senders initially traverse a separate set of links. At some point along each flow’s data-path, the flows meet and the remaining path to the receivers is identical.

A shared POC exists if congestion occurs along the top portion of the inverted-Y topology, or along the bottom portion of the Y topology. We assume that in the Y (Inverted-Y) topology, after the flows’ paths are joined (deviate), they do not deviate (re-join). Otherwise, the order of packet arrivals (departures) could differ substantially from what is observed at a shared POC. Note that if a pair of flows can be mapped onto either of these two topologies, then (barring reordering) we can observe, from the point of co-location, the order in which packets pass through the shared POC, if it exists. This allows us to infer whether or not the flows share congestion using only information that can easily be monitored at the three end-system locations. Hence, the techniques do not require any information pertaining to router processing rates, link speeds, or traffic patterns of any background traffic.

Let us now formalize the notation that will be used throughout the paper to refer to the packet flows. Let  $f_1$  and  $f_2$  represent the two flows that we are testing. Each of these flows is referred to as a *foreground flow*, and we refer to the packets within the flows as *foreground transmissions*. Any other traffic/packet in the network that does not belong to either of these flows is referred to as *background* traffic. Let  $p_{1,i}$  represent the  $i$ th packet transmitted by  $f_1$ , and  $p_{2,i}$  represent the  $i$ th packet transmitted by  $f_2$ . We write the  $j$ th foreground packet transmitted (counting packets in both flows) as  $p_j$ , i.e., for each  $p_j$ , there is some  $i$  where either  $p_j = p_{1,i}$ , or  $p_j = p_{2,i}$ .

Last, we define a function that allows us to identify the *adjacency* of two packets in the foreground. For any two packets,  $p_a$  and  $p_b$ , from either flow,  $f_1$  or  $f_2$ , we define the function  $adj(p_a, p_b) = 1$  if  $b = a + 1$ , and 0 otherwise.  $adj(p_a, p_b)$  indicates whether or not two foreground packets are adjacent with respect to the other foreground packets. In other words,  $adj(p_{1,i}, p_{2,j}) = 1$  implies that there is some  $k$  for which  $p_{1,i} = p_k$  and  $p_{2,j} = p_{k+1}$ .

## 2.1 Comparison Tests

Input:	Trace information from the two flows
Step 1:	Compute the <i>cross-measure</i> , $M_x$ , between pairs of packets in both flows, spaced apart by time $t$ .
Step 2:	Compute the <i>auto-measure</i> , $M_a$ from packets within a flow, spaced apart by time $T > t$ .
Step 3:	If $M_x > M_a$ , then the flows share a POC. Else, the flows do not share a POC.

Figure 2: A comparison test.

Our techniques for detecting whether or not a pair of flows share congestion are based on two fundamental observations of Internet congestion:

- Losses or delays experienced by two packets passing through the same POC exhibit some degree of correlation (i.e., a loss or excessive delay observed by a packet increases the likelihood that a later packet will be lost or experience a large delay). However, in general, the degree of correlation decreases as the time between the packets' transmissions is increased [11, 12].
- The losses or delays experienced by two packets that do not share the same POC will exhibit little or no correlation.

Our idea is to measure the correlation between pairs of packets both within a flow, and between flows. We choose the pairs between flows such that if the POC for the flows is shared, then on average, the time between arrivals at the POC of packets in the between-flow pair is less than the time between arrivals at the POC of packets of a single flow. Hence, the between-flow pairs will experience higher levels of correlation if the POC for the flows is shared. If it is not shared, then the between-flow pairs will exhibit no correlation, and the level of correlation will be higher for the single-flow pairs. We refer to this simple method of making this determination as a *comparison test*. The basic steps are reiterated in Figure 2. We refer to  $M_x$ , the measure of correlation between the flows, as the *cross-measure* (as in cross-correlation), and  $M_a$ , the measure of correlation within a flow, as the *auto-measure* (as in auto-correlation).

The benefit of using a comparative test is that it gives a definitive answer as to whether or not the flows share, regardless of what the specific values of the cross- and auto-measures are. Alternatively, one could construct measures that indicate congestion when taking on certain values (e.g., a correlation coefficient that is larger than some fixed value,  $\alpha$ ). Often, the value for  $\alpha$  depends on several factors, including the service rate of the queues in the network, and the rate of the probe traffic, making a unique value for  $\alpha$  unlikely.

## 2.2 Poisson Probes

We have noted that we need a method to generate packet samples in such a way that the average time of arrival at a shared POC (if it exists) between a sample pair from separate flows is less than that between a sample pair of packets from the same flow. To simplify presentation, we consider a single method for transmitting probes that is robust over both the Inverted-Y and Y topologies. The method we use, commonly referred to as a *Poisson probe*, is a flow whose inter-packet departure times are described by a Poisson process. We represent the rate of  $f_1$ 's process by  $\lambda_1$ , and the

rate of  $f_2$ 's process by  $\lambda_2$ . We assume in our analysis that the transmission and queueing delays between the source and the POC do not significantly change the inter-packet spacing, and thus the arrival process at the POC can be modeled as Poisson with respective arrival rates of  $\lambda_1$  and  $\lambda_2$ . We note that the aggregate arrival process formed by combining these two Poisson processes is itself a Poisson process with rate  $\lambda_1 + \lambda_2$ . The length of time between the arrival at the POC of two adjacent packets,  $p_i$  and  $p_{i+1}$ , from this aggregate process of rate  $\lambda_1 + \lambda_2$  is on average smaller than the time interval between two successive packets from a single flow (e.g.,  $p_{2,j}$  and  $p_{2,j+1}$ ) transmitted at rate  $\lambda_2 < \lambda_1 + \lambda_2$ .<sup>1</sup> Furthermore, because the aggregate process is Poisson, the distribution of the time interval between the adjacent packets is independent of the packets' flow origins (i.e., whether they came from  $f_1$  or  $f_2$ ). It follows that the average time interval between the arrival of two adjacent packets from different flows is less than that between two successive packets within a single flow.

In the remainder of this section, we describe how to compute measures of  $M_x$  and  $M_a$  using loss and delay measurements obtained from using Poisson probes. We conjecture that these measures work for other probe distributions, and thus in many cases, the measures can be applied *in-band*, i.e., the probes can be incorporated into the underlying data stream. However, it is likely that the techniques are not robust for all possible distributions of traffic. One example is when each flow transmits packets in groups (i.e., bursty traffic), that places packets within a single flow very close together. In such cases, these techniques can still be applied by transmitting a Poisson probe *out-of-band*, alongside each of the two data flows. Results presented later in this paper demonstrate that the detection of a shared POC can be done efficiently in practice using a total probing bandwidth of a kilobyte per second.

### 2.3 The loss-corr technique

The loss-corr technique is based on the intuitive notion that if two packets proceed through the same bottleneck, and the first packet is dropped, then the likelihood of the second packet being dropped becomes higher as the time between the packets' arrivals to the bottleneck is decreased. Define  $L_i$  to be 0 if  $p_i$  is dropped prior to reaching the destination host to which it was sent, and 1 if it is received at its destination. Define  $L_{j,i}$  similarly, to indicate whether or not packet  $p_{j,i}$  reaches the receiving host of  $f_j$ , where  $j = 1, 2$ .

For the Inverted-Y topology, the loss-corr cross-measure and auto-measure are the following conditional probabilities:

$$M_x = \Pr(L_{2,i} = 0 \mid L_{1,j} = 0, \text{adj}(p_{1,j}, p_{2,i}) = 1) \quad (1)$$

$$M_a = \Pr(L_{2,i} = 0 \mid L_{2,i-1} = 0) \quad (2)$$

The cross-measure we use for the Inverted-Y topology is the conditional probability that a packet from  $f_2$  is lost, given that the preceding foreground packet was from  $f_1$  and was lost. The auto-measure is the conditional probability that a packet from  $f_2$  is lost given that the previous packet from  $f_2$  is lost.

In the Inverted-Y topology, we have utilized the fact that the relative order in which lost packets arrive at the POC can be identified from the co-located sending end-systems: even when  $L_{2,i} = 0$  and  $L_{1,j} = 0$ , it is always possible to determine whether or not  $\text{adj}(p_{1,j}, p_{2,i}) = 1$ . In the Y-topology, this is not the case. For instance, a received sequence of  $p_{1,j}, p_{2,i}, p_{2,i+2}, p_{1,j+2}$  implies that packets  $p_{1,j+1}$  and  $p_{2,i+1}$  were lost. However, one cannot determine from these measurements whether  $p_{1,j+1}$  preceded  $p_{2,i+1}$  (or whether  $p_{1,j+1}$  preceded  $p_{2,i}$ , etc.)<sup>2</sup> It follows that co-located receiving hosts cannot determine whether or not  $\text{adj}(p_{1,j}, p_{2,i}) = 1$  when both  $p_{1,j}$  and  $p_{2,i}$  are lost. As a consequence, we cannot compute the cross-measure defined by (1).

<sup>1</sup>Note that a pair of successive packets within a flow need not be adjacent, e.g., packets from  $f_1$  may arrive between arrivals of successive packets  $p_{2,j}$  and  $p_{2,j+1}$ .

<sup>2</sup>It may be possible to predict the more likely case by looking at inter-packet spacing within a flow. However, packets can experience unpredictable delays (jitter) that would make such estimation less reliable.

Instead, we define another cross-measure that can be computed by end-hosts configured in a Y-topology, and another auto-measure that, when compared to this cross-measure, meet the requirements of the comparison test. We define  $adj_R(p_i, p_j)$  such that  $adj_R(p_i, p_j) = 1$  if and only if  $i < j$ ,  $L_i = 1$ ,  $L_j = 1$ , and  $L_k = 0$  for all  $i < k < j$ , and let  $adj_R(p_i, p_j) = 0$  otherwise. In other words,  $adj_R(p_i, p_j)$  is 1 if and only if  $p_i$  and  $p_j$  are adjacently received packets (i.e.,  $p_k$  is lost for any  $i < k < j$ ). The cross-measure and auto-measure for the Y topology are the following conditional probabilities:

$$M_x = \Pr(L_{2,i-1} = 0 \mid L_{1,j-1} = 0, adj_R(p_{1,j}, p_{2,i}) = 1) \quad (3)$$

$$M_a = \Pr(L_{2,i} = 0) \quad (4)$$

$M_x$  is the conditional probability that for any  $i$ , a packet,  $p_{2,i-1}$ , from  $f_2$  is lost, given that i) the subsequent packet from  $f_2$ ,  $p_{2,i}$ , is received, ii) the nearest foreground packet that is subsequently received after  $p_{2,i}$  is from  $f_1$  ( $p_{1,j}$  for some  $j$ ), and iii) that the preceding packet from  $f_1$ ,  $p_{1,j-1}$ , is lost. The reader should note that the sequence of events used in equation (3) can be identified at the co-located receivers in the Y-topology: the sequence “pivots” on a pair of received packets to detect a pair of lost packets that are likely to be adjacent.  $M_a$  is the loss rate experienced by  $f_2$ . We note that this version of  $M_a$  is itself not a measure of correlation, but we find that its value is smaller than that of (3) only when the POCs are shared.

## 2.4 The delay-corr technique

The delay-corr technique applies the *correlation coefficient* to the delays experienced by receivers. For a set of pairs of real valued numbers,  $S = \{(x_i, y_i)\}$ ,  $x_i, y_i \in \mathfrak{R}$ , the correlation coefficient of the set is defined as:

$$C(S) = \frac{E[x_i y_i] - E[x_i]E[y_i]}{\sqrt{(E[x_i^2] - E^2[x_i])(E[y_i^2] - E^2[y_i])}} \quad (5)$$

where  $E[f(x_i)] \equiv \sum_{(x_i, y_i) \in S} f(x_i) / |S|$  and  $E[f(y_i)] \equiv \sum_{(x_i, y_i) \in S} f(y_i) / |S|$ . Define  $D_i$  to be the *observed delay* incurred by packet  $i$ .  $D_i = a_i - d_i$ , where  $d_i$  is the departure time of  $p_i$  according to the sender’s clock, and  $a_i$  is its arrival time according to the receiver’s clock. Note that because of unsynchronized clocks and/or clock drift, the observed delay we compute need not equal the true time elapsed between the packet’s departure from the sender and its arrival at the receiver. The lack of time synchronization between clocks does not affect the value of the correlation coefficient: the correlation coefficient of two random variables,  $X$  and  $Y$ , is the same as that between  $X + c$  and  $Y$  when  $c$  is a constant. A large skew in the clock rates can alter the effectiveness of using the correlation coefficient of delay over long traces. However, efficient algorithms for removing clock skew from long traces are known [13, 14]. Henceforth, we simply refer to the observed delay as the delay.

We similarly define  $D_{j,i}$  to be the respective delays of  $p_{j,i}$ ,  $j = 1, 2$ . For both the inverted-Y and Y topologies,  $M_x$  and  $M_a$  are computed as:

$$M_x = C(\{(D_{1,i}, D_{2,j}) : adj(p_{1,i}, p_{2,j}) = 1\}) \quad (6)$$

$$M_a = C(\{(D_{2,i}, D_{2,i+1})\}) \quad (7)$$

$M_x$  is the correlation coefficient computed from the delays of pairs of packets that are adjacent with respect to the foreground flows. The previously arriving (transmitted) packet must be from  $f_1$ , and the subsequent packet must be from  $f_2$ .  $M_a$  is the correlation coefficient computed from the delays between arrivals (transmissions) within  $f_2$  that are adjacent with respect to packets in  $f_2$ .

### 3 Queuing Analysis

In this section, we demonstrate the correctness of the comparison tests described in Section 2 in the context of various queuing models. We assume that the time between transmissions for each of the foreground flows,  $f_1$  and  $f_2$ , are described by Poisson processes with rates of  $\lambda_1$  and  $\lambda_2$ , respectively.

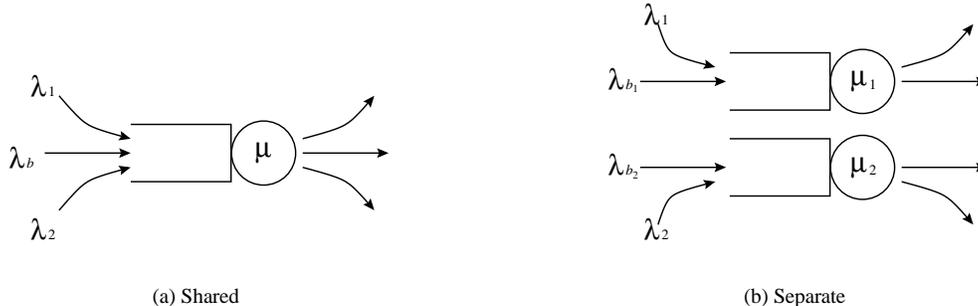


Figure 3: Queuing models for shared and separate POCs.

Figure 3 depicts our models of a shared POC for flows  $f_1$  and  $f_2$ , and separate POCs for the flows. A POC is represented by a queue. A shared POC (Figure 3(a)) is represented by a single queue; packets from both of the foreground flows enter this queue at respective rates,  $\lambda_1$ , and  $\lambda_2$ . Additionally, background traffic enters the queue at a rate of  $\lambda_b$ . The queue services packets at a rate of  $\mu$ . Separate POCs (Figure 3(b)) are represented by two queues. Packets from  $f_i$  enter a queue whose background traffic arrival rate is  $\lambda_{b_i}$  and whose service rate is  $\mu_i$ ,  $i = 1, 2$ . Each packet that proceeds through the queuing system is serviced by only one of the two queues (e.g., packets from  $f_1$  do not previously or subsequently proceed through the queue servicing packets from  $f_2$ ). There are no restrictions on any of the rates (foreground rates can differ from one another, in the two-queue case, background flow rates can differ in the two queues). Unless specifically stated otherwise, background traffic arrivals and queue service completions are described by any general i.i.d. distribution.

In the next subsection, we prove that, given the queues are all  $M/M/1/K$  queues (where the buffer size,  $K$ , can differ among the various queues as well), the loss-corr technique correctly identifies whether or not the foreground flows share a POC in the inverted-Y topology. We do not have a proof that the loss-corr technique correctly identifies whether or not two flows share in the Y topology. However, we have formulated a set of recursive equations that allow us to compute the steady-state values of Equations (3) and (4) as functions of  $\lambda_1$ ,  $\lambda_2$ ,  $\lambda_b$ , and  $K$ , when the POC is shared and behaves as an  $M/M/1/K$  queue. We then compared the values of these equations for a variety of values of  $\lambda_1$ ,  $\lambda_2$ ,  $\lambda_b$ , and  $K$ , and found equation (3) to always be larger than (4) (the desired result). These results are presented in Appendix B.

In the subsequent subsection, we demonstrate that, given all queues are  $M+G/G/1/\infty$  queues (foreground traffic remains Poisson, background traffic and service times are satisfy any i.i.d. general distribution), the delay-corr technique successfully distinguishes between shared and separate POCs for both the Y and Inverted-Y topologies. Since the queue's capacities are unbounded, the proof requires the additional assumption that the aggregate rate of traffic into any of the queues is less than the processing rate for that queue.

#### 3.1 The loss-corr technique, Inverted-Y topology

We write  $q_i$ ,  $i = 1, 2$  to represent two  $M/M/1/K$  queues. We define  $\omega$  to be a sequence of insert and remove events,  $\omega = (e_1, e_2, \dots, e_m)$ , and let  $Q_i(\omega, j)$  be the number of packets in  $q_i$  after the  $j$ th event in  $\omega$  is applied to the queue.

We write  $Q_i(\omega, 0)$  to be the number of packets in the queue prior to the application of  $\omega$ . We assume that the system has been in operation for some time when  $\omega$  is applied to the queue so that it need not be the case that  $Q_i(\omega, 0) = 0$ . An insert event increases the queue length by one unless already full, and a remove event decreases the queue length by one unless it is already empty.

**Lemma 1** Consider two queues,  $q_1$  and  $q_2$ , of identical buffer capacities,  $K$ . If  $Q_1(\omega, 0) \leq Q_2(\omega, 0)$ , then  $Q_1(\omega, j) \leq Q_2(\omega, j)$  for all  $j > 0$  as well.

Lemma 1 can be proven trivially by induction over the length of the sequence,  $\omega$ . The proof is omitted.

**Lemma 2** Consider a queue,  $q_1$  of capacity  $K$  where  $Q_1(\omega, 0) = K$  (the queue is full). Let  $\omega'$  be a suffix sequence of  $\omega$ , i.e.,  $\omega' = (f_1, f_2, \dots, f_{m'})$  where for some  $i \geq 1$ ,  $m' = m - i + 1$  and  $f_j = e_{j+i-1}$  where  $1 \leq j \leq m'$ . Then  $Q_1(\omega', j) \geq Q_1(\omega, j + i)$ .

**Proof:** Consider the application of  $\omega$  to the queue. After applying the (possibly empty) prefix  $(e_1, \dots, e_{i-1})$  to the queue, it must be the case that  $Q_1(\omega, i-1) \leq K$ . The result then follows from Lemma 1, since the remaining sequence of  $\omega$  to be applied is  $\omega'$ , hence  $Q_1(\omega, i-1+j) \leq Q_1(\omega', j)$  for  $0 \leq j \leq m-i+1$ . ■

**Theorem 1** In an  $M/M/1/K$  in which both foreground flows enter into the same queue,  $\Pr(L_{2,j} = 0 \mid (L_{1,i} = 0), \text{adj}(p_{1,i}, p_{2,j})) > \Pr(L_{2,j+1} = 0 \mid L_{2,j} = 0)$  (i.e.,  $M_x > M_a$ ).

**Proof:** Let  $\omega = (e_1, \dots, e_{m_\omega})$  be a finite-length sequence of events, each  $e_i \in \{1, 2, b, s\}$ , where  $e_i = 1$  means that the  $i$ th event is an arrival from  $f_1$ ,  $e_i = 2$  means that the  $i$ th event is an arrival from  $f_2$ ,  $e_i = b$  means that the  $i$ th event is a background arrival, and  $e_i = s$  means that the  $i$ th event is a service completion (this event has no effect on the queue if the queue is already empty).

Let  $S = \{\omega\}$  be the set of all possible finite-length sequences. Let  $g_p$  map any  $\omega$  to its longest prefix whose final event is a 1. i.e.,  $g_p(\omega) = (e_1, \dots, e_n)$  where  $e_n = 1$  and  $e_i \neq 1$  for  $n < i \leq m_\omega$ . If  $\omega$  contains no  $e_i = 1$ , then  $g_p(\omega)$  is the empty sequence. Let  $g_s(\omega)$  be the longest suffix of  $\omega$  that contains no  $e_i = 1$ . i.e.,  $g_s(\omega) = (e_{n+1}, \dots, e_{m_\omega})$  where  $n = 0$  or else  $e_n = 1$ ,  $e_i \neq 1$  for  $n < i \leq m_\omega$ . Note that each sequence  $\omega$  has a unique decomposition as  $\omega = g_p(\omega) \cdot g_s(\omega)$ , where  $\cdot$  is the concatenation operation.

Define  $P$  to be the probability measure over  $S$ .<sup>3</sup> This is well defined since all events are generated from a Poisson process, so the measure of a sequence is independent of any previous history (previous arrivals, state of the queue). Furthermore, it follows from the Poisson assumption that the measures of prefixes and suffixes are independent and satisfy  $P(\omega) = P(g_p(\omega))P(g_s(\omega))$ .

We now define several random variables that will allow us to formally describe the conditional probabilities stated in the theorem over the set of sequences in  $S$ . Define  $X$  to be a random variable on  $S$  where  $X(\omega) = 1$  if  $e_{m_\omega}$ , the last event in  $\omega$ , is the first (and only) arrival from  $f_2$  in  $\omega$  and 0 otherwise. Define  $X_p$  to be a random variable on  $S$  where  $X_p(\omega) = 1$  if  $\omega$  contains no event  $e_i = 2$ , and 0 otherwise. Define  $X_s$  to be a random variable on  $S$  where  $X_s(\omega) = 1$  if  $\omega$  contains no event  $e_i = 1$ , and only the last event,  $e_{m_\omega}$ , is an arrival from  $f_2$ . Note that  $\forall \omega \in S, X(\omega) = X_p(g_p(\omega))X_s(g_s(\omega))$ . Also note that for any  $\omega \in S$  where  $X(\omega) = 1$ , there is a unique pair,  $\omega_1, \omega_2 \in S$ , where  $\omega = \omega_1 \cdot \omega_2$  and  $X_p(\omega_1)X_s(\omega_2) = 1$ . Namely,  $\omega_1 = g_p(\omega)$  and  $\omega_2 = g_s(\omega)$ .

Define  $L_K$  to be random variable on  $S$  where for  $\omega \in S, L_K(\omega) = 1$  if the last event of  $\omega$  is a packet arrival, and applying  $\omega$  to a queue of capacity  $K$  whose buffer is initially full causes this last arrival to be dropped (i.e., the queue is full upon its arrival). It follows from Lemma 2 that  $L_K(\omega) = 1 \Rightarrow L_K(g_s(\omega)) = 1$ , in other words,  $\forall \omega_p, \omega_s \in S$  we have  $L_K(\omega_p \cdot \omega_s) \leq L_K(\omega_s)$ . Defining  $\pi_i$  to be the steady-state probability that the queue length is  $i$ , we have

<sup>3</sup>We emphasize that  $P$  is a probability *measure* [15] and not a probability distribution. Note also that  $S$  is a countable set, so that the measure of a set  $S' \subset S$  that contains a set of sequences, where no sequence in  $S'$  is a subsequence of another  $\omega \in S'$ , is simply  $\sum_{\omega \in S'} P(\omega)$ .

$$\begin{aligned}
\Pr(L_{2,j+1} = 0, L_{2,j} = 0) &= \sum_{\omega \in S} \pi_K P(\omega) X(\omega) L_K(\omega) \\
&= \pi_K \sum_{\omega \in S} P(\omega) X(\omega) L_K(\omega)
\end{aligned} \tag{8}$$

$$\begin{aligned}
\Pr(L_{2,j} = 0) &= \sum_{\omega \in S} \pi_K P(\omega) X(\omega) \\
&= \pi_K \sum_{\omega \in S} P(\omega) X(\omega)
\end{aligned} \tag{9}$$

We can rewrite the conditional probability,  $\Pr(L_{2,j+1} = 0 \mid L_{2,j} = 0)$ , as

$$\begin{aligned}
\Pr(L_{2,j+1} = 0 \mid L_{2,j} = 0) &= \frac{\sum_{\omega \in S} P(\omega) X(\omega) L_K(\omega)}{\sum_{\omega \in S} P(\omega) X(\omega)} \\
&= \frac{\sum_{\omega_p \in S} \sum_{\omega_s \in S} P(\omega_p) P(\omega_s) X_p(\omega_p) X_s(\omega_s) L_K(\omega_p \cdot \omega_s)}{\sum_{\omega_p \in S} \sum_{\omega_s \in S} P(\omega_p) P(\omega_s) X_p(\omega_p) X_s(\omega_s)} \\
&\leq \frac{\sum_{\omega_p \in S} \sum_{\omega_s \in S} P(\omega_p) P(\omega_s) X_p(\omega_p) X_s(\omega_s) L_K(\omega_s)}{\sum_{\omega_p \in S} \sum_{\omega_s \in S} P(\omega_p) P(\omega_s) X_p(\omega_p) X_s(\omega_s)}
\end{aligned} \tag{10}$$

$$\begin{aligned}
&= \frac{\left( \sum_{\omega_p \in S} P(\omega_p) X_p(\omega_p) \right) \left( \sum_{\omega_s \in S} P(\omega_s) X_s(\omega_s) L_K(\omega_s) \right)}{\left( \sum_{\omega_p \in S} P(\omega_p) X_p(\omega_p) \right) \left( \sum_{\omega_s \in S} P(\omega_s) X_s(\omega_s) \right)} \\
&= \frac{\sum_{\omega_s \in S} L_K(\omega_s) X_s(\omega_s) P(\omega_s)}{\sum_{\omega_s \in S} P(\omega_s) X_s(\omega_s)} \\
&= \frac{\sum_{\omega_s \in S} \pi_K P(1 \cdot \omega_s) L_K(\omega_s) X_s(\omega_s)}{\sum_{\omega_s \in S} \pi_K P(1 \cdot \omega_s) X_s(\omega_s)} \\
&= \Pr(L_{2,j} = 0 \mid L_{1,i} = 0, \text{adj}(p_{1,i}, p_{2,j}) = 1)
\end{aligned} \tag{11}$$

where we use  $L_K(\omega_p \cdot \omega_s) \leq L_K(\omega_s)$  to establish the inequality in (10). This inequality is strict since there exists at least one  $\omega = \omega_p \cdot \omega_s$  where  $L_K(\omega) < L_K(\omega_s)$  and  $X_p(\omega_p) X_s(\omega_s) \neq 0$ . ■

**Theorem 2** *In two M/M/1/K queues in which the foreground flows enter separate queues, it is the case that  $\Pr(L_{2,j} = 0 \mid (L_{1,i} = 0), \text{adj}(p_{1,i}, p_{2,j})) < \Pr(L_{2,j+1} = 0 \mid L_{2,j} = 0)$  (i.e.,  $M_x < M_a$ ).*

**Proof:** Arrivals (departures) to (from) the first queue have no impact on the second queue, and can be ignored when considering the status of the second queue. Because all arrivals and departures from the queues are Poisson, by PASTA [16],  $\Pr(L_{2,j} = 0 \mid L_{1,i} = 0, \text{adj}(p_{1,i}, p_{2,j})) = \Pr(L_{2,j} = 0)$  for any packet in  $f_2$ . Thus, we need only prove that  $\Pr(L_{2,j} = 0) < \Pr(L_{2,j+1} = 0 \mid L_{2,j} = 0)$ .

We prove this by a sample path argument. Similar to Theorem 1, we define  $S = \{\omega\}$  to be the set of all possible finite-length sequences through the queue. Since packets from  $f_1$  pass through a separate queue, each event,  $e_i$  of  $\omega = (e_1, e_2, \dots, e_{m_\omega})$  is chosen from  $\{2, b, s\}$ . Define  $P$  to be the probability measure over  $S$  (again this is well defined due to the memoryless nature of the Poisson distribution).

Define  $X$  to be a random variable on  $S$  as in Theorem 1:  $X(\omega) = 1$  when the first and only arrival from  $f_2$  is the last event,  $e_{m_\omega}$ , in the sequence, and 0 otherwise. Define  $Y_i$  to be a random variable on  $S$  where  $Y_i(\omega) = 1$  if applying the sequence,  $\omega = (e_1, \dots, e_{m_\omega})$ , to the queue with initial length  $i \leq K$  causes the last event,  $e_{m_\omega}$  to result in a packet drop, and 0 otherwise.

We can rewrite our probabilities for which we need to prove the inequality as follows:

$$\Pr(L_{2,j} = 0) = \sum_{\omega \in S} \sum_{i=0}^K \pi_i P(\omega) X(\omega) Y_i(\omega) \quad (12)$$

$$\begin{aligned} \Pr(L_{2,j+1} = 0 \mid L_{2,j} = 0) &= \frac{\sum_{\omega \in S} \pi_K P(\omega) X(\omega) Y_K(\omega)}{\sum_{\omega \in S} \pi_K P(\omega) X(\omega)} \\ &= \sum_{\omega \in S} P(\omega) X(\omega) Y_K(\omega) \end{aligned} \quad (13)$$

The denominator drops out using the observation that  $\sum_{\omega \in S} P(\omega) X(\omega) = 1$  (i.e., the measure of all finite sequences that end with an arrival from  $f_2$  is 1). We note that for any  $\omega$  where  $X(\omega) = 1$  and any  $i, j$  such that  $0 \leq j < i \leq K$ , it follows from Lemma 1 that  $Y_j(\omega) \leq Y_i(\omega)$ . In particular, there is some  $\omega$  for which  $X(\omega) = 1$  where for some  $i$ ,  $Y_i(\omega) = 0$  while  $Y_K(\omega) = 1$ . Also since  $\sum_{i=0}^K \pi_i = 1$ , we get:

$$\begin{aligned} \sum_{\omega \in S} \sum_{i=0}^K \pi_i P(\omega) X(\omega) Y_i(\omega) &< \sum_{\omega \in S} \sum_{i=0}^K \pi_i P(\omega) X(\omega) Y_K(\omega) \\ &= \sum_{\omega \in S} P(\omega) X(\omega) Y_K(\omega) \end{aligned}$$

which completes the proof. ■

### 3.2 The delay-corr technique: Inverted-Y and Y topologies

We now demonstrate that the delay-corr technique will correctly infer whether or not the two flows share in a queuing system where the background traffic arrives according to an arbitrary, ergodic and stationary process, and the service times are characterized by an arbitrary distribution. We do require that the random variables that represent the background traffic and service times be i.i.d. The analysis also assumes that the system has entered into the stationary regime, i.e., the system is initially in the steady-state.

Our arguments rely on the following technical lemma that is established in Appendix A:

**Lemma 3** *Let  $G$  be a non-decreasing function over  $[0, \infty)$ , where  $\lim_{x \rightarrow \infty} G(x) > G(0) > 0$ , and let  $f$  and  $g$  be functions such that  $\int_{x=0}^{\infty} f(x) dx = \int_{x=0}^{\infty} g(x) dx$ ,  $\int_{x=0}^{\infty} G(x) f(x) dx < \infty$ ,  $\int_{x=0}^{\infty} G(x) g(x) dx < \infty$ , and there is some  $\gamma$  such that for  $x < \gamma$ ,  $f(x) > g(x)$ , and for  $x > \gamma$ ,  $f(x) < g(x)$ . Then  $\int_{x=0}^{\infty} G(x) f(x) dx < \int_{x=0}^{\infty} G(x) g(x) dx$ . Similarly, if  $G$  is non-increasing with  $0 < \lim_{x \rightarrow \infty} G(x) < G(0)$ , then  $\int_{x=0}^{\infty} G(x) f(x) dx > \int_{x=0}^{\infty} G(x) g(x) dx$*

The following Lemma implies that the delay correlation between two adjacent foreground packets is higher than that between two non-adjacent foreground packets. Its proof appears in Appendix A.

**Lemma 4** *Consider an  $M+G/G/1$  server (infinite capacity queue) where background traffic arrives with an aggregate arrival rate of  $\lambda_b$ , foreground traffic arrives according to a Poisson process with rate  $\lambda_f$ , and packets are served at an average rate of  $\mu > \lambda_b + \lambda_f$ . Then  $E[D_i D_{i+1}] > E[D_i D_{i+n}]$  for  $n > 1$ .*

Armed with this Lemma, we can now prove the result that  $M_x > M_a$  when the POC for both flows is the same M+G/G/1 queue.

**Theorem 3** Consider the same M+G/G/1 queue as in Lemma 4, where the foreground flow consists of packets from flows  $f_1$  and  $f_2$  whose arrivals to the queue are each described by Poisson processes with rates  $\lambda_1$  and  $\lambda_2$  respectively,  $\lambda_1 + \lambda_2 = \lambda_f$ . Then  $M_x > M_a$ .

**Proof:** We start by noting that  $\forall i, j, k, m = 1, 2, E[D_{1,i}] = E[D_{1,j}] = E[D_{2,k}] = E[D_{2,m}]$ . In other words, each packet has the same expected delay. Similarly,  $\forall i, j, k, m = 1, 2, E[(D_{1,i})^2] = E[(D_{1,j})^2] = E[(D_{2,k})^2] = E[(D_{2,m})^2]$ . Hence, to prove the theorem, we need only show that  $E[D_{1,i}D_{2,j} | \text{adj}(p_{1,i}, p_{2,j}) = 1] > E[D_{2,i}D_{2,i+1}]$ .

A Poisson process of rate  $\lambda_1$  has the same distribution as a Poisson process with rate  $\lambda_1 + \lambda_2$  that has been thinned with probability  $\lambda_2/(\lambda_1 + \lambda_2)$ . As defined in (6),  $M_x$  computes the correlation coefficient between adjacent packets in the aggregate foreground flow. Hence,  $E[D_{1,i}D_{2,j} | \text{adj}(p_{1,i}, p_{2,j}) = 1] = E[D_i D_{i+1}]$ . Alternatively, as defined in (7),  $M_a$  is the correlation coefficient between packets from  $f_2$  that are adjacent with respect to  $f_1$  (i.e., packets  $p_{2,j}$  and  $p_{2,j+1}$ ). Let  $\Lambda_1(i, i+n)$  be a random variable that equals 1 if  $p_j$  is from  $f_1$  for all  $j$  where  $i < j < i+n$  and 0 otherwise. Let  $\Lambda_2(i, i+n)$  be a random variable that equals 1 if  $p_i$  and  $p_{i+n}$  are from  $f_2$ , and 0 otherwise. Using the fact that packet delays are independent of their marking ( $E[D_i D_{i+n} | \Lambda_1(i, i+n) = 1, \Lambda_2(i, i+n) = 1] = E[D_i D_{i+n}]$ ), then

$$\begin{aligned} & E[D_{2,j}D_{2,j+1}] \\ &= \sum_{n=1}^{\infty} E[D_i D_{i+n} | \Lambda_1(i, i+n) = 1, \Lambda_2(i, i+n) = 1] \cdot \Pr(\Lambda_1(i, i+n) = 1 | \Lambda_2(i, i+n) = 1) \\ &< \sum_{n=1}^{\infty} E[D_i D_{i+1}] \Pr(\Lambda_1(i, i+n) = 1 | \Lambda_2(i, i+n) = 1) \\ &= E[D_i D_{i+1}] \end{aligned}$$

where Lemma 4 yields the above inequality. ■

Thus far, we have shown that  $M_x > M_a$  when the flows share POCs. We now prove that  $M_x < M_a$  when the flows do not share POCs.

**Lemma 5**  $E[D_{2,i+1} | D_{2,i} = x]$  is an increasing function of  $x$ .

This Lemma is also intuitive. It says that the expected delay of  $p_{2,i+1}$  is an increasing function of the delay of  $p_{2,i}$ . A detailed proof is given in Appendix A.

**Theorem 4** Let  $f_1$  and  $f_2$  have separate queues as bottlenecks, and let  $f_2$ 's queue be an M+G/G/1 queue as in Theorem 3 (except that  $f_1$  does not pass through the queue). Then  $M_x < M_a$ .

**Proof:** First, note that  $M_x = 0$ , since the delays experienced by two packets drawn from separate foreground flows are independent. The denominator of a correlation coefficient is always larger than 0. Hence, we need only show that the numerator in the correlation coefficient of  $M_a$  is larger than 0:

$$\begin{aligned} & E[D_{2,i+1}D_{2,i}] - E[D_{2,i+1}]E[D_{2,i}] \\ &= \int_{x=0}^{\infty} x \Pr(D_{2,i} = x)E[D_{2,i+1} | D_{2,i} = x] dx - \int_{x=0}^{\infty} x \Pr(D_{2,i} = x)E[D_{2,i+1}] dx \end{aligned} \quad (14)$$

By Lemma 5,  $E[D_{2,i+1}|D_{2,i} = x]$  is an increasing function of  $x$ . Noting that  $\int_{x=0}^{\infty} \Pr(D_{2,i} = x)E[D_{2,i+1}|D_{2,i} = x] dx = 1 = \int_{x=0}^{\infty} \Pr(D_{2,i} = x)E[D_{2,i+1}] dx$ , it follows that there must exist some  $\gamma$  for which  $x < \gamma \Leftrightarrow E[D_{2,i+1}|D_{2,i} = x] < E[D_{2,i+1}]$ , so that we can apply Lemma 3 with  $G(x) = x$ ,  $f(x) = \Pr(D_{2,i} = x)E[D_{2,i+1}]$ , and  $g(x) = \Pr(D_{2,i} = x)E[D_{2,i+1}|D_{2,i} = x]$ , we get that the right hand side of (14) is larger than 0, which completes the proof. ■

## 4 Performance in Simulation

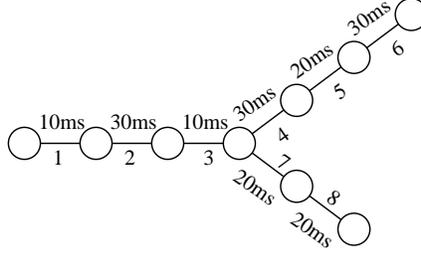


Figure 4: Topology used in simulation experiments.

In this section, we use simulation to examine four scenarios. In the first two scenarios, we simulate a flows that are configured in an Inverted-Y topology. In the second two scenarios, the flows are configured in a Y topology. In the first and third scenarios, the flows’ POCs are independent, and in the second and fourth, the flows’ POCs are shared. Figure 4 demonstrates the topology on which we run our simulations using the `ns-2` simulator [17]. For the Y topology, probe receivers are connected to the left-most node, the sender for  $f_1$  is connected to the bottom-right node, the sender for  $f_2$  to the top-right. For the Inverted-Y topology, we simply swap the locations of each flow’s sender with its receiver. We construct POCs by assigning links that we want congested to process at a rate of 1.5 Mbs, and links that we do not want congested process at a rate of 1000 Mbs. The links that are assigned the 1.5 Mbs capacity are either the set of links numbered 1 through 3 (shared POC) or else are the set of links numbered 4 through 8 (separate POCs). All background data traffic flows in the same direction as that of the foreground flows, and traverses a subset of links that are assigned the 1.5 Mbs capacity (i.e., there is no background traffic on the high bandwidth links). 10 through 20 background flows are placed on the path of each probe, each background flow uses the TCP protocol with probability of .75. Otherwise, it is a CBR flow with on-off service times. The CBR rate is uniformly chosen between 10 and 20 Kbs, and the average on time and off time is chosen independently between 0.2 and 3.0 seconds. For each of the four scenarios, we run 1000 experiments, starting the background traffic at time  $t = -10$ , and then starting the probes at time  $t = 0$ , and ending the experiment at time  $t = 120$ .

Figure 5 plots the percentage of experiments run over the Inverted-Y topology that, using the loss-corr and delay-corr techniques, correctly infer whether or not the flows share as a function of time. As clock time progresses and additional packets arrive at the receivers, the estimates of  $M_x$  and  $M_a$  are computed over an increasing sample set size. The hope is that over time, as the estimates of  $M_x$  and  $M_a$  increase in accuracy, more tests will correctly infer whether or not the flows’ POCs are shared.

Figure 5(a) plots the results of 1000 experiments in which the flows’ POCs are separate. Figure 5(b) plots the results of 1000 other experiments in which the flows’ POCs are shared. In each experiment, both foreground flows send 20 byte packets at an average rate of 25 per second. The clock time varies exponentially on the  $x$ -axis, where a time of zero indicates the time that the first probe packet arrived at either receiver. The  $y$ -axis indicates the percentage

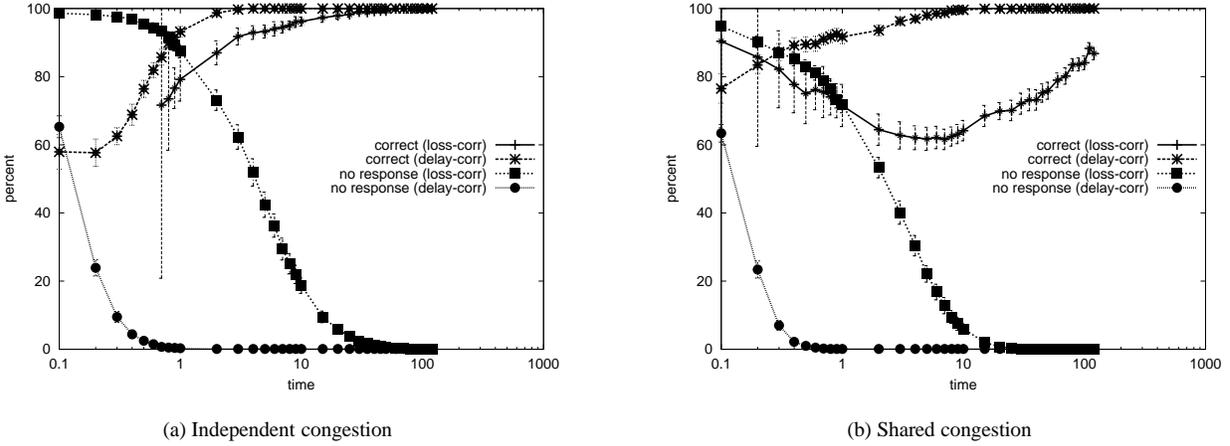


Figure 5: Inverted-Y topology

of the experiments that satisfy the property being plotted. Curves labeled “no response” plot the percentage of tests that cannot form a hypothesis by the time indicated on the  $x$ -axis (the test must have at least one sample that can be used to compute an estimate for both  $M_x$  and  $M_a$  before it forms a hypothesis). Curves labeled “correct” plot the percentage of tests returning a hypothesis whose hypothesis is correct at the time indicated on the  $x$ -axis (i.e., tests that have not yet returned a hypothesis are omitted when computing the values of the “correct” curves). 95% level confidence intervals are generated by averaging over twenty samples at a time, such that the distribution of the average of the samples is approximately normal. Points are omitted when confidence intervals are too wide.

We can make several observations from these graphs. First, the rate at which the delay-corr technique correctly assesses whether or not a POC is shared is an order of magnitude faster than that of the loss-corr technique. For instance, for 90% of the experiments to draw a correct conclusion, the delay-corr technique obtains a sufficient number of samples within a second, whereas the loss-corr technique must proceed for between 10 and 50 seconds over the various experiments. This is not surprising, given the fact that the delay-corr technique is able to use almost every packet to compute its measures, whereas the loss-corr technique only uses samples that contain certain sequences of packet losses. We also note a trend that for the loss-corr technique when POCs are shared, the percentage of hypotheses that are correct initially decreases with time. This is likely a result of a bias caused by the fact that the samples used to compute  $M_x$  arrive at a slower rate than those used to compute  $M_a$ .

Figure 6 plots similar results for a Y-topology as those in Figure 5. There is little difference in the results of the delay-corr technique between the two topologies. This is not surprising, since the difference in topology does not affect the way the delay-corr experiment is executed. On the other hand, the loss-corr technique for the Y-topology converges at a slower rate than the loss-corr technique for the Inverted-Y topology. This is because in most cases, the value of  $M_x$  computed using (3) is not significantly different from the value of  $M_a$  computed using (4) so more samples are necessary to correctly assess with a given level of confidence which one is larger. Furthermore, the conditioning within (3) is stricter than that for (1), such that on average it takes longer to get the same number of samples.

We also examined the applicability of the comparison tests when the routers initiated Random Early Detection, and found no significant impact on our reported results for the delay-corr technique. However, we observed that the loss-corr technique failed to identify shared POCs in more than half the cases. This is not surprising: first, RED will randomly drop probes as the queue fills: this by itself introduces noise into the test statistic. Second, RED is designed to encourage TCP sessions to “back off” prior to overflowing its bottleneck queue. This reduces the likelihood that the queue will be full and reduces the rate of packet loss.

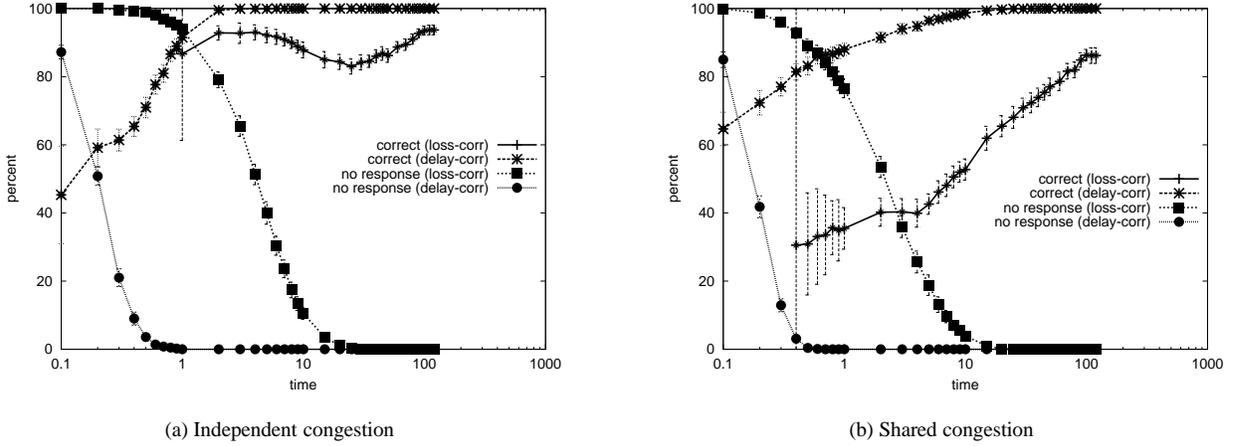


Figure 6: Y topology

## 5 Detecting sharing in a practical setting

This paper focuses on demonstrating that from end-hosts, we can distinguish between two flows that are congested by the same set of resources from two flows that are congested by a mutually exclusive set of resources. However, the true nature of congestion in the Internet is still not well understood. If we assume that a flow can experience congestion at several POCs within a short period of time, then the POCs for two flows need not be identical or mutually exclusive, but may partially overlap. If such is the case, then a simple yes/no answer is not always sufficient.

We now introduce one possible way of measuring the *level of sharing*,  $\mathcal{L}_{1,2}$ , a metric that quantifies the degree to which the POCs of  $f_1$  overlap. To compute this metric, we require that the two probe rates be equal (i.e.,  $\lambda_1 = \lambda_2$ ). We define a new adjacency function,  $adj_2(p_{1,j}, p_{2,i})$  which equals 1 iff any foreground packets arriving at the POC between packets  $p_{1,j}$  and  $p_{2,i}$  are from  $f_1$ .<sup>4</sup>

We define the *share-measure*,  $M_{share}$  similarly to the definitions of the cross-measure,  $M_x$ , except we replace  $adj(p_{1,j}, p_{2,i})$  with  $adj_2(p_{1,j}, p_{2,i})$ . For instance, in the case of delay,  $M_{share} = C(\{(D_{1,i}, D_{2,j}) : adj_2(p_{1,i}, p_{2,j}) = 1\})$ . Because we are using Poisson probes, the conditioning on  $adj_2(p_{1,i}, p_{2,j}) = 1$ , combined with the memoryless nature of the Poisson distribution ensures that the distribution of times between pairs used for samples in both  $M_a$  and  $M_{share}$  are the same. We also define an *independence measure*,  $M_{ind}$ , which estimates  $M_{share}$  if the flows share no bottleneck. For instance, for the loss-corr technique,  $M_{ind} = \Pr(L_{2,i} = 0)$ , and for the delay-corr technique, it is 0. The level of sharing is then  $\mathcal{L}_{1,2} = (M_{share} - M_{ind}) / (M_a - M_{ind})$ .

$\mathcal{L}_{1,2}$  measures the “level of information” that a loss (delay) observation on a packet from  $f_1$  yields about the loss (delay) experienced by the next packet from  $f_2$ . Assuming flows cannot be negatively correlated, a value of zero indicates that observations of packets from  $f_1$  give no useful information pertaining to  $f_2$ . A positive value less than one indicates that it yields some information, but less than what can be obtained by using loss and delay measurements from previous transmissions in  $f_2$ . A value equal to one means that the levels of information are the same, and a value larger than one means that observations on packets from  $f_1$  yield more information than observing the previous transmissions from  $f_2$ . This last case can only occur due to statistical error in estimating the measures used to construct  $\mathcal{L}_{1,2}$ , or when  $f_2$ ’s POC covers multiple routers, and  $f_1$  utilizes those routers that are most heavily congested. The measure increases as the POCs for  $f_1$  increase in the severity to which they cause congestion for  $f_2$ . They do not,

<sup>4</sup>Note that for a given  $j$ , there can be several  $i$  that satisfy  $adj_2(p_{1,j}, p_{2,i}) = 1$ , whereas there is a unique  $i$  that satisfies  $adj(p_{1,j}, p_{2,i}) = 1$ . We emphasize this to point out that the lack of uniqueness is not a problem, but does increase the correlation between successive samples.

however, indicate the extent to which  $f_1$  causes the congestion at the POC.

## 6 Actual Traces

$C$	Columbia (New York)	$M_1$	UMass-1	$M_2$	UMass-2	$U$	UCL (London)
$S$	AT&T-San Jose (California)	$M_3$	UMass-3	$A$	ACIRI (California)		

Table 1: Site name abbreviations

We have demonstrated the robustness of our comparison tests through queueing analysis and simulation. Now, we give evidence that these tests work in practice. We apply the tests to flows that traverse the Internet, choosing end-system locations such that we can be reasonably sure as to whether or not the flows share congestion. We then examine the results of our comparison tests. The set of end-systems used in the experiments consists of machines located at ACIRI (California), UCL (London, UK), Columbia (New York City), AT&T-San Jose (California), and three of our own machines, labeled “UMass-1” through “UMass-3”. Table 1 presents a shorthand notation for these sites that is used in the subsequent figures and tables.



Figure 7: Experimental topologies

Our first set of experiments involve four of these sites: UMass-1, UMass-2, Columbia, and UCL, three of which are located in the U.S., and one in Europe. UMass-1 and UMass-2 are in fact located on the same LAN (Figure 7(a)), such that the paths from (to) UMass-1 and UMass-2 to (from) UCL shared all links in common except for the initial (final) hop (this was verified using `traceroute`). We expect that in this configuration, the two flows will share. We believe that at the time of our experiments, the path from (to) UMass-1 to (from) UCL and the path from (to) Columbia to (from) UCL were disjoint along the trans-Atlantic links, as well as all links in the U.S. (Figure 7(b)). We came to this conclusion via an examination of `traceroute` statistics (a more detailed discussion of our use of `traceroute` is presented later in the paper). We expect that in this configuration, the flows will not share.

Figure 8 presents the results for the Inverted-Y topology where the U.S. end-systems reside in the same LAN. Figure 8(a) plots the results of the loss-corr test with time, measured in seconds, plotted via a log-scale along the  $x$ -axis. The bottom curve is the difference,  $M_x - M_a$ , between the two measures of the comparison test. After the 15th second, the value remains positive, which means that the test hypothesizes that the POCs for the flows are shared. The top curve is the level of confidence, computed using a permutation test [18], that does not require that the distribution is normal. A value of 1 means that we have 100% confidence that the hypothesis is correct. Figure 8(b) plots the results of the delay-corr test, with time plotted via a log-scale along the  $x$ -axis. The bottom curve again indicates the difference,  $M_x - M_a$ , between the measures. Since the value is positive, the test also hypothesizes that the flows share a POC. The top curve is a computation of  $\mathcal{L}_{1,2}$ . The fact that  $\mathcal{L}_{1,2}$  converges to one indicates that the level of

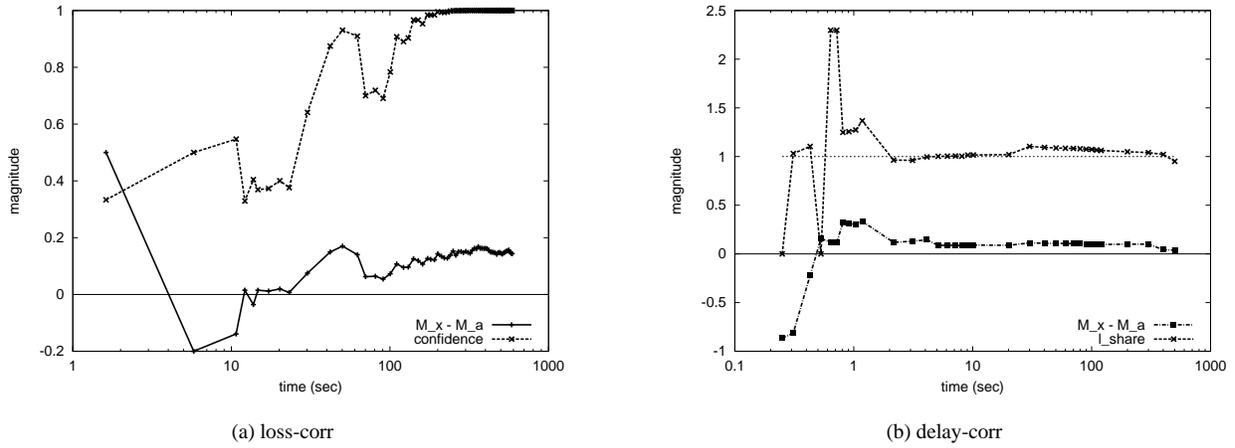


Figure 8: Europe to US, Inverted-Y, correlated

correlation between packets across flows  $f_1$  and  $f_2$  is similar to the correlation seen between packets in  $f_2$ , which matches our assumption that these two flows observe almost identical POCs.

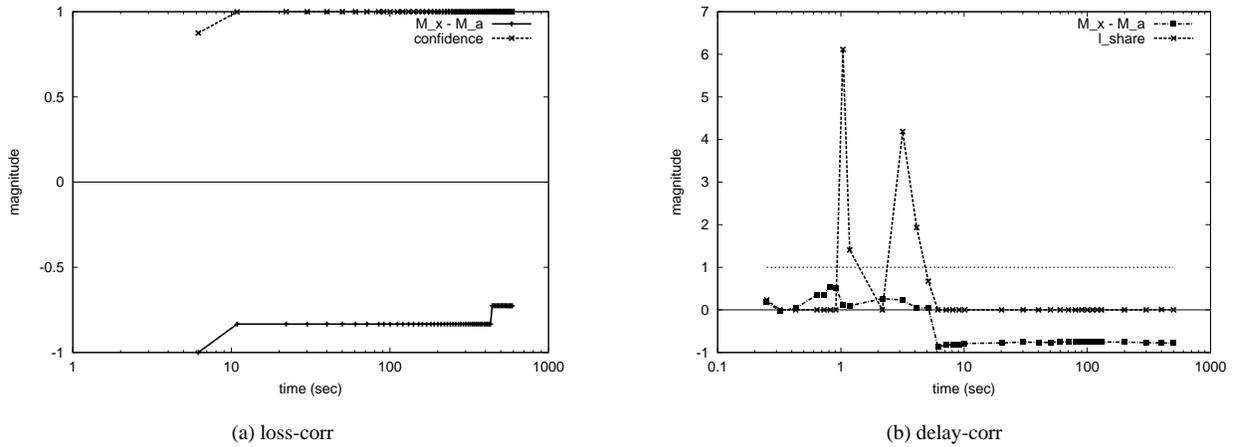


Figure 9: Europe to US, Inverted-Y, uncorrelated

Figure 9 presents results for the Inverted-Y topology where different paths are taken across trans-Atlantic links to reach the two end-systems in the U.S. In Figure 9(a), the bottom curve, which plots  $M_x - M_a$  for the loss-corr technique, is negative. Hence, the test hypothesizes that the POCs for the two flows are not shared. The top curve, which shows the level of confidence as computed via the permutation test, shows that the confidence in this hypothesis is close to 100% after only 10 seconds. The bottom curve in Figure 9(b) plots  $M_x - M_a$  for the delay-corr technique. Because the value is negative, the test hypothesizes that the flows do not share. The top curve in the Figure plots  $\mathcal{L}_{1,2}$  as it varies with time. Its value remains close to zero, which indicates that observing the delays of packets from  $f_1$  will give no information about the delays observed by packets in  $f_2$ . These results are consistent with our evaluation of the topologies: the POCs for these two flows are separate.

## 6.1 Results Summary

Date	Topology	Hosts	shared / non-shared hop ratio (msec)	loss rates (%)	loss-corr result	stable since (sec)	delay-corr result	stable since (sec)
11/3	Y	$(M_1, M_2 \rightarrow U)$	(1,1 $\rightarrow$ 440)	1.42, 1.29 : 1.36	Shared	154	Shared	0.5
11/3	Y	$(M_1, M_2 \rightarrow A)$	(1,1 $\rightarrow$ 91)	0.07, 0.01 : 0.04	Not shared	184	Shared	2
11/3	Inv-Y	$(A \rightarrow M_1, M_2)$	(98 $\rightarrow$ $\sim$ 0, $\sim$ 0)	0.04, 0.07 : 0.06	INSUF		Not shared	552
11/1	Inv-Y	$(A \rightarrow M_2, M_3)$	(91 $\rightarrow$ $\sim$ 0, $\sim$ 0)	0.03, 0.03 : 0.03	INSUF		Shared	562
11/1	Inv-Y	$(U \rightarrow M_1, M_2)$	(150 $\rightarrow$ $\sim$ 0, $\sim$ 0)	5.33, 6.10 : 5.72	Shared	23	Shared	0.8
11/3	Inv-Y	$(M_1 \rightarrow U, A)$	(6 $\rightarrow$ 82, 322)	0.75, 0.17 : 0.46	INSUF		Not shared	23
11/1	Inv-Y	$(M_2 \rightarrow U, A)$	(0 $\rightarrow$ 102, 447)	2.08, 0.24 : 1.25	Not shared	337	Not shared	4
11/1	Inv-Y	$(U \rightarrow M_1, A)$	(3 $\rightarrow$ 313, 141)	6.08, 0.26 : 3.05	Not shared	411	Not shared	8.2
11/1	Inv-Y	$(U \rightarrow M_1, C)$	(47 $\rightarrow$ 110, 75)	12.12, 0.07 : 6.12	Not shared	6	Not shared	6.2
11/1	Inv-Y	$(U \rightarrow M_1, S)$	(75 $\rightarrow$ 233, 75)	8.55, 0.01 : 4.26	Not shared	249	Not shared	4
11/1	Inv-Y	$(U \rightarrow M_2, A)$	(30 $\rightarrow$ 264, 193)	1.95, 0.10 : 1.03	Not shared	109	Not shared	48
11/3	Y	$(U, A \rightarrow M_1)$	(323, 91 $\rightarrow$ $\sim$ 0)	7.73, 0.09 : 3.90	Shared	543	Not shared	7
11/3	Inv-Y	$(A \rightarrow C, M_1)$	(4 $\rightarrow$ 65, 87)	0.05, 0.06 : 0.06	INSUF		Not shared	328
11/1	Inv-Y	$(A \rightarrow U, M_2)$	(4 $\rightarrow$ 189, 91)	0.15, 3.51 : 1.82	Not shared	560	Not shared	3
11/3	Y	$(C, M_1 \rightarrow A)$	(64, 87 $\rightarrow$ 4)	0.00, 0.03 : 0.02	INSUF		Shared	30
11/3	Y	$(C, M_1 \rightarrow U)$	(88, 340 $\rightarrow$ 130)	1.51, 2.32 : 1.92	Shared	61	Shared	0.5

Table 2: Trace results

Table 2 summarizes the results of the other experiments performed during the middle of the day on November 1 and November 3, 1999 using the hosts listed in Table 1. Each experiment ran for 600 seconds, with each foreground source sending 20 byte UDP Poisson probes (not counting bytes in the IP header) at a rate of 25 per second. Each packet contained a sequence number and a timestamp whose time was computed at the source immediately prior to the socket call that transmitted the packet. Packet arrival times at the receiver were recorded at the receiver immediately after the socket call was performed to retrieve the packet data. All time-stamping was performed at the user level.

The first column in Table 2 indicates the date on which the experiment was performed. The second column indicates whether the topology was a Y or Inverted-Y topology. The third column indicates the hosts that participated in the experiment, using the abbreviations for the host names supplied in Table 1. For the Y topology, the labeling,  $(A, B \rightarrow C)$ , indicates that senders at host A and host B transmitted probes to receivers co-located at host C. For the Inverted-Y topology, the labeling is of the form  $(A \rightarrow B, C)$ , indicating that the co-located senders at host A transmitted probes to receivers at hosts B and C.

The fourth column provides a rough approximation of the average delay experienced over the shared path of the two flows, as well as the average delay over the respective independent portions of the paths. These values were obtained through two calls to `traceroute` that were executed during the experiment from the locations of the probe sender(s), one for each source-destination pair. The shared links are the longest sequence of links, starting from the point of the co-located hosts, that contain the same sequence of IP addresses. The remaining links are unshared. The delay for a sequence of links is the average of the delays as reported by `traceroute` at one endpoint of the sequence minus the average of the delays as reported by `traceroute` at the other end.<sup>5</sup> If a sequence of links is assigned a delay that is less than zero, we assume that the delay on this sequence of links is negligible, and write the delay as  $\sim 0$ .

<sup>5</sup>No more than three are reported per hop, but in all our calls, at least one was reported where necessary, allowing us to compute an average.

For the Y topology, the entry,  $(x, y \rightarrow z)$ ,  $x, y, z \in \mathfrak{R}$  that is associated with the labeling,  $(A, B \rightarrow C)$ , indicates that the unshared portion of the path from host A to host C has an average delay of  $x$  ms, the unshared portion of the path from host B to host C has an average delay of  $y$  ms, and the shared portion of these paths has an average delay of  $z$  ms. For the inverted-Y topology, the entry  $(x \rightarrow y, z)$  that is associated with the labeling,  $(A \rightarrow B, C)$ , indicates that it takes on average  $x$  ms to traverse the shared portion of the paths, and on average,  $y$  and  $z$  ms to traverse the unshared portions of the paths to B and C, respectively.

We use the relative values of these path delays to estimate whether or not the POCs are shared. If the delay over the shared portion is small with respect to the non-shared portions, we assume that the POC is not shared. Otherwise, we assume it is. A line is drawn in the middle of the table separating the experiments whose flows we assume traverse a shared POC (above the line) from those whose flows we assume traverse separate POCs (below the line). We wish to point out that these assumptions are only a “best guess” that we are able to make given our limited access to routing information.

The fifth column presents the loss rates. An entry,  $a, b : c$ , associated with the labeling,  $(A, B \rightarrow C)$ , or the labeling,  $(C \rightarrow A, B)$ , indicates that the loss rate of the flow involving host A is  $a$ , the loss rate of the flow involving host B is  $b$ , and the average loss rate over both of the flows is  $c$ . We emphasize that the loss rates are given as percents, so values less than one indicate that fewer than one out of every one hundred packets were lost.

The last four columns present the results of the experiments. The column labeled “loss-corr result” presents the hypothesis returned by the loss-corr technique after 600 seconds; to its right is the time of the experiment when the comparison test last changed its hypothesis, i.e., the time at which it “stabilized” on its final hypothesis. A hypothesis of “INSUF” indicates that the technique was unable to form a hypothesis due to a lack of samples. The last two columns present similar results for the delay-corr technique.

We find that five of the sixteen experiments that applied the loss-corr technique were unable to construct a hypothesis. We note that in all but one of these tests in which no hypothesis was constructed, the host at ACIRI was the point of co-location. The loss rates in these traces were so low, that no samples were produced that could be used to estimate the the cross-measure,  $M_x$ . Of the remaining eleven experiments, only three of eleven fail to match the assumed correct hypothesis. Except for the last experiment listed, all experiments that returned the wrong hypothesis were conducted using flows with very low loss rates, which suggests that these flows did not experience significant levels of congestion.

In more than 80% of our experiments, the delay-corr test returned the hypothesis that matched our assumption about whether or not the POCs were shared. Two of the three tests that failed consisted of sessions with very low loss rates. We hypothesize that the low loss rates are an indication that the links were in use far below their capacity, such that the level of delay congestion was insignificant.

## 7 Open Issues

There are several issues that remain open with regard to detecting shared congestion that we have not considered. We touch briefly on those that we feel are the most critical to solve. First, in the Inverted-Y topology, the information necessary to compute the cross-measures is distributed at the receiving hosts. In this paper, our processing of the information is done off-line, at a centralized point to which we transmit all data. One direction for future work is to design protocols that, accounting for the fact that the information may be distributed, can efficiently construct a hypothesis. A second direction is to scale the tests such that they can detect POCs efficiently among several flows. Katabi’s technique [8] is one possibility, but this technique is currently limited to the Y-topology, where the ratio of bandwidth utilized at the POC by the background traffic in relation to the foreground traffic is small. In practice, we expect POCs exist at points where many flows are being aggregated, and expect that this ratio can be quite large. A

solution that scales easily to many flows over a variety of traffic conditions remains an open problem.

## 8 Conclusion

We have demonstrated two techniques that, via end-to-end measurement, are able to accurately detect whether or not two flows share the same points of congestion within the network. One of our key insights is the construction of a comparison test: rather than trying to figure out the level of correlation that indicates that two flows share a common point of congestion, we compare the correlation across flows to the correlation within a single flow to make the determination. Another insight is that the detection can be performed by transmitting probes, each of which have intra-transmission times that are described by Poisson processes. These techniques can be applied to flow topologies where the senders are co-located but the receivers are not, as well as the case where the receivers are co-located but the senders are not. We demonstrated the performance of these techniques through a mix of proofs using traditional queueing models, simulation over a wide range of controlled scenarios, and results using actual Internet traces.

## A Proofs of Delay Lemmas

### Proof of Lemma 3:

**Proof:** If  $G(x)$  is non-decreasing, we have that  $0 < \int_{x=0}^{\gamma} G(x)(f(x) - g(x)) dx < G(\gamma) \int_{x=0}^{\gamma} (f(x) - g(x)) dx$ . Also,  $0 < G(\gamma) \int_{x=\gamma}^{\infty} (g(x) - f(x)) dx < \int_{x=\gamma}^{\infty} G(x)(g(x) - f(x)) dx$ , or equivalently (multiplying by  $-1$ ),  $\int_{x=\gamma}^{\infty} G(x)(f(x) - g(x)) dx < G(\gamma) \int_{x=\gamma}^{\infty} (f(x) - g(x)) dx < 0$ . Hence,  $\int_{x=0}^{\infty} G(x)(f(x) - g(x)) dx = \int_{x=0}^{\gamma} G(x)(f(x) - g(x)) dx + \int_{x=\gamma}^{\infty} G(x)(f(x) - g(x)) dx < G(\gamma) \int_{x=0}^{\gamma} (f(x) - g(x)) dx + G(\gamma) \int_{x=\gamma}^{\infty} (f(x) - g(x)) dx = G(\gamma) \int_{x=0}^{\infty} (f(x) - g(x)) dx = 0$ . Thus,  $\int_{x=0}^{\infty} G(x)(f(x) - g(x)) dx < 0$ , which gives  $\int_{x=0}^{\infty} G(x)f(x) dx < \int_{x=0}^{\infty} G(x)g(x) dx$ . The case where  $G(x)$  is non-increasing is proven similarly. ■

### Proof of Lemma 4:

**Proof:** Define  $A_i$  to be the time of arrival of  $p_i$  at the queue.  $D_{i+n} = E_{i+n} - A_{i+n}$ , where  $E_{i+n}$  is the time in which  $p_{i+n}$  exits (i.e. completes being serviced by) the queue.  $p_{i+n}$ 's service is not completed until after i)  $p_i$ 's service is completed, and then ii) all background packets that arrive between  $p_i$  and  $p_{i+n}$  are and all foreground packets  $p_{i+1}, \dots, p_{i+n}$  are serviced. Thus,  $E_{i+n} = A_i + D_i + \sum_{j=1}^{N(A_i, A_{i+n})} s_j + \sum_{j=1}^n S_j + \gamma(A_i, A_{i+n})$ , where  $N(x, y)$  is the number of (background) arrivals admitted into the queue during the time interval  $[x, y]$ ,  $s_j$  is the time it takes to process the  $j$ th of these arrivals,  $S_j$  is the time it takes the server to process  $p_{i+j}$ , and  $\gamma(x, y)$  is the time the processor is idle (no jobs in queue) during the time interval  $[x, y]$ .

Substituting in for  $E_{i+1}$ , we obtain  $D_{i+n} = D_i - t_n + \sum_{j=1}^{N(A_i, A_{i+n})} s_j + \sum_{j=1}^n S_j + \gamma(A_i, A_{i+n})$ , where  $t_n = A_{i+n} - A_i$ . We make several observations that will help in proving the lemma. First, note that  $t_n$  is independent of  $D_i$ : The time spent by  $p_i$  in the queue is independent of the time it takes  $p_{i+n}$  to arrive after  $p_i$ 's arrival. Second, the service time,  $S_j$ , of  $p_{i+j}$ , is independent of arrival times of foreground packets and the delay of  $p_i$ , and is therefore independent of  $A_{i+m}$  for all  $m$  and of  $D_i$  as well. Similarly, the service time,  $s_j$ , of any background packet that arrives after time  $A_i$  is independent of arrival times and of  $D_i$ . Third, since the queue has infinite capacity,  $N(x, y)$  is independent of the queueing system during the time interval of length  $[x, y]$ . Thus,  $N(x, y)$  and  $D_i$  are independent, and  $E[N(x, y)]$ , the expected number of background packets that arrives in the interval  $[x, y]$ , is simply  $\lambda_b(y - x)$ . It follows that  $E[\sum_{j=1}^{N(x, y)} s_j] = E[N(x, y)]E[s_j]$ , where  $j$  can be arbitrary (because service times are i.i.d.). The rate at which packets can be processed at the queue is  $\mu = 1/E[s_j] = 1/E[S_j]$ .<sup>6</sup> Last, note that  $N(x, z) = N(x, y) + N(y, z)$

<sup>6</sup>We assume for simplicity that the processing of all packets (foreground, background) have the same expected processing time. However, this

and  $\gamma(x, z) = \gamma(x, y) + \gamma(y, z)$  whenever  $x \leq y \leq z$ . Letting  $t_n = A_{i+n} - A_{i+1}$  (the time between the 1st and  $n$ th arrivals of Poisson process with rate  $\lambda_f$ ), we have that  $E[t_n] = 1/\lambda_f$ .

We now prove the result by showing that for  $n > 1$ ,  $E[D_i D_{i+n}] - E[D_i D_{i+1}] = E[D_i(D_{i+n} - D_{i+1})] < 0$ . We have that  $D_{i+n} - D_{i+1} = -t_n + \sum_{j=1}^{N(A_{i+1}, A_{i+n})} s_j + \sum_{j=2}^n S_j + \gamma(A_{i+1}, A_{i+n})$ . Applying our observations of independence, we get

$$\begin{aligned} E[D_i(D_{i+n} - D_{i+1})] &= E[D_i](-E[t_n] + E[N(A_{i+1}, A_{i+n})]E[s] + (n-1)E[S] + E[D_i\gamma(A_{i+1}, A_{i+n})]) \\ &= E[D_i](E[t_n](-1 + \lambda_b/\mu) + (n-1)/\mu + E[D_i\gamma(A_{i+1}, A_{i+n})]) \end{aligned} \quad (15)$$

Note that starting from time  $A_{i+1}$ , the queue cannot be empty at least until after  $p_{i+1}$  exits the queue. A simple sample-path argument can be used to demonstrate that increasing  $D_i$  decreases the likelihood that the queue is idle between arrivals of  $p_i$  and  $p_{i+n}$  for longer than any aggregate length of time,  $x$ . More formally, for any  $x$ ,  $\Pr((\gamma(A_{i+1}, A_{i+n}) > x) | (D_i = d))$  is a monotonically decreasing function of  $d$ . It follows that  $E[D_i\gamma(A_{i+1}, A_{i+n})] < E[D_i]E[\gamma(A_{i+1}, A_{i+n})]$  (apply Lemma 3 with  $G(x) = x$ ,  $f(x) = \Pr(D_i = x)E[\gamma(A_{i+1}, A_{i+n}) | D_i = x]$ , and  $g(x) = \Pr(D_i = x)E[\gamma(A_{i+1}, A_{i+n})]$ ). Furthermore, we can show that  $E[\gamma(A_{i+1}, A_{i+n})] < E[t_n](\mu - \lambda_b - \lambda_f)/\mu$  (the expected time times the idle rate of the system) as follows: If packet  $p_{i+1}$  took 0 seconds to process, because it and  $p_{i+n}$  are Poisson arrivals, we can use the PASTA property to obtain that  $E[\gamma(A_{i+1}, A_{i+n})] = E[t_n](\mu - \lambda_b - \lambda_f)/\mu$ . However, again via a sample-path argument, the fact that  $p_{i+1}$  has a non-negative service time can only reduce the expected idle time.

Applying this result into Equation (15), and substituting  $E[t_n] = (n-1)/\lambda_f$ , we get

$$E[D_i(D_{i+n} - D_{i+1})] < E[D_i]\left(\frac{-(n-1)}{\lambda_f} + \frac{(n-1)\lambda_b}{\lambda_f\mu} + \frac{(n-1)}{\mu} + \frac{(n-1)(\mu - \lambda_b - \lambda_f)}{\mu\lambda_f}\right) = 0. \blacksquare$$

## Proof of Lemma 5:

**Proof:** The proof is via sample-path analysis. We construct a sample path  $\omega$ , that starts at the arrival of  $p_{2,i}$ , and ends with the completion of service of  $p_{2,i+1}$  at the server. We represent  $\omega = (N, \{t_1, \dots, t_n\}, \{s_1, \dots, s_N\}, S)$ , where  $N$  is the number of packets that arrive during the interval covered by  $\omega$ ,  $t_j$  is the arrival time of the  $j$  arrival in the time interval covered by  $\omega$ ,  $s_j$  is the processing time of this packet within the queue, and  $S$  is the processing time for  $p_{2,i+1}$ . Let  $X$  be a random variable on  $W = \{\omega\}$  where  $X(\omega) = 1$  if and only if the events at the queue in the range of time covered by  $\omega$  are correctly described by  $\omega$ . Note that  $X$  is independent of  $D_{2,i}$ . Hence,  $\forall x_1, x_2 > 0$ ,  $\Pr(X(\omega) = 1 | D_{2,i} = x_1) = \Pr(X(\omega) = 1 | D_{2,i} = x_2) = \Pr(X(\omega) = 1)$ . Note that given the delay of  $p_{2,i}$  and  $\omega$ , one can compute the delay experienced by  $p_{2,i+1}$ . Let  $D(D_{2,i}, \omega)$  be this delay.

For a given  $\omega$ , as  $D_{2,i}$  is increased, then the packet that arrived at time  $t_1$  cannot begin being processed until a later time, and hence its time to finish processing increases. Inductively, it can be shown that the time by which the packet that arrived at time  $t_N$  completes being processed can only increase due to an increase in  $D_{2,i}$ . Thus, the same holds true for the completion time of the processing for  $p_{2,i+1}$ . This makes  $D(D_{2,i}, \omega)$  an increasing function of  $D_{2,i}$ . Given  $x_1 < x_2$ ,

$$\begin{aligned} E[D_{2,i+1} | D_{2,i} = x_1] &= \frac{\sum_{\omega \in W} D(x_1, \omega) \Pr(X(\omega) = 1 | D_{2,i} = x_1)}{\sum_{\omega \in W} \Pr(X(\omega) = 1 | D_{2,i} = x_1)} \end{aligned}$$

is not necessary.

$$\begin{aligned}
&= \frac{\sum_{\omega \in W} D(x_1, \omega) \Pr(X(\omega) = 1 | D_{2,i} = x_2)}{\sum_{\omega \in W} \Pr(X(\omega) = 1 | D_{2,i} = x_2)} \\
&< \frac{\sum_{\omega \in W} D(x_2, \omega) \Pr(X(\omega) = 1 | D_{2,i} = x_2)}{\sum_{\omega \in W} \Pr(X(\omega) = 1 | D_{2,i} = x_2)} \\
&= E[D_{2,i+1} | D_{2,i} = x_2].
\end{aligned}$$

The strict inequality above is due to the fact that there is a set  $W' \subset W$  with non-zero measure where  $\omega \in W' \rightarrow D(x_1, \omega) < D(x_2, \omega)$ .  $\blacksquare$

## B Analysis of the loss-corr technique, Y-topology

In this section, we derive closed-form recursive solutions that give separate solutions for  $M_x$  and  $M_a$  when the bottleneck is shared, and when the bottlenecks are separate, all for the Y topology. We assume that the POC for each flow is an M/M/1/ $K$  queue (the same queue when the POC is shared).

### B.1 Y Topology, Shared Bottleneck: $M_x$

Let  $f_b$  represent the aggregate flow consisting of all background traffic that passes through the shared POC. Define  $p_1(j)$  to be the probability that the next event in the system is the arrival of a packet from  $f_1$ , conditioned on the event that the queue length is  $j$ . Define  $p_2(j)$  and  $p_b(j)$  similarly for the events corresponding to packet arrivals from  $f_2$  and  $f_b$ , and  $p_s(j)$  to be the probability that the next event is a service completion conditioned on the event that the queue length is  $j$ . Since the flow arrivals and the completion time are all exponentially distributed (i.e., memoryless), we have:

$$p_1(j) = \lambda_1 / \gamma_j, \quad p_2(j) = \lambda_2 / \gamma_j, \quad p_b(j) = \lambda_b / \gamma_j \quad (16)$$

$$p_s(j) = \begin{cases} 0 & j = 0 \\ \mu / \gamma_j & j > 0 \end{cases} \quad (17)$$

where

$$\gamma_j = \begin{cases} \lambda_1 + \lambda_2 + \lambda_b & j = 0 \\ \lambda_1 + \lambda_2 + \lambda_b + \mu & j > 0 \end{cases} \quad (18)$$

$\gamma_j$  differs at  $j = 0$  since there are no service completions when  $j = 0$ . To simplify notation, we write  $p_1$  in place of  $p_1(j)$  when it is implied that  $j > 0$ . We do this similarly for  $p_2, p_b$ , and  $p_s$ .

We now compute  $M_x = \Pr(L_{2,i-1} = 0 | L_{2,i} = 1, L_{1,j-1} = 0, L_{1,j} = 1, \text{adj}_R(p_{1,j}, p_{2,i}) = 1)$ . The value of  $M_x$  depends on the success or failure of receiving and order of receipt of four packets in particular:  $p_{1,j-1}, p_{1,j}, p_{2,i-1}$ , and  $p_{2,i}$ . To do this, we derive four regular expressions that represent the sequence of foreground arrival events at the bottleneck queue. Three of these regular expressions are mutually disjoint (i.e., no two regular expressions contains an identical sequence of arrival events). Furthermore, the union of the set of sequences generated by all three regular expressions is the set of sequences that satisfy both of the following:

$$L_{2,i-1} = 0 \quad (19)$$

$$L_{2,i} = 1, L_{1,j-1} = 0, L_{1,j} = 1, \text{adj}_R(p_{1,j}, p_{2,i}) = 1 \quad (20)$$

The fourth regular expression is a superset of this union, and the set of sequences that it generates is the set of sequences that satisfy (20) (and need not satisfy (19)).

Let  $\Gamma_1^i$  be the event that  $p_{1,j}$  is admitted into the bottleneck queue. Let  $\Lambda_1^{i-1}$  be the event that  $p_{1,j-1}$  is dropped at the bottleneck queue. Similarly, define  $\Gamma_2^j$  and  $\Lambda_2^{j-1}$  to be the respective events that  $p_{2,i}$  is accepted into the queue, and that packet  $p_{2,i-1}$  is dropped from the POC. Based on our packet ordering assumptions, since the co-located receivers receive  $p_{1,j}$  prior to packet  $p_{2,i}$ , the two packets arrived in this same order at the POC. Furthermore, since packet ordering is maintained within a flow,  $p_{1,j-1}$  must have arrived at the POC prior to  $p_{1,j}$ , and packet  $p_{2,i-1}$  must have arrived prior to packet  $p_{2,i}$ . Hence, the following three orderings of arrivals at the receiver are the only orderings that satisfy both (19) and (20):

- $\Lambda_1^{i-1} \Lambda_2^{j-1} \Gamma_1^i \Gamma_2^j$
- $\Lambda_1^{i-1} \Gamma_1^i \Lambda_2^{j-1} \Gamma_2^j$
- $\Lambda_2^{j-1} \Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j$

The set of sequences that contain the following ordering of  $\Lambda_1^{i-1}$ ,  $\Gamma_1^i$ , and  $\Gamma_2^j$  is the set of sequences that satisfy (20) (and may or may not satisfy (19)):

- $\Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j$

We now produce the regular expressions, each one represents the set of all sequences of foreground events that produce one of the subsequences of events given above. Each regular expression starts with the first event in this subsequence, and ends with the last event in the subsequence. We write  $l_1$  for a loss in  $f_1$  of a packet other than  $p_{1,j}$  or  $p_{1,j-1}$ , and write  $l_2$  as a loss of a packet in  $f_2$  other than the  $p_{2,i}$  or  $p_{2,i-1}$ . Write  $g_1$  and  $g_2$  for receipt of these packets in  $f_1$  and  $f_2$ , respectively. The above subsequences belong to the following regular expressions:

- $\Lambda_1^{i-1} \Lambda_2^{j-1} \Gamma_1^i \Gamma_2^j \rightarrow \Lambda_1^{i-1} (g_2 + l_2) * \Lambda_2^{j-1} \Gamma_1^i l_1 * \Gamma_2^j$
- $\Lambda_1^{i-1} \Gamma_1^i \Lambda_2^{j-1} \Gamma_2^j \rightarrow \Lambda_1^{i-1} (g_2 + l_2) * \Gamma_1^i (l_1 + l_2) * \Lambda_2^{j-1} l_1 * \Gamma_2^j$
- $\Lambda_2^{j-1} \Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j \rightarrow \Lambda_2^{j-1} (g_1 + l_1) * \Lambda_1^{i-1} \Gamma_1^i l_1 * \Gamma_2^j$
- $\Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j \rightarrow \Lambda_1^{i-1} (g_2 + l_2) * \Gamma_1^i (l_1 + l_2) * \Gamma_2^j$

Because each regular expression's first event is a packet loss, and because we have Poisson arrivals which satisfy the PASTA property, the probability of a given sequence occurring in any of the expressions is simply the probability that the queue is full when the first packet in the sequence arrives at the queue, times the probability that the foreground events occur in the order specified by that sequence. We will only be interested in values of  $i$  and  $j$  after the system has been running for a significant period of time, so that the probability of the system's queue being full is simply the steady-state probability that the system's queue is full (contains  $k$  entries),  $\pi_k$ .

We must also account for arrivals of background traffic and service completions. Note that the arrival of a packet from  $f_b$  is possible at any point in time (i.e., between any two events in the regular expressions given above). A similar criterion holds for service completions, though we must ensure that service completions do not occur when the queue is empty.

We define several recursive functions that we use to compute useful conditional probabilities:

- $\phi_0(j)$  is the conditional probability that, given the queue has length  $j$ , a service completion occurs, and the queue eventually returns to length  $j$ , in between there are no arrivals from  $f_1$  or  $f_2$ .

- $\phi_{0,2}(j)$  is the conditional probability that, given the queue has length  $j$ , a service completion occurs, and the queue eventually returns to length  $j$ , in between there are no arrivals from  $f_1$  (but we allow arrivals from  $f_2$ ).
- $\phi_{0,1}(j)$  is the conditional probability that, given the queue has length  $j$ , a service completion occurs, and the queue eventually returns to length  $j$ , in between there are no arrivals from  $f_2$  (but we allow arrivals from  $f_1$ ).
- $\phi_1(j)$  is the conditional probability that, given the queue has length  $j$ , a service completion occurs, and the queue eventually returns to length  $j$ , in between there are no arrivals from  $f_2$ , and there is a single arrival from  $f_1$ .
- $\psi_2(j)$  is the conditional probability that, given the queue has length  $j$ , a service completion occurs, and prior to returning to a length of  $j$ , a packet arrives from  $f_2$  prior to any packets arriving from  $f_1$  (this packet from  $f_2$  can cause the queue to fill back to  $j$ ). Any arbitrary ordering of packets is permitted once the packet from  $f_2$  arrives.
- $\psi_{1,2}(j)$  is the conditional probability that, given the queue has length  $j$ , a service completion occurs, and prior to or returning to a length of  $j$ , one packet arrives from  $f_1$ , followed by a packet arrival from  $f_2$  (this packet from  $f_2$  can cause the queue to fill back to length  $j$ ). Any arbitrary ordering of packets is permitted once the packet from  $f_2$  arrives (but prior to the arrival of the first packet from  $f_2$ , only a single packet from  $f_1$  arrives).

The solutions for these recursive functions follow:

$$\phi_0(j) = \begin{cases} p_s p_b(0) & j = 1 \\ \frac{p_s p_b}{1 - \phi_0(j-1)} & j > 1 \end{cases} \quad (21)$$

$$\phi_{0,2}(j) = \begin{cases} p_s(p_b(0) + p_2(0)) & j = 1 \\ \frac{p_s(p_b + p_2)}{1 - \phi_{0,2}(j-1)} & j > 1 \end{cases} \quad (22)$$

$$\phi_{0,1}(j) = \begin{cases} p_s(p_b(0) + p_1(0)) & j = 1 \\ \frac{p_s(p_b + p_1)}{1 - \phi_{0,1}(j-1)} & j > 1 \end{cases} \quad (23)$$

For  $j > 1$ ,  $\phi_1(j) = p_s [\sum_{n=0}^{\infty} (\phi_0(j-1))^n] (p_1 + \phi_1(j-1) [\sum_{n=0}^{\infty} (\phi_0(j-1))^n] p_b)$ . Hence,

$$\phi_1(j) = \begin{cases} p_s p_1(0) & j = 1 \\ \frac{p_s}{1 - \phi_0(j-1)} \left( p_1 + \frac{\phi_1(j-1) p_b}{1 - \phi_0(j-1)} \right) & j > 1 \end{cases} \quad (24)$$

For  $j > 1$ ,  $\psi_2(j) = p_s [\sum_{n=0}^{\infty} (\phi_0(j-1))^n] (p_2 + \psi_2(j-1))$ . Hence,

$$\psi_2(j) = \begin{cases} p_s p_2(0) & j = 1 \\ \frac{p_s}{1 - \phi_0(j-1)} (p_2 + \psi_2(j-1)) & j > 1 \end{cases} \quad (25)$$

For  $j > 2$ ,  $\psi_{1,2}(j) = p_s [\sum_{n=0}^{\infty} (\phi_0(j-1))^n] \cdot (\psi_{1,2}(j-1) + \phi_1(j-1) [\sum_{n=0}^{\infty} (\phi_0(j-1))^n] \psi_2(j-1))$ . Hence,

$$\psi_{1,2}(j) = \begin{cases} \frac{p_s^2 p_1(0)}{1 - p_b(0) p_s} (p_2 + \psi_2(1)) & j = 2 \\ \frac{p_s}{1 - \phi_0(j-1)} \left( \psi_{1,2}(j-1) + \frac{\phi_1(j-1) \psi_2(j-1)}{1 - \phi_0(j-1)} \right) & j > 2 \end{cases} \quad (26)$$

Define  $\Pr(\Lambda_1^{i-1} \Lambda_2^{j-1} \Gamma_1^i \Gamma_2^j)$  to be the probability that a sequence of events occurs that produces the above subsequence of events, and similarly define  $\Pr(\Lambda_1^{i-1} \Gamma_1^i \Lambda_2^{j-1} \Gamma_2^j)$ ,  $\Pr(\Lambda_2^{j-1} \Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j)$ , and  $\Pr(\Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j)$ . We can now compute these probabilities using our recursive function definitions, and our regular expressions that indicate the permitted sequences of foreground events that complete the above subsequences:

$$\Pr(\Lambda_1^{i-1} \Lambda_2^{j-1} \Gamma_1^i \Gamma_2^j) = \pi_k \frac{p_1}{1 - p_b - p_2 - \phi_{0,2}(k)} \frac{p_2}{1 - p_b - \phi_0(k)} \left( \psi_{1,2}(k) + \frac{\phi_1(k) \psi_2(k)}{1 - p_1 - p_b - \phi_0(k)} \right) \quad (27)$$

$$\Pr(\Lambda_1^{i-1} \Gamma_1^i \Lambda_2^{j-1} \Gamma_2^j) = \pi_k \frac{p_1}{1 - p_2 - p_b - \phi_{0,2}(k)} \frac{\phi_1(k)}{1 - p_1 - p_2 - p_b - \phi_0(k)} \frac{p_2}{1 - p_1 - p_b - \phi_0(k)} \psi_2(k) \quad (28)$$

$$\Pr(\Lambda_2^{j-1} \Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j) = \pi_k \frac{p_2}{1 - p_1 - p_b - \phi_{0,1}(k)} \frac{p_1}{1 - p_b - \phi_0(k)} \left( \psi_{1,2}(k) + \frac{\phi_1(k) \psi_2(k)}{1 - p_1 - p_b - \phi_0(k)} \right) \quad (29)$$

$$\Pr(\Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j) = \pi_k \frac{p_1}{1 - p_2 - p_b - \phi_{0,2}(k)} \left( \psi_{1,2}(k) + \frac{\phi_1(k) \psi_2(k)}{1 - p_1 - p_2 - p_b - \phi_0(k)} \right) \quad (30)$$

We can then compute  $M_x$ :

$$M_x = \frac{\Pr(\Lambda_2^{j-1} \Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j) + \Pr(\Lambda_1^{i-1} \Gamma_1^i \Lambda_2^{j-1} \Gamma_2^j) + \Pr(\Lambda_2^{j-1} \Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j)}{\Pr(\Lambda_1^{i-1} \Gamma_1^i \Gamma_2^j)} \quad (31)$$

## B.2 Y Topology, Shared Bottleneck: $M_a$

$M_a$  is simply the loss probability that, in the case of a shared bottleneck with the system in steady state, is

$$\begin{aligned} M_a = \pi_k &= \Pr(L_1^i = 0) = \Pr(L_2^j = 0) \\ &= \frac{1 - \rho}{1 - \rho^{k+1}} \rho^k \end{aligned} \quad (32)$$

where  $\rho = \frac{\lambda_1 + \lambda_2 + \lambda_b}{\mu}$ .

### B.3 Y Topology, Separate Bottlenecks: $M_x$

We begin by constructing variables similar to those used in the previous subsections, except that they account for the fact that  $f_1$  does not pass through the POC of interest. Let  $\hat{\pi}_n$  equal the steady state probability that the queue through which  $f_2$  passes is filled to height  $n$ , and let  $k_2$  be the capacity of the queue.

Here, the two foreground flows are bottlenecked by separate queues, so that the random variable  $X_1 = ((L_2^{j-1} = 0), (L_2^j = 1))$  is independent of the random variable  $Y = ((L_1^{i-1} = 0), (L_1^i = 1), (R_1^i < R_2^j < R_1^{N^i}))$ . For similar reasons, the random variable  $X_2 = (L_2^j = 1)$  is also independent of  $Y$ . Hence:

$$\begin{aligned} M_x &= \frac{\Pr(X_1, Y)}{\Pr(X_2, Y)} = \frac{\Pr(X_1) \Pr(Y)}{\Pr(X_2) \Pr(Y)} \\ &= \Pr(L_2^{j-1} = 0 \mid L_2^j = 1) \end{aligned} \quad (33)$$

We now proceed to solve for equation (33):

$$\begin{aligned} \Pr(L_2^{j-1} = 0 \mid L_2^j = 1) &= \Pr(L_2^j = 1 \mid L_2^{j-1} = 0) \frac{\Pr(L_2^{j-1} = 0)}{\Pr(L_2^j = 1)} \\ &= \left[ 1 - \Pr(L_2^j = 0 \mid L_2^{j-1} = 0) \right] \frac{\Pr(L_2^{j-1} = 0)}{\Pr(L_2^j = 1)} \\ &= \left[ 1 - \Pr(L_2^j = 0 \mid L_2^{j-1} = 0) \right] \frac{\hat{\pi}_{k_2}}{1 - \hat{\pi}_{k_2}} \end{aligned} \quad (34)$$

Above, we have applied PASTA to get  $\Pr(L_2^{j-1} = 0) = \Pr(L_2^j = 0) = \hat{\pi}_{k_2}$ . We have  $\hat{\pi}_n = \frac{(1-\rho_2)\rho_2^n}{1-\rho_2^{k_2+1}}$ , where  $\rho_2 = \frac{\lambda_{b_2} + \lambda_2}{\mu_2}$ , (and note  $\hat{\pi}_n = (k_2 + 1)^{-1}$  when  $\rho_2 = 1$ ). Recall that  $\lambda_{b_2}$  is the rate of the background flow into the queue, and  $\mu_2$  is the processing rate of the queue. Hence,  $\frac{\hat{\pi}_{k_2}}{1 - \hat{\pi}_{k_2}} = 1/k_2$  when  $\rho_2 = 1$ , and  $\frac{(1-\rho_2)\rho_2^{k_2}}{1-\rho_2^{k_2}}$  otherwise.

Let  $p_{s_2}(j)$  be the probability that the next event at the POC is an arrival from  $f_2$ , conditioned on the fact that the queue is filled to height  $j$  at the time of the arrival. This probability is different than  $p_2(j)$  (in the case when the flows share a POC), since here, packets from  $f_1$  no longer proceed through the POC. Similarly, define  $p_{b_2}(j)$  to be the probability that the next event at the POC is an arrival from  $f_b$ , and  $p_{s_2}(j)$  to be the probability that the next event at the POC is a service completion. Then  $p_{2_2} = \frac{\lambda_1}{\lambda_{b_2} + \lambda_1 + \mu_2}$ ,  $p_{2_2}(0) = \frac{\lambda_1}{\lambda_{b_2} + \lambda_1}$ ,  $p_{b_2} = \frac{\lambda_{b_2}}{\lambda_{b_2} + \lambda_1 + \mu_2}$ ,  $p_{b_2}(0) = \frac{\lambda_{b_2}}{\lambda_{b_2} + \lambda_1}$ , and  $p_{s_2} = \frac{\mu_2}{\lambda_{b_2} + \lambda_1 + \mu_2}$  (as before we omit the parameter  $j$  when it is clear that  $j > 0$ ).

$\Pr(L_2^j = 0 \mid L_2^{j-1} = 0)$  is identical to  $\Pr(L_2^{j+1} = 0 \mid L_2^j = 0)$ , and its solution (where  $f_1$  does not enter the POC) is

$$M_a = \Pr(L_2^{j+1} = 0 \mid L_2^j = 0) = \frac{p_{2_2}}{1 - p_{b_2} - \phi_3(k)} \quad (35)$$

$$\phi_3(n) = \begin{cases} p_{s_2} p_{b_2}(0) & n = 1 \\ \frac{p_{s_2} p_{b_2}}{1 - \phi_3(n-1)} & n > 1 \end{cases} \quad (36)$$

### B.4 Y Topology, Separate Bottleneck: $M_a$

The loss rate of probability of flow  $f_2$  for the separate bottleneck case is:

$$M_a = \Pr(L_2^j = 0) = \pi_{k_2} = \frac{1 - \rho_2}{1 - \rho_2^{k_2+1}} \rho_2^{k_2}.$$

## B.5 Experiments

We now discuss how we demonstrate that the values of  $M_x$  and  $M_a$  presented in equations (3) and (4) are such that if the POC(s) are M/M/1/ $K$  queues, then  $M_x > M_a$  if and only if the POC(s) for  $f_1$  and  $f_2$  are shared. The recursive equations formulated in this section compute the values of  $M_x$  and  $M_a$  as functions of  $\lambda_1, \lambda_2, \lambda_b, \mu$ , and  $k$  in a system in which the POC(s) are M/M/1/ $K$  queues. Thus, for any set of values,  $\{\lambda_1, \lambda_2, \lambda_b, \mu, k\}$ , we compute the values for  $M_x$  and  $M_a$  for the case where the POC is shared, and verify that  $M_x > M_a$ , as well as the case where the POCs are separate, and verify that  $M_x < M_a$ . The recursive equations were coded in Mathematica v3.0, which allowed us to easily sample a large suite of test values.

Suite #	$\lambda_1, \lambda_2$	$\lambda_b$	$\mu$	$k$
1	{0.1, 5.0}	10.0	{5, $\lambda_1 + \lambda_2 + \lambda_b, \lambda_1 + \lambda_2 + \lambda_b \pm 0.1, 20$ }	{5, 10, 30}
2	10.0	1.0	{5, 20.9, 21, 21.1, 40}	{5, 10, 30}
3	$E_r(0.01, 10.0)$	$E_r(0.01, 25.0)$	$E_r(0.01, 30)$	10

Table 3: Suites of test sets used to verify the loss-corr technique on the Y-topology where POCs are M/M/1/ $K$  queues.

Table 3 summarizes the sets chosen in the three suites of experiments. Each row gives the values used within that particular suite. Each column gives the values used for a particular parameter. The first suite consists of 30 experiments, consisting of all possible combinations where  $\lambda_1 \in \{0.1, 5.0\}, \lambda_2 \in \{0.1, 5.0\}, \lambda_b = 10.0, k \in \{5, 10, 30\}$ , and  $\mu$  is chosen as 5, 20,  $\lambda_1 + \lambda_2 + \lambda_b, \lambda_1 + \lambda_2 + \lambda_b + .1$ , or  $\lambda_1 + \lambda_2 + \lambda_b - .1$ . The last three values cover the cases where the service rate of a shared POC is equal to, slightly more than, and slightly less than the aggregate rate of traffic into the POC. This first suite considers cases where the foreground flow rates are less than the background flow rate, where the aggregate rate into the queue is significantly less, slightly less, equal, slightly more, and significantly more than the aggregate service rate of the queue. The second suite consists of 15 additional sets of values, in which values are chosen with similar characteristics, except that the rates of the foreground flows are higher than the rate of the background traffic.

The final suite of traffic consists of 1,000 experiments with values for  $\lambda_1, \lambda_2, \lambda_b$ , and  $\mu$  chosen randomly.  $E_r(m, M)$  is a random variable whose values range between  $m$  and  $M$ , and is heavily weighted toward the minimum.  $E_r(m, M)$  is computed by choosing a random value,  $x$ , uniformly distributed within the interval,  $(0, 1)$ , and returning  $\exp(x(\ln(M) - \ln(m)) + \ln(m)) = m(M/m)^x$ .

In all 1,045 experiments performed, the comparison test using the loss-corr technique for the Y-topology returned the correct hypothesis.

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