Temporal Update Dynamics under Blind Sampling

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Abstract—Network applications commonly maintain local copies of remote data sources in order to provide caching, indexing, and data-mining services to their clients. Modeling performance of these systems and predicting future updates usually requires knowledge of the inter-update distribution at the source, which can only be estimated through blind sampling – periodic downloads and comparison against previous copies. In this paper, we first introduce a stochastic modeling framework for this problem, where the update and sampling processes are both renewal. We then show that all previous approaches are biased unless the observation rate tends to infinity or the update process is Poisson. To overcome these issues, we propose four new algorithms that achieve various levels of consistency, which depend on the amount of temporal information revealed by the source and capabilities of the download process.

I. INTRODUCTION

Many distributed systems in the current Internet manipulate objects that experience periodic modification in response to user actions, real-time events, data-centric computation, or some combination thereof. In these cases, each source (e.g., a webpage, DNS record, stock price) can be viewed as a stochastic process $N_i$ that undergoes updates (i.e., certain tangible changes) after random delays $U_1, U_2, \ldots$.

Consistent estimation of inter-update distribution $F_U(x)$ is an important problem, whose solution yields not only better caching, replication [21], and allocation of download budgets [20], but also more accurate modeling and characterization of complex Internet systems [5], [7], [9], [10], [11], [19], [25], [27], [28], [29], [33], [35], [40], [42]. Similar issues arise in lifetime measurement, where $U_i$ represents the duration of online presence for object or user $i$ [3], [32], [36], [39].

The first challenge with measuring update-interval dynamics is to infer their distribution using blind sampling, where variables $U_1, U_2, \ldots$ are hidden from the observer. This scenario arises when the source can only be queried over the network using some process $N_S$ whose inter-download delays $S_1, S_2, \ldots$ are bounded in expectation from below (e.g., due to bandwidth and/or CPU restrictions). Unlike censored observations in statistics, which have access to truncated values to bandwidth and/or CPU restrictions). Unlike censored observations in statistics, which have access to truncated values

The second challenge in blind sampling is to reconstruct the distribution of $U_i$ from severely limited amounts of information available from each download. Specifically, the observer can only compare the two most-recent copies of the source and obtain indicator variables $Q_{ij}$ of a change occurring between downloads $i$ and $j$, for all $i < j$. This constraint is necessary because the source generally has no ability to determine object modification timestamps (e.g., dynamic webpages served by scripts are considered new on each download). Furthermore, even for static pages, object updates are very application-specific (e.g., search engines may remove ad banners and other superfluous information before indexing), which makes variables $U_1, U_2, \ldots$ hidden not just from the observer, but also the source.

Existing studies on this topic [2], [7], [15], [16], [22] use Poisson $N_U$ and constant $S_i$. Due to the memoryless assumption on $F_U(x)$, the problem reduces to estimating just rate $\mu = 1/E[U_i]$, rather than an entire distribution, and many complex interactions between $N_S$ and $N_U$ are avoided in the analysis. However, more interesting cases arise in practice, where non-Poisson updates are quite common [2], [8], [17], [23]. Furthermore, guaranteeing constant $S_i$ is impossible in certain applications where the return delay to the same object is computed in real-time and is governed by the properties of trillions of other sources (e.g., in search engines). Thus, new analytical techniques are required to handle such cases.

A. Contributions

Our first contribution is to formalize blind update sampling using a framework in which both $N_U$ and $N_S$ are general renewal processes. We then consider a simplified problem where the source provides last-modification timestamps for each download. Our contribution here is to develop the necessary tools for tackling the more interesting cases that follow, build general intuition, consider conditions under which provably consistent estimation is possible, and explain the pitfalls of existing methods under non-Poisson updates.

Armed with these results, we next relax the availability of last-modification timestamps at the source. For situations where constant $S_i$ is acceptable, we show that unbiased estimators developed earlier in the paper can be easily adapted to this environment and then suggest avenues for reducing the amount of numerical computation in the model, all of which forms our third contribution. We finish the paper by considering random $S_i$ and arrive at our last contribution, which is a novel method that can accurately reconstruct the update distribution under arbitrary $F_U(x)$ and mildly constrained $F_S(x)$.

II. RELATED WORK

Analytical studies on estimating the update distribution under blind sampling have all assumed $N_U$ was Poisson and focused on determining its average rate, i.e., $\mu$ for stationary cases [2], [7], [15], [16], [22] and $\mu(t)$ for non-stationary [34]. Extension to general processes was achieved by [22] under the assumption that sampling intervals $S_i$ were infinitely small;
however, the problem in these scenarios is trivial since every $U_i$ is available to the observer with perfect accuracy.

In measurement literature, the majority of effort was spent on the behavior of web pages, including analysis of server logs [26], page-modification frequency during crawling [2], [4], [17], [23], RSS feed dynamics [33], and content change between consecutive observations [1], [14], [25]. Problems related to estimation of $F_U(x)$ have also emerged in prediction of future updates [5], [6], [13], [18], [30], [37], with a good survey in [24], and user lifetime measurement in decentralized P2P networks [3], [32], [36], [39].

III. OVERVIEW

This section introduces notation, formulates objectives, and lays down a roadmap of the studied methods.

A. Notation and Assumptions

Let $u_i$ be the time of the $i$-th update at the source. Define $N_U(t) = \max\{i : u_i \leq t\}$ to be the number of updates in the time interval $[0, t]$ and suppose $U_i = u_{i+1} - u_i$ represents the inter-update delay. Similarly, denote by $s_j$ the $j$-th sampling time. Let $N_S(t) = \max\{j : s_j \leq t\}$ be the number of samples in $[0, t]$ and $S_j = s_{j+1} - s_j$ be the inter-sample delay. Assume that processes $(N_{U}, N_{S})$ are renewal and independent of each other. This allows us to define random variables $U \sim F_U(x)$ and $S \sim F_S(x)$ to represent the lengths of update/sample cycles, respectively. Furthermore, denote by $\mu = 1/E[U]$ and $\lambda = 1/E[S]$ the corresponding rates.

At time $t$, define age $A_U(t) = t - u_{N_U(t)}$ and residual $R_U(t) = u_{N_U(t)+1} - t$ as the backward/forward delays to the nearest update. These are illustrated in Fig. 1. Note that interval $U_i$ in the figure cannot be seen or measured by the observer, which is why we called it “hidden” earlier. Suppose $A_U$ and $R_U$ are the equilibrium versions of $A_U(t)$ and $R_U(t)$, respectively, as $t \to \infty$. From renewal theory [41], they have the same CDF:

$$G_U(x) := \mu \int_0^x (1 - F_U(y))dy,$$

whose density is $g_U(x) := G_U'(x) = \mu(1 - F_U(x))$. We set the goal of the sampling process to determine the distribution $F_U(x)$ based on observations at times $s_1, s_2, \ldots$, i.e., using a single realization of the system.

B. Applications

Knowledge of $F_U(x)$ enables performance analysis in many fields that employ lazy (i.e., pull-based) data replication. For example, search engines implement a sampling process $N_S$ using crawlers that periodically revisit web content and merge updates into backend databases. These companies are often concerned with staleness of pages in their index and the probability that users encounter outdated results. In order to determine the download frequency needed to maintain staleness below a certain threshold, the expected number of updates by which the index is trailing the source, or the amount of bandwidth needed for a collection of pages, accurate knowledge of source dynamics is required [20].

In another example, suppose a data center replicates a quickly changing database (driven by some update process $N_U$) among multiple nodes for scalability and fault-tolerance reasons. Because of the highly dynamic nature of the source, individual replicas may not stay fresh for long periods of time, but their collection may offer much better performance as a whole. In such cases, questions arise about the number of replicas $k$ that should be queried by clients to obtain results consistent with the source [21] and/or the probability that a cluster of $n$ replicas can recover the most-recent copy of the source when it crashes [20]. Similar problems appear in multi-hop replication and cooperative caching, where service capacity of the caching network is studied as well [21].

Finally, accurate measurement of $F_U(x)$ enables better characterization of Internet systems, their update patterns in response to external traffic, and even user behavior. While it is possible to use the exponential distribution to approximate any $F_U(x)$, as typically done in the literature [2], [7], [15], [16], [22], this can lead to significant errors in the analysis. As shown in [20] using the search-engine example and Wikipedia’s update process $N_U$, the exponential assumption may produce errors in the download bandwidth that are two orders of magnitude. In more complicated settings, such as cascaded and cooperative systems [21], the impact of inaccurate $F_U(x)$ may be even higher.

C. Caveats

The sample-path approach, in general, leads to a possibility of phase-lock where the distance of download points from the last update, i.e., $\{A_U(s_j)\}_{j\geq1}$, is not a mixing process. For example, consider $U_i = 1$ for $i \geq 1$ and $S_j = 2$ for $j \geq 1$, in which case update ages observed at $\{s_j\}_{j=1}^\infty$ are all equal to zero. Since this case cannot be distinguished from $U_i = 0.5$ or $U_i = 2$, it is easy to see how phase-lock precludes consistent estimation of $F_U(x)$. The problem can be avoided by requiring that the considered cycle lengths exhibit certain mixing properties. This leads to our next definition.

Definition 1: A random variable $X$ is called lattice if there exists a constant $c$ such that $X/c$ is always an integer, i.e., $\sum_{i=1}^\infty P(X/c = i) = 1$.

Lattice distributions are undesirable in our context as they produce phase-lock. Therefore, for the problem to be solvable, we must ensure the following.

Assumption 1: At least one of $U$ and $S$ is non-lattice.

This condition is easy to satisfy with any continuous random variable, including exponential $U$ in previous work. A more esoteric example would be a discrete variable placing mass on two numbers whose ratio is irrational, e.g., $(\pi, 3)$ or $(e, \sqrt{2})$. 
that is unbiased under the most general conditions. For constant S, we first analyze two methods we call M1 and M2. They operate by deriving F_U(x) from the collected age samples, where M1 has been proposed in previous work [7], [22] for Poisson-only cases and M2 is novel.

In comparison sampling, we assume that the observer retains the most recent copy of the object or a fingerprint of its relevant portions (e.g., after removing ads and repeated keywords). Define Q_ij to be an update-indicator process:

\[ Q_{ij} = \begin{cases} 1 & \text{update occurs between } s_i \text{ and } s_j \\ 0 & \text{otherwise} \end{cases} \quad (2) \]

Unlike the previous scenario, estimation of F_U(x) here must use only binary values \{Q_ij\}. Going back to Fig. 2, we study comparison sampling under two strategies. For constant S, we first analyze two methods we call M3 and M4, which are discrete versions of M1 and M2, respectively. We then propose a novel method M5 that is both consistent and computationally efficient. For random S, we introduce our final approach M6 that is unbiased under the most general conditions.

IV. AGE SAMPLING

This section is a prerequisite for the results that follow. It starts with understanding state of the art in this field and its pitfalls. It then shows that a simple modification allows prior work to become unbiased under non-Poisson updates.

A. Basics

In age sampling, the observer has a rich amount of information about the update cycles. This allows reconstruction of F_U(x) in all points x \geq 0, which we set as our goal.

Definition 2: Suppose \( \hat{F}(x, T) \) is a CDF estimator that uses observations in \([0, T]\). Then, we call it consistent with respect to distribution \( F(x) \) if it converges in probability to \( F(x) \) as the sampling window becomes large:

\[ \lim_{T \to \infty} \hat{F}(x, T) = F(x), \quad x \geq 0. \quad (3) \]

Note that consistent estimation of \( F_U(x) \) is equivalent to that of \( G_U(x) \) since there is a one-to-one mapping (1) between the two functions. Specifically, knowledge of \( G_U(x) \) allows numerical differentiation and/or kernel density estimators to obtain \( g_U(x) = G'_U(x) \), from which \( F_U(x) = 1 - g_U(x)/g_U(0) \) follows. Furthermore, the update rate \( \mu = 1/E[U] \) is also readily available as \( g_U(0) \). Under Poisson \( N_U \), the memoryless property ensures that \( F_U(x) = G_U(x) \); however, in more general cases, this distinction is important.

B. Modeling M1

To estimate the mean \( \mu \) of a Poisson update process, prior studies [7], [22] proposed that only a subset of age samples \( \{A_U(s_j)\}_{j \geq 1} \) be retained by the observer. Specifically, when multiple sample points land in the same update interval, only the one with the largest age is kept, while the others are discarded. As shown in Fig. 3, points \( s_j-1 \) and \( s_j \) hit the same update cycle \([u_{i-1}, u_i]\), in which case only \( A_U(s_j) \) is used in the measurement and \( A_U(s_j-1) \) is ignored. It was perceived in [7], [22] that doing otherwise would create a bias and lead to incorrect estimation, but no proof was offered. We call this method M1 and study its performance next.

From Fig. 3, notice that M1 collects ages \( A_U(s_j) \) at such points \( s_j \) that satisfy \( R_U(s_j) < S_j \), or equivalently \( Q_{j,j+1} = 1 \). All other age measurements are ignored. Defining \( 1_A \) as the indicator variable of event A, the fraction of age samples retained by M1 in \([0, T]\) is given by:

\[ p(T) := \frac{1}{N_S(T)} \sum_{j=1}^{N_S(T)} 1_{R_U(s_j) < S_j}, \quad (4) \]

which is an important metric that determines the overhead of M1 and its bias later in the section. Expansion of (4) in the next result follows from Assumption 1, the renewal equation for non-lattice intervals, and the law of large numbers [41].

Theorem 1: As \( T \to \infty \), p(T) converges in probability to:

\[ p := \lim_{T \to \infty} p(T) = P(R_U < S) = E[G_U(S)]. \quad (5) \]

Note that \( p \) is affected not just by the update distribution \( F_U(x) \), but also the sample distribution \( F_S(x) \). To see this effect in simulations, we use constant and exponential S to sample Pareto \( F_U(x) = 1 - (1 + x/\beta)^{-\alpha} \), where \( \alpha = 3 \) and \( \beta = 1 \) throughout the paper. Fig. 4 confirms a good match between the model and simulations. As expected, \( p \) decreases as the sampling rate \( \lambda = 1/E[S] \) increases, which is caused by an increased density of points landing within each update interval and thus a higher discard rate. The figure also shows
that constant $S$ samples more points than the exponential case. In fact, it is possible to prove a more general result – constant $S$ exhibits the largest $p$ (i.e., highest overhead) for a given $\lambda$.

Let $K(x, T)$ be the number of samples that $M_1$ obtains in $[0, T]$ with values no larger than $x$:

$$K(x, T) := \sum_{j=1}^{N_S(T)} 1_{R_U(s_j) < S_j} 1_{A_U(s_j) \leq x}.$$  \hspace{1cm} (6)

Then, it produces a distribution in $[0, T]$ given by:

$$G_1(x, T) := \frac{K(x, T)}{K(\infty, T)}.$$  \hspace{1cm} (7)

**Theorem 2:** Denoting by $\bar{F}(x) = 1 - F(x)$ the complement of function $F(x)$ and letting $T \to \infty$, the tail distribution of the samples collected by $M_1$ converges in probability to:

$$\bar{G}_1(x) := \lim_{T \to \infty} G_1(x, T) = \frac{E[G_U(x + S) - G_U(x)]}{E[G_U(S)]}.$$  \hspace{1cm} (8)

**Proof:** Under Assumption 1 and $T \to \infty$, $A_U(s_j)$ and $R_U(s_j)$ converge to their equilibrium versions $A_U$ and $R_U$, respectively. Therefore:

$$\lim_{T \to \infty} \frac{K(x, T)}{N_S(T)} = P(A_U \leq x, R_U < S).$$  \hspace{1cm} (9)

From Theorem 1, we know that:

$$\lim_{T \to \infty} \frac{K(\infty, T)}{N_S(T)} = p = E[G_U(S)].$$  \hspace{1cm} (10)

Dividing (9) by (10) yields:

$$G_1(x) = \lim_{T \to \infty} G_1(x, T) = \frac{P(A_U \leq x, R_U < S)}{E[G_U(S)]},$$

where $E[G_U(S)] > 0$ is guaranteed for all cases except $S$ being zero with probability 1. To derive the numerator of (11), condition on $R_U$ and $S$:

$$P(A_U \leq x, R_U < S) = \int_{-\infty}^{x} \left[ \int_{-\infty}^{y} P(A_U \leq x, R_U = y)g_U(y)dy \right] dF_S(z),$$

Expanding the probability of event $A_U \leq x$ given a fixed residual $R_U = y$ leads to:

$$P(A_U \leq x|R_U = y) = \frac{P(y < U \leq x + y)}{P(U > y)} = \frac{F_U(x + y) - F_U(y)}{1 - F_U(y)}.$$  \hspace{1cm} (13)

Recalling that $g_U(y) = \mu(1 - F_U(y))$ is the residual density and applying (13), the inside integral of (12) becomes:

$$\int_{0}^{x} P(A_U \leq x|R_U = y)g_U(y)dy = \mu \int_{0}^{x} (F_U(x + y) - F_U(y))dy = \mu \int_{x}^{x + z} \bar{F}_U(w)dw = G_U(z) + G_U(x) - G_U(x + z).$$  \hspace{1cm} (14)

This transforms (11) to:

$$G_1(x) = \frac{\int_{0}^{\infty} (G_U(z) + G_U(x) - G_U(x + z)) dF_S(z)}{E[G_U(S)]} = \frac{E[G_U(S) - G_U(x + S)] + G_U(x)}{E[G_U(S)]},$$

which is the complement of the tail in (8).

Observe from (8) that $M_1$ generally measures neither the update distribution $F_U(x)$ nor the age distribution $G_U(x)$. To see the extent of this bias, Fig. 5(a) plots simulation results for exponential $S$ and Pareto $U$ in comparison to (8). Observe in the figure that our model closely tracks the simulated tail $\bar{G}_1(x)$, which remains heavy-tailed, albeit different from that of the target distribution $\bar{F}_U(x)$. Fig. 5(b) shows that $M_1$ is indeed unbiased for Poisson $N_U$. We next investigate other conditions under which this approach may work well.

**C. Quantifying Bias in $M_1$**

Suppose $D_1 \sim G_1(x)$ is the random variable observed by $M_1$ over an infinitely long measurement period. Our goal in this subsection is to determine the relationship between $D_1$, $U$, and $A_U$ under different sampling strategies and update distributions. We first re-write (8) in a more convenient form.

**Theorem 3:** The tail distribution measured by $M_1$ can be expressed in two alternative forms:

$$\bar{G}_1(x) = \frac{\bar{G}_U(x)P(A_U < x + S|A_U > x)}{P(A_U < S)} = \frac{\bar{F}_U(x)E[\int_{0}^{S} P(U > x+y|U > y)dy]}{E[\int_{0}^{S} P(U > y)dy]}.$$  \hspace{1cm} (16)

**Proof:** We first show (16). Recalling that $G_U(x) = P(A_U < x)$ yields:

$$\bar{G}_1(x) = \frac{P(A_U < x + S) - P(A_U < x)}{P(A_U < S)}.$$  \hspace{1cm} (17)

Observe from (8) that $M_1$ generally measures neither the update distribution $F_U(x)$ nor the age distribution $G_U(x)$. To see the extent of this bias, Fig. 5(a) plots simulation results for exponential $S$ and Pareto $U$ in comparison to (8). Observe in the figure that our model closely tracks the simulated tail $\bar{G}_1(x)$, which remains heavy-tailed, albeit different from that of the target distribution $\bar{F}_U(x)$. Fig. 5(b) shows that $M_1$ is indeed unbiased for Poisson $N_U$. We next investigate other conditions under which this approach may work well.
From the definition of conditional probability, we get:

\[
\frac{P(x < A_U < x + S)}{P(A_U > x)} = P(A_U < x + S | A_U > x). \tag{19}
\]

Substituting (19) into (18), we get (16).

To establish (17), rewrite (18) as:

\[
\tilde{G}_1(x) = \tilde{F}_U(x) \frac{P(x < A_U < x + S)}{P(A_U < x) P(U > x)}. \tag{20}
\]

whose numerator can be transformed to:

\[
P(x < A_U < x + S) = \mu E \left[ \int_x^{x+S} \tilde{F}_U(y) dy \right] = \mu E \left[ \int_0^S \tilde{F}_U(x + y) dy \right], \tag{21}
\]

where we use the fact that \(G_U(x) = \mu \tilde{F}(x)\). Dividing (21) by \(\tilde{F}_U(x)\) produces:

\[
P(x < A_U < x + S) \frac{P(U > x)}{P(A_U > x)} = \mu E \left[ \int_0^S P(U > x + y | U > x) dy \right].
\]

Similarly, we can expand:

\[
P(A_U < S) = \mu E \left[ \int_0^S P(U > x) dy \right]. \tag{22}
\]

Substituting the last two equations into (20), we obtain the desired result in (17).

Theorem 3 suggests that the tail of \(D_1\) may indeed have some relationship to those of \(A_U\) and \(U\). In order to establish this formally, we need to define three classes of variables.

**Definition 3:** Variable \(X\) is said to be NWU (new worse than used) if \(P(X > x + y | X > y) > P(X > x)\) for all \(x, y \geq 0\). If this inequality is reversed, \(X\) is said to be NBU (new better than used). Finally, if \(P(X > x + y | X > y) = P(X > x)\) for all \(x, y \geq 0\), the variable is called memoryless.

Note that NWU distributions are usually light-tailed, with two common representatives being Pareto and Weibull. Conditioning on \(U\)'s survival to some age \(y\), its residual length \(U - y\) is stochastically larger than \(U\) itself. NBU are typically heavy-tailed distributions, exemplified by uniform and constant. Finally, the memoryless class consists of only exponential distributions, where past knowledge has no effect on the future.

When both \(U\) and \(A_U\) are NWU, as is the case with Pareto distributions, Theorem 3 shows that \(\tilde{G}_1(x)\) is “sandwiched” between the other two tails, i.e., \(\tilde{F}_U(x)\) serves as a lower bound and \(\tilde{G}_U(x)\) as an upper. This means that \(D_1\) is stochastically smaller than \(A_U\), but stochastically larger than \(U\). Fig. 6 shows an example confirming this, where the faster sampling rate in (b) moves the curve closer to \(\tilde{F}_U(x)\). The relationship among the tails is reversed if \(U\) and \(A_U\) are NBU. For exponential update distributions, all three tails are equal; however, this is the only obvious case where \(M_1\) produces consistent estimation. We examine a few other cases next.

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**D. Achieving Consistency in \(M_1\)**

Now that we know that \(\tilde{G}_1(x)\) is contained between the tails of update and age distributions, there are two intuitive ways how bias can be removed. First, we could tighten the distance between tails \(\tilde{F}_U(x)\) and \(G_U(x)\); however, this can only be achieved by forcing the source to undergo updates with \(U\) that is “closer” to exponential. As this is usually impractical, the second technique is to adjust the sampling distribution \(F_S(x)\) such that the distance of \(\tilde{G}_1(x)\) to one of \(U\)'s tails shrinks to zero. To this end, our next result demonstrates that \(D_1\) “leans” towards \(U\) or \(A_U\), solely based on the fraction of retained samples \(p\).

**Theorem 4:** For \(p \to 1\), variable \(D_1\) sampled by \(M_1\) converges in distribution to \(A_U\). For \(p \to 0\) and mild conditions on \(S\), variable \(D_1\) converges in distribution to \(U\).

**Proof:** Recall that \(p = E[G_U(S)]\). When \(E[G_U(S)] \to 1\), so does \(E[G_U(S + x)]\). Therefore:

\[
\tilde{G}_1(x) = \frac{E[G_U(S + x)] - G_U(x)}{E[G_U(S)]} \to \tilde{G}_1(x). \tag{23}
\]

To prove the second part, assume that \(S/E[S]\) converges to a random variable with mean \(1\). Since \(p \to 0\) implies that \(S \to 0\) almost surely, we get:

\[
\frac{G_U(S)}{E[S]} = \int_0^S \tilde{F}_U(y) dy = \frac{S^{1/\mu} \tilde{F}_U(Sy) dy}{E[U] E[S]} \to \mu, \tag{24}
\]

where we use the fact that \(\tilde{F}_U(Sy) \to 1\) for all fixed \(y\).

Noticing that \(G_U(S)/E[S]\) is upper bounded by random variable \(\mu S/E[S]\), the latter of which has a finite mean, and applying the dominated convergence theorem (DCT), we get:

\[
\lim_{p \to 0} \frac{E[G_U(S)]}{E[S]} = \mu. \tag{25}
\]

Similarly, we obtain:

\[
\frac{G_U(S + x) - G_U(x)}{E[S]} = \int_x^{x+S} \tilde{F}_U(y) dy = \frac{S^{1/\mu} \tilde{F}_U(Sy + x) dy}{E[U] E[S]}, \tag{26}
\]

which converges to \(\mu \tilde{F}_U(x)\). Applying the DCT again, we get:

\[
\lim_{p \to 0} \frac{E[G_U(S + x) - G_U(x)]}{E[S]} = \mu \tilde{F}_U(x). \tag{27}
\]
Combining (25) and (27) produces:
\[
\lim_{p \to 0} \frac{E[G_U(S + x) - G_U(x)]}{E[G_U(S)]} = F_U(x),
\]
which is what we intended to prove.

To understand this result, we discuss several examples. In order to converge \( p \) to 1, method \( M_1 \) has to sample with sufficiently large \( S \) to achieve \( P(S > R_U) = 1 \). For general \( F_U(x) \), this cannot be guaranteed only if \( S \) converges to infinity, in which case the measurement process will be quite slow. If an upper bound on \( U \) is known, then setting \( S \) to be always larger can also produce \( p = 1 \). In these scenarios, however, \( M_1 \) will sample \( G_U(x) \) and additional steps to recover \( F_U(x) \) must be undertaken.

To achieve \( p = 0 \), \( M_1 \) has to use high sampling rates such that each update interval contains an infinite number of samples, i.e., \( S \) must converge to zero. In this case, the method may consume exorbitant network resources and additionally create undesirable load conditions at the source.

**E. Method \( M_2 \)**

Instead of using the largest age sample for each detected update, a more sound option is to use all available ages. While extremely simple, this method has not been proposed before. We call this strategy \( M_2 \) and define \( G_2(x, T) \) to be the fraction of its samples with values smaller than or equal to \( x \) in \( [0, T] \):
\[
G_2(x, T) := \frac{1}{N_S(T)} \sum_{j=1}^{N_S(T)} 1_{A_U(s_j) \leq x}.
\]

The next result follows from Assumption 1 and the renewal equation [41].

**Theorem 5:** Method \( M_2 \) is consistent with respect to the age distribution:
\[
G_2(x) := \lim_{T \to \infty} G_2(x, T) = G_U(x).
\]

Next we use simulations to verify the usefulness of (30). From Fig. 7, observe that the sampled distribution of \( M_2 \) does in fact equal \( G_U(x) \). To obtain \( F_U(x) = 1 - g_U(x)/g_U(0) \) from an empirical CDF \( G_U(x) \), we adopt numerical differentiation from [38]. This method uses bins of size \( h \) and \( k \)-point derivatives, bounding Taylor-expansion errors to \( O(h^k/k!) \). For the estimator to work, it must first accurately determine \( g_U(0) = 1/E[U] \). Using \( k = 5 \) and non-symmetric (i.e., one-sided) derivatives around \( x = 0 \), Fig. 8(a) demonstrates that the estimated \( E[U] \) monotonically decreases in \( h \) and eventually stabilizes at the true value. Since \( h \) is a user-defined parameter independent of \( (N_U, N_S) \), it can be arbitrarily small. Thus, a binary search on \( h \) to find the flat region in \( E[U] \) can always determine its value with high accuracy. Applying this technique, the update distribution estimated by \( M_2 \) is shown in Fig. 8(b) in comparison to \( F_U(x) \). Notice that the two curves are indistinguishable.

**F. Discussion**

Although \( M_1 \) has fewer samples, its network traffic remains the same as that of \( M_2 \), because they both have to contact the source \( N_S(t) \) times in \([0, t]\). However, the smaller number of retained values in \( M_1 \) may lead to lower computational cost and better RAM usage in density-estimation techniques that utilize all available samples (e.g., kernel estimators). For the route we have taken, i.e., differentiation of \( G_2(x) \), the two methods exhibit the same overhead.

We now focus on the performance of \( M_2 \) in finite observation windows \([0, T]\). One potential issue is the redundancy (and high dependency) of samples that it collects (i.e., all ages within the same update interval are deterministically predictable), which is what \( M_2 \) tried to avoid. While necessary, can this redundancy lead to slower convergence? For a given \( T \), would it be better to collect fewer samples that are spaced further apart?

Define
\[
\zeta(T) := \frac{1}{N_S(T)} \sum_{j=1}^{N_S(T)} A_U(s_j)
\]
to be the average age observed by \( M_2 \) in \([0, T]\) using one realization of the system. We now use deviation of \( \zeta(T) \) from \( E[\zeta] = \mu E[U^2]/2 \) as indication of error. Specifically, let
\[
\epsilon(T) := E \left[ 1 - \frac{\zeta(T)}{E[A_U]} \right],
\]
be the expected relative error computed over \( m \) sample-paths.

First, we fix the sampling rate \( \lambda = 1 \) and change \( T \) from 100 to 10M time units. As expected, \( \epsilon(T) \) in Fig. 9(a) monotonically decreases as the observation window gets larger, confirming asymptotic convergence of \( M_2 \) discussed throughout this section. Next, we keep \( T \) constant at 10K and vary \( E[S] \). As shown in Fig. 9(b), the error drops with \( E[S] \), but then stabilizes. This means that having more samples, regardless of how redundant, improves performance only up to a certain point.
age distribution is generally insufficient

The main caveat of this section is that knowledge of the

methods can measure

F

U

3

suggested an estimator, which we call M

G

B. Method M

\[ S(x, T) = \sum_{i=1}^{\infty} \delta_{x_i} \]

\[ r_k := \min \left\{ m \geq 1 : \sum_{j=1}^{m} Q_{j,j+1} = k \right\}. \] (34)

Then, the samples collected by M

\[ G_3(x) := \frac{\sum_{k=1}^{\infty} \delta_{x_k} T \leq \Delta \leq x}{\sum_{k=1}^{\infty} \delta_{x_k} T} \] (35)

Then, we have the following result.

\[ G_3(x) := \lim_{T \to \infty} \tilde{G}_3(x, T) = \frac{G_U(x_{n+1}) - G_U(x_n)}{G_U(\Delta)}. \] (36)

Produce: Notice from Fig. 11 that age samples collected by

M3 can be viewed as discrete versions of those in M1. Indeed,
define $x^+ = \Delta [x/\Delta]$ to be $x$ rounded-up to the nearest multiple of $\Delta$. Then, the sample obtained by $M_3$ at download instance $s_j$ is $A_U^+(s_j)$. Since condition $A_U^+(s_j) < x_n$ is equivalent to $A_U(s_j) < x_n$ for $x_n = n\Delta$, we obtain:

$$G_3(x_n, T) = \frac{\sum_{j=1}^{N_S(T)} 1_{R_U(s_j) < S_j} 1_{A_U(s_j) \leq x_n}}{\sum_{j=1}^{N_S(T)} 1_{R_U(s_j) < S_j}},$$

(37)

which is exactly the same as $G_1(x_n, T)$ in (7). Therefore, the tail of $G_3(x_n, T)$ converges to the result in (8), with $S$ replaced by $\Delta$. Doing so produces (36). Since $G_3(x)$ has no information between discrete points $x_n$, it must be constant in each interval $[x_n, x_{n+1})$, which means it is a step-function.

Define a random variable $D_3 \sim G_3(x)$. With the result above, its average becomes readily available.

**Theorem 7:** The expectation of $D_3$ is given by:

$$E[D_3] = \frac{\Delta}{G_U(\Delta)}.$$  

(38)

**Proof:** It is well-known that the mean of a non-negative lattice random variable can be obtained by summing up its tail distribution:

$$E[D_3] = \Delta \sum_{n=0}^{\infty} G_3(x_n).$$  

(39)

Expanding $G_3^\ast(x_n)$ using (36) and canceling all but two remaining terms leads to the desired result.

Similar to $M_1$, method $M_3$ is consistent when $F_U(x)$ is exponential. However, in broader NWU/NBU settings, its distribution lies between $F_U(x)$ and $G_U(x)$. As sampling interval $\Delta \to \infty$, which corresponds to $p \to 1$, variable $D_3$ converges in distribution towards $A_U$. When $\Delta \to 0$, which reflects $p \to 0$, $D_3$ tends to $U$. Unfortunately, neither scenario is usable in practice, which makes the method generally biased.

**C. Method $M_4$**

Using the rationale behind $M_2$, we now propose another new method, which we call $M_4$. At each sampling point $s_j$, the obtained value is:

$$D_4(s_j) := \begin{cases} 
\Delta & \text{if } Q_{j-1,j} = 1 \\
D_4(s_j-1) + \Delta & \text{otherwise}
\end{cases}.$$  

(40)

For the example in Fig. 10, this method collects four samples -- $\Delta$, $2\Delta$, $3\Delta$ and $4\Delta$. Denote by $G_4(x, T)$ the distribution generated by $M_4$ in $[0, T]$. Then, we have the following result.

**Theorem 8:** Method $M_4$ is $\Delta$-consistent with respect to the age distribution:

$$G_4(x_n) := \lim_{T \to \infty} G_4(x_n, T) = G_U(x_n).$$  

(41)

**Proof:** It is not difficult to see that $M_4$ collects samples $A_U^+(s_j)$ in all points $s_j$. Therefore,

$$G_3(x_n, T) = \frac{\sum_{j=1}^{N_S(T)} 1_{A_U^+(s_j) \leq x_n}}{N_S(T)},$$  

(42)

where $x^+ = \Delta [x/\Delta]$ as before. Since the CDF is computed only in discrete points $x_n$, the above can be written as:

$$G_3(x_n, T) = \frac{\sum_{j=1}^{N_S(T)} 1_{A_U(s_j) \leq x_n}}{N_S(T)} = G_2(x_n, T),$$  

(43)

which converges to $G_U(x)$ using (30).

Define a random variable $D_4 \sim G_4(x)$, where $G_4(x)$ is a continuous step-function taking jumps at each $x_n$. Interestingly, even though $M_3$ keeps the largest age sample in each detected update interval $[u_i, u_{i+1}]$, the mean of its values $E[D_3]$ is not necessarily larger than that of $D_4$. For example, with Pareto updates and $\Delta = 1$, we get $E[D_4] = 1.63$ and $E[D_3] = 1.33$. This can be explained by our previous discussion showing that under NWU update intervals the tail $G_3(x)$ is upper-bounded by $G_4(x)$, which implies $E[D_4] \geq E[D_3]$.

Note that if $U$ is NBU, this relationship is again reversed.

**D. Method $M_5$**

From the last two subsections, we learned that $M_4$ is always $\Delta$-consistent with respect to $G_U(x)$, while $M_3$ is biased unless $U$ is exponential or $\Delta$ is infinitely small. One advantage that $M_3$ may have is that it operates with significantly fewer samples. This raises the question of whether one can achieve $\Delta$-consistency using the same number of samples as $M_3$.

To this end, and define:

$$G_5(x_n, T) := \frac{1}{T} \sum_{j=1}^{T/\Delta} \min(x_n, A_U^+(s_j))Q_{j,j+1}$$  

(44)

to be an estimator that takes samples of $M_3$, passes them through the min function, and normalizes the resulting sum by window size $T$. Note that the number of terms in the summation is $K(\infty, T)$, i.e., the number of detected updates.

**Theorem 9:** Estimator $M_5$ is $\Delta$-consistent with respect to the age distribution:

$$G_5(x_n) := \lim_{T \to \infty} G_5(x_n, T) = G_U(x_n).$$  

(45)

**Proof:** We start with an auxiliary result:

$$\sum_{k=0}^{n-1} 1_{A_U(s_j) > x_k} = \sum_{k=0}^{n-1} 1_{A_U^+(s_j) > x_k} = \sum_{k=0}^{n-1} 1_{[A_U(s_j) \Delta] > k}$$
Next, applying this to expansion of (44):

\[ G_5(x_n, T) = \frac{\Delta}{T} \sum_{j=1}^{T/\Delta} \sum_{k=0}^{n-1} 1_{A_U(s_j) > x_n} \]

where \( K(x, T) \) is given by (6) and \( \hat{G}_3(x_n, T) \) by (37). Since \( K(\infty, T)/N_S(T) \) converges to \( p \), we get after applying (36) to the expansion of \( G_3(x_n, T) \):

\[ G_5(x_n) = p \frac{G_U(x_n)}{G_U(\Delta)} = G_U(x_n), \]

where we use the fact that \( p = G_U(\Delta) \).

Fig. 12 shows that \( M_5 \) accurately obtains the tail of \( G_U(x) \), even for \( \Delta \) bounded away from zero. We next compare \( M_5 \) with \( M_4 \) to see if the reduction in the number of samples has a noticeable impact on accuracy. The first metric under consideration is the Weighted Mean Relative Difference (WMRD), often used in networking [12]. Assuming \( H(x, T) \) is some empirical CDF computed in \([0, T]\), then the WMRD between \( H(x, T) \) and \( G_U(x) \) is:

\[ w(T) := \frac{1}{n} \sum_{i=0}^{n-1} \left| H(x_n, T) - G_U(x_n) \right| \]

The second metric is the Kolmogorov-Smirnov (KS) statistic, which is the maximum distance between two distributions:

\[ \kappa(T) := \sup_{x} |H(x, T) - G_U(x)|. \]

Simulations results are shown in Table I. Observe that \( M_4 \) performs slightly better for \( T \leq 10^3 \), but then the two methods become identical and their error decays as \( \sqrt{T} \). Even if \( T \) is small, the minor loss of accuracy in \( M_5 \) may well be worth a 20% reduction in the number of samples. As given in Fig. 4(a), larger \( \lambda \) leads to even higher savings, e.g., 80% for \( \lambda = 10 \).

### VI. Comparison Sampling: Random Intervals

Although \( M_4 \) and \( M_5 \) are consistent estimators of \( G_U(x) \), they do not generally guarantee recovery of \( F_U(x) \). Furthermore, constant \( S \) may not always be achievable in practice. For instance, search engine juggle millions of pages, whose download rate is dynamically adjusted based on real-time ranking and budgeting. It may thus be difficult to ensure constant return delays to each page. Additional problems stem from lattice update processes, where constant \( S \) fails to satisfy Assumption 1, rendering measurements arbitrarily inaccurate.

In this section, we consider comparison sampling with random intervals. We first show that extending \( M_4 \) to this scenario delivers surprisingly biased results. Then, we present our new method \( M_6 \) and verify its correctness using simulations.

#### A. Straightforward Approaches

Our first attempt is to generalize \( M_4 \) to random \( S \), which we call \( G-M_4 \). For a given \( s_j \), define the most-recent sample point after which an update has been detected as:

\[ s_j^* := \max_{i < j} \{s_i : Q_{ij} = 1\}. \]

Then, \( G-M_4 \) rounds age \( A_U(s_j) \) up to \( s_j - s_j^* \). An example is shown in Fig. 13, where the measured value is \( s_j + 1 - s_j \). For constant \( S \), this method is identical to \( M_4 \), which we know is consistent. The main difference with random \( S \) is that the amount of round-off error in \( G-M_4 \) varies from interval to interval. This issues has a profound impact on the result, as shown in Fig. 14. Observe that the exponential case becomes somewhat consistent only for \( x_n \gg 0 \) and the Pareto case produces a tail that is completely different from the actual \( G_U(x) \). This motivates us to search for another approach.

#### B. Method \( M_6 \)

Our rationale for this technique stems from the fact that \( Q_{ij} = 1 \) if and only if \( A_U(s_j) < s_j - s_i \). Therefore, counting the fraction of pairs \((i, j)\) that sustain an update may lead to

### Table I

**Convergence of Both \( \Delta \)-Consistent Methods under Pareto \( U \) (\( \mu = 2, \lambda = 1 \))**

<table>
<thead>
<tr>
<th>( T )</th>
<th>( w(T) )</th>
<th>( \kappa(T) )</th>
<th>( w(T) )</th>
<th>( \kappa(T) )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( 10^2 )</td>
<td>3.5 \times 10^{-2}</td>
<td>6.4 \times 10^{-2}</td>
<td>3.7 \times 10^{-2}</td>
<td>6.7 \times 10^{-2}</td>
</tr>
<tr>
<td>( 10^4 )</td>
<td>1.4 \times 10^{-1}</td>
<td>2.2 \times 10^{-1}</td>
<td>1.4 \times 10^{-1}</td>
<td>2.2 \times 10^{-1}</td>
</tr>
<tr>
<td>( 10^5 )</td>
<td>4.7 \times 10^{-3}</td>
<td>7.2 \times 10^{-3}</td>
<td>4.7 \times 10^{-3}</td>
<td>7.3 \times 10^{-3}</td>
</tr>
<tr>
<td>( 10^6 )</td>
<td>1.5 \times 10^{-4}</td>
<td>2.4 \times 10^{-4}</td>
<td>1.5 \times 10^{-4}</td>
<td>2.4 \times 10^{-4}</td>
</tr>
<tr>
<td>( 10^7 )</td>
<td>4.1 \times 10^{-4}</td>
<td>5.8 \times 10^{-4}</td>
<td>4.1 \times 10^{-4}</td>
<td>5.8 \times 10^{-4}</td>
</tr>
<tr>
<td>( 10^8 )</td>
<td>2.2 \times 10^{-4}</td>
<td>2.6 \times 10^{-4}</td>
<td>2.2 \times 10^{-4}</td>
<td>2.6 \times 10^{-4}</td>
</tr>
</tbody>
</table>
\( G_U(x) \). Define \( y^\circ = h[y/h] \) to be the rounded-up value of \( y \) with respect to a user-defined constant \( h \). Let \( y_n = nh \) and:

\[
W_{ij}(y_n) := \begin{cases} 1 & (s_j - s_i)^\circ = y_n \\ 0 & \text{otherwise} \end{cases} \tag{51}
\]

Then, the number of inter-sample distances \( s_j - s_i \) in \([0, T]\) that round up to \( y_n \) is given by:

\[
W(y_n, T) := \sum_{i=1}^{N_S(T)} \sum_{j=i+1}^{N_S(T)} W_{ij}(y_n) \tag{52}
\]

and the number of them with an update is:

\[
Z(y_n, T) := \sum_{i=1}^{N_S(T)} \sum_{j=i+1}^{N_S(T)} Q_{ij} W_{ij}(y_n). \tag{53}
\]

We can now define estimator \( M_6 \) by its CDF:

\[
G_6(y_n, T) := \frac{Z(y_n, T)}{W(y_n, T)} \tag{54}
\]

For a given \( \lambda \), method \( M_6 \) has the same number overhead as the other methods; however, it utilizes \( \Theta(n^2) \) pairwise comparisons, significantly more than the other methods, which are all linear in \( n \). Despite a higher computational cost, \( M_6 \) gains significant accuracy advantages when distances \( s_i - s_j \) are allowed to sweep all possible points \( x \geq 0 \). Combining this with bins of sufficiently small size creates a continuous CDF, which allows recovery of not only \( G_U(x) \), but also \( F_U(x) \).

**Theorem 10:** Assume \( h \to 0 \) and \( F_S(x) > 0 \) for all \( x > 0 \). Then, method \( M_6 \) is consistent with respect to the age distribution:

\[
G_6(y) := \lim_{T \to \infty} G_6(y_n, T) = G_U(y). \tag{55}
\]

**Proof:** First, it helps to observe that:

\[
Q_{ij} = 1_{R_U(s_i) \leq (s_j - s_i)}. \tag{56}
\]

Since the download process is renewal, it follows that:

\[
s_j - s_i \sim F_S^{(j-i)}, \tag{57}
\]

where \( F_S^{(k)}(x) \) denotes a \( k \)-fold convolution of distribution \( F(x) \). Furthermore, the renewal nature of \( N_S \) implies that variable \( s_j - s_i \) is independent of \( s_i \). Now, let

\[
Y_k \sim F_S^{(k)}(x) \tag{58}
\]

be a random variable with the same distribution as \( S_1 + \ldots + S_k \) and define the renewal function driven by \( F_S(x) \) as [41]:

\[
M_S(t) = 1 + \sum_{k=1}^{\infty} F_S^{(k)}(t). \tag{59}
\]

Then, renewal theory shows for \( x > h \) and \( n \to \infty \) that:

\[
\frac{1}{n} \sum_{i=1}^{n} \sum_{j=i+1}^{n} 1_{R_U(s_i) \leq (s_j - s_i)} 1_{s_j - s_i \in (x-h, x]} \tag{60}
\]

converges to

\[
\sum_{k=1}^{\infty} P(R_U \leq Y_k, Y_k \in (x-h, x])
\]

\[
= \sum_{k=1}^{\infty} \int_{x-h}^{x} G_U(y) dM_S(y) \tag{61}
\]

Let \( n = N_S(T) \) and assume that \( h(T) = T^{-\delta} \), where \( \delta \in (0, 1) \) ensures that \( h \) diminishes to zero at some appropriate rate. Since \( G_U(x) \) is continuous, it follows that:

\[
\lim_{T \to \infty} Z(y_n, T) = \lim_{h \to 0} \frac{\int_{x-h}^{x} G_U(y) dM_S(y)}{\int_{x-h}^{x} dM_S(y)} = G_U(x) \tag{62}
\]

for each \( x > 0 \).

\[
\]

**VII. CONCLUSION**

This paper studied the problem of estimating the update distribution at a remote source under blind sampling. We analyzed prior approaches in this area, showed them to be biased under general conditions, introduced novel modeling techniques for handling these types of problems, and proposed several unbiased algorithms that tackled network sampling under a variety of assumptions on the information provided by the server and conditions at the observer.

Future work includes analysis of convergence speed, investigation of non-parametric smoothing techniques for density estimation, and modeling of non-stationary update processes.

**REFERENCES**


\[\text{From well-known results in non-parametric function estimation, } \delta = 1/5 \text{ should be optimal for the mean squared error of the estimate.}\]


