On Moving Averages, Histograms and Time-Dependent Rates for Online Measurement

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ABSTRACT
Moving averages (MAs) are often used in adaptive systems to monitor the state during operation. Their output is used as input for control purposes. There are multiple methods with different ability, complexity, and parameters. We propose a framework for the definition of MAs and develop performance criteria, e.g., the concept of memory, that allow to parameterize different methods in a comparable way. Moreover, we identify deficiencies of frequently used methods and propose corrections. We extend MAs to moving histograms which facilitate the approximation of time-dependent quantiles. We further extend the framework to rate measurement, discuss various approaches, and propose a novel method which reveals excellent properties. The proposed concepts help to visualize time-dependent data and to simplify design, parametrization, and evaluation of technical control systems.

1. INTRODUCTION
Moving averages (MAs), moving histograms, and time-dependent rates calculate time-dependent statistics from time series while giving more importance to recent than to old samples. The exponential MA (EMA) is a simple example:

$$A_i = a \cdot A_{i-1} + (1 - a) \cdot X_i,$$

(1)

$X_i$ is the size of an observed sample at time $i$ and $A_i$ is the time-dependent average at that time. The smoothing parameter $a$ is often set to $a = 0.9$, but there is only little insight in literature about appropriate configuration.

On the one hand, the above mentioned methods are helpful to track and visualize the behavior of technical systems over time. On the other hand, they are used for control purposes by adaptive systems to observe their state and react appropriately. A prominent example is TCP [1] which estimates the current roundtrip time (RTT) by exponential smoothing of individual RTT samples. As another example, we currently develop an automatic bypass for a rate-constraint firewall using software-defined networking (SDN). The firewall is attached to a border switch which steers all in- and outgoing traffic through the firewall. Traffic leaving the firewall is monitored by exporting every $n^{th}$ packet to the SDN controller using sFlow. The controller calculates a time-dependent rate over a relatively short time scale to detect congestion when a rate threshold is exceeded. Then, the controller bypasses sampled flows around the firewall through installation of appropriate flow rules on the switch. As the switch can support only a limited number of rules, the installation rate may be high if congestion occurs rather seldom, and should be low otherwise. To that end, we track congestion using a MA over a relatively long time scale and use its value for computation of a suitable offloading rate.

In this paper, we consider multiple MA methods with different parameters. We define some metrics for MAs that relate to time scale. The memory is most important and helps to set the parameters of the different methods such that their output behaves similarly. MAs are mostly applied under the assumption that samples are equidistantly spaced in time (evenly spaced time series). However, in practice unevenly spaced time series may also occur. Therefore, we adapt well-known MA methods such that the time between samples has influence on calculated average values. We show that EMA has a strong bias towards the first observed sample $X_0$ and propose a method for an unbiased EMA (UEMA). We demonstrate that EMA’s existing extension for unevenly spaced time series (TEMA) is even persistently biased and suggest an unbiased TEMA (UITEMA). A challenge for the application of MAs is the tradeoff between accuracy and timeliness: MAs require a large memory to produce accurate estimates for mean values which is desired under the assumption of a stationary process. However, they need a short memory to quickly reveal changed behavior of a non-stationary process. We illustrate this tradeoff and give recommendations for appropriate parametrization. We propose moving histograms (MHs) as a straightforward extension of MAs including an efficient implementation. They allow approximation of time-dependent quantiles. Time-dependent rates should reflect the recent intensity of a sample process. We define time-dependent rate measurement (TDRM) as an extension of MAs. The time scale of TDRM can be controlled by the memory of the underlying MA. We review and compare existing TDRM methods and suggest TDRM-UITEMA as a novel method which exhibits desired properties.
We believe that this rather elementary work contributes to a more informed usage of MAs, MHs, and TDRM. It focuses on online measurement, i.e., only the past of the process is known at measurement time. In contrast, offline measurement can consider a complete time series as input and smooth values or determine rates by leveraging both past and future samples around an observation point. While this work considers time series in the time domain, there is a large body of related work for time series analysis in the frequency domain [2].

The paper is structured as follows. Section 2 shows that MAs are used in various fields with different applications. Section 3 provides a novel framework to define MAs, suggests novel metrics to characterize MA properties, in particular the memory, reviews well-known MA approaches, and proposes new methods. Section 4 studies the impact of memory on the accuracy and timeliness of UEMA. MAs are extended towards MHs in Section 5. An extension for TDRM is proposed in Section 6: existing methods and a novel one are presented and compared. Section 7 concludes this work.

2. RELATED WORK

Though exponential smoothing is a standard technique for scientific work, it is hard to track back its roots in scientific literature. Books about fundamental statistics like [3] present only unweighted (simple) and weighted moving averages. However, we did not find an overview of general MA concepts and their properties. MAs are known under a broad range of different terms, e.g., they are also referred to as smoothing or filtering methods. Eckner describes simple and exponential moving averages as well as rolling operators [4] for the purpose of smoothing. The work in [5] presents similar concepts for the specific requirements of unevenly spaced time series. Autoregressive MAs and variants are discussed to model stochastic processes for the purpose of forecasting which is different from our application which is the calculation of an average value for the current observation point.

MAs are often applied in networking. Three different modifications of EMA (low pass, gradient adaptive, and retrospective) for bandwidth estimation are presented in [6]. Conga [7] is a distributed congestion-aware load balancing mechanism for datacenters. It leverages a discounting rate estimator which is similar to EMA. CSFQ [8] aims at providing fair bandwidth allocation. Exponential averaging with variable weights is used to estimate flow arrival rates. The active queue management PIE [9] is designed to control latency and jitter in the Internet. Its departure rate estimation uses exponential smoothing. TCP’s smoothed roundtrip time (SRTT) mechanism computes the retransmission timeout in data communication with exponential averaging [1]. In [10] we presented a rate measurement method based on exponential smoothing. It was leveraged by the authors in [11] for time-decaying Bloom filters. Furthermore, we introduced the concept of moving histograms in [12] to calculate time-dependent quantities.

MAs also have application in other areas. A simple window-based moving average is used in [13] for detection of the end of the transient phase of a stochastic process. To that end, a symmetric moving window is applied as low-pass filter to a time series, extracting its long-term trend. Exponential smoothing is widely used in the context of operations research and financial analyses for trend forecasting (e.g., [14]). The Holt-Winters forecasting procedure [15] uses three degrees of smoothing to extract level, trend, and seasonal components in time series. In quality control, exponential smoothing with optimized weights is used for the generation of control charts which detect exceedance or shortfall of critical boundaries [16, 17].

3. MOVING AVERAGES (MA)

We consider MAs for samples observed with evenly and unevenly spaced time series. For both cases, we propose a general definition of MAs. We introduce several performance metrics to characterize properties of MAs. We consider specific MAs and express their properties depending on their parameters. We point out differences among presented MAs, show that widely used exponential moving averages for evenly and unevenly spaced time series have an initial or even persistent bias, and propose unbiased variants.

3.1 MAs for Evenly Spaced Time Series

Let \((X_i)_{0 \leq i < \infty}\) be an evenly spaced time series with samples of size \(X_i\) and \(\Delta t\) time between consecutive samples (inter-sample time). We define a MA \(A_j\) for observation point \(j\) by

\[
S_j = \sum_{0 \leq i \leq j} g_i(i-j) \cdot X_i \quad (2)
\]

\[
N_j = \sum_{0 \leq i \leq j} g_i(i-j) \quad (3)
\]

\[
A_j = \begin{cases} 
\frac{S_j}{N_j} & N_j > 0 \\
0 & \text{otherwise.} 
\end{cases} \quad (4)
\]

The sample-specific discrete weight functions \(g_i(.)\) are characteristic for special types of MAs. They are used to compute a weighted sample sum \(S_j\) and weighted sample number \(N_j\). Thereby, the weight functions \(g_i(\cdot)\) may reduce the impact of samples \(X_i\) on the MA that are distant from the observation point \(j\). For most MA types, the weight \(g_0(\cdot)\) for the most recent sample takes the maximum \(g^{\text{max}} = \max_i (g(k))\). The function decreases monotonously towards negative and positive arguments whereby only negative arguments are considered for online measurement. The fraction of the weighted sample sum and the weighted sample number yields the MA \(A_j\) if the number \(N_j\) is positive. Otherwise, we define the MA to be zero.

3.1.1 Metrics

If the weight functions \(g_i(.)\) for samples \(X_i\) do not differ, their subscript as well as those of the following metrics may be omitted.

The contribution \(C_i\) quantifies how much a sample \(X_i\) contributes to all average values \(A_j\). It can be calculated by

\[
C_i = \sum_{-\infty < k < 0} g_i(k) \cdot \Delta t \quad (5)
\]

If contributions \(C_i\) differ, the MA has a bias to towards samples with larger contributions.

The memory \(M_i\) quantifies the average duration over which a sample \(X_i\) contributes to average values \(A_j\). It considers fractional contributions relative to the maximum sample weight \(g_i^{\text{max}}\) and can be derived as

\[
M_i = \frac{C_i}{g_i^{\text{max}}} \quad (6)
\]

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Essentially, the memory reflects the time scale over which samples are averaged. If weight functions \( g_i(\cdot) \) differ among samples, they may but do not need to yield different contributions \( C_i \) and memory \( M_i \).

The memory depends on the inter-sample time \( \Delta t \) which must be taken into account when applying MAs in practice. A MA may be used to track the transmission delay of packets on a communication line. Transmission of packets with 1500 bytes yields inter-sample times of \( \Delta t = 12 \) ms and \( \Delta t = 0.012 \) ms on a 1 Mb/s and 1 Gb/s link, respectively. Irrespective of the specific type of MA, the resulting memory differs by three or more orders of magnitude if MAs are applied with identical parametrization. If the timely dynamics of the measured averages should be comparable, the parameters of the MAs need to be adapted to the specific inter-sample time \( \Delta t \) so that the MAs exhibit the same memory for all considered processes.

The delay \( D_i \) quantifies the average age of all contributions of a sample \( X_i \) to all average values \( A_j \). It is computed by

\[
D_i = \sum_{-\infty < k < 0} (|k| \cdot \Delta t) \cdot \frac{g_i(k) \cdot \Delta t}{C_i}.
\]

Shifting a MA’s weight function by \( j \) to \( g_i^*(k) = g_i(k + j) \) for \( k \leq -j \) and \( g_i^*(k) = 0 \) for \( k > -j \) leads to another MA with the same memory but a larger delay.

### 3.1.2 Cumulative Mean (CumMean)

CumMean is defined by

\[
A_j = \frac{1}{j+1} \cdot \sum_{0 \leq l < j} X_l.
\]

It fits the Definitions (2) - (4) for homogeneous weights \( g(k) = 1, -\infty < k \leq 0 \). Thus, each sample exhibits a contribution, delay, and memory of \( M = D = C = \infty \cdot \Delta t \). Figure 1(a) visualizes the evolution of the CumMean for the evenly spaced time series \( \{X_0, \ldots , X_{11}\} = (1, 1, 0, 1, 1, 1, 0, 1, 0, 0, 0, 0) \). The impact of recent samples diminishes with increasing time index because all past samples equally contribute to CumMean’s average. Therefore, CumMean does not focus on the recent evolution of the observed process and cannot provide appropriate feedback for self-adapting systems.

### 3.1.3 Window Moving Average (WMA)

WMA, also known as simple moving average (SMA) [4], essentially computes the arithmetic mean of the last \( w \) samples whereby \( w \) is an integer. The weighted sample sum is

\[
S_j = \sum_{\max(0, j-w+1) \leq l \leq j} X_l
\]

and the weighted sample number is \( N_j = \min(w, j+1) \). This fits the Definitions (2) - (4) for weights

\[
g(k) = \begin{cases} 1 & \text{if } -w < k \leq 0 \\ 0 & \text{otherwise} \end{cases}
\]

Contribution and memory are \( C = M = w \cdot \Delta t \) and delay is \( D = \frac{(w-1) \cdot \Delta t}{w} = M - \Delta t \).

Figure 1(a) visualizes the evolution of WMA-based averages for the above introduced sample series. It yields an average value of \( A_{11} = 0 \) because it disregards past samples outside its window. Furthermore, it yields \( A_5 = 0.75 \) and \( A_6 = 0.75 \) although the observed ‘1’ are younger in \( A_5 \) than in \( A_6 \). This is due to the fact that all samples within a WMA’s window are equally weighted.

### 3.1.4 Disjoint Windows Moving Average (DWMA)

DWMA partitions a time series into sets of consecutive and disjoint windows \( W_k = \{k \cdot w \leq i < (k+1) \cdot w\} \) with \( w \) time indices each. At the end of such a window, the arithmetic mean of the samples falling in this window is taken as current average until the next measurement value is available. This can be denoted by

\[
S_j = \begin{cases} 0 & \text{if } j < w-1 \\ \sum_{i \in W_j} X_i & \text{otherwise} \end{cases}
\]

and \( N_j = w \). It fits the Definitions (2) - (4) for sample-specific weights

\[
g_i(k) = \begin{cases} 1 & \text{if } k \leq j \\ (i \mod w) - (2 \cdot w - 1) & \text{otherwise} \end{cases}
\]

Thus, contribution and memory are \( C = M = w \cdot \Delta t \). The sample-specific delay is \( D_i = \frac{w-1}{2} \cdot \Delta t + ((w-1) - (i \mod w)) \cdot \Delta t \) and the average delay is \( D = (w-1) \cdot \Delta t = M - \Delta t \).

Figure 1(a) shows the evolution of DWMA. For the first \( w = 1 \) observation points, there is no actual average value available. Due to its increased delay, DWMA clearly lags behind WMA and it is coarser.

### 3.1.5 Unbiased Exponential Moving Average (UEMA)

We propose UEMA as a novel algorithm using the weight function

\[
g(k) = a^{k}
\]

and the Definitions (2) - (4) for the computation of the average values. The underlying geometric model enables an elegant, recursive calculation:

\[
S_j = \begin{cases} X_j & \text{if } j = 0 \\ a \cdot S_{j-1} + X_j & \text{if } j > 0 \end{cases}
\]

\[
N_j = \begin{cases} 1 & \text{if } j = 0 \\ a \cdot N_{j-1} + 1 & \text{if } j > 0 \end{cases}
\]

UEMA has a contribution and memory of \( C = M = \Delta t/a \) and a delay of \( D = 2 \Delta t/a \) for all samples, i.e., \( D = a \cdot M \).

Figure 1(a) compares the evolution of UEMA with the one of WMA for the same memory \( M = 4 \cdot \Delta t \). While WMA disregards samples that lie outside its window and yields \( A_{11} = 0 \), UEMA respects the full past of the process and yields \( A_{11} = 0.21 \). WMA also disregards the position of samples within its window. In contrast, UEMA is sensitive to that and yields \( A_5 = 0.87 \) (observed 0 in WMA’s window is old) and \( A_6 = 0.62 \) (observed 0 in WMA’s window is young).

Figure 1(b) illustrates the impact of UEMA’s memory on the evolution of the MA. The MA is more inert for larger memory, i.e., for a larger smoothing factor \( a \).

### 3.1.6 Exponential Moving Average (EMA)

EMA, also known as Exponentially Weighted MA (EWMA) or exponential smoothing, calculates its weighted sum \( S_j \) as

\[
S_j = \begin{cases} X_0 & \text{if } j = 0 \\ a \cdot S_{j-1} + (1-a) \cdot X_j & \text{if } j > 0 \end{cases}
\]

and the weighted number of samples is \( N_j = 1 \). Thus, \( S_j \) already computes \( A_j \) (see Equation (1)). These formulae fit...
the Definitions (2) – (4) for sample-specific weights
\[ g_i(k) = \begin{cases} \frac{a^k}{(1 - a) \cdot a^{-k}} & i = 0 \\ 0 & \text{otherwise} \end{cases} . \] (17)

The two different weight functions yield the same memory \( M = \frac{\Delta t}{2a} \) and delay of \( D = \frac{\Delta t}{1 - a} \) which equal those of UEMA. However, the contribution of \( X_0 \) is \( C_0 = \frac{\Delta t}{1 - a} \) while the one of all other samples is \( C_i = \Delta t \). This causes a bias towards \( X_0 \) in the time series of the resulting MA \( A_t \). To illustrate this effect, Figure 1(c) compares the result- ing averages for EMA and UEMA for consecutive samples \( (X_0, ..., X_{11}) = (1, 1, 0, 1, 1, 0, 0, 0, 0) \). EMA and UEMA are both configured with \( a = 0.75 \), i.e., \( M = 4 \cdot \Delta t \). The difference between the two curves is the bias induced by EMA’s larger contribution of \( X_0 \). As the bias vanishes over time, EMA may be used if accuracy for initial values \( A_t \) does not matter. This may be advantageous as EMA is slightly simpler than UEMA. While EMA is already applied in many technical systems and research papers, UEMA is a novel method proposed in this work.

### 3.2 MAs for Unevenly Spaced Time Series

Let \((X_i)_{i \in T, D < \infty}\) be an unevenly spaced time series of samples with different size \( X_i \). Figure 2(a) contrasts two examples to an evenly spaced time series. MAs for unevenly spaced time series respect the time structure of samples such that the impact of a sample on resulting average values diminishes over time instead with progressing time index. We define a MA \( A_t \) for observation point \( t \) by

\[ S_t = \sum_{i : t_i \leq t} g_i(t_i - t) \cdot X_i \] \( (18) \)

\[ N_t = \sum_{i : t_i \leq t} g_i(t_i - t) \] \( (19) \)

\[ A_t = \begin{cases} \frac{S_t}{N_t} & N_t > 0 \\ 0 & \text{otherwise} \end{cases} . \] \( (20) \)

Definitions (18) – (20) are analogous to Definitions (2) – (4) but account for the fact that sample times are now continuous. Therefore, the sample-specific weight functions \( g_i(\cdot) \) are also continuous.

#### 3.2.1 Metrics

The metrics are also analogous to those of MAs for evenly spaced time series. The contribution \( C_t \) of sample \( X_i \) can be calculated as

\[ C_t = \int_{-\infty}^{0} g_i(t) dt \] \( (21) \)

and the memory is

\[ M_t = \frac{C_t}{\max_{-\infty < \tau < \infty} g_i(\tau)} \] \( (22) \)

with \( g_i^{\max} = \max_{-\infty < \tau < \infty} g_i(\tau) \). The delay is

\[ D_t = \frac{\int_{-\infty}^{0} |t| \cdot g(t) dt}{C_i} . \] \( (23) \)

#### 3.2.2 Time Window Moving Average (TWMA)

TWMA computes the average of the samples within a recent time window of duration \( W \). Let \( W_t = \{ i : t_i \in (t - W; t) \} \) be the index set of samples arriving within that window at time \( t \). Average values for TWMA can be computed by \( N_t = |W_t| \) and

\[ S_t = \begin{cases} 0 & |W_t| = 0 \\ \sum_{i \in W_t} X_i & \text{otherwise} \end{cases} . \] \( (24) \)

This fits the Definitions (18) – (20) for the weight function

\[ g(t) = \begin{cases} 1 & -W < t \leq 0 \\ 0 & \text{otherwise} \end{cases} . \] \( (25) \)

Contribution and memory are \( C = M = W \) and the delay is \( D = \frac{W}{2} = \frac{M}{2} \). The resulting MA \( A_t \) returns to zero if the last sample is older than \( W \), which may be an undesired property. We omit illustrations of TWMA due to space limitations.

#### 3.2.3 Disjoint Time Windows Moving Average (DTWMA)

DTWMA partitions the time axis into consecutive measurement intervals of duration \( W \), computes the arithmetic mean of samples observed within a measurement interval at its end, and uses this average value until the next average value is available. Let \( W_k = \{ i : t_i \in (k \cdot W; (k + 1) \cdot W) \} \) be the index set of samples arriving within window number \( k \) since measurement start at time \( t = 0 \). Average values for DTWMA are computed by \( N_t = |W_{(\left\lfloor \frac{t}{W} \right\rfloor - 1)}| \) and
(a) Three considered arrival times: samples first arrive fast and then slowly, vice-versa, and at constant speed.

(b) UTEMA with \( \beta = \frac{1}{4 \Delta t} \) for time series \((1, 1, 0, 1, 1, 0, 1, 0, 0, 0)\) and the arrival times in Figure 2(a).

(c) TEMA and UTEMA with \( \beta = \frac{1}{4 \Delta t} \) \((M = 1 \cdot \Delta t)\): TEMA exhibits an initial and a persistent bias. Sample arrivals and sizes are represented by dots.

Figure 2: Timely evolution of MAs for unevenly spaced time series.

\[
S_t = \begin{cases} 
0 & t < W \lor |W(t_{i-1})| = 0 \\
\sum_{i \in W(t_{i-1})} X_i & \text{otherwise} 
\end{cases} \tag{26}
\]

These equations fit Definitions (18) – (20) for sample-specific weight functions

\[
g_i(t) = \begin{cases} 
1 & t_i - \lfloor \frac{W}{M} \rfloor + 1 \cdot W \leq t \leq t_i - \lfloor \frac{W}{M} \rfloor \cdot W \\
0 & \text{otherwise} 
\end{cases} \tag{27}
\]

Thus, contribution and memory are \( C = M = W \). The sample-specific delay is \( D_i = (\lfloor \frac{W}{M} \rfloor - W - t_i + \frac{W}{M} \) and the average delay is \( \bar{D} = W \). The MA \( A_t \) returns to zero after a measurement interval without any samples. We omit illustrations of DTWMA due to space limitations.

3.2.4 Unbiased Time-Exponential Moving Average (UTEMA)

We propose UTEMA as a novel MA method which uses the exponential weight function

\[
g(t) = e^{\beta \cdot t} \tag{28}
\]

in Definitions (18) – (20). The underlying exponential model allows for recursive equations:

\[
S_t = \begin{cases} 
0 & t < t_0 \\
X_0 \cdot e^{-\beta \cdot (t_{i-1})} \cdot S_{t_{i-1}} + X_i & t = t_i \\
e^{-\beta \cdot (t_{i-1})} \cdot S_{t_{i-1}} & t_i < t < t_{i+1} 
\end{cases} \tag{29}
\]

\[
N_t = \begin{cases} 
0 & t < t_0 \\
1 & t = t_0 \\
e^{-\beta \cdot (t_{i-1})} \cdot N_{t_{i-1}} + 1 & t = t_i \\
e^{-\beta \cdot (t_{i-1})} \cdot N_{t_{i-1}} & t_i < t < t_{i+1} 
\end{cases} \tag{30}
\]

UTEMA has a contribution, memory, and delay of \( C = M = D = \frac{1}{M} \).

Figure 2(b) shows that UTEMA respects the time structure of the sample processes given in Figure 2(a). If samples first arrive fast and then slowly, UTEMA yields a lower average \( A_{t=12 \cdot \Delta t} \) at the end of the observation interval than for the evenly spaced time series because observed ‘1’ are older. Likewise, if samples first arrive slowly and then fast, UTEMA leads to a larger \( A_{t=12 \cdot \Delta t} \) than for the evenly spaced time series because observed ‘1’ are younger. When UEMA is applied for one of the unevenly spaced time series, it yields UTEMA’s average values for the evenly spaced time series.

UTEMA can provide exactly the same average values for an evenly spaced time series as UTEMA if its smoothing factor is set such that it yields the same weights for integral multiples of \( \Delta t \), i.e., \( a = e^{-\beta \Delta t} \). Figure 3 compares such weight functions of UTEMA and UEMA with a smoothing rate of \( \beta = \frac{1}{12} \) and smoothing factor of \( a = 0.7788 \), respectively. The memory for UTEMA is \( M = 4 \cdot \Delta t \) while the one for UEMA is \( M = 5.25 \cdot \Delta t \). The discrepancy is due to the fact that UTEMA’s weight function \( g_{\text{UTEMA}}(t) \) interpolates only the lower corners of UEMA’s weights \( g_{\text{UEMA}}(k) \) and, therefore, leads to a lower integral value. This difference converges to \( \frac{\Delta t}{M} \) for large memory \( M \).

Figure 3: Weight functions for UEMA and UTEMA configured such that they reveal equal weights for integral multiples of \( \Delta t \) \((a = 0.7788 \text{ and } \beta = \frac{1}{12})\) respectively. UTEMA yields a lower memory because its weight function \( g_{\text{UTEMA}}(t) \) interpolates only the lower corners of UEMA’s step function \( g_{\text{UEMA}}(k) \).

The difference between UTEMA’s average curves for evenly and unevenly spaced time series quantifies the error caused by UEMA. Its practical significance depends on the time scale of interest because the difference decreases for increasing memory \( M \). If the time structure of the observed process is essential, UTEMA is a good alternative to UEMA and also to TWMA which does not respect the time struc-
ture within its measurement window and may return to zero in the absence of sufficiently young samples.

For UTEMA, the half-life time may be used as another metric. It can be computed by $H = \frac{\ln(2)}{\beta}$, but it is not applicable to most MA variants.

### 3.2.5 Time-Exponential Moving Average (TEMA)

TEMA is sometimes used as adaptation of EMA to unevenly spaced time series [4]. Its sample sum is computed by

$$S_t = \begin{cases} 0 & t < t_0 \\ X_{t_0} & t = t_0 \\ e^{-\beta(t-t_{i-1})} \cdot S_{t_{i-1}} + \frac{t_i - t_{i-1}}{\beta} t_i \leq t < t_{i+1} \\ (1 - e^{-\beta(t-t_{i-1})}) \cdot X_i & \end{cases}$$

for $i \geq 2$ and its weighted number of samples is $N_j = 1$. Thus, TEMA is hardly simpler than UTEMA since it also requires the calculation of exponential functions. The equations fit the Definitions (18) – (20) for the sample-specific weight functions

$$g_i(t) = \begin{cases} e^{\beta t} & i = 0 \\ (1 - e^{-\beta(t-t_{i-1})}) \cdot e^{\beta t} & i > 0 \end{cases}$$

While EMA has only two different sample-specific weight functions, those of TEMA may all be different. The contributions are also sample-specific:

$$C_i = \begin{cases} \frac{t_i}{\beta} & i = 0 \\ \frac{1 - e^{-\beta(t-t_{i-1})}}{\beta} & i > 0 \end{cases}$$

Nevertheless, the weight functions of all samples reveal the same memory $M = \frac{1}{\beta}$ which equals the one of UTEMA. TEMA’s bias towards some samples is more severe than the one of EMA because it does not vanish over time. Its impact is illustrated in Figure 2(c). Sample sizes are 0 after a short inter-sample time of 0.1 · $\Delta t$ and 1 after a long inter-sample time of 1.9 · $\Delta t$. While UTEMA yields average values converge to 0.5 most of the time, TEMA’s average values continuously increase as large samples have a larger contribution than small samples in this process. We also simulated a Poisson arrival process over $10^6$ · $\Delta t$ time with rate $\lambda = \frac{1}{\Delta t}$ and set the sample size $X_t$ to the value of the preceding inter-arrival time divided by $\Delta t$. We averaged the obtained time-dependent average values over time. UTEMA yields 1.11, 1.05, and 1.02 for $M \in \{\Delta t, 4 \cdot \Delta t, 10 \cdot \Delta t, 25 \cdot \Delta t\}$ while corresponding values for TEMA are 1.80, 1.91, and 1.96. Thus, the bias is significant and even increases with larger memory.

### 3.3 Summary

Table 1 summarizes properties of considered MAs.

### 4. ANALYSIS OF UEMA

We illustrate the impact of UEMA’s memory on the accuracy and timeliness of obtained averages. Accuracy addresses the deviation of UEMA’s computed average from the true mean $\mu$ of an observed stationary sample process $(X_i)_{i \leq n}$. Timeliness addresses UEMA’s ability to early reflect changes regarding $\mu$ in the observed process.

#### Table 2: Averaged squared deviation of computed averages $A_i$ from the known sample mean $\mu$.

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<th>10</th>
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<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
</tr>
<tr>
<td>10</td>
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<td>0.0000</td>
</tr>
<tr>
<td>30</td>
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<td>0.0000</td>
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<td>0.0000</td>
</tr>
<tr>
<td>100</td>
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<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
</tr>
<tr>
<td>300</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
<td>0.0000</td>
</tr>
</tbody>
</table>

#### Table 1: Considered MAs including properties.

<table>
<thead>
<tr>
<th>Method</th>
<th>Param.</th>
<th>Contribution $C_i$</th>
<th>Memory $M$</th>
<th>Delay $D$</th>
<th>Delay $D$ dep. on $M$</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>WMA</td>
<td>$w, \Delta t$</td>
<td>$w \cdot \Delta t$</td>
<td>$w \cdot \Delta t$</td>
<td>$\frac{\beta w - 1}{2} \cdot \Delta t$</td>
<td>$\frac{M}{2} - \frac{\Delta t}{2}$</td>
<td>Does not discount old samples.</td>
</tr>
<tr>
<td>DWMA</td>
<td>$w, \Delta t$</td>
<td>$w \cdot \Delta t$</td>
<td>$w \cdot \Delta t$</td>
<td>$(w - 1) \cdot \Delta t$ (avg.)</td>
<td>$M - \Delta t$ (avg.)</td>
<td>Like WMA, additional delay.</td>
</tr>
<tr>
<td>UEMA</td>
<td>$\alpha, \Delta t$</td>
<td>$\frac{\alpha w}{\beta + w}$</td>
<td>$\frac{\alpha M}{\beta + M}$</td>
<td>$\alpha - M$</td>
<td>Method proposed in this work</td>
<td></td>
</tr>
<tr>
<td>EMA</td>
<td>$\alpha, \Delta t$</td>
<td>$\frac{\alpha w}{\beta + w}$</td>
<td>$\frac{\alpha M}{\beta + M}$</td>
<td>$\alpha - M$</td>
<td>Bias towards X0 and other samples</td>
<td></td>
</tr>
<tr>
<td>TEMA</td>
<td>$\beta$</td>
<td>$\frac{1}{2}$ for $X_t$, $\frac{1 - e^{-\beta(t-t_{i-1})}}{\beta}$ for $X_i$</td>
<td>$\frac{1}{2}$</td>
<td>$\frac{1}{2}$</td>
<td>Method proposed in this work</td>
<td></td>
</tr>
<tr>
<td>TWMA</td>
<td>$W$</td>
<td>$W$</td>
<td>$\frac{W}{2}$</td>
<td>$\frac{W}{2}$</td>
<td>May return to zero (invalid value).</td>
<td></td>
</tr>
<tr>
<td>DTMWMA</td>
<td>$W$</td>
<td>$W$</td>
<td>$W$ (avg.)</td>
<td>$M$ (avg.)</td>
<td>Like TWMA, additional delay</td>
<td></td>
</tr>
<tr>
<td>UTEMA</td>
<td>$\beta$</td>
<td>$\frac{1}{\beta}$</td>
<td>$\frac{1}{\beta}$</td>
<td>$\frac{1}{\beta}$</td>
<td>Method proposed in this work</td>
<td></td>
</tr>
<tr>
<td>TEMA</td>
<td>$\beta$</td>
<td>$\frac{1}{2}$ for $X_t$, $\frac{1 - e^{-\beta(t-t_{i-1})}}{\beta}$ for $X_i$</td>
<td>$\frac{1}{2}$</td>
<td>$\frac{1}{2}$</td>
<td>Bias towards X0 and other samples</td>
<td></td>
</tr>
</tbody>
</table>

#### 4.1 Impact of Memory on Accuracy

We generate $n = 10^6$ normally distributed random variables $X_i$ with mean $\mu = 0$ and variance $\sigma^2 \in \{1, 3, 10, 30, 100, 300\}$ and track them by UEMA with a memory of $M \in \{3, 10, 30, 100, 300, 1000\} \cdot \Delta t$. Table 2 shows the arithmetic mean of the squared deviations of the averages from the observed random variable’s mean $\mu$: $\text{dev}^2(n) = \frac{1}{n} \sum_{i=0}^{n-1} (A_i - \mu)^2$. The accuracy of the estimate depends on the variance of the observed process and UEMA’s memory. It can be explained as follows. According to Equations (2) – (4) and (13), UEMA’s average value $A_i$ is the sum $S_i$ of weighted, independent random variables multiplied by the scalar value $\frac{1}{N_j}$. Therefore, the variance of $A_j$ can be calculated as
\[ VAR[A] = \sum_{0 \leq i < n} a^2 \cdot \sigma^2 \](34)

\[ \frac{(1 - a)^2 \cdot \sigma^2}{\left(\sum_{0 \leq i < n} a \sigma^2\right)^2} = 2 \cdot \frac{M}{\Delta t} - 1 \]

which explains the observation in our experiment.

Equation (34) helps to find a minimum smoothing factor \( \alpha \) if the variance \( \sigma^2 \) of the samples is roughly known. We assume that the averaged values \( A_i \) are distributed according to a normal distribution. With \( E[A] = \mu \) and \( VAR[A] = \frac{1}{\Delta t} \cdot \sigma^2 \) we define \( Y = \sqrt{\frac{\mu^2}{\Delta t} \cdot \sigma^2} \) which is distributed according to a standard normal distribution. Therefore, we get

\[ P(-z_{1-\frac{a}{2}} \leq Y \leq z_{1-\frac{a}{2}}) = 1 - \alpha \] (35)

\[ P(\mu - \delta(a, \alpha) \leq A \leq \mu + \delta(a, \alpha)) = 1 - \alpha \] (36)

with \( z_{1-\frac{a}{2}} \) being the \((1 - \frac{a}{2})\)-quantile of the standard normal distribution and \( \delta(a, \alpha) = z_{1-\frac{a}{2}} \cdot \sqrt{\frac{\mu^2}{\Delta t} \cdot \sigma^2} \). We conclude that \( A \) deviates at most \( \delta \) from the true mean \( \mu \) with probability \( 1 - \alpha \). This derivation helps to understand the accuracy of UEMA depending on \( \alpha \), but cannot calculate the accuracy when random variables with unknown variance \( \sigma^2 \) are observed. A solution is to assume orders of magnitude for \( \sigma^2 \).

We use this derivation to choose a lower bound \( a_{min}(\alpha, \varepsilon) \) for \( \alpha \) such that a maximum error \( \varepsilon \) can be achieved with probability \( 1 - \alpha \):

\[ a_{min}(\alpha, \varepsilon) \geq \frac{1 - \left(\frac{\varepsilon}{z_{1-\frac{a}{2}}}\right)^2}{1 + \left(\frac{\varepsilon}{z_{1-\frac{a}{2}}}\right)^2} \] (37)

Table 3 illustrates the accuracy of that approach for \( 10^7 \) normally distributed random variables and compares it with a standard smoothing factor of \( a = 0.9 \). Table 3: Percentage \( \rho \) of UEMA averages deviating at most \( \varepsilon = 1 \) from the actual mean \( \mu = 0 \) depending on smoothing factor \( a \). Smoothing factor \( a_{min} \) is chosen for \( \alpha = 0.1 \) (\( z_{1-\frac{a}{2}} = 1.645 \)) according to Equation (37).

<table>
<thead>
<tr>
<th>( \sigma^2 )</th>
<th>1</th>
<th>3</th>
<th>10</th>
<th>30</th>
<th>100</th>
<th>300</th>
</tr>
</thead>
<tbody>
<tr>
<td>( a_{min}(\alpha, \varepsilon) )</td>
<td>0.4790</td>
<td>0.7490</td>
<td>1.0000</td>
<td>0.9891</td>
<td>0.9841</td>
<td>0.9819</td>
</tr>
<tr>
<td>( \rho(a_{min}(\alpha, \varepsilon)) )</td>
<td>0.9999</td>
<td>0.9999</td>
<td>0.9999</td>
<td>0.9999</td>
<td>0.9999</td>
<td>0.9999</td>
</tr>
</tbody>
</table>

Equation (37) helps to estimate probabilities with a certain accuracy. Probabilities \( p \) can be determined by counting \( X = 1 \) if a sample fulfills a certain condition, and \( X = 0 \) otherwise. This yields a Bernoulli process with variance \( \sigma^2 = (1 - p) \cdot p \leq 0.25 \) which may be used to determine an appropriate smoothing factor. Thus, \( a_{min} = 0.99971 \) may be used to estimate probabilities with accuracy of \( \varepsilon = 0.01 \) and error probability of \( \alpha = 0.1 \).

4.2 Impact of Memory on Timeliness

To illustrate the ability of UEMA to reveal changed process behavior, we simulate \( n = 10001 \) samples of normally distributed random variables \( X_i \). The mean of \( X_i \) increases over time and is set to \( E[X_i] = \frac{i}{n} \), \( 0 \leq i \leq n \) while the variance \( \sigma^2 = 1 \) remains stable. We performed this experiment \( n_{runs} = 10000 \) times to calculate average \( \overline{X_i} \) and the empirical variance \( S^2(A_i) \) of the average values \( A_i \). Table 4 shows these values estimated after \( i \in [3333, 6666, 10000] \) steps by UEMA for different memory and for CumMean.

Table 4: Samples with increasing expectations \( E[X_i] \). Average \( A_i \) and empirical variance \( S^2(A_i) \) of average values \( A_i \) for UEMA with different memory and for CumMean (CM).

<table>
<thead>
<tr>
<th>( \overline{X_i} )</th>
<th>3333</th>
<th>6666</th>
<th>10000</th>
</tr>
</thead>
<tbody>
<tr>
<td>( S^2(A_i) )</td>
<td>( S^2(A_i) )</td>
<td>( S^2(A_i) )</td>
<td>( S^2(A_i) )</td>
</tr>
<tr>
<td>0.0</td>
<td>0.0</td>
<td>0.0</td>
<td>0.0</td>
</tr>
<tr>
<td>1</td>
<td>0.3355</td>
<td>0.0987</td>
<td>0.6773</td>
</tr>
<tr>
<td>3</td>
<td>0.3297</td>
<td>0.1083</td>
<td>0.6680</td>
</tr>
<tr>
<td>10</td>
<td>0.3130</td>
<td>0.0533</td>
<td>0.6648</td>
</tr>
<tr>
<td>30</td>
<td>0.3055</td>
<td>0.0174</td>
<td>0.6623</td>
</tr>
<tr>
<td>100</td>
<td>0.2933</td>
<td>0.0065</td>
<td>0.6557</td>
</tr>
<tr>
<td>300</td>
<td>0.2832</td>
<td>0.0017</td>
<td>0.6361</td>
</tr>
<tr>
<td>1000</td>
<td>0.2458</td>
<td>0.0005</td>
<td>0.6722</td>
</tr>
<tr>
<td>3000</td>
<td>0.1972</td>
<td>0.0003</td>
<td>0.4775</td>
</tr>
<tr>
<td>10000</td>
<td>0.1762</td>
<td>0.0003</td>
<td>0.3701</td>
</tr>
<tr>
<td>CM</td>
<td>0.1670</td>
<td>0.0003</td>
<td>0.3334</td>
</tr>
</tbody>
</table>

The approach taken is similar but not equal to the estimation of confidence intervals for the mean of independent samples. In our case, consecutive average values \( A_i \) are highly correlated so that the variance cannot be derived from samples. We solve that problem by assuming an appropriate value for \( \sigma^2 \).

5. MOVING HISTOGRAMS (MH)

A histogram partitions the sample range into \( k \) intervals and associates with each of them a counter \( h(i) \), \( 0 \leq i < k \). We denote their lower and upper bound by \( l(i) \) and \( u(i) \). We define that the lower bound is part of the preceding interval and that the upper bound is part of the considered interval. Left- and rightmost intervals are extended towards \( \pm \infty \). All bins are initialized with zero. At sample arrival, the corresponding bin of a cumulative histogram (CumHist) is incremented by 1. The relative frequency for samples in a certain interval \( i \) can be calculated by

\[ h(i) = \frac{\binom{i}{h(i)}}{\sum_{0 \leq j < i} \binom{j}{h(j)}} \] (38)

While other relative frequencies such as \( h(X \leq x) \) can also be determined by MAs, histograms allow the approximation of quantities. The \( p \)-quantile \( Q_p \) is the infimum of values \( x \) for which \( P(X \leq x) \leq p \) holds. Histograms can approximate it by

\[ Q_p = u(i) : \sum_{0 \leq j < i} h(j) < p \leq \sum_{0 \leq j \leq i} h(j) \] (39)
We adapt the concept of MAs to histograms. Moving histograms (MHs) can provide time-dependent quantities. We presented an application in [12]. In the following, we discuss MHs on the base of UEMA and UTEMA.

5.1 MHs for Evenly Spaced Time Series

We present the unbiased exponential moving histogram (UEMH) which extends UEMA. When a new sample arrives, all bins are devaluated by the smoothing factor $\alpha$. Afterwards, the bin associated with the new sample is incremented by 1. Thereby, the contribution of older samples to the histogram decreases. Relative frequencies are determined according to Equation (38). A single bin corresponds to UEMA’s $S_i$ and the sum of all bins to UEMA’s $N_i$. Properties like contribution $C$, memory $M$, and delay $D$ of UEMA also apply.

This straightforward adaptation requires high multiplicative effort. As an alternative, devaluation may be omitted and $\frac{1}{\alpha}$ may be used as increment for sample $X_i$ instead of 1. This causes numerical instability as $\frac{1}{\alpha}$ rises exponentially. A compromise is to avoid that increments exceed a value $\eta$. To that end, we devaluate bins only after $n_{dev} = \left\lceil \frac{-\ln(\eta)}{\alpha} \right\rceil$ steps by a factor $\frac{1}{a_{dev}}$ and choose $a_i \mod n_{dev}$ as increment for $X_i$.

5.2 MHs for Unevenly Spaced Time Series

The unbiased time-exponential moving histogram (UTEHM) extends UTEMA. In contrast to UEMH, bins are devaluated by $e^{-\beta(t_i-t_{i-1})}$ instead of $\alpha$ when $X_i$ arrives. Similarly, increments of size $e^{\beta(t_i-t_{i-1})}$ may be used instead of $\frac{1}{\alpha}$ to avoid devaluation of all bins. To avoid numerical problems, bins are devaluated after $t_{dev} = \frac{\ln(\eta)}{\beta}$ time by $e^{-\beta \cdot t_{dev}}$ and increments $e^{\beta \cdot (t_i-t_{i-1}) \mod t_{dev}}$ are chosen.

Table 5: 10%-quantiles of UEMH with different memory and cumulative histogram (CH) for samples with increasing expectations $E[X_i]$.

<table>
<thead>
<tr>
<th>$M(\Delta t)$</th>
<th>$Q_{10%}$</th>
<th>$Q_{10%}$, CH</th>
<th>$Q_{10%}$, CH</th>
<th>$Q_{10%}$, CH</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>-0.97</td>
<td>-0.97</td>
<td>-0.97</td>
<td>-0.97</td>
</tr>
<tr>
<td>10</td>
<td>-0.89</td>
<td>-0.89</td>
<td>-0.89</td>
<td>-0.89</td>
</tr>
<tr>
<td>30</td>
<td>-0.90</td>
<td>-0.90</td>
<td>-0.90</td>
<td>-0.90</td>
</tr>
<tr>
<td>100</td>
<td>-0.93</td>
<td>-0.93</td>
<td>-0.93</td>
<td>-0.93</td>
</tr>
<tr>
<td>300</td>
<td>-0.97</td>
<td>-0.97</td>
<td>-0.97</td>
<td>-0.97</td>
</tr>
<tr>
<td>1000</td>
<td>-1.03</td>
<td>-1.03</td>
<td>-1.03</td>
<td>-1.03</td>
</tr>
<tr>
<td>3000</td>
<td>-1.08</td>
<td>-1.08</td>
<td>-1.08</td>
<td>-1.08</td>
</tr>
<tr>
<td>10000</td>
<td>-1.11</td>
<td>-1.11</td>
<td>-1.11</td>
<td>-1.11</td>
</tr>
</tbody>
</table>

5.3 Timeliness of UEMH and CumHist

We illustrate the timeliness of UEMH with different memory $M$ and cumulative histograms. We perform the same experiment as in Section 4.2 and set up histograms with equal-size ranges between $-3$ and 1 of width 0.1. Table 5 shows estimates of 10%-quantiles after $i$ samples. They are computed as average values $\overline{Q_{10\%}}$ of 10%-quantiles gained from $n_{runs} = 100$ runs or as 10%-quantiles $Q_{10\%}$, based on the aggregated histogram information after sample $i$ from all the $n_{runs}$ different runs which is closer to the true value of the 10% quantile due to reduced variance. However, we see that both methods yield very similar results for $M = 30 \cdot \Delta t$ or larger. The analytical values are given on the bottom of the table. They are well approximated by both methods with memories between 30 and 300 $\cdot \Delta t$. The 10% quantiles derived from a single run significantly fluctuate, but the values for $Q_{10\%}$, show that they yield the right values on average. The quantiles estimated with cumulative histograms increase only slowly over time and clearly underestimate the analytical values. Smaller memory for UEMH cannot hold enough data for sufficiently accurate calculation of quantiles. MHs with larger memory are too much influenced by older samples which were generated with lower mean and cause lower estimates. Thus, there is also a tradeoff between timeliness and accuracy for MHs.

5.4 MHs for Unevenly Spaced Time Series

The unbiased time-exponential moving histogram (UTEHM) extends UTEMA. In contrast to UEMH, bins are devaluated by $e^{-\beta(t_i-t_{i-1})}$ instead of $\alpha$ when $X_i$ arrives. Similarly, increments of size $e^{\beta(t_i-t_{i-1})}$ may be used instead of $\frac{1}{\alpha}$ to avoid devaluation of all bins. To avoid numerical problems, bins are devaluated after $t_{dev} = \frac{\ln(\eta)}{\beta}$ time by $e^{-\beta \cdot t_{dev}}$ and increments $e^{\beta \cdot (t_i-t_{i-1}) \mod t_{dev}}$ are chosen.

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<table>
<thead>
<tr>
<th>$M(\Delta t)$</th>
<th>$Q_{10%}$</th>
<th>$Q_{10%}$, CH</th>
<th>$Q_{10%}$, CH</th>
<th>$Q_{10%}$, CH</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>-0.97</td>
<td>-0.97</td>
<td>-0.97</td>
<td>-0.97</td>
</tr>
<tr>
<td>10</td>
<td>-0.89</td>
<td>-0.89</td>
<td>-0.89</td>
<td>-0.89</td>
</tr>
<tr>
<td>30</td>
<td>-0.90</td>
<td>-0.90</td>
<td>-0.90</td>
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<tr>
<td>100</td>
<td>-0.93</td>
<td>-0.93</td>
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<td>-0.93</td>
</tr>
<tr>
<td>300</td>
<td>-0.97</td>
<td>-0.97</td>
<td>-0.97</td>
<td>-0.97</td>
</tr>
<tr>
<td>1000</td>
<td>-1.03</td>
<td>-1.03</td>
<td>-1.03</td>
<td>-1.03</td>
</tr>
<tr>
<td>3000</td>
<td>-1.08</td>
<td>-1.08</td>
<td>-1.08</td>
<td>-1.08</td>
</tr>
<tr>
<td>10000</td>
<td>-1.11</td>
<td>-1.11</td>
<td>-1.11</td>
<td>-1.11</td>
</tr>
</tbody>
</table>

6. TIME-DEPENDENT RATE MEASUREMENT (TDRM)

A rate denotes an average number of samples per time, possibly weighted by their size. A time-dependent rate reflects mainly the recent past of the observed process. We present various techniques for TDRM and provide a comparison. Among the considered methods, TDRM-UTEMA is new and excels through timeliness, ease of configuration, and the fact that its measured rates are continuous with regard to configured memory.

6.1 TDRM Methods

We suggest a framework for the definition of TDRM methods and present five different instantiations.

6.1.1 A Framework for TDRM Methods

A rate $R_t$ at time $t$ may be determined by

$$R_t = \begin{cases} \frac{S_t}{T_t} & T_t > 0 \\ 0 & \text{otherwise} \end{cases}$$

$$T_t = \int_0^t g(\tau - t) d\tau$$

where $S_t$ is the weighted sample sum, taken from some MA method, and $T_t$ is the weighted measurement interval which is computed analogously to $S_t$. Measured rates depend on a time scale which is the duration over which samples are considered for rate computation. In the presented definition the time scale is inherited from the memory $M$ of the applied MA method. Also the concepts contribution $C$ and delay $D$ are inherited.

6.1.2 TDRM with Time Window Moving Average (TDRM-TWMA)

TDRM-TWMA calculates the sample sum $S_t$ according to Equation (24). The corresponding weighted measurement interval is $T_t = \min(t, W)$ under the assumption that the measurement process starts at $t = 0$. The memory is
\( M = W \) and the delay is \( D = \frac{W}{\alpha} = \frac{W}{M} \). As \( S_i \) may be zero, measured rates may be zero. TDRM-TWMA requires temporary storage of the samples within the measurement window and a timer indicating when the next sample leaves it. Therefore, the computation memory needed for TDRM-TWMA scales with the configured memory \( M \) and the rate of the process to be measured.

Figure 4 visualizes rate impulses for different TDRM methods. TDRM-TWMA generates a rate \( \frac{1}{M} \) over a duration \( M \) for every observed sample of unit size. This rate can be considered as an impulse and the superposition of impulses from all measured samples (scaled by their size) yields the measured rate. The figure depicts rate impulses for various TDRM methods. They have the same memory \( M \) but contribute with a different time-dependent rate impulse to an overall measured rate. The impulses have an integral of 1 as \( t \to \infty \) is assumed for computation of \( T_i \). Superposition of such impulses ensures that the average of the overall measured rate approximates the sum of the observed sample sizes divided by the duration of the observation interval.

6.1.3 TDRM with Disjoint Time Windows Moving Average (TDRM-DTWMA)

TDRM-DTWMA computes rates for disjoint time windows of duration \( W \). It uses the weighted sum \( S_t \) for DTWMA in Equation (26) and \( a = W \). Memory is \( M = W \) and average delay is \( D = M \). As \( S_t \) may be zero, measured rates may be zero. In contrast to TDRM-TWMA, TDRM-DTWMA does not necessarily require storage of samples. It yields the same rate impulse like TDRM-TWMA, but the impulse for a sample may become visible only in the next measurement window.

6.1.4 TDRM with DTWMA and (U)EMA (TDRM-DTWMA-(U)EMA)

TDRM-DTWMA-(U)EMA calculates rates according to TDRM-DTWMA and smooths them with (U)EMA. It is used in [9] for dequeue rate estimation and requires two parameters: the window size \( W \) and the smoothing parameter \( \alpha \). The resulting memory is \( M = \frac{W}{\alpha} + \frac{W}{2} \) and the average delay is \( D = \frac{W}{\alpha} + \frac{W}{2} + \frac{W}{2} = M \). An advantage of this method over TDRM-DTWMA is that the effect of measured samples becomes visible after at most \( W \) instead of \( M \) time. Furthermore, samples contribute with vanishing degree to all future measured rates instead of only to the measured rate of the following measurement window.

The rate impulse starts with rate \( \frac{1}{W} \) and is reduced by a factor of \( \alpha \) for consecutive measurement intervals of duration \( W \). Again, the rate impulse of a sample may become visible only at the beginning of the next measurement interval. This takes at most \( W = M \cdot (1 - \alpha) \) time and makes TDRM-DTWMA-(U)EMA react faster than TDRM-DTWMA although they both exhibit the same average delay. Unlike TDRM-DTWMA-EMA, TDRM-DTWMA-UEMA does not suffer from a bias towards the measured rate of the first measurement window.

6.1.5 TDRM with UTEMA (TDRM-UTEMA)

TDRM-UTEMA leverages the weighted sum \( S_t \) of UTEMA according to Equation (29) and uses the weighted time

\[
T_i = \int_0^t e^{-\beta(t-\tau)} \, d\tau = \frac{1}{\beta} \cdot (1 - e^{-\beta \cdot t}).
\]  

6.1.6 TDRM with UTEMA and Continuous Packet Arrivals (TDRM-UTEMA-CPA)

In [8], the following recursion formula has been applied for online rate computation:

\[
R_{t_i} = \begin{cases} \frac{X_i}{\Delta t} \quad & \text{for burst arrivals} \\ e^{-\beta (t_i - t_{i-1})} \cdot R_{t_{i-1}} + \frac{X_i}{\Delta t} \quad & \text{otherwise} \end{cases} \tag{43}
\]

The start of the measurement period is at \( t = 0 \). Later in this section we show that this recursive formula essentially implements TDRM-UTEMA with the assumption that packets continuously arrive during their preceding inter-arrival time instead of arriving instantly at their actual arrival time.

6.2 Comparison of TDRM Methods

We first visualize the results of TDRM-{TWMA, DTWMA, DTWMA-UEMA, UTEMA} for burst arrivals with equal inter-arrival times. Then we measure a Poisson arrival process using different memory. Finally, we show that TDRM-UEMA-CPA can be derived from TDRM-UTEMA and point out its shortcomings.

6.2.1 Measuring a Burst

The bottom line of Figure 5 shows a burst of equal-size packets arriving with equal inter-arrival times at a rate of \( \lambda = \frac{1}{D} \). Before and after the burst the arrival rate is zero. The figure illustrates the measured rates for the above mentioned TDRM methods, each configured with a memory of \( M = 10 \cdot \Delta t \).

TDRM-TWMA produces a step function that first linearly increases, reaches a measured rate of \( \frac{1}{\Delta t} \) after \( M = 10 \cdot \Delta t \) time, stays constant for a while, then linearly decreases, and reaches zero again after \( M \) time. The method exhibits a high timeliness as the rate increases shortly after the arrival of the first packet and returns to zero shortly after the arrival of the last packet.

TDRM-DTWMA reveals a positive rate only with the start of the next measurement window after the arrival of the first packet and captures the full rate only one measurement window later. The end of the burst is reflected late by TDRM-DTWMA's measured rate.

TDRM-DTWMA-UEMA also yields a step function. Its measured rate reflects the beginning of the burst earlier than TDRM-DTWMA since it uses a shorter measurement window. However, it takes some time to approach the full observed rate of \( \frac{1}{\Delta t} \), because it does not completely forget about the past when no packets arrived. In a similar way, the measured rate geometrically decreases after the arrival of the last
packet. Therefore, it takes long to approach zero. We used a measurement window of $W = 2 \cdot \Delta t$ for the rate curve in the figure. A measurement window of $W = 2.5 \cdot \Delta t$ alternately covers 2 or 3 arrivals which imposes an oscillating behavior on the obtained rates although the observed process has constant rate. This is a general, undesired artifact of window-based TDRM methods.

The rate measured by TDRM-UTEMA jumps with every packet arrival and exponentially decreases in the absence of new samples. Therefore, its shape at large resembles the one measured by TDRM-TWMA, but are clearly delayed. Some window. To quantify this observation, we compute the co-

6.2.2 Measuring a Poisson Process

We consider a Poisson arrival process with an arrival rate of $\lambda = \frac{1}{2}$ and equal-size samples over a duration of $10^5 \cdot \Delta t$. A cutout between $40 \cdot \Delta t$ and $240 \cdot \Delta t$ is illustrated in Figure 6(a). Figures 6(b)–6(e) illustrate time-dependent rates of this process measured by TDRM-(TWMA, DTWMA, DTWMA-UEMA, UTEMA) with a memory of $M = 20 \cdot \Delta t$ and $M = 40 \cdot \Delta t$ as well as the rate difference between these curves.

TDRM-TWMA’s measured rate in Figure 6(b) is a step function and changes whenever a new sample arrives or an old sample leaves the measurement window. Frequently arriving samples cause rising or high rates while frequently leaving samples cause falling or low rates. The curves measured with the longer memory of $M = 40 \cdot \Delta t$ are influenced by the same arriving samples but different leaving samples compared to the curves measured with shorter memory. Therefore, the memory has a clear and non-continuous impact on measured TDRM-TWMA’s rates. The resulting rate difference is also shown in the figure. We calculate the average absolute rate difference and denote it by $R_{\text{diff}}$. It is given in the captions of the figures and it is relatively high for TDRM-TWMA. The variance of TDRM-TWMA’s rate curves is rather high because it computes the rate only from the small number of samples within its measurement window. To quantify this observation, we compute the co-

6.2.3 Comparison of TDRM-UTEMA-CPA and TDRM-UTEMA

We derive the recursion formula in Equation (43) to point out its connection with TDRM-UTEMA. We assume that packets $X_i$ continuously arrive with rate $\frac{X_i}{t_i - t_{i-1}}$, during their preceding inter-arrival time and partial packets are already devaluated with passing time $\tau$ by $e^{-\beta (t_i - \tau)}$, similar to Equation (29). As a result, the remaining packet size at $t_i$ is the modified sample size

$$X_i^* = \int_{t_{i-1}}^{t_i} \frac{X_i}{t_i - t_{i-1}} \cdot e^{-\beta (t_i - \tau)} d\tau = \frac{X_i}{\beta \cdot (t_i - t_{i-1})} \cdot (1 - e^{-\beta (t_i - t_{i-1})}). \quad (44)$$

An exception is the first modified sample whose size is computed as $X_0^* = \frac{X_0}{\beta t_1}$. Application of TDRM-UTEMA to these modified samples yields TDRM-UTEMA-CPA’s recursion formula in Equation (43). More specifically, the sample sum in Equation (29) is computed based on $X_i^*$ instead of $X_i$ and $T_i = \frac{1}{\beta}$ is taken as weighted time which is exact for $t \to \infty$. Therefore, TDRM-UTEMA-CPA has only an initial bias due to the different computation of $X_0^*$, but does not exhibit a persistent bias due to its consistency with TDRM-UTEMA. This is not obvious because Equation (43) looks at first sight like an application of TEMA to short-term rates.
After the initial bias towards \( X_t \) has vanished, TDRM-UTEMA-CPA yields rates for arrival instants that are slightly lower than those of TDRM-UTEMA. While TDRM-UTEMA-CPA with a memory of \( M = 40 \cdot \Delta t \) exhibits both an initial and a persistent bias.

TDRM-UTEMA does not overestimate rates while the overestimation through TDRM-UTEMA-CPA is significant for short memory \( M \) and the arrival process with highly varying inter-arrival times.

Figure 6: Poisson arrival process and time-dependent rates measured by various TDRM methods with \( M = 20 \cdot \Delta t \) and \( M = 40 \cdot \Delta t \); coefficient of variations (\( c_{\text{var}} \)) of and average deviations \( R_{\text{diff}}^{ab} \) between the two curves are given in the captions.

Table 6: Average rates measured by TDRM-UTEMA, UTEMA-CPA.

<table>
<thead>
<tr>
<th>Memory ( M )</th>
<th>( c_{\text{var}}(\tau_1) \leq 1.0 )</th>
<th>( c_{\text{var}}(\tau_1) \leq 2.0 )</th>
</tr>
</thead>
<tbody>
<tr>
<td>TDRM-UTEMA</td>
<td>1.048</td>
<td>1.045</td>
</tr>
<tr>
<td>TDRM-UTEMA-CPA</td>
<td>1.048</td>
<td>1.045</td>
</tr>
</tbody>
</table>

6.3 Summary

We have proposed a framework for TDRM. We considered four methods from literature and a novel one: TDRM-UTEMA. Only TDRM-TWMA and TDRM-UTEMA immediately reflect rate changes in measured time-dependent
rates. In contrast, TDRM-DTWMA and TDRM-DTWMA-UEMA take some time until rate changes become visible. Thereby, TDRM-DTWMA-UEMA uses shorter measurement windows than TDRM-DTWMA and exponential smoothing so that it can react faster to rate increases than TDRM-DTWMA. For small measurement windows, rates measured by TDRM-DTWMA-UEMA converge to those measured by TDRM-UTEMA. While TDRM-TWMA and TDRM-DTWMA yield measurement curves with high variance, TDRM-UTEMA and TDRM-DTWMA-UEMA exhibit clearly lower variance when being configured with the same memory because they average over all past samples. While time-dependent rates measured by TDRM-DTWMA-UEMA and TDRM-UTEMA are continuous with regard to configured memory, rates measured by TDRM-TWMA and TDRM-DTWMA significantly depend on the configured memory. This makes TDRM-TWMA and TDRM-DTWMA more difficult to interpret and use. The novel TDRM-UTEMA is the only of these studied methods (1) whose measured rates are continuous with regard to memory and (2) immediately react to rate changes, (3) which can be configured by a single parameter, and (4) which cannot not produce window-based artifacts. Therefore, its measured rates depend least on the chosen memory. Nevertheless, the two-parametric TDRM-DTWMA-UEMA can possibly serve as a less computation-intensive approximation of TDRM-UTEMA. We showed that TDRM-UTEMA-CPA is a variant of TDRM-UTEMA but may overestimate rates.

7. CONCLUSION

We have presented a framework for the definition of moving averages (MAs) including performance metrics like memory and delay. We presented several MA variants for evenly and unevenly spaced time series, showed that they fit well into that framework, and demonstrated that some of them have a bias. We proposed the unbiased exponential MA (UEMA) and the unbiased time-exponential MA (UTEMA) as novel MA methods that avoid such a bias. We configured MA methods such that they revealed the same memory and produced comparable results. Our analysis of UEMA showed that the memory allows for a tradeoff between accuracy and timeliness when mean values are determined. We also suggested some equations that help to choose appropriate smoothing parameters when UEMA should provide average values with a certain accuracy. We discussed moving histograms (MHs) as an extension of MAs and showed how they may be used to determine quantiles. Finally, we extended the framework to time-dependent rate measurement (TDRM). We embedded four existing TDRM methods in that framework and suggested TDRM-UTEMA as a novel method that excels by its timeliness, ease of configuration, and by the fact that its measured rates continuously depend on the configured memory. We performed experiments to illustrate and compare these TDRM methods and pointed out their pros and cons. We presented a demo of all methods discussed in this work at [18] and made the source code available at [19]. This work focused on online measurement, i.e., on the assumption that future samples of the measured process are unknown. It has applicability in self-adaptive systems. The work may be extended to offline measurement so that time series can be smoothed while taking both past and future samples into account when calculating averages, histograms, or time-dependent rates.

8. REFERENCES