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CONSTRAINED SUBGRAPH SELECTION OVER CODED PACKET NETWORKS

Mohammad Ali Raayatpanah

Department of Mathematics Sciences and Computer, Kharazmi University, Tehran, Iran.

August 19, 2015

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ROUTING VS NETWORK CODING

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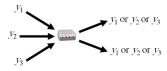
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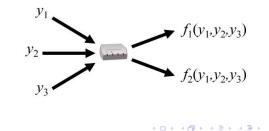
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• Traditional routing in a node



• Network coding in a Node





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- Lower delays

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Some benefits of network coding over ROUTING

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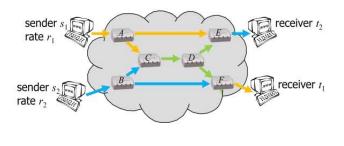
Constrained Subgraph Selection with a single multicast session

Constrained Subgraph Selection with multiple multicast session

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• A network can be expressed as a directed graph G = (N, A)

N denotes the set of nodes (routers or switches)
 A denotes the set of directed arcs.



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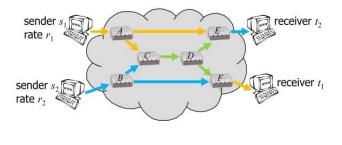
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N denotes the set of nodes (routers or switches)

Arcs represent the communication link between nodes.



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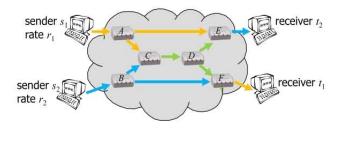
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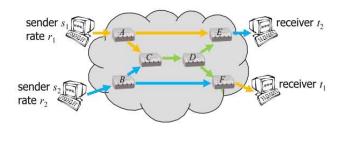
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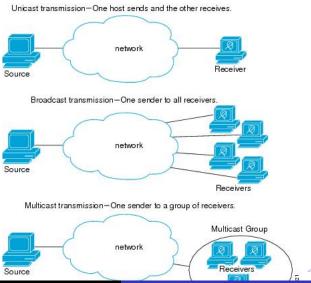
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Constrained Subgraph Selection with multiple multicast session Network coding can achieve the maximum multicast rate
 It is not achievable by routing alone.

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• The problem of establishing multicast connection with network coding can be decomposed into two parts:

Determining the subgraph to code over
 Determining the code to use over that subgraphed



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• Determining the subgraph to code over



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• Subgraph selection and coding are very different problems!

- Coding generally uses techniques from information theory and coding theory
- Subgraph selection is essentially a problem of network resource allocation and generally uses techniques from networking theory.
- In this talk, we focus to find an efficient subgraph that allows the given multicast connection to be established over coded packet networks
- The analogous problem for routed network is the Steiner tree problem, which is NP complete.

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Constrained Subgraph Selection with multiple multicast session • We specify a multicast connection with a triplet (s, T, R),

s is the source of the connection

T is the set of receiver:
R is the multicast Rate

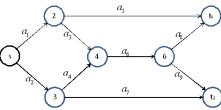


Figure: Butterfly network with multicast from s to t_1 and t_2 .

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Figure: Butterfly network with multicast from s to t_1 and t_2 .

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- We specify a multicast connection with a triplet (*s*, *T*, *R*),
 - *s* is the source of the connection
 - 2 T is the set of receiver:
 - 3 R is the multicast Rate

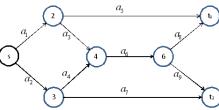


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Subgraph

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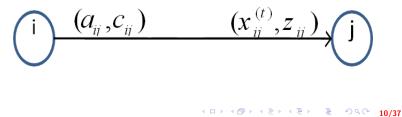


VARIABLE AND PARAMETER NOTATIONS

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Min-Cost Subgraph Selection

- Variable notations
 - x_{ij}^(t) denotes the flow rate toward receiver t on link (i, j)
 z_{ij} denote the rate at which coded packets are injected onto link (i, j)
- Parameter notations
 - Cost per unit rate, a₀
 Capacity, c₁





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 (a_{ii}, C_{ii}) **(***x* イロト イヨト イヨト イヨト



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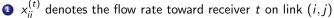
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Variable notations



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Parameter notations

Cost per unit rate, a_{ij} Capacity o:

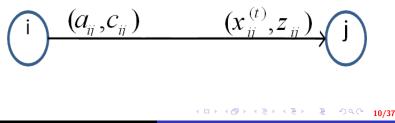
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Min-Cost Subgraph Selection

- Variable notations
 - $x_{ii}^{(t)}$ denotes the flow rate toward receiver t on link (i, j)
 - 2 z_{ij} denote the rate at which coded packets are injected onto link (i, j)
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 - Cost per unit rate, a_{ij}

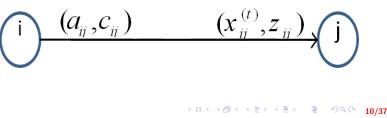




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 $z_{ij} = \max_{t \in T} (x_{ij}^{(t)}).$

• Subgraph definition:

The rate vector z, consisting of z_j, (i,j) ∈ A, is called a supprophy.

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Summary

$$\begin{split} \min \sum_{(i,j) \in A} a_{ij} z_{ij} \\ s.t. z_{ij} &= \max_{t \in T} (x_{ij}^{(t)}), \\ \sum_{\{j \mid (i,j) \in A\}} x_{ij}^{(t)} - \sum_{\{j \mid (j,i) \in A\}} x_{ji}^{(t)} = \begin{cases} R, & i=s; \\ -R, & i=t; \\ 0, & \text{otherwi} \end{cases} \\ z_{ij} &\leq c_{ij}, \end{split}$$

Total cost

- Coded packet rate
- Conservation constraint
- Capacity constraint

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$$\min \sum_{(i,j) \in A} a_{ij} z_{ij}$$

s.t. $z_{ij} = \max_{t \in T} (x_{ij}^{(t)}),$
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Summary

• Theorem:

There exists a network code flow arbitrarily close to z_{ij} on each link (i,j) for supporting a multicast connection of rate R from source s to T if and only if the min-cut from s to any $t \in T$ is greater than or equal to R, (Proof follows from min-cut max-flow).

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• This model can be solved in a

Distributed way (using Lagrangian relaxation)
 Polynomial-time



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• Theorem:

There exists a network code flow arbitrarily close to z_{ij} on each link (i, j) for supporting a multicast connection of rate R from source s to T if and only if the min-cut from s to any $t \in T$ is greater than or equal to R, (Proof follows from min-cut max-flow).

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This model can be solved in a

Distributed way (using Lagrangian relaxation)
 Polynomial-time



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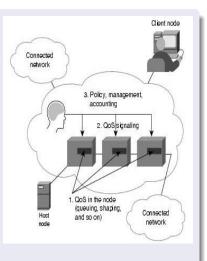
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Summary

What is QoS?

- Quality of Service (QoS) is the capability of a network to provide better service
- Without QoS, when you send some packet on the network, the packet can arrive in any order or take an undefined time to arrive





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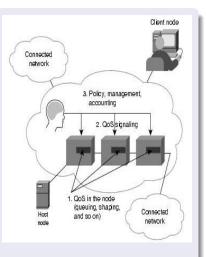
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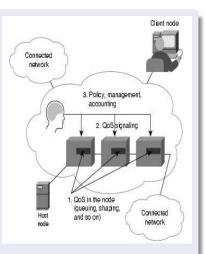
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Delay

- The time taken by a packet to travel through the network from one end to another.
- Delay Jitter
 - The variation in the delay encountered by similar packets following the same route through the network.
- Throughput
 - In the rate at which packets go through the network.
- Packet loss rate
 - The rate at which packets are dropped, get lost or become corrupted (some bits are changed in the packet) while going through the network.

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Delay Jitter •

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 Nowadays, NC can be able to support multimedia applications like:

Video conferencing,
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 FTP, HTTP service

 These real-time transactions are sensitive to network characteristics, such as delay, delay variation, bandwidth, and cost,







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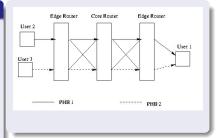
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Summary

NC and QoS?

- To avoid breaks in continuity of audio and video playback, it is necessary to
 - Guarantee end-to-end QoS parameters
 - keep the overall cost of the solution low.



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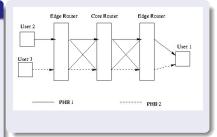
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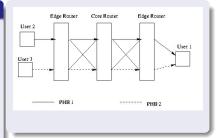
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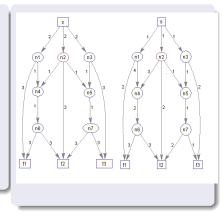
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Summary

- Consider a single session multicast in a network.
 - Each link is marked with its cost per unit rate and weight
 - The weight could include delay, jitter, bandwidth, packet delivery ratio, and packet loss ratio.



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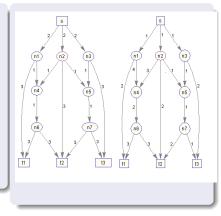
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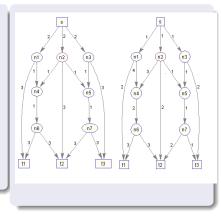
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• The problem is to find a subgraph over coded packet networks with

- 1 Minimum cost
- 2) Satisfying bandwidth constraints.
- Longest end-to-end weight from the source to each destination does not exceed an upper bound.

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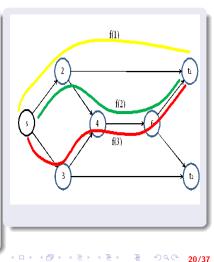
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Summary

- Let P^(k) denote the collection of all directed paths from source node s to destination node k in the underlying network G.
 - For example, we have three paths from s to t₁: P₁ (Yellow one), P₂ (Green one), P₃ (Red one),
- Define variable f(p) as the flow on path $p \in P^{(k)}$.





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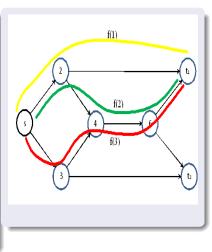
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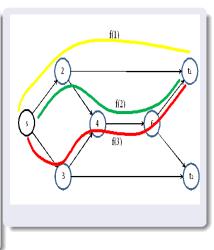
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• The weight of path $p \in P^{(k)}$ is defined as follows:

$$W^{(k)}(p) = \sum_{e \in p} w_e. \tag{1}$$

• The following constraint is considered to guarantee the longest end-to-end violation.

$$\max_{p \in P^{(k)}} (W^{(k)}(p)) \le U^{(k)}, \qquad \forall k \in K.$$
(2)

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 U^(k) is an upper bound on the longest end-to-end weight from source node s to destination node k



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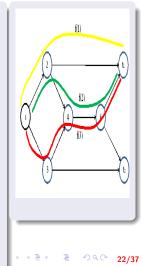
• The amount of a link flow, $x_e^{(k)}$, is computed from path flows by the following relation.

 $x_e^{(k)} = \sum_{p \in P^{(k)}} \delta_e(p) f(p)$

• For example $x_{6t_1}^{(1)}$ is equal to f(2) + f(3).

• The rate at which coded packets are injected onto link *e*.

$$z_e = \max_{k \in \mathcal{K}} (\sum_{p \in P(k)} \delta_e(p) f(p)).$$





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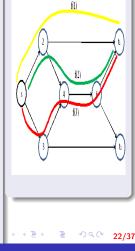
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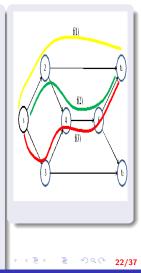
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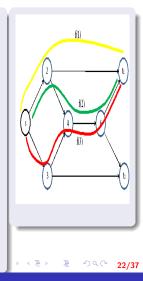
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Summary

$$\min \sum_{e \in E} c_e z_e$$
s.t.
$$\sum_{p \in P^{(k)}} f(p) = R, \qquad \forall k \in K,$$

$$z_e = \max_{k \in K} (\sum_{p \in P^{(k)}} \delta_e(p) f(p)), \quad \forall e \in E,$$

$$0 \le z_e \le u_e, \qquad \forall e \in E,$$

$$\max_{p \in P^{(k)}} (W^{(k)}(p)) \le U^{(k)}, \qquad \forall k \in K.$$

$$=\sum_{e\in p}w_e,$$

$$0\leq f(p),$$

 $W^{(k)}(p)$

$$orall p \in \mathcal{P}^{(k)}.$$
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 $\forall p \in P^{(k)},$

- Minimizes total cost
- Flow conservation
- Coded packet Rate
- Capacity constraint
 - End-to-end weight



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- Capacity constraint
 - End-to-end weight



 $\forall p \in P^{(k)}.$

CONSTRAINED MULTICAST SUB-GRAPH

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$$\min \sum_{e \in E} c_e z_e$$
s.t.
$$\sum_{p \in P^{(k)}} f(p) = R, \quad \forall k \in K,$$

$$z_e = \max_{k \in K} (\sum_{p \in P^{(k)}} \delta_e(p) f(p)), \quad \forall e \in E,$$

$$0 \le z_e \le u_e, \quad \forall e \in E,$$

$$\max_{p \in P^{(k)}} (W^{(k)}(p)) \le U^{(k)}, \quad \forall k \in K.$$

$$W^{(k)}(p) = \sum_{e \in p} w_e, \quad \forall p \in P^{(k)}$$

$$0\leq f(p),$$

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- Minimizes total cost
- Flow conservation
- Coded packet Rate
- Capacity constraint
 - End-to-end weight



 $\forall p \in P^{(k)}.$

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This model can be converted into a mixed-integer linear programming problem.

• The problem is also NP-hard. Because a constrained shortest path problem can be reduced to it.

- The problem can be solved in a distributed method
 - The proposed algorithm include:
 - Column generation method to find upper bounds on the optimum objective value
 - Relaxation method to find lower bounds on the optimum objective value

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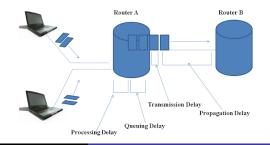
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Constrained Subgraph Selection with multiple multicast session

• Delay is one of the most important QoS parameters for real time services,

- In a single multicast session, the delay usually assume a fixed deterministic value.
- In multiple multicast sessions, the delay usually assumed to be **stochastic**,



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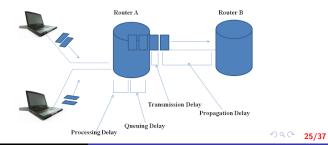
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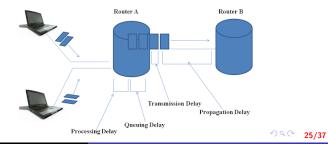
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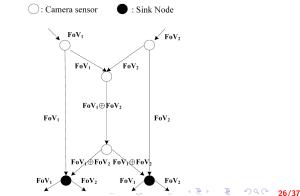
Constrained Subgraph Selection with a single multicast session

Constrained Subgraph Selection with multiple multicast session • Each session $m \in M$ is identified by the source-destination pair (s_m, T_m, R_m) ,

Is the source node

T_m is the set of receivers of session m.

R_m is multicast rate





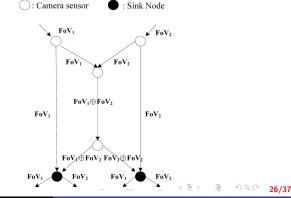
MULTIPLE MULTICAST SESSIONS

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Constrained Subgraph Selection with multiple

multicast session

- Each session $m \in M$ is identified by the source-destination pair (s_m, T_m, R_m) ,
 - **(1)** s_m is the source node
 - **2** T_m is the set of receivers of session m.
 - 8 R_m is multicast rate





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Constrained Subgraph Selection with multiple multicast session Assume that the random variable d_e is characterized by
 Mean, d_e.

2 Variance, σ_e^2

• Let $P^{m,k}$ denote the collection of all directed paths from source node, s^m , to destination node, k, in session m.

 The end-to-end statistical delay of path p ∈ P^{m,k} is defined as follows:

$$D^{m,k}(p) = \sum_{e \in p} d_e.$$
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• $D_{max}^{m,k}$ denotes the maximum tolerable delay,

β^{m,k} denotes the violation probability of the delay constraint from source node, s^m, to destination node, k, in session m,

$$Pr(D^{m,k}(p) \le D_{max}^{m,k}) = 1 - \beta^{m,k}.$$
 (4)

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• Using Markov's inequality, we have:

 $Pr(D^{m,k}(p) \ge D_{max}^{m,k}) \le \frac{E(D^{m,k}(p))}{D_{max}^{m,k}}$



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 $Pr(D^{m,k}(p) \geq D^{m,k}_{max}) \leq rac{E(D^{m,k}(p))}{D^{m,k}_{max}},$

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(5)

•
$$E(D^{m,k}(p)) = \sum_{e \in p} \overline{d}_e.$$

• Hence, $Delay(p)$ for path $p \in P^{m,k}$ is defined as follows:
 $Delay(p) = \begin{cases} \frac{\sum_{e \in p} \overline{d}_e}{D_{max}^{m,k}}, & \text{if } f(p) > 0, \\ 0, & \text{Otherwise.} \end{cases}$



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BOUNDS ON END-TO-END JITTER CONSTRAINTS

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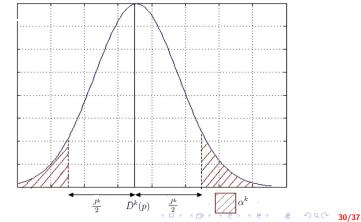
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Constrained Subgraph Selection with multiple multicast session • Jitter can be defined as the maximum difference between the real-time packet delay and mean delay computed empirically.



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 $Pr(|D^{m,k}(p) - E(D^{m,k}(p))| \le J^{m,k}) = 1 - \alpha^{m,k}$

Using Tchebitchev's inequality, we have

 $Pr(|D^{m,k}(p) - E(D^{m,k}(p))| \ge J^{m,k}) \le \frac{V(D^{m,k}(p))}{(J^{m,k})^2}$

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• Jitter(p) for path $p \in P^{m,k}$ is defined as follows:

$$\mathsf{Jitter}(p) = \begin{cases} \frac{\sum_{e \in p} \sigma_e^2}{(J^{m,k})^2}, & \text{if } f(p) > 0\\ 0, & \text{Otherwise.} \end{cases}$$



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• Then, the link flow, $x_e^{m,k}$, can be written into the path flows as follows:

$$x_e^{m,k} = \sum_{p \in P^{m,k}} \delta_e^{m,k}(p) f(p).$$
(6)

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• Coded packet rate injected on link *e* for session *m* is as .

$$z_e^m = \max_{k \in T^m} (\sum_{p \in P^{m,k}} \delta_e^{m,k}(p)f(p)),$$



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$$\begin{split} \min \sum_{e \in A} \sum_{m \in M} c_e \max_{k \in T^m} (\sum_{p \in P^{m,k}} \delta_e^{m,k}(p) f(p)) \\ s.t. \sum_{p \in P^{m,k}} f(p) = R^m, \\ z_e^m &= \max_{k \in T^m} (\sum_{p \in P^{m,k}} \delta_e^{m,k}(p) f(p)), \\ 0 &\leq \sum_{m \in M} z_e^m \leq u_e, \\ \max_{p \in P^{m,k}} \{\text{Delay}(p)\} \leq \beta^{m,k}, \\ \max_{p \in P^{m,k}} \{\text{Jitter}(p)\} \leq \alpha^{m,k}, \end{split}$$

- Minimizes the total cost
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• Minimizes the total cost

- Flow conservation constraint
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• The problem is NP-hard. Because, a two-constraint knapsack problem can reduce to it .

• The proposed algorithm is based on a primal and dual decomposition methods.

 Primal decomposition method provides an upper bound of the objective value.

Dual decomposition method provides a lower bound of the objective value

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STOP CONDITION

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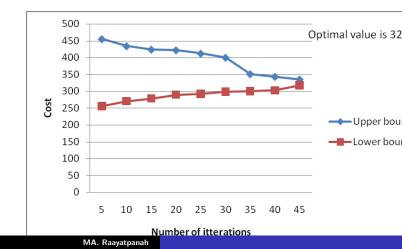
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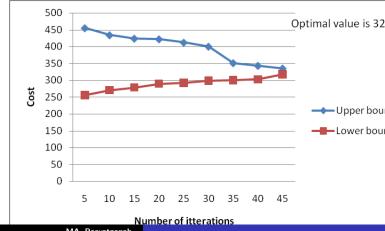


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