

行政院國家科學委員會專題研究計畫期中報告
於預算控制下計算M/G/K/K和GI/M/K/K的滿載機率
Blocking Probability of $M/G/K/K$ and $GI/M/K/K$ under Budget
Constraints

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Abstract. We address the issue of bandwidth allocation on end-to-end communication networks with multi-class traffic, where bandwidth is determined optimally under the budget and network constraints. We derive the blocking probabilities with respect to bandwidth, traffic demand and the available number of end-to-end paths based on Erlang loss formula for all service classes. Depending upon the blocking probability, the project presents different performance metrics, such as budget ratio, utilization level and bandwidth elasticity of blocking. Monotonicity and convexity of blocking probabilities with allocated bandwidth, traffic demand and the number of end-to-end paths are also discussed.

1 Introduction

For a communication network providing performance guarantees, it has to reserve resources and exercise call admission control [43]. Network users are mainly interested in obtaining good quality connections whenever they place requests. It is the network providers' mission to have an end-to-end path with suitable bandwidth. Clearly, it is too costly for the network providers to have a 100% guaranteed availability for all connections under the budget constraint at any time. This is also not necessary since demand for connections or bandwidth capacity varies over time. Traffic flow fluctuates with time, and connections do not last forever but occur at random times and vanish in the network once the corresponding dig-

ital document has been transferred completely. This results in a random dynamic set of active connections. Moreover, the bandwidth assigned to each connection would determine how long that connection will stay active and thus impacts the evolution of the set of active connections. The network chooses an optimal sharing scheme for the different users under the total budget to fulfill connection requirements. In addition, the risk (probability) of rejecting connection requests due to lack of resources is supposedly kept below a negotiated level.

In this work, we aim to analyze the relationship among blocking probability, bandwidth, traffic demand and the available number of end-to-end paths on communication networks with service from ISPs, where requests for connections represent customers arriving at the system. As soon as requests are accepted by the system, the service begins. The installed bandwidth allocation is used to maintain a guaranteed connection availability where the blocking probability is kept below certain negotiated levels. Our intention is to analyze the sensitivity of the blocking probability with respect to these system parameters, where the parameters for the system change one at a time.

We derive the relationship between the blocking probability and allocated bandwidth under the budget constraint, which has received relatively little attention in the literature. The blocking probability of connections for each QoS class is formulated as a function of allocated bandwidth, traffic demand and

the available number of end-to-end paths. Monotone and convex properties of the blocking probability are shown in both theoretical construction and numerical examples. The results of this work can be helpful in the operational processes involved in the efficient set-up and usage of a core network under the budget constraint, e.g., network design and provisioning purposes.

The closed-form expression of the blocking probability in terms of bandwidth can be used to investigate the optimal buffer size in capacitated communication systems so that the blocking probability is kept below a specific threshold [35]. One application of the relationship between blocking probability and bandwidth allocation may be referred to designing network pricing mechanisms for sharing bandwidth in terms of blocking/congestion costs, whose examples were given by Yacoubi et al. [43] and Anderson et al. [3], etc. Another application of this work is used to consider the admission control in end-to-end networks under different bandwidth sharing policies including throughput maximization, max-min fairness, proportional fairness and balanced fairness, etc. Interested readers may refer to Egorova et al. [10], Bonald et al. [7], Nilsson and Pióro [29], etc.

2 Problem definitions

Consider a directed network topology $G = (N, A)$, where N and A denote the set of nodes and the set of links in the network respectively. All connections are delivered through G from the source node o to the destination node d . There are m different Quality of Service (QoS) classes in this core network G [4], and $M = \{1, 2, \dots, m\}$ denotes an index set consisting of m QoS classes.

We assume connections of class i occur at the source node o in accordance with independent Poisson processes at rate $\lambda_i(t)$ at period t , but the connection volume to be transmitted has an arbitrary distribution with mean $\sigma_i(t)$ [40]. At period t , we intend to allocate the bandwidth under a limited budget $B(t)$ in order to provide each class with maximal possible QoS. The number of virtual paths of class $i \in M$ is denoted by $s_i(t)$. Every virtual path of class $i \in M$

is allocated the same amount of bandwidth $x_i(t)$ at period t .

For each class $i \in M$, the mean sojourn time $1/\mu_i(t)$ of connections on virtual paths corresponds to the packet transmission time, and it is equal to average connection volume divided by bandwidth, i.e.,

$$\frac{1}{\mu_i(t)} = \frac{\sigma_i(t)}{x_i(t)}. \quad (1)$$

Suppose that connections occupy the virtual paths in the order they occur and that sojourn times are identically distributed and mutually independent.

In this article, we investigate the relationships between performance measures of interest and model parameters at period t , which is similar at other periods. To simplify the notation, we skip the notation (t) , and the derivation is conducted in general format. The following definitions are given and will be used throughout the whole context of this article.

Definition 1 *The **traffic demand** y_i for class $i \in M$ is defined as the product of the mean occurrence rate λ_i and the average connection volume σ_i , i.e.,*

$$y_i = \lambda_i \sigma_i. \quad (2)$$

This communication system is analyzed as an Erlang loss model under assumptions of Poisson arrivals, general sojourn time, preset s_i virtual paths with identical bandwidth x_i , and no waiting space [28], [40]. For a traffic class $i \in M$, we derive the steady-state occupancy probabilities of n ($0 \leq n \leq s_i$) connections, P_n . The unique steady-state probability exists for this stable system [40]. Hence, we have

$$P_n = \frac{P_0}{n!} \left(\frac{\lambda_i \sigma_i}{x_i} \right)^n, \quad n = 1, 2, \dots, s_i,$$

where λ_i is the mean occurrence rate of connections, σ_i is the average connection volume, x_i is the bandwidth allocation and s_i is the preset number of virtual paths. Solving for P_0 in the equation $\sum_{n=0}^{s_i} P_n = 1$, we can obtain P_0 and P_n for $n = 1, 2, \dots, s_i$. Thus, the blocking probability of incoming connections is formulated as

$$P(x_i, s_i, y_i) = \frac{(y_i/x_i)^{s_i}}{s_i!} \left[\sum_{n=0}^{s_i} \frac{(y_i/x_i)^n}{n!} \right]^{-1}, \quad (3)$$

where x_i is the allocated bandwidth, s_i is the preset number of virtual paths in the off-line optimization, and $y_i = \lambda_i \sigma_i$ is the traffic demand from on-line traffic flow. Moreover, the expected path occupancy in the steady state is

$$L(x_i, s_i, y_i) = \sum_{n=1}^{s_i} \frac{(y_i/x_i)^n}{(n-1)!} \left[\sum_{j=0}^{s_i} \frac{(y_i/x_i)^j}{j!} \right]^{-1}. \quad (4)$$

Note that $L(x_i, s_i, y_i) = (y_i/x_i)(1 - P(x_i, s_i, y_i))$. The average throughput for class $i \in M$ can be determined by $x_i L(x_i, s_i, y_i)$.

In real world cases, the numbers of connections (or users) on networks are always huge, i.e., $s_i \gg 0$. If the traffic intensity $\rho_i = y_i/s_i x_i < 1$, equation (3) can be rewritten as

$$P(x_i, s_i, y_i) \approx \frac{(y_i/x_i)^{s_i} e^{-y_i/x_i}}{s_i!}, \text{ as } s_i \rightarrow \infty. \quad (5)$$

Moreover, we can conclude that

$$L(x_i, s_i, y_i) \approx \frac{y_i}{x_i} \left(1 - \frac{(y_i/x_i)^{s_i} e^{-y_i/x_i}}{s_i!} \right), \quad (6)$$

as $s_i \rightarrow \infty$.

3 Network management schemes

Network managers may wish to maximize the average revenue of the system [26] when regulating the bandwidth allocation $\vec{x} = (x_1, \dots, x_m)$ and the number of virtual paths $\vec{s} = (s_1, \dots, s_m)$. Given traffic demand y_i for class $i \in M$, network managers would like to determine the values of \vec{x} and \vec{s} to optimal the system. As far as QoS is concerned, bandwidth allocation x_i and blocking probability $P(x_i, s_i, y_i)$ are the key elements of the network revenue management scheme [7], [10], [12], [14], [17], etc. The operating costs can be determined by the type of traffic transmitted (data, voice, video) and the QoS guaranteed for such transfer (delay constraint, bandwidth allocation and blocking probability, etc) [43]. When designing a network revenue management scheme, one

can formulate an optimization model with the following average revenue function for traffic class $i \in M$ [43]:

$$f_i(x_i, s_i, y_i) = c_i^t L(x_i, s_i, y_i) + c_i^b \lambda_i x_i (1 - P(x_i, s_i, y_i)), \quad (7)$$

where users of class $i \in M$ are charged the cost c_i^b for using per unit of bandwidth and users of class $i \in M$ are charged the cost c_i^t per unit of time for the sojourn time $1/\mu_i = \sigma_i/x_i$ on those virtual paths. Note that c_i^b and c_i^t can possibly be varied according to the time of the day to serve with a congestion control mechanism. The total revenue is obtained by summing over (7) for all traffic classes.

Let $\Omega(\vec{s}, B, G)$ be the feasible set consisting of the network constraints under preset numbers of virtual paths $\vec{s} = (s_1, \dots, s_m)$, limited budget B and network topology G . A network optimization scheme can be executed as follows [3], [9], [16], [38], [39], etc.

$$\max \sum_{i \in M} w_i f_i(x_i, s_i, y_i) \quad (8)$$

$$\text{s.t. } \vec{x} \in \Omega(\vec{s}, B, G), \quad (9)$$

where $w_i \in (0, 1)$ is a fixed weight assigned to each class i by network managers. Here, $\vec{x} = (x_1, \dots, x_m)$ is the decision variable, and $\vec{s} = (s_1, \dots, s_m)$, B , y_i are parameters. The goal is to determine the bandwidth allocation \vec{x} under negotiated QoS level so that the revenue earned by the network access providers is maximized. The feasible set $\Omega(\vec{s}, B, G)$ is bounded. This result follows since the bandwidth allocated to each class i in (8), $\forall i \in M$, has a upper bound due to limited budget B . Moreover, the feasible set $\Omega(\vec{s}, B, G)$ decreases to an empty set if $\|\vec{s}\|_2 = (\sum_{i=1}^m s_i^2)^{1/2}$ increases to a sufficiently large number, where $\|\cdot\|_2$ denotes the well-known Euclidean norm on the vector space \mathbb{R}^m .

Given fixed network topology G and limited budget B , we can determine the optimal solutions $\vec{x}^* = (x_1^*, \dots, x_m^*)$ under preset numbers of virtual paths $\vec{s} = (s_1, \dots, s_m)$, where x_i^* represents the optimal bandwidth allocated to every virtual path of class $i \in M$. Note that the optimal bandwidth allocation $\vec{x}^*(\vec{s}, B, G)$ is a function of \vec{s} , B and G . Consequently, the maximal throughput of s_i virtual paths of class i is $s_i x_i^*$.

4 Monotonicity and convexity of blocking probability

The monotonicity and convexity properties of the blocking probability (3) are listed below.

Proposition 1 *The blocking probability $P(x_i, s_i, y_i)$ is a decreasing function of bandwidth x_i , given $s_i \geq 1$ and $y_i > 0$ fixed.*

Corollary 1 *In the case of large $s_i \gg 1$, if the traffic intensity $\rho_i = y_i/(s_i x_i) < 1$ holds, the first derivative of blocking probability $P(x_i, s_i, y_i)$ with respect to bandwidth x_i is always negative, i.e.,*

$$\frac{\partial P(x_i, s_i, y_i)}{\partial x_i} = \left(\frac{y_i}{x_i} - s_i \right) \frac{y_i^{s_i} e^{-y_i/x_i}}{s_i! x_i^{s_i+1}} < 0. \quad (10)$$

Proposition 2 *For each $s_i \geq 1$ and $y_i > 0$, there exists a subset (or region) \mathbb{S} of positive real numbers such that the blocking probability $P(x_i, s_i, y_i)$ is convex (concave) in bandwidth x_i for all $x_i \in (\notin) \mathbb{S}$.*

It should be noted that, as $s_i \rightarrow \infty$, the limit of the sequence $\{s_i + \frac{5}{2} - \sqrt{s_i^2 + 4s_i + 2} \mid s_i \in \mathbb{N}\}$ is 0.5, where \mathbb{N} is the set of positive integers. As the number of end-to-end paths s_i is huge in real-world communication systems, Proposition 2 implies that $P(x_i, s_i, y_i)$ is convex in bandwidth x_i if we have $0.5 < P(x_i, s_i, y_i) \leq 1$. Otherwise, there exist two inflection points x_i^* and x_i^{**} when $0 \leq P(x_i, s_i, y_i) < 0.5$.

Proposition 3 *If the traffic intensity $\rho_i = y_i/s_i x_i > 1$ holds in the case of large $s_i \gg 1$, the expected path occupancy $L(x_i, s_i, y_i)$ is a decreasing function of bandwidth x_i , given $y_i > 0$ fixed.*

Given $y_i > 0$ and $s_i \geq 1$ fixed, there exists an inflection point x_i^* such that for all $x_i \leq (\geq) x_i^*$ the expected path occupancy $L(x_i, s_i, y_i)$ is concave (convex) in bandwidth x_i .

It can also be observed that the utilization level U is a decreasing function of bandwidth x_i for given $y_i > 0$ and $s_i \geq 1$. This is because the utilization level U equals to the expected path occupancy $L(x_i, s_i, y_i)$ divided by s_i . Meanwhile, there exists an inflection point x_i^* such that for all $x_i \leq (\geq) x_i^*$ the utilization level U is concave (convex) in bandwidth x_i .

Proposition 4 *The blocking probability $P(x_i, s_i, y_i)$ is increasing in traffic demand y_i , given $x_i > 0$ and $s_i \geq 1$ fixed.*

5 Elasticity

For each traffic class, we investigate the elasticity of blocking probability with respect to bandwidth, traffic demand and the number of virtual paths individually. Based on the investigation of elasticity, one can develop distributed algorithms for network revenue management that takes user's elasticity into consideration [44], [3], etc. By using the concept of elasticity, we can define the bandwidth elasticity of blocking ε_i^b for class $i \in M$ as follows.

Definition 2 *The bandwidth elasticity of blocking is defined as*

$$\varepsilon_i^b = \frac{\Delta P(x_i, s_i, y_i)/P(x_i, s_i, y_i)}{\Delta x_i/x_i}, \quad (11)$$

where Δx_i is the change in allocated bandwidth, and $\Delta P(x_i, s_i, y_i)$ is the change in blocking probability.

The elasticity ε_i^b represents the percent change in blocking probability in response to a percent change in bandwidth. Similarly, the demand elasticity of blocking ε_i^d and the capacity elasticity of blocking ε_i^c for class $i \in M$ are given below.

Definition 3 *The demand elasticity of blocking is defined as*

$$\varepsilon_i^d = \frac{\Delta P(x_i, s_i, y_i)/P(x_i, s_i, y_i)}{\Delta y_i/y_i}, \quad (12)$$

where Δy_i is the change in the traffic demand.

Definition 4 *The capacity elasticity of blocking is defined as*

$$\varepsilon_i^c = \frac{\Delta P(x_i, s_i, y_i)/P(x_i, s_i, y_i)}{\Delta s_i/s_i}, \quad (13)$$

where Δs_i is the change in the number of virtual paths.

Proposition 5 shows the phenomenon that the blocking probability will decrease as the allocated bandwidth increase. Proposition 6 infers that the blocking probability will increase as the traffic demand increases. Proposition 7 concludes that the blocking probability is decreasing as enlarging the number of virtual paths. Due to the limit of pages, the proofs of those propositions are skipped here. Those phenomena can also be observed in the numerical results.

Proposition 5 *The bandwidth elasticity of blocking ε_i^b is nonpositive and decreasing as bandwidth x_i increases.*

Proposition 6 *The demand elasticity of blocking ε_i^d is nonnegative as the traffic demand $y_i \geq 0$.*

Proposition 7 *The capacity elasticity of blocking ε_i^c is nonpositive and decreasing as the number of virtual paths s_i increases.*

6 Conclusions

We consider the bandwidth allocation problem on communication networks, where the network is modelled with multiple classes of traffic. This work concentrates on study of the blocking probability property of connections in terms of the available number of end-to-end paths and the allocated bandwidth under the budget constraint. We have presented important relations among the blocking probability, allocated bandwidth, traffic demand and the number of end-to-end paths.

The monotonicity and convexity relationships have been analyzed among model parameters and performance measures of interest, e.g., blocking probabilities and expected path occupancy. We also presented three elasticities to investigate the effect of varying model parameters on the average revenue in analysis of economic models. Those results are verified with numerical examples of the blocking probability and utilization level. One can use those monotone and convex properties to investigate the marginal revenue in capacitated communication systems so that the

blocking probability is kept below a specific threshold. Future work will be conducted in the direction of further investigation for the network revenue management schemes.

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