

Chapter 15: Network Applications

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ECLiPSe ELearning [Overview](#)



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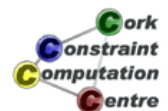
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Outline

- 1 Traffic Placement
- 2 Capacity Management
- 3 Other Problems



Common Theme

- How can we get better performance out of a given network?
- Make network transparent
 - Users should not need to know about details
 - Service maintained even if failures occur
- Restricted by accepted techniques available in hardware
 - Interoperability between multi-vendor equipment
 - Very conservative deployment strategies



Reminder: IP Networks

- Packet forwarding
- Connection-less
- Destination based routing
 - Distributed routing algorithm based on shortest path algorithm
 - Routing metric determines preferred path
- Best effort
 - Packets are dropped when there is too much traffic on interface
 - Guaranteed delivery handled at other layers (TCP/applications)

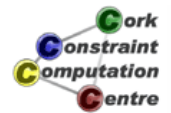
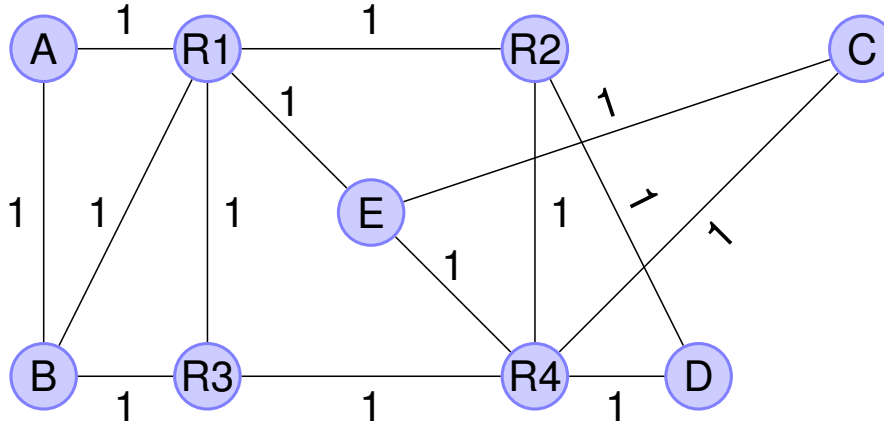


Disclaimer

- Flexible border between CP and OR
- CP is ...
 - what CP people do.
 - what is published in CP conferences.
 - what uses CP languages.
- Does not mean that other approaches are less valid!



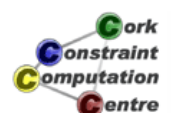
Example Network (Uniform metric 1, Capacity 100)



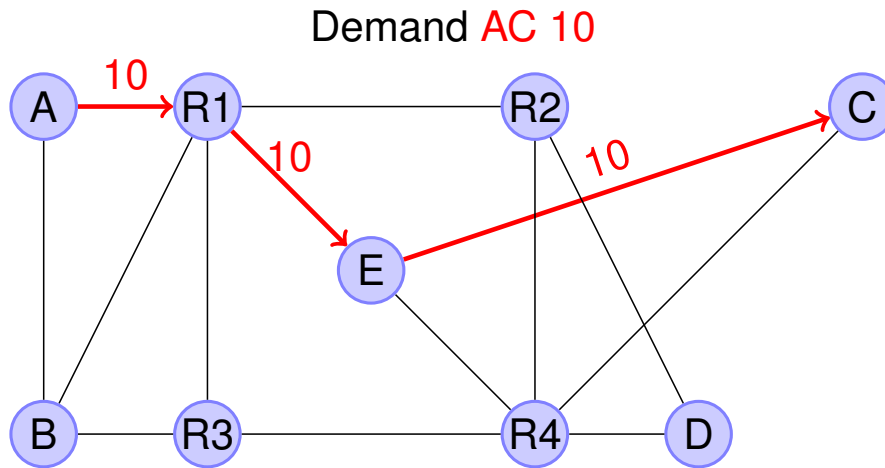
Example Traffic Matrix

Only partially filled in for example

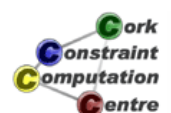
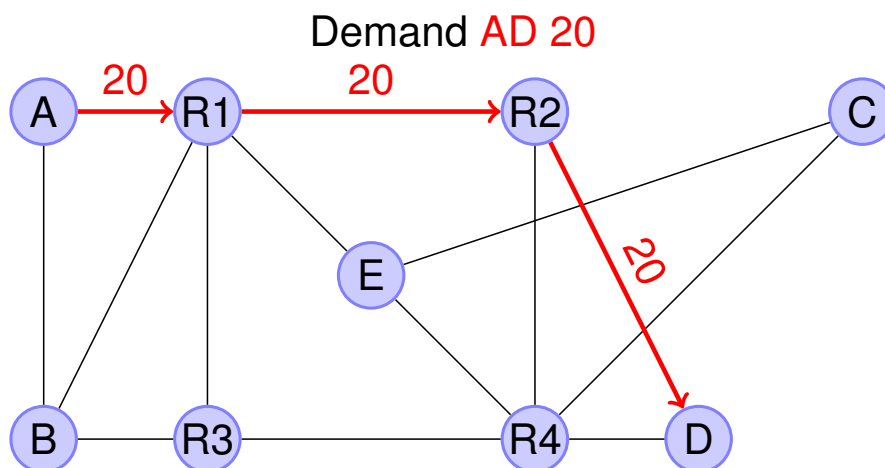
| | A | B | C | D | E |
|---|---|---|----|----|----|
| A | 0 | 0 | 10 | 20 | 20 |
| B | 0 | 0 | 10 | 20 | 20 |
| C | 0 | 0 | 0 | 0 | 0 |
| D | 0 | 0 | 0 | 0 | 0 |
| E | 0 | 0 | 0 | 0 | 0 |



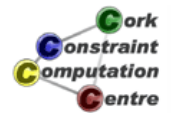
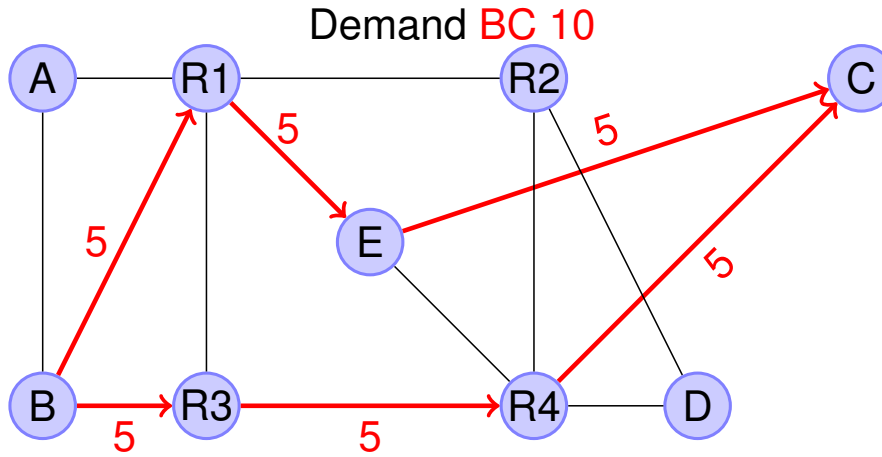
Using Routing



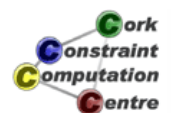
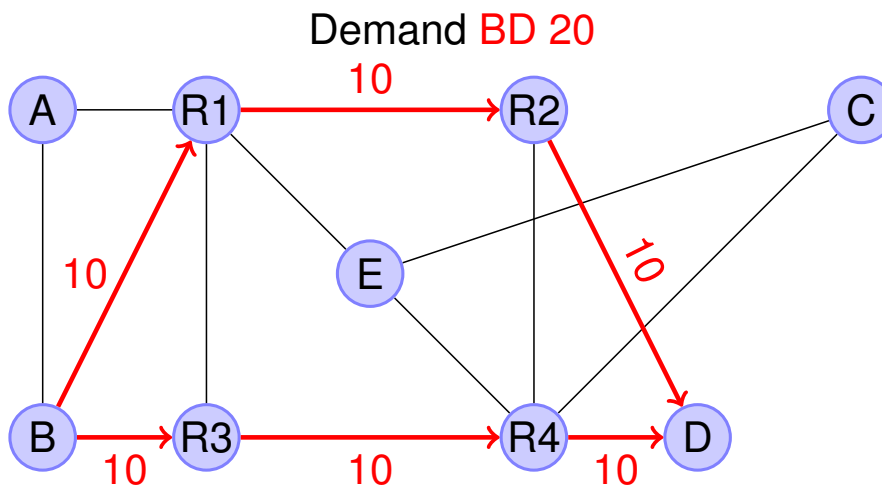
Using Routing



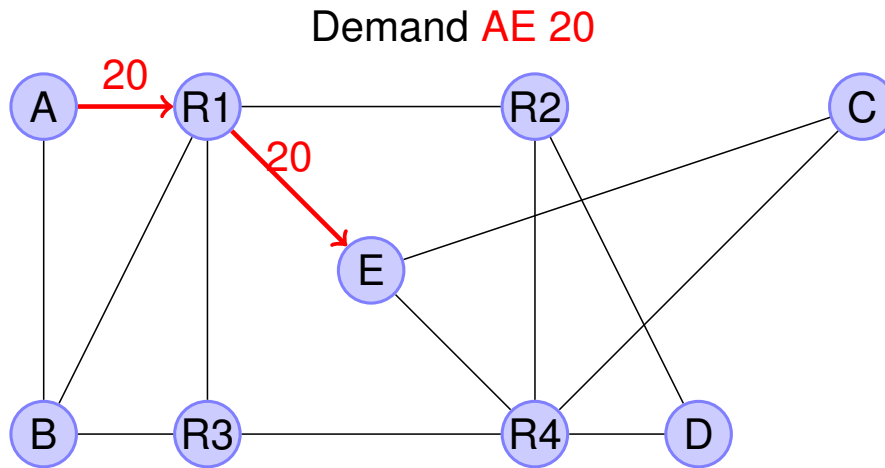
Using Routing



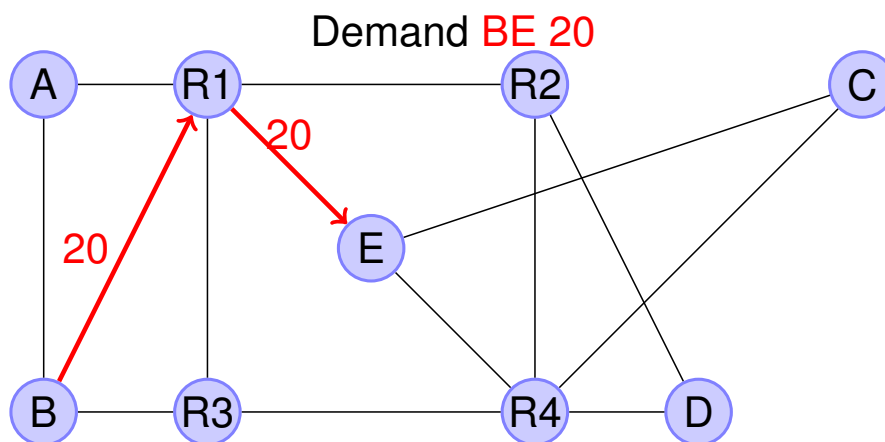
Using Routing



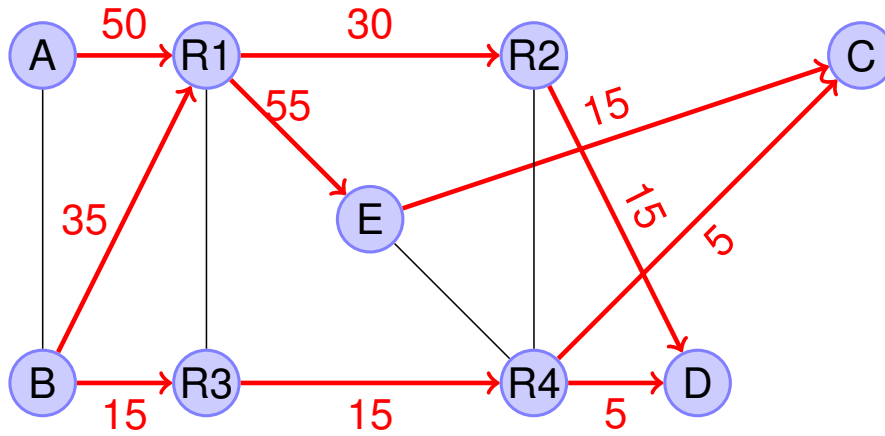
Using Routing



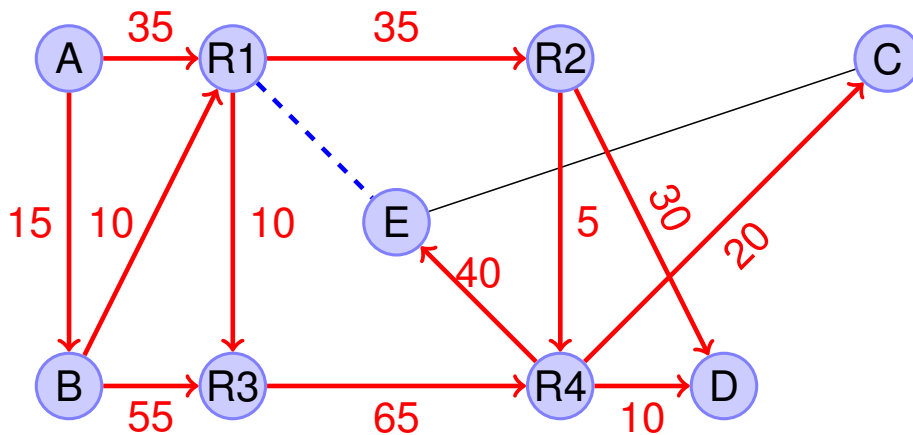
Using Routing



Resulting Network Load



Considering failure of R1-E



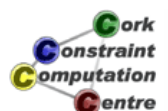
Can we do better?

- Choose single, explicit path for each demand
- Requires hardware support in routers (MPLS-TE)
- Baseline: **CSPF**, greedy heuristic



Why not just use Multi-Commodity Flow Problem Solution?

- Can not use arbitrary, fractional flows in hardware
- MILP does not scale too well



Modelling Alternatives

- Link based Model
- Path based Model
- Node based Model



Variants

- Demand Acceptance
 - Choose which demands to select fitting into available capacity
- Traffic Placement
 - All demands must be placed



Intuition

- Decide if demand d is run over link e
- Select which demands run over link e (Knapsack)
- Demand d must run from source to sink (Path)
- Sum of delay on path should be limited (QoS)



Link Based Model

$$\min_{\{X_{de}\}} \max_{e \in \mathbf{E}} \frac{1}{\text{cap}(e)} \sum_{d \in \mathbf{D}} \text{bw}(d) X_{de} \quad \text{or} \quad \min_{\{X_{de}\}} \sum_{e \in \mathbf{E}, d \in \mathbf{D}} \text{bw}(d) X_{de}$$

st.

$$\forall d \in \mathbf{D}, \forall n \in \mathbf{N}: \sum_{e \in \text{OUT}(n)} X_{de} - \sum_{e \in \text{IN}(n)} X_{de} = \begin{cases} -1 & n = \text{dest}(d) \\ 1 & n = \text{orig}(d) \\ 0 & \text{otherwise} \end{cases}$$

$$\forall e \in \mathbf{E}: \sum_{d \in \mathbf{D}} \text{bw}(d) X_{de} \leq \text{cap}(e)$$

$$\forall d \in \mathbf{D}: \sum_{e \in \mathbf{E}} \text{del}(e) X_{de} \leq \text{req}(d)$$

$$X_{de} \in \{0, 1\}$$



Solution Methods

- Lagrangian Relaxation
 - Path decomposition
 - Knapsack decomposition
- Probe Backtracking



Lagrangian Relaxation - Path decomposition

[Ouaja&Richards2003]

- Dualize capacity constraints
- Starting with CSPF initial solution
- Finite domain solver for path constraints
- Added capacity constraints from st-cuts
- At each step solve shortest path problems



Lagrangian Relaxation - Knapsack decomposition

[Ouaja&Richards2005]

- Dualize path constraints
- At each step solve knapsack problems
- Reduced cost based filtering



Probe Backtracking

[Liatsos et al 2003]

- Start with (infeasible) CSPF heuristic
- Consider capacity violation
 - Resolve by forcing one demand off/on link
 - Find new path respecting path and added constraints with ILP
- Repeat until no more violations, feasible solution
- Optimality proof when exhausted search space
 - Search space often very small



Intuition

- Choose one of the possible paths for demand d
- This paths competes with paths of other demands for bandwidth
- Usually too many paths to generate a priori, but most are useless



Path-Based Model

$$\max_{\{Z_d, Y_{id}\}} \sum_{d \in \mathbf{D}} \text{val}(d) Z_d$$

st.

$$\forall d \in \mathbf{D} : \sum_{1 \leq i \leq \text{path}(d)} Y_{id} = Z_d$$

$$\forall e \in \mathbf{E} : \sum_{d \in \mathbf{D}} \text{bw}(d) \sum_{1 \leq i \leq \text{path}(d)} h_{id}^e Y_{id} \leq \text{cap}(e)$$

$$Z_d \in \{0, 1\}$$

$$Y_{id} \in \{0, 1\}$$



Solution Methods

- Blocking Islands
- Local Search/ FD Hybrid
- (Column Generation)



Blocking Islands

[Frei&Faltings1999]

- Feasible solution only
- CSP with variables ranging over paths for demands
- No explicit domain representation
- Possible to perform forward checking by updating blocking island structure



Local Search/FD Hybrid

[Lever2004]

- Start with (feasible) CSPF heuristic
- Add more demands one by one
 - Use repair to solve capacity violations
- Use FD model to check necessary conditions
 - Determine bottlenecks by st-cuts
 - Force paths on/off links
- Define neighborhood by rerouting demands currently over violations



Node Based Model: Intuition

- For each demand, decide for each router where to go next
 - Many routers not used
- Treat link capacity with cumulative/diffn constraints
- Pure FD model, no global cost view



Cisco ISC-TEM

- Path placement algorithm developed for Cisco by PTL and IC-Parc (2002-2004)
- Internal competitive selection of approaches
- Strong emphasis on stability
- Written in ECLiPSe
- PTL bought by Cisco in 2004
- Part of team moved to Boston



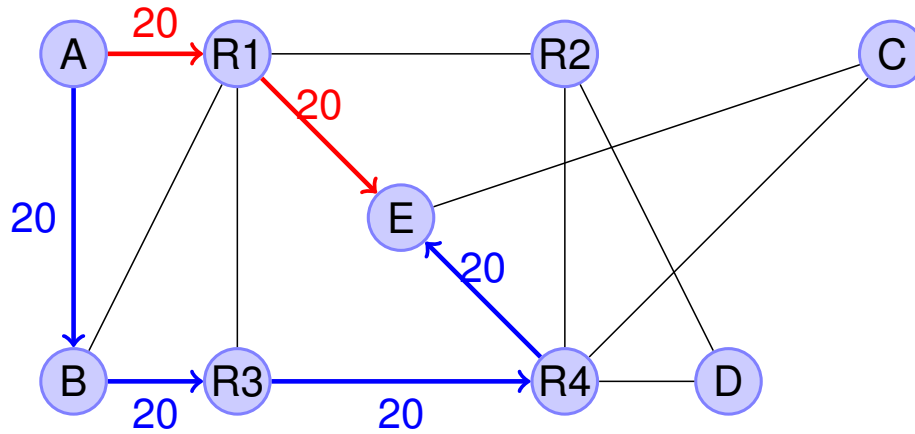
Problem

- What happens if element on selected path fails?
- Choose second path which is link (element) disjoint
- State bandwidth constraints for each considered failure case
- **Problem:** Very large number of capacity constraints



Example

Primary/Secondary path for demand AE



Which bandwidth to count?

| Failed Element | No Failure | A-R1 | R1-E | All Others |
|-------------------|------------|-----------|-----------|------------|
| Capacity for Path | Primary | Secondary | Secondary | Primary |



Multiple Path Model

$$\max_{\{Z_d, X_{de}, W_{de}\}} \sum_{d \in \mathbf{D}} \text{val}(d) Z_d$$

$$\forall d \in \mathbf{D}, \forall n \in \mathbf{N}: \sum_{e \in \text{OUT}(n)} X_{de} - \sum_{e \in \text{IN}(n)} X_{de} = \begin{cases} -Z_d & n = \text{dest}(d) \\ Z_d & n = \text{orig}(d) \\ 0 & \text{otherwise} \end{cases}$$

$$\forall e \in \mathbf{E}: \sum_{d \in \mathbf{D}} \text{bw}(d) * X_{de} \leq \text{cap}(e)$$

$$\forall d \in \mathbf{D}, \forall n \in \mathbf{N}: \sum_{e \in \text{OUT}(n)} W_{de} - \sum_{e \in \text{IN}(n)} W_{de} = \begin{cases} -Z_d & n = \text{dest}(d) \\ Z_d & n = \text{orig}(d) \\ 0 & \text{otherwise} \end{cases}$$

$$\forall e \in \mathbf{E}, \forall e' \in \mathbf{E} \setminus e: \sum_{d \in \mathbf{D}} \text{bw}(d) * (X_{de} - X_{de'} * X_{de} + X_{de'} * W_{de}) \leq \text{cap}(e)$$

$$\forall d \in \mathbf{D}, \forall e \in \mathbf{E}: X_{de} + W_{de} \leq 1$$

$$Z_d \in \{0, 1\}, X_{de} \in \{0, 1\}, W_{de} \in \{0, 1\}$$



Solution Method

- Benders Decomposition [Xia&Simonis2005]
- Use MILP for standard demand acceptance problem
- Find two link disjoint paths for each demand
- Sub-problems consist of capacity constraints for failure cases
- Benders cuts are just no-good cuts for secondary violations



The Problem

- How to provide cost effective, high quality services running an IP network?
- Easy to build high quality network by massive over-provisioning
- Easy to build consumer grade network disregarding Quality of Service (QoS)
- Very hard to right-size a network, providing just enough capacity



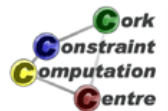
The Approach

- Bandwidth on Demand
 - Create temporary bandwidth channels for high-value traffic
 - Avoid disturbing existing traffic
- Resilience Analysis
 - Find out how much capacity is required for current traffic
 - Provide enough capacity to survive element failures without service disruption



Background

- Failures of network should not affect services running on network
- Not cost effective to protect connections in hardware
- Response time is critical
 - Interruption > 50ms not acceptable for telephony
 - Reconvergence of IGP 1 sec (good setup)
 - Secondary tunnels rely on signalling of failure (too slow)
 - Live/Live connections too expensive

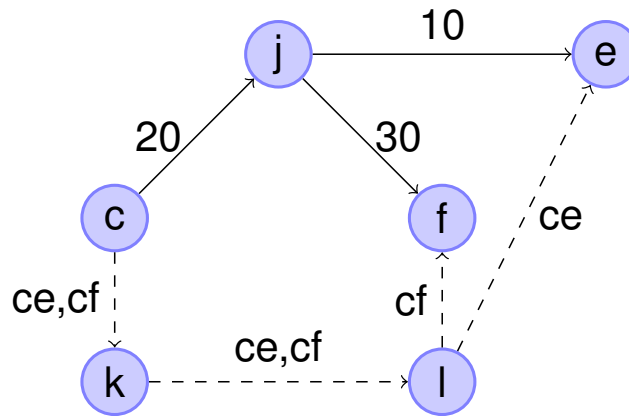


Approach

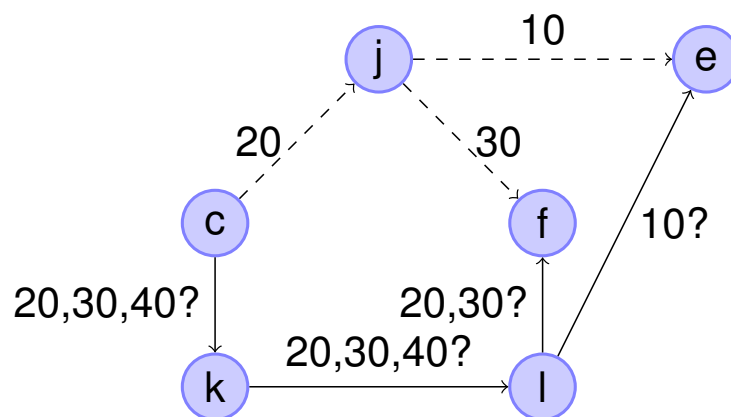
- Fast Re-route
 - If element fails, use detour around failure
 - Local repair, not global reaction
 - Pre-compute possible reactions, allows offline optimization
- Link protection rather easy
- Node protection quite difficult



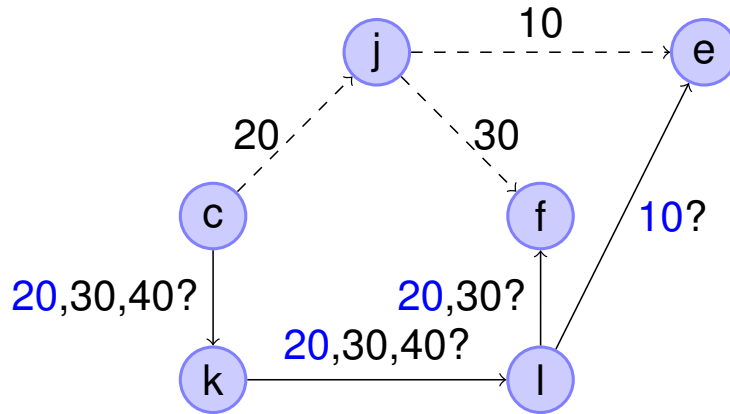
Example Problem



Node j Failure

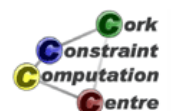


Node j Failure (Result)



Bandwidth Protection Model

$$\begin{aligned}
 & \min_{\{X_{fe}\}} \sum_{f \in \mathbf{F}} \sum_{e \in \mathbf{E}} X_{fe} \\
 & \text{st.} \left\{ \begin{array}{l}
 \forall f \in \mathbf{F}: \left\{ \begin{array}{l}
 \forall n \in \mathbf{N} \setminus \{\text{orig}(f), \text{dest}(f)\}: \sum_{e \in \text{IN}(n)} X_{fe} = \sum_{e \in \text{OUT}(n)} X_{fe} \\
 n = \text{orig}(f): \sum_{e \in \text{OUT}(n)} X_{fe} = 1 \\
 n = \text{dest}(f): \sum_{e \in \text{IN}(n)} X_{fe} = 1
 \end{array} \right. \\
 \forall e \in \mathbf{E}: \text{cap}(e) \geq \left\{ \begin{array}{l}
 \max_{\{Q_{fe}\}} \sum_{f \in \mathbf{F}} X_{fe} Q_{fe} \\
 \text{st.} \left\{ \begin{array}{l}
 \forall o \in \text{orig}(\mathbf{F}): \text{ocap}(o) \geq \sum_{f: \text{orig}(f)=o} Q_{fe} \\
 \forall d \in \text{dest}(\mathbf{F}): \text{dcap}(d) \geq \sum_{f: \text{dest}(f)=d} Q_{fe}
 \end{array} \right.
 \end{array} \right. \\
 X_{fe} \in \{0, 1\} \\
 \text{quan}(f) \geq Q_{fe} \geq 0
 \end{array} \right.
 \end{aligned}$$



Solution Techniques

[Xia, Eremin & Wallace 2004]

- MILP
 - Use of Karusch-Kahn-Tucker condition
 - Removal of nested optimization
 - Large set of new variables
 - Not scalable
- Problem Decomposition
 - Integer Multi-Commodity Flow Problem
 - Capacity Optimization
- Improved MILP out-performs decomposition [Xia 2005]



Cisco Tunnel Builder Pro

- Algorithm/Implementation built by PTL/IC-Parc for Cisco
- Not based on published techniques above
- In period 2000-2003
- Written in ECLiPSe
- Embedded in Java GUI
- Now subsumed by ISC-TEM



Planning Ahead

- Consider demands with fixed start and end times
- Demands overlapping in time compete for bandwidth
- Demands arrive in batches, not always in temporal sequence
- Problem called **Bandwidth on Demand (BoD)**



Model: BoD

$$\max_{\{Z_d, X_{de}\}} \sum_{d \in \mathbf{D}} \text{val}(d) Z_d$$

st.

$$\mathbf{T} = \{\text{start}(d) \mid d \in \mathbf{D}\}$$

$$\forall d \in \mathbf{D}, \forall n \in \mathbf{N} : \sum_{e \in \text{OUT}(n)} X_{de} - \sum_{e \in \text{IN}(n)} X_{de} = \begin{cases} -Z_d & n = \text{dest}(d) \\ Z_d & n = \text{orig}(d) \\ 0 & \text{otherwise} \end{cases}$$

$$\forall t \in \mathbf{T}, \forall e \in \mathbf{E} : \sum_{\substack{d \in \mathbf{D} \\ \text{start}(d) \leq t \\ t < \text{end}(d)}} \text{bw}(d) X_{de} \leq \text{cap}(e)$$

$$Z_d \in \{0, 1\}$$

$$X_{de} \in \{0, 1\}$$



Solution Methods

- France Telecom for ATM network [Lauvergne et al 2002, Loudni et al 2003]
- Schlumberger Dexa.net (PTL, IC-Parc)

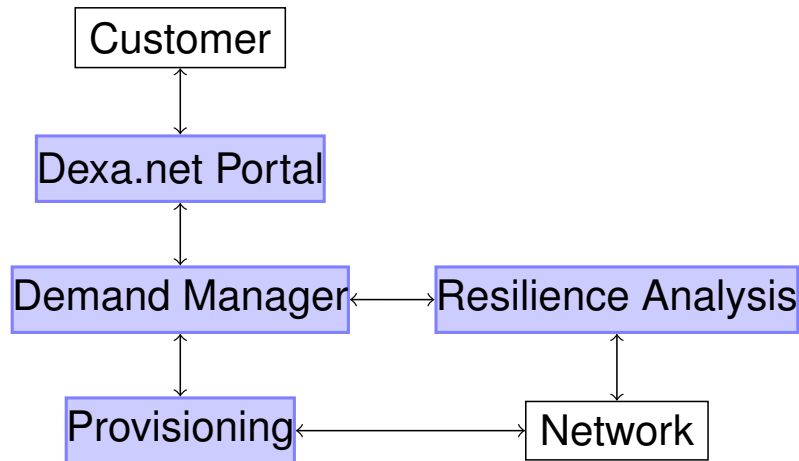


Schlumberger Dexa.net

- Small, but global MPLS TE+diffserv network
- Oil field services
- (Very) High value traffic
 - Well logging
 - Video conferencing
- Bandwidth demand known well in advance, fixed period
- Low latency, low jitter required

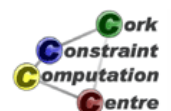


Architecture



Workflow

- Customer requests capacity for time slot via Web-interface
- Demand Manager determines if request can be satisfied
 - Based on free capacity predicted by Resilience Analysis
 - Taking other, accepted BoD requests into account
- Email back to customer
- At requested time, DM triggers provisioning tool to
 - Set up tunnel
 - Change admission control
- At end of period, DM pulls down tunnel



How much free capacity do we have in network?

- Easy for normal network state (OSS tools)
- Challenge: How much is required for possible failure scenarios?
- Consider single link, switch, router, PoP failures
- **Classical solution**
 - Get Traffic Matrix
 - Run scenarios through simulator

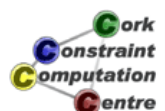


How to get a Traffic Matrix?

- Many algorithms assume given traffic matrix
- Traffic flow information is not collected in the routers
- Only link traffic is readily available
- Demand pattern changes over time, often quite dramatically
- Measuring traffic flows with probes is very costly

From a network consultant:

We have been working on extracting a TM for this network for 15 months, and we still don't have a clue if we've got it right.



Idea

- Use the observed traffic to deduce traffic flows
- **Network Tomography** [Vardi1996]
 - All flows routed over a link cause the observed traffic
 - Must correct for observation errors
 - Highly dependent on accurate routing model
- **Gravity Model** [Medina et al 2002]
 - Ignore core of network
 - Assume that flows are proportional to product of ingress/egress size
- Results are very hard to validate/falsify



Model: Traffic Flow Analysis

$$\forall i, j \in \mathbf{N} : \min / \max_{\{F_{ij}\}} F_{ij}$$

st.

$$\forall e \in \mathbf{E} : \sum_{i,j \in \mathbf{N}} r_{ij}^e F_{ij} = \text{traf}(e)$$

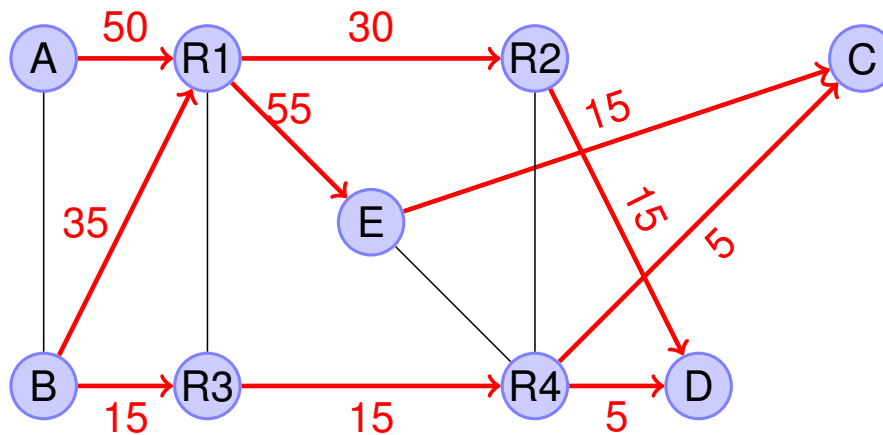
$$\forall i \in \mathbf{N} : \sum_{j \in \mathbf{N}} F_{ij} = \text{ext}^{in}(i)$$

$$\forall j \in \mathbf{N} : \sum_{i \in \mathbf{N}} F_{ij} = \text{ext}^{out}(j)$$

$$F_{ij} \geq 0$$

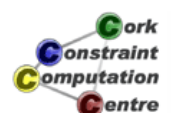


Start with Link Traffic



Setup Model to Find Flows

```
[AC, AD, BC, BD, AE, BE] :: 0.0 .. 1.0Inf,
AC + AD + AE $= 50, % A R1
0.5*BC + 0.5*BD + BE $= 35, % B R1
0.5*BC + 0.5*BD $= 15, % B R3
AD + 0.5*BD $= 30, % R1 R2
AC + 0.5*BC + AE + BE $= 55, % R1 E
AD + 0.5*BD $= 30, % R2 D
0.5*BC + 0.5*BD $= 15, % R3 R4
AC + 0.5*BC $= 15, % E C
0.5*BC $= 5, % R4 C
0.5*BD $= 10, % R4 D
```



Solve for Different Flows

$\min(AC, \text{MinAC}), \max(AC, \text{MaxAC}),$
 $\min(AD, \text{MinAD}), \max(AD, \text{MaxAD}),$
 $\min(BC, \text{MinBC}), \max(BC, \text{MaxBC}),$
 $\min(BD, \text{MinBD}), \max(BD, \text{MaxBD}),$
 $\min(AE, \text{MinAE}), \max(AE, \text{MaxAE}),$
 $\min(BE, \text{MinBE}), \max(BE, \text{MaxBE}),$
...



Results of Analysis

| | C | D | E |
|---|----|----|----|
| A | 10 | 20 | 20 |
| B | 10 | 20 | 20 |

Problem solved, no?



Benchmark Problems

| Network | Routers | PoPs | Lines | Lines/router |
|---------|---------|------|-------|--------------|
| dexa | 51 | 24 | 59 | 1.15 |
| as1221 | 108 | 57 | 153 | 1.41 |
| as1239 | 315 | 44 | 972 | 3.08 |
| as1755 | 87 | 23 | 161 | 1.85 |
| as3257 | 161 | 49 | 328 | 2.03 |
| as3967 | 79 | 22 | 147 | 1.86 |
| as6461 | 141 | 22 | 374 | 2.65 |



TFA Result for Benchmarks

| Network | <i>Low Simul</i> (%) | <i>High Simul</i> (%) | Obj | Time (sec) |
|---------|----------------------|-----------------------|-------|------------|
| dexa | 0 | 2310.65 | 1190 | 11 |
| as1221 | 0.09 | 8398.64 | 11556 | 1318 |
| as1239 | n/a | n/a | n/a | n/a |
| as1755 | 0.15 | 6255.31 | 7482 | 699 |
| as3257 | 0.04 | 12260.03 | 25760 | 12389 |
| as3967 | 0.1 | 5387.10 | 6162 | 500 |
| as6461 | 0.28 | 8688.39 | 19740 | 8676 |



Reduce Problem Size

- Pop Level Analysis
- Only consider flows between PoPs, not routers
- Local area connections typically not bottlenecks
- Modelling routing can be tricky



PoP Level Results

| Network | <i>Low Simul</i> (%) | <i>High Simul</i> (%) | Obj | Time (sec) |
|---------|----------------------|-----------------------|------|------------|
| dexa | 0 | 1068.37 | 557 | 5 |
| as1221 | 0.24 | 2964.93 | 3205 | 424 |
| as1239 | 0.63 | 1401.72 | 1931 | 101359 |
| as1755 | 0.66 | 1263.28 | 526 | 103 |
| as3257 | 0.30 | 2028.73 | 2378 | 2052 |
| as3967 | 0.1 | 1209.37 | 483 | 90 |
| as6461 | 1.47 | 951.41 | 481 | 768 |



Increase Accuracy

- LSP Counters
 - In MPLS networks only, provide improved resolution
 - Implementation buggy, not all counters can be used
- Netflow
 - Collect end-to-end flow information in router
 - Impact on router (memory)
 - Impact on network (data aggregation)



TFA with LSP Counters

| Network | <i>Low Simul</i> (%) | <i>High Simul</i> (%) | Obj | Time (sec) |
|---------|----------------------|-----------------------|-------|------------|
| dexa | 30.35 | 249.71 | 1190 | 7 |
| as1221 | 9.94 | 685.37 | 11556 | 885 |
| as1239 | 10.74 | 1151.03 | 98910 | 72461 |
| as1755 | 25.29 | 269.30 | 7482 | 397 |
| as3257 | 23.77 | 425.67 | 25760 | 5121 |
| as3967 | 24.47 | 300.17 | 6162 | 275 |
| as6461 | 19.43 | 477.44 | 19740 | 2683 |



PoP TFA with LSP Counters

| Network | <i>Low Simul</i> (%) | <i>High Simul</i> (%) | Obj | Time (sec) |
|---------|----------------------|-----------------------|------|------------|
| dexa | 60.62 | 145.85 | 557 | 3 |
| as1221 | 28.49 | 499.16 | 3205 | 271 |
| as1239 | 33.36 | 211.84 | 1931 | 2569 |
| as1755 | 50.33 | 169.37 | 526 | 46 |
| as3257 | 36.82 | 249.16 | 2378 | 640 |
| as3967 | 40.72 | 182.97 | 483 | 36 |
| as6461 | 34.05 | 210.93 | 481 | 136 |



What now?

- Choose some particular solution?
- Which one? How to validate assumptions?
- Massively under-constrained problem
 - $|N|^2$ variables
 - $|E| + 2|N|$ constraints
 - $2|N|^2$ queries
- Ill-conditioned even after error correction
- Aggregation helps
 - We are usually not interested in individual flows
 - We want to use the TM to investigate something else



Resilience Analysis

- How much capacity is needed to survive all reasonable failures?
- Use normal state as starting point
- Consider routing in each failure case
- Aggregate flows in rerouted network
- Calculate bounds on traffic in failure case



Model: Resilience Analysis

$$\forall e \in \mathbf{E} : \min_{\{F_{ij}\}} / \max_{\{F_{ij}\}} \sum_{i,j \in \mathbf{N}} \bar{r}_{ij}^e F_{ij}$$

st.

$$\forall e \in \mathbf{E} : \sum_{i,j \in \mathbf{N}} r_{ij}^e F_{ij} = \text{traf}(e)$$

$$\forall i \in \mathbf{N} : \sum_{j \in \mathbf{N}} F_{ij} = \text{ext}^{in}(i)$$

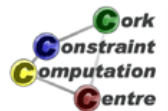
$$\forall j \in \mathbf{N} : \sum_{i \in \mathbf{N}} F_{ij} = \text{ext}^{out}(j)$$

$$F_{ij} \geq 0$$



Resilience Analysis

| Network | <i>Low Simul</i> (%) | <i>High Simul</i> (%) | Obj | Time (sec) | Cases |
|---------|----------------------|-----------------------|-------|------------|-------|
| dexa | 68.91 | 108.25 | 3503 | 57 | 59 |
| as1221 | 85.75 | 102.60 | 14191 | 2869 | 153 |
| as1239 | 92.53 | 102.64 | 4499 | 44205 | 10 |
| as1755 | 92.82 | 105.39 | 8409 | 1815 | 161 |
| as3257 | 93.69 | 103.15 | 31093 | 39934 | 328 |
| as3967 | 91.60 | 108.79 | 9090 | 1635 | 141 |
| as6461 | 96.51 | 103.44 | 24808 | 20840 | 374 |



Results over 100 runs

| Network | lower bound/simul | | upper bound/ simul | |
|---------|-------------------|-------|--------------------|-------|
| | average | stdev | average | stdev |
| dexa | 91.50 | 0.14 | 108.28 | 0.16 |
| as1755 | 88.65 | 0.11 | 106.08 | 0.056 |
| as3967 | 94.08 | 0.073 | 106.88 | 0.091 |
| as1221 | 87.34 | 0.10 | 102.05 | 0.025 |



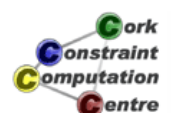
Results with LSP counters

| Network | $\frac{Low}{Simul}$ (%) | $\frac{High}{Simul}$ (%) | Obj | Time | Cases |
|---------|-------------------------|--------------------------|-------|-------|-------|
| dexa | 97.76 | 101.33 | 3503 | 36 | 59 |
| as1221 | 98.15 | 100.69 | 14191 | 1840 | 153 |
| as1239 | 99.37 | 100.38 | 4499 | 3974 | 10 |
| as1755 | 99.28 | 100.66 | 8409 | 964 | 161 |
| as3257 | 99.41 | 100.44 | 31093 | 13381 | 328 |
| as3967 | 98.88 | 101.00 | 9090 | 819 | 147 |
| as6461 | 99.44 | 100.52 | 24808 | 8006 | 374 |



Results over 100 runs (with LSP Counters)

| Network | lower bound/simul | | upper bound/ simul | |
|---------|-------------------|-------|--------------------|-------|
| | average | stdev | average | stdev |
| dexa | 99.60 | 0.029 | 100.33 | 0.025 |
| as1755 | 99.31 | 0.016 | 100.63 | 0.015 |
| as3967 | 99.41 | 0.014 | 100.61 | 0.014 |
| as1221 | 98.10 | 0.025 | 100.57 | 0.010 |



Perspectives

- High polynomial complexity
- Possible to reduce number of queries
 - Small differences between failure cases
 - Many queries are identical or dominated
- Possible to reduce size of problem dramatically
- Integrate multiple measurements in one model
- Which other problems can we solve without explicit TM?



Problem

- Which links should be used to build network structure?
- Link speed is related to cost
- Model simple generalization of path finding
- Assumptions about routing in target network?



Model

$$\min_{\{X_{de}, W_{ie}\}} \sum_{e \in \mathbf{E}} \sum_{1 \leq i \leq \text{alt}(e)} \text{cost}(i, e) W_{ie}$$

$$\forall d \in \mathbf{D}, \forall n \in \mathbf{N} : \sum_{e \in \text{OUT}(n)} X_{de} - \sum_{e \in \text{IN}(n)} X_{de} = \begin{cases} -1 & n = \text{dest}(d) \\ 1 & n = \text{orig}(d) \\ 0 & \text{otherwise} \end{cases}$$

$$\forall e \in \mathbf{E} : \sum_{d \in \mathbf{D}} \text{bw}(d) X_{de} \leq \sum_{1 \leq i \leq \text{alt}(e)} \text{cap}(i, e) W_{ie}$$

$$\forall e \in \mathbf{E} : \sum_{1 \leq i \leq \text{alt}(e)} W_{ie} = 1$$

$$W_{ie} \in \{0, 1\}$$

$$X_{de} \in \{0, 1\}$$



Issues

- Real-life problem not easily modelled
- Possible choices/costs not easily obtained (outside US)
- Choices often are inter-related
- Package deals by providers
- Some regions don't allow any flexibility at all



Problem

- How to set weights in IGP to avoid bottlenecks?
- Easy to beat default values
- Single/equal cost paths required/allowed/forbidden?



Model

$$\min_{\{Y_{id}, W_e\}} \max_{e \in E} \frac{1}{\text{cap}(e)} \sum_{d \in D} \text{bw}(d) \sum_{1 \leq i \leq \text{path}(d)} h_{id}^e Y_{id}$$

st.

$$\forall d \in D: \sum_{1 \leq i \leq \text{path}(d)} Y_{id} = 1$$

$$\forall d \in D, 1 \leq i \leq \text{path}(d): P_{id} = \sum_{e \in E} h_{id}^e W_e$$

$$\forall d \in D, 1 \leq i, j \leq \text{path}(d): P_{id} = P_{jd} \implies Y_{id} = Y_{jd} = 0$$

$$\forall d \in D, 1 \leq i, j \leq \text{path}(d): P_{id} < P_{jd} \implies Y_{jd} = 0$$

$$Y_{id} \in \{0, 1\}$$

$$\text{integer } W_e \geq 1$$

$$P_{id} \geq 0$$



Solution Methods

- Methods tested at IC-Parc
 - Branch and price
 - Tabu search
 - Set constraints
- **Very hard to compete with (guided) local search**



Further Reading

H. Simonis. Constraint Applications in Networks. Chaper 25 in F. Rossi, P van Beek and T. Walsh: Handbook of Constraint Programming. Elsevier, 2006.



Summary

- Network problems can be solved competitively by constraint techniques.
- Hybrid methods required, simple FD models usually don't work.
- Constraint based tools commercial reality.
- Open Problems
 - How to make this easier to develop?
 - How to make this more stable to solve?

