

# Solving the Static Design Routing and Wavelength Assignment Problem

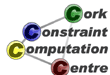
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CSCLP 2009, Barcelona

# Outline

- 1 Problem
- 2 Complete Model Variants
- 3 Decomposition
- 4 Experimental Results



# Main Points

- Compare static design and demand acceptance versions of RWA
- See impact of objective function
- Compare finite domain, MIP and SAT solutions



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# Problem Definition

## Routing and Wavelength Assignment (Static Design)

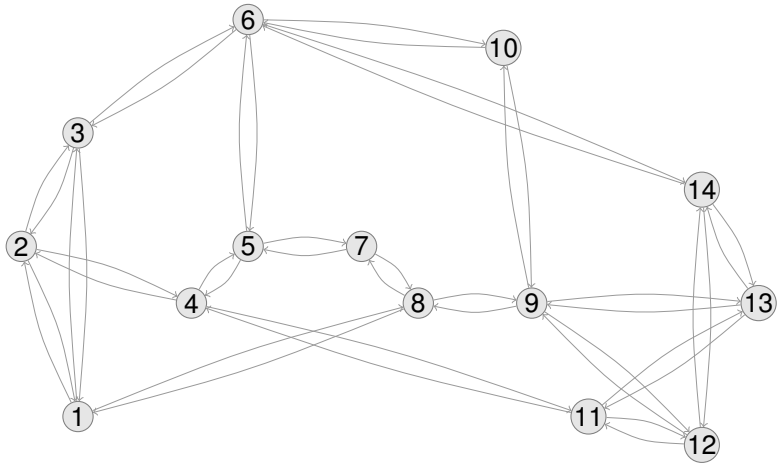
In an optical network, traffic demands between nodes are assigned to a route through the network and a specific wavelength. The route (called *lightpath*) must be a simple path from source to destination. Demands which are routed over the same link must be allocated to different wavelengths, but wavelengths may be reused for demands which do not meet. The objective is to find a combined routing and wavelength assignment which minimizes the number of wavelengths used for a given set of demands.

# RWA Problem Variants

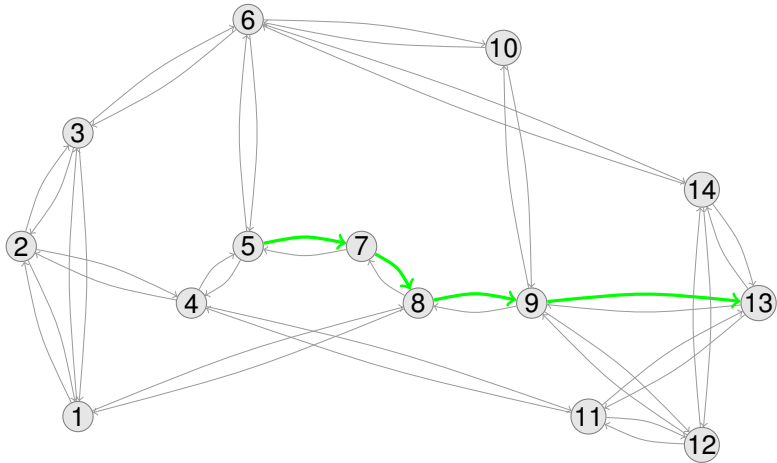
- Static design
  - Accept all demands
  - Minimize frequencies required
  - Design problem
- Demand acceptance
  - Number of frequencies fixed
  - Maximize number of demands accepted
  - Operational problem



# Example Network (NSF, 14 nodes)

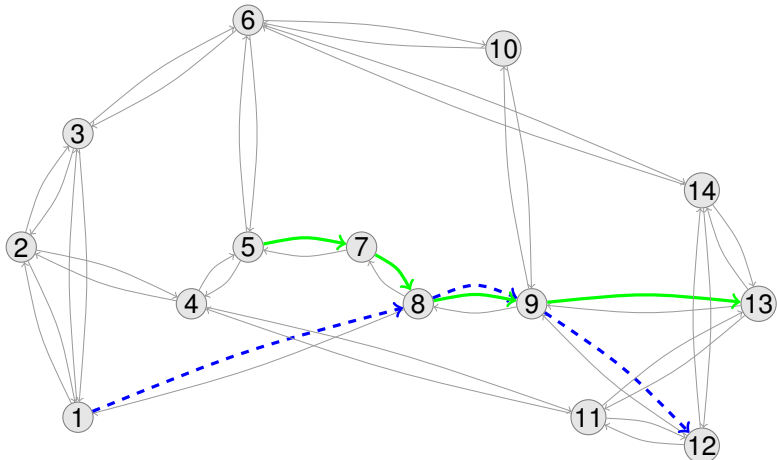


# Lightpath from node 5 to node 13 ( $5 \Rightarrow 13$ )

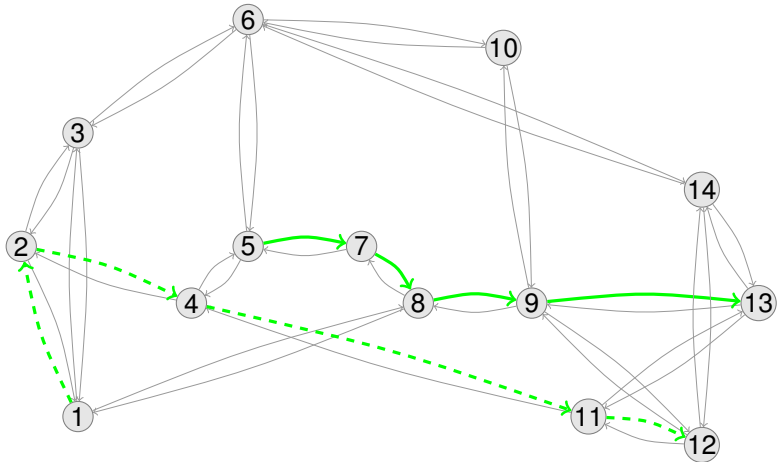




# Conflict with demand 1 $\Rightarrow$ 12: Use different frequencies

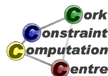


# Conflict with demand 1 $\Rightarrow$ 12: Use different path



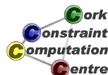
# Solution Approaches

- Greedy heuristic
- **Optimization algorithm for complete problem**
- Decomposition into two problems
  - Find routing
  - Assign wavelengths



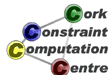
# Solution Approaches

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# What is the Objective?

- Basic model
  - Minimize number of frequencies used on any link
  - Cost of equipment (?)
- Extended model
  - Minimize overall number of frequencies
  - Cost of renting fibres (?)



# Notation

- Network  $(N,E)$  directed graph with nodes  $N$  and edges  $E$
- Demands  $D$  from source  $s(d)$  to sink  $t(d)$
- $\text{Out}(n)$  all links leaving  $n$ ,  $\text{In}(n)$  all links entering  $n$
- Available frequencies  $\Lambda$
- 0/1 integer variables  $x_{de}^\lambda$ , demand  $d$  is routed over edge  $e$  using frequency  $\lambda$
- 0/1 integer variables  $y_d^\lambda$ , demand  $d$  is using frequency  $\lambda$



# Basic Model

$$\min \max_{e \in E} \sum_{d \in D, \lambda \in \Lambda} x_{de}^{\lambda}$$

s.t.

$$y_d^{\lambda} \in \{0, 1\}, x_{de}^{\lambda} \in \{0, 1\}$$

$$\forall d \in D: \sum_{\lambda \in \Lambda} y_d^{\lambda} = 1$$

$$\forall e \in E, \forall \lambda \in \Lambda: \sum_{d \in D} x_{de}^{\lambda} \leq 1$$

$$\forall d \in D, \forall \lambda \in \Lambda: \sum_{e \in \text{In}(s(d))} x_{de}^{\lambda} = 0, \sum_{e \in \text{Out}(s(d))} x_{de}^{\lambda} = y_d^{\lambda}$$

$$\forall d \in D, \forall \lambda \in \Lambda: \sum_{e \in \text{Out}(t(d))} x_{de}^{\lambda} = 0, \sum_{e \in \text{In}(t(d))} x_{de}^{\lambda} = y_d^{\lambda}$$

$$\forall d \in D, \forall \lambda \in \Lambda, \forall n \in N \setminus \{s(d), t(d)\}: \sum_{e \in \text{In}(n)} x_{de}^{\lambda} = \sum_{e \in \text{Out}(n)} x_{de}^{\lambda}$$





# Extended Model, Additional Variables

- Minimize the total number of variables used
- 0/1 integer variables  $z^\lambda$ , frequency  $\lambda$  is used by at least one demand



# Extended Model

$$\min \sum_{\lambda \in \Lambda} z^\lambda$$

s.t.

$$z^\lambda \in \{0, 1\}, y_d^\lambda \in \{0, 1\}, x_{de}^\lambda \in \{0, 1\}$$

$$\forall d \in D: \sum_{\lambda \in \Lambda} y_d^\lambda = 1$$

$$\forall d \in D, \forall e \in E, \forall \lambda \in \Lambda: x_{de}^\lambda \leq y_d^\lambda$$

$$\forall e \in E, \forall \lambda \in \Lambda: \sum_{d \in D} x_{de}^\lambda \leq 1$$

$$\forall d \in D, \forall \lambda \in \Lambda: \sum_{e \in \text{In}(s(d))} x_{de}^\lambda = 0, \sum_{e \in \text{Out}(s(d))} x_{de}^\lambda = y_d^\lambda$$

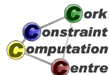
$$\forall d \in D, \forall \lambda \in \Lambda: \sum_{e \in \text{Out}(t(d))} x_{de}^\lambda = 0, \sum_{e \in \text{In}(t(d))} x_{de}^\lambda = y_d^\lambda$$

$$\forall d \in D, \forall \lambda \in \Lambda, \forall n \in N \setminus \{s(d), t(d)\}: \sum_{e \in \text{In}(n)} x_{de}^\lambda = \sum_{e \in \text{Out}(n)} x_{de}^\lambda$$



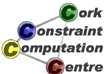
# Problems

- Scalability
  - Network size
  - Number of demands
- Symmetries in model



# Improvement: Source Aggregation

- Combine all demands starting in common source
- Removes some, but not all symmetries
- 0/1 integer variables  $x_{se}^\lambda$ , a demand starting in  $s$  is routed over edge  $e$  using frequency  $\lambda$
- Integer objective  $z_{\max}$
- Integer  $P_{sd}$ , number of demands between  $s$  and  $d$
- Set  $D_s$ , all destinations for demands starting in  $s$



# Source Aggregation, Basic Model

s.t.

$$\min z_{\max}$$

$$z_{\max} \in \{0, 1 \dots |\Lambda|\}, x_{se}^\lambda \in \{0, 1\}$$

$$\forall e \in E, \forall \lambda \in \Lambda: \sum_{s \in N} x_{se}^\lambda \leq 1$$

$$\forall s \in N, \forall \lambda \in \Lambda: \sum_{e \in \text{In}(s)} x_{se}^\lambda = 0$$

$$\forall s \in N, \forall d \in D_s, \forall \lambda \in \Lambda: \sum_{e \in \text{In}(d)} x_{se}^\lambda \geq \sum_{e \in \text{Out}(d)} x_{se}^\lambda$$

$$\forall s \in N, \forall d \in D_s: \sum_{\lambda \in \Lambda} \sum_{e \in \text{In}(d)} x_{se}^\lambda = \sum_{\lambda \in \Lambda} \sum_{e \in \text{Out}(d)} x_{se}^\lambda + P_{sd}$$

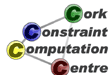
$$\forall s \in N, \forall n \neq s, n \notin D_s, \forall \lambda \in \Lambda: \sum_{e \in \text{In}(n)} x_{se}^\lambda = \sum_{e \in \text{Out}(n)} x_{se}^\lambda$$

$$\forall e \in E: \sum_{s \in N} \sum_{\lambda \in \Lambda} x_{se}^\lambda \leq z_{\max}$$



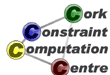
# Observations

- Basic model scales reasonably well
- Extended model very poor
  - LP relaxation extremely weak
  - LP bound 1
- Neither works well enough for larger problem sizes
- Aggregated model does not directly provide solution



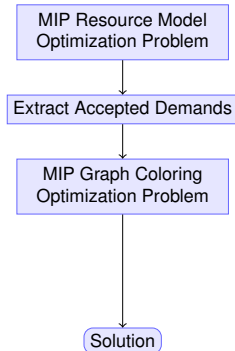
# Outline

- 1 Problem
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  - Phase 1 MIP
  - Phase 2 MIP
  - Phase 2 Finite Domain Model
  - Phase 2 SAT Model
- 4 Experimental Results

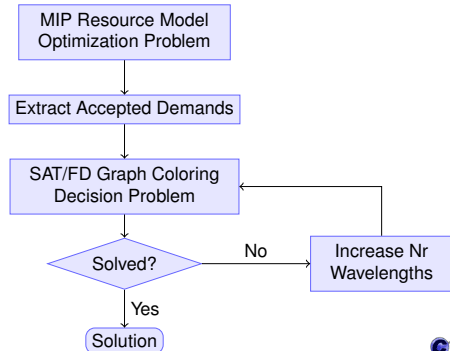


# Solution Approach

## MIP - MIP Based Decomposition



## MIP - SAT/FD based decomposition





# Idea

- Simplify source aggregation model by ignoring frequencies
- Integer variables  $z_{se}$ , how many demands sourced in  $s$  are routed over  $e$
- Integer objective  $z_{\max}$ , corresponds to basic problem
- Constraints independent of number of frequencies, number of demands



# Phase 1 MIP

min  $z_{\max}$

s.t.

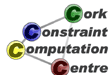
$$z_{\max} \in \{0, 1 \dots |\Lambda|\}, z_{se} \in \{0, 1 \dots T_s\}$$

$$\forall s \in N : \sum_{e \in \text{In}(s)} z_{se} = 0$$

$$\forall s \in N, \forall d \in D_s : \sum_{e \in \text{In}(d)} z_{se} = \sum_{e \in \text{Out}(d)} z_{se} + P_{sd}$$

$$\forall s \in N, \forall n \neq s, n \notin D_s : \sum_{e \in \text{In}(n)} z_{se} = \sum_{e \in \text{Out}(n)} z_{se}$$

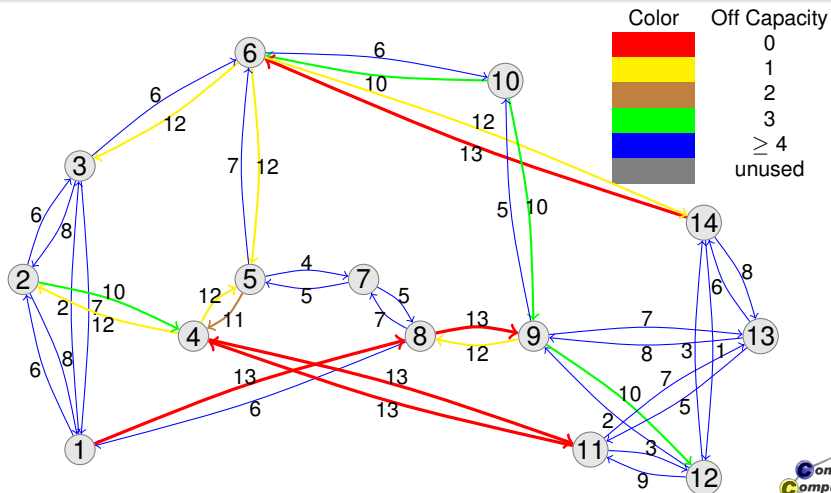
$$\forall e \in E : \sum_{s \in N} z_{se} \leq z_{\max}$$



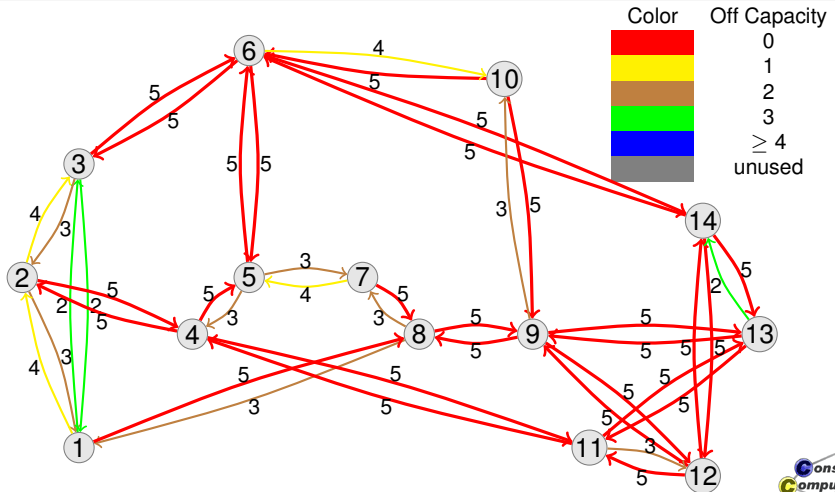
# Demand Extraction

- Find path for each demand
- Non-deterministic, backtrack free search
- Remove loops at same time
- Procedural
- Result: Predicate  $p(d, e)$  whether demand  $d$  is routed over edge  $e$

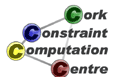
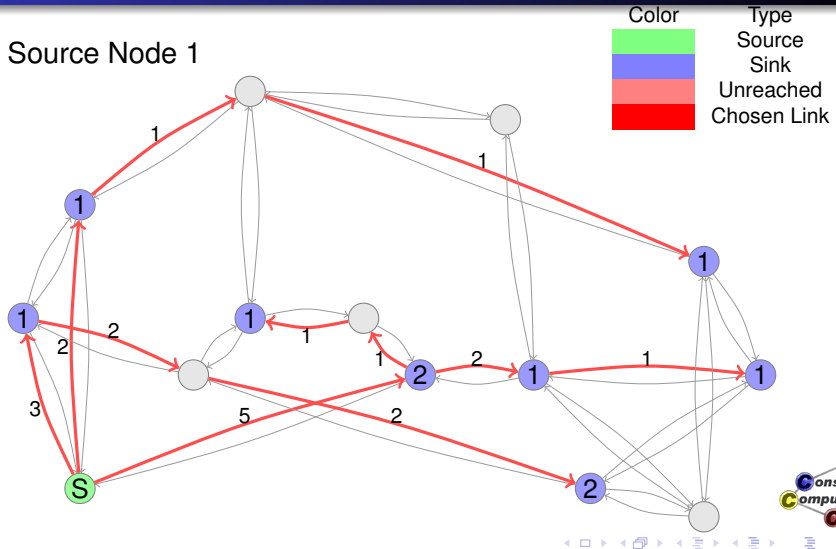
# Resource Requirements (Static Design)



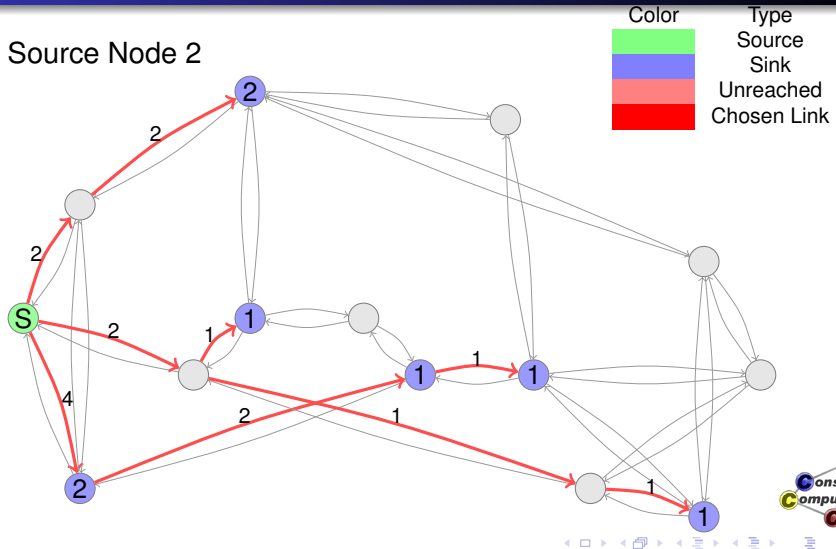
# Compare: Requirements (Demand Acceptance)



# Source Model Solution

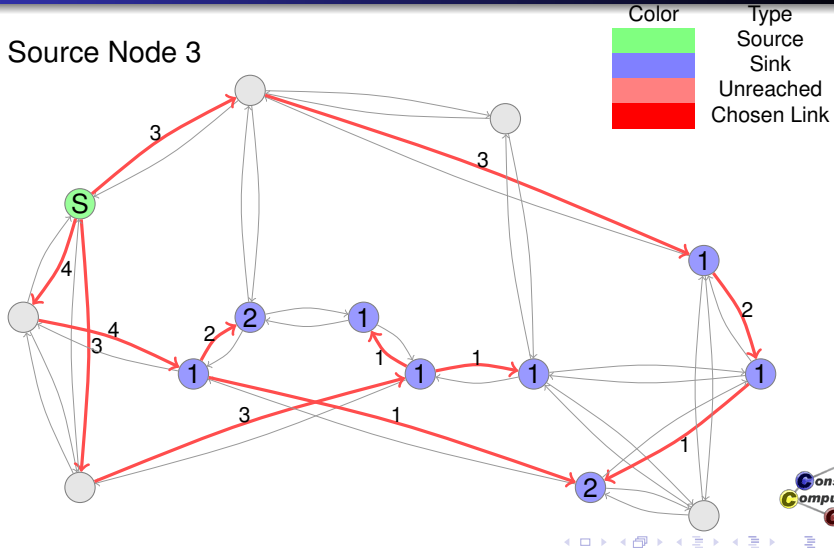


# Source Model Solution



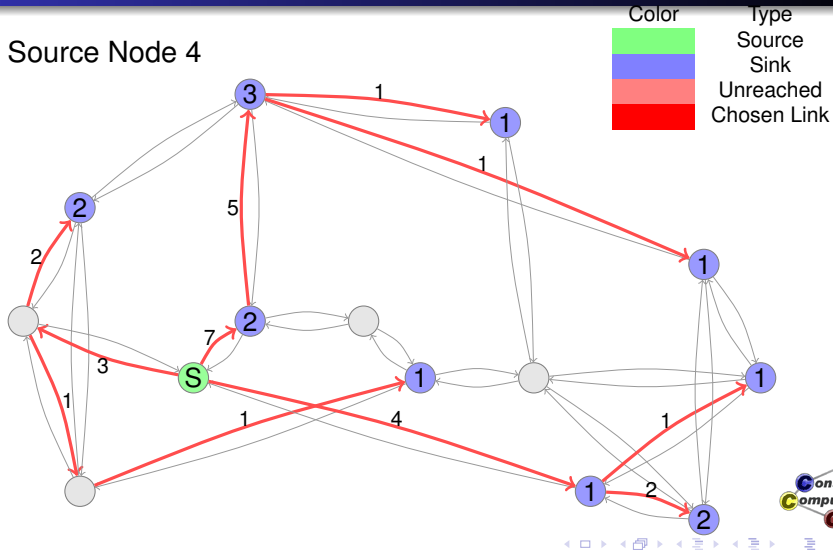
# Source Model Solution

Source Node 3





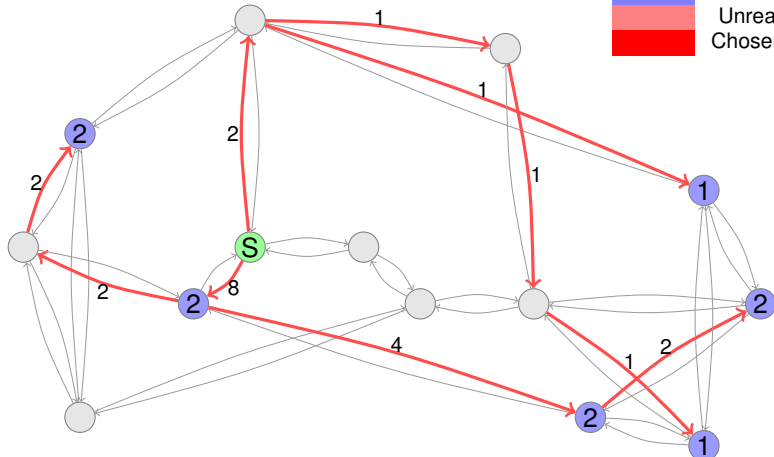
# Source Model Solution



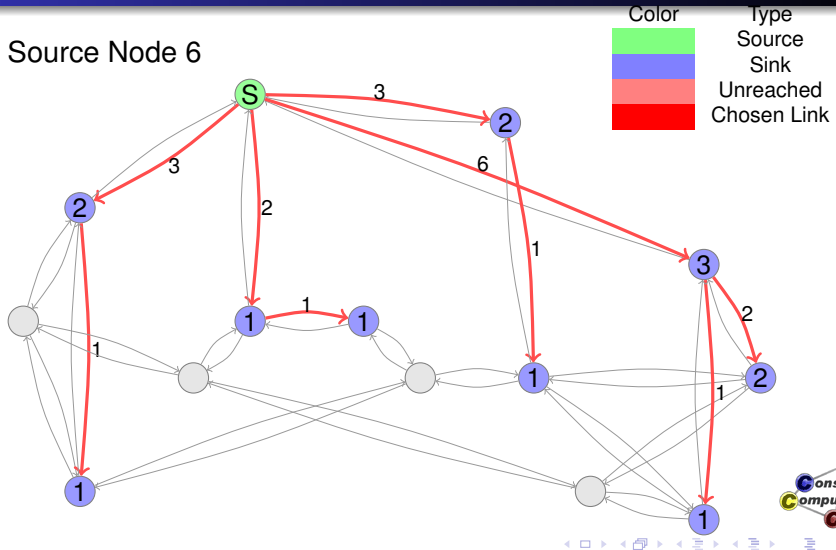
# Source Model Solution

Source Node 5

Color	Type
	Source
	Sink
	Unreached
	Chosen Link



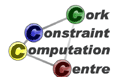
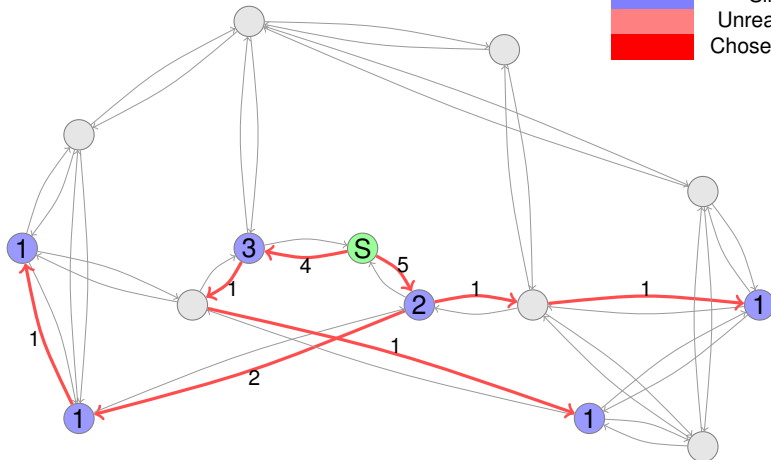
# Source Model Solution



# Source Model Solution

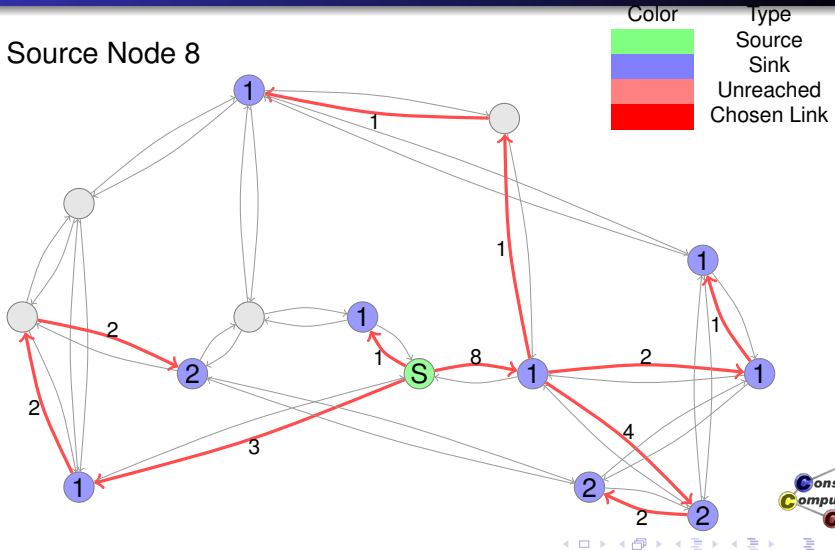
Source Node 7

Color	Type
Green	Source
Blue	Sink
Red	Unreached
Red	Chosen Link

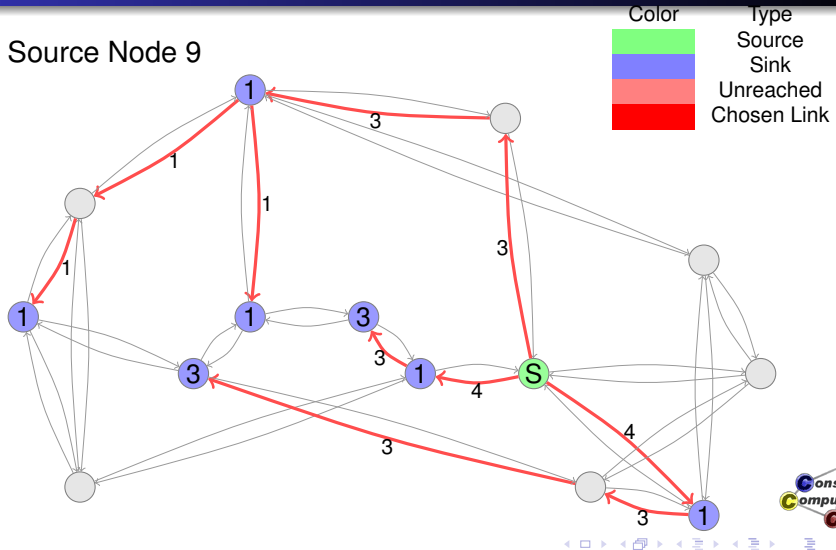


# Source Model Solution

Source Node 8

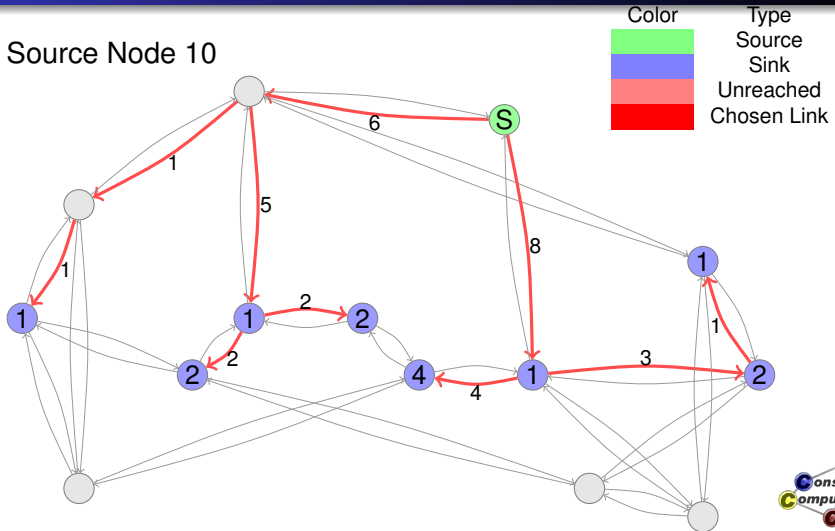


# Source Model Solution



# Source Model Solution

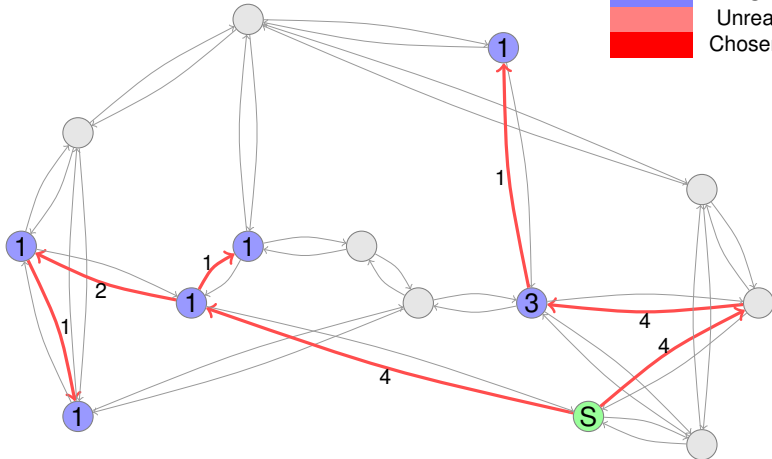
Source Node 10



# Source Model Solution

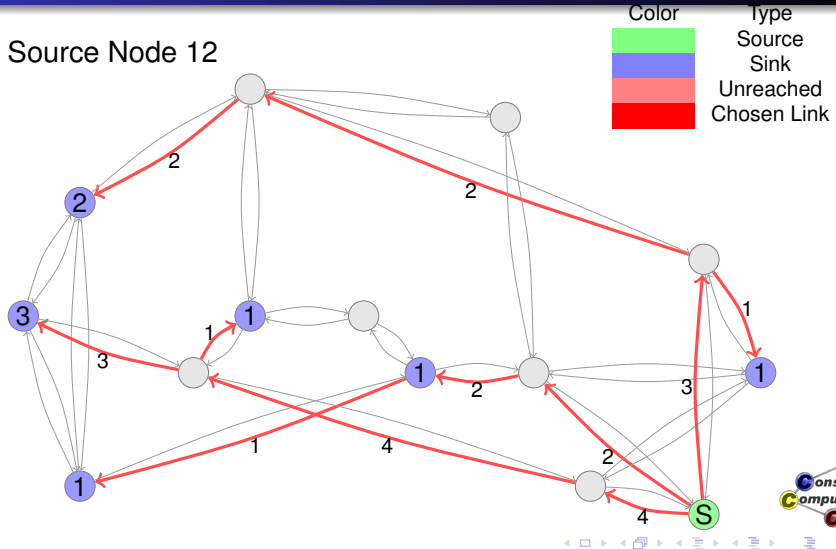
Source Node 11

Color	Type
	Source
	Sink
	Unreached
	Chosen Link









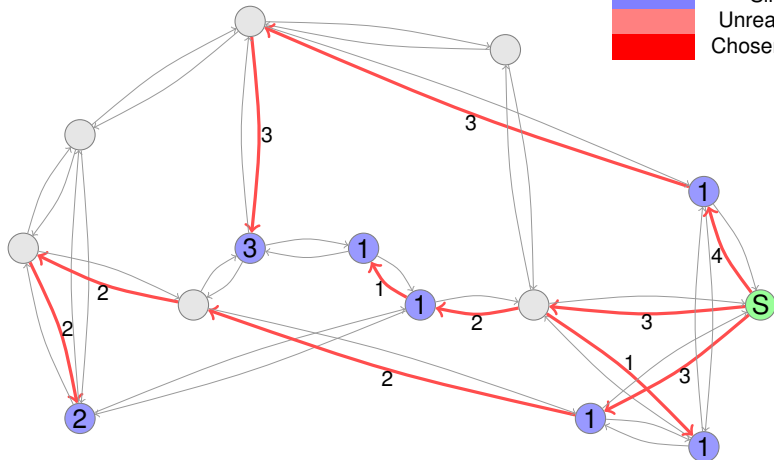
# Source Model Solution



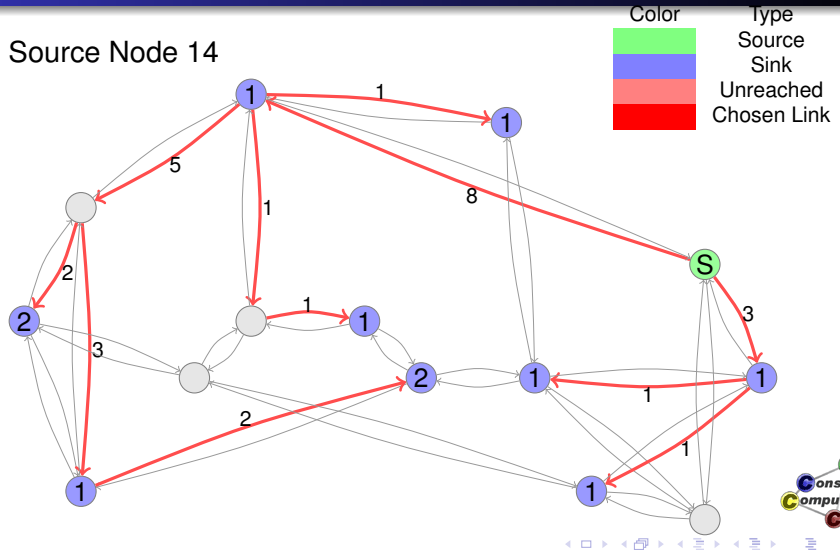
# Source Model Solution

Source Node 13

Color	Type
	Source
	Sink
	Unreached
	Chosen Link



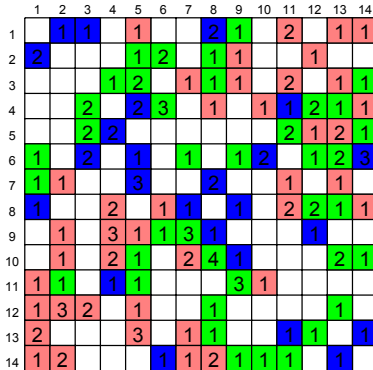
# Source Model Solution



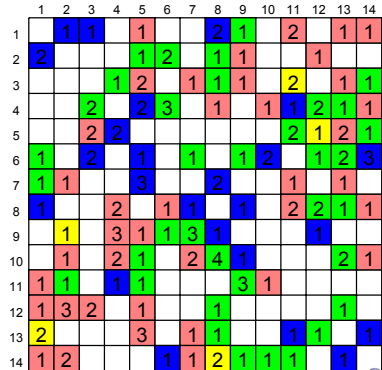
# Comparison



## Shortest Path



## Routed Demands



## Phase 2 MIP Idea

- Assign each demand to a frequency
- Basic model: Minimize the largest number of frequencies used on any link
- Extended model: Minimize total number of frequencies
- 0/1 integer variables  $x_d^\lambda$ , whether demand  $d$  uses frequency  $\lambda$
- Extended model only: 0/1 integer variables  $z^\lambda$
- Clash constraints: Only one demand can use each frequency on a link



# Phase 2 MIP Model (Basic Problem)

$$\begin{aligned} & \min z_{\max} \\ \text{s.t.} & \\ & x_d^\lambda \in \{0, 1\}, z_{\max} \in \{0, 1, \dots, |\Lambda|\} \\ & \forall d \in D : \sum_{\lambda \in \Lambda} x_d^\lambda = 1 \\ & \forall e \in E \forall \lambda \in \Lambda : \sum_{\{d \in D \mid p(d, e)\}} x_d^\lambda \leq 1 \\ & \forall e \in E : \sum_{\lambda \in \Lambda} \sum_{\{d \in D \mid p(d, e)\}} x_d^\lambda \leq z_{\max} \end{aligned}$$

# Phase 2 MIP Model (Extended Problem)

$\min z_{\max}$

s.t.

$$x_d^\lambda \in \{0, 1\}, z^\lambda \in \{0, 1\}, z_{\max} \in \{0, 1, \dots, |\Lambda|\}$$

$$\forall d \in D : \sum_{\lambda \in \Lambda} x_d^\lambda = 1$$

$$\forall e \in E \forall \lambda \in \Lambda : \sum_{\{d \in D \mid p(d, e)\}} x_d^\lambda \leq 1$$

$$\forall e \in E : \sum_{\lambda \in \Lambda} \sum_{\{d \in D \mid p(d, e)\}} x_d^\lambda \leq z_{\max}$$

$$\forall d \in D \forall \lambda \in \Lambda : x_d^\lambda \leq z^\lambda$$

$$\sum z^\lambda \leq z_{\max}$$



# Finite Domain Model, Idea

- Graph coloring problem
- Finite domain variables  $y_d$ , demand  $d$  is assigned to frequency  $y_d$
- Two demands routed over same edge must use different frequencies
  - Binary disequality constraints
  - Aggregated to `alldifferent` constraints
- Finite domain variables  $n_e$ , edge  $e$  uses  $n_e$  frequencies
- `nvalue` constraint counts number of different values used





# Phase 2 Finite Domain Constraints (Basic Model)

$$\min \max_{e \in E} n_e$$

s.t.

$$y_d \in \{0, 1, \dots, |\Lambda|\}, n_e \in \{0, 1, \dots, |\Lambda|\}$$

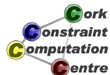
$$\forall e \in E : \text{nvalue}(n_e, \{y_d \mid p(d, e)\})$$

$$\forall e \in E : \text{alldifferent}(\{y_d \mid p(d, e)\})$$



# Simplification

- `nvalue` and `alldifferent` constraints are over same variable sets
- Values of `alldifferent` constraint must be different
- `nvalue` constraints can be removed
- $n_e$  variables are not required
- Not an optimization problem!



# Simplified Basic Model

$$y_d \in \{0, 1, \dots, |\Lambda|\}$$

$$\forall e \in E : \text{alldifferent}(\{y_d \mid p(d, e)\})$$

# Phase 2 Finite Domain Constraints (Extended Model)

$$\min \max_{d \in D} y_d$$

s.t.

$$y_d \in \{0, 1, \dots, |\Lambda|\}$$

$$\forall e \in E : \text{alldifferent}(\{y_d \mid p(d, e)\})$$



# Optimization from below

- Start with known lower bound
- Test value to see if problem is feasible
- If successful, optimal solution reached
- Otherwise increase bound by one and repeat

# Phase 2 Finite Domain Simplified Extended Model

$$y_d \in \{0, 1, \dots, C\}$$

$$\forall e \in E : \text{alldifferent}(\{y_d \mid p(d, e)\})$$



# SAT Model

$$\forall d \in D \forall \lambda_1, \lambda_2 \in \Lambda \text{ s.t. } \lambda_1 \neq \lambda_2 : \neg x_d^{\lambda_1} \vee \neg x_d^{\lambda_2}$$

$$\forall d \in D : \bigvee_{\lambda \in \Lambda} x_d^\lambda$$

$$\forall \theta \in E \forall \lambda \in \Lambda, d_1, d_2 \in D \text{ s.t. } p(d_1, \theta) \wedge p(d_2, \theta) \wedge d_1 \neq d_2 : \neg x_{d_1}^\lambda \vee \neg x_{d_2}^\lambda$$

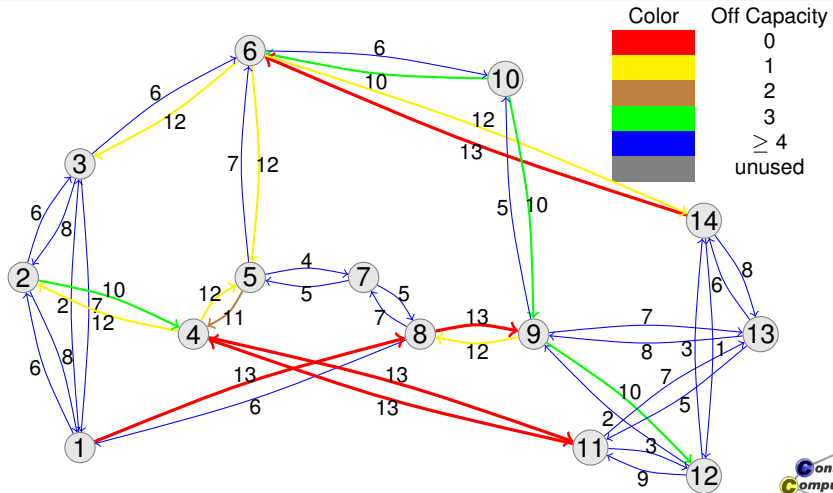


# SAT Solver

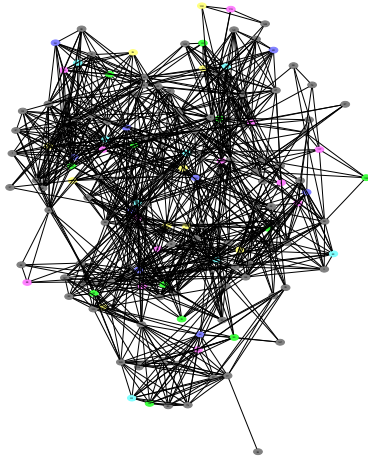
- Use minisat as black box
- Generate problem file in clausal format
- Impose external time limit (100 sec per run)



# Recall: Basic Clique Sizes

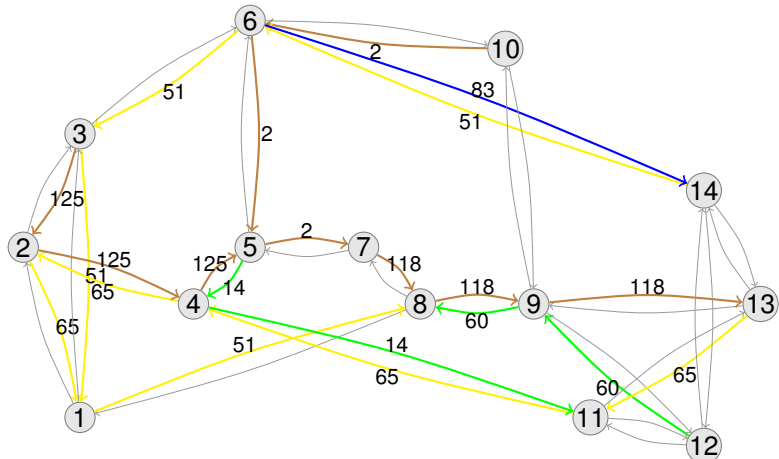


# Graph Coloring Solution



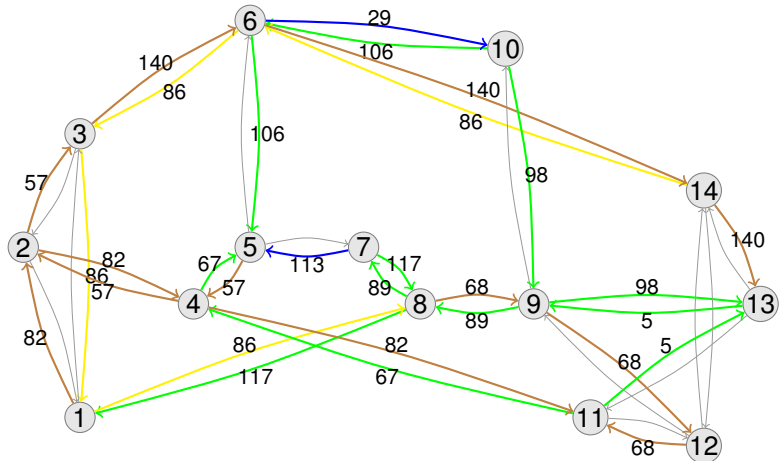
# Frequency Assignment

Frequency 1



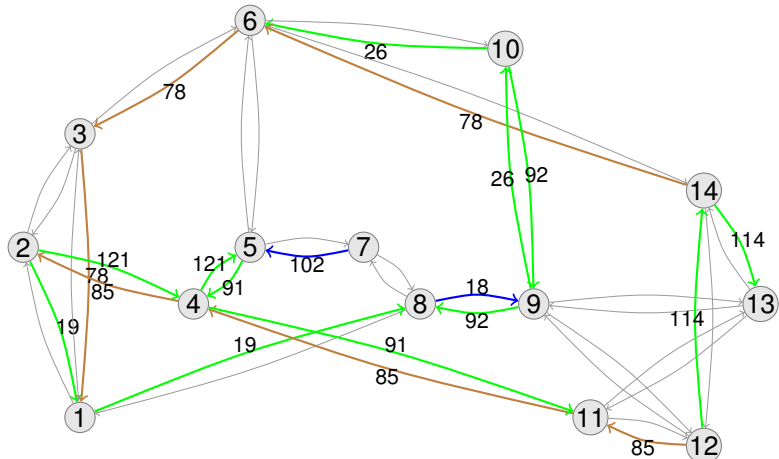
# Frequency Assignment

## Frequency 2



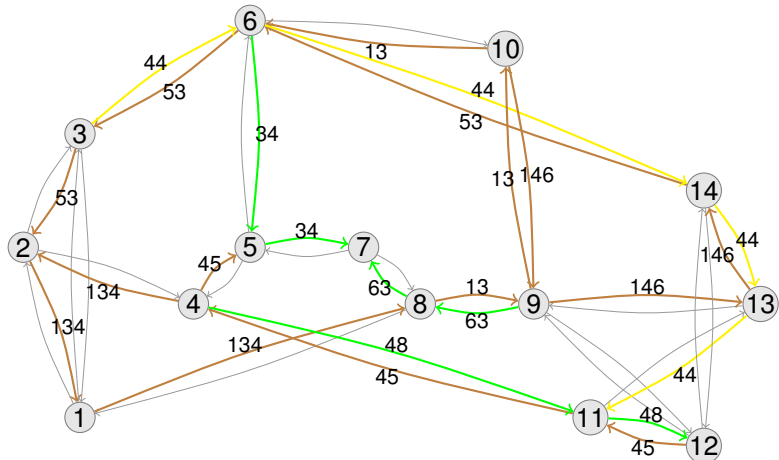
# Frequency Assignment

## Frequency 3



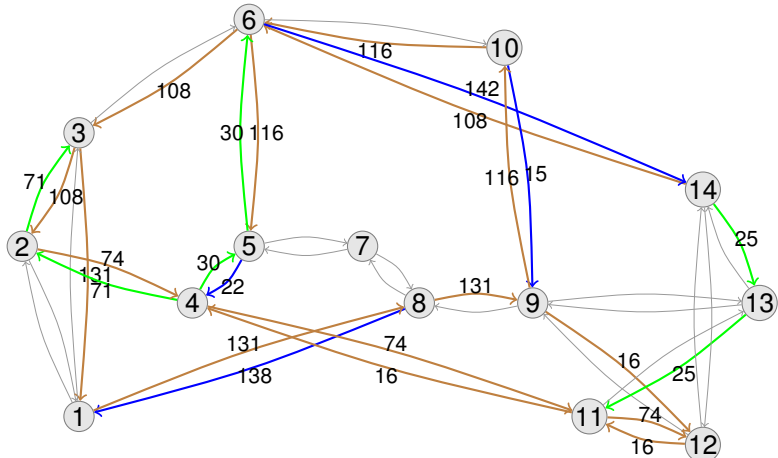
# Frequency Assignment

Frequency 4



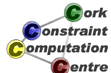
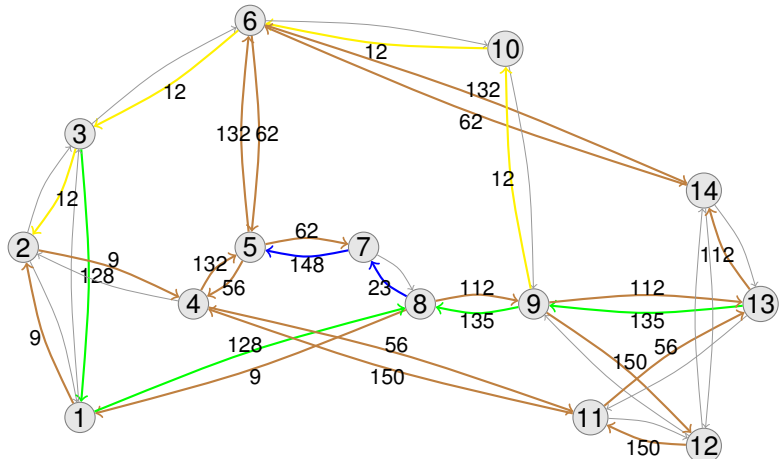
# Frequency Assignment

Frequency 5



# Frequency Assignment

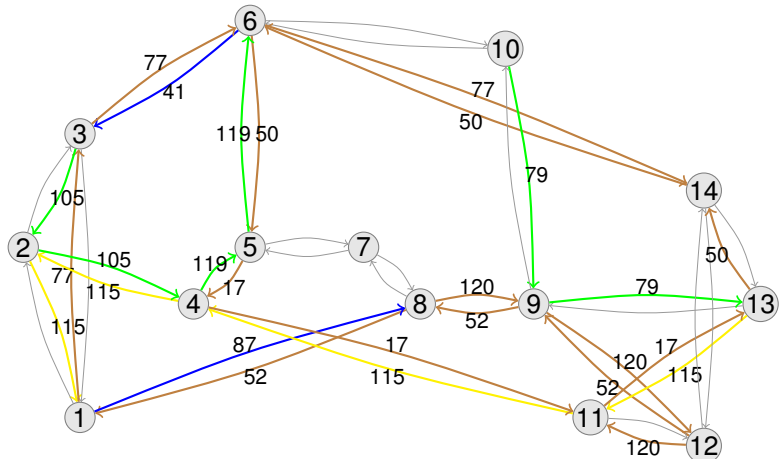
## Frequency 6





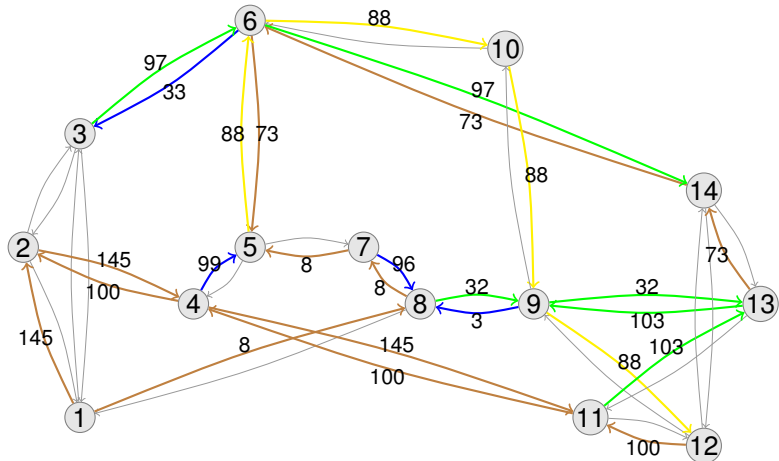
# Frequency Assignment

Frequency 7



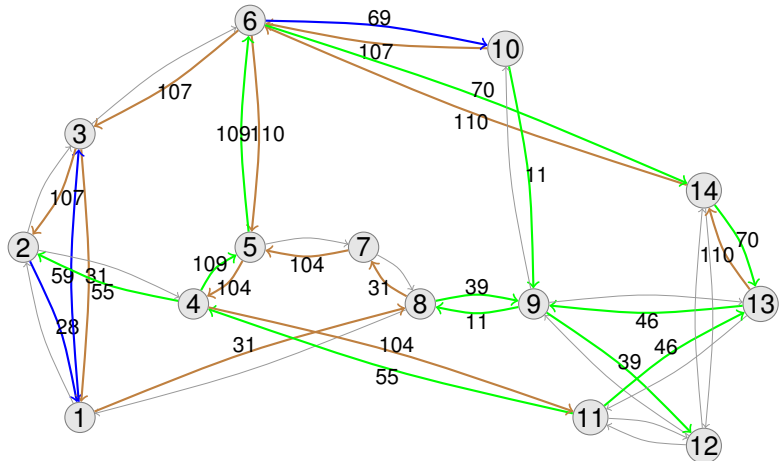
# Frequency Assignment

Frequency 8



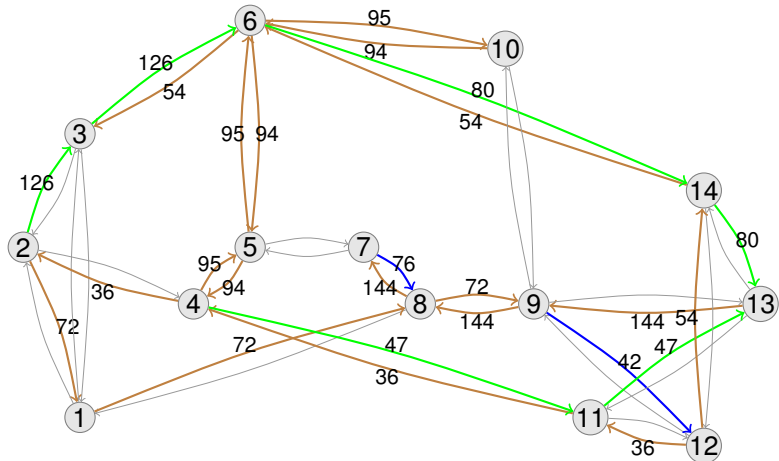
# Frequency Assignment

## Frequency 9



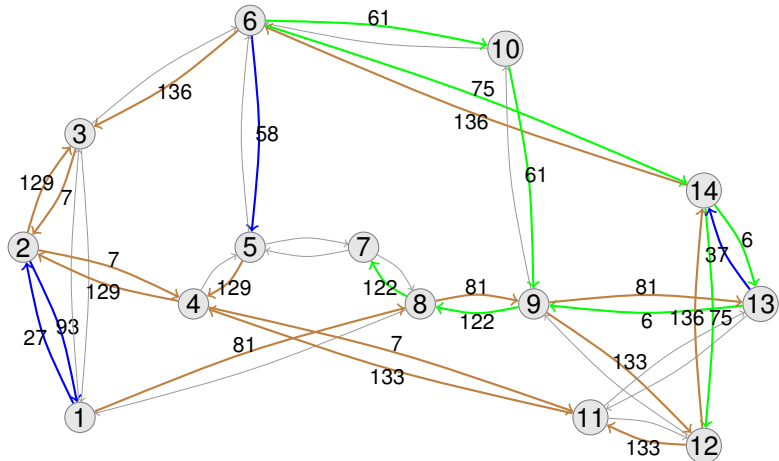
# Frequency Assignment

Frequency 10



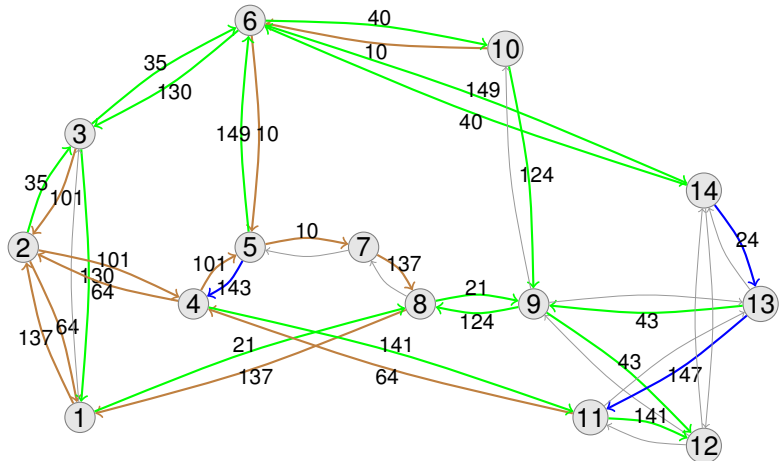
# Frequency Assignment

Frequency 11



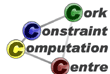
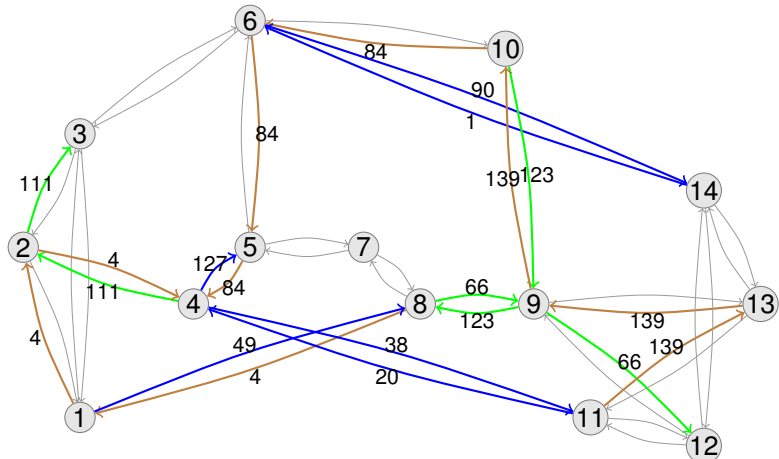
# Frequency Assignment

Frequency 12



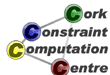
# Frequency Assignment

Frequency 13



# Outline

- 1 Problem
- 2 Complete Model Variants
- 3 Decomposition
- 4 **Experimental Results**
  - Basic Model
  - Extended Problem
  - Scalability





# Example Networks

nsf 14 nodes, 42 edges

eon 20 nodes, 78 edges

mci 19 nodes, 64 edges

brezil 27 nodes, 140 edges



# Comparison (Basic Problem, 100 Runs Each)

Network	Dem.	Complete MIP		Decomposition					
		Opt	Avg	MIP-MIP		MIP-FD		MIP-SAT	
				Opt	Avg	Opt	Avg	Opt	Avg
brezil	100	100	277.14	100	0.91	100	0.01	100	0.03
brezil	200	-	-	100	4.45	100	0.03	100	0.07
brezil	300	-	-	100	8.08	99	0.07	100	0.15
brezil	400	-	-	100	10.93	100	0.13	100	0.27
brezil	500	-	-	100	13.09	100	0.23	100	0.44
brezil	600	-	-	100	16.77	100	0.31	100	0.69
eon	100	100	33.62	100	1.51	100	0.01	100	0.04
eon	200	100	65.51	100	5.27	100	0.04	100	0.10
eon	300	100	121.27	100	5.60	100	0.09	100	0.24
eon	400	100	116.64	100	7.38	100	0.16	100	0.45
eon	500	100	162.55	100	9.58	100	0.29	100	0.76
eon	600	100	232.91	99	14.04	100	0.40	100	1.20
mci	100	100	20.27	100	2.08	100	0.01	100	0.05
mci	200	100	38.79	100	5.36	100	0.05	100	0.12
mci	300	100	55.78	100	5.83	100	0.10	100	0.29
mci	400	100	109.85	100	8.71	100	0.19	100	0.56
mci	500	100	129.90	100	13.89	100	0.29	100	0.97
mci	600	100	257.70	100	22.56	100	0.45	100	1.55
nsf	100	100	8.17	100	2.38	100	0.02	100	0.05
nsf	200	100	12.75	100	1.81	100	0.05	100	0.15
nsf	300	100	17.01	100	1.98	100	0.10	100	0.35
nsf	400	100	27.36	100	3.54	100	0.17	100	0.71
nsf	500	100	54.60	100	5.77	100	0.31	100	1.26
nsf	600	100	88.72	100	9.09	100	0.43	100	2.07

# Comparison (Extended Problem, 100 Runs Each)

Network	Dem.	Complete MIP		MIP-MIP		Decomposition MIP-FD		MIP-SAT	
		Opt	Avg	Opt	Avg	Opt	Avg	Opt	Avg
brezil	100	-	-	94	53.59	95	0.02	96	0.02
brezil	200	-	-	99	141.04	99	0.06	99	0.06
brezil	300	-	-	88	444.64	99	0.12	98	3.09
brezil	400	-	-	-	-	99	0.23	99	1.21
brezil	500	-	-	-	-	96	0.93	95	7.83
brezil	600	-	-	-	-	97	0.45	82	21.69
eon	100	-	-	100	19.70	100	0.02	100	0.02
eon	200	-	-	100	188.55	100	0.07	100	0.06
eon	300	-	-	-	-	100	0.16	100	0.19
eon	400	-	-	-	-	100	0.26	100	0.57
eon	500	-	-	-	-	100	0.44	87	15.32
eon	600	-	-	-	-	100	0.60	42	66.10
mci	100	-	-	100	26.27	100	0.02	100	0.02
mci	200	-	-	96	271.65	100	0.08	100	0.08
mci	300	-	-	-	-	100	0.17	100	0.27
mci	400	-	-	-	-	100	0.32	97	4.15
mci	500	-	-	-	-	100	0.48	78	24.33
mci	600	-	-	-	-	100	0.68	33	76.84
nsf	100	-	-	99	29.43	99	0.03	99	0.09
nsf	200	-	-	99	208.72	100	0.07	100	0.10
nsf	300	-	-	-	-	100	0.15	100	0.48
nsf	400	-	-	-	-	100	0.26	90	11.46
nsf	500	-	-	-	-	100	0.42	41	70.70
nsf	600	-	-	-	-	100	0.58	23	104.04

# Increasing Demand Number (Extended Problem, 100 Runs Each)

Network	Dem.	$\lambda$	Opt.	Avg LP	Avg MIP	Avg FD	Max LP Gap	Max FD Gap	Avg MIP Time	Max MIP Time	Avg FD Time	Max FD Time
brezil	700	150	97	25.69	26.06	26.13	0.75	3.00	0.51	0.64	1.83	60.59
brezil	800	150	96	29.34	29.66	29.72	0.75	3.00	0.50	0.59	1.42	60.95
brezil	900	150	98	32.81	33.14	33.17	0.75	2.00	0.50	0.61	1.30	31.36
brezil	1000	150	99	36.34	36.68	36.69	0.75	1.00	0.50	0.63	1.24	2.13
brezil	1100	150	99	39.80	40.16	40.17	0.75	1.00	0.50	0.63	1.49	2.20
brezil	1200	150	99	43.28	43.61	43.62	0.75	1.00	0.50	0.63	2.24	46.16
brezil	1300	150	98	46.54	46.89	46.94	0.75	3.00	0.50	0.61	3.03	64.45
brezil	1400	150	99	49.85	50.21	50.23	0.75	2.00	0.50	0.63	2.79	33.95
brezil	1500	150	99	53.46	53.87	53.89	0.75	2.00	0.50	0.61	3.18	34.47
brezil	1600	150	98	56.95	57.28	57.30	0.75	1.00	0.50	0.59	4.49	72.05
brezil	1700	150	99	60.33	60.65	60.66	0.75	1.00	0.51	0.64	3.61	8.92
brezil	1800	150	99	63.93	64.25	64.26	0.75	1.00	0.51	0.61	4.08	9.49
brezil	1900	150	100	67.41	67.77	67.77	0.75	0.00	0.50	0.61	4.73	10.48
brezil	2000	150	99	70.83	71.09	71.10	0.75	1.00	0.51	0.66	6.05	94.73

# Increasing Network Size (Extended Problem, 100 Runs Each)

Network	Dem.	$\lambda$	Opt.	Avg LP	Avg MIP	Avg FD	Max LP Gap	Max FD Gap	Avg MIP Time	Max MIP Time	Avg FD Time	Max FD Time
r30	500	30	100	7.81	8.12	8.12	0.97	0.00	1.73	5.92	0.16	0.27
r40	500	30	100	4.14	4.52	4.52	0.92	0.00	12.42	177.45	0.13	0.19
r50	500	30	97	2.39	2.88	2.91	0.95	1.00	77.35	696.73	0.11	0.14
r60	500	30	100	1.57	2.05	2.05	0.86	0.00	127.75	245.25	0.10	0.13

# Outline

## 5 Conclusions



# Conclusions

- Modelling static design variant of RWA
- Choice of objective function important
- Simple MIP-FD decomposition works well
- Very good lower bound from phase 1 MIP/LP
- FD graph coloring model outperforms MIP and SAT variants
- Possible to use specialized graph coloring codes (not tested)
- Conceptually simpler than RWA demand acceptance

