

Continuum Equilibrium

for

Massively Dense Ad-hoc Networks

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OBJECTIVES

- Background
- Models of costs
- Existing models and physics-inspired paradigms
- Continuous limits of a graph - road traffic perspective
- Optimization frameworks
- Numerical example

Massively Dense Limit

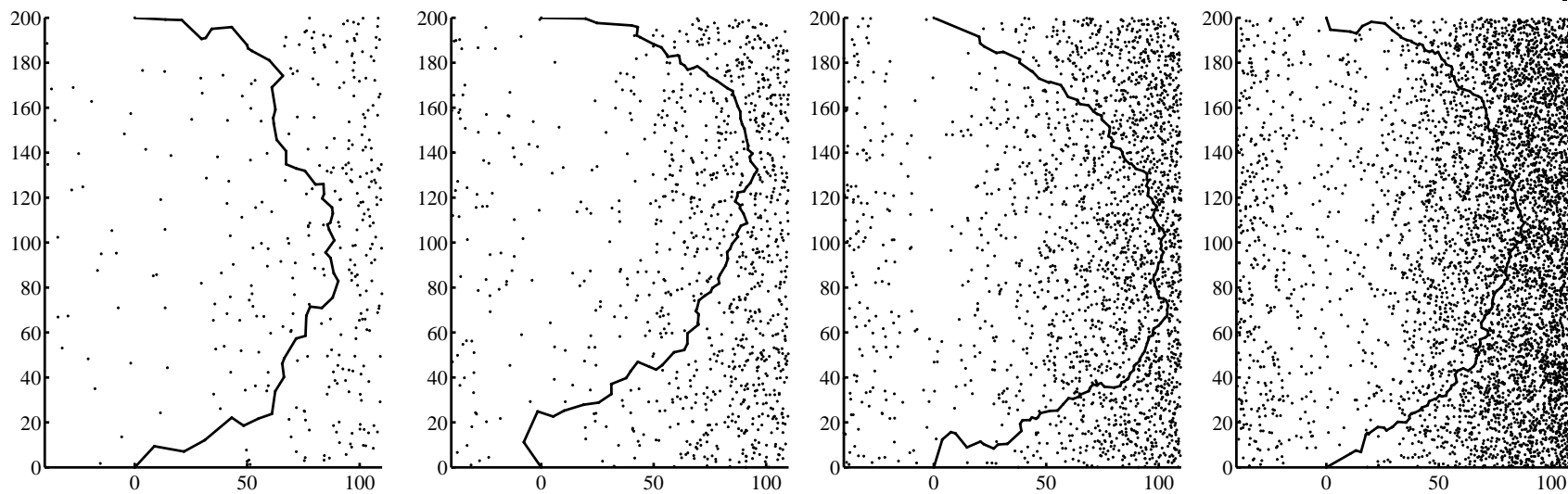


Figure 1: Minimum cost routes in increasingly large networks.

COST MODELS

Costs derived from capacity scaling

- Many models show how transport capacity scales with the number of nodes n or with their density λ .
- Assume routing with transport capacity of the order of $f(\lambda)$ at some region where the density of nodes is λ .
- **Capacity induced cost:** the density of nodes at a neighborhood of \mathbf{x} required to carry a given flow.
- Assuming that a flow density $\mathbf{T}(\mathbf{x})$ is assigned at a neighborhood of (\mathbf{x}) , the cost is taken to be

$$c(\mathbf{x}, \mathbf{T}(\mathbf{x})) = f^{-1}(\mathbf{T}(\mathbf{x})). \quad (1)$$

COST MODELS

- CSMA scheme with a fixed carrier sense range: $O\left(\frac{\sqrt{\lambda}}{\sqrt{\log(\lambda)}}\right)$
- Gupta and Kumar: capacity for optimally located nodes: $\Omega(\sqrt{\lambda})$.
Randomly located: $\Omega\left(\frac{\sqrt{\lambda}}{\sqrt{\log \lambda}}\right)$.
- Using percolation theory Franceschetti et al close the gap and obtain $\Omega(\sqrt{\lambda})$
- Baccelli, Blaszczyszyn and Mühlethaler introduce introduce MSR (Multi-hop Spatial Reuse Aloha); attains also $O(\sqrt{\lambda})$.
- Tse and Glosglauer obtain $O(\lambda)$. Not massively dense ad-hoc networks

Conclusion: Both models of Gupta and Kumar as well as MSR yeild a quadratic cost

$$c(\mathbf{T}(\mathbf{x})) = k|\mathbf{T}(\mathbf{x})|^2$$

Congestion independent routing

- Standard metric: number of hops. Could be proportional to delay for negligible queueing delay. It depends only of the transmission range.
- If the range were constant then the cost density $c(\mathbf{x})$ is constant so that the cost of a path is its length in meters.
- Assume the range $R(\mathbf{x})$ depends on local weather conditions at \mathbf{x} Assume that the range is scaled to go to 0 as the total density λ grows

$$r(\mathbf{x}) := \lim_{\lambda \rightarrow \infty} \frac{R(\mathbf{x})}{f(\lambda)} \text{ where } \lim_{\lambda \rightarrow \infty} f(\lambda) = 0.$$

- Then in the dense limit, the density of nodes that participate in forwarding packets along a path is $1/r(\mathbf{x})$ and the path cost is the integral of this density along the path.
- The influence of varying radio conditions on the range can be eliminated using power control that can equalize the hop distance.

Costs related to energy

- In the absence of capacity constraints, the cost can represent energy consumption.
- Useful even for multi-hop ad-hoc within a single cell of 802.11 IEEE wireless LAN.
- The cost can take into account the scaling of the nodes obtained when there are energy constraints.
- Example, assuming random deployment of nodes, where each nodes has traffic to send to another randomly selected node, the capacity (in bits per Joule):

$$f(\lambda) = \Omega \left((\lambda / \log \lambda)^{(q-1)/2} \right)$$

where q is the path-loss [Rodoply and Meng, 2007]

Preliminary

- Distributed traffic sources and sinks $\rho(\mathbf{x})$.

- Flow conservation:

$$\int_{\Phi_0} \rho(\mathbf{x}) d\mathbf{x} = \oint_{\partial\Phi_0} [\mathbf{T}(\ell) \cdot \mathbf{n}(\ell)] d\ell \quad (2)$$

Follows from Green's Theorem:

$$\nabla \cdot \mathbf{T}(\mathbf{x}) := \frac{\partial T_1(\mathbf{x})}{\partial x_1} + \frac{\partial T_2(\mathbf{x})}{\partial x_2} = \rho(\mathbf{x}), \quad (3)$$

where “ $\nabla \cdot$ ” is the divergence operator.

- **Multiclass:** ν traffic classes.

- Define for each \mathbf{T}^j and ρ^j . $\mathbf{T}(\mathbf{x}) :=$ total flow at \mathbf{x} .

- Global optimization: minimize Z over $\mathbf{T}(\cdot)$ where

$$Z = \min_{\{T_i^j\}} \int_{\Phi} g(\mathbf{x}, \mathbf{T}(\mathbf{x})) dx_1 dx_2 \text{ subject to } \nabla \cdot \mathbf{T}^j(\mathbf{x}) = \rho^j(\mathbf{x}), \quad j = 1, \dots, \nu \quad \forall \mathbf{x} \in \Phi. \quad (4)$$

where $\mathbf{T}(\cdot)$ is in $(H^1(\Phi))^{2\nu}$ - the 2ν scalar components $H^1(\Phi)$, the Sobolev space of L^2 functions with L^2 first partial derivatives.

Directional Antennas

- For energy efficiency, directional antennas allow transmission from North to South or from West to East.

- Thus $T_1^j \geq 0$, $T_2^j \geq 0$, $j = 1, \dots, \nu$.

In the dense limit, a curved path can be viewed as a limit of a path with many such hops

- Extend framework by Dafermos [1980]

Assumptions on the cost

• **Individual cost:** Vector valued $\mathbf{g} = \mathbf{g}(\mathbf{x}, \mathbf{T}(\mathbf{x}))$:

We allow the cost g_1 for a horizontal (West-East) transmission to be different than the cost g_2 for a vertical transmission (North-South).

• The local cost corresponding to the global optimization problem is given by $g(\mathbf{x}, \mathbf{T}(\mathbf{x})) = \mathbf{g}(\mathbf{x}, \mathbf{T}(\mathbf{x})) \cdot \mathbf{T}(\mathbf{x})$ if it is perceived as the sum of costs of individuals.

• Or it is the integral of a cost density where the latter has the form $g = \hat{g}(\mathbf{x}, \mathbf{T}(\mathbf{x}))$.

• The local cost $g(\mathbf{x}, \mathbf{T}(\mathbf{x}))$ is non-negative, convex increasing in both arguments.

The **boundary conditions** will be determined by the options that travelers have in selecting their origins and/or destinations. Examples of the boundary conditions are:

- Assignment problem: predetermined origins and destinations
- Combined distribution and assignment: users have predetermined origins and are free to choose their destinations
- Combined generation, distributions and assignment: users are free to choose their origins, their destinations, as well as their travel paths.
- The problem formulation is again to minimize Z as defined in (4).

Kuhn-Tucker conditions

- Define the Lagrangian,

$$L^\zeta(\mathbf{x}, \mathbf{T}) := \int_{\Phi} \ell^\zeta(\mathbf{x}, \mathbf{T}) d\mathbf{x} \quad \text{where } \ell^\zeta(\mathbf{x}, \mathbf{T}) = g(\mathbf{x}, \mathbf{T}(\mathbf{x})) - \sum_{j=1}^{\nu} \zeta^j(\mathbf{x}) \left[\nabla \cdot \mathbf{T}^j(\mathbf{x}) - \rho^j(\mathbf{x}) \right]$$

where $\zeta = \{\zeta^j(\mathbf{x})\}$ are Lagrange multipliers.

- g convex and the constraints are affine, so Kuhn-Tucker (KT) conditions hold: for any admissible variation $\delta\mathbf{T}$ from the optimal \mathbf{T} ,

$$DL^\zeta \cdot \delta\mathbf{T} \geq 0.$$

therefore here

$$\int_{\Omega} \sum_j \langle \nabla_{\mathbf{T}^j} g(\mathbf{x}, \mathbf{T}(\mathbf{x})), \delta\mathbf{T}^j(\mathbf{x}) \rangle d\mathbf{x} - \int_{\Omega} \sum_j \zeta^j(\mathbf{x}) \nabla \cdot \delta\mathbf{T}^j(\mathbf{x}) d\mathbf{x} \geq 0.$$

Integrating by parts with Green's formula, this is equivalent to

$$\int_{\Omega} \sum_j \left[\langle \nabla_{\mathbf{T}^j} g, \delta\mathbf{T}^j \rangle + \langle \nabla_{\mathbf{x}} \zeta^j, \delta\mathbf{T}^j \rangle \right] d\mathbf{x} - \int_{\partial\Omega} \sum_j \zeta^j \langle \delta\mathbf{T}^j, \mathbf{n} \rangle dl \geq 0.$$

- This leads to the conditions for $i = 1, 2$:

$$\frac{\partial g(\mathbf{x}, \mathbf{T})}{\partial T_i^j(\mathbf{x})} + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} = 0 \quad \text{if } T_i^j(\mathbf{x}) > 0, \quad (5)$$

$$\frac{\partial g(\mathbf{x}, \mathbf{T})}{\partial T_i^j(\mathbf{x})} + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} \geq 0 \quad \text{if } T_i^j(\mathbf{x}) = 0. \quad (6)$$

- Special cases where $g(\mathbf{x}, \mathbf{T}(\mathbf{x})) = \sum_{i=1,2} g_i(\mathbf{x}, \mathbf{T}(\mathbf{x}))T_i(\mathbf{x})$,

1. Monomial cost per packet:

$$g_i(\mathbf{x}, \mathbf{T}(\mathbf{x})) = c_i(\mathbf{x}) \left(T_i(\mathbf{x}) \right)^\beta \quad (7)$$

for some $\beta > 1$. Then (5)-(6) simplify to

$$(\beta + 1)c_i(\mathbf{x}) \left(T_i(\mathbf{x}) \right)^\beta + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} = 0 \quad \text{if } T_i^j(\mathbf{x}) > 0, \quad (8)$$

$$(\beta + 1)c_i(\mathbf{x}) \left(T_i(\mathbf{x}) \right)^\beta + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} \geq 0 \quad \text{if } T_i^j(\mathbf{x}) = 0. \quad (9)$$

2. Affine cost per packet:

$$g_i(\mathbf{x}, \mathbf{T}(\mathbf{x})) = c_i(\mathbf{x})T_i(\mathbf{x}) + d_i(\mathbf{x}). \quad (10)$$

Then (5)-(6) simplify to

$$2c_i(\mathbf{x})T_i + d_i(\mathbf{x}) + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} = 0 \quad \text{if } T_i^j(\mathbf{x}) > 0, \quad (11)$$

$$2c_i(\mathbf{x})T_i + d_i(\mathbf{x}) + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} \geq 0 \quad \text{if } T_i^j(\mathbf{x}) = 0.$$

User optimization & Wardrop equilib

Congestion independent cost

- The local cost depends on the direction of the flow but not on its size.
- $c_1(\mathbf{x})$ for a flow that is locally horizontal, $c_2(\mathbf{x})$ for vertical.
- First assume that c_1 and c_2 do not depend on \mathbf{T} .

The cost for traveling along a path p is

$$\mathbf{c}_p = \int_p \mathbf{c} \cdot d\mathbf{x}. \quad (12)$$

- Let $V^j(\mathbf{x})$ be the minimum cost to go from a point \mathbf{x} to a set B^j , $j = 1, \dots, \nu$.
- Assume that $B^j \subset \partial\Phi$ is part of the boundary of Φ and that the south-east corner of the rectangle is included in all B^j 's.

- Then

$$V^j(\mathbf{x}) = \min \left(c_1(\mathbf{x})dx_1 + V^j(x_1 + dx_1, x_2), c_2(\mathbf{x})dx_2 + V^j(x_1, x_2 + dx_2) \right) \quad (13)$$

- This can be written as

$$0 = \min \left(c_1(\mathbf{x}) + \frac{\partial V^j(\mathbf{x})}{\partial x_1}, c_2(\mathbf{x}) + \frac{\partial V^j(\mathbf{x})}{\partial x_2} \right) \quad (14)$$

- Is V^j differentiable? what if not?

- If V^j is differentiable then, under suitable conditions, it is the unique solution (14).
- In the case that V^j is not every-where differentiable then, under suitable conditions, it is the unique viscosity solution of (14).
- Numerical approaches for solving the HJB equation: discretization provides a discrete dynamic programming

Geometry of minimum cost paths

- Define the function

$$U(\mathbf{x}) = \frac{\partial c_2}{\partial x_1}(\mathbf{x}) - \frac{\partial c_1}{\partial x_2}(\mathbf{x}) \quad \forall \mathbf{x} \in \Omega.$$

- The structure of the minimum cost path depends on the costs through the sign of the function U .
- We assume U has the same sign everywhere (see Fig. 3),
- or there are two regions in R , one with $U > 0$ and one with $U < 0$, separated by a curve on which $U = 0$ (e.g. Fig. 4).

$$\begin{aligned} \Gamma_1^+ &= \{0 \leq x_1 \leq a, \quad x_2 = 0\} \\ \Gamma_2^+ &= \{x_1 = a, \quad 0 \leq x_2 \leq b\} \\ \Gamma_3^- &= \{0 \leq x_1 \leq a, \quad x_2 = b\} \\ \Gamma_4^- &= \{x_1 = 0, \quad 0 \leq x_2 \leq b\}. \end{aligned}$$

Figure 2: The boundaries of the region R .

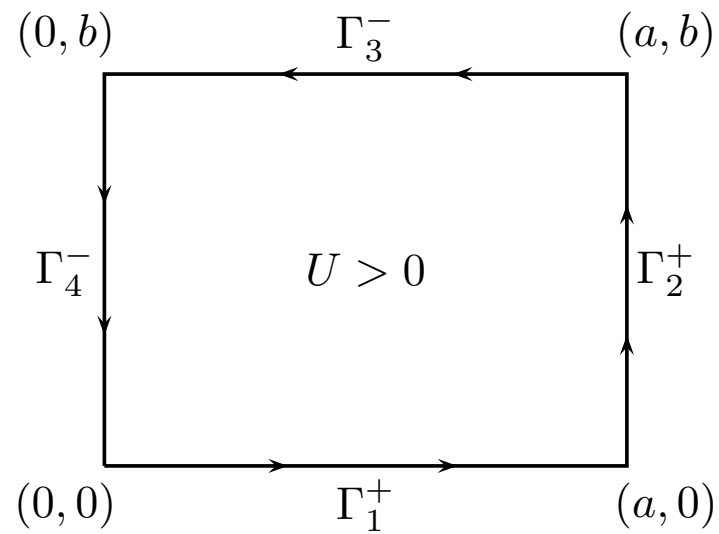


Figure 3: The region R . The case where $U > 0$.

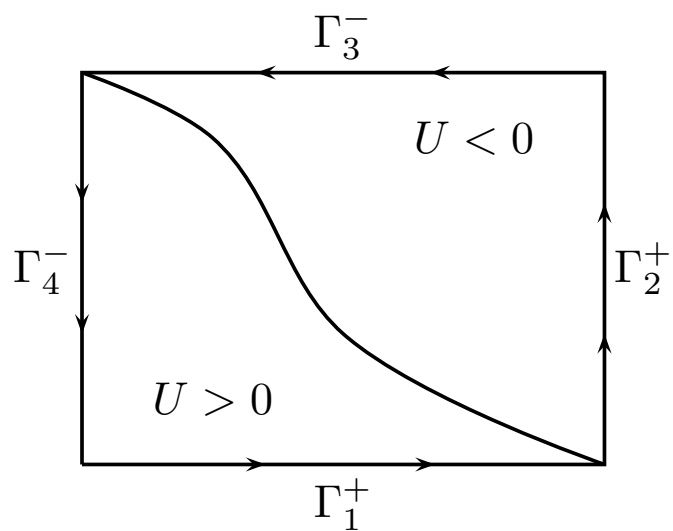


Figure 4: The case of two regions separated by a curve.
Case ??.

The function U has the same sign over the whole region R

•**Theorem:** (Point to point optimal path) Suppose that a point $\mathbf{x}^O = (x_1^O, x_2^O)$ in $\overset{\circ}{R}$ (the interior of R), wants to send a packet to a point $\mathbf{x}^D = (x_1^D, x_2^D)$ in $\overset{\circ}{R}$.

i. If $U > 0$ in the region

$R_{OD} = \{(x_1, x_2) \text{ such that } x_1^O \leq x_1 \leq x_1^D, x_2^O \leq x_2 \leq x_2^D\}$, except perhaps from a set of Lebesgue measure zero, then there is an optimal path given by (see Fig. 5):

$$\gamma^{\text{opt}} = \gamma_H \cup \gamma_V \text{ where}$$

$$\gamma_H = \{(x_1, x_2) \text{ such that } x_1^O \leq x_1 \leq x_1^D, x_2 = x_2^O\}$$

$$\gamma_V = \{(x_1, x_2) \text{ such that } x_1 = x_1^D, x_2^O \leq x_2 \leq x_2^D\}.$$

- ii. If $U < 0$ in that region except perhaps from a set of Lebesgue measure zero, then there is an optimal path given by (see Fig. 6):

$$\gamma^{\text{opt}} = \gamma_V \cup \gamma_H \text{ where}$$

$$\gamma_V = \{(x_1, x_2) \text{ such that } x_1 = x_1^O, x_2^O \leq x_2 \leq x_2^D\}$$

$$\gamma_H = \{(x_1, x_2) \text{ such that } x_1^O \leq x_1 \leq x_1^D, x_2 = x_2^D\}.$$

- iii. In both cases, γ^{opt} is unique up to a zero Lebesgue measure. (i.e. the Lebesgue measure of the area between γ^{opt} and any other optimal path is zero).

Green's Theorem

Let $\Omega \subseteq \mathcal{X}$ be a region of the space, and let Γ be its boundary. Suppose that $P, Q \in \mathcal{C}^1(\Omega)$ (We denote $\mathcal{C}^1(\Omega)$ the set of functions that are differentiable and whose partial derivatives are continuous on Ω .) Then

$$\oint_{\Gamma^+} Pdx + Qdy = \int_{\Omega} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dxdy. \quad (15)$$

Proof.-

- valid path (each subpath can be decomposed of paths either from N to S or from W to E (or limits)).
- Consider a valid path γ_C joining \mathbf{x}^O to \mathbf{x}^D , and assume that the Lebesgue measure of the area between γ^{opt} and γ_C is nonzero.
- We call such path, the comparison path (see Fig. 5 for the case $U > 0$ and Fig. 6 for $U < 0$).

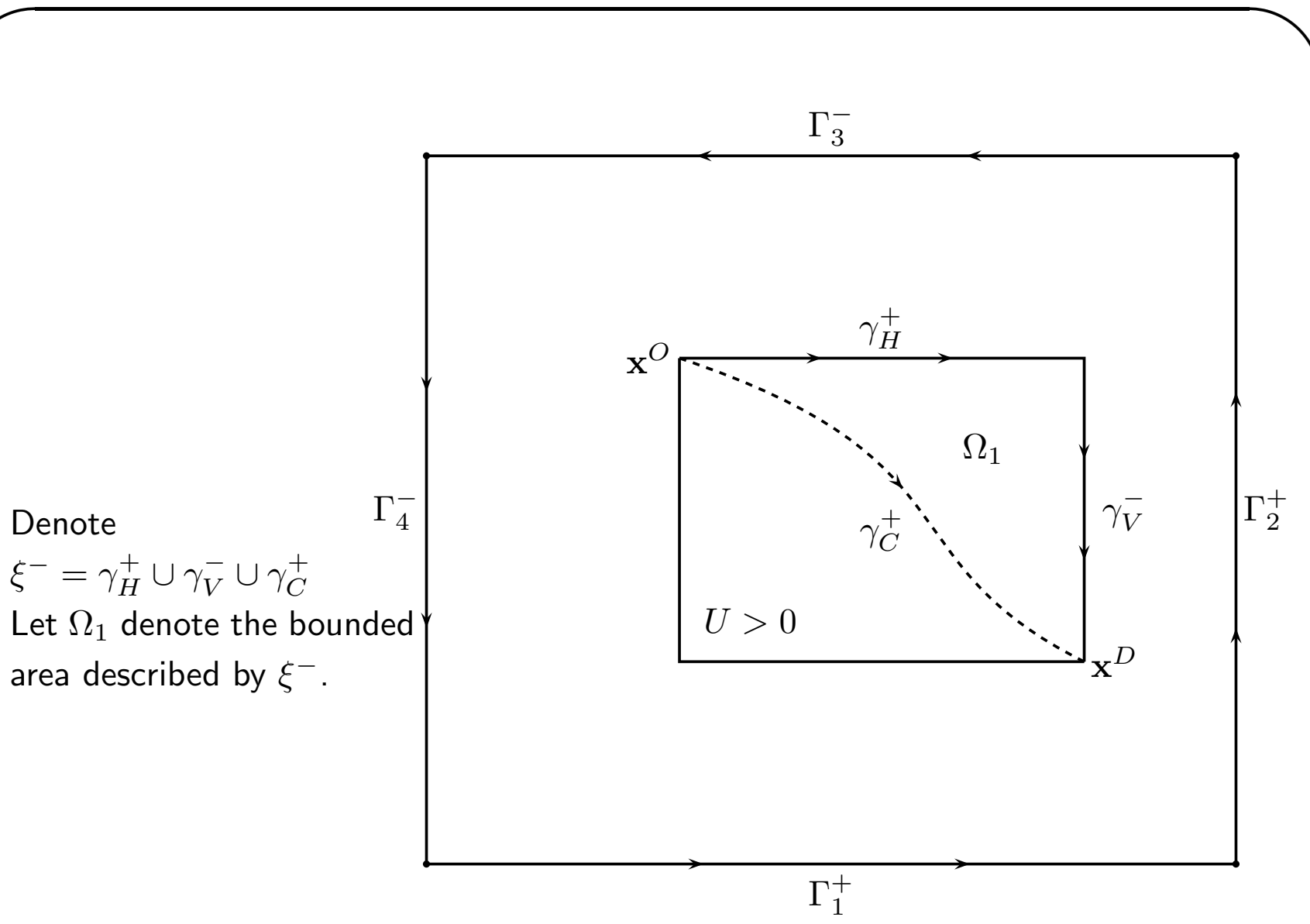


Figure 5: Optimal path for $U > 0$.

- (i) Showing that the cost over path γ^{opt} is optimal is equivalent to showing that the integral of the cost over the closed path ξ^- is negative

- Using Green Theorem we obtain

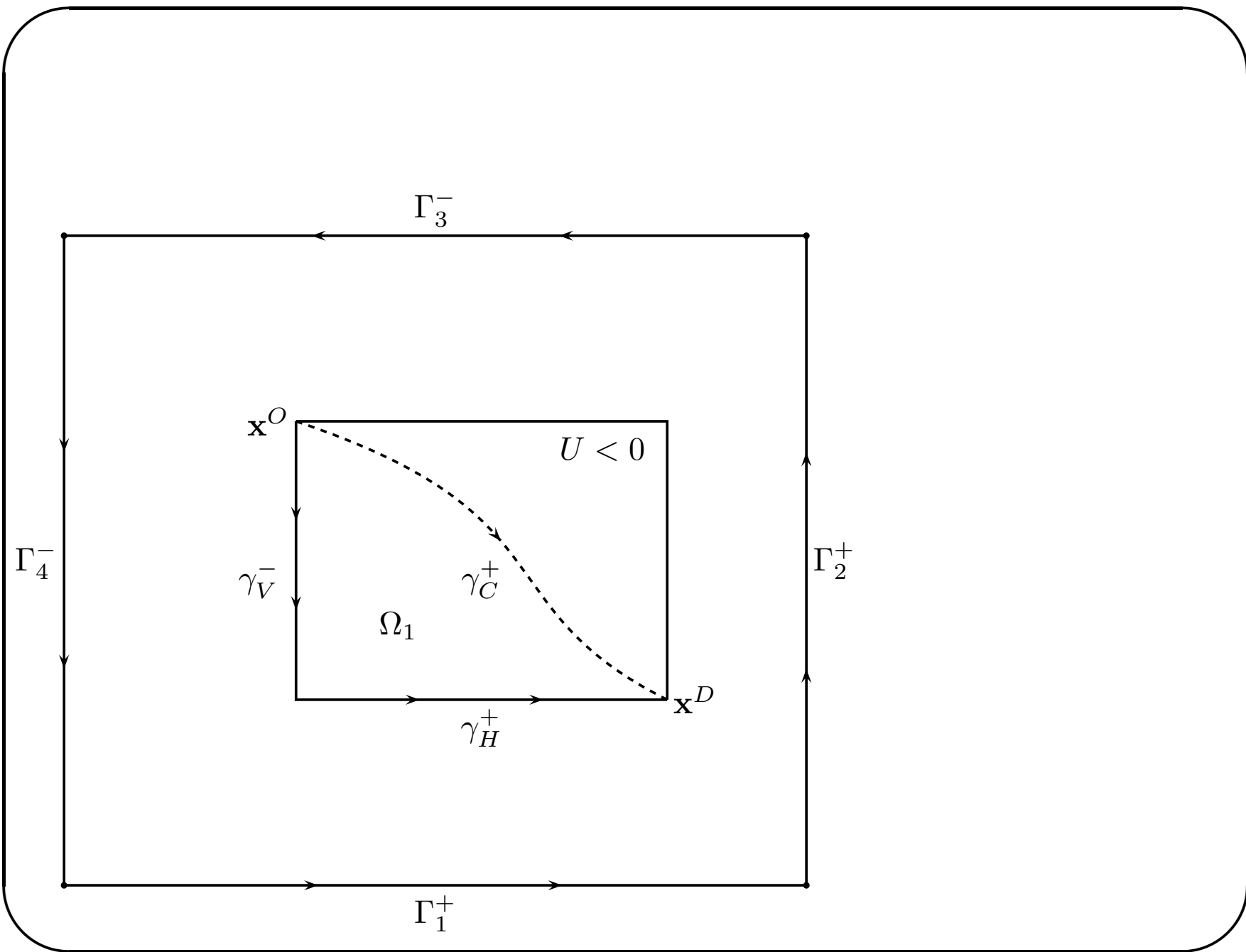
$$\oint_{\xi^-} \mathbf{c} \cdot d\mathbf{x} = - \int_{\Omega_1} U(\mathbf{x}) dS$$

which is strictly negative since $U > 0$ a.e. on R .

- Decomposing the left integral, this concludes the proof of (i), and establishes the corresponding statement on uniqueness in (iii).

- (ii) is obtained similarly.

◇



Congestion dependent cost

- We now add to c_1 the dependence on T_1 and to c_2 the dependence on T_2 .
- Let $V^j(\mathbf{x})$ be the minimum cost to go from a point \mathbf{x} to B^j at equilibrium. (13) still holds but this time with c_i that depends on T_i^j , $i = 1, 2$. and on the total flows T_i , $i = 1, 2$.
- Thus (14) becomes

$$0 = \min_{i=1,2} \left(c_i(\mathbf{x}, T_i) + \frac{\partial V^j(\mathbf{x})}{\partial x_i} \right). \quad (16)$$

- We note that if $T_i^j(\mathbf{x}) > 0$ then by the definition of the equilibrium, i attains the minimum at (16). Hence (16) implies the following relations for $i = 1, 2$:

$$c_i(\mathbf{x}, T_i) + \frac{\partial V^j}{\partial x_i} = 0 \quad \text{if } T_i^j > 0, \quad (17)$$

$$c_i(\mathbf{x}, T_i) + \frac{\partial V^j}{\partial x_i} \geq 0 \quad \text{if } T_i^j = 0. \quad (18)$$

Beckmann type transformation

- Consider single class
- (17)-(18) are the same as the KT conditions (5)-(6) except that $c_i(\mathbf{x}, T_i)$ in the former are replaced by $\partial g(\mathbf{x}, \mathbf{T})/\partial T_i(\mathbf{x})$ in the latter.
- We conclude that if there exists a scalar function (potential) $\psi(\mathbf{x}, \mathbf{T})$ such that for both $i = 1, 2$:

$$c_i(\mathbf{x}, T_i) = \frac{\partial \psi(\mathbf{x}, \mathbf{T})}{\partial T_i(\mathbf{x})}$$

then the user equilibrium flow is the one obtained from the global optimization problem where we use $\psi(\mathbf{x}, \mathbf{T})$ as local cost.

- Hence, the Wardrop equilibrium is obtained as the solution of

$$\min_{T(\mathbf{x}), x \in \Phi} \int_{\Phi} \psi(\mathbf{x}, \mathbf{T}) d\mathbf{x} \quad \text{subject to } \nabla \cdot \mathbf{T}(\mathbf{x}) = \rho(\mathbf{x}), \quad \forall(\mathbf{x}) \in \Phi.$$

- The potential ψ is given by

$$\psi(\mathbf{x}, \mathbf{T}) = \sum_{i=1,2} \int_0^{T_i(\mathbf{x})} c_i(\mathbf{x}, s) ds$$

- Assume costs are given as a power of the flow as defined in eq (7), we observe that equations (17)-(18) coincide with equations (8)-(9) (up-to a multiplicative constant of the cost).
- We conclude that for such costs, the user equilibrium and the global optimization solution coincide.

Competitive routing

- Routing decisions taken by a finite number N of competing service providers.
- There are N classes, one per player. T^j is the flow distribution of class j and ρ^j corresponds to the distribution of the external sources and/or sinks.
- **Assumption A1:** The local cost $g^j(\mathbf{x}, \mathbf{T}^j, \mathbf{T})$ corresponding to player j may depend on
 - the total horizontal and the total vertical flow and not directly on the amount of flow of each class.
 - the total horizontal and vertical flow of that same player,
 - The location.
- Player j (controlling the routing of class j) minimizes the total cost Z^j for its traffic, where

$$Z^j = \int_{\Phi} g^j(\mathbf{x}, \mathbf{T}) d\mathbf{x},$$

subject to

$$\nabla \cdot \mathbf{T}^j(\mathbf{x}) = \rho^j(\mathbf{x}), \quad \forall \mathbf{x} \in \Phi.$$

• Define the Lagrangian for player j as

$$L^{\zeta,j}(\mathbf{x}, \mathbf{T}) := \int_{\Phi} \ell^{\zeta,j}(\mathbf{x}, \mathbf{T}) d\mathbf{x} \text{ where } \ell^{\zeta,j}(\mathbf{x}, \mathbf{T}) = g^j(\mathbf{x}, \mathbf{T}(\mathbf{x})) + \zeta^j(\mathbf{x}) \left[\nabla \cdot \mathbf{T}^j(\mathbf{x}) - \rho^j(\mathbf{x}) \right]$$

• The KT conditions corresponding to this problem are for $i = 1, 2$

$$\frac{\partial \ell^{\zeta,j}(\mathbf{x}, \mathbf{T})}{\partial T_i^j(\mathbf{x})} = 0 \quad \text{if } T_i^j(\mathbf{x}) > 0,$$

$$\frac{\partial \ell^{\zeta,j}(\mathbf{x}, \mathbf{T})}{\partial T_i^j(\mathbf{x})} \geq 0 \quad \text{if } T_i^j(\mathbf{x}) = 0$$

• We thus obtain for $i = 1, 2$:

$$\frac{\partial g^j(\mathbf{x}, \mathbf{T})}{\partial T_i^j(\mathbf{x})} + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} = 0 \quad \text{if } T_i^j(\mathbf{x}) > 0, \tag{19}$$

$$\frac{\partial g^j(\mathbf{x}, \mathbf{T})}{\partial T_i^j(\mathbf{x})} + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} \geq 0 \quad \text{if } T_i^j(\mathbf{x}) = 0. \tag{20}$$

- Assume that the per packet local *cost density* is linear in the congestion:

$$g^j(\mathbf{x}, \mathbf{T}(\mathbf{x})) = \sum_{i=1,2} \left(c_i(\mathbf{x})T_i(\mathbf{x}) + d_i(\mathbf{x}) \right) T_i^j(\mathbf{x}) \quad (21)$$

- Then

$$\frac{\partial g^j(\mathbf{x}, \mathbf{T})}{\partial T_i(\mathbf{x})} = c_i(\mathbf{x})(T_i(\mathbf{x}) + T_i^j(\mathbf{x})) + d_i(\mathbf{x}).$$

- Eq. (19)-(20) simplify to

$$c_i(\mathbf{x})(T_i(\mathbf{x}) + T_i^j(\mathbf{x})) + d_i(\mathbf{x}) + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} = 0 \quad \text{if } T_i^j(\mathbf{x}) > 0, \quad (22)$$

$$c_i(\mathbf{x})(T_i(\mathbf{x}) + T_i^j(\mathbf{x})) + d_i(\mathbf{x}) + \frac{\partial \zeta^j(\mathbf{x})}{\partial x_i} \geq 0 \quad \text{if } T_i^j(\mathbf{x}) = 0.$$

- Assume now that at equilibrium, there is positive density of flow $\mathbf{T}^j(\mathbf{x})$ over the whole plane Φ for every player j . Then (22) holds for all j . Summing over j we obtain for $i = 1, 2$:

$$(n + 1)T_i(\mathbf{x})c_i(\mathbf{x}) + nd_i(\mathbf{x}) + \frac{\partial \zeta(\mathbf{x})}{\partial x_i} \geq 0$$

where $\zeta = \sum_{j=1}^n \zeta^j$.

• We thus obtained the KT conditions for the globally optimal problem in which $\rho = \sum_j \rho^j$ and in which the local cost is given by

$$g(\mathbf{x}, \mathbf{T}(\mathbf{x})) = \sum_{i=1,2} \left(\frac{n+1}{2} c_i(\mathbf{x}) T_i(\mathbf{x}) + n d_i(\mathbf{x}) \right) T_i(\mathbf{x}) \quad (23)$$

Hence as in the Wardrop case, it is possible to transform the game into an equivalent globally optimal problem with a single decision maker.