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Using Minimal Arrival Curves to Derive Per-Flow Performance Bounds in (Tandem) Networks with Complex Feedback Structures ¹

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Outline

1 Previous NC Work on Feedback

2 Extending Analysis to Interdependent Feedback Constraints

3 Deriving Per-Flow Performance Bounds



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Figure: System with feedback

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- Signaling is modeled as backwards loop that feeds back into dataflow
- Feedback is modeled by some function Φ
- Arrivals to the system are throttled according to this function
- Call φ with $D \circ \Phi \ge D \otimes \varphi$ a feedback curve

What Do We Want To Analyze?



Figure: Example network with various feedback constraints and flows.

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- Network with a multitude of feedback constraints that potentially have interdependencies
- Arbitrary number of interfering flows
- Goal: Obtain per-flow performance bounds for any scheduling policy
 - Not just FIFO...

Closed-Loop System

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- Solution: transformation into open-loop system [Chang, 2000]

Theorem

Let an arrival process A traverse a system S offering service curve $\beta \in \mathcal{F}$. The system is subject to a feedback curve φ . If

 $D \ge (A \land (D \otimes \varphi)) \otimes \beta,$

then

$$D \geq A \otimes \beta \otimes (\beta \otimes \varphi)^*.$$

Transformation Into Open-Loop System



Figure: Open-loop transformation using Theorem.

Using the Theorem, we obtain an open-loop system

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- Using the Theorem, we obtain an open-loop system
- Feedback is still captured in the system, but encoded into the service curve directly
- \blacksquare Resulting system is min-plus linear \rightarrow can be analyzed with normal NC methods



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- Call this Proposition for remainder of the talk

Extending Analysis to Interdependent Feedback Constraints

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Figure: Overlapping interdependency [Chang, 2000].

- What about having multiple constraints in a single system?
- What if the constraints have an interdependency?
- Some existing results on overlapping interdependency [Chang, 2000, Bose et al., 2006, Bouillard et al., 2009]
- But, not the only interdependence type!

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- Use Proposition to resolve F_1 $\rightarrow \hat{\beta}_1 = \beta_1 \otimes (\beta_2 \otimes \varphi_2)^* \otimes (\beta_1 \otimes \beta_2 \otimes \beta_3 \otimes \varphi_1)^*$



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- Occurs if $i_l = i_m$ • Canonical example: $E_1 = (1, 2, \omega_1) E_2 = (1, 1, \omega_2)$
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Figure: Equivalent canonical compounded feedback structures.

- Occurs if $i_l = i_m$
- Canonical example: $F_1 = (1, 2, \varphi_1), F_2 = (1, 1, \varphi_2)$
- Can show that structure (a) is equivalent to structure (b) (a) $A'_1 = A_1 \land (D_2 \otimes \varphi_1) \land (D_1 \otimes \varphi_2)$ (b) $A'_1 = A_1 \land (D_2 \otimes \varphi_1),$ $A''_1 = A'_1 \land (D_1 \otimes \varphi_2) = A_1 \land (D_2 \otimes \varphi_1) \land (D_1 \otimes \varphi_2)$

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Figure: Resulting open-loop system.

Recover contained interdependency, but with $i_l = i_m$ $\Rightarrow \beta_1$ has to be transformed twice

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- Recover contained interdependency, but with $i_l = i_m$
- $\Rightarrow \beta_1$ has to be transformed twice
 - $\widehat{\beta}_1 = \beta_1 \otimes (\beta_1 \otimes \varphi_2)^* \otimes (\beta_1 \otimes \beta_2 \otimes \varphi_1)^*$

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- Have seen in all canonical example that there is one feedback constraint that can be safely resolved first
- Using the established ordering of feedback constraints, this is always the feedback with the largest ordering index
- General procedure:
 - 1. Transform feedback constraint F_l with largest index l and exchange β_{i_l} with $\hat{\beta}_{i_l}$
 - 2. Remove F_I from set of feedback constraints
 - 3. Repeat until no feedback constraints are left in the system



Figure: Example network before transformation.



Figure: First transformation.



Figure: Second transformation.



Figure: Third transformation.



Figure: Fourth transformation.





Figure: Transformed open-loop system.

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Figure: Open-loop system of the introductory example.

- Start with an open-loop system, where each transformed node offers a *min-plus* service curve
- Interested in performance bounds for a flow of interest f_1
- Use general residual service curve formula from [Bouillard et al., 2018]

$$\beta_i^{\rm res} = \beta_i - \overline{\alpha}_i^{\rm c}$$

with $\overline{\alpha}_{i}^{c}$ the maximal arrival curve for the cross flows

Obtaining Per-Flow Performance Bounds

 Use result from [Hamscher et al., 2024] to obtain performance bounds

Theorem

Let an arrival process A traverse a system S. Further, let the arrivals be constrained by maximal arrival curve $\overline{\alpha} \in \mathcal{F}_0^{\uparrow}$, and minimal arrival curve $\underline{\alpha} \in \mathcal{F}_0^{\uparrow}$, and let the system offer a min-plus service curve $\beta \in \mathcal{F}$, with $\xi := \beta_{\downarrow}$ its lower non-decreasing closure. The backlog q(t) satisfies for all t

$$q(t) \leq v(\overline{lpha}, \xi) \wedge \sup_{s \geq 0} \{\overline{lpha}(s)\}.$$

The virtual delay d(t) satisfies for all $t \ge 0$

$$d(t) \leq \max\{z(\underline{\alpha},\xi), h(\overline{\alpha},\xi)\}.$$

with
$$z(\underline{\alpha}, \xi) \coloneqq \inf\{\tau \ge 0 | \underline{\alpha} \otimes \xi(\tau) \ge 0\}$$

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- ⇒ Transform feedback constraints in the order provided by the topological order
 - Applying this method to tandem networks provides the correct order of evaluation

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Any questions?

Generalization To Arbitrary Length

 Can generalize the Theorem to transform a system with a feedback constraint of arbitrary length

Proposition

Let a flow f traverse a tandem of n nodes, each offering a service curve $\beta_k, k \in \{1, ..., n\}$, with a single feedback constraint $F = (i, j, \varphi)$. The tandem offers an end-to-end service curve to the flow f

$$D \ge A \otimes \beta_{e2e}, \text{ with } \beta_{e2e} \coloneqq \bigotimes_{k=1}^{i-1} \beta_k \otimes \widehat{\beta_i} \otimes \bigotimes_{l=i+1}^n \beta_l, \qquad (1)$$

and a transformed service curve at node i

$$\widehat{\beta}_i := \beta_i \otimes \left(\bigotimes_{k=i}^j \beta_k \otimes \varphi\right)^*.$$
(2)

Compounded Interdependency

Note that in the case of $i_k = i_l$ and $j_k = j_l$, i.e., the extreme case of compounded feedback spanning the same set of nodes, we only need to evaluate a single feedback loop, however, with feedback constraint $\varphi_k \wedge \varphi_l$. Using distributivity,

$$A' = A \land (D \otimes \varphi_k) \land (D \otimes \varphi_l) = A \land D \otimes (\varphi_k \land \varphi_l).$$