

# Congestion and Centrality in Data Networks

David K. Arrowsmith<sup>1</sup>

Raúl J. Mondragón-C.<sup>2</sup>

<sup>1</sup>School of Mathematical Sciences

<sup>2</sup>Dept. of Electronic Engineering  
Queen Mary, University of London

18th May 2005

# Outline

## Congestion in a Simple Network

Motivation

Congestion in a Manhattan Network

Delay and Total Number of Packets in the Network

Mean Field Approximation

## Betweenness Centrality

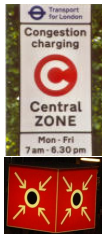
Definitions

Betweenness Centrality and Congestion

Extensions

## Conclusions

Limitations





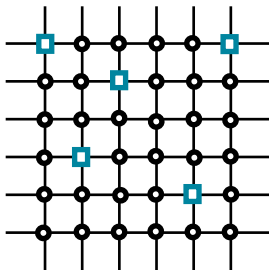
# Introduction

- ▶ In a “simple regular” data/packet network the onset of congestion (a dynamical characteristic) depends on the average of all shortest path lengths (a topological characteristic).
- ▶ Is the above result valid for a large set of network topologies?
- ▶ Can this result help us when simulating very large networks?

Ohira and Sawatari, 1998; Fuks and Lawniczak, 1999; Solé and Valverde, 2001; Woolf *et. al.* 2002.



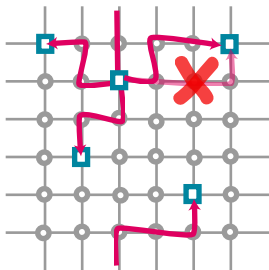
# Congestion in a Manhattan Network



- ▶ Consider a Manhattan-toroidal network with  $S$  nodes.
- ▶ Each node contains a queue where packets can be stored in transit (if the node is busy).
- ▶ The proportion of sources/sinks of traffic is  $\rho \in (0, 1]$ , i.e.  $\# \text{sources} = \rho S$ .
- ▶ Each traffic source generates, on average, the same amount of traffic  $\lambda$  per unit time.



# Congestion in a Manhattan Network



Packet generation, hop movement, queue movement and updating of the routing table occurs at one time step.

- ▶ Consider a Manhattan-toroidal network with  $S$  nodes.
- ▶ Each node contains a queue where packets can be stored in transit (if the node is busy).
- ▶ The proportion of sources/sinks of traffic is  $\rho \in (0, 1]$ , i.e.  $\# \text{sources} = \rho S$ .
- ▶ Each traffic source generates, on average, the same amount of traffic  $\lambda$  per unit time.
- ▶ The packets are sent through the shortest and/or *less busy* route.
- ▶ If one node is busy (queue busy), then another route is chosen.



## Delay and Congestion

- $\tau_{sd}$  is the journey time from  $s$  to  $d$ .

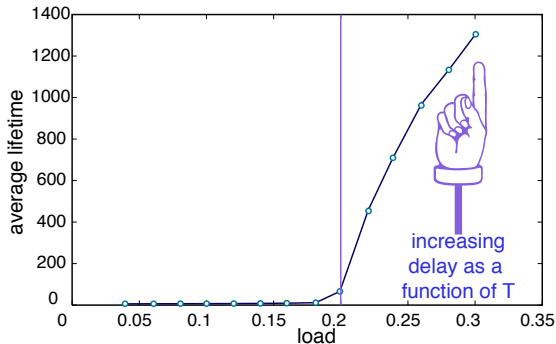
## Delay and Congestion

- ▶  $\tau_{sd}$  is the journey time from  $s$  to  $d$ .
- ▶ For low loads,  $\tau_{sd} \approx \ell_{sd}$ , the shortest path length from  $s$  to  $d$ .
- ▶ For higher loads,  $\tau_{sd} \approx \ell_{sd} + \text{delays due to the queueing}$ .

## Delay and Congestion

- ▶  $\tau_{sd}$  is the journey time from  $s$  to  $d$ .
- ▶ For low loads,  $\tau_{sd} \approx \ell_{sd}$ , the shortest path length from  $s$  to  $d$ .
- ▶ For higher loads,  $\tau_{sd} \approx \ell_{sd} +$  delays due to the queueing.
- ▶ If the traffic load increases even further, then at the critical load  $\lambda_c$ , the queues of some nodes will grow very rapidly and the average delay time will diverge.
- ▶ At this critical load, we say that the network is congested.

## Delay and Congestion



$T$  - running time of simulation

# Total Number of Packets in the System and Congestion



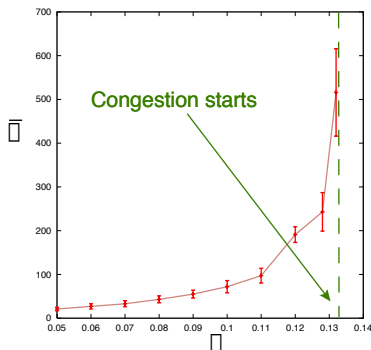
- ▶ Total number of packets in the network at time  $t$ :

$$N(t) = \sum_{i=1}^S Q_i(t),$$

$Q_i(t)$  is size of queue  $i$ .

- ▶ In the free flow state,  
 $\bar{N} = \lim_{T \rightarrow \infty} \frac{1}{T} \sum_T N(T)$  is finite.

# Total Number of Packets in the System and Congestion



- ▶ Total number of packets in the network at time  $t$ :

$$N(t) = \sum_{i=1}^S Q_i(t),$$

$Q_i(t)$  is size of queue  $i$ .

- ▶ In the free flow state,  
 $\bar{N} = \lim_{T \rightarrow \infty} \frac{1}{T} \sum_T N(T)$  is finite.

- ▶ At the congestion point, the queues of the congested nodes begin to become unbounded  
 $\Rightarrow \bar{N} \rightarrow \infty$ .

# Definitions and Assumptions

- ▶ The network is represented by the graph  $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ , where  $\mathcal{V}$  is the set of nodes (vertices) and  $\mathcal{E}$  is the set of links (edges).
- ▶ The total number of nodes is denoted by  $S$ .
- ▶ The graph is undirected and connected.

# Definitions and Assumptions

- ▶ The network is represented by the graph  $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ , where  $\mathcal{V}$  is the set of nodes (vertices) and  $\mathcal{E}$  is the set of links (edges).
- ▶ The total number of nodes is denoted by  $S$ .
- ▶ The graph is undirected and connected.
- ▶ The minimum *distance* between vertices  $s \in \mathcal{V}$  and  $d \in \mathcal{V}$  is denoted by  $\ell_{sd}$  (shortest path between  $s$  and  $d$ ).
- ▶ The characteristic path length

$$\bar{\ell} = \frac{1}{S(S-1)} \sum_{s \in \mathcal{V}} \sum_{d \in \mathcal{V} \setminus s} \ell_{sd}.$$

(sometimes  $\bar{\ell}$  is referred as the diameter of the network)



# Mean Field Approximation

## Little's Law

*"The average number of customers in a queueing system is equal to the average arrival rate of customers to that system, times the average time spent in the system", (cf. Kleinrock 1975).*

## Formulation

$$\frac{d N(t)}{d t} = \rho S \lambda - \frac{N(t)}{\tau(t)}.$$

# Mean Field Approximation

## Little's Law

*"The average number of customers in a queueing system is equal to the average arrival rate of customers to that system, times the average time spent in the system", (cf. Kleinrock 1975).*

## Formulation

$$\frac{d N(t)}{d t} = \rho S \lambda - \frac{N(t)}{\tau(t)}.$$

- $\rho S \lambda$  is the average arrival rate to the queues per unit of time,

# Mean Field Approximation

## Little's Law

*"The average number of customers in a queueing system is equal to the average arrival rate of customers to that system, times the average time spent in the system", (cf. Kleinrock 1975).*

## Formulation

$$\frac{d N(t)}{d t} = \rho S \lambda - \frac{N(t)}{\tau(t)}.$$

- ▶  $\rho S \lambda$  is the average arrival rate to the queues per unit of time,
- ▶  $\tau(t)$  is the average time spent in the system, and

# Mean Field Approximation

## Little's Law

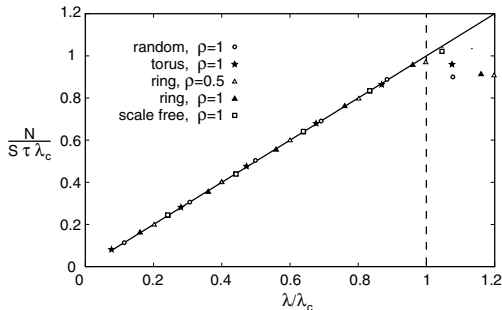
*"The average number of customers in a queueing system is equal to the average arrival rate of customers to that system, times the average time spent in the system", (cf. Kleinrock 1975).*

## Formulation

$$\frac{d N(t)}{d t} = \rho S \lambda - \frac{N(t)}{\tau(t)}.$$

- ▶  $\rho S \lambda$  is the average arrival rate to the queues per unit of time,
- ▶  $\tau(t)$  is the average time spent in the system, and
- ▶  $N(t)/\tau(t)$  is the number of packets delivered per unit of time.

# Mean Field Approximation. Little's Law



$\Leftarrow$  From the steady state solution

$$\rho S \lambda - \frac{N}{\tau} = 0$$

Little's law does not depend on

- ▶ the arrival distribution of packets to the queue, or
- ▶ the service time distribution of the queues, or
- ▶ the number of queues in the system or upon the queueing discipline within the system.

# Mean Field Approximation. Congestion

## Estimating the time delay

- ▶ If the load is low, the delay is the time given by the length of the shortest path. The average delay is then the average of the shortest paths  $\bar{\tau} \approx \bar{\ell}$ .
- ▶ If the load is high, the delay time is the length of the shortest path plus the time a packet spends on the queues.

# Mean Field Approximation. Congestion

## Estimating the time delay

- ▶ If the load is low, the delay is the time given by the length of the shortest path. The average delay is then the average of the shortest paths  $\bar{\tau} \approx \bar{\ell}$ .
- ▶ If the load is high, the delay time is the length of the shortest path plus the time a packet spends on the queues.
- ▶ If we assume that, on average each queue contains  $\bar{N}/S$  packets

$$\tau(t) \approx \bar{\tau} \approx \bar{\ell}(1 + \bar{Q}) = \bar{\ell} \left( 1 + \frac{\bar{N}}{S} \right).$$

# Mean Field Approximation. Congestion

## Estimating the time delay

- ▶ If the load is low, the delay is the time given by the length of the shortest path. The average delay is then the average of the shortest paths  $\bar{\tau} \approx \bar{\ell}$ .
- ▶ If the load is high, the delay time is the length of the shortest path plus the time a packet spends on the queues.
- ▶ If we assume that, on average each queue contains  $\bar{N}/S$  packets

$$\tau(t) \approx \bar{\tau} \approx \bar{\ell}(1 + \bar{Q}) = \bar{\ell} \left( 1 + \frac{\bar{N}}{S} \right).$$

- ▶ ! we are approximating the delay time using the average queue size.



# Mean Field Approximation. Congestion

## Estimating the critical load $\lambda_c$

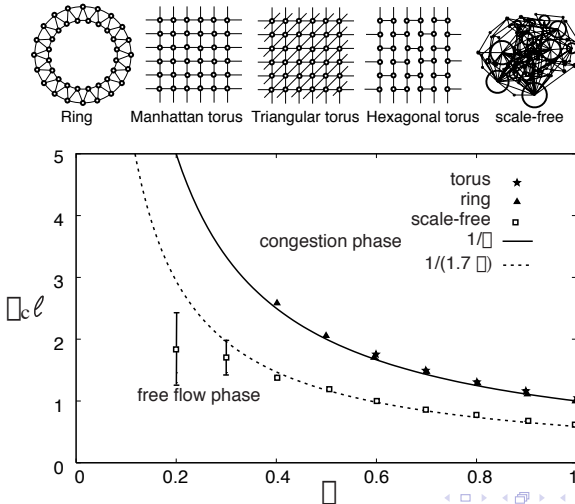
- From the steady state solution  $dN(t)/dt = 0$  the traffic load generated is

$$\lambda = \frac{1}{\rho \bar{\ell}(1 + S/\bar{N})}.$$

- At the congestion point the average number of packets diverges, i.e.  $\bar{N} \rightarrow \infty$  so the critical load is

$$\lambda_c = \frac{1}{\rho \bar{\ell}}.$$

# Mean Field Approximation. Congestion

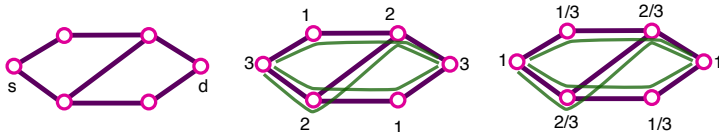




# Centrality: Definitions

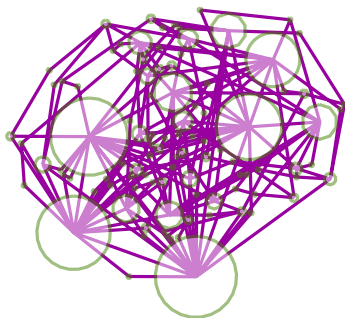
- ▶ The number of shortest paths from  $s \in \mathcal{V}$  to  $d \in \mathcal{V}$  is denoted by  $\sigma_{sd}$ .
- ▶ The number of shortest paths from  $s$  to  $d$  that some  $v \in \mathcal{V}$  lies on is denoted by  $\sigma_{sd}(v)$ .
- ▶ The *pair-dependency* of a pair  $s, d \in \mathcal{V}$  on an intermediary  $v \in \mathcal{V}$  is

$$\delta_{sd}(v) = \frac{\sigma_{sd}(v)}{\sigma_{sd}}.$$



# Betweenness/load/Betweenness Centrality

$$C_B(v) = \sum_{s \in \mathcal{V}} \sum_{d \in \mathcal{V} \setminus s} \delta_{sd}(v), \quad v \in \mathcal{V}$$



**A small modification**

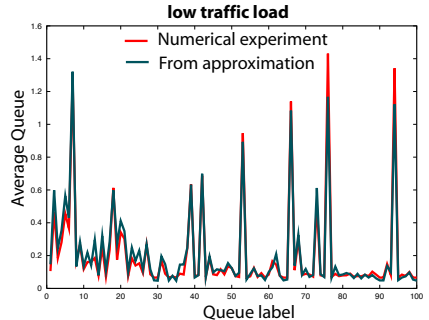
$$C_B(v) = C_B(v) - 1$$

# An improvement to $\bar{\tau}$

- ▶ Characterise the node usage using the *normalised* betweenness centrality

$$\hat{C}_B(w) = \frac{C_B(w)}{\sum_{v \in \mathcal{V}} C_B(v)}.$$

- ▶ approximate the average queue size using  $\bar{Q}_w \approx \hat{C}_B(w) \bar{N}$

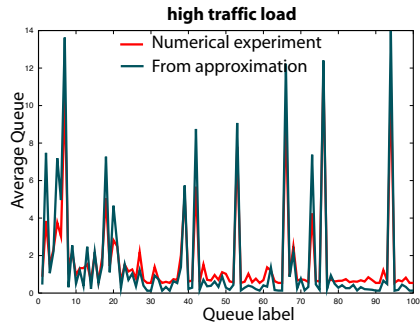


# An improvement to $\bar{\tau}$

- ▶ Characterise the node usage using the *normalised* betweenness centrality

$$\hat{C}_B(w) = \frac{C_B(w)}{\sum_{v \in V} C_B(v)}.$$

- ▶ approximate the average queue size using  $\bar{Q}_w \approx \hat{C}_B(w) \bar{N}$



# An improvement to $\bar{\tau}$

- ▶ The approximation to the average delay time for a route  $\mathcal{R}_{sd}$  from  $s$  to  $d$  is

$$\bar{\tau} \approx \bar{\ell} + \frac{1}{S(S-1)} \sum_{s \in V} \sum_{d \in V \setminus s} \left( \sum_{v \in \mathcal{R}_{sd}} \hat{C}_B(v) \bar{N} \right) = \bar{\ell} + D \bar{N}.$$

where  $v \in \mathcal{R}_{sd}$  is the set of nodes visited by the route.

- ▶ **! we are taking the average of averages.**



# An improvement to $\bar{\tau}$

- ▶ The approximation to the average delay time for a route  $\mathcal{R}_{sd}$  from  $s$  to  $d$  is

$$\bar{\tau} \approx \bar{\ell} + \frac{1}{S(S-1)} \sum_{s \in V} \sum_{d \in V \setminus s} \left( \sum_{v \in \mathcal{R}_{sd}} \hat{C}_B(v) \bar{N} \right) = \bar{\ell} + D \bar{N}.$$

where  $v \in \mathcal{R}_{sd}$  is the set of nodes visited by the route.

- ▶ **! we are taking the average of averages.**
- ▶ Using the new approximation to  $\bar{\tau}$ .

$$\lambda_c = \frac{1}{\rho S D}.$$

# An improvement to $\lambda_c$

- The equation

$$\lambda_c = \frac{1}{\rho S D}$$

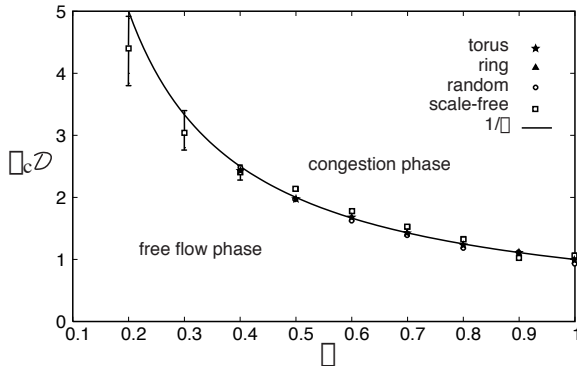
simplifies to  $\lambda_c = 1/(\rho \bar{\ell})$  in the case of regular networks.

- this is obtained by exploiting the property that

$$\ell_{sd} = \sum_{w \in \mathcal{W}} \delta_{sd}(w) - 1,$$

where  $\mathcal{W}$  is the set of nodes visited by the shortest paths from  $s$  to  $d$ .

# Betweenness Centrality

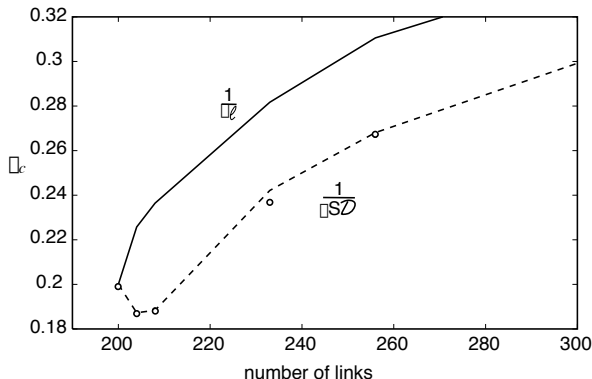


A 6x6 grid of black dots. A green path starts at the bottom-left dot, moves right to the second dot, then up to the third dot, and finally right to the fourth dot. There are four blue squares: one at (row, column) = (1, 1), (2, 4), (3, 2), and (4, 5), assuming the top-left dot is (0,0).

- ▶ Take a Manhattan toroidal network
- ▶ add a few new random links
- ▶ the onset of congestion occurs more readily when adding these new links to the original network
- ▶ this is because, the new links “attract” traffic, the nodes containing the extra links congest more easily

# Fuk's and Lawcznizack Observation

- ▶ The original network has 200 links
- ▶ we compare the prediction using  $\lambda_c = 1/(\rho \ell)$  and  $\lambda_c = 1/(\rho SD)$



- ▶ Similarities with Braess' Paradox?

## Another improvement

The queue discipline is M/D/1

- ▶ The *average length* of the queue is approximated by

$$\bar{Q}_i = \Lambda_i + \frac{\Lambda_i^2}{2(1 - \Lambda_i)} \approx \bar{N}D_i$$

$\Lambda_i$  is the total traffic rate into vertex  $i$  relative to critical load.

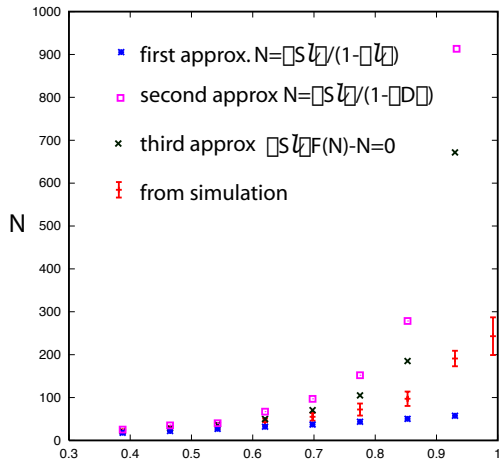
- ▶ The *average delay time* is

$$\tau_i = \frac{\Lambda_i}{2(1 - \Lambda_i)} \approx \frac{1 + \bar{N}D_i - \sqrt{1 + (\bar{N}D_i)^2}}{2(\sqrt{1 + (\bar{N}D_i)^2} - \bar{N}D_i)}$$

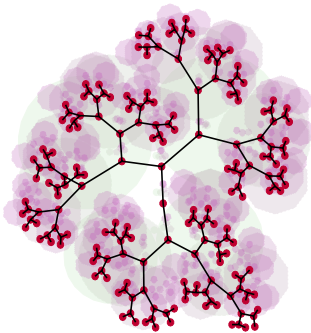
# Number of Packets in the Network

Using

$$\rho S \lambda - \frac{N}{\tau} = 0$$



# Limitations



- ▶ The quality of the predictions varies according to the types of graph: regular (good), trees(bad);
- ▶ The delay time approximation is not uniformly good;
- ▶ the problems of mean field approaches to congestion are shown up by the queue dynamics movies for the networks:  
Manhattan(Woolf,2004);  
Scale-free(Valverde,2005).