Some combinatorial optimization problems arising in telecommunications

Fields Industrial Optimization Seminar Fields Institute for Research in Mathematical Sciences Toronto, Canada ~ February 5, 2008





Mauricio G. C. Resende AT&T Labs Research Florham Park, New Jersey

mgcr@research.att.com

Summary

 This talk is about finding optimal or near-optimal solutions to combinatorial optimization problems that I have come across working in a large industrial telecommunications research lab.

- We apply two metaheuristics:
 - GRASP and path-relinking
 - Random-keys genetic algorithm



Summary

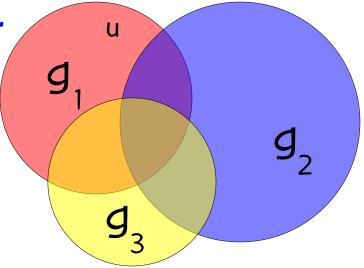
- GRASP and path-relinking to solve:
 - Scheduling: PBX telephone migration scheduling
 - Network migration: Sequencing the 4ESS deloading process
- Genetic algorithms to solve:
 - Internet routing: Optimal setting of OSPF weights
 - Network design: Survivable IP networks
 - Location: Optimal location of IPTV data centers





- Consider a system with
 - a set U of N units
 - a set H of M groups of units
- Each unit u ∈ U is a member of one or more

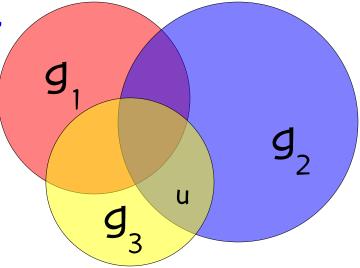
groups $g_1, g_2, ..., g_k \in H$.





- Consider a system with
 - a set U of N units
 - a set H of M groups of units
- Each unit u ∈ U is a member of one or more

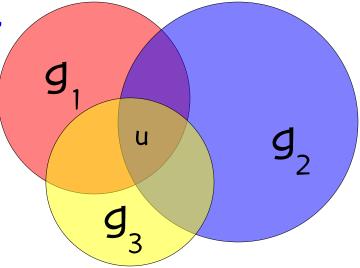
groups $g_1, g_2, ..., g_k \in H$.





- Consider a system with
 - a set U of N units
 - a set H of M groups of units
- Each unit u ∈ U is a member of one or more

groups $g_1, g_2, ..., g_k \in H$.



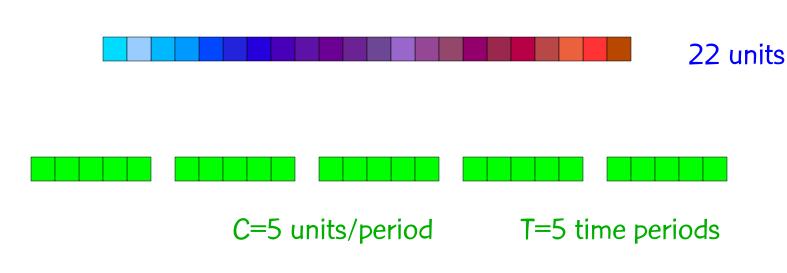


- Schedule: assign each unit to a time period.
- Given T time periods on which to schedule units.
- No more than C units can be assigned to a single time period.



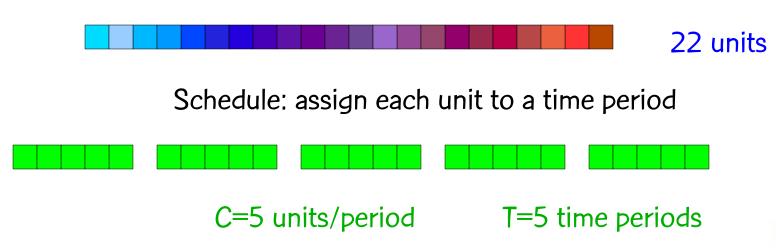


- Schedule: assign each unit to a time period.
- Given T time periods on which to schedule units.
- No more than C units can be assigned to a single time period.



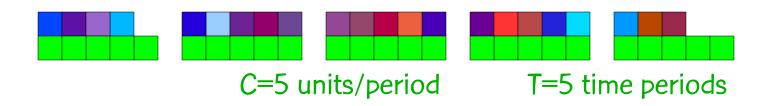


- Given T time periods on which to schedule units.
- No more than C units can be assigned to a single time period.





- Schedule: assign each unit to a time period.
- Given T time periods on which to schedule units.
- No more than C units can be assigned to a single time period.





- Objective: Schedule two units sharing same group as close together as possible.
- Let w(u,v,g) be the per-period penalty associated with assigning a group-g pair u and v to different periods.
- Scheduling penalty: Let $G(u,v) \subseteq H$ be the set of groups shared by units u and v. If units u and v are assigned to periods $\pi(u)$ and $\pi(v)$, respectively, then a penalty

$$p(u,v) = |\pi(u) - \pi(v)| \times \sum_{g \in G(u,v)} w(u,v,g)$$
 is incurred.



- Objective: Schedule two units sharing same group as close together as possible.
- Let w(u,v,g) be the per-period penalty associated with assigning a group-g pair u and v to different periods.
- Scheduling penalty: Let $G(u,v) \subseteq H$ be the set of groups shared by units u and v. If units u and v are assigned to periods $\pi(u)$ and $\pi(v)$, respectively, then a penalty

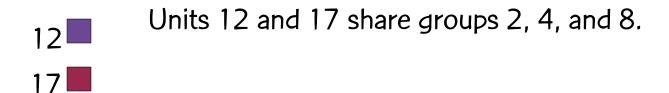
$$p(u,v) = |\pi(u) - \pi(v)| \times \sum_{g \in G(u,v)} w(u,v,g)$$
 is incurred.

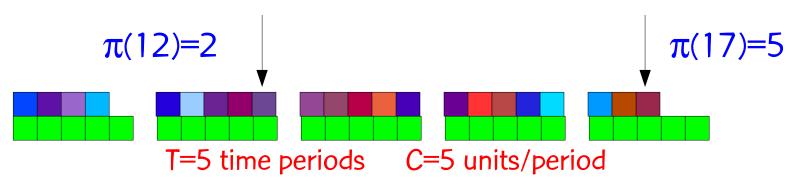


- Objective: Schedule two units sharing same group as close together as possible.
- Let w(u,v,g) be the per-period penalty associated with assigning a group-g pair u and v to different periods.
- Scheduling penalty: Let $G(u,v) \subseteq H$ be the set of groups shared by units u and v. If units u and v are assigned to periods $\pi(u)$ and $\pi(v)$, respectively, then a penalty

$$p(u,v) = |\pi(u) - \pi(v)| \times \sum_{g \in G(u,v)} w(u,v,g)$$
 is incurred.







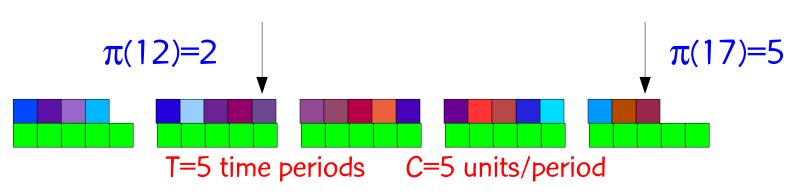


12

Units 12 and 17 share groups 2, 4, and 8.

17

Let w(12,17,2) = 10, w(12,17,4) = 20, w(12,17,8) = 5.





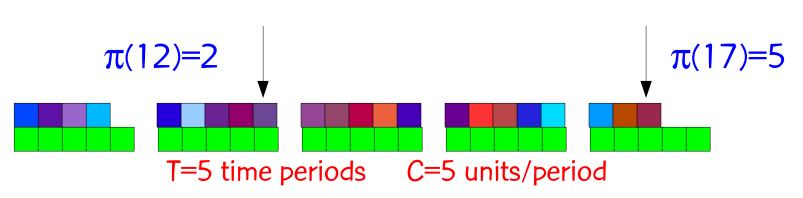
12

Units 12 and 17 share groups 2, 4, and 8.

17

Let w(12,17,2) = 10, w(12,17,4) = 20, w(12,17,8) = 5.

Then w(12,17,2) + w(12,17,4) + w(12,17,8) = 35.



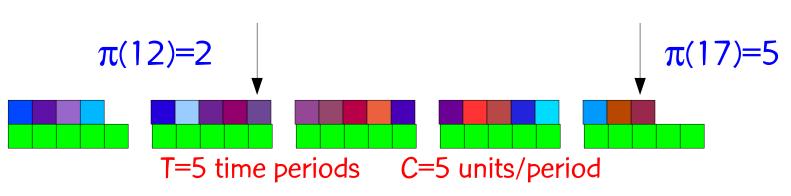




Units 12 and 17 share groups 2, 4, and 8.

Let w(12,17,2) = 10, w(12,17,4) = 20, w(12,17,8) = 5.

Then w(12,17,2) + w(12,17,4) + w(12,17,8) = 35.
Since
$$\pi(12)$$
=2 and $\pi(17)$ =5, then
$$p(12,17) = |5-2| \times 35 = 105.$$





• Problem: Find assignment π of units to periods that

minimizes
$$\sum_{u,v \in U \times U} |\pi(u) - \pi(v)| \times \sum_{g \in G(u,v)} w(u,v,g)$$
 such that $(u>v)$ no more than C units are assigned to any time period.

• Problem is NP-hard. It generalizes the minimum linear arrangement problem: Given a graph G(V,E),

find
$$\pi: V \rightarrow \{1,..., |V|\}$$
 that minimizes $\sum_{(u,v)\in E} |\pi(u)-\pi(v)|$



• Problem: Find assignment π of units to periods that

minimizes
$$\sum_{u,v \in U \times U} |\pi(u) - \pi(v)| \times \sum_{g \in G(u,v)} w(u,v,g)$$
 such that $u \to u$ no more than $u \to u$ units are assigned to any time period.

• Problem is NP-hard. It generalizes the minimum linear arrangement problem: Given a graph G(V,E), find $\pi: V \rightarrow \{1,...,|V|\}$ that

minimizes
$$\sum_{(u,v)\in E} |\pi(u)-\pi(v)|$$



• Problem: Find assignment π of units to periods that

minimizes
$$\sum_{u,v \in U \times U} |\pi(u) - \pi(v)| \times \sum_{g \in G(u,v)} w(u,v,g)$$
 such that $u \to u$ no more than $u \to u$ units are assigned to any time period.

• Problem is NP-hard. It generalizes the minimum linear arrangement problem: Given a graph G(V,E),

find
$$\pi: V \rightarrow \{1,..., |V|\}$$
 that minimizes $\sum_{(u,v)\in E} |\pi(u)-\pi(v)|$



Our solution

- Metaheuristics are high level procedures that coordinate simple heuristics, such as local search, to find solutions that are of better quality than those found by the simple heuristics alone.
- One such metaheuristic is GRASP (Feo & R., 1995)
 - repeat ...
 - construct solution using randomized greedy algorithm
 - do local search starting from constructed solution
 - return best local minimum found



Our solution

- Hybridization of metaheuristics
- GRASP with evolutionary path-relinking (PR)
 - repeat ... maintaining pool of elite solutions
 - construct solution using randomized greedy algorithm
 - do local search starting from constructed solution
 - PR: explore path connecting local min and some elite solution
 - once in while do evolutionary PR, i.e. improve pool by exploring paths connecting elite solutions
 - return best elite solution found



GRASP and path-relinking

- M.G.C.R. and C. C. Ribeiro, "Greedy randomized adaptive search procedures," in "Handbook of Metaheuristics," F. Glover and G. Kochenberger, eds., Kluwer Academic Publishers, pp. 219-249, 2003.
- M.G.C.R. and C.C. Ribeiro, "GRASP with path-relinking: Recent advances and applications," in "Metaheuristics: Progress as Real Problem Solvers," T. Ibaraki, K. Nonobe and M. Yagiura, (Eds.), Springer, pp. 29-63, 2005



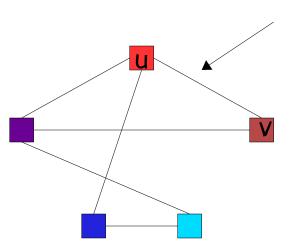


- Phone migration occurs when an organization upgrades to a newer phone switch (PBX).
 - All phones using the old PBX must be moved to the new PBX.
 - Each phone belong to one or more groups of phones that interact and should to be moved together in same time period.
 - Given penalties for not moving a pair of phones together and a maximum number of phones that can be moved in a time period, find assignment of phones to periods such that total penalty is minimized.

- Phone migration occurs when an organization upgrades to a newer phone switch (PBX).
- All phones using the old PBX must be moved to the new PBX.
 - Each phone belong to one or more groups of phones that interact and should to be moved together in same time period.
 - Given penalties for not moving a pair of phones together and a maximum number of phones that can be moved in a time period, find assignment of phones to periods such that total penalty is minimized.

- Phone migration occurs when an organization upgrades to a newer phone switch (PBX).
- All phones using the old PBX must be moved to the new PBX.
- Each phone belongs to one or more groups of phones that interact and should to be moved together in same time period.
 - Given penalties for not moving a pair of phones together and a maximum number of phones that can be moved in a time period, find assignment of phones to periods such that total penalty is minimized.

- Phone migration occurs when an organization upgrades to a newer phone switch (PBX).
- All phones using the old PBX must be moved to the new PBX.
- Each phone belong to one or more groups of phones that interact and should to be moved together in same time period.
- Given penalties for not moving a pair of phones together and a maximum number of phones that can be moved in a time period, find assignment of phones to periods such that total penalty is minimized.

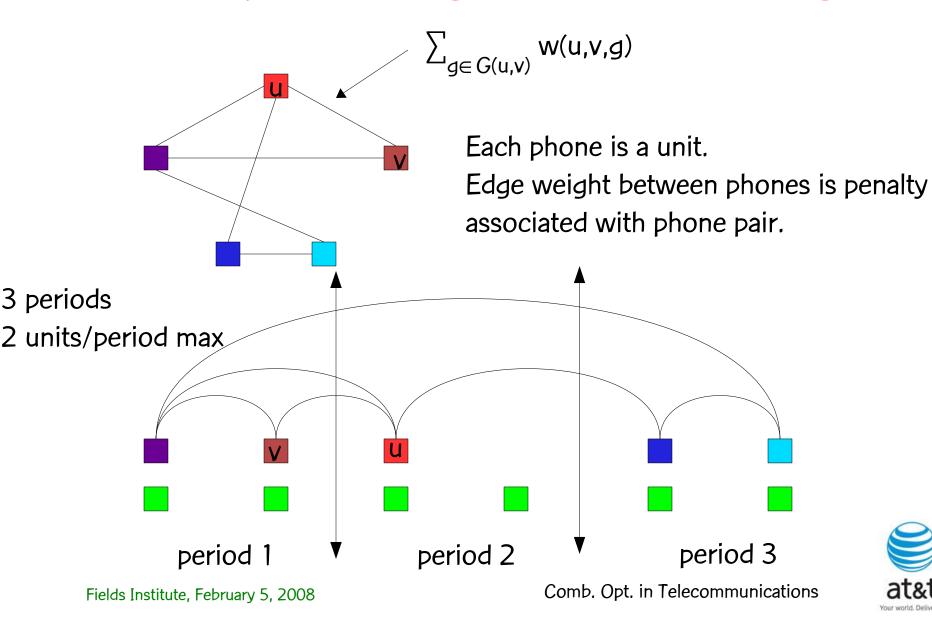


$$\sum_{g \in G(u,v)} w(u,v,g)$$

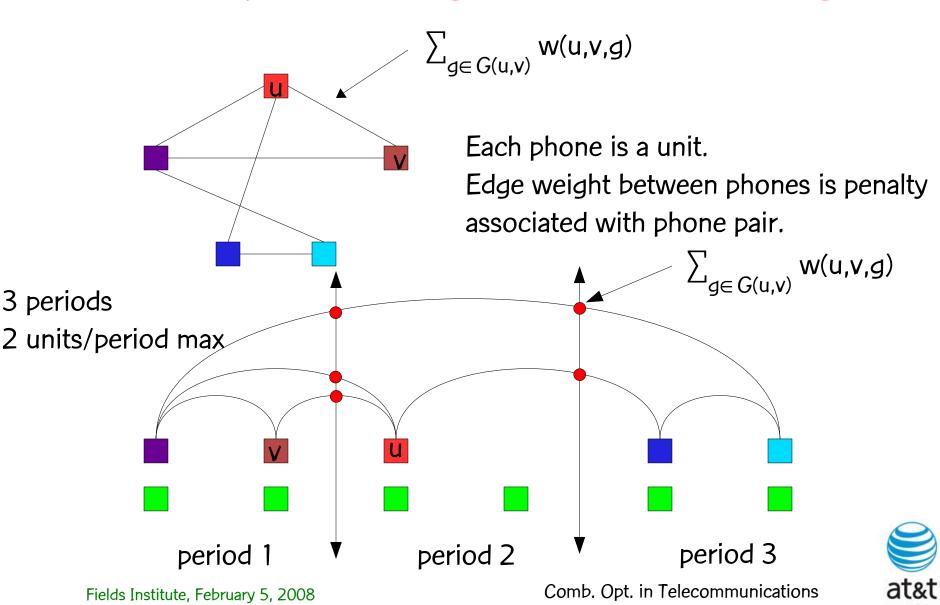
Each phone is a unit.

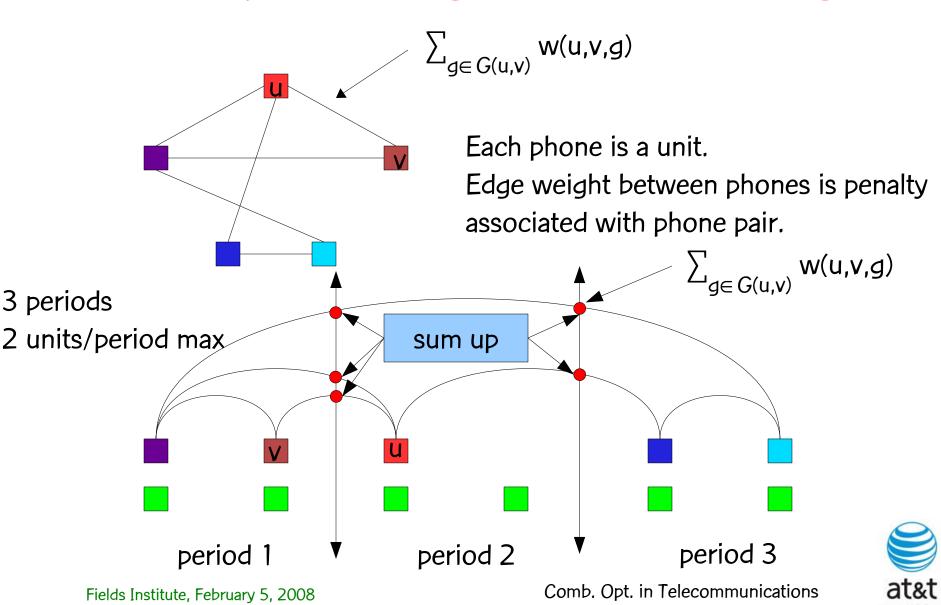
Edge weight between phones is penalty associated with phone pair.



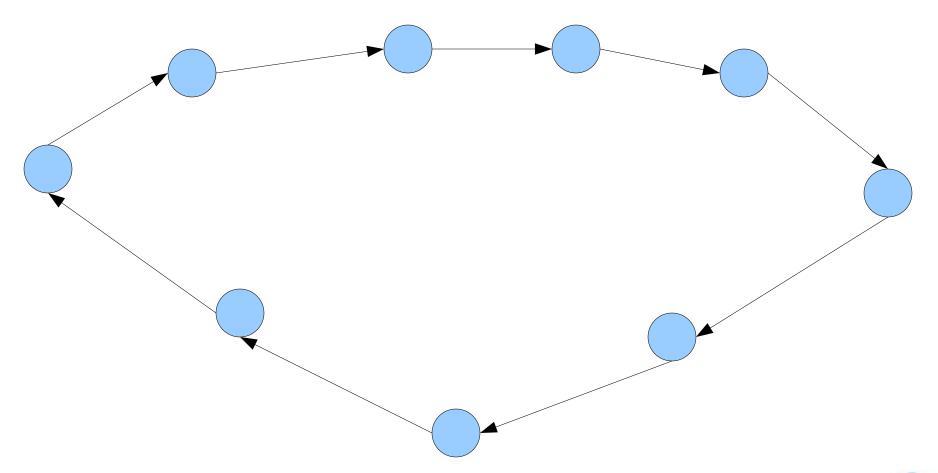






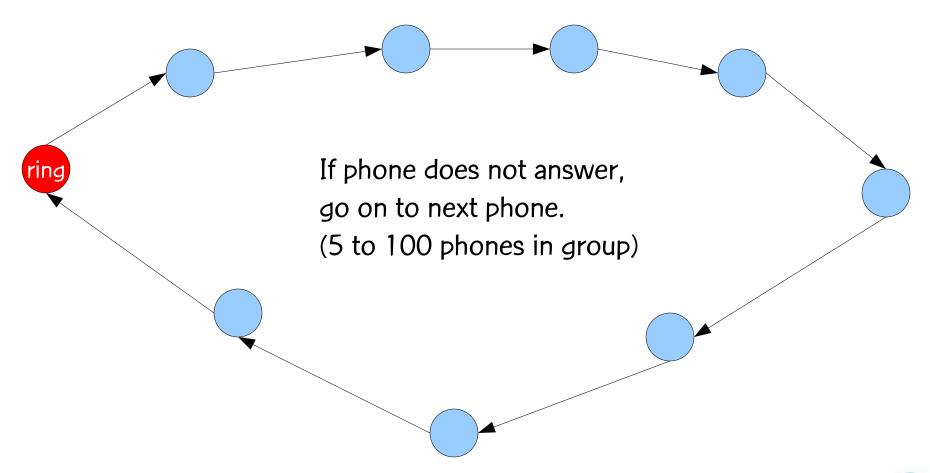


Multi-line hunt group



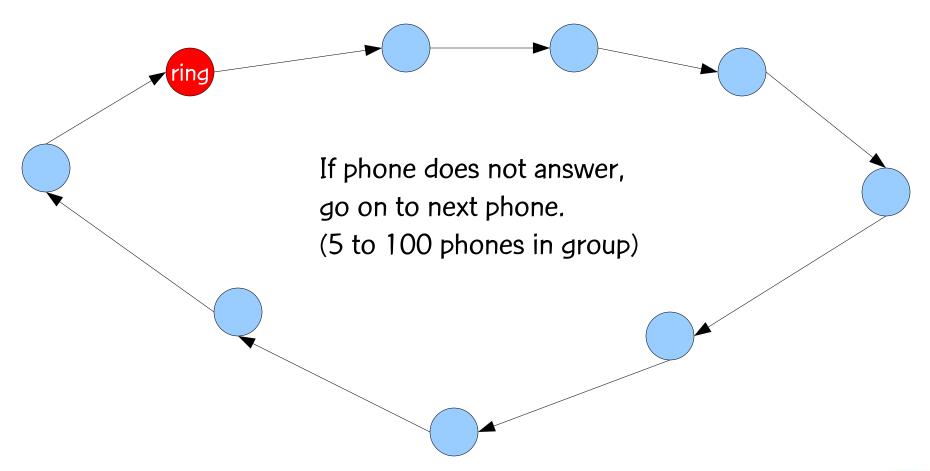


Multi-line hunt group



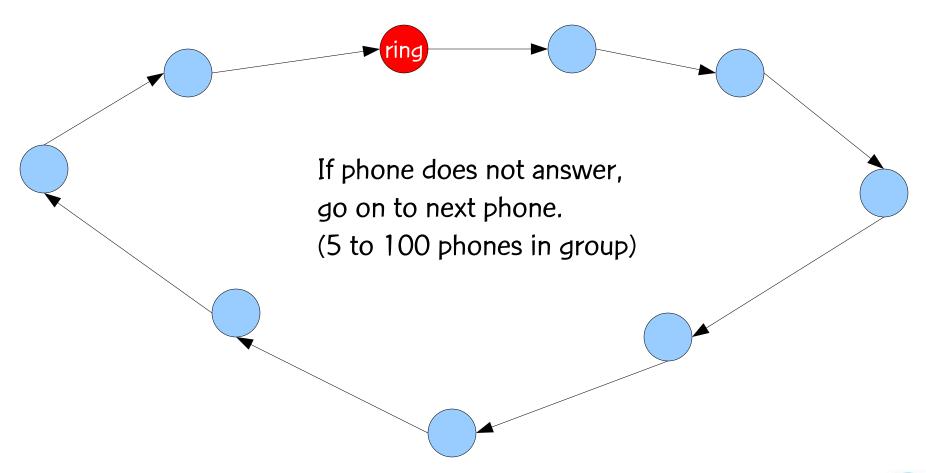


Multi-line hunt group



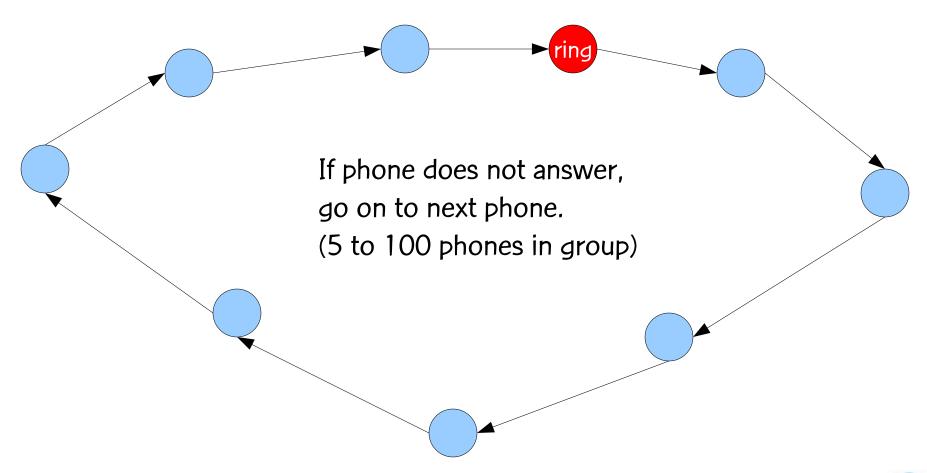


Multi-line hunt group



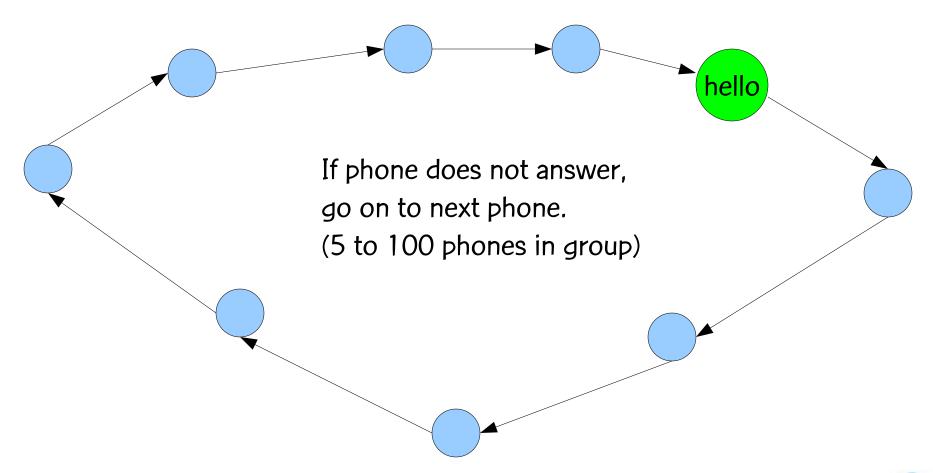


Multi-line hunt group

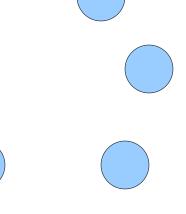




Multi-line hunt group

















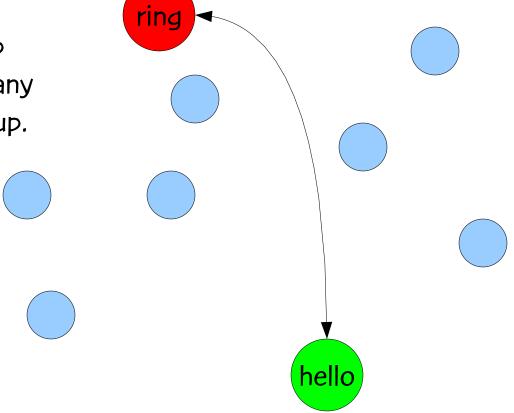




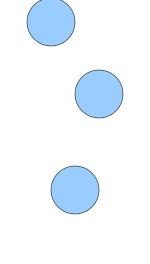












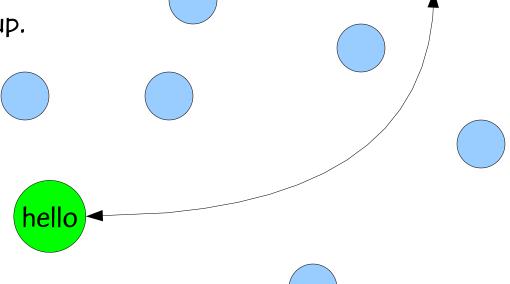








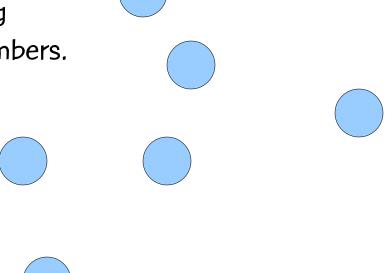
Any phone in group can pickup call for any other phone in group.





ring

Allows speed dialing between group members.







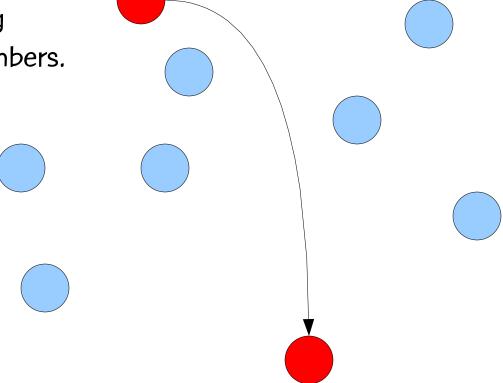
Allows speed dialing between group members.



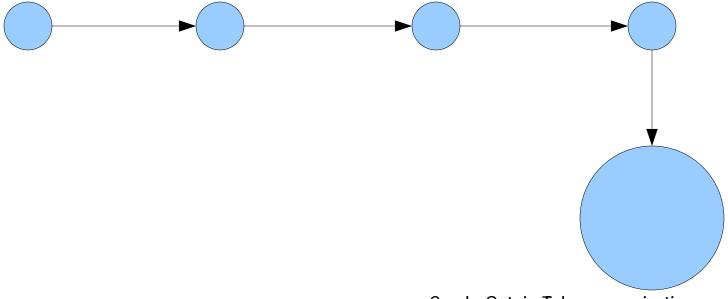
Allows speed dialing between group members.



Allows speed dialing between group members.

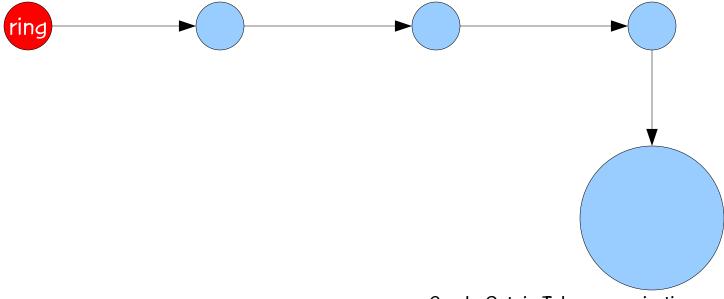






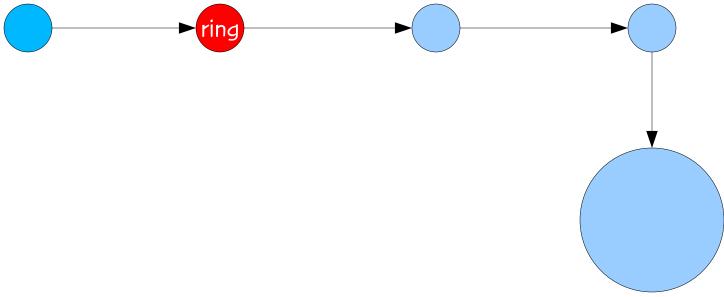


If call not answered ...





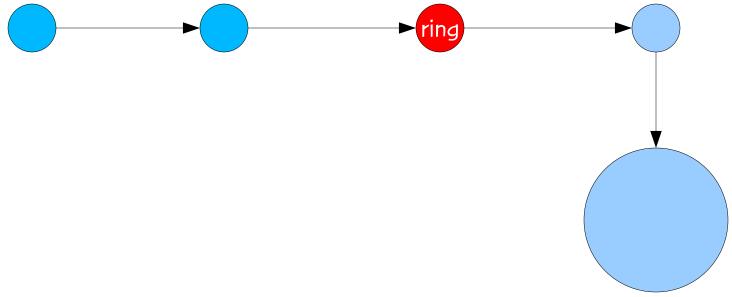
If call not answered, it moves tonext in series.





If call not answered, it moves

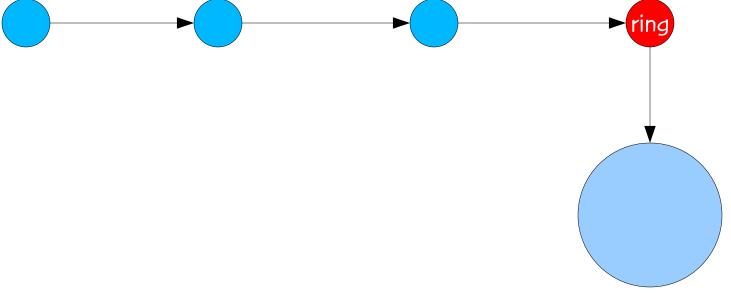
to next in series.





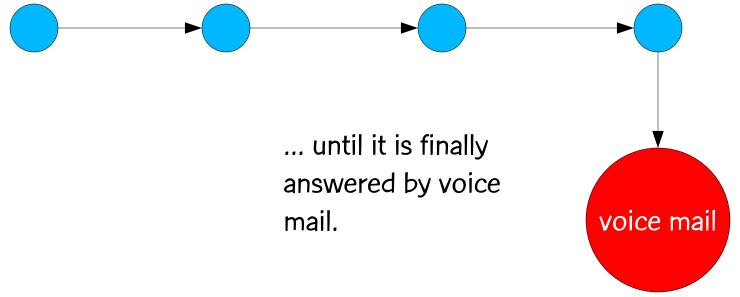
If call not answered, it moves

to next in series.





If call not answered, it moves to next in series ...



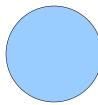


















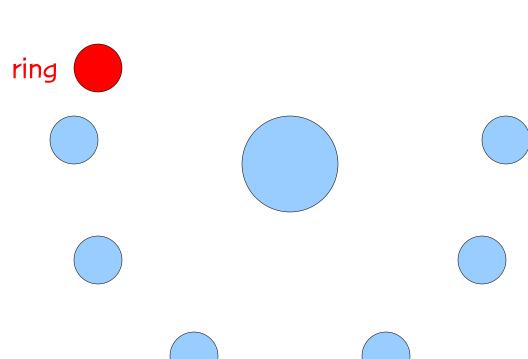




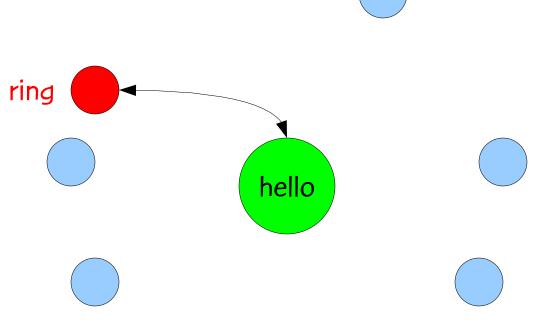










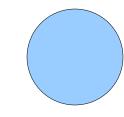














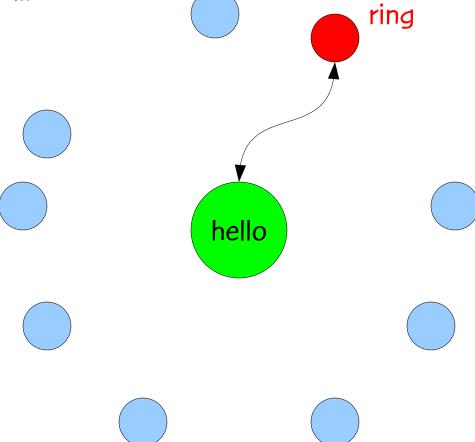














Real-world example

- AT&T sold new switch to large NYC-based investment bank.
- Post sales contacted us about improving a tentative schedule they had produced.
- Objective was to minimize business disruption during migration to new switch.
- Problem size:
 - 2855 phone numbers, 397 groups.
 - At most 375 phones could be moved in a period:
 8 periods.



Real-world example

- Objective: Minimize disruption by minimizing total migration penalty
 - Groups and Penalties:

– Multi-Line Hunt : 10

- Call Pickup : 4

- Intercomm : 3

- Series Completion: 2

- Shared TN : 1



Real-world example

- Objective: Minimize disruption by minimizing total migration penalty
 - Groups and Penalties:

Multi-Line Hunt : 10

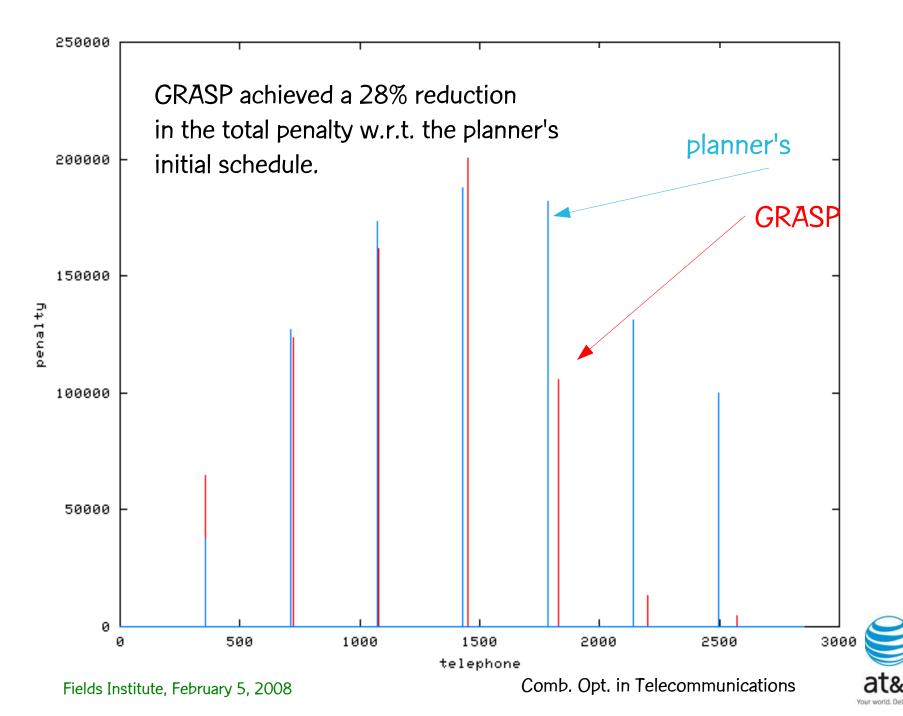
Call Pickup : 4

Intercomm : 3

Series Completion: 2

Shared TN : 1





 D.V. Andrade and M.G.C.R., "A GRASP for PBX telephone migration scheduling," Proceedings of The Eighth INFORMS Telecommunications Conference, Dallas, Texas, April 2006



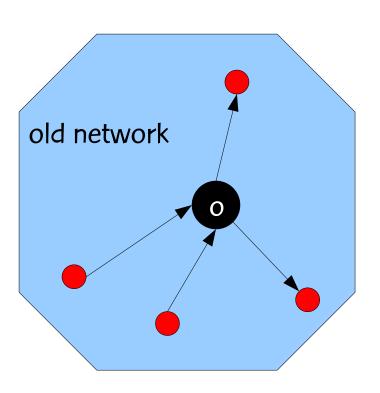
Network traffic migration scheduling

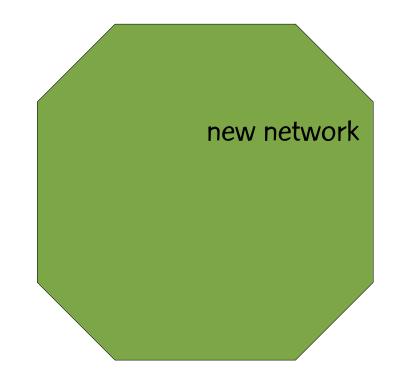


Network traffic migration scheduling

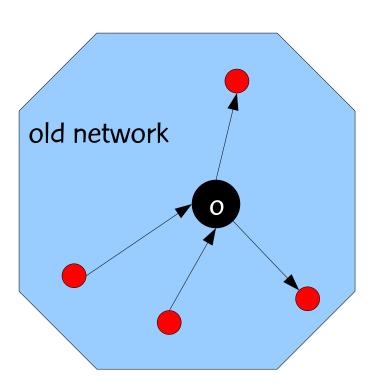
- Traffic from outdated telecommunications network is to be migrated to a new network.
 - e.g. phone traffic is to migrate from 4ESS switchbased network to IP router-based network.
- Nodes in old network are decommissioned, one at a time, and all traffic originating or terminating at the node is moved to a specific node in the new network.

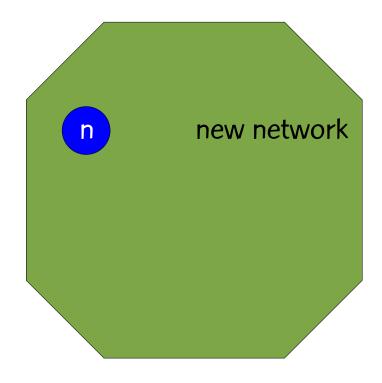




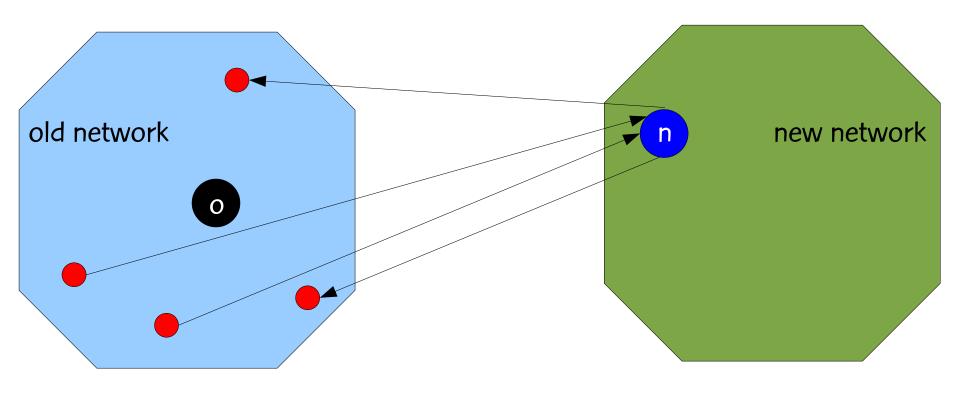




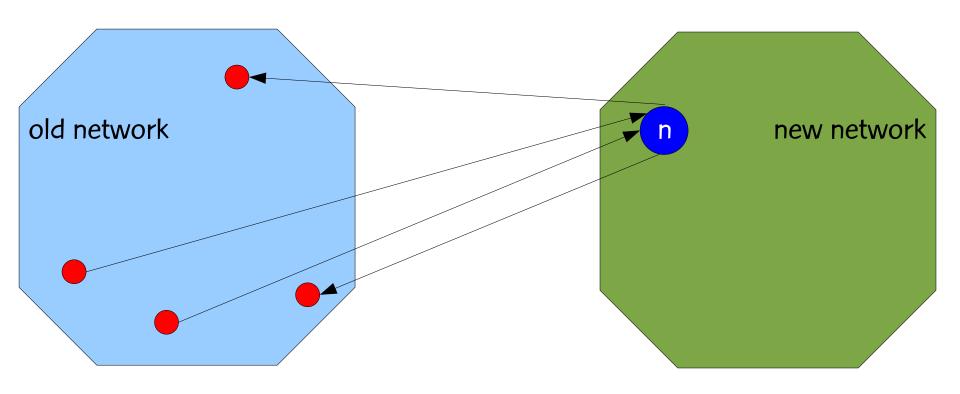






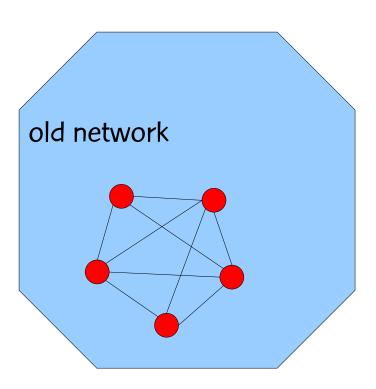




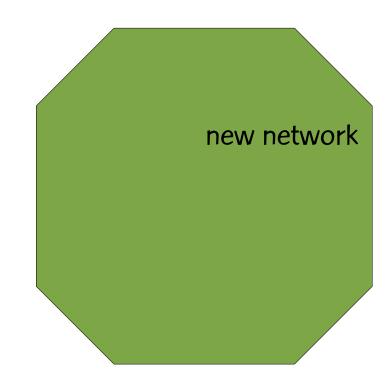




After partial decommissioning of nodes

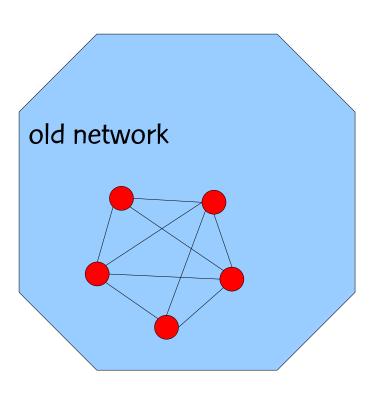


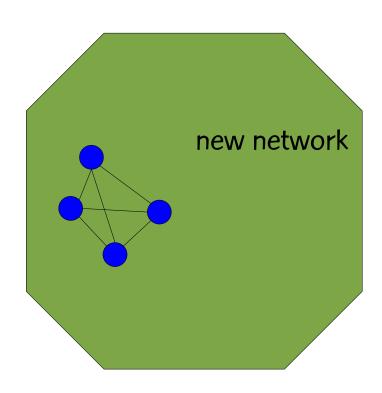






After partial decommissioning of nodes

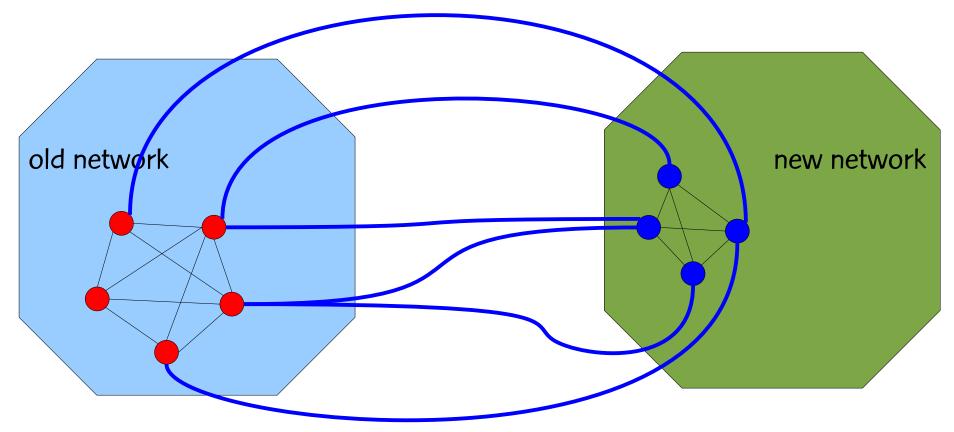




traffic in new network

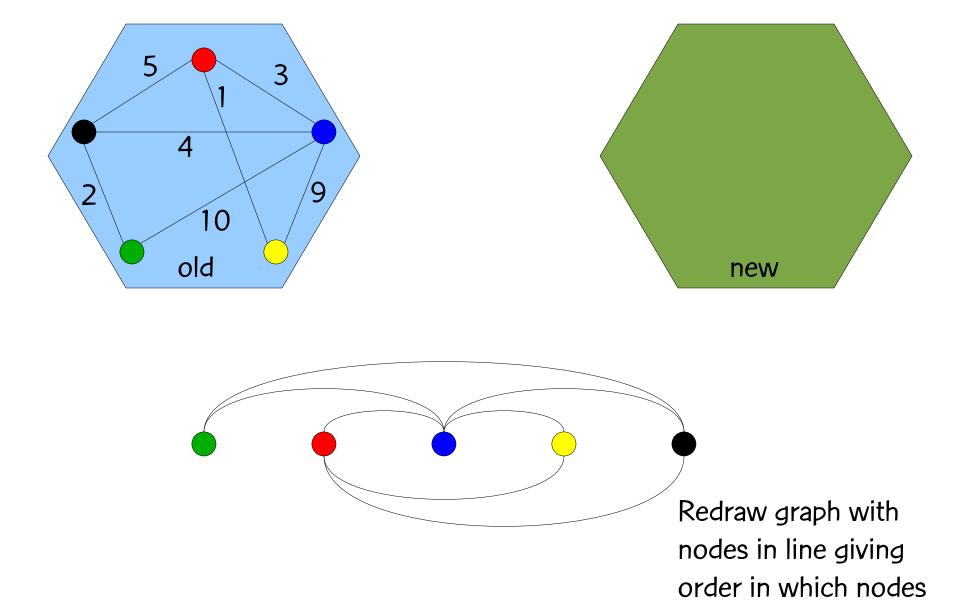


After partial decommissioning of nodes

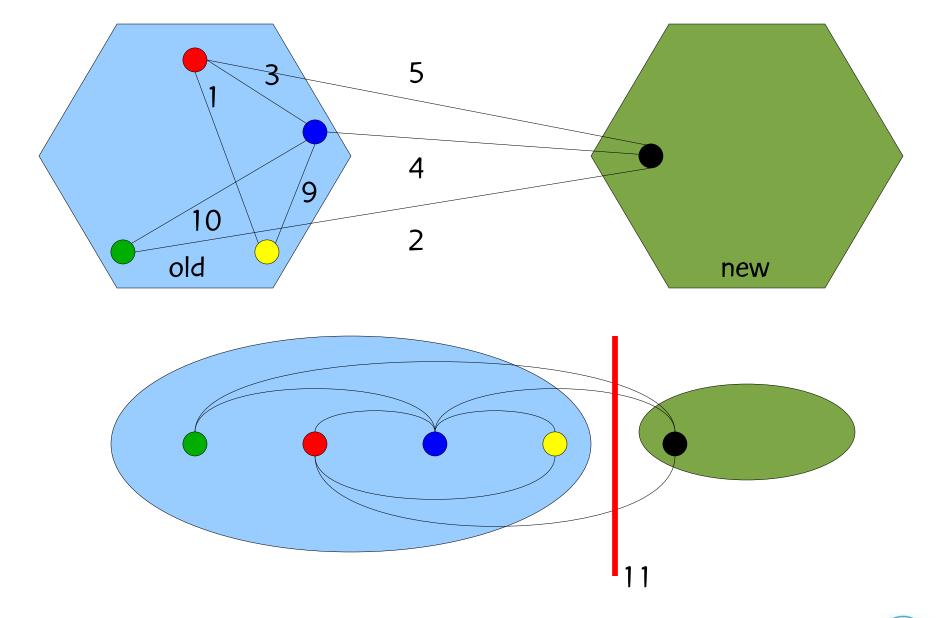


traffic between networks

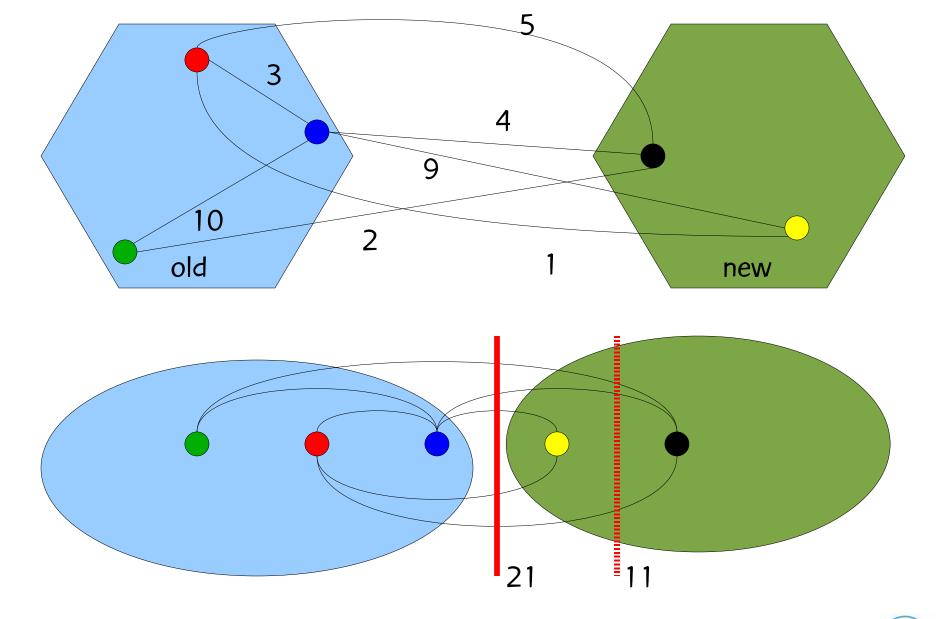




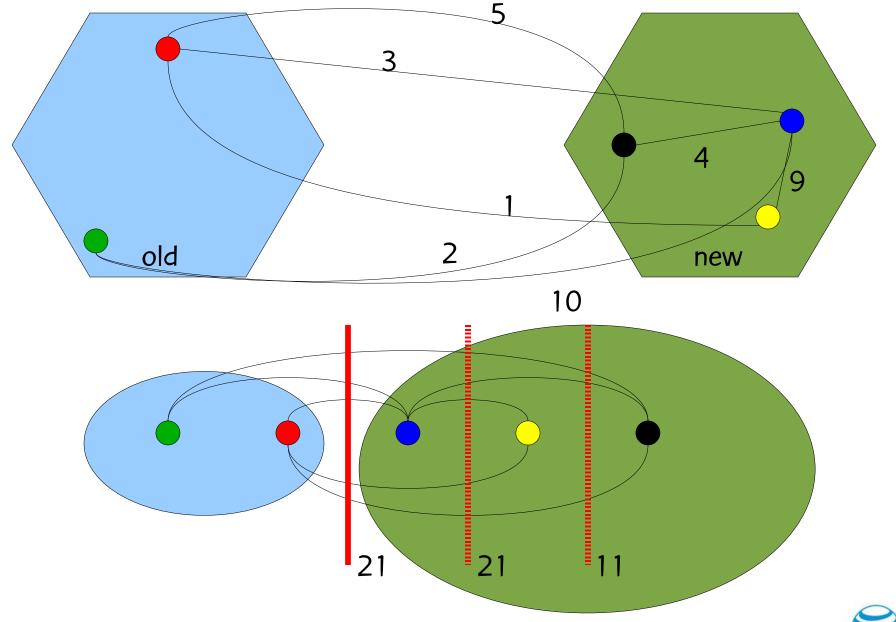
are migrated.

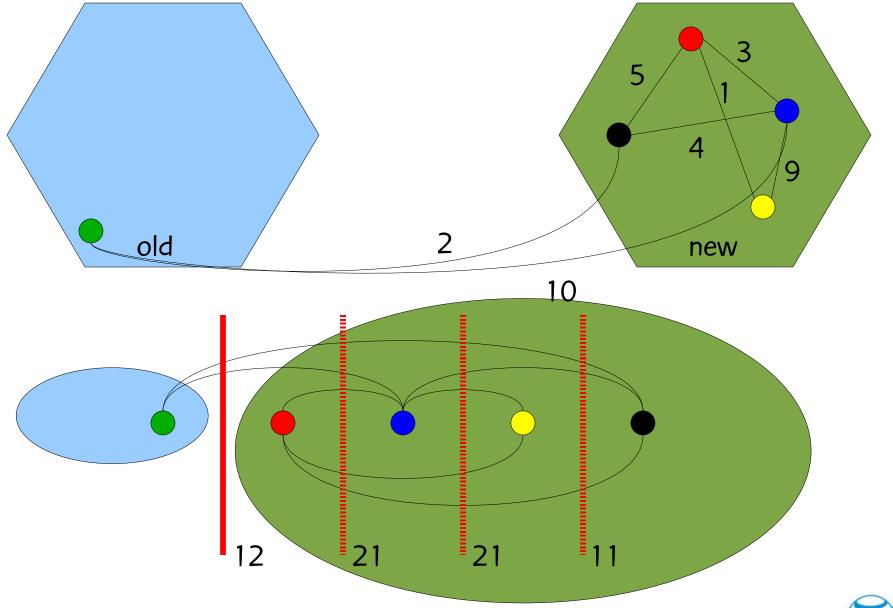


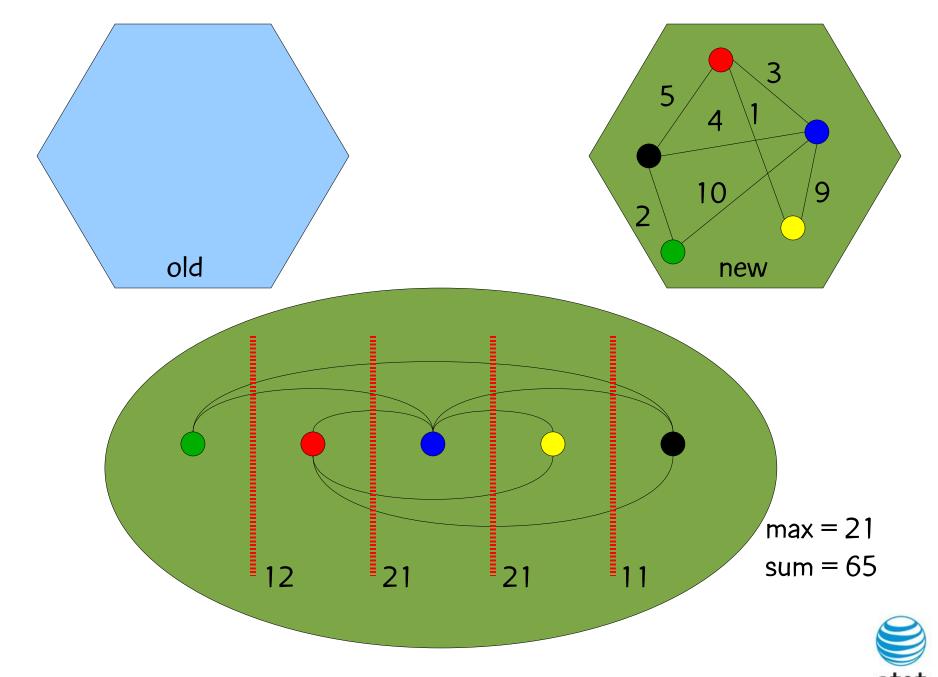


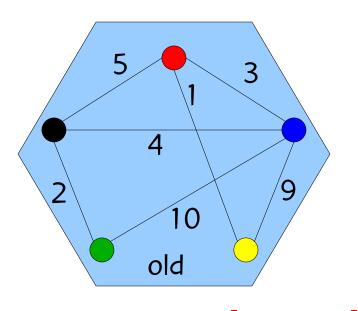




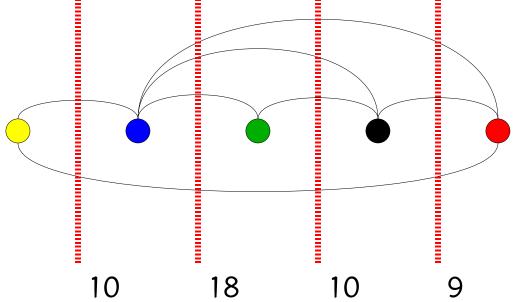








Consider another ordering.

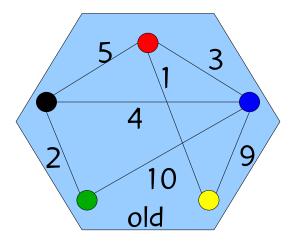


$$max = 18 < 21$$

$$sum = 47 < 65$$

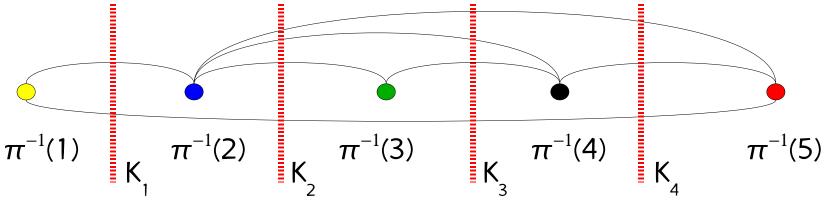


Given an edge-weighted graph G = (V,E,w), where node set V is the set of switches (routers), edge set E is the set of links between switches (routers), and w is the traffic volume on the links.



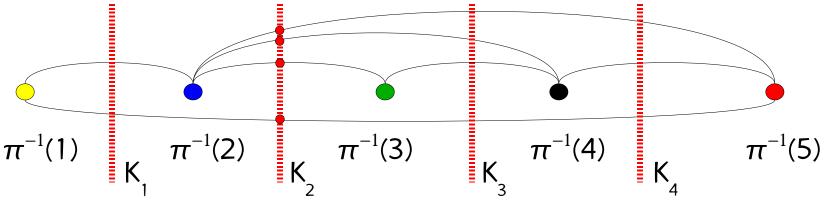


- Let $\pi: V \to \{1,...,n = |V|\}$ be an ordering of the switches.
- For $1 \le i < n$, let cut K_i between nodes $\pi^{-1}(i)$ and $\pi^{-1}(i+1)$ be the sum of the weights of all links with one endpoint in $\pi^{-1}(j)$ and the other in $\pi^{-1}(k)$, for all $j \le i$ and all k > i.





- Let $\pi: V \to \{1,...,n = |V|\}$ be an ordering of the switches.
- For $1 \le i < n$, let cut K_i between nodes $\pi^{-1}(i)$ and $\pi^{-1}(i+1)$ be the sum of the weights of all links with one endpoint in $\pi^{-1}(j)$ and the other in $\pi^{-1}(k)$, for all $j \le i$ and all k > i.





Two measures of solution quality we want to optimize (minimize).

The value K_{max} of the largest cut is the max-cut,

i.e.,
$$K_{max} = max \{K_{1}, ..., K_{n-1}\}.$$

The value K is the cut sum,

i.e.,
$$K_{sum} = K_1 + \cdots + K_{n-1}$$
.



- This is an instance of batch scheduling of multigrouped units:
 - each switch is a unit
 - each trunk $e \in E$ defines a group g_e
 - _ group g penalty is traffic w on trunk e
 - number of periods is |V| (number of switches)
 - one switch is scheduled per period



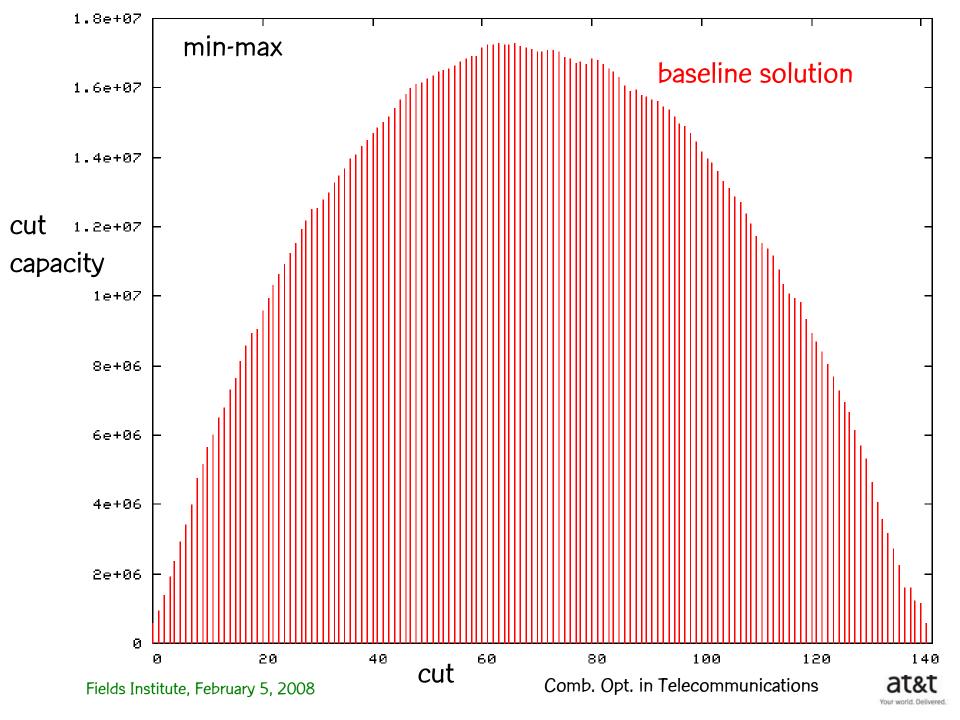
Scheduling 4ESS deloading process

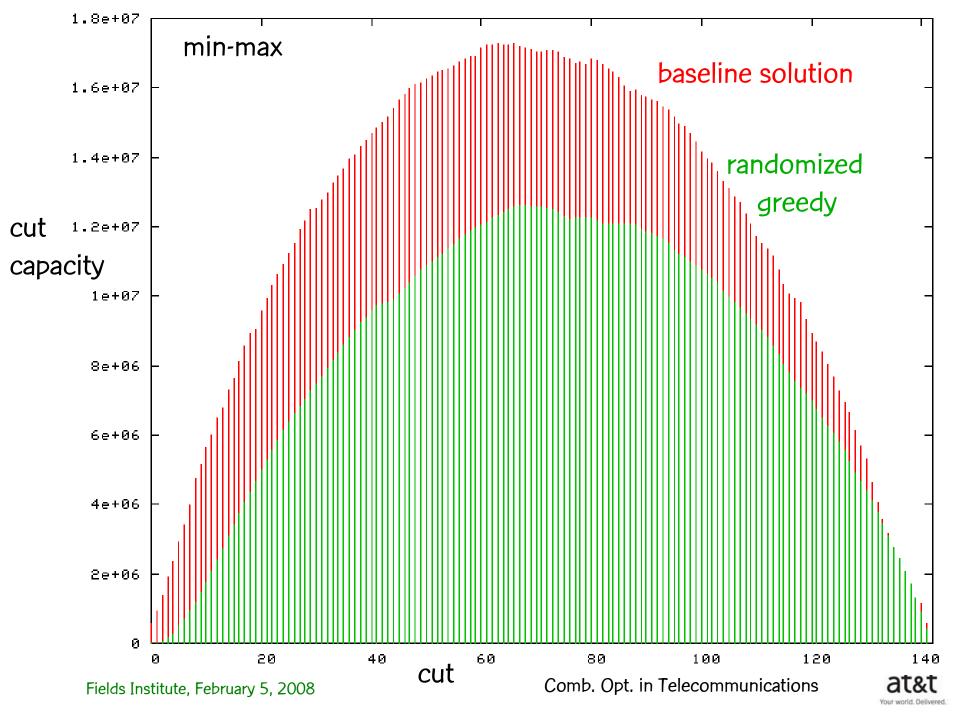
- Legacy AT&T phone network had 140 4ESS switches (nodes) and 9730 links: 100% edge density.
- 4ESS switches were to be "deloaded" and traffic moved to new IP network.
- One 4ESS switch is "deloaded" at each time period.

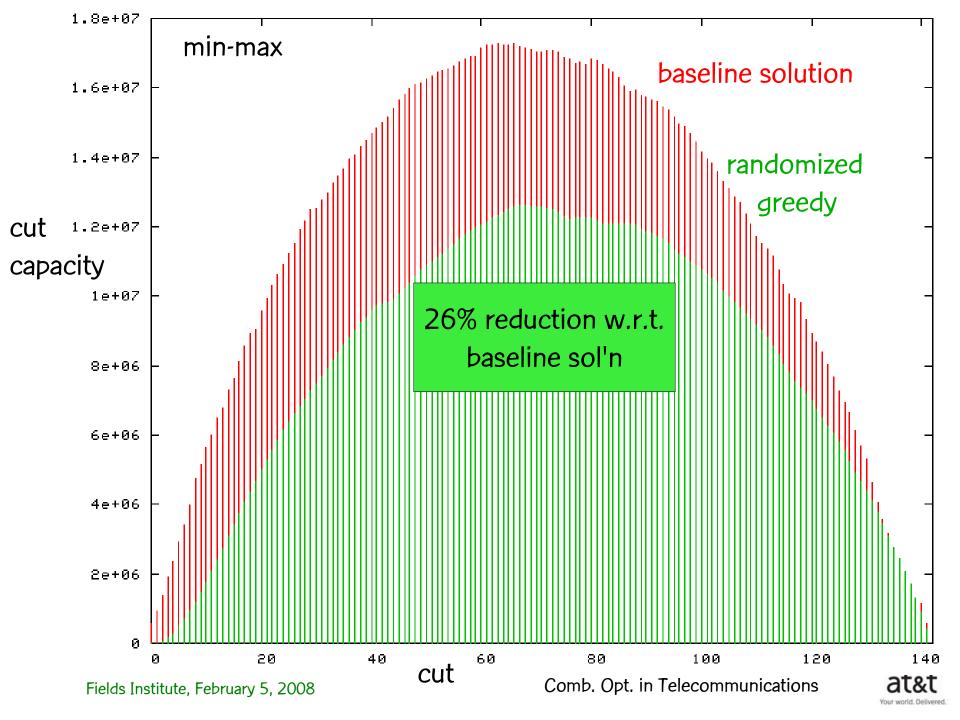


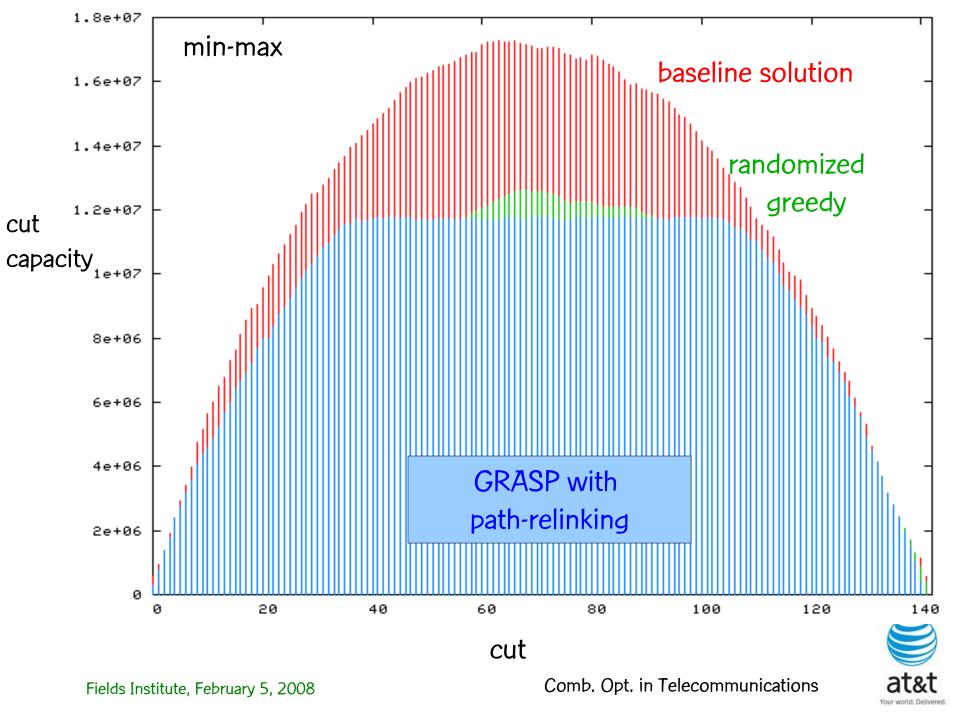
Scheduling 4ESS deloading process

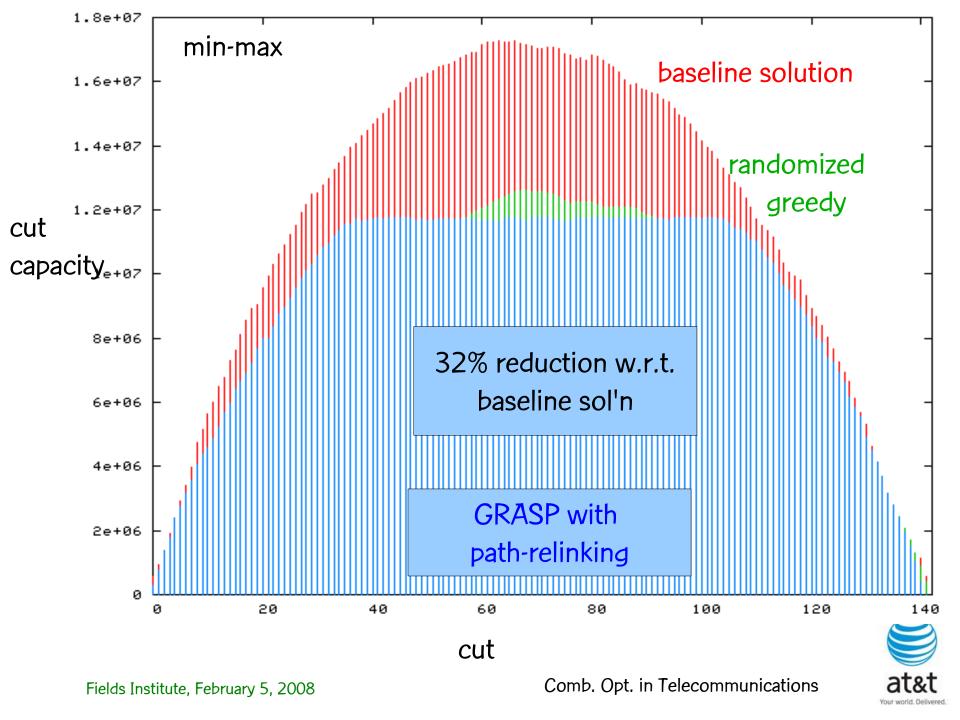
- With colleagues at AT&T, we built a web-based tool to simulate the deloading process.
- The tool estimates traffic before and after a switch is deloaded.
- Being optimizers, we asked:
 - What is the best ordering for the 4ESS deloading process?
 - We want to minimize the amount of capacity that will need to be built to accomplish the deloading.











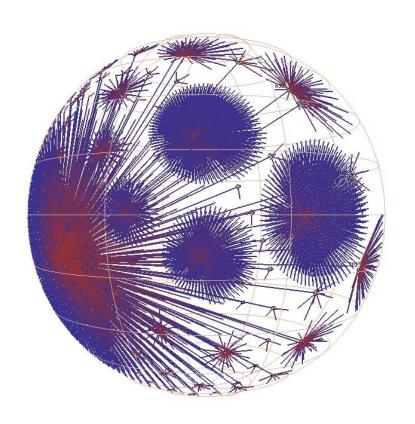
 D.V. Andrade and M.G.C.R., "GRASP with pathrelinking for network migration scheduling," Proceedings of International Network Optimization Conference (INOC 2007), Spa, Belgium, 2007.



Routing in Internet Protocol (IP) Networks

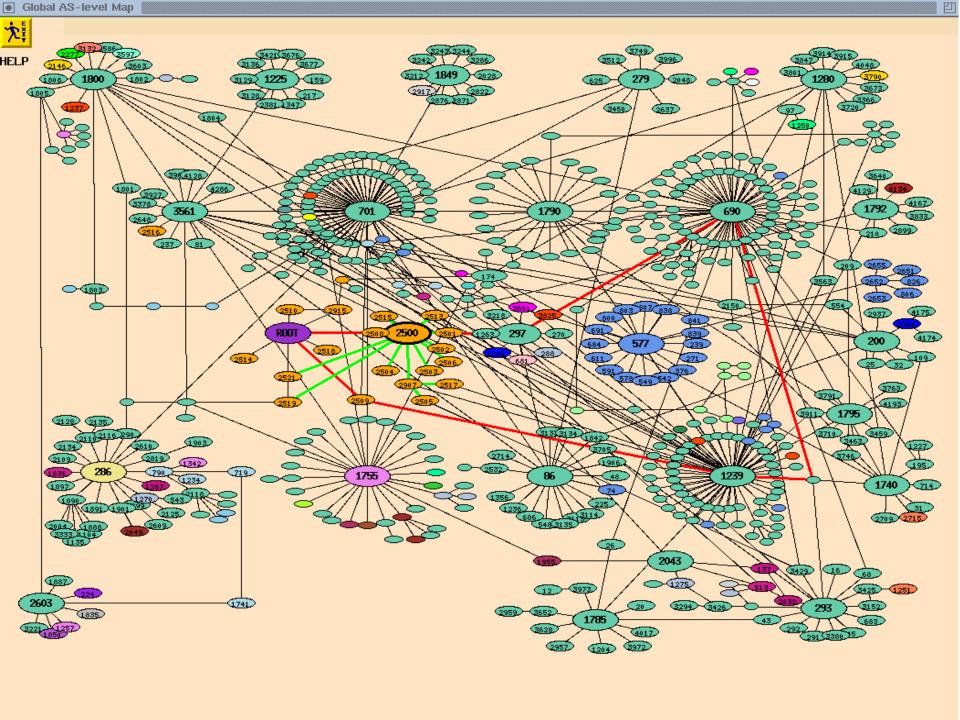


The Internet



- The Internet is composed of many (inter-connected) autonomous systems (AS).
- An AS is a network
 controlled by a single
 entity, e.g. ISP,
 university, corporation,
 country, ...

Comb. Opt. in Telecommunications



- A packet is sent from a origination router S to a destination router T.
- S and T may be in
 - same AS:
 - different ASes:



- A packet is sent from a origination router S to a destination router T.
- S and T may be in
 - same AS: Interior Gateway Protocol (IGP) routing
 - different ASes:

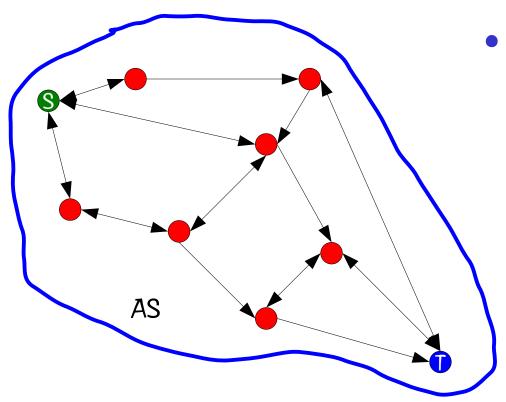


- A packet is sent from a origination router S to a destination router T.
- S and T may be in
 - same AS: Interior Gateway Protocol (IGP) routing
 - different ASes: Border Gateway Protocol (BGP) routing

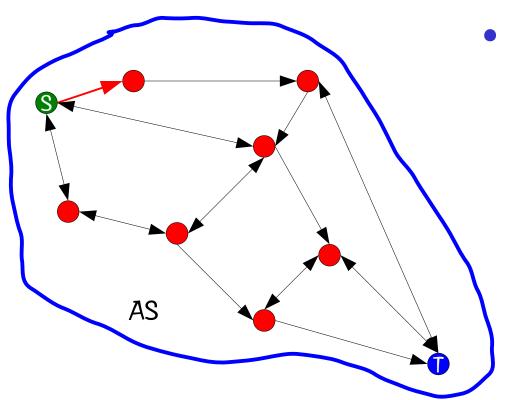


- A packet is sent from a origination router S to a destination router T.
- S and T may be in
 - same AS: Interior Gateway Protocol (IGP) routing
 - different ASes: Border Gateway Protocol (BGP) routing

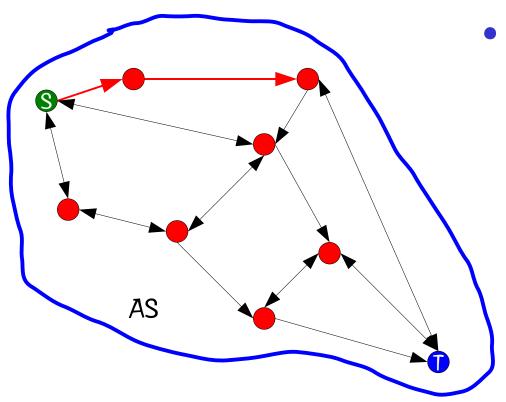




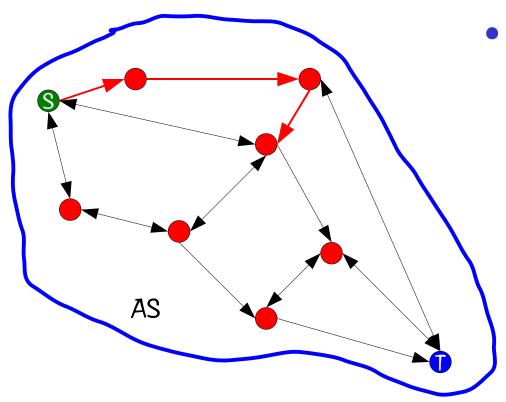




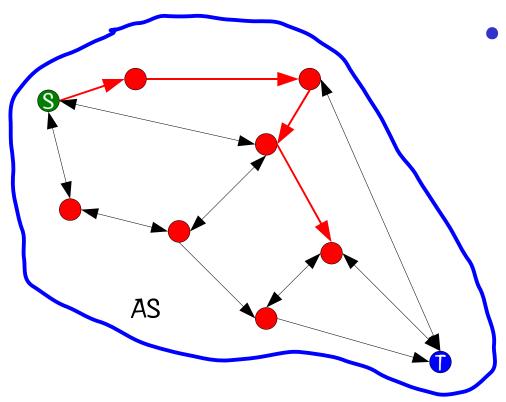




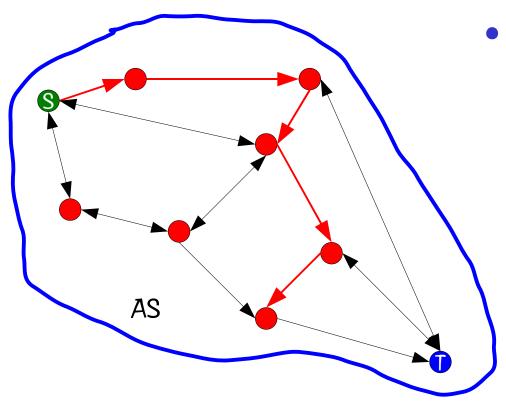




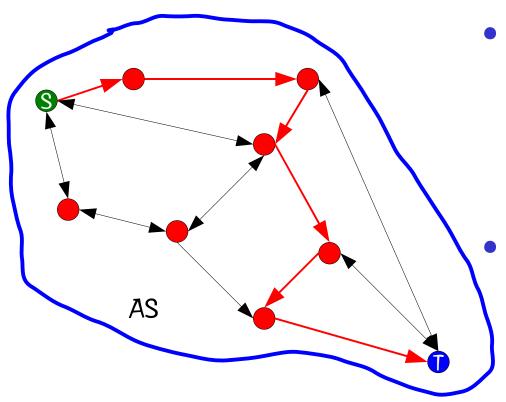












- IGP (interior gateway protocol) routing is concerned with routing within an AS.
- Routing decisions are made by AS operator.

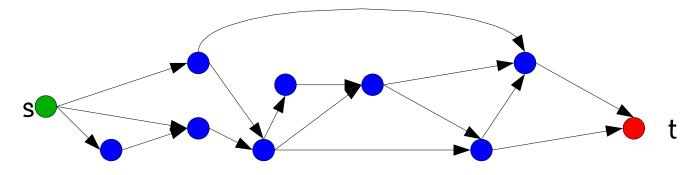


OSPF routing

• Given a network G = (N,A), where N is the set of routers and A is the set of links.

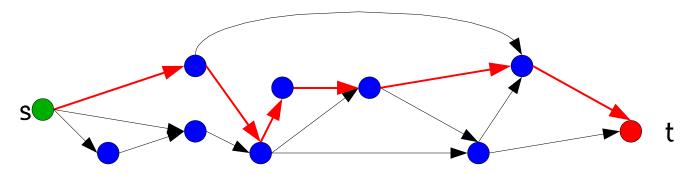


- Given a network G = (N,A), where N is the set of routers and A is the set of links.
- The OSPF (open shortest path first) routing protocol assumes each link a has a weight w(a) assigned to it so that a packet from a source router s to a destination router t is routed on a shortest weight path from s to t.



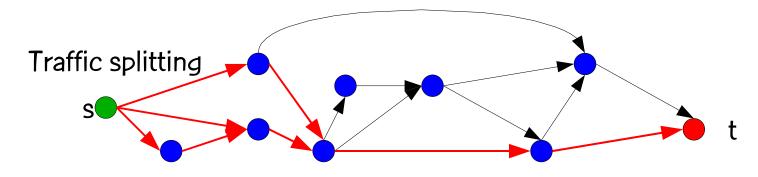


- Given a network G = (N,A), where N is the set of routers and A is the set of links.
- The OSPF (open shortest path first) routing protocol assumes each link a has a weight w(a) assigned to it so that a packet from a source router s to a destination router t is routed on a shortest weight path from s to t.



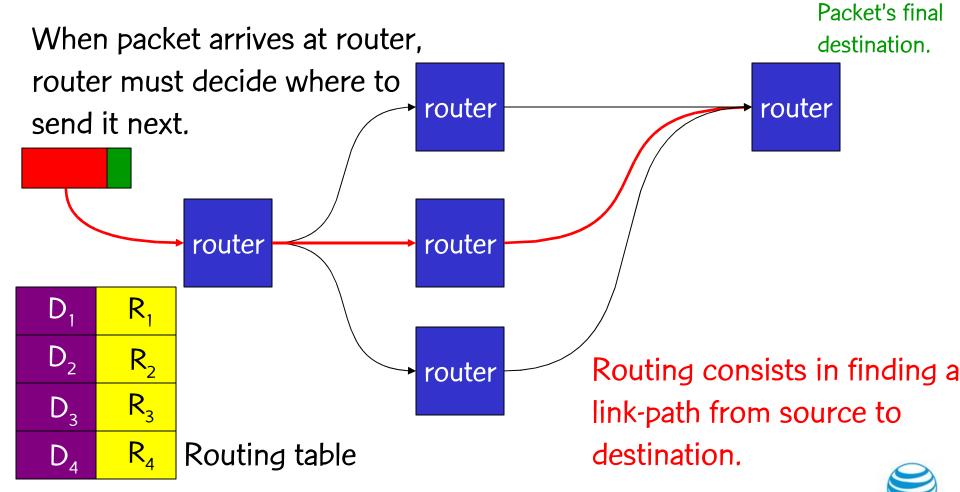


- Given a network G = (N,A), where N is the set of routers and A is the set of links.
- The OSPF (open shortest path first) routing protocol assumes each link a has a weight w(a) assigned to it so that a packet from a source router s to a destination router t is routed on a shortest weight path from s to t.



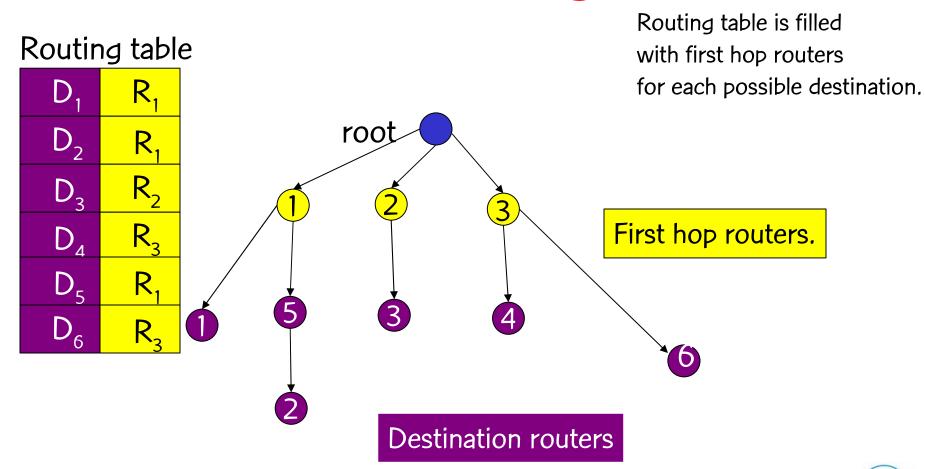


Packet routing

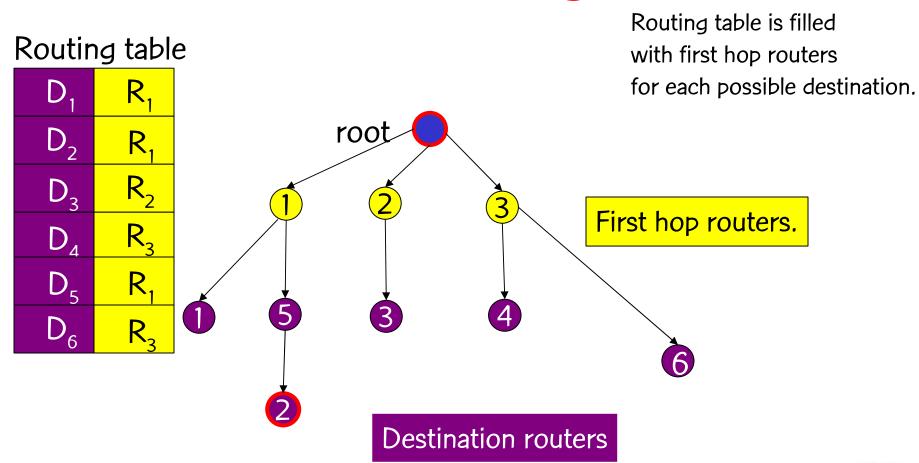


- Assign an integer weight $\in [1, w_{max}]$ to each link in AS. In general, $w_{max} = 65535 = 2^{16} 1$.
- Each router computes tree of shortest weight paths to all other routers in the AS, with itself as the root, using Dijkstra's algorithm.

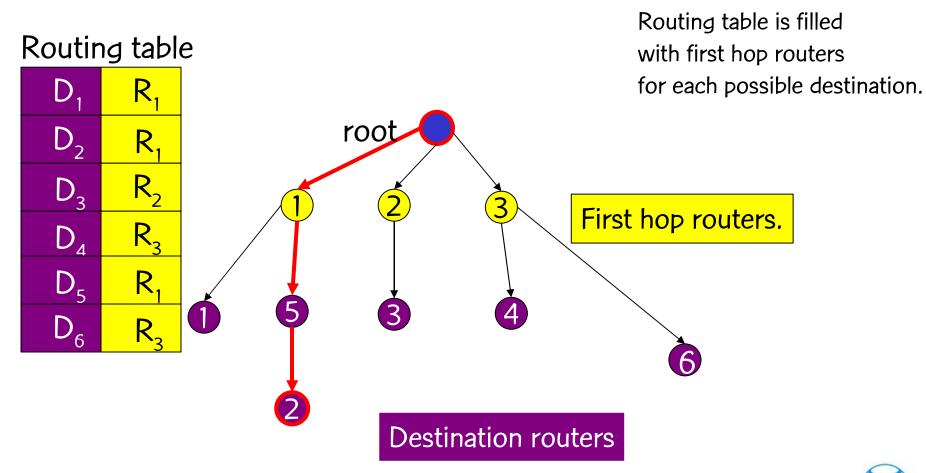




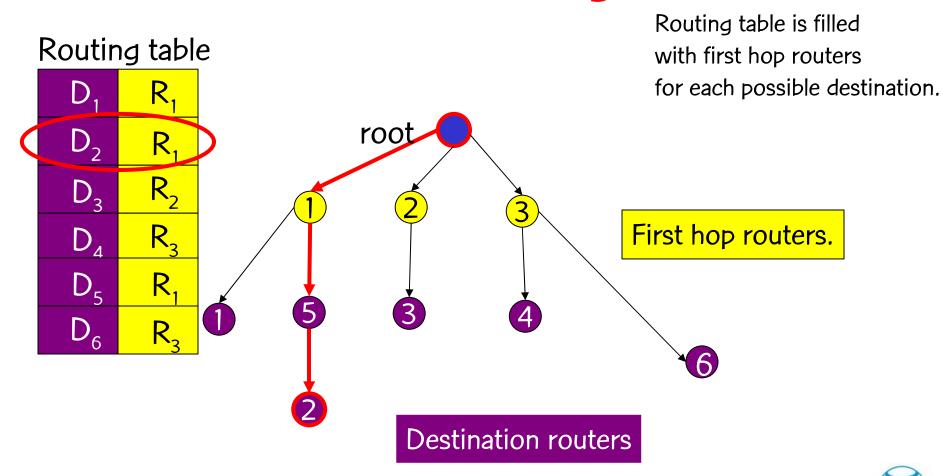




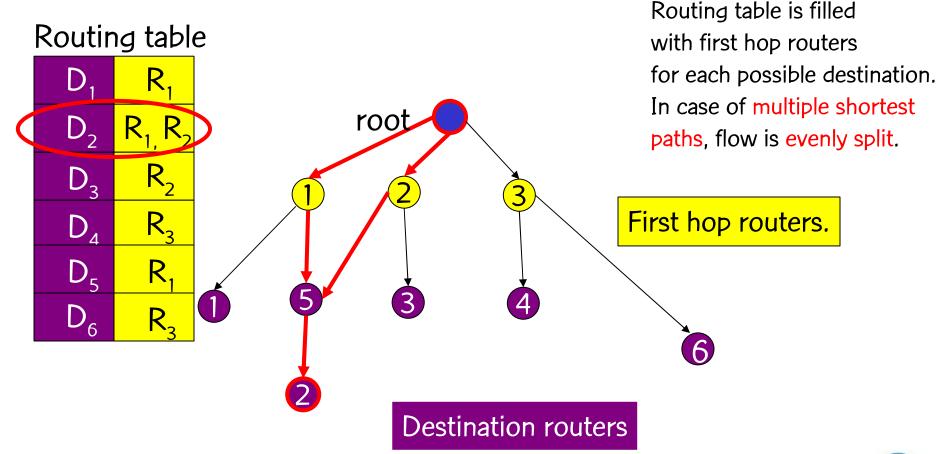














- By setting OSPF weights appropriately, one can do traffic engineering, i.e. route traffic so as to optimize some objective (e.g. minimize congestion, maximize throughput, etc.).
 - Some recent papers on this topic:
 - Fortz & Thorup (2000, 2004)
 - Ramakrishnan & Rodrigues (2001)
 - Sridharan, Guérin, & Diot (2002)
 - Fortz, Rexford, & Thorup (2002)
 - Ericsson, R., & Pardalos (2002)
 - Buriol, R., Ribeiro, & Thorup (2002, 2005)



- By setting OSPF weights appropriately, one can do traffic engineering, i.e. route traffic so as to optimize some objective (e.g. minimize congestion, maximize throughput, etc.).
- Some recent papers on this topic:
 - Fortz & Thorup (2000, 2004)
 - Ramakrishnan & Rodrigues (2001)
 - Sridharan, Guérin, & Diot (2002)
 - Fortz, Rexford, & Thorup (2002)
 - Ericsson, R., & Pardalos (2002)
 - Buriol, R., Ribeiro, & Thorup (2002, 2005)



- By setting OSPF weights appropriately, one can do traffic engineering, i.e. route traffic so as to optimize some objective (e.g. minimize congestion, maximize throughput, etc.).
- Some recent papers on this topic:
 - Fortz & Thorup (2000, 2004)
 - Ramakrishnan & Rodrigues (2001)
 - Sridharan, Guérin, & Diot (2002)
 - Fortz, Rexford, & Thorup (2002)
 - Ericsson, R., & Pardalos (2002)
 - Buriol, R., Ribeiro, & Thorup (2002, 2005)



OSPF weight setting

- OSPF weights are assigned by network operator.
 - CISCO assigns, by default, a weight proportional to the inverse of the link bandwidth (Inv Cap).
 - If all weights are unit, the weight of a path is the number of hops in the path.
- We propose evolutionary algorithms to find good OSPF weights.
 - Genetic algorithm
 - Memetic algorithm: Genetic algorithm with optimized crossover



Minimization of congestion

- Consider the directed capacitated network G = (N,A,c), where N are routers, A are links, and c_a is the capacity of link $a \in A$.
- We use the measure of Fortz & Thorup (2000) to compute congestion:

$$\Phi = \Phi_1(/_1) + \Phi_2(/_2) + \dots + \Phi_{|A|}(/_{|A|})$$

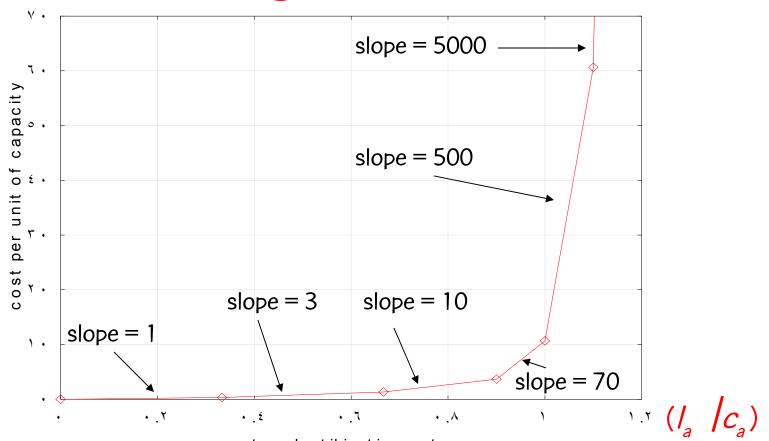
where l_a is the load on link $a \in A$,

 $\Phi_{a}(I_{a})$ is piecewise linear and convex,

$$\Phi_a(0) = 0$$
, for all $a \in A$.



Piecewise linear and convex $\Phi_a(I_a)$ link congestion measure



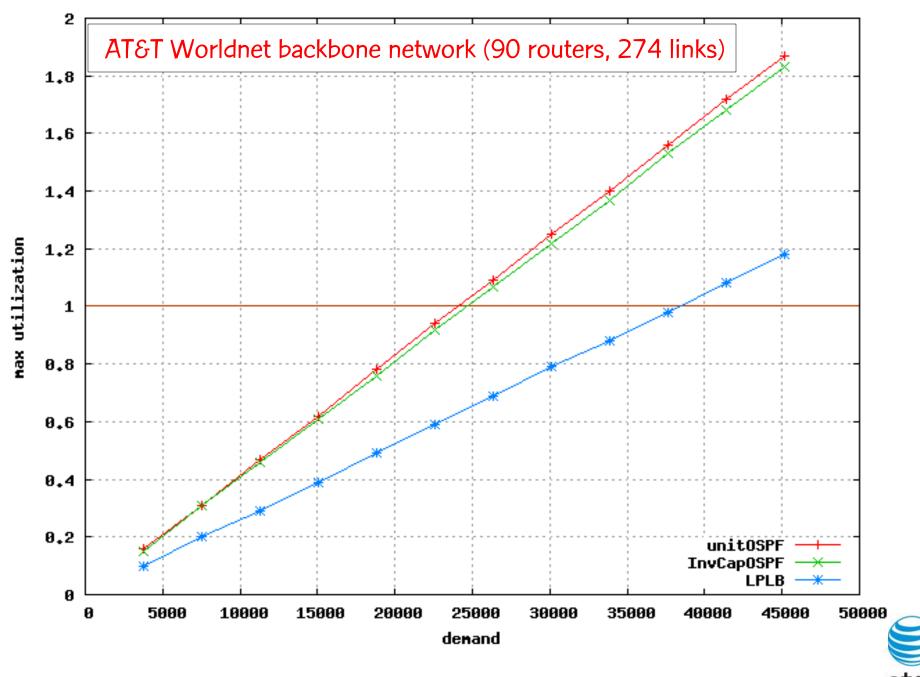
trunk util ization rate



OSPF weight setting problem

- Given a directed network G = (N, A) with link capacities $c_a \in A$ and demand matrix $D = (d_{s,t})$ specifying a demand to be sent from node s to node t:
 - Assign weights $w_a \in [1, w_{max}]$ to each link $a \in A$, such that the objective function Φ is minimized when demand is routed according to the OSPF protocol.





Genetic and hybrid genetic algorithms for OSPF weight setting problem

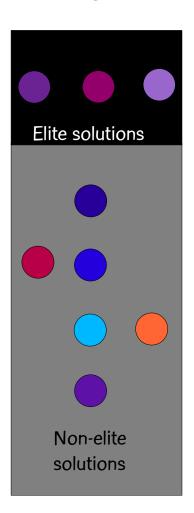
Genetic

M. Ericsson, M.G.C.R., & P.M. Pardalos, "A genetic algorithm for the weight setting problem in OSPF routing," J. of Combinatorial Optimization, vol. 6, pp. 299-333, 2002.

Hybrid genetic

L.S. Buriol, M.G.C.R., C.C. Ribeiro, & M. Thorup, "A hybrid genetic algorithm for the weight setting problem in OSPF/IS-IS routing," Networks, vol. 46, pp. 36-56, 2005.

- Introduced by Bean (1994) for sequencing problems.
- At the K-th generation, compute the cost of each solution and partition the solutions into two sets: elite solutions, non-elite solutions.
 Elite set should be smaller of the two sets and contain best solutions.

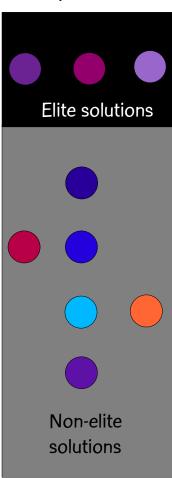




Population K

Population K+1

- Introduced by Bean (1994) for sequencing problems.
- Evolutionary dynamics

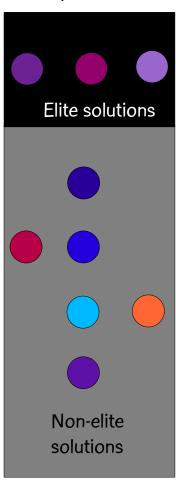


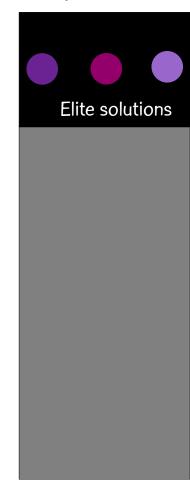


Population K

Population K+1

- Introduced by Bean (1994) for sequencing problems.
- Evolutionary dynamics
 - Copy elite solutions from population K to population K+1



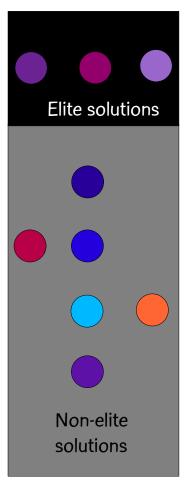


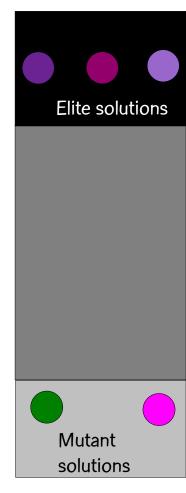


Population K

Population K+1

- Introduced by Bean (1994) for sequencing problems.
- Evolutionary dynamics
 - Copy elite solutions from population K to population K+1
 - Add R random solutions (mutants) to population K+1



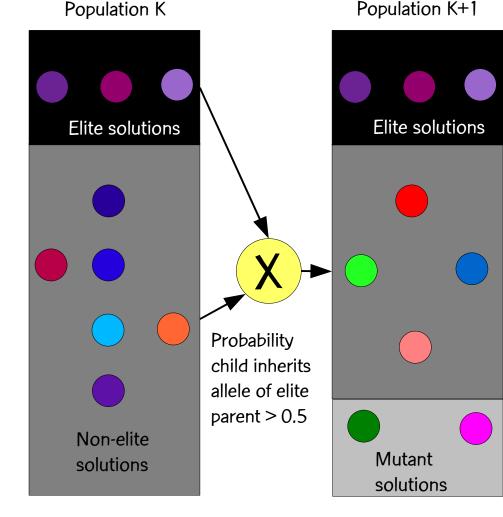




 Introduced by Bean (1994) for sequencing problems.

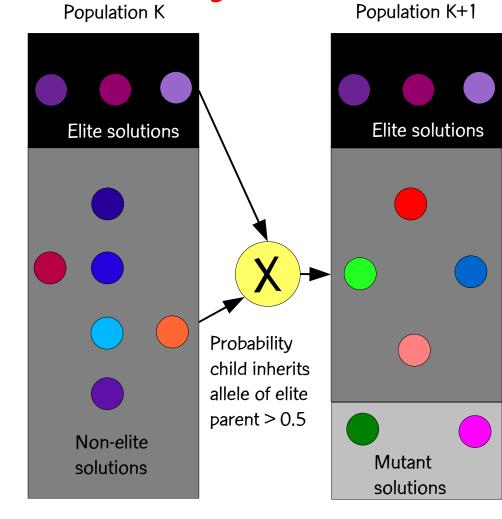
Evolutionary dynamics

- Copy elite solutions from population K to population K+1
- Add R random solutions
 (mutants) to population K+1
- While K+1-th population < P
 - Mate elite solution with non elite to produce child in population K+1. Mates are chosen at random.



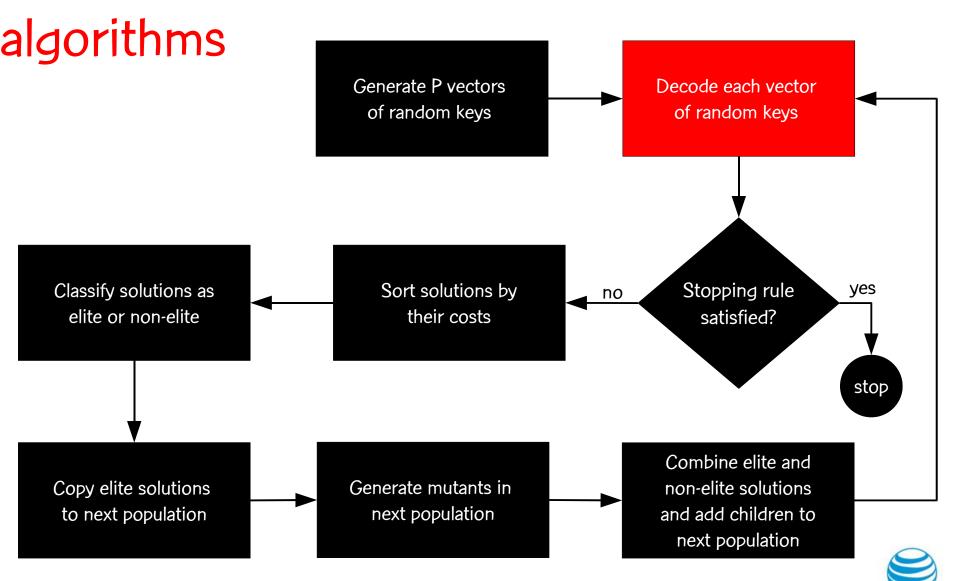


- Introduced by Bean (1994) for sequencing problems.
- In practice, good choices are:
 - Elite solutions are top10 to 20% of population
 - Mutants are 5 to 15% of population
 - Probability child inherits allele of elite parent is 60 to 80%

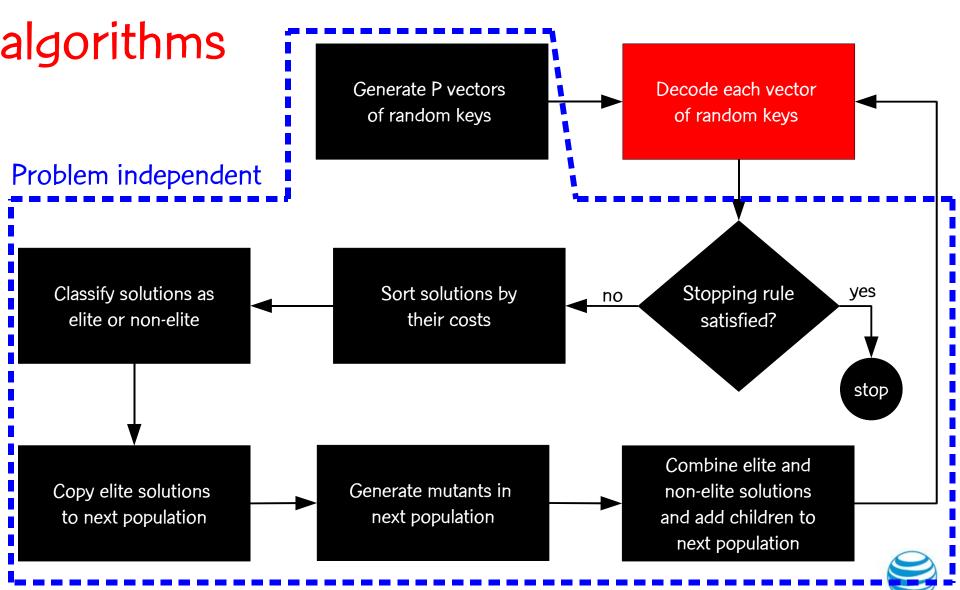




Framework for random-key genetic

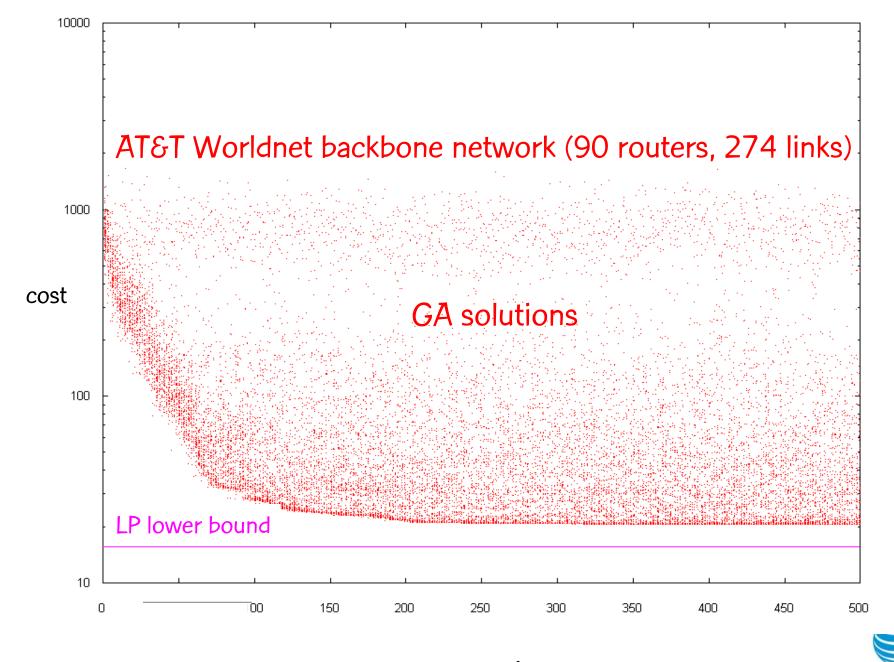


Framework for random-key genetic

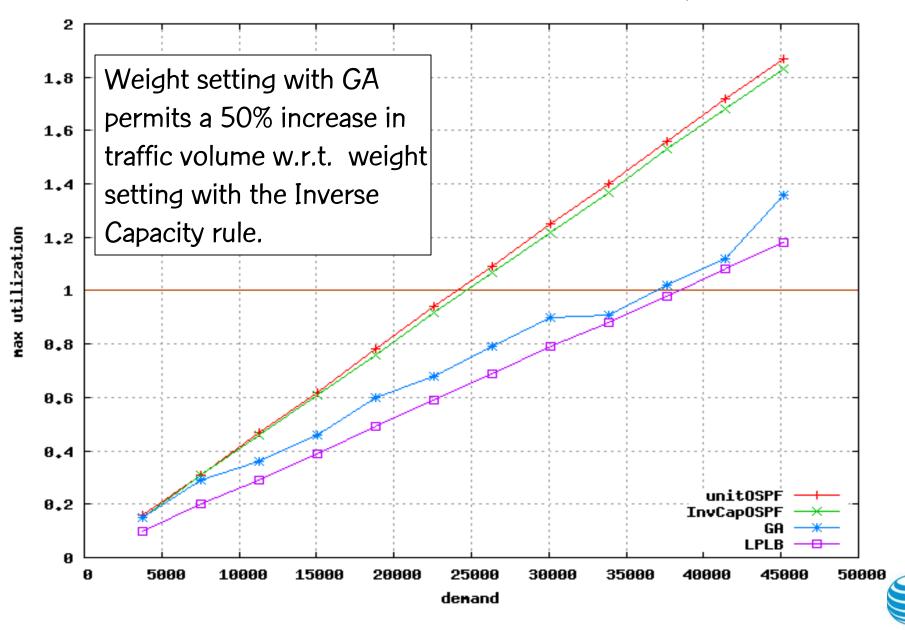


Framework for random-key genetic Problem dependent algorithms Generate P vectors Decode each vector of random keys of random keys Problem independent Stopping rule Classify solutions as Sort solutions by yes elite or non-elite their costs satisfied? stop Combine elite and Generate mutants in Copy elite solutions non-elite solutions to next population next population and add children to

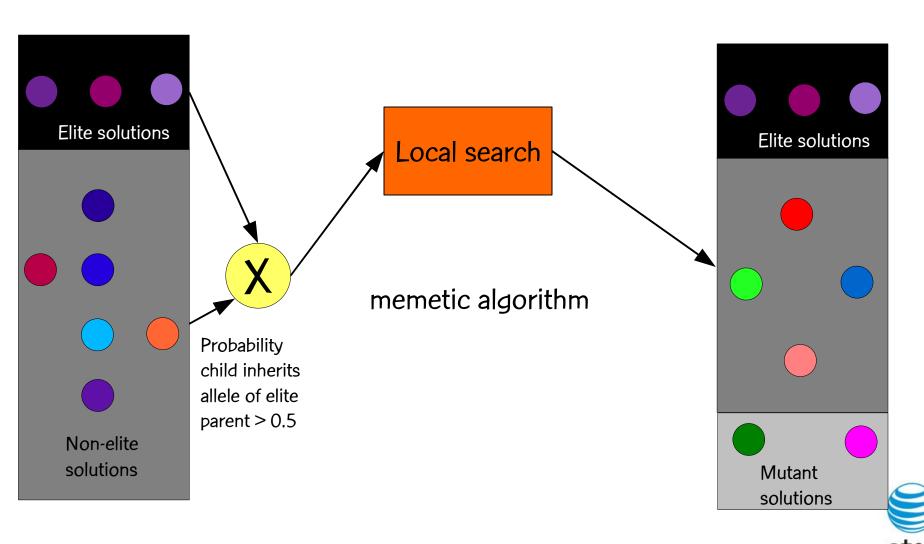
next population



AT&T Worldnet backbone network (90 routers, 274 links)



Optimized crossover = crossover + local search

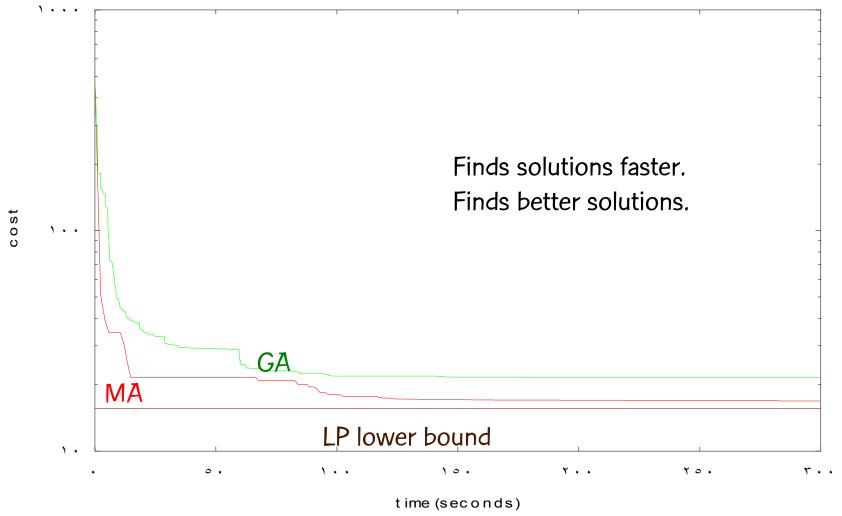


Fast local search

- Let A^* be the set of five arcs $a \in A$ having largest Φ_a values.
- Scan arcs $a \in A^*$ from largest to smallest Φ_a :
 - Increase arc weight, one unit at a time, in the range $\left[w_a, w_a + \left((w_{max} w_a)/4\right)\right]$
 - If total cost Φ is reduced, restart local search.



Memetic algorithm (MA) improves over pure genetic algorithm in two ways:



Survivable IP network design



Survivable IP network design

Buriol, R., & Thorup (Networks, 2007)

Given

- directed graph G = (N,A), where
 N is the set of routers, A is the
 set of potential arcs where
 capacity can be installed,
- a demand matrix D that for each pair (s,t) ∈ N×N, specifies the demand D(s,t) between s and t,
- a cost K(a) to lay fiber on arc a
- a capacity increment C for the fiber.

Determine

- OSPF weight w(a) to assign to each arc a ∈ A,
- which arcs should be used to deploy fiber and how many units (multiplicities) M(a) of capacity C should be installed on each arc a ∈ A,
- such that all the demand can be OSPF routed on the network even when any single arc fails.
- Min total design cost = $\sum_{a \in A} M(a) \times K(a)$.

Survivable IP network design

Chromosome:

 A vector X of N random keys, where N is the number of links. The i-th random key corresponds to the i-th link weight.

• Decoder:

- For i = 1,N: set $w(i) = ceil (X(i) \times w_{max})$
- For each failure mode: route demand according to OSPF and for each link i∈ A determine load on link i.
- For each link i∈ A, compute multiplicity M(i) needed to accommodate maximum load over all failure modes.

- Network design cost = $\sum_{i \in A} M(i) \times K(i)$.



iterate

Survivable composite link IP network design

Andrade, Buriol, R., & Thorup (INFORMS Telecom. Conf., 2006)

- Given a load L(a) on arc a, we can compose several different link types that sum up to the needed capacity c(a) ≥ L(a):
 - $-c(a) = \sum_{t \text{ used in arc a}} M(t,a) \times \gamma(t),$ where
 - M(t,a) is the multiplicity of link type $t \in \{1, 2, ..., T\}$ on arc a
 - γ (t) is the capacity of link type t: { γ (1), γ (2), ..., γ (T)} such that γ (i) < γ (i+1)

Assumptions

- Prices / unit length = $\{p(1), p(2), ..., p(T)\}$: p(i) < p(i+1)
- $[p(T)/\gamma(T)] < [p(T-1)/\gamma(T-1)] < \cdots < [p(1)/\gamma(1)]$: economies of scale
- $-\gamma(i) = \alpha \times \gamma(i-1)$, for $\alpha \in \mathbb{N}$, $\alpha > 1$, e.g.
 - $\gamma(OC192) = 4 \times \gamma(OC48)$
 - $\gamma(OC48) = 4 \times \gamma(OC12)$
 - $\gamma(OC12) = 4 \times \gamma(OC3)$



Survivable composite link IP network design

Chromosome:

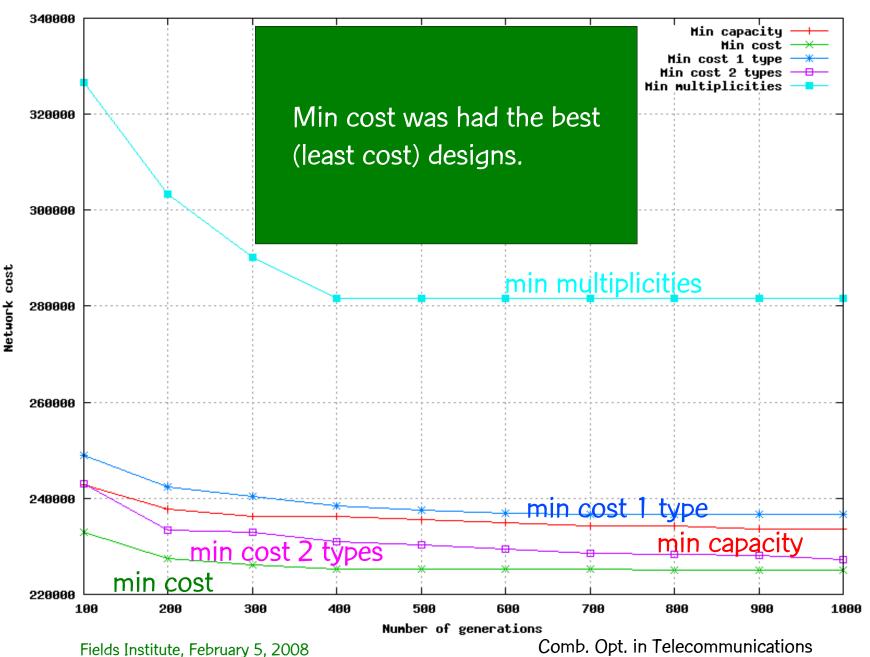
 A vector X of N random keys, where N is the number of links. The i-th random key corresponds to the i-th link weight.

Decoder:

- For i = 1,N: set $w(i) = ceil (X(i) \times w_{max})$
- For each failure mode: route demand according to OSPF and for each arc i∈ A determine the load on arc i.
- For each arc i∈ A, determine the multiplicity M(t,i) for each link
 type t using the maximum load for that arc over all failure modes.
- Network design cost = $\sum_{i \in A} \sum_{t \text{ used in arc } i} M(t,i) \times p(t)$

iterate







IP network design with OSPF routing

Simple link design

L.S. Buriol, M.G.C.R., and M. Thorup, "Survivable IP network design with OSPF routing," Networks, vol. 49, pp. 51-64, 2007.

Composite link design

D.V. Andrade, L.S. Buriol, M.G.C.R., and M. Thorup, "Survivable composite-link IP network design with OSPF routing," Proceedings of The Eighth INFORMS Telecommunications Conference, Dallas, Texas, April 2006.

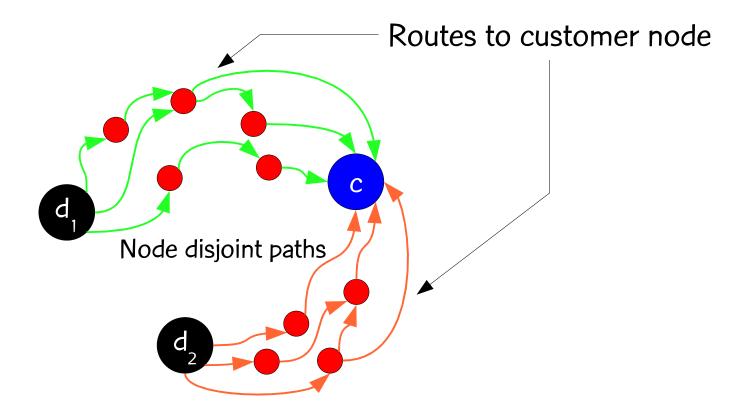




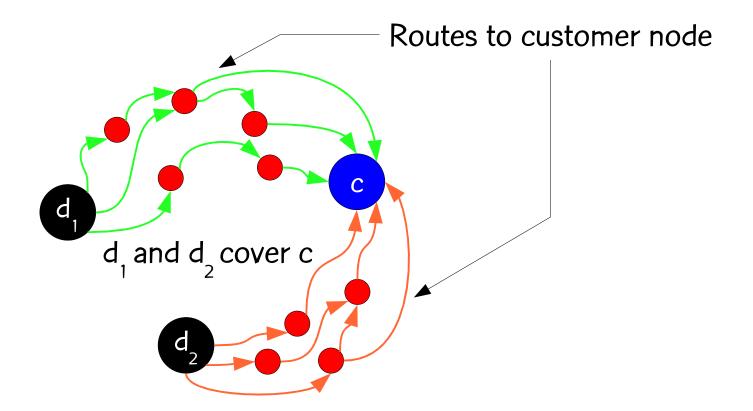
- Application to location of IPTV data centers.
- L. Breslau, I. Diakonikolas, N. Duffield, Y. Gu, M. Hajiaghayi, D.S. Johnson, H, Karloff, M.G.C.R.,
 S. Sen, and D. Towsley, "Optimal Node Placement for Path Disjoint Network Monitoring," AT&T Labs Research Technical Report TD-7945U7, November 18, 2007.



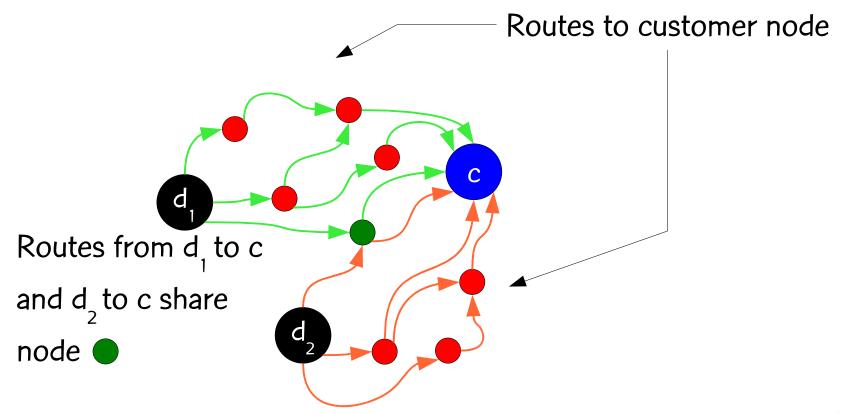
- Given a directed network G = (N,V), one or more paths between all pairs of nodes in N, a subset D of nodes called (potential) data nodes, a subset C of nodes called customer nodes, we wish to select the smallest number of data nodes nodes such that for each customer node c ∈ C, either:
 - There are at least two data nodes d_1 and $d_2 \in D$ such that all routes from d_1 to c are node disjoint with all routes from d_2 to c, or
 - Node c is one of the selected data nodes (c covers itself)



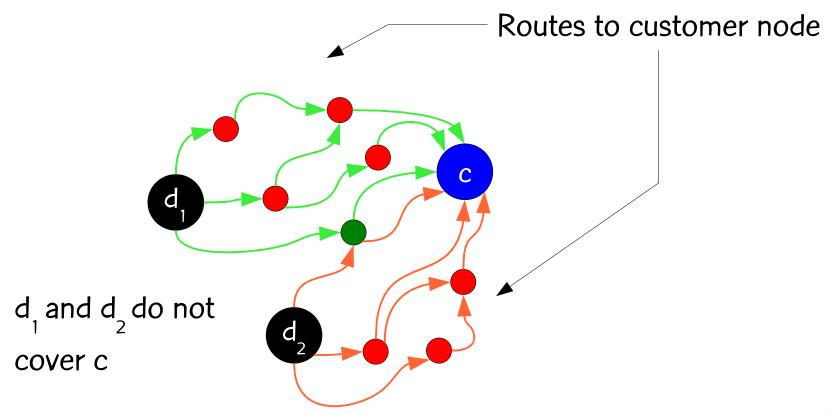














Chromosome:

A vector X of N random 0-1 values (random keys), where
 N is the number of data nodes. The i-th random key
 corresponds to the i-th data node.

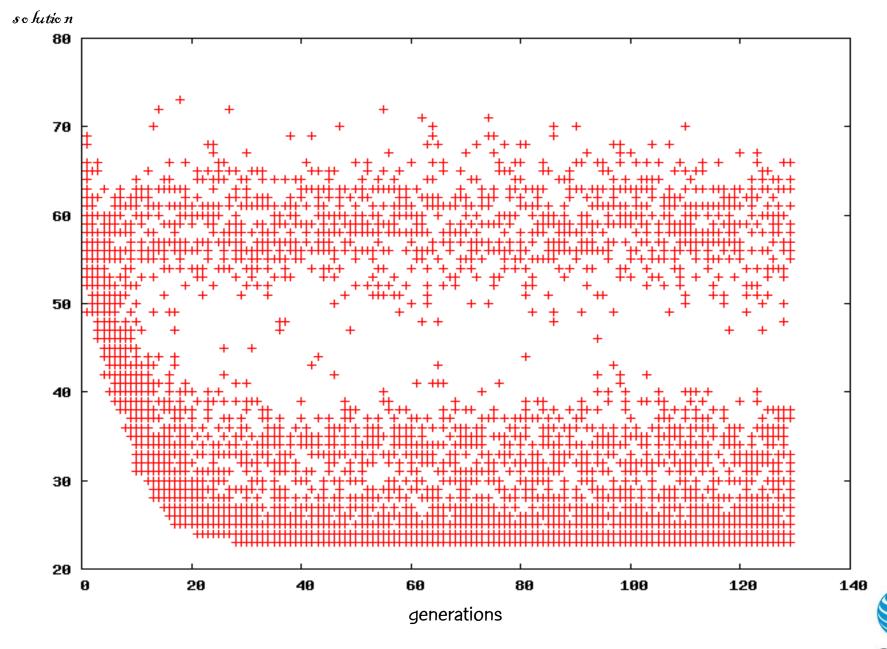
Decoder:

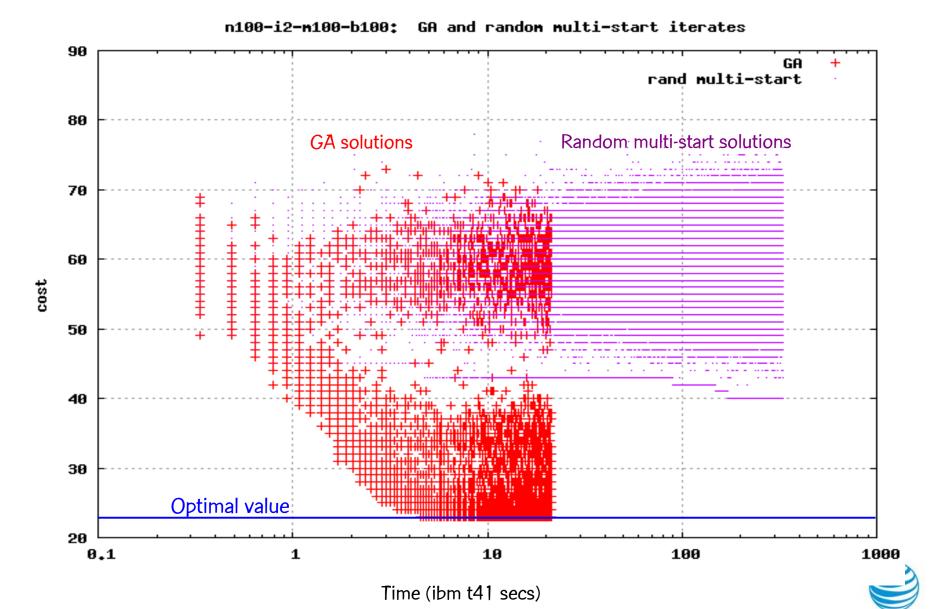
- For i = 1,N: if X(i) = 1, add i-th data node to solution
- If solution is feasible, i.e. all customer nodes are covered:
 STOP
- Else, apply greedy algorithm to cover uncovered customer nodes.



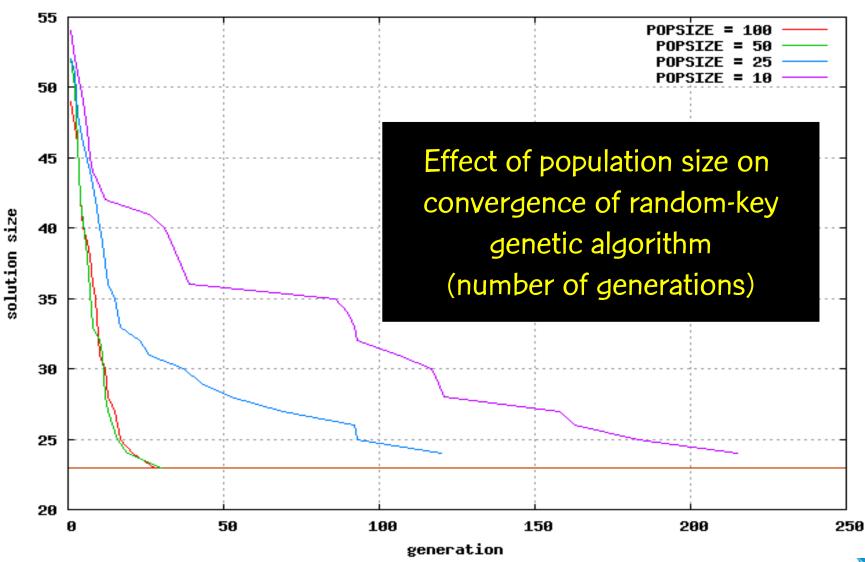
- Size of population: N (number of data nodes)
- Size of elite set: 15% of N
- Size of mutant set: 10% of N
- Biased coin probability: 70%
- Stop after N generations without improvement of best found solution





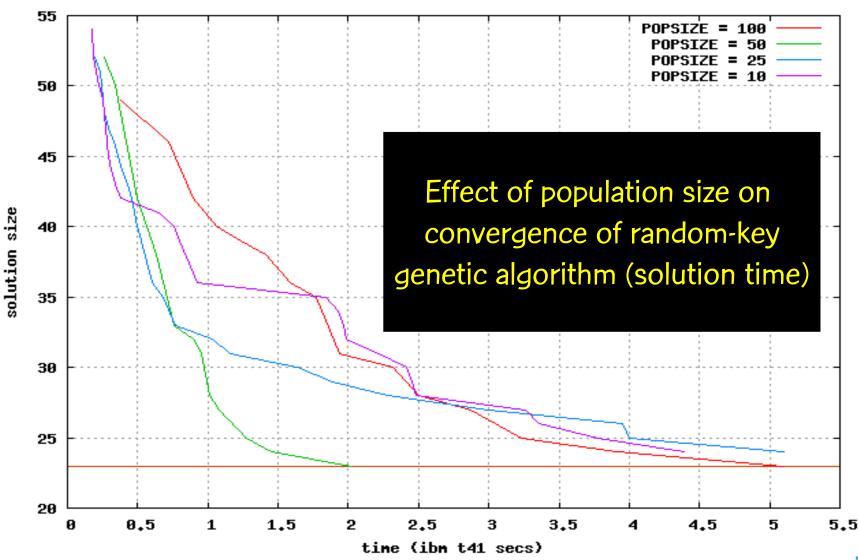


n100-i2-m100-b100.dat with POPSIZE = 100, 50, 25, 10

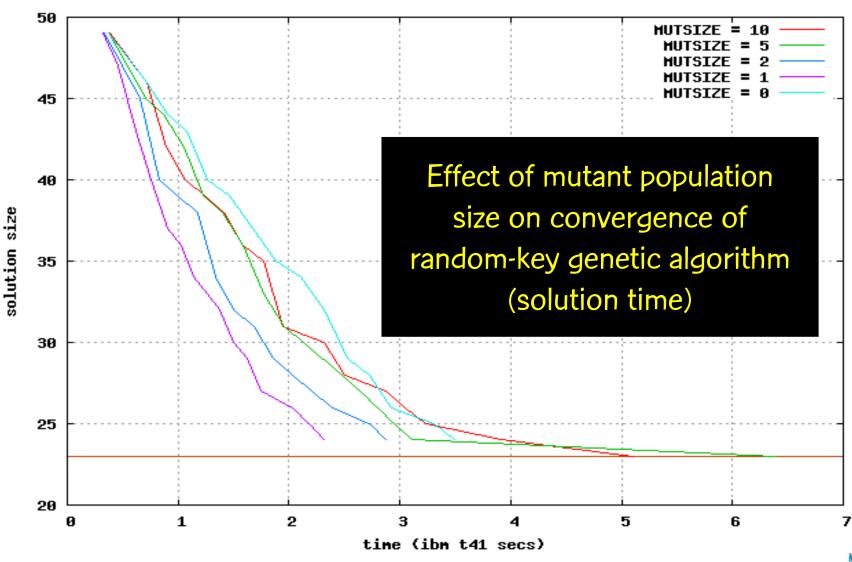


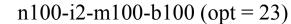
Comb. Opt. in Telecommunications

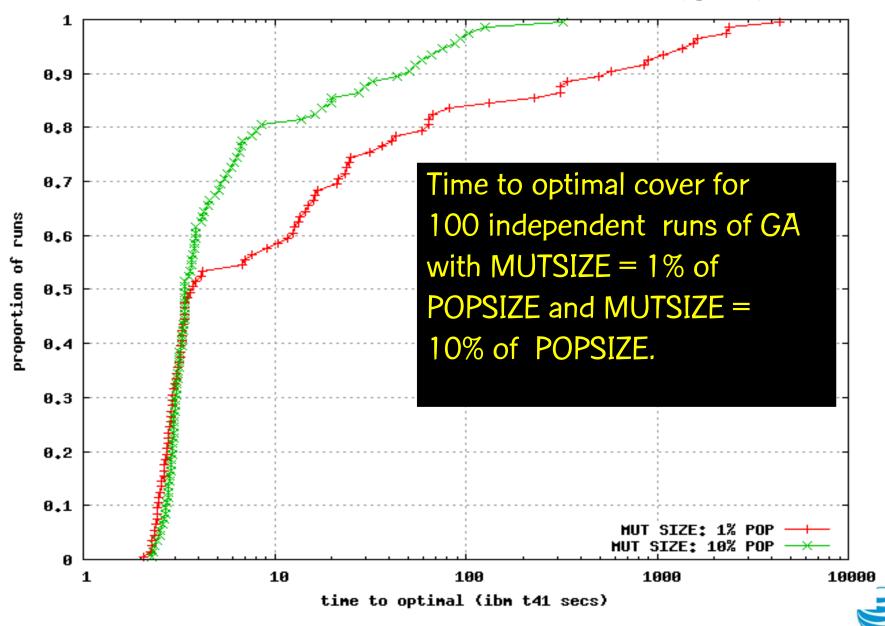




n100-i2-m100-b100.dat with MUTSIZE = 10, 5, 2, 1, 0







Experimental results

- 560 instances, with 25, 50, 100, 190, 220, 250, 300, and 558 nodes.
- 324 of these 560 were solved optimally with CPLEX. Running GA a single time, we found optimal solutions in 318 of these instances.
- Of the 236 that CPLEX could not solve, GA matched a lower bound in 166.
- In all, the GA found optimal solutions for 484 of the 560 instances (86.4%)



Experimental results

- The paper describes the double hitting set heuristic (HH)
 proposed by H. Karloff. This heuristic makes use of the
 OSPF paths and is very fast and effective.
- In 482 of the 560 instances (86.1%) the GA and HH found solutions with the same cost.
- In 68 instances (12.1%) GA found a better solution than HH.
- In 10 instances (2%) HH found a better solution than GA.
- In only 12 instances (2.1%) was the solution found by GA not minimal.

Concluding remarks



Concluding remarks

- We have seen just a few examples of combinatorial optimization problems that arise in telecommunications.
- The field is fertile ground for optimization research involving
 - exact methods,
 - heuristics,
 - approximation algorithms, ...



Mauricio G. C. Resende Panos M. Pardalos

Handbook of Optimization in Telecommunications



Published by Springer in April 2006

1134 pages37 chapters in five parts:

Optimization algorithms
Planning and design
Routing
Wireless
The web and beyond



The End

These slides and all of my papers cited in this talk can be downloaded from my homepage:

http://mauricioresende.com

