Communications Network Design lecture 17

Matthew Roughan
<matthew.roughan@adelaide.edu.au>

Discipline of Applied Mathematics School of Mathematical Sciences University of Adelaide

March 2, 2009

Advanced tree-like network design

Tree-like networks, and some more advanced algorithms. Starting with **cutsets** we get **Gomory-Hu** and **Gusfield's** methods.

Tree-like networks

The problems can be bit more complicated

- in cable TV network, no congestion cost, as content is replicated
- in Ethernet, congestion is arbitrarily delt with using weights that depend on bandwidth
- in some networks we may have to deal with load based costs

Costs

Take a general linear cost model $C(\mathbf{f}) = \sum_{e \in L} (\alpha_e f_e + \beta_e)$

■ last lecture we considered the minimum weight spanning tree (MWST) which has $\alpha_e = 0$, so

$$C(\mathbf{f}) = \sum_{e \in T} \beta_e$$

• today, we consider the case $\beta_e = 0$, so

$$C(\mathbf{f}) = \sum_{e \in T} \alpha_e f_e$$

unfortunately, this is NP-complete

Methods of attack

enumeration impractical (too many trees)
use standard trick from before

$$C(\mathbf{f}) = \sum_{e \in T} \alpha_e f_e = \sum_{[p,q] \in K} l_{pq}(T) t_{pq}$$

use a new idea, based on cutsets

Cutsets

Take a graph G(N,E), then X, \overline{X} is a partition of the nodes N, if

$$\bar{X} = N \setminus X$$

that is

$$\begin{array}{rcl} X \cup \bar{X} &=& N \\ X \cap \bar{X} &=& \phi \end{array}$$

Definition: A cutset (X, \overline{X}) of G(N, E) is the set of links $(X, \overline{X}) = \{(i, j) \mid i \in X, j \in \overline{X}\}$

Cutset example



Fundamental Cutset

- Suppose a cutset contains a single link $e \in E$
- if the link e is deleted from T, then T will be disconnected into two subtrees X_e and \overline{X}_e
- the cutset (X_e, \overline{X}_e) is called a fundamental cutset



Fundamental Cutset

for a tree T with n-1 links, there are n-1 fundamental cutsets

cutting any link makes network disconnected



Fundamental Cutset

for a tree T with n-1 links, there are n-1 fundamental cutsets

cutting any link makes network disconnected



Non-crossing cutsets

Definition: Cutsets (X, \overline{X}) and (Y, \overline{Y}) are said to be crossing if

 $X \cap Y \neq \emptyset, \qquad X \cap \bar{Y} \neq \emptyset, \qquad \bar{X} \cap Y \neq \emptyset, \qquad \text{and} \qquad \bar{X} \cap \bar{Y} \neq \emptyset$

Definition: Cutsets (X, \overline{X}) and (Y, \overline{Y}) are said to be **non-crossing** if at least one of the above intersections is empty.









Non-crossing cutsets examples



Non-crossing cutsets examples



Non-crossing cutsets examples



Non-crossing cutsets and trees

Fundamental cutsets are non-crossing!

- **s** o a tree has at least n-1 non-crossing cutsets
- also, suppose (X_e, \overline{X}_e) is a fundamental cutset
 - if the O-D pair has $p \in X_e$ and $q \in \bar{X}_e$
 - **a**ll traffic t_{pq} must pass through e
 - (X_e, \bar{X}_e) is said to separate p and q
 - the traffic on link e will be

$$f_e = \sum_{p \in X_e} \sum_{q \in \bar{X}_e} t_{pq} := t(X_e, \bar{X}_e)$$

i.e., the traffic between sets X_e and \bar{X}_e is $t(X_e, \bar{X}_e)$

network cost will be

$$C(\mathbf{f}) = \sum_{e \in T} \alpha_e f_e = \sum_{e \in T} \alpha_e t(X_e, \bar{X}_e)$$

Cutsets and trees example



Min-hop tree

we will simplify to the case where

$$\alpha_e = 1, \quad \forall e \in E$$

$$C(\mathbf{f}) = \sum_{e \in T} f_e = \sum_{[p,q] \in K} \hat{l}_{pq}(T) t_{pq} = \sum_{e \in T} t(X_e, \bar{X}_e)$$

• equivalent to minimizing hop count $\hat{l}_{\mu}(T) = \sum_{e:e\in\mu} 1$

- implicitly assumes processing time for a packet at a node dominates performance.
- result is called a min hop tree

also called a Gomory-Hu tree (we see why below)

• can be found in $O(|N|^2|E|)$ time, which is polynomial

Gomory-Hu Method

Objective: given a graph G(N,E), and predicted traffic t_{pq} , find a min hop tree.

Principle: find a set of n-1 non-crossing cutsets that minimize $t(X_e, \overline{X}_e)$ at each step.

another greedy algorithm

- choose the best cutset at each stage
- however, it does reach the optimum
- n-1 non-crossing cutsets define our tree, e.g.
 - Lemma: A spanning tree with n-1 links corresponds uniquely to a set of n-1non-crossing cutsets.
 - the links occurring in exactly one cutset form a spanning tree T.

Lemma proof

Proof: (\Rightarrow) Given T, removing any link $e \in T$ disconnects the network into T_e and \overline{T}_e , and so corresponds to a fundamental cutset (T_e, \overline{T}_e) . Now we can do the same with T_e , or \overline{T}_e . Imagine we partition T_e with cutset (T_g, \overline{T}_g) , then $T_g \subset T_e$, and so $T_g \cap \overline{T}_e = \phi$, and so these are non-crossing cutsets. Repeat recursively, until, after removing n-1links, we will have n-1 non-crossing cutsets.

Lemma proof (continued)

Proof: (\Leftarrow) Suppose we have a set of (n-1) non-crossing cutsets, $\{F_1, F_2, \ldots, F_{n-1}\}$. Construct a spanning tree T as follows. Consider the cut $F_1 = (X_1, \overline{X}_1)$. Draw two supernodes, one corresponding to the set of nodes in X_1 , and the other to those in \bar{X}_1 ; connect by a link. This creates a link in the spanning tree. Now consider the next cut, $F_2 = (X_2, \overline{X}_2)$. Since F_2 does not cross F_1 , we have $X_2 \subset X_1$ and $\overline{X}_1 \subset \overline{X}_2$, (or we have $X_1 \subset X_2$ and $\bar{X}_2 \subset \bar{X}_1$). Then we can create a tree with three supernodes, X_2 , $X_1 - X_2$, and $\overline{X_1}$, and two links in a spanning tree. Continue in this manner for all n-1 cutsets F_i , to get the (n-1) links in T.

Gomory-Hu Algorithm

Initialize: $\mathcal{F} = \phi$ is a list of non-crossing cutsets.

- While: at least one pair of nodes p and q are not yet separated by a cutset in \mathcal{F} .
 - 1. select a pair of nodes $p,q \in N$ not yet separated by a cutset in \mathcal{F}
 - 2. find a cutset $(X_{pq}, \overline{X}_{pq})$ that
 - **minimizes** $t(X, \overline{X})$ subject to
 - $\blacksquare (X, \bar{X}) \text{ separates } p \text{ and } q$
 - $\blacksquare (X, \bar{X}) \text{ does not cross any cutset in } \mathcal{F}$
 - 3. put $\mathcal{F} \leftarrow \mathcal{F} \cup \{(X_{pq}, \bar{X}_{pq})\}$, and record $t(X_{pq}, \bar{X}_{pq})$
- Terminate: Determine the set of links contained in exactly one cutset — these links form T.

The traffic t_{pq} (zero entries not shown)





A list of the possible cutsets separating nodes 1 and 2

$$\begin{aligned} X_{12} &= \{1\} \ \{1,3\} \ \{1,4\} \ \{1,5\} \ \{1,6\} \ \{1,3,4\} \ \{1,3,5\} \ \{1,3,6\} \\ &= \{1,4,5\} \ \{1,4,6\} \ \{1,5,6\} \ \{1,3,4,5\} \ \{1,3,4,6\} \\ &= \{1,3,5,6\} \ \{1,4,5,6\} \ \{1,3,4,5,6\}. \end{aligned}$$

Here the one with minimum value has

$$X_{12} = \{1,3\}$$
 and $\bar{X}_{12} = \{2,4,5,6\}$

with value $4+1+1=6=v_e$, so $\mathcal{F}=\{(X_{12},\bar{X}_{12})\}$

The traffic t_{pq} (zero entries not shown)



Some values $t(X_{12}, \bar{X}_{12})$ and the min for $X_{12} = \{1, 3\}$



Current partitioning of G Step 1: (p,q) = (1,2) and along with $t(X,\overline{X})$ $X_{12} = \{1,3\}$





Current partitioning of G Step 2: (p,q) = (1,3) and along with $t(X,\bar{X})$ $X_{13} = \{1\}$





Current partitioning of G Step 3: (p,q) = (2,4) and along with $t(X,\bar{X})$ $X_{24} = \{1,2,3,5\}$





Current partitioning of G Step 4: (p,q) = (2,5) and along with $t(X,\bar{X})$ $X_{25} = \{1,3,4,5,6\}$



Current partitioning of G Step 5: (p,q) = (4,6) and along with $t(X,\bar{X})$ $X_{46} = \{1,2,3,4,5\}$



Choose links in exactly one cutset

Final result for T also showing $f_e = t(X, \overline{X})$





Gomory-Hu Example: summary

SUMMARY:

- (a) $\frac{1,2}{t(X,\bar{X})} = \{(X,\bar{X})\}$ where $X = \{1,3\}; \bar{X} = \{2,3,5,6\}, t(X,\bar{X}) = 6.$
- (b) $\underline{1,3}_{t(X,\bar{X})} = \mathcal{F}_1 \cup \{(X,\bar{X})\}$ where $X = \{1\}; \bar{X} = \{3,2,4,5,6\}$, $t(X,\bar{X}) = 8$.
- (c) $\underline{2,4}_{t(X,\bar{X})} = \mathcal{F}_2 \cup \{(X,\bar{X})\}$ where has $X = \{4,6\}; \bar{X} = \{1,2,3,5\}, t(X,\bar{X}) = 6.$
- (d) $\underline{2,5}_{t(X,\bar{X})} = \mathcal{F}_3 \cup \{(X,\bar{X})\}$ where has $X = \{2\}; \bar{X} = \{1,3,4,5,6\}$, $t(X,\bar{X}) = 7$.
- (e) $\underline{4,6}_{t(X,\bar{X})} = \mathcal{F}_4 \cup \{(X,\bar{X})\}$ where has $X = \{6\}; \bar{X} = \{1,2,3,4,5\}$, $t(X,\bar{X}) = 8$.

Total cost: $\sum_{e \in T} f_e = 8 + 6 + 7 + 6 + 8 = 36$

Gomory-Hu Complexity

- We have to find |N| 1 non-crossing cutsets, i.e. there will be O(|N|) steps
- each step requires minimization over all allowed cutsets
 - how do we find non-crossing cutsets?
 - Ford-Fulkerson Maximum Flow Labelling Algorithm (see Math Programming III)
 - max flow min cut theorem gives the minimum cutset
 - but how do we test non-crossing (in reasonable complexity)?

non-trivial

Gusfield's Algorithm is an alternative

Gusfield's Algorithm

How can we get away from needing non-crossing cutsets?

Gusfield's Algorithm

Objective: given a graph G(N,E), and predicted traffic t_{pq} , find a min hop tree.

Principle: start with a star, and break off bits that can become substars

- WLOG we can choose initial hub to be node 1
- another greedy algorithm
 - for each node, test to see if the network is cheaper if we break it off the main hub
 - however, it does reach the optimum
- we have a spanning tree at each step
 - use r(k) to denote the parent of node k
 - because its a spanning tree, this is a unique representation

Gusfield's Algorithm

Initialize: start with the tree T being star, with node 1 as the hub, i.e. r(k) = 1 for k = 2,3,...,n
 also for each link (k,r(k)) assign v_{k1} = 0

For:
$$k = 2, 3, ..., n$$

- 1. amoung all cutsets separating k from its parent r(k), determine the cutset with smallest value of $t(X,\bar{X})$, i.e. choose (X,\bar{X}) that solves $\min\{t(X,\bar{X})|k \in X, r(k) \in \bar{X}\}$
- 2. assign $v_e = t(X, \overline{X})$ to the link $e = (k, r(k)) \in T$

The traffic t_{pq} (zero entries not shown)

> ()

Initial star network also showing v_{k1}

Iteration 1: k = 2

- r(k) = 1, so we find minimal cutset that separates node 2 from node 1
- this is just the same as step 1 of G-H, and so the minimal cutset is $X = \{2,4,5,6\}$ and $\overline{X} = \{1,3\}$

$$\mathbf{I}_{2,1} = t(X, \bar{X}) = 6$$

• for $i \in X = \{2, 4, 5, 6\}$, we get $i \neq k$ and $i \in X$ for i = 4, 5, 6

for i = 4, 5, 6, check whether $e = (i, r(k)) \in T$, e.g.

$$(4,1) \in T$$
, so set $r(4) = k = 2$
 $(5,1) \in T$, so set $r(5) = k = 2$
 $(6,1) \in T$, so set $r(6) = k = 2$

The traffic t_{pq} and the first cutset



Iteration 1: k = 2also showing values



Iteration 2: k = 3

- r(k) = 1, so we find minimal cutset that separates node 3 from node 1
- this is just the same as step 2 of G-H, and so the minimal cutset is $X = \{2,3,4,5,6\}$ and $\overline{X} = \{1\}$

$$\mathbf{I}_{3,1} = t(X, \bar{X}) = 8$$

• for $i \in X = \{2, 3, 4, 5, 6\}$, we get $i \neq k$ and $i \in X$ for i = 2, 4, 5, 6

for i = 2, 4, 5, 6, check whether $e = (i, r(k)) \in T$, e.g. $(2,1) \in T$, so set r(2) = k = 3 $(4,1) \notin T$, so take no action $(5,1) \notin T$, so take no action $(6,1) \notin T$, so take no action

The traffic t_{pq} and the second cutset



Iteration 2: k = 3also showing values



Iteration 3: k = 4

- r(k) = 2, so we find minimal cutset that separates node 4 from node 2
- minimal cutset is $X = \{4, 6\}$ and $\bar{X} = \{1, 2, 3, 5\}$

$$\bullet v_{4,2} = t(X, \bar{X}) = 6$$

• for $i \in X = \{4, 6\}$, we get $i \neq k$ and $i \in X$ for i = 6

for i = 6, check whether $e = (i, r(k)) \in T$, e.g.

 $(6,2) \in T$, so set r(6) = k = 4

The traffic t_{pq} and the third cutset

Iteration 3: k = 4also showing values



Iteration 4: k = 5

- r(k) = 2, so we find minimal cutset that separates node 5 from node 2
- minimal cutset is $X = \{1, 3, 4, 5, 6\}$ and $\bar{X} = \{2\}$

$$\bullet v_{5,2} = t(X, \overline{X}) = 7$$

• for $i \in X = \{1, 3, 4, 5, 6\}$, we get $i \neq k$ and $i \in X$ for i = 1, 3, 4, 6

for i = 1, 3, 4, 6, check whether $e = (i, r(k)) \in T$, e.g.

$$(1,2) \notin T$$
, so no action
 $(3,2) \in T$, so set $r(3) = k = 5$
 $(4,2) \in T$, so set $r(4) = k = 5$
 $(6,2) \notin T$, so no action

The traffic t_{pq} and the forth cutset



Iteration 4: k = 5also showing values



Iteration 5: k = 6

- r(k) = 4, so we find minimal cutset that separates node 6 from node 4
- minimal cutset is $X = \{6\}$ and $\bar{X} = \{1, 2, 3, 4, 5\}$

$$\bullet v_{6,4} = t(X, \bar{X}) = 8$$

- for $i \in X = \{6\}$, we get $i \neq k$ and $i \in X$ for no values of i
- so there are no changes to the links

The traffic t_{pq} and the fifth cutset Iteration 5: k = 6also showing values



- Final result is the same as for Gomory-Hu, which we expect
 - didn't need to look for non-crossing cutsets
- actually we could have used different cutsets
 - get a different tree
 - same cost though
 - non-unique solution to this particular problem

