

CHARACTERIZATION OF A SIMPLE COMMUNICATION NETWORK USING LEGENDRE TRANSFORM

Takashi Hisakado and Kohshi Okumura
Kyoto University
{hisakado, kohshi}@kuee.kyoto-u.ac.jp

Vladimir Vukadinović and Ljiljana Trajković
Simon Fraser University
{vladimir, ljilja}@cs.sfu.ca

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ROAD MAP

- We describe an application of the **Legendre transform** to communication networks.
- **Extension** of the Legendre transform to non-concave/non-convex functions.
- Legendre transform was employed to analyze a simple **communication network**.
- We propose an **identification method** for its transfer characteristic
- Results are confirmed using the *ns-2* network simulator.

INTRODUCTION

- Majority of communication network systems are **nonlinear**.
- Their analysis is rather complex because of this inherent nonlinearity.
- Discrete event systems can be described using linear **max-plus** or min-plus equations, even though they are nonlinear.
- Communication networks have been analyzed using max-plus algebra and the min-plus algebra:
 - TCP window flow control is max-plus linear [*Baccelli, 2000*].
 - fractal scaling of TCP traffic was observed [*Baccelli, 2002*].
 - network calculus was used for window flow control, multimedia smoothing, and establishing bounds for packet loss rates [*Le Boudec and Thiran, 2002*].

MOTIVATION

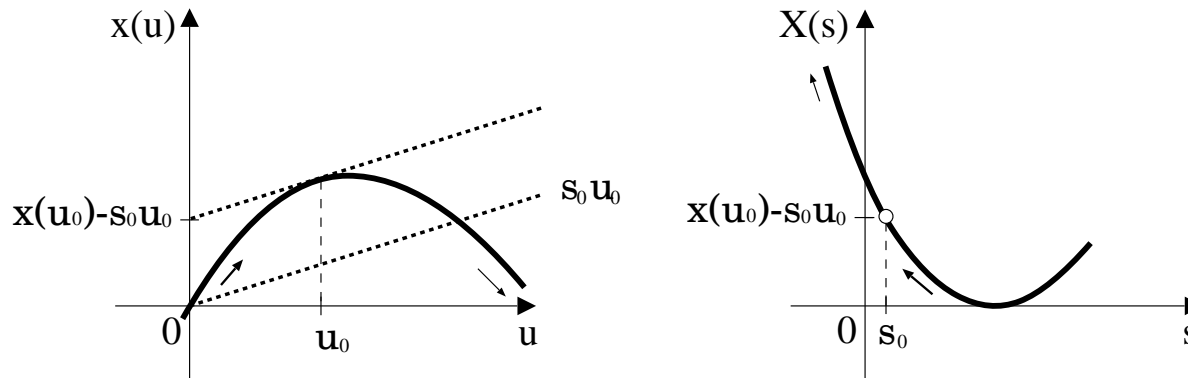
- **Legendre** transform in max-plus algebra linear systems corresponds to the **Fourier** transform in conventional linear system theory.
- It is usually applied only to convex or concave functions [*Baccelli, 1992*].
- Our approach employs the **extended** Legendre transform that can be applied to non-convex/non-concave functions.
- We apply it to **communication networks** and propose a method for analysis and identification of simple packet data networks.

LEGENDRE TRANSFORM

Legendre transform $\mathcal{L}[x(u)](s)$ of the function $x(u)$ that is concave or convex and has an invertible derivative:

$$X(s) := \mathcal{L}[x(u)](s) = x(u^*) - su^*, \quad \text{where } s = \frac{dx}{du}(u^*)$$

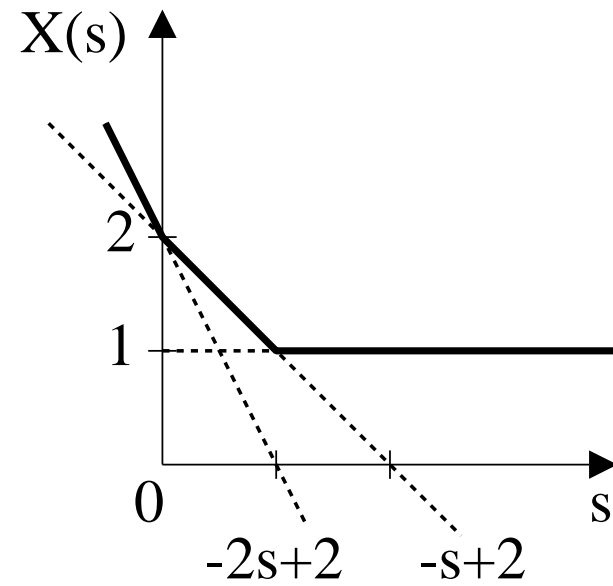
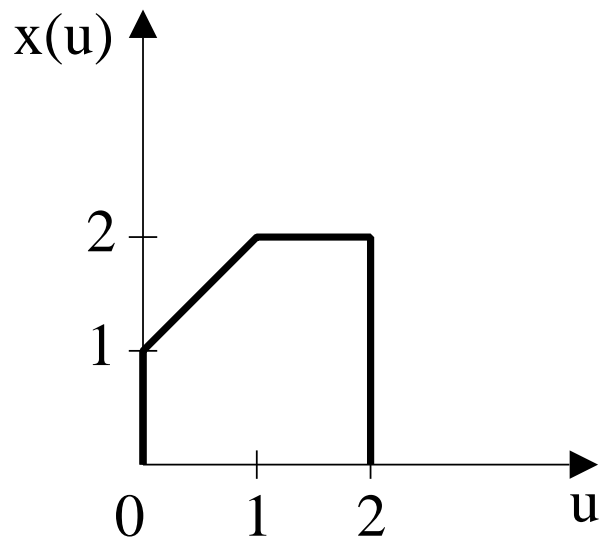
Legendre transform of a **smooth concave** function.



- **Maximum** of $x(u)$ corresponds to the intercepts of $X(s)$.
- **Minimum** of $X(s)$ corresponds to the intercepts of $x(u)$.

LEGENDRE TRANSFORM: extensions

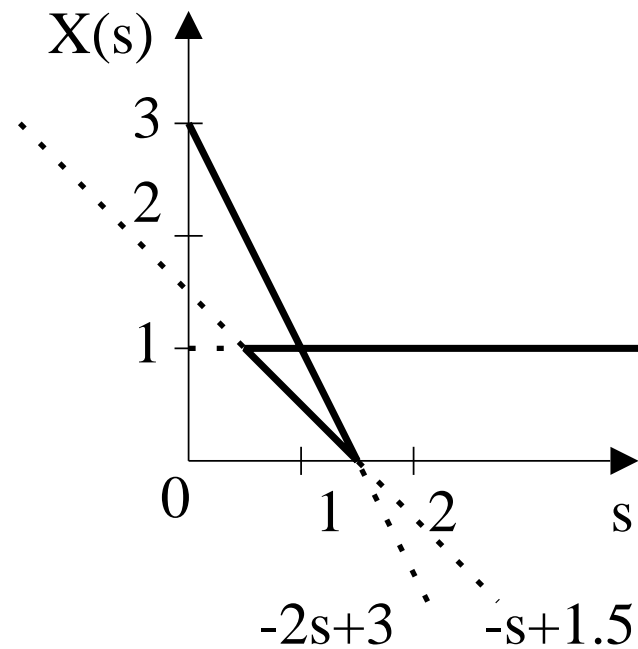
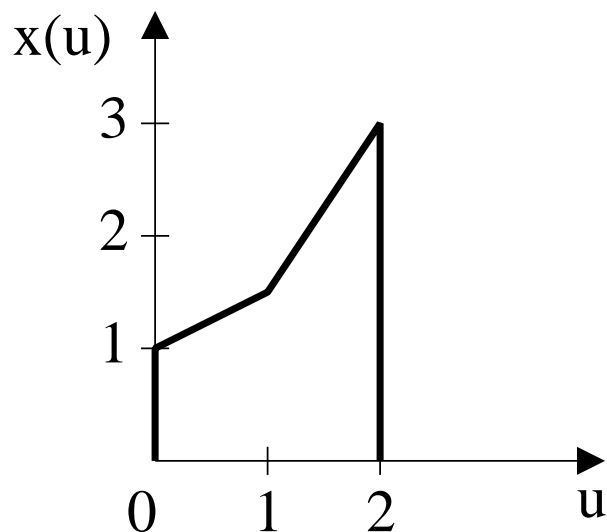
Non-smooth functions:



LEGENDRE TRANSFORM: extensions

Non-convex/non-concave functions:

$$x(u) := \mathcal{L}^{-1}[X(s)](u) = \left\{ X(s^*) + us^* \mid \frac{dX}{ds}(s^*) = u \right\}$$



NETWORK SYSTEM DESCRIBED BY MAX-PLUS ALGEBRA

- In max-plus algebra, communication networks can be described as **linear time-invariant systems**.
- We consider a **single input/single output** system:
 - input of the system is denoted by the time instance $x(k)$ when the k -th packet is sent from a source.
 - output of the system is the time instance $y(k)$ when the k -th packet reaches the destination.
- Both the input and the output are **non-decreasing** functions.

NETWORK SYSTEM DESCRIBED BY **MAX-PLUS** **ALGEBRA**

The output is:

$$y(k) = \bigoplus_{i=-\infty}^k h(k-i) \otimes x(i) = \max_{0 \leq i \leq k} \{h(k-i) + x(i)\},$$

where $x(k) = h(k) = -\infty$ for $k < 0$

The response characteristic $h(k)$ is:

- **protocol** and network dependent
- dependent on the **previous state** of the network.

The Legendre transform of $y(k)$ is:

$$\mathcal{L}[y](s) = \mathcal{L}[h](s) + \mathcal{L}[x](s) = H(s) + X(s),$$

where $H(s)$ and $X(s)$ denote the Legendre transform of the set $\{h(k)\}$ and $\{x(k)\}$, respectively.

SIMPLE COMMUNICATION NETWORK

Consider a network with a **transfer characteristic**:

$$H(s) := \mathcal{L}[h](s) = \begin{cases} d & \text{if } s \geq 1/w \\ \infty & \text{if } s < 1/w \end{cases}$$

Constants d and w correspond to the **minimum packet delay** and the **maximum throughput** in the network, respectively.

SIMPLIFIED METHOD

A **simplified method** to obtain the output $\bar{Y}(s) = \mathcal{L}[\bar{y}(u)]$, where $\bar{y}(u)$ denotes the piecewise linear interpolation of the set $\{y(k)\}$:

- Find the piecewise linear interpolation of the input set $\{x(k)\}$, denoted by $\bar{x}(u)$.
- Let $\bar{X}(s)$, $\dot{X}_k(s)$, and $\dot{Y}_k(s)$ denote the Legendre transform of $\bar{x}(u)$, and the k -th input $x(k)$ and output $y(k)$, respectively.
- Assume that $x(0) = 0$, $\dot{Y}_0(s) = H(\infty)$, and $s_{-1} = \infty$, and that $\dot{Y}_{k-1}(s)$ is known.

ALGORITHM

Calculate $\dot{Y}_k(s)$ using the following algorithm:

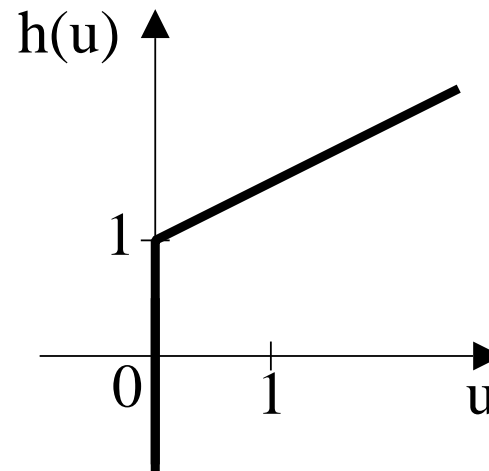
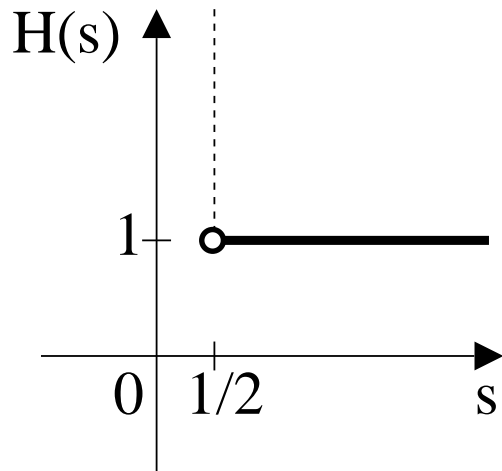
1. Calculate $\dot{Y}'_k(s) = \dot{X}_k(s) + H(s)$.
2. Find the intersection of $\dot{Y}'_k(s)$ and $\dot{Y}_{k-1}(s)$.
3. Denoted by s_{k-1} the value s of the intersection of $\dot{Y}'_k(s)$ and $\dot{Y}_{k-1}(s)$.
4. Obtain $\dot{Y}_k(s)$ that is parallel to $\dot{X}_k(s)$ and passes through the intersection point.

Hence, we obtain $\dot{Y}_k(s)$ from $\dot{Y}_{k-1}(s)$. $\bar{Y}(s)$ is the union of those $\dot{Y}_k(s)$. Its domain is bounded by $[s_{k-1}, s_k]$.

The output $\bar{y}(u)$ can be calculated using the inverse Legendre transform $\mathcal{L}^{-1}[\bar{Y}(s)](u)$.

NETWORK TRANSFER CHARACTERISTIC

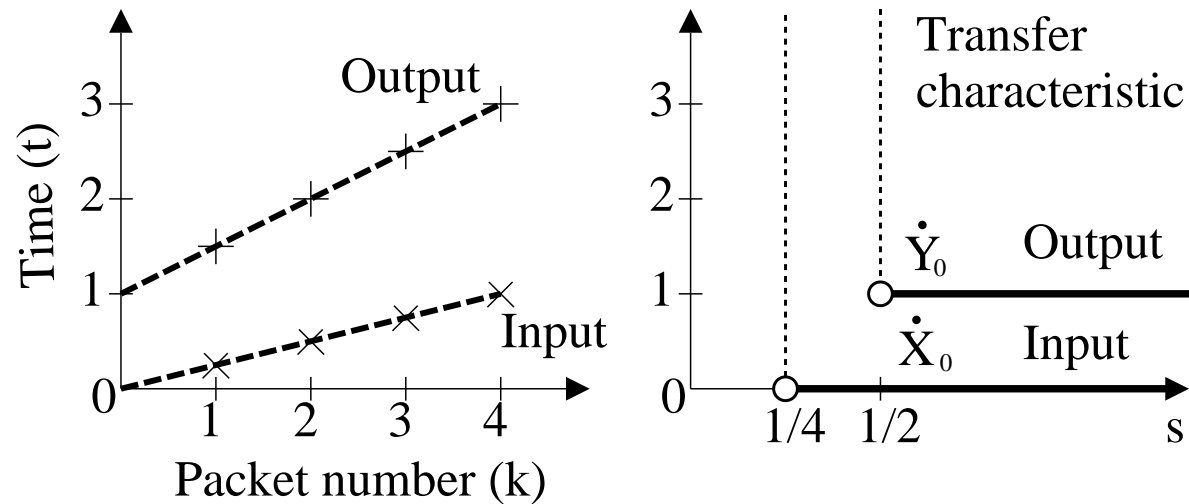
$$H(s) = \mathcal{L}[h](s) = \begin{cases} 1 & \text{if } s \geq 1/2 \\ \infty & \text{if } s < 1/2 \end{cases}$$



This **transfer characteristic** indicates that:

- network introduces a packet delay of 1 unit time
- maximum throughput is 2 packets per unit time.

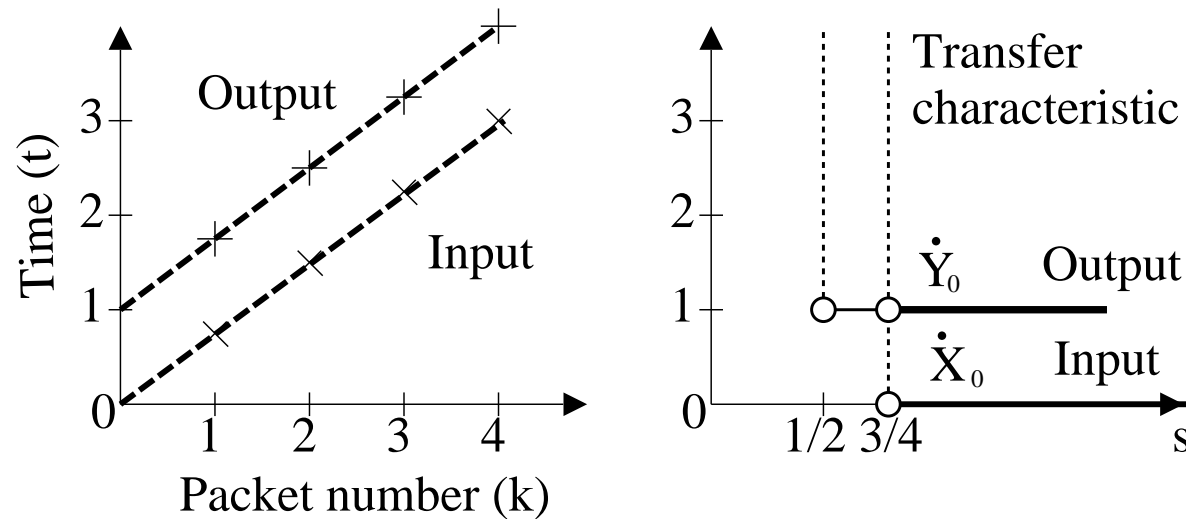
CASE: **CONGESTED** NETWORK



- Network delay is 1 packet per unit time
- Maximum throughput is 2 packets per unit time
- Source sends 4 packets per unit time.

Output is the sum of the input and the transfer characteristics.

CASE: **NON-CONGESTED** NETWORK



- Network delay is 1 packet per unit time
- Maximum throughput is 2 packets per unit time
- Source sends $4/3$ packets per unit time.

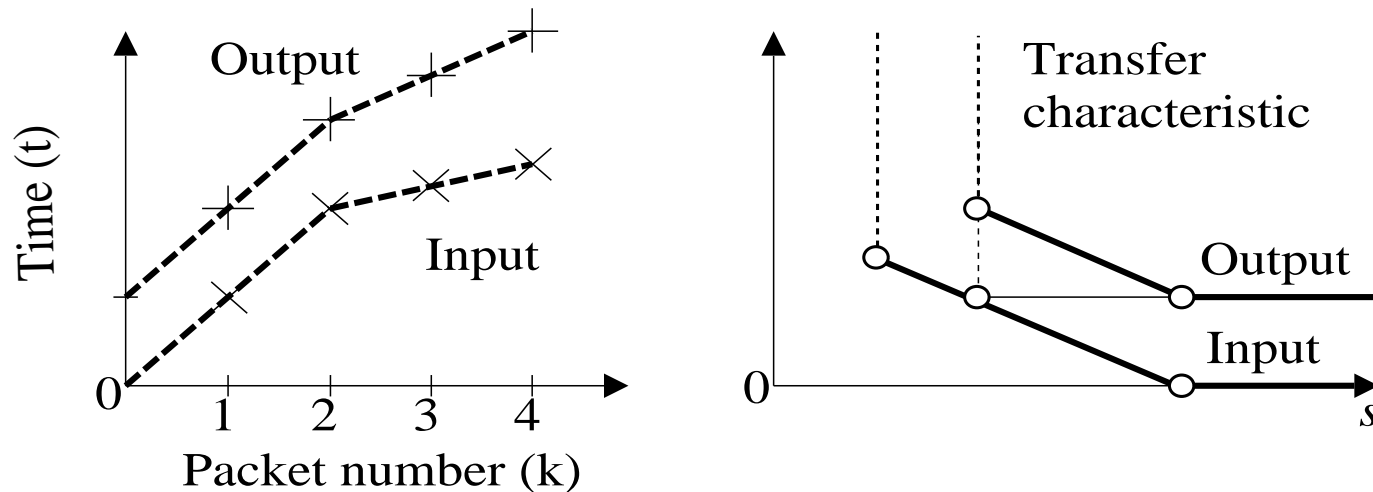
CASE: **NON-CONGESTED** NETWORK

Both the congested and non-congested cases exhibit **nonlinear phenomena** in the sense of conventional system theory.

In max-plus algebra, we can represent the network with a **unique** transfer characteristic.

VARIABLE TRAFFIC: **non-congested to congested** case

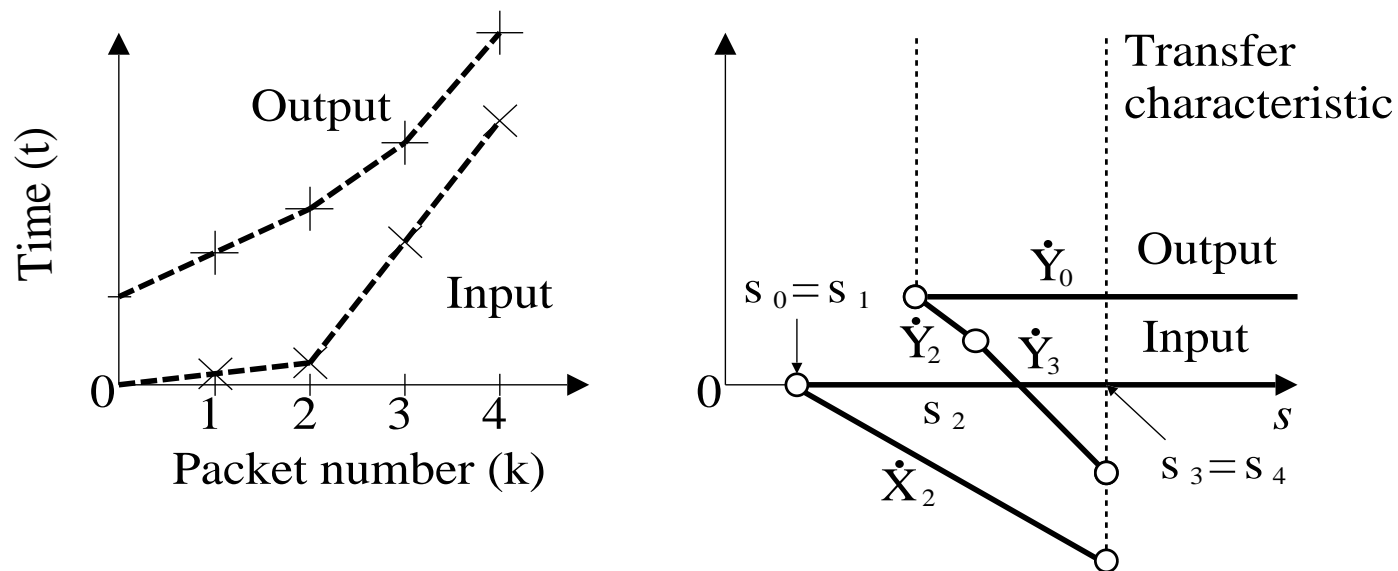
The state of the network changes from a **non-congested** to a **congested** state.



Output **cannot** be always calculated simply as the sum of the input and the transfer characteristic.

VARIABLE TRAFFIC: congested to non-congested state

The state of the network changes from a congested to a non-congested state. Backlog accumulated in network during period of congestion starts to drain.



Although the output cannot be calculated simply as the sum of the input and the transfer characteristic, the phenomena can be captured using our algorithm.

IDENTIFICATION METHOD

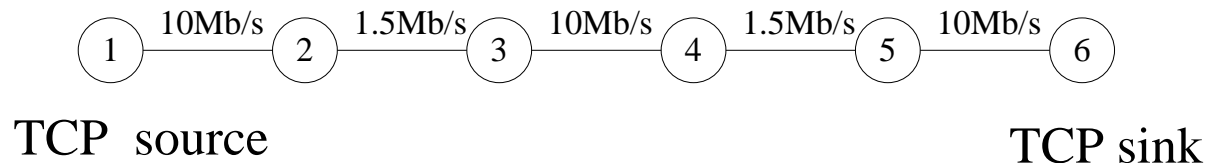
The **procedure** for finding the transfer characteristic of the network:

1. Calculate the piecewise linear interpolations $\bar{x}(u)$ and $\bar{y}(u)$.
2. Obtain $\bar{X}(s)$ and $\bar{Y}(s)$ by applying the Legendre transform to $\bar{x}(u)$ and $\bar{y}(u)$.
3. Obtain the transfer characteristic $H(s)$ based on the difference of $\bar{Y}(s)$ and $\bar{X}(s)$.
4. Obtain the transfer characteristic at s_{k-1} as $\dot{Y}_k(s_{k-1}) - \dot{X}_k(s_{k-1})$.
5. Because $\mathcal{L}[y(k) - x(k)] = \dot{Y}_k(s) - \dot{X}_k(s)$, obtain the transfer characteristic $H(s)$ by plotting $(s_{k-1}, y(k) - x(k))$.

IDENTIFICATION OF A SIMPLE NETWORK: ON/OFF TRAFFIC SOURCES

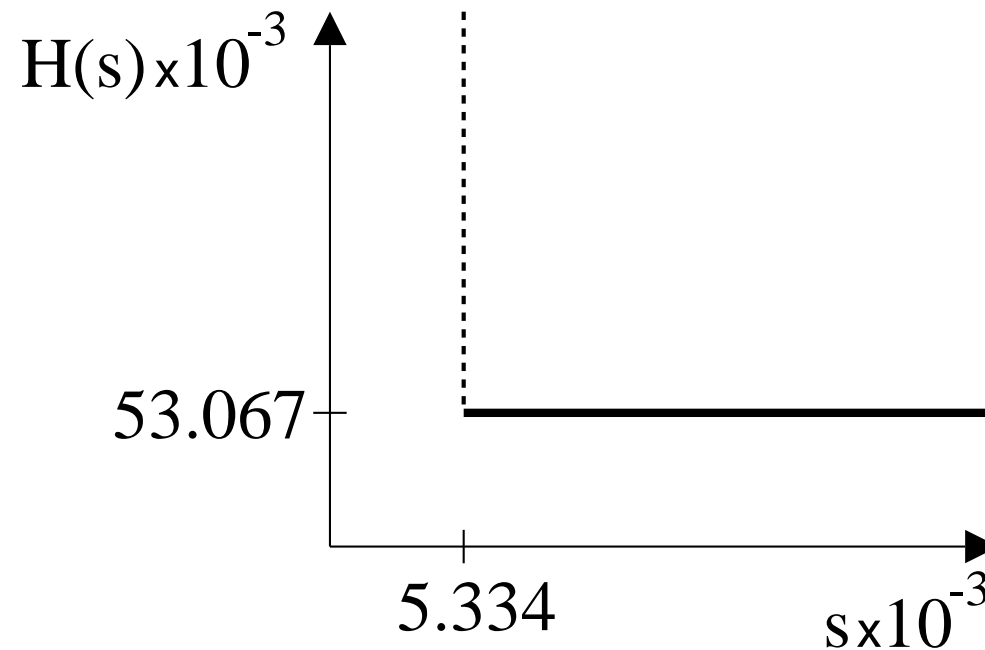
Network with:

- six nodes, FIFO queuing scheme, without buffer overflows
- transmission rates of 10, 1.5, 10, 1.5, and 10 Mbps
- links between are with infinite buffers (queues)
- TCP packet size is 1,000 bytes.



THE SAME NETWORK WITH **PARETO TRAFFIC** SOURCES

Analytically identified transfer characteristic for TCP case with **ON/OFF traffic** trace: minimum packet delay $d = 53.067$ msec and maximum throughput $w = 187.48$ packets/sec (1.5 Mbps).



THE SAME NETWORK WITH **PARETO TRAFFIC** SOURCES

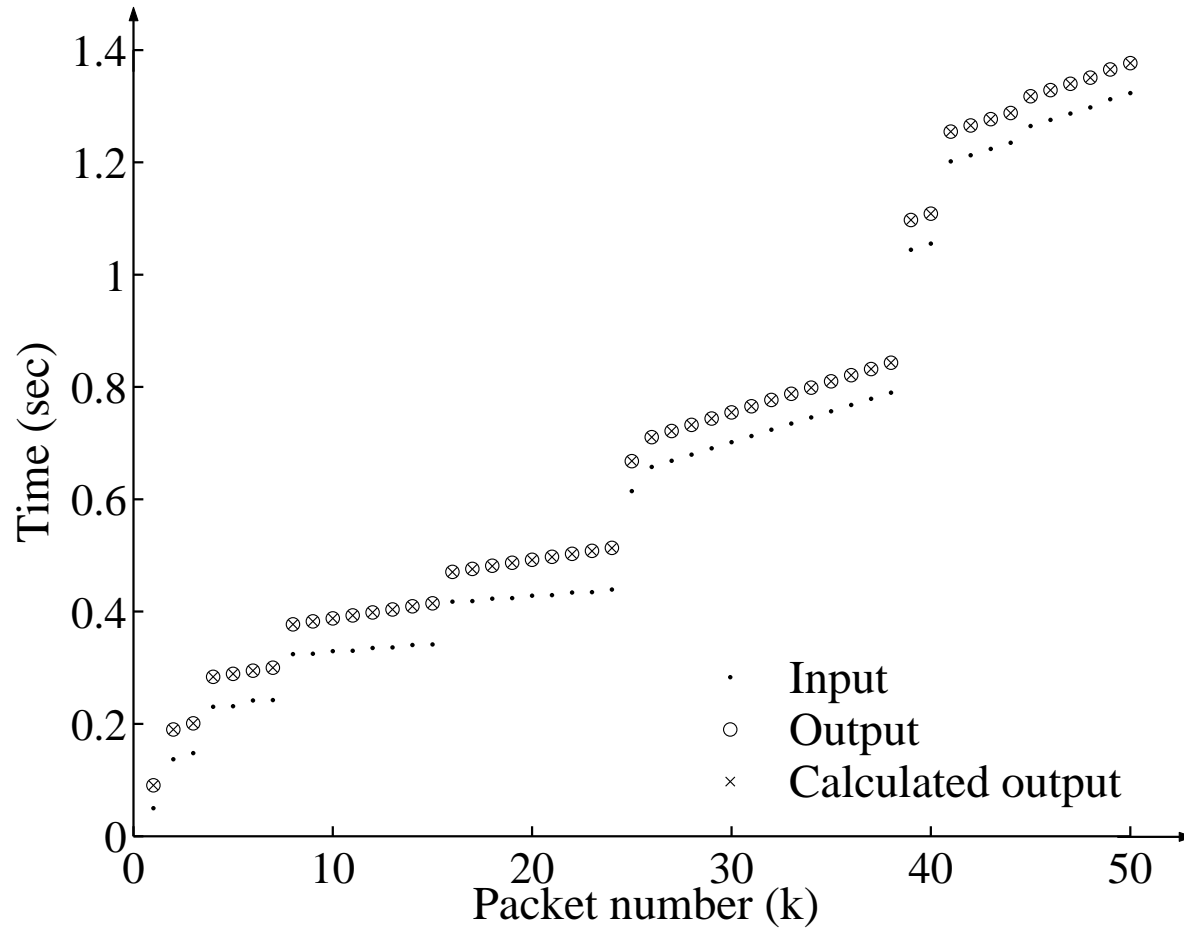
- We consider the same network with traffic that follows the **Pareto distribution**.
- We calculate $\tilde{y}(u)$ using **the same transfer characteristic**.
- The obtained transfer characteristic effectively predicts the response of the network.

COMPARISON WITH ns-2 SIMULATION RESULTS

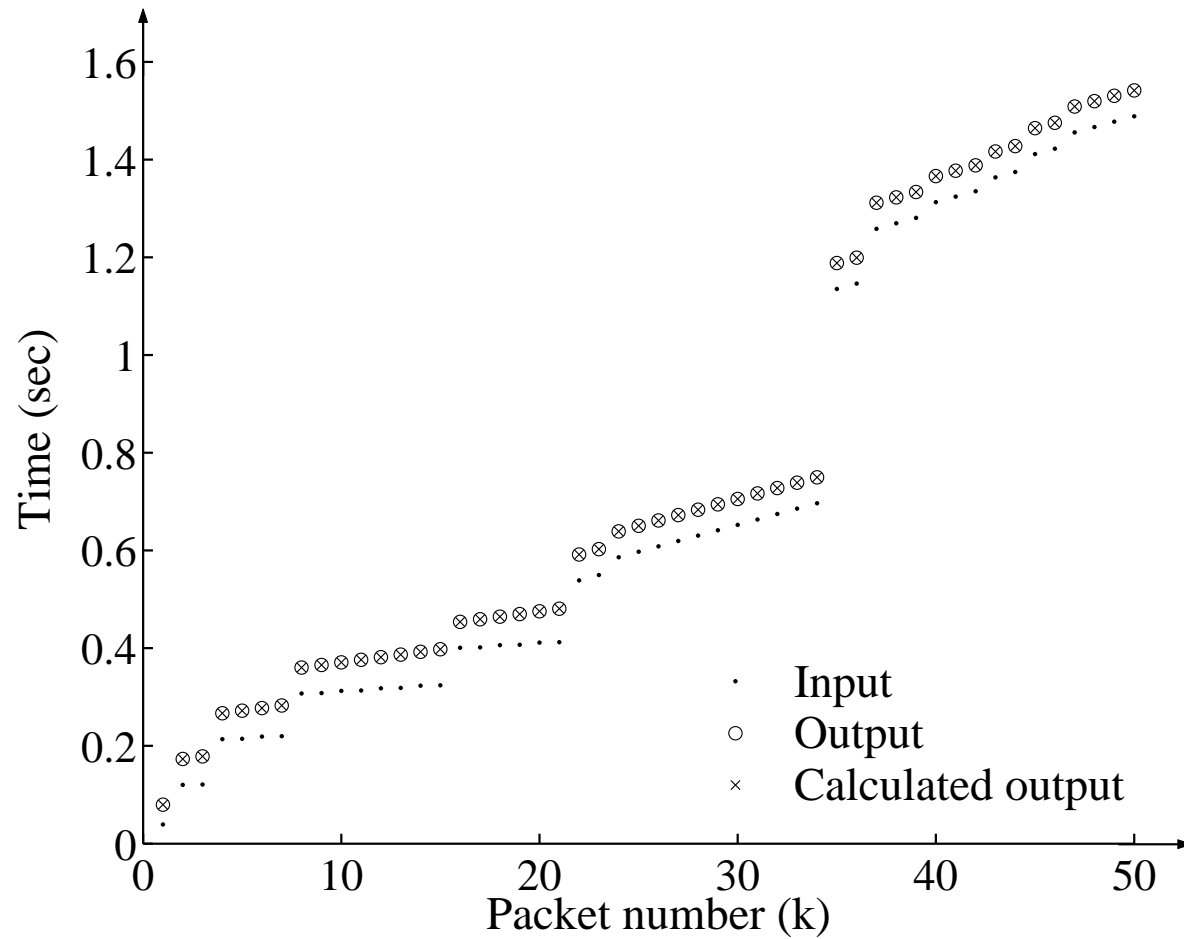
ns-2 parameters: burst period 50 msec, idle period 50 msec, and bit rate 400 kbps, for the Pareto case: shape = 1.5.

Simulation results for a network with an **ON/OFF** and **Pareto** traffic:

NETWORK WITH ON/OFF TRAFFIC



NETWORK WITH PARETO TRAFFIC



CONCLUSIONS

- We proposed an application of the **Legendre transform** for analysis and identification of transfer characteristic of communication networks.
- Using the Legendre transform we described the features of a communication network with a very simple **transfer characteristic**.
- We applied the proposed method to a simple **network model** and we confirmed its effectiveness using the *ns-2* network simulator.
- In the present form, the method is applicable only to simple **single input/single output communication systems**.

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PUBLICATION

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http://www.ensc.sfu.ca/~ljilja/publications_date.html