Biased random-key genetic algorithms with applications to optimization problems in telecommunications

Talk given at U. of São Paulo at São Carlos São Carlos (SP) Brazil ❖ March 25, 2013





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

mgcr@research.att.com

Summary

- Biased random-key genetic algorithms
- Three applications in telecommunications
 - Routing in IP networks
 - Design of survivable IP networks with composite links
 - Redundant server location for content distribution
- Concluding remarks



Reference



M.G.C.R., "Biased random-key genetic algorithms with applications in telecommunications," TOP, vol. 20, pp. 120-153, 2012.

Tech report version:

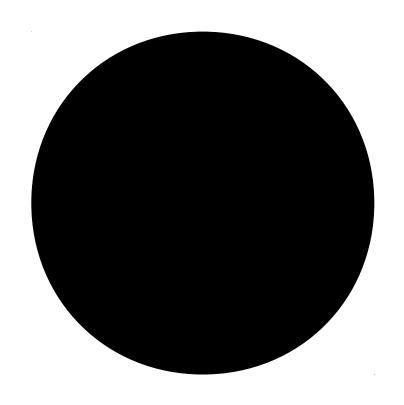
http://www2.research.att.com/~mgcr/doc/brkga-telecom.pdf



Biased random-key genetic algorithms



Holland (1975)

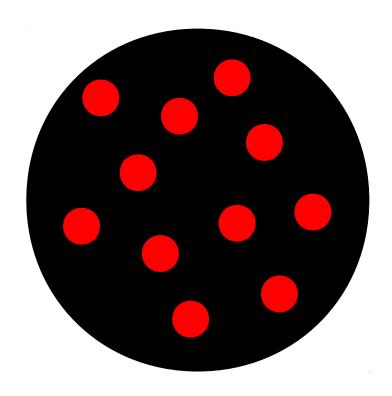


Adaptive methods that are used to solve search and optimization problems.

Individual: solution



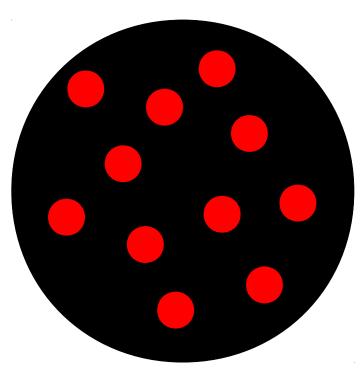




Individual: solution (chromosome = string of genes)

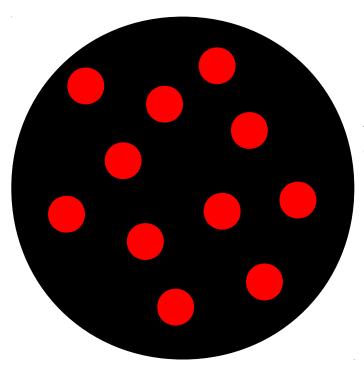
Population: set of fixed number of individuals





Genetic algorithms evolve population applying Darwin's principle of survival of the fittest.

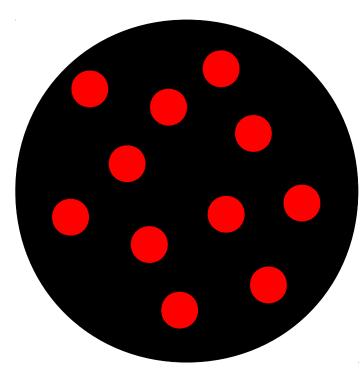




Genetic algorithms evolve population applying Darwin's principle of survival of the fittest.

A series of generations are produced by the algorithm. The most fit individual of the last generation is the solution.



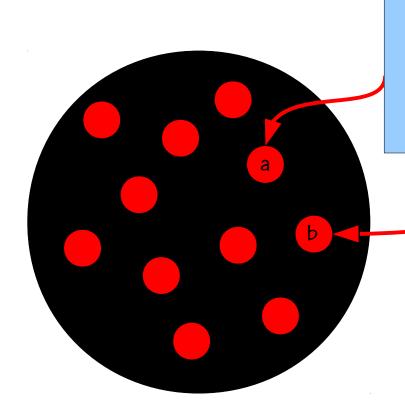


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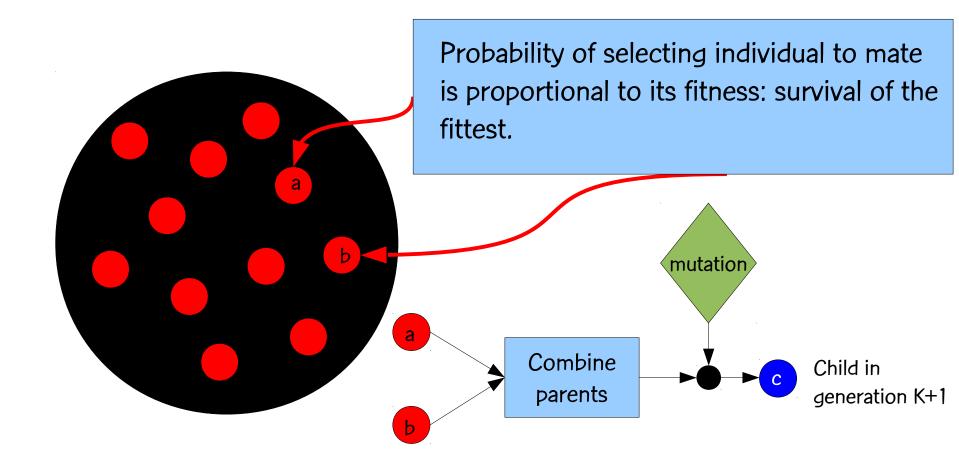
Individuals from one generation are combined to produce offspring that make up next generation.





Probability of selecting individual to mate is proportional to its fitness: survival of the fittest.

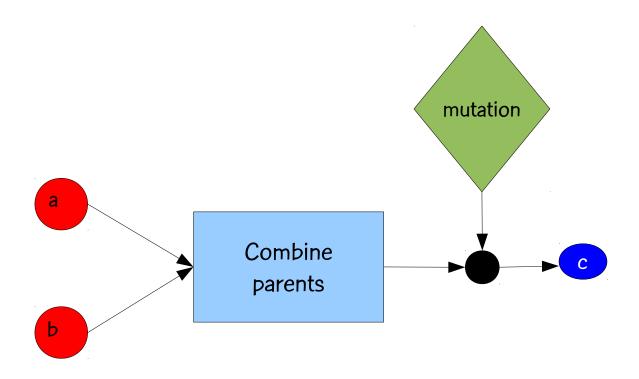




Parents drawn from generation K

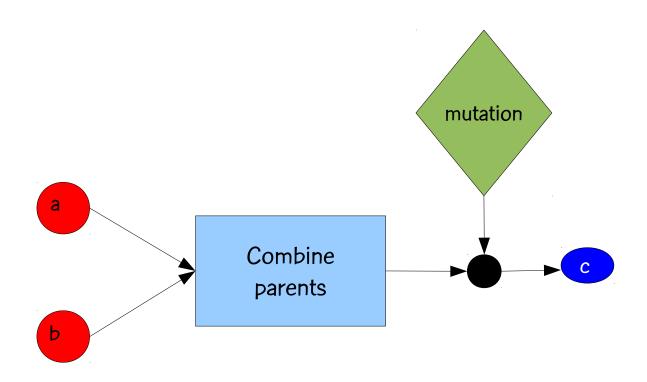


Crossover and mutation





Crossover and mutation

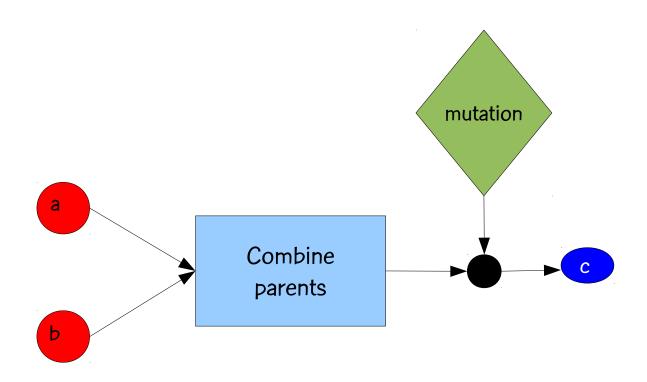


Crossover: Combines parents ... passing along to offspring characteristics of each parent ...

Intensification of search



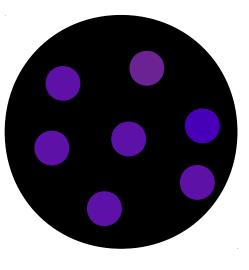
Crossover and mutation



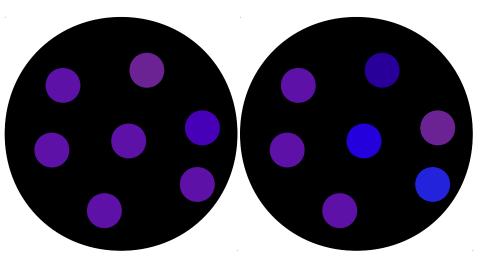
Mutation: Randomly changes chromosome of offspring ...

Driver of evolutionary process ...

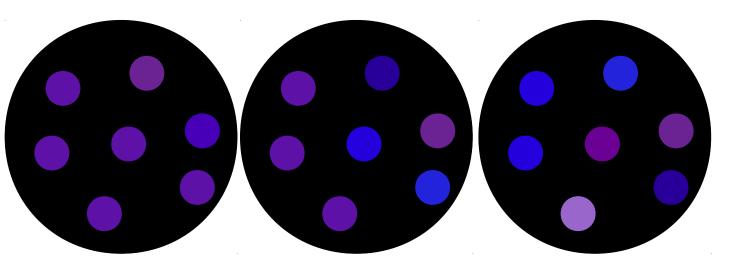
Diversification of search



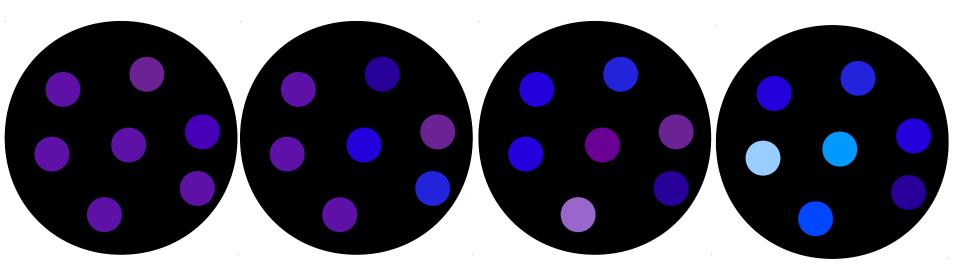




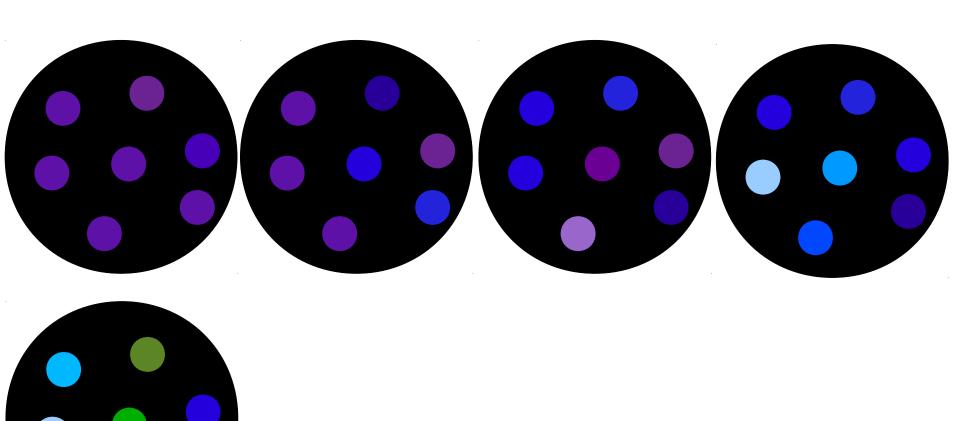




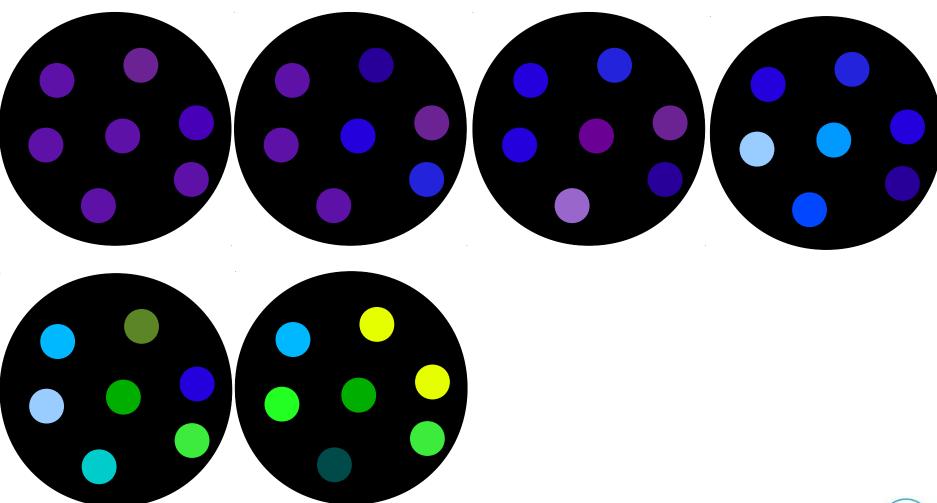




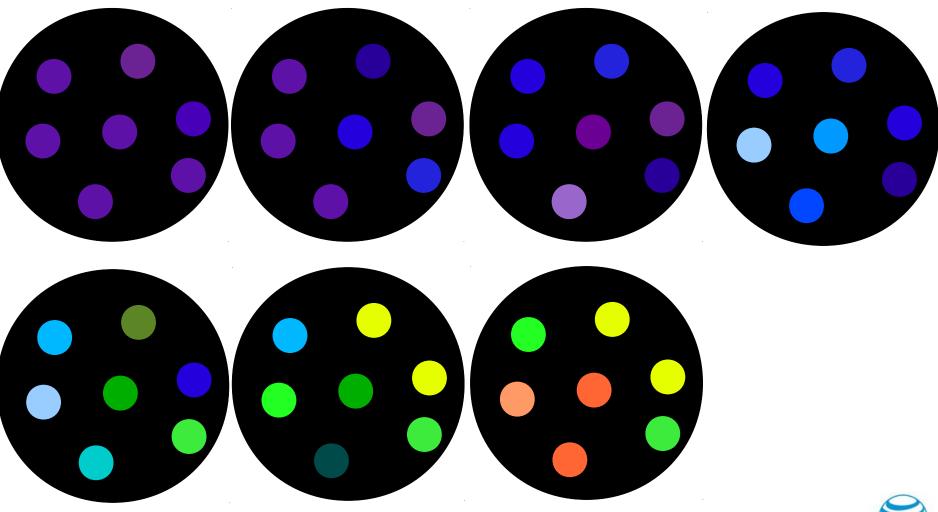


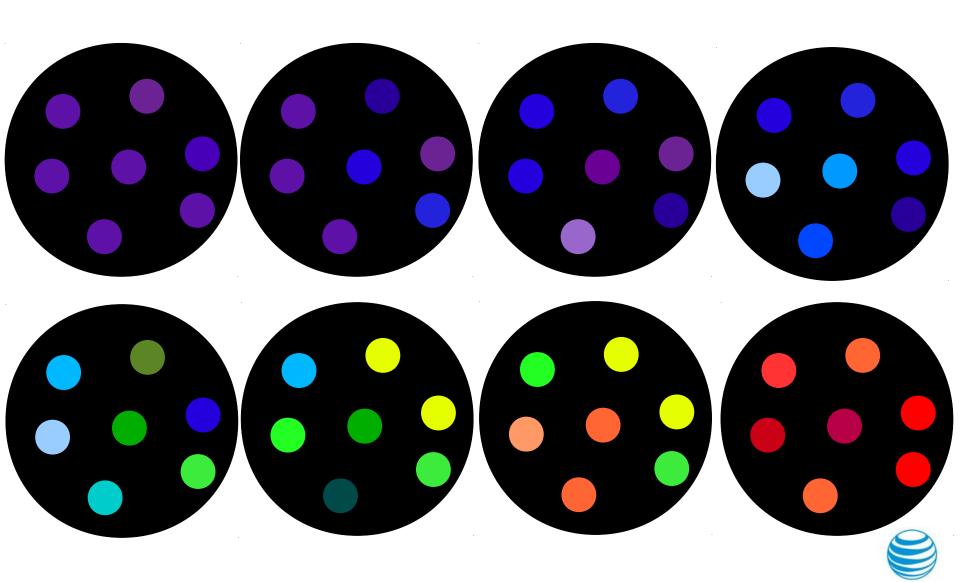




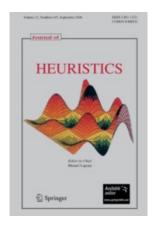








Reference



J.F. Gonçalves and M.G.C.R., "Biased random-key genetic algorithms for combinatorial optimization," J. of Heuristics, vol.17, pp. 487-525, 2011.

Tech report version:

http://www.research.att.com/~mgcr/doc/srkga.pdf



Encoding solutions with random keys



 A random key is a real random number in the continuous interval [0,1).



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- A random key is a real random number in the continuous interval [0,1).
- A vector X of random keys, or simply random keys, is an array of n random keys.
- Solutions of optimization problems can be encoded by random keys.
- A decoder is a deterministic algorithm that takes a vector of random keys as input and outputs a feasible solution of the optimization problem.



Encoding with random keys: Sequencing

Encoding

```
[ 1, 2, 3, 4, 5]
X = [ 0.099, 0.216, 0.802, 0.368, 0.658 ]
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Encoding with random keys: Sequencing

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$$X = [0.099, 0.216, 0.802, 0.368, 0.658]$$

Decode by sorting vector of random keys

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[ 1, 2, 4, 5, 3]
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$$X = [0.099, 0.216, 0.368, 0.658, 0.802]$$



Encoding with random keys: Sequencing

Therefore, the vector of random keys:

X = [0.099, 0.216, 0.802, 0.368, 0.658]

encodes the sequence: 1-2-4-5-3



Encoding with random keys: Subset selection (select 3 of 5 elements)

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$$X = [0.099, 0.216, 0.368, 0.658, 0.802]$$



Encoding with random keys: Subset selection (select 3 of 5 elements)

Therefore, the vector of random keys:

X = [0.099, 0.216, 0.802, 0.368, 0.658]

encodes the subset: {1, 2, 4}



Encoding with random keys: Assigning integer weights $\in [0,10]$ to a subset of 3 of 5 elements

Encoding

```
[ 1, 2, 3, 4, 5 | 1, 2, 3, 4, 5]
```

 $X = [0.099, 0.216, 0.802, 0.368, 0.658 \mid 0.4634, 0.5611, 0.2752, 0.4874, 0.0348]$



Encoding with random keys: Assigning integer weights $\in [0,10]$ to a subset of 3 of 5 elements

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[ 1, 2, 3, 4, 5 | 1, 2, 3, 4, 5]
```

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X = [0.099, 0.216, 0.802, 0.368, 0.658 \mid 0.4634, 0.5611, 0.2752, 0.4874, 0.0348]
```

Decode by sorting the first 5 keys and assign as the weight the value $W_i = floor [10 X_{5+i}] + 1$ to the 3 elements with smallest keys X_i , for i = 1,...,5.



Encoding with random keys: Assigning integer weights $\in [0,10]$ to a subset of 3 of 5 elements

Therefore, the vector of random keys:

X = [0.099, 0.216, 0.802, 0.368, 0.658 | 0.4634, 0.5611, 0.2752, 0.4874, 0.0348]

encodes the weight vector W = (5,6,-,5,-)



Genetic algorithms and random keys



 Introduced by Bean (1994) for sequencing problems.



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- Individuals are strings of real-valued numbers (random keys) in the interval [0,1).

$$S = (0.25, 0.19, 0.67, 0.05, 0.89)$$

 $s(1)$ $s(2)$ $s(3)$ $s(4)$ $s(5)$



- Introduced by Bean (1994) for sequencing problems.
- Individuals are strings of real-valued numbers (random keys) in the interval [0,1).
- Sorting random keys results in a sequencing order.

$$S = (0.25, 0.19, 0.67, 0.05, 0.89)$$

 $s(1) s(2) s(3) s(4) s(5)$

$$S' = (0.05, 0.19, 0.25, 0.67, 0.89)$$

 $s(4) s(2) s(1) s(3) s(5)$

Sequence:
$$4 - 2 - 1 - 3 - 5$$



 Mating is done using parametrized uniform
 Crossover (Spears & DeJong, 1990)

> a = (0.25, 0.19, 0.67, 0.05, 0.89)b = (0.63, 0.90, 0.76, 0.93, 0.08)



- Mating is done using parametrized uniform
 Crossover (Spears & DeJong, 1990)
- For each gene, flip a biased coin to choose which parent passes the allele (key, or value of gene) to the child.

```
a = (0.25, 0.19, 0.67, 0.05, 0.89)
b = (0.63, 0.90, 0.76, 0.93, 0.08)
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c = (0.25)
```



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c = (0.25, 0.90)
```



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c = (0.25, 0.90, 0.76)
```



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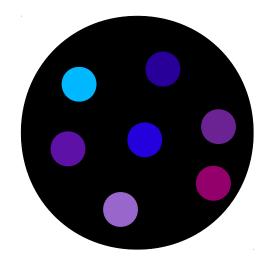
b = (0.63, 0.90, 0.76, 0.93, 0.08)

c = (0.25, 0.90, 0.76, 0.05, 0.89)
```

If every random-key array corresponds to a feasible solution: Mating always produces feasible offspring.

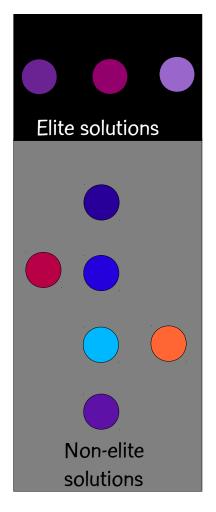


Initial population is made up of P random-key vectors, each with N keys, each having a value generated uniformly at random in the interval [0,1).



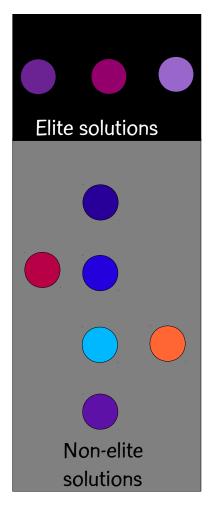


At the K-th generation, compute the cost of each solution ...



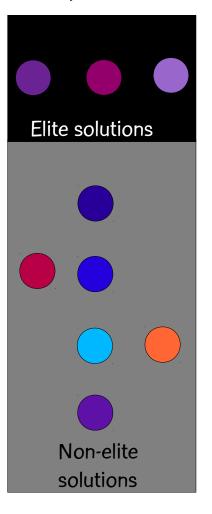


At the K-th generation, compute the cost of each solution and partition the solutions into two sets:



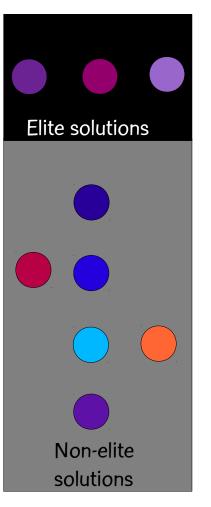


At the K-th generation, compute the cost of each solution and partition the solutions into two sets: elite solutions and non-elite solutions.





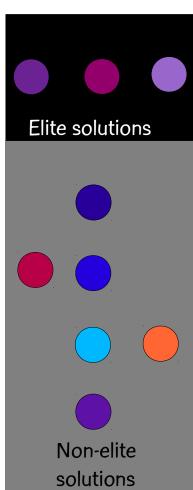
At the K-th generation, compute the cost of each solution and partition the solutions into two sets: elite solutions and non-elite solutions. Elite set should be smaller of the two sets and contain best solutions.





Evolutionary dynamics

Population K

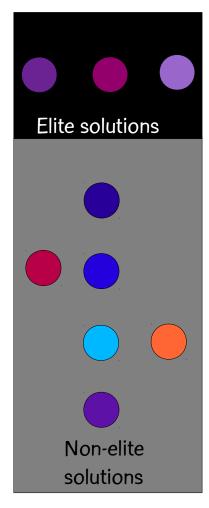


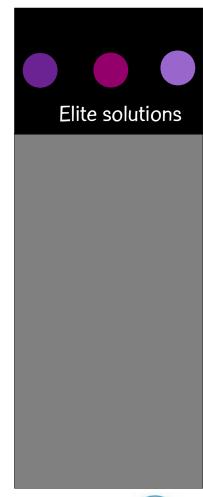


Evolutionary dynamics

Copy elite solutions from population
 K to population K+1



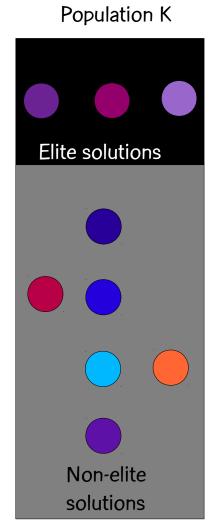


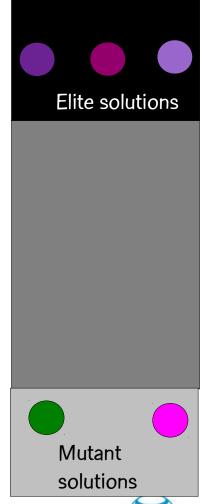




Evolutionary dynamics

- Copy elite solutions from population
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- Add R random solutions (mutants)
 to population K+1

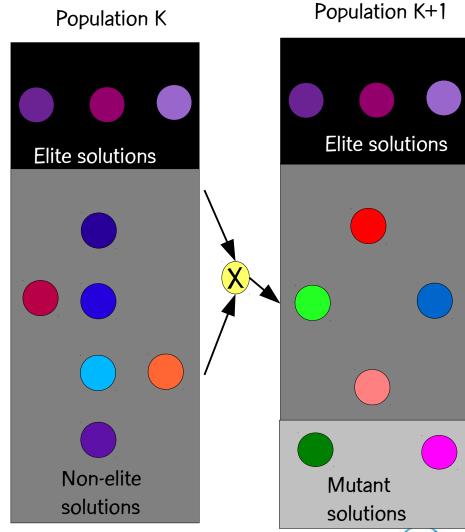






Evolutionary dynamics

- 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
 - RANDOM-KEY GA: Use any two solutions in population K to produce child in population K+1. Mates are chosen at random.





Biased random key genetic algorithm

• A biased random key genetic algorithm (BRKGA) is a random key genetic algorithm (RKGA).



Biased random key genetic algorithm

- A biased random key genetic algorithm (BRKGA) is a random key genetic algorithm (RKGA).
- BRKGA and RKGA differ in how mates are chosen for crossover and how parametrized uniform crossover is applied.



RKGA BRKGA

both parents chosen at random from entire population



RKGA

both parents chosen at random from entire population

BRKGA

both parents chosen at random but one parent chosen from population of elite solutions



RKGA

both parents chosen at random from entire population

BRKGA

both parents chosen at random but one parent chosen from population of elite solutions

either parent can be parent A in parametrized uniform crossover



RKGA

both parents chosen at random from entire population

BRKGA

both parents chosen at random but one parent chosen from population of elite solutions

either parent can be parent A in parametrized uniform crossover

best fit parent is parent A in parametrized uniform crossover



Biased random key GA

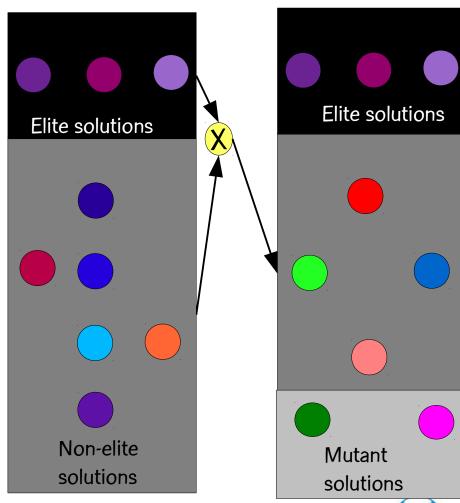
BRKGA: Probability child inherits key of elite parent > 0.5 Pop

Population K+1

Population K

Evolutionary dynamics

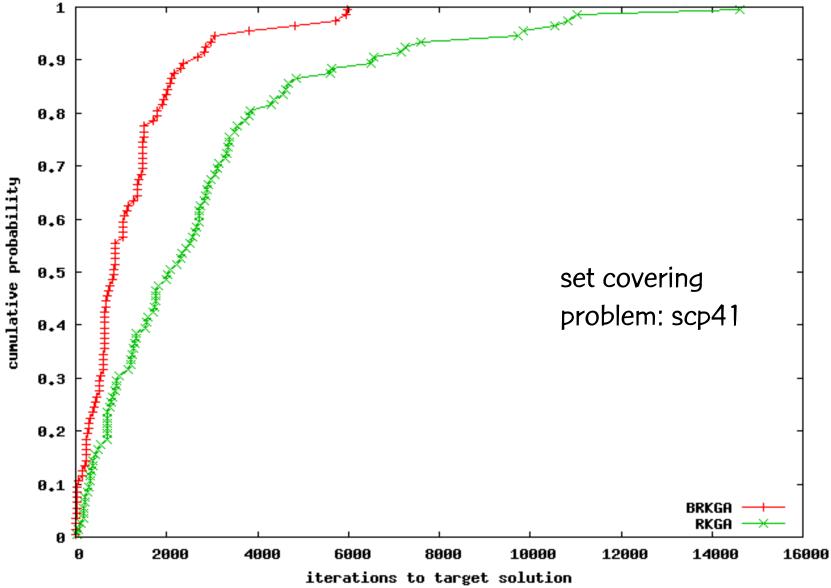
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 - BIASED RANDOM-KEY GA: Mate elite solution with other solution of population K to produce child in population K+1. Mates are chosen at random.

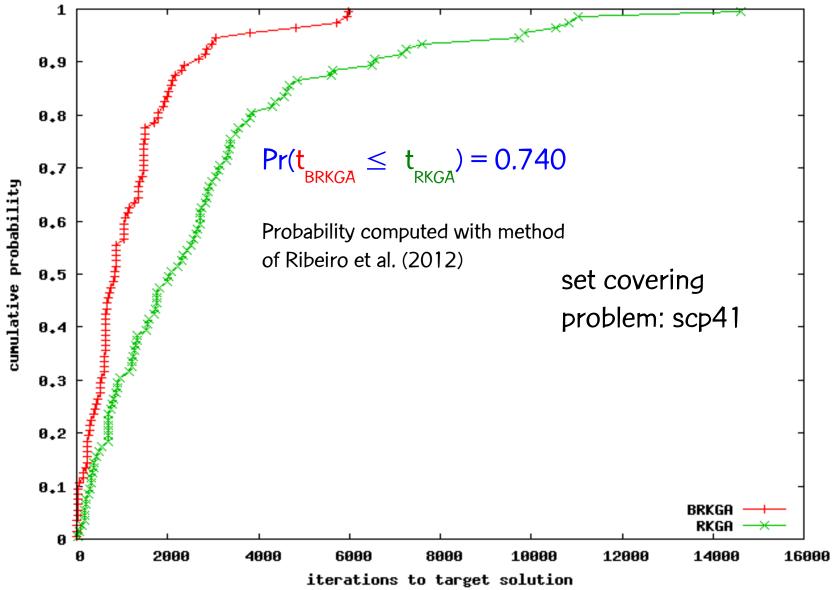


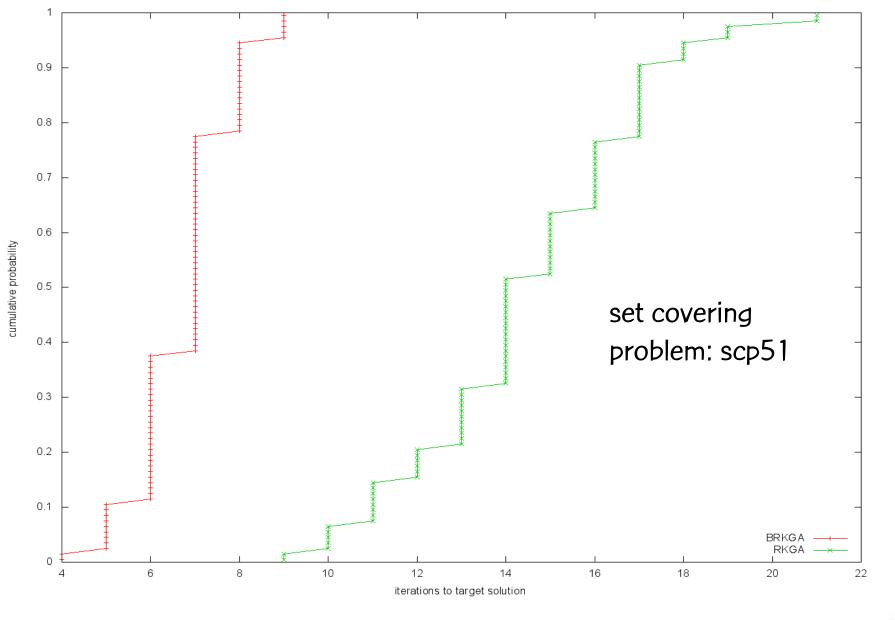
Paper comparing BRKGA and Bean's Method

Gonçalves, R., and Toso, "Biased and unbiased random-key genetic algorithms: An experimental analysis", AT&T Labs Research Technical Report, Florham Park, December 2012.

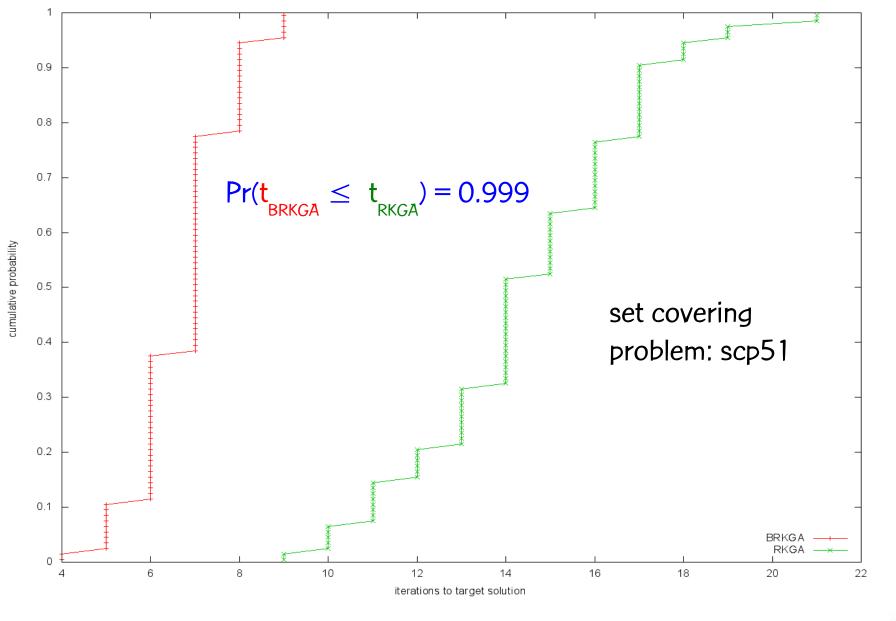




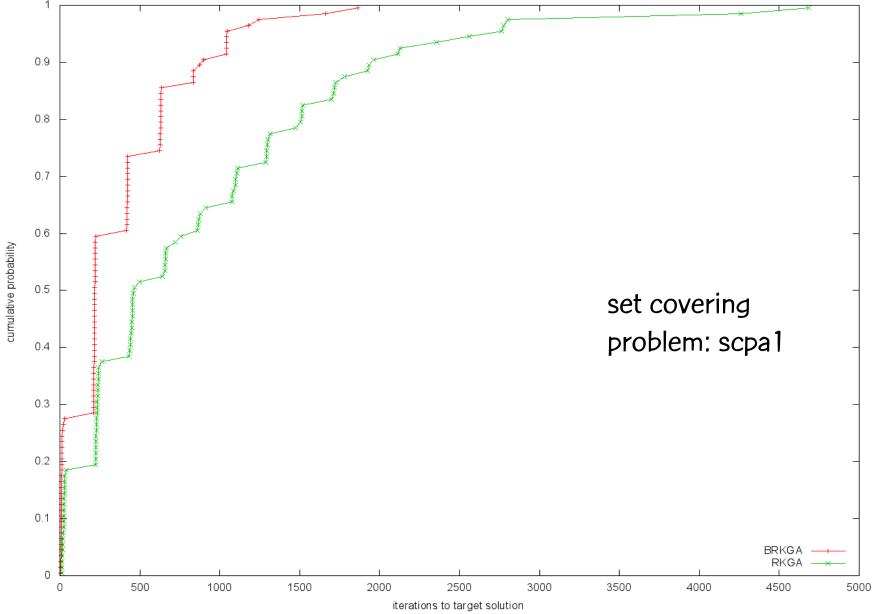




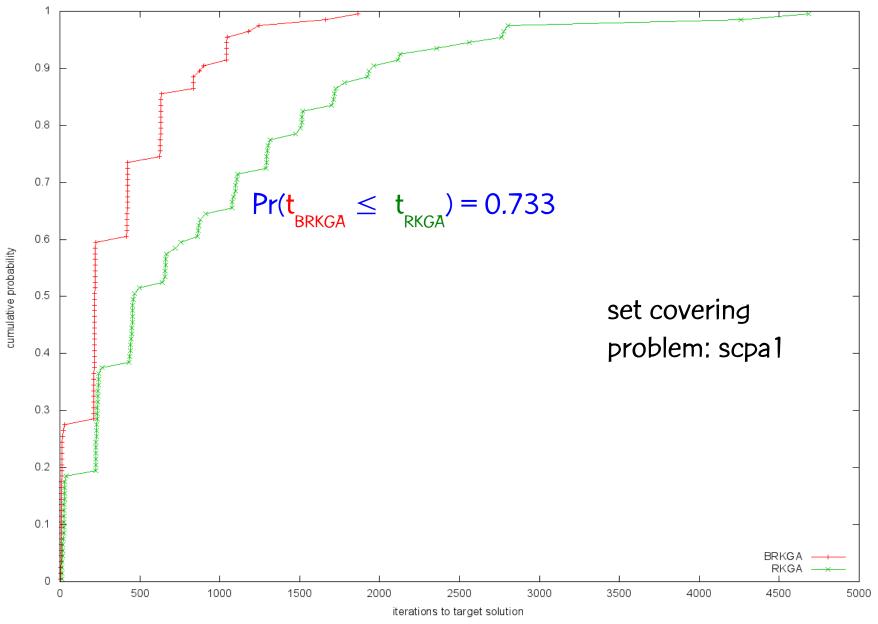




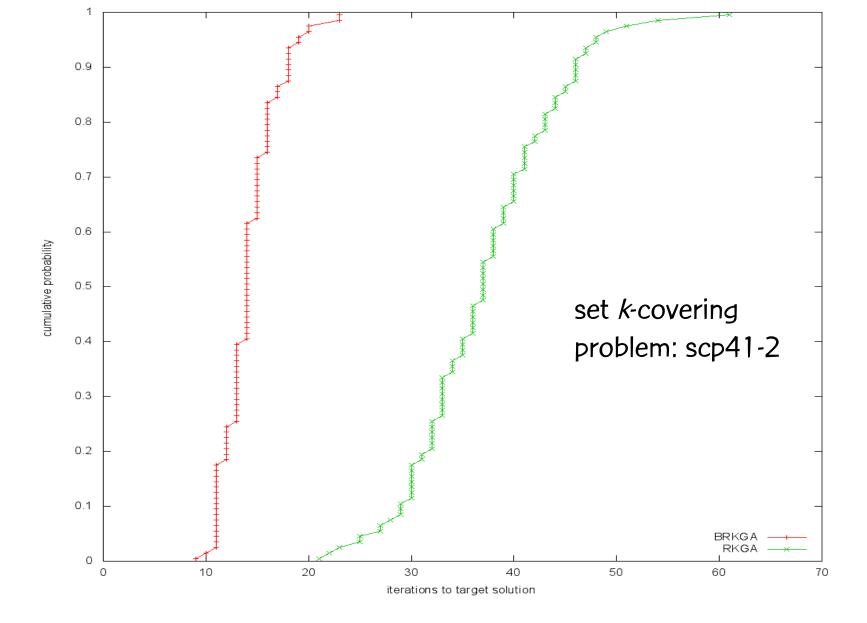




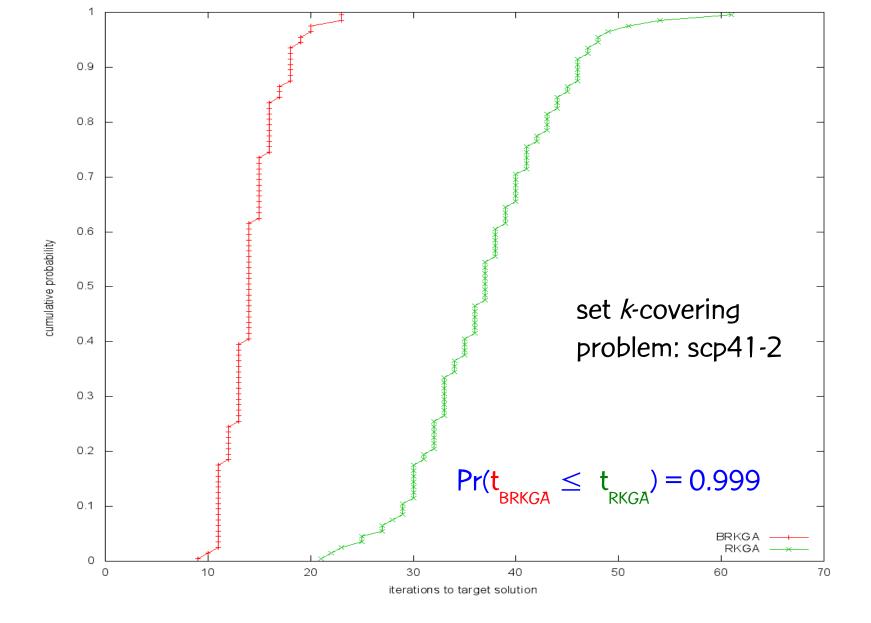




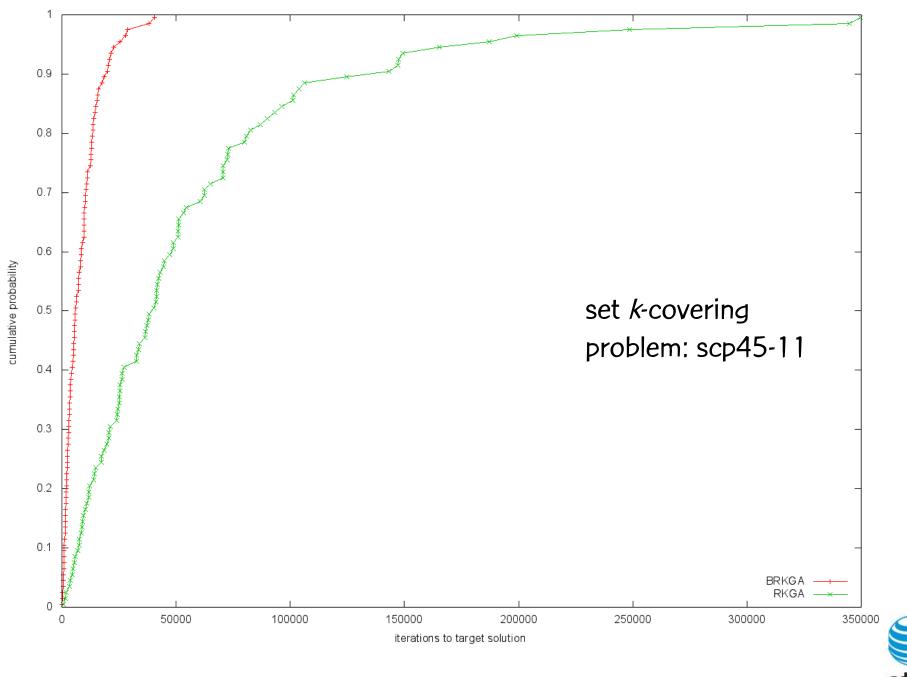


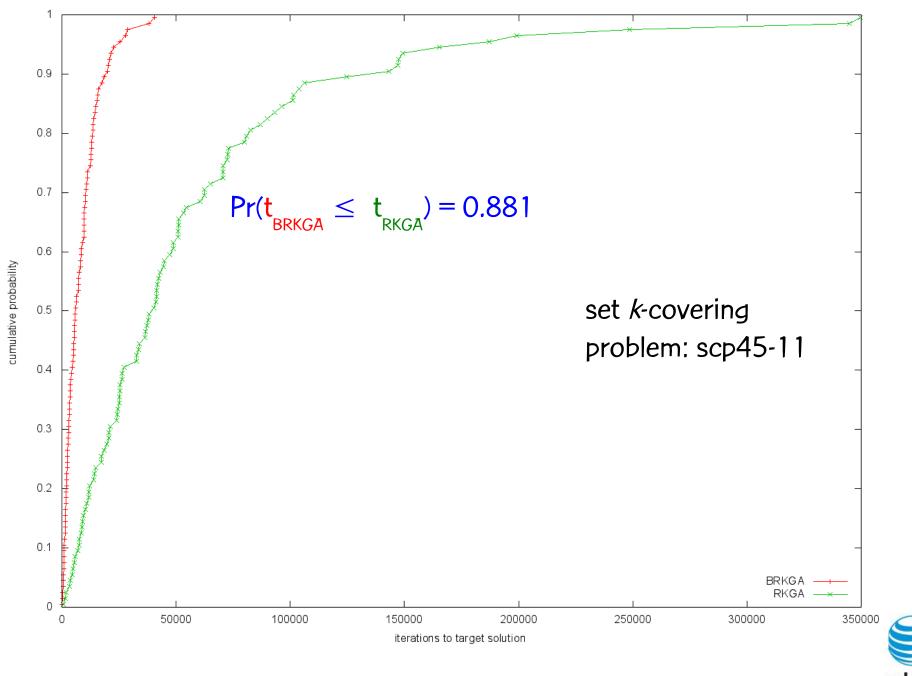


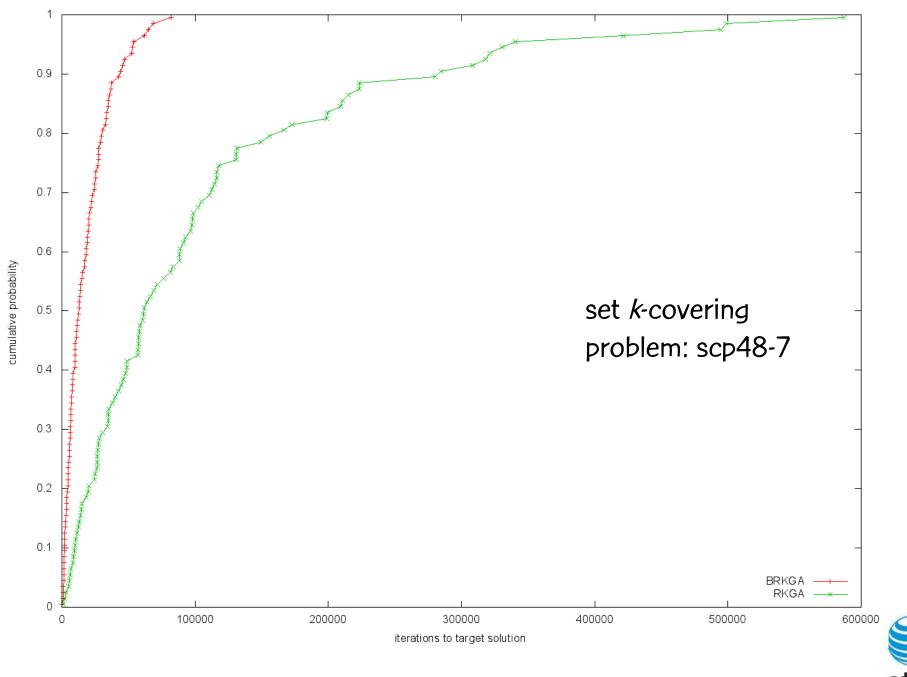


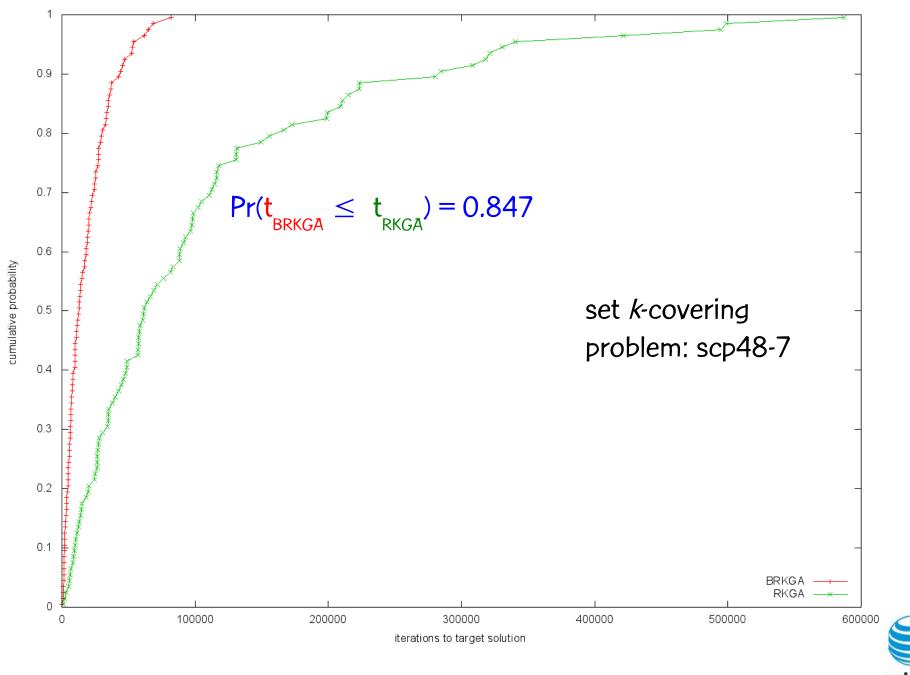












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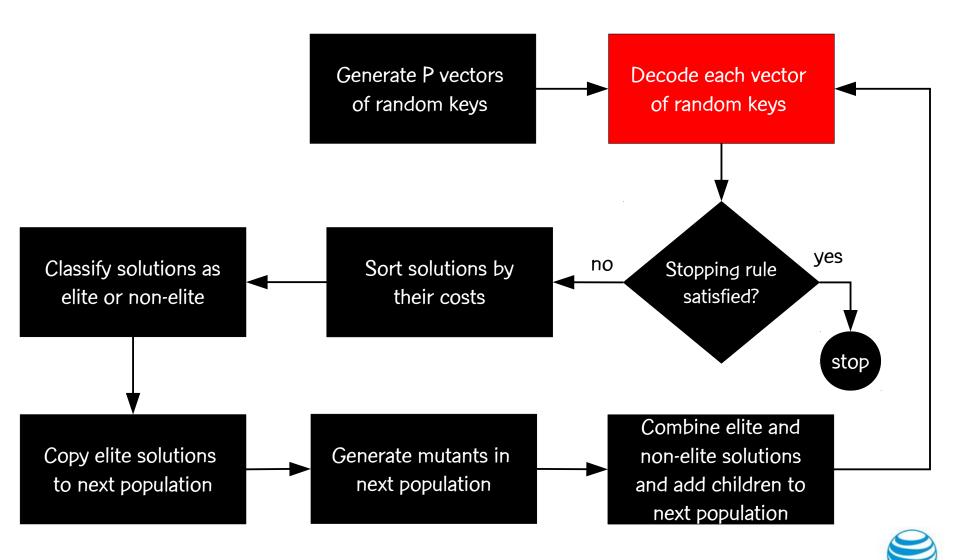
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 one parent is always selected (with replacement) from the
 small elite set and probability that child inherits key of elite
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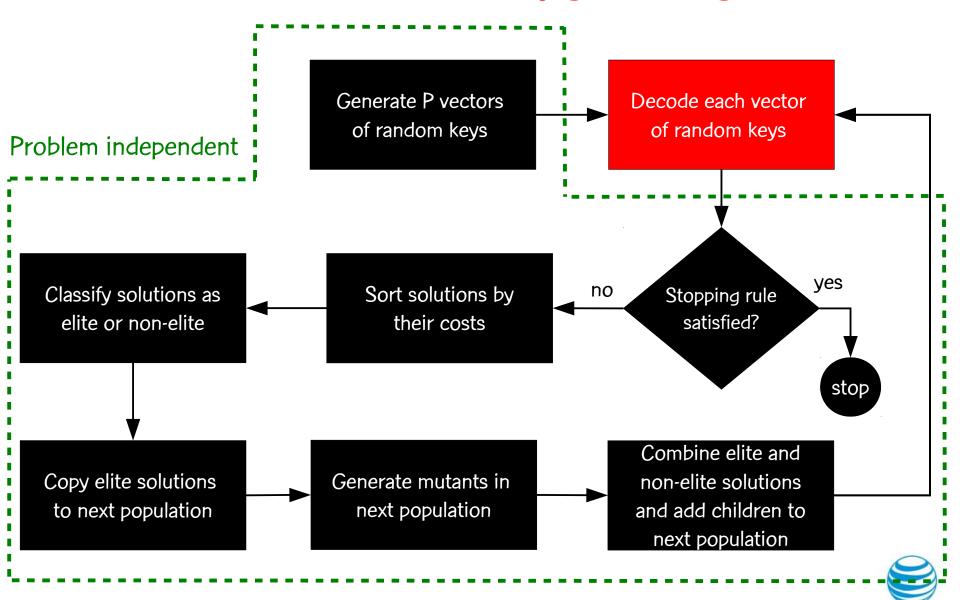
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 parent > 0.5 Not so in the RKGA of Bean.
- No mutation in crossover: mutants are used instead (they play same role as mutation in GAs ... help escape local optima)



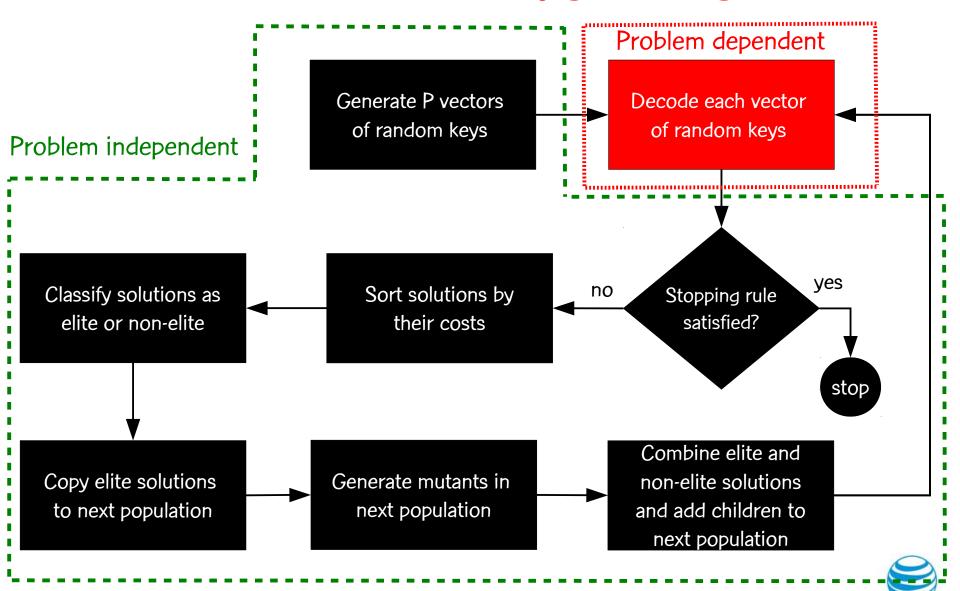
Framework for biased random-key genetic algorithms



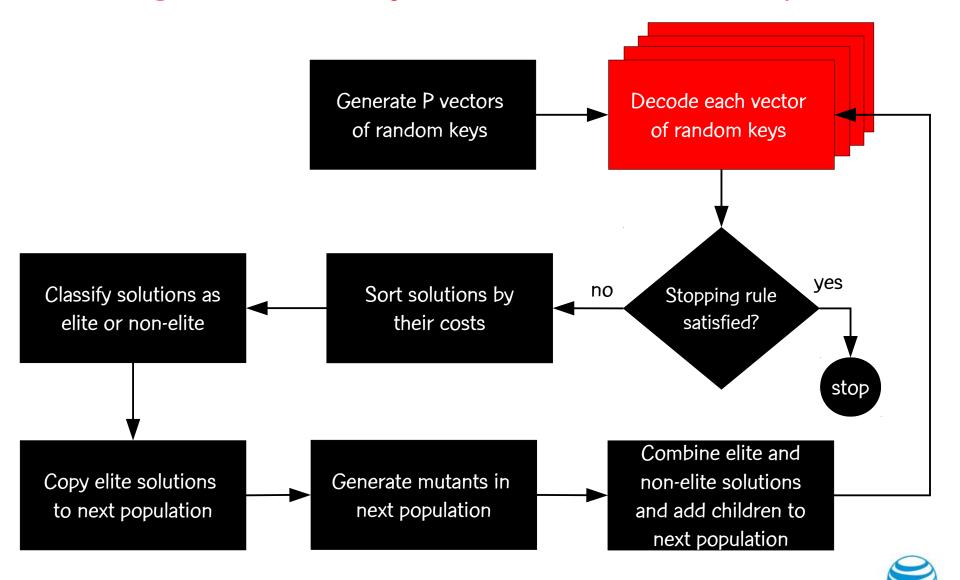
Framework for biased random-key genetic algorithms



Framework for biased random-key genetic algorithms



Decoding of random key vectors can be done in parallel



 Efficient and easy-to-use object oriented application programming interface (API) for the algorithmic framework of BRKGA.



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 - population management
 - evolutionary dynamics



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- Cross-platform library handles large portion of problem independent modules that make up the framework, e.g.
 - population management
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- Implemented in C++ and may benefit from shared-memory parallelism if available.



- Efficient and easy-to-use object oriented application programming interface (API) for the algorithmic framework of BRKGA.
- Cross-platform library handles large portion of problem independent modules that make up the framework, e.g.
 - population management
 - evolutionary dynamics
- Implemented in C++ and may benefit from shared-memory parallelism if available.
- User only needs to implement problem-dependent decoder.



Paper: Rodrigo F. Toso and M.G.C.R., "A C++
Application Programming Interface for
Biased Random-Key Genetic Algorithms,"
AT&T Labs Technical Report, Florham Park, August 2011.

Software: http://www.research.att.com/~mgcr/src/brkgaAPI

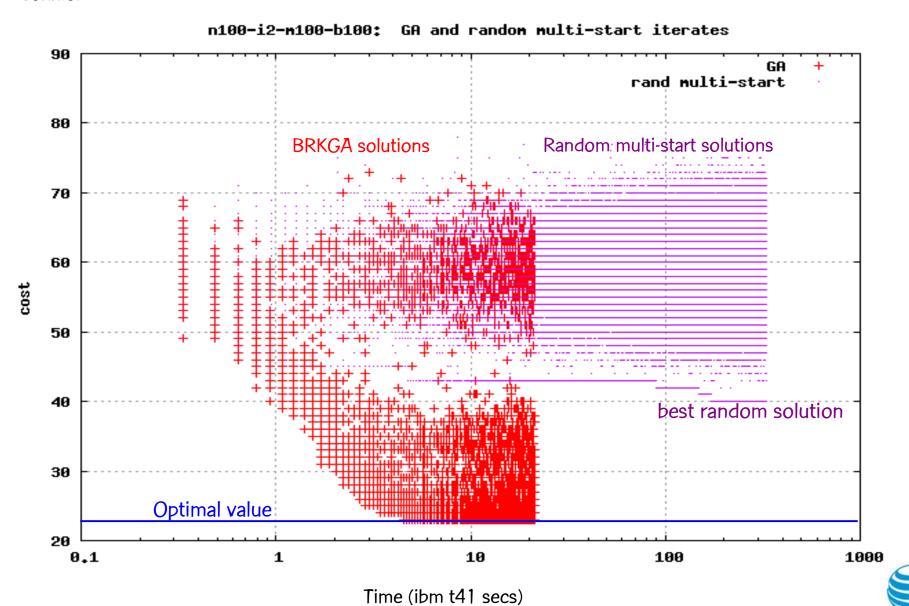


Is a BRKGA any different from applying the decoder to random keys?

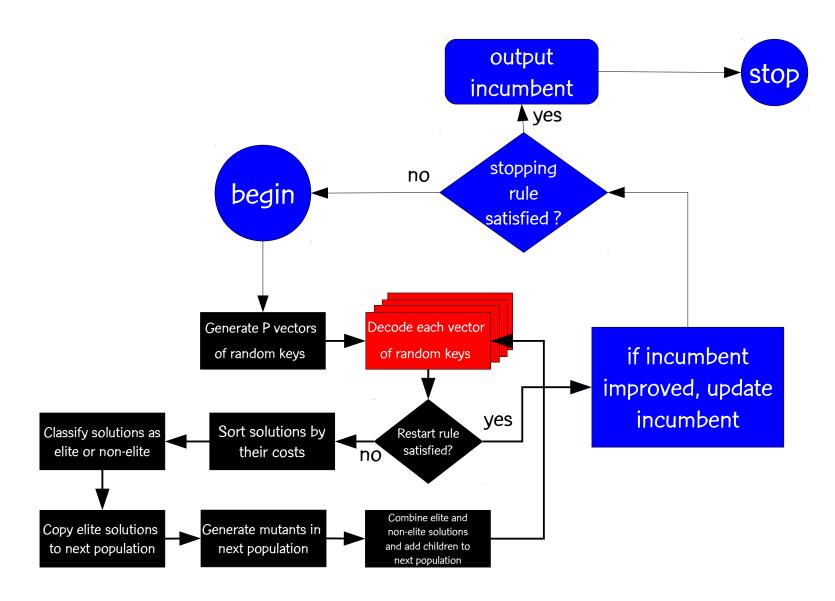
- Simulate a random multi-start decoding method with a BRKGA by setting size of elite partition to 1 and number of mutants to P-1
- Each iteration, best solution is maintained in elite set and P-1 random key vectors are generated as mutants ... no mating is done since population already has P individuals



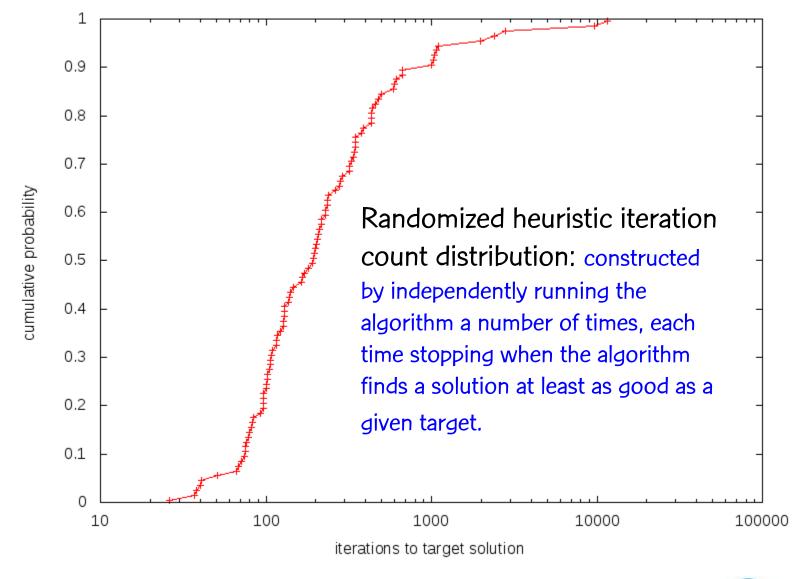
solution



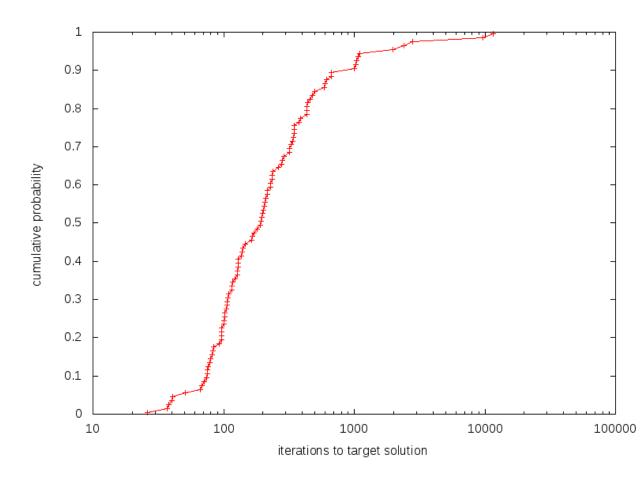
BRKGA in multi-start strategy





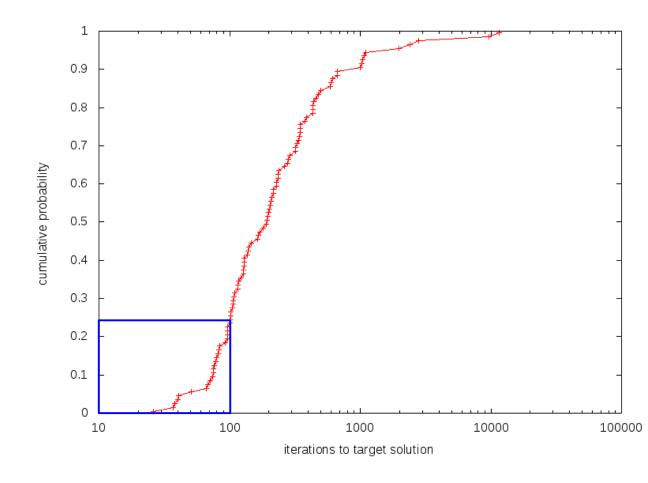






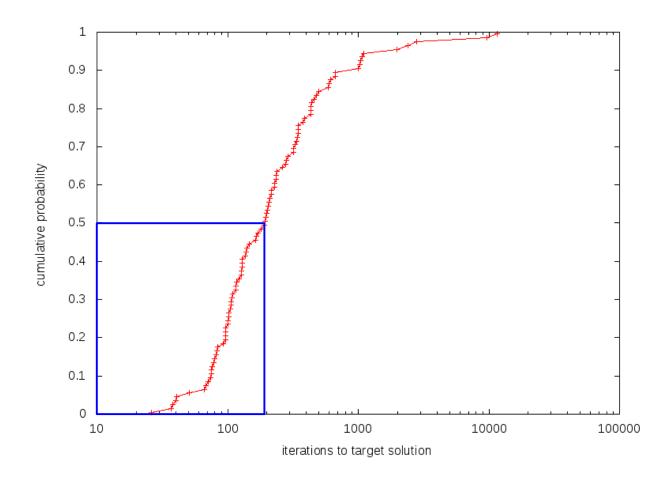
In most of the independent runs, the algorithm finds the target solution in relatively few iterations:





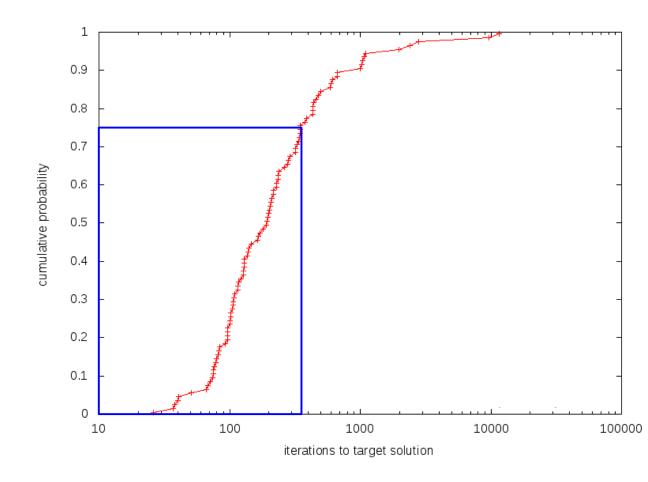
In most of the independent runs, the algorithm finds the target solution in relatively few iterations: 25% of the runs take fewer than 101 iterations





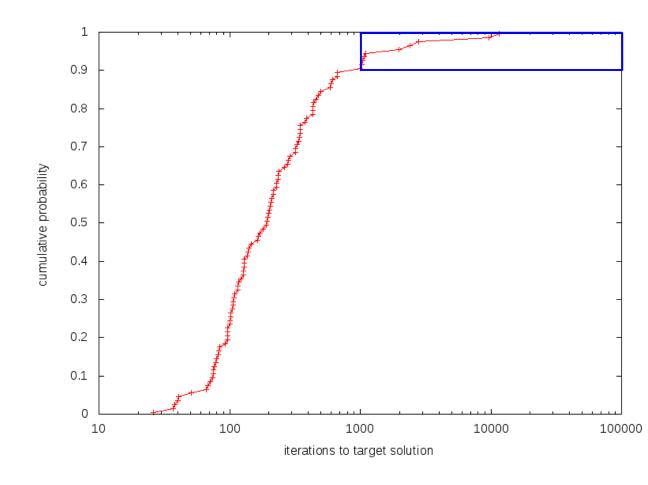
In most of the independent runs, the algorithm finds the target solution in relatively few iterations: 50% of the runs take fewer than 192 iterations





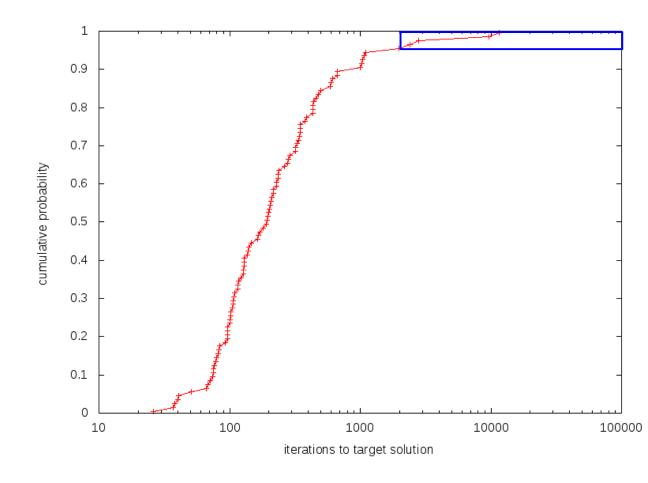
In most of the independent runs, the algorithm finds the target solution in relatively few iterations: 75% of the runs take fewer than 345 iterations





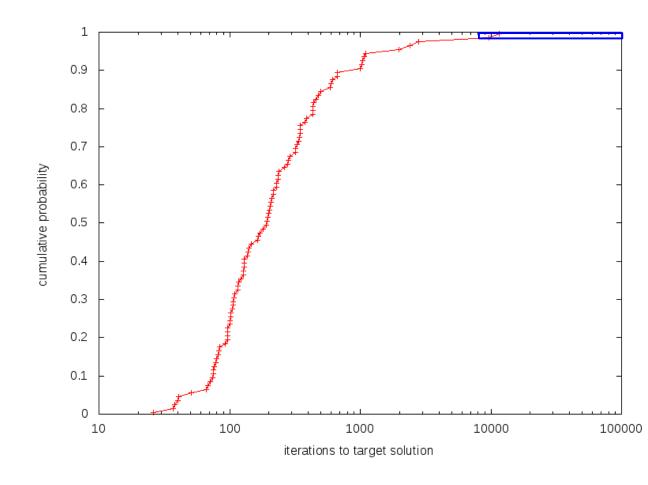
However, some runs take much longer: 10% of the runs take over 1000 iterations





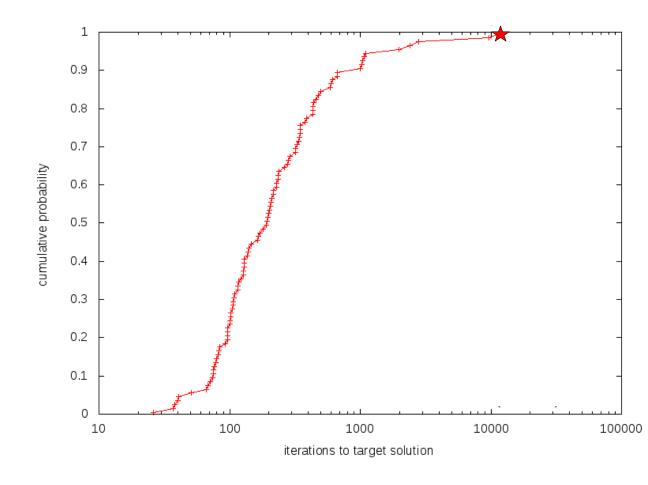
However, some runs take much longer: 5% of the runs take over 2000 iterations





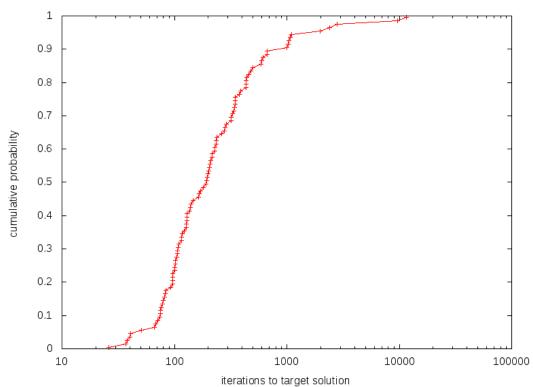
However, some runs take much longer: 2% of the runs take over 9715 iterations





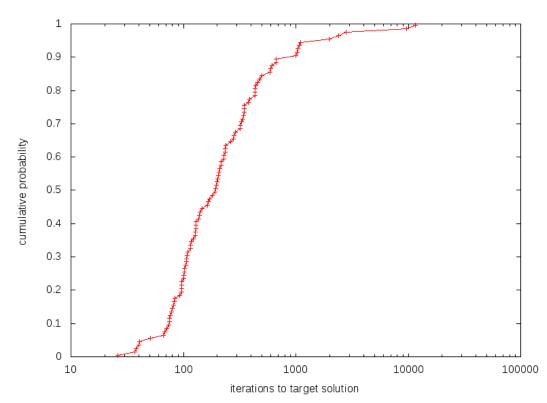
However, some runs take much longer: the longest run took 11607 iterations





Probability that algorithm will take over 345 iterations: 25% = 1/4



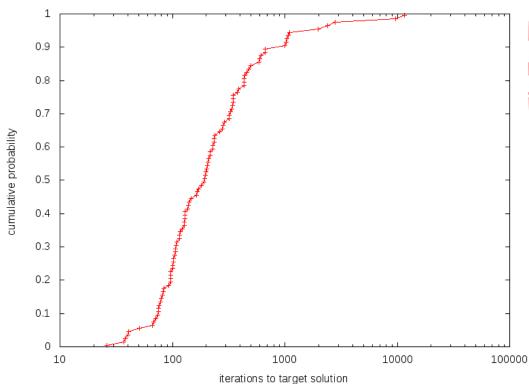


Probability that algorithm will take over 345 iterations: 25% = 1/4

By restarting algorithm after 345 iterations, probability that new run will take over 690 iterations: 25% = 1/4

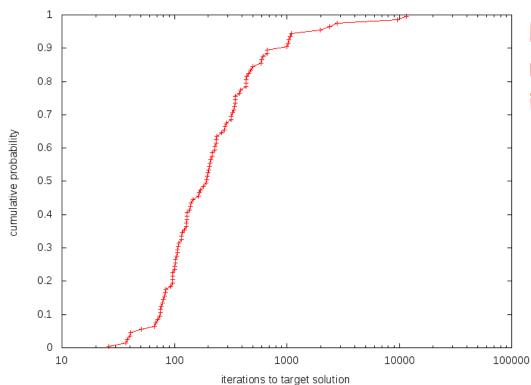
Probability that algorithm with restart will take over 690 iterations: probability of taking over 345 X probability of taking over 690 iterations given it took over 345 = $\frac{1}{4} \times \frac{1}{4} = \frac{1}{4^2}$





Probability that algorithm will still be running after K periods of 345 iterations: 1/4^K

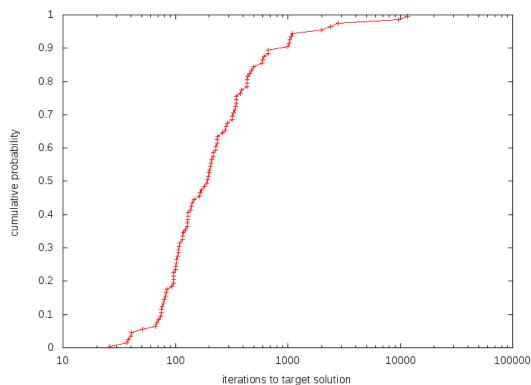




Probability that algorithm will still be running after K periods of 345 iterations: 1/4^K

For example, probability that algorithm with restart will still be running after 1725 iterations (5 periods of 345 iterations): $1/4^5 \approx 0.0977\%$





Probability that algorithm will still be running after K periods of 345 iterations: 1/4^K

For example, probability that algorithm with restart will still be running after 1725 iterations (5 periods of 345 iterations): $1/4^5 \approx 0.0977\%$

This is much less than the 5% probability that the algorithm without restart will take over 2000 iterations.



Restart strategies

- First proposed by Luby et al. (1993)
- They define a restart strategy as a finite sequence of time intervals $S = \{\tau_1, \tau_2, \tau_3, ...\}$ which define epochs τ_1 , $\tau_1 + \tau_2$, $\tau_1 + \tau_2 + \tau_3$, ... when the algorithm is restarted from scratch.
- Luby et al. (1993) prove that the optimal restart strategy uses $\tau_1 = \tau_2 = \tau_3 = \cdots = \tau^*$, where τ^* is a constant.



Restart strategies

- Luby et al. (1993)
- Kautz et al. (2002)
- Palubeckis (2004)
- Sergienko et al. (2004)
- Nowicki & Smutnicki (2005)
- D'Apuzzo et al. (2006)
- Shylo et al. (2011a)
- Shylo et al. (2011b)
- Resende & Ribeiro (2011)



Restart strategy for BRKGA

- Recall the restart strategy of Luby et al. where equal time intervals $\tau_1 = \tau_2 = \tau_3 = \dots = \tau^*$ pass between restarts.
- Strategy requires τ* as input.
- Since we have no prior information as to the runtime distribution of the heuristic, we run the risk of:
 - choosing τ* too small: restart variant may take long to converge
 - choosing τ* too big: restart variant may become like no-restart variant

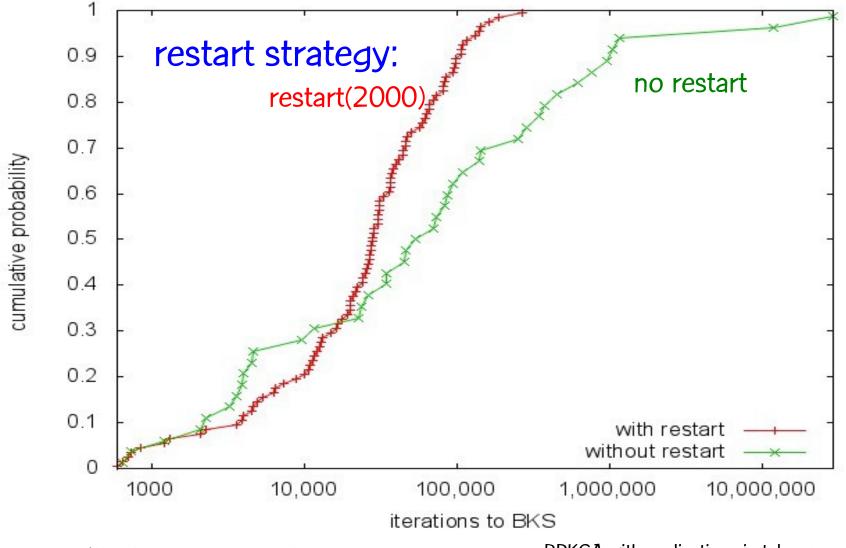


Restart strategy for BRKGA

- We conjecture that number of iterations between improvement of the incumbent (best so far) solution varies less w.r.t. heuristic/ instance/ target than run times.
- We propose the following restart strategy: Keep track of the last generation when the incumbent improved and restart BRKGA if K generations have gone by without improvement.
- We call this strategy restart(K)



Example of restart strategy for BRKGA: Load balancing





Specifying a BRKGA



 Encoding is always done the same way, i.e. with a vector of N random-keys (parameter N must be specified)



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- Parameters



- Size of population
- Parallel population parameters
- Size of elite partition
- Size of mutant set
- Child inheritance probability
- Restart strategy parameter
- Stopping criterion



- Size of population: a function of N, say N or 2N
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- Size of population: a function of N, say N or 2N
- Parallel population parameters: say, p = 3, v = 2, and x = 200
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- Size of population: a function of N, say N or 2N
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- Stopping criterion: e.g. time, # generations, solution quality,# generations without improvement



Applications in telecommunications



Three applications in telecommunications

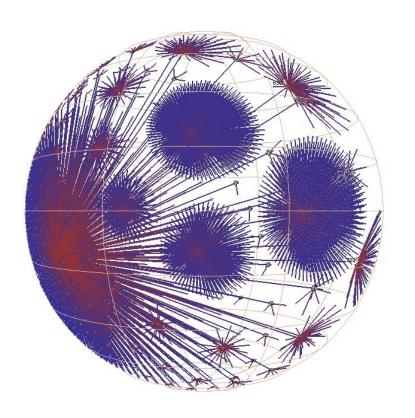
- Routing in IP networks
- Design of survivable IP networks
- Redundant server location for content distribution



OSPF routing in IP networks

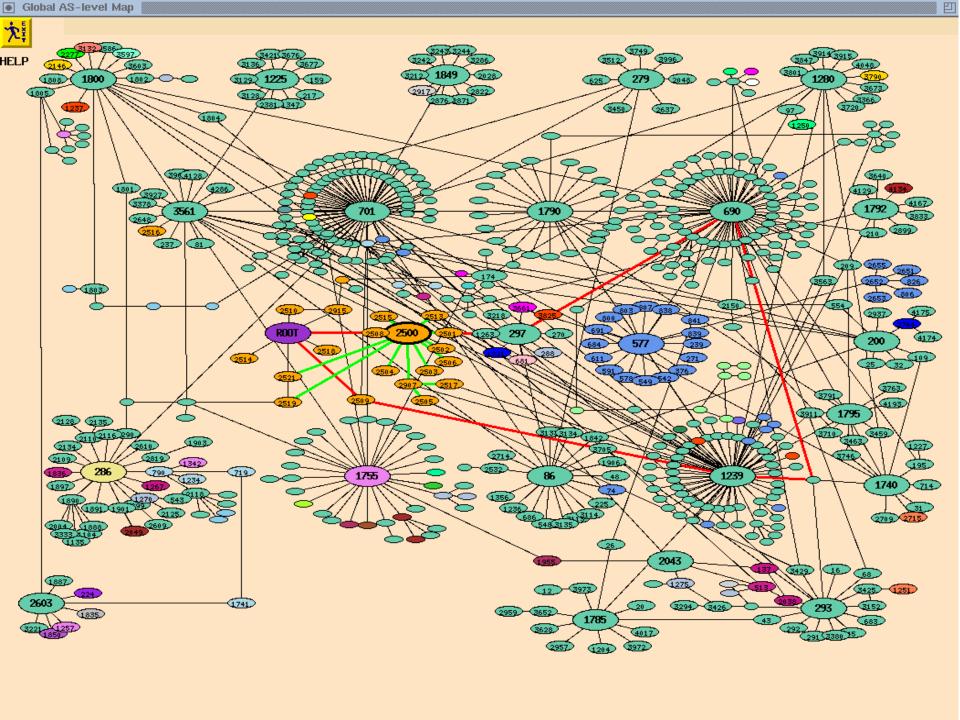


The Internet



- 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, ...





Routing

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



Routing

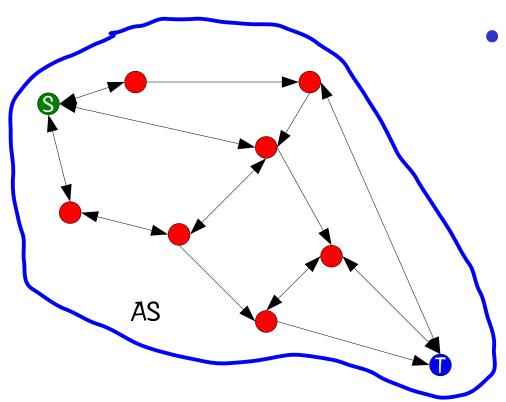
- A packet is sent from a origination router S to a destination router T.
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 - same AS: IGP routing
 - different ASes:



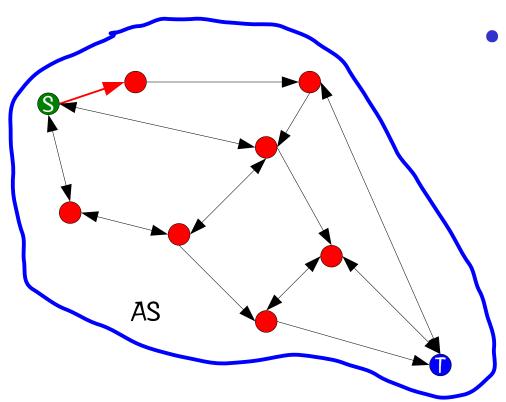
Routing

- A packet is sent from a origination router S to a destination router T.
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 - same AS: IGP routing
 - different ASes: BGP routing

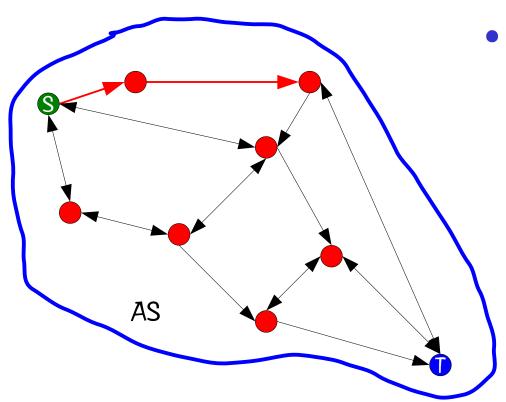




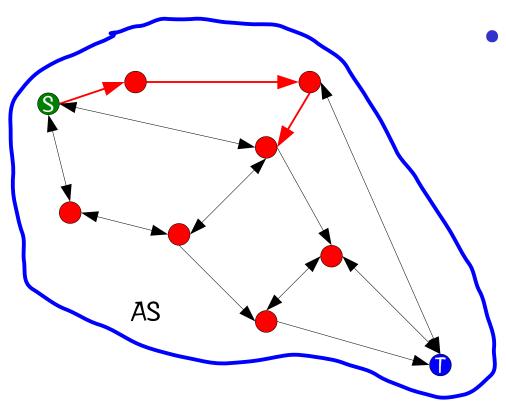




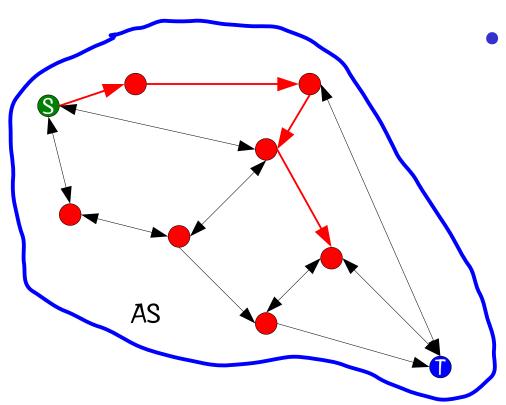




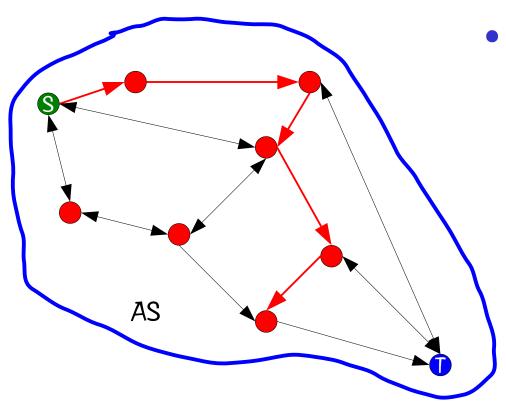




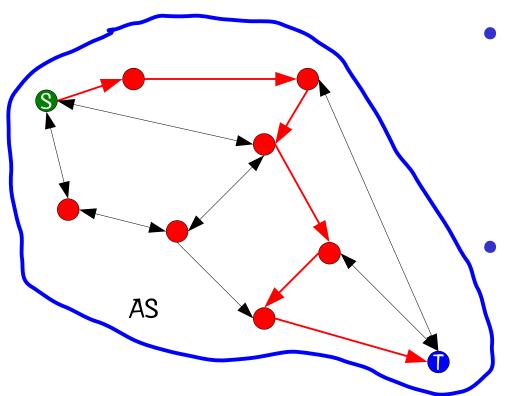






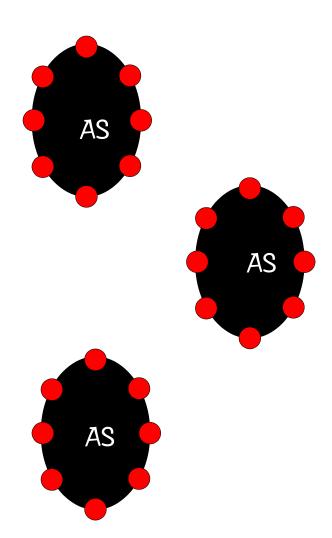






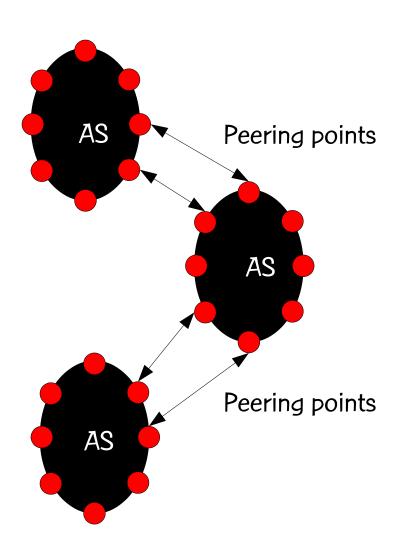
- IGP (interior gateway protocol) routing is concerned with routing within an AS.
- Routing decisions are made by AS operator.





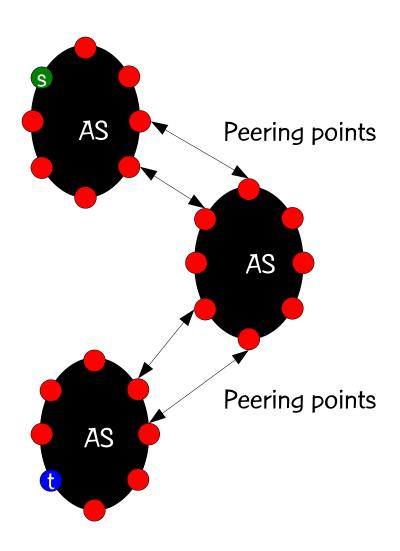
 BGP (border gateway protocol) routing deals with routing between different ASes.





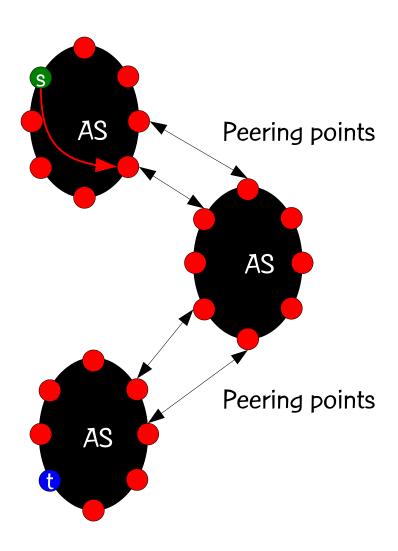
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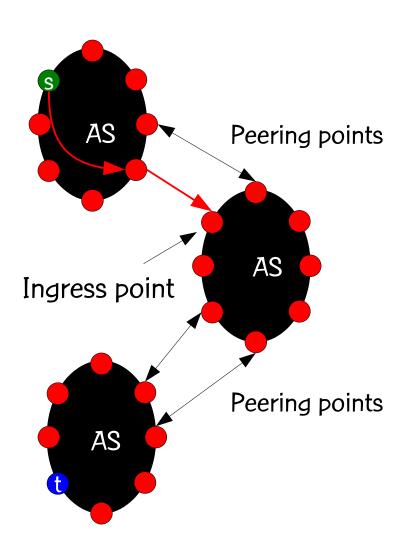


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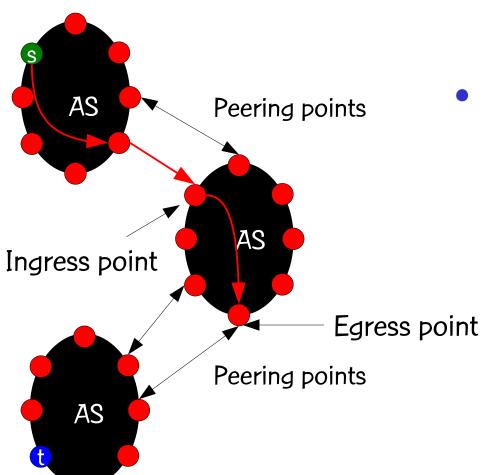




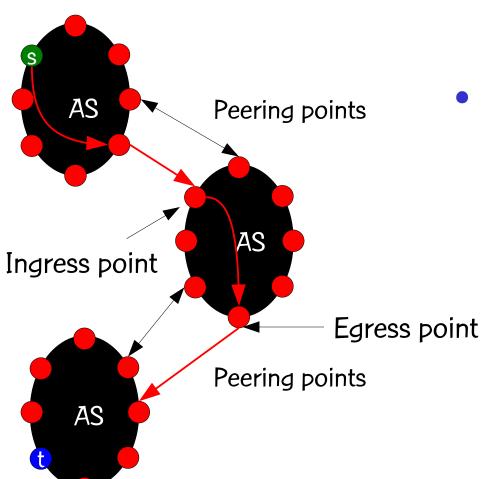




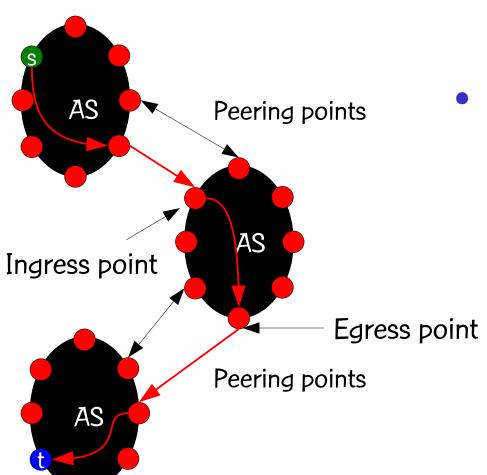
















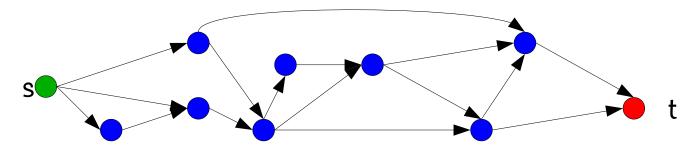
• Given a network G = (N,A), where N is the set of routers and A is the set of links.



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- 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.

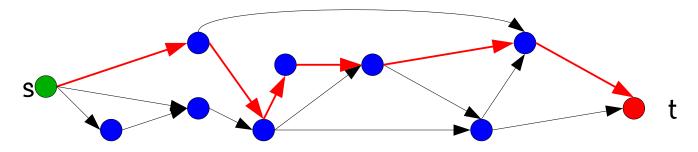


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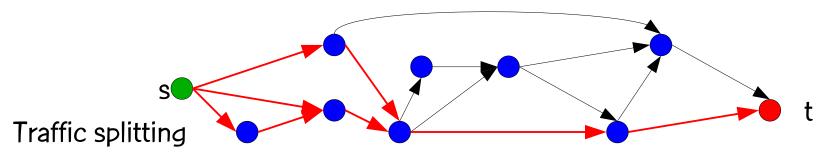


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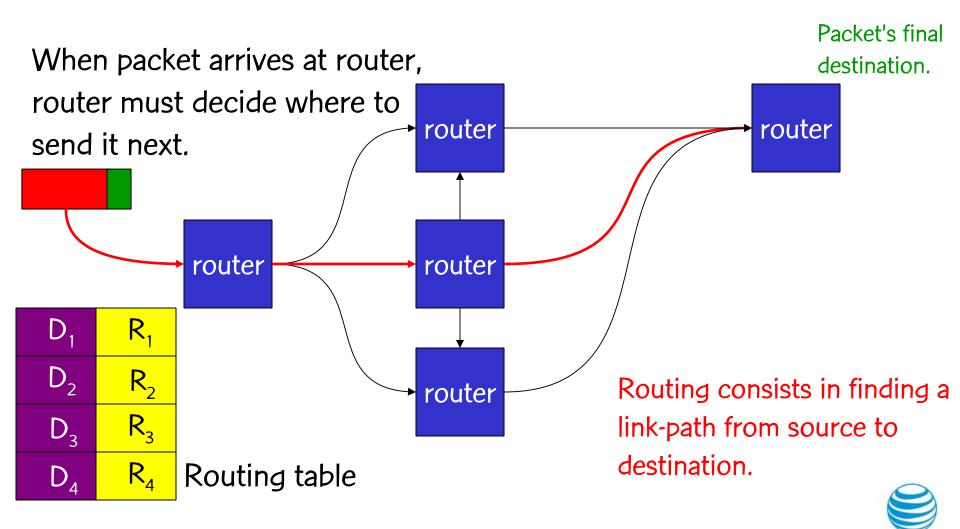
- By setting OSPF weights appropriately, one can do traffic engineering, i.e. route traffic so as to optimize some objective (e.g. minimize congestion, maximize throughput, etc.).
 - Some recent papers on this topic:
 - Fortz & Thorup (2000, 2004)
 - Ramakrishnan & Rodrigues (2001)
 - Sridharan, Guérin,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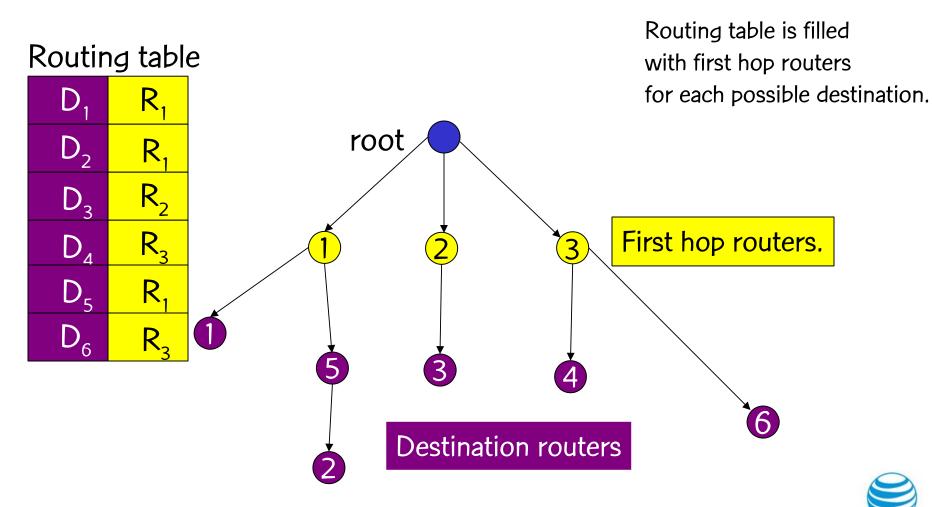


Packet routing

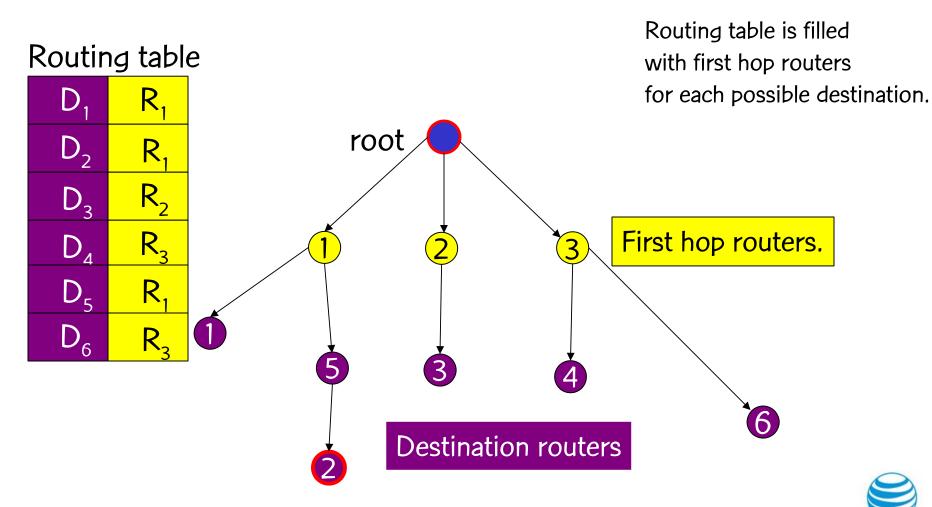


- Assign an integer weight $\in [1, w_{max}]$ to each link in AS. In general, $w_{max} = 65535 = 2^{16} 1$.
- Each router computes tree of shortest weight paths to all other routers in the AS, with itself as the root, using Dijkstra's algorithm.

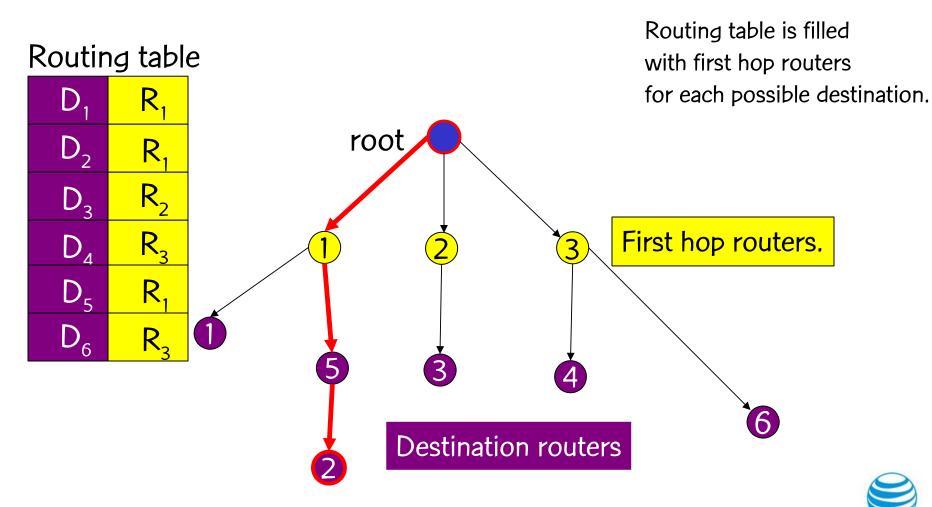




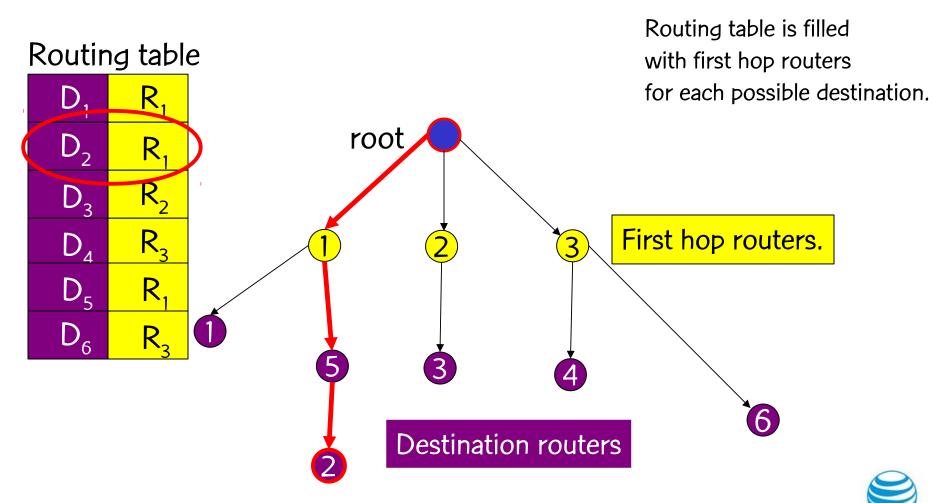




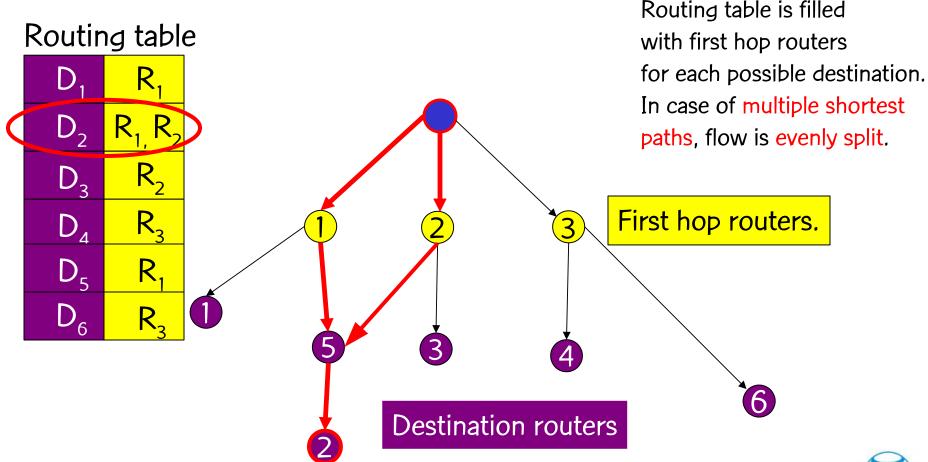












OSPF weight setting

- 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 two BRKGA to find good OSPF weights.



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:

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

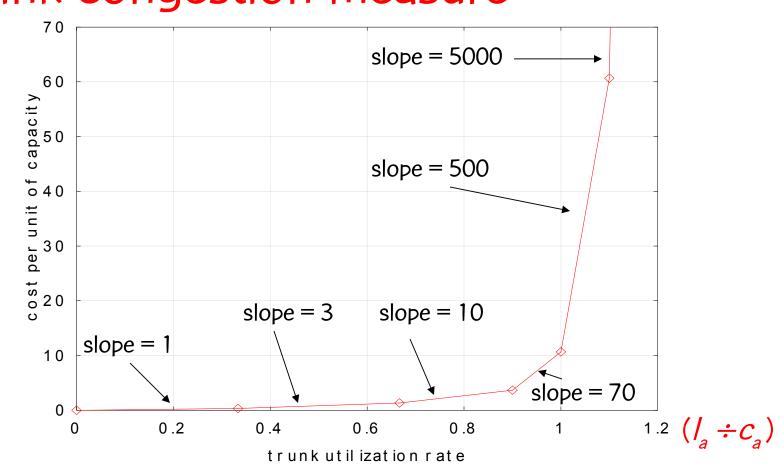
where l_a is the load on link $a \in A$,

 $\Phi_{a}(I_{a})$ 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





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.





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.

Tech report version:

http://www2.research.att.com/~mgcr/doc/gaospf.pdf



Ericsson, R., & Pardalos (J. Comb. Opt., 2002)

Encoding:

 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.



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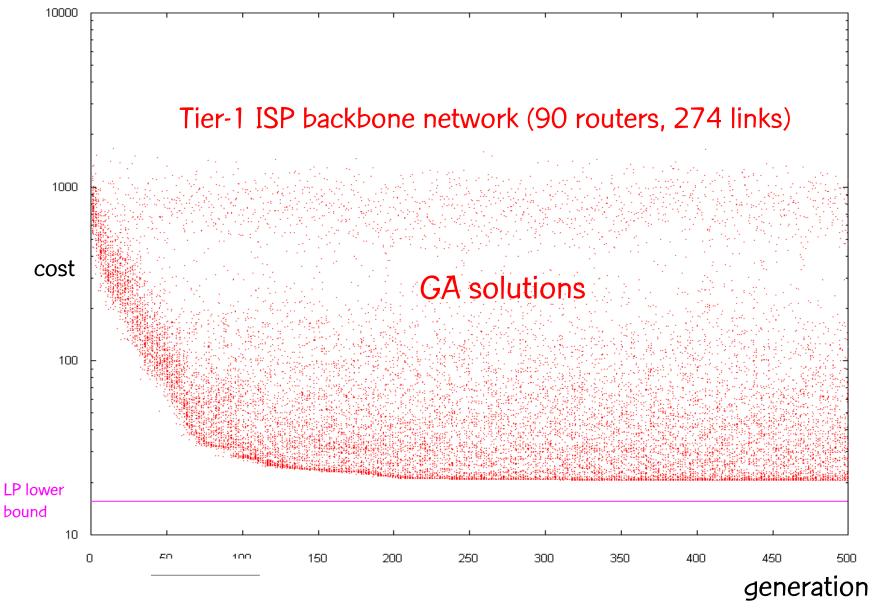
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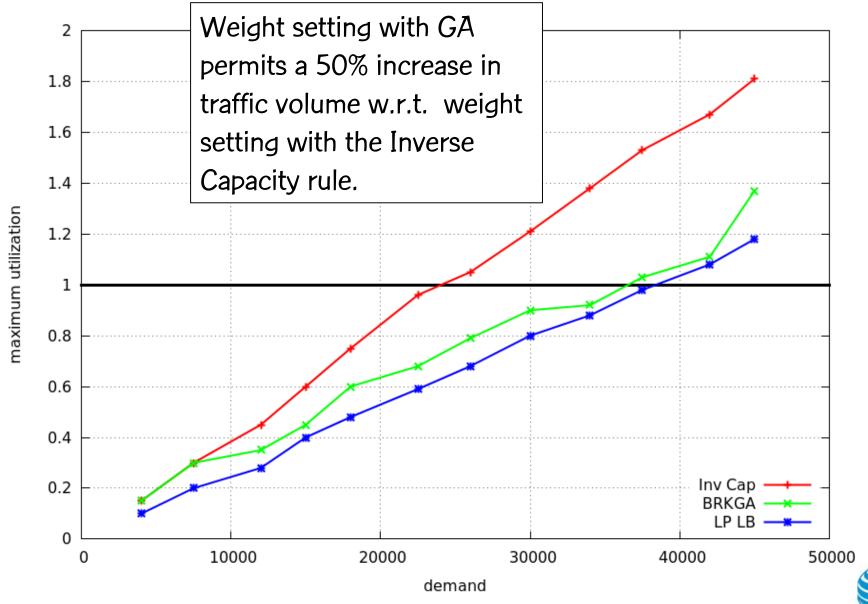
```
- For i = 1, ..., N: set w(i) = ceil (X(i) \times w_{max})
```

- Compute shortest paths and route traffic according to OSPF.
- Compute load on each link, compute link congestion, add up all link congestions to compute network congestion.





Tier-1 ISP backbone network (90 routers, 274 links)





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

Tech report version:

http://www2.research.att.com/~mgcr/doc/hgaospf.pdf



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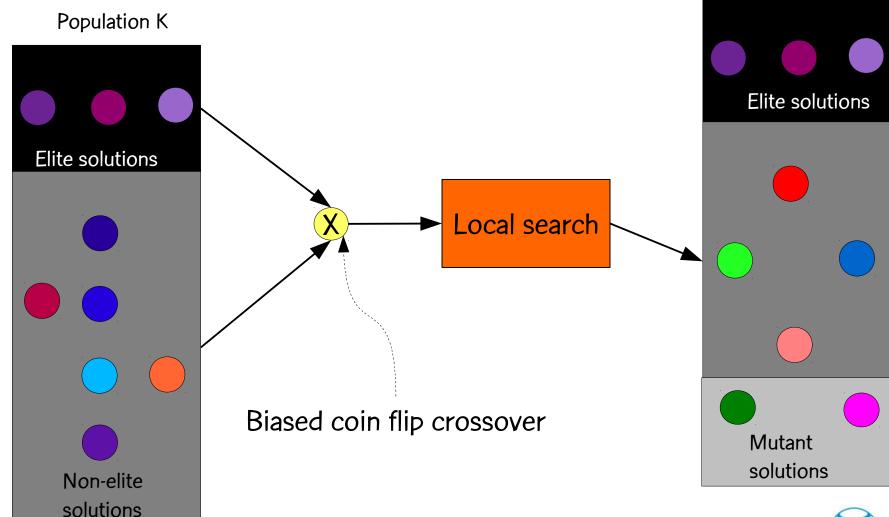
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- Compute shortest paths and route traffic according to OSPF.
- Compute load on each link, compute link congestion, add up all link congestions to compute network congestion.
- Apply fast local search to improve weights.



Decoder has a local search phase

Population K+1



• Let A^* be the set of five arcs $a \in A$ having largest Φ_a values.



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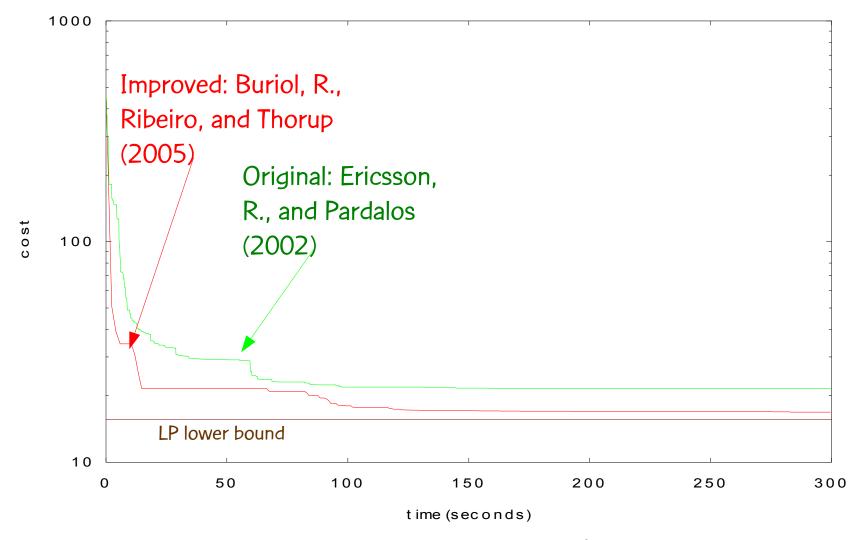
$$[w_a, w_a + (w_{max} - w_a)/4]$$



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- Scan arcs $a \in A^*$ from largest to smallest Φ_a :
 - Increase arc weight, one unit at a time, in the range $\begin{bmatrix} w_a, w_a + \lceil (w_{max} w_a)/4 \rceil \end{bmatrix}$
 - If total cost Φ is reduced, restart local search.

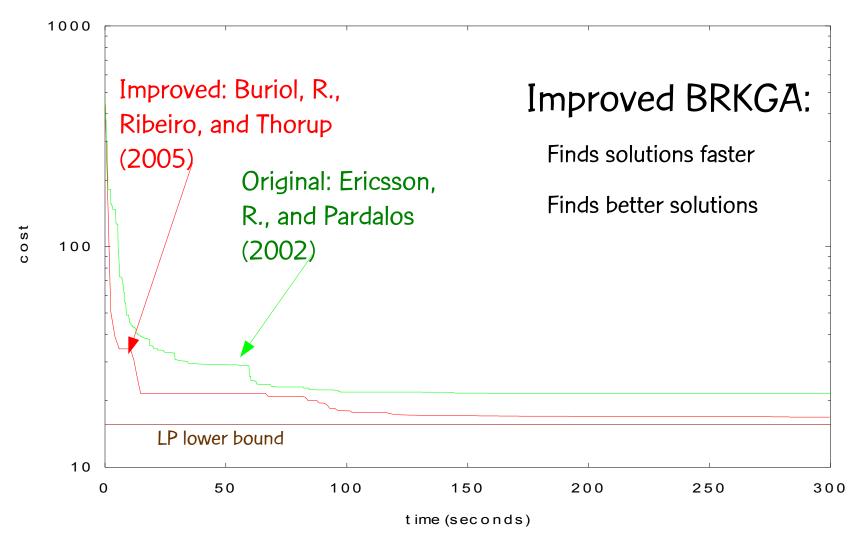


Effect of decoder with fast local search



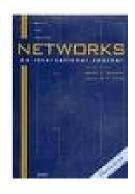


Effect of decoder with fast local search









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

Tech report version:

http://www2.research.att.com/~mgcr/doc/gamult.pdf



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



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 N is the set of routers, A is the
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- Min total design cost = $\sum_{a \in A} M(a) \times K(a)$.

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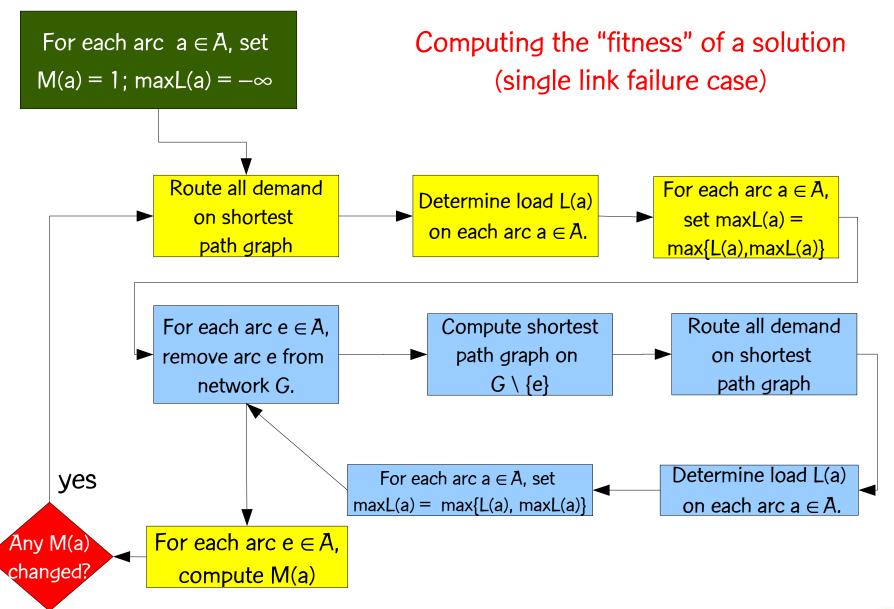


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no, then stop



- In Buriol, R., and Thorup (2006)
 - links were all of the same type,
 - only the link multiplicity had to be determined.
- Now consider composite links. 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):

$$-c(a) = \sum_{t \text{ used in arc a}} M(t) \times \gamma(t)$$
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D.V. Andrade, L.S. Buriol, M.G.C.R., and M. Thorup, "Survivable composite-link IP network design with OSPF routing," The Eighth INFORMS Telecommunications Conference, Dallas, Texas, April 2006.

Tech report:

http://www2.research.att.com/~mgcr/doc/composite.pdf



- Link types = { 1, 2, ..., T }
- Capacities = $\{c(1), c(2), ..., c(T)\}: c(i) < c(i+1)$
- Prices / unit length = { p(1), p(2), ..., p(T) }: p(i) < p(i+1)
 - Assumptions:
 - $[p(T)/c(T)] < [p(T-1)/c(T-1)] < \cdots < [p(1)/c(1)]$, i.e. price per unit of capacity is smaller for links with greater capacity
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 - $-c(i) = \alpha \times c(i-1)$, for $\alpha \in \mathbb{N}$, $\alpha > 1$, e.g. $c(OC192) = 4 \times c(OC48)$; $c(OC48) = 4 \times c(OC12)$; $c(OC12) = 4 \times c(OC3)$;

OC3	OC12	OC48	OC192	
155 Mb/s	622 Mb/s	2.5 Gb/s	10 Gb/s	$\alpha = 4$



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Survivable composite link IP network design

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Survivable composite link IP network design

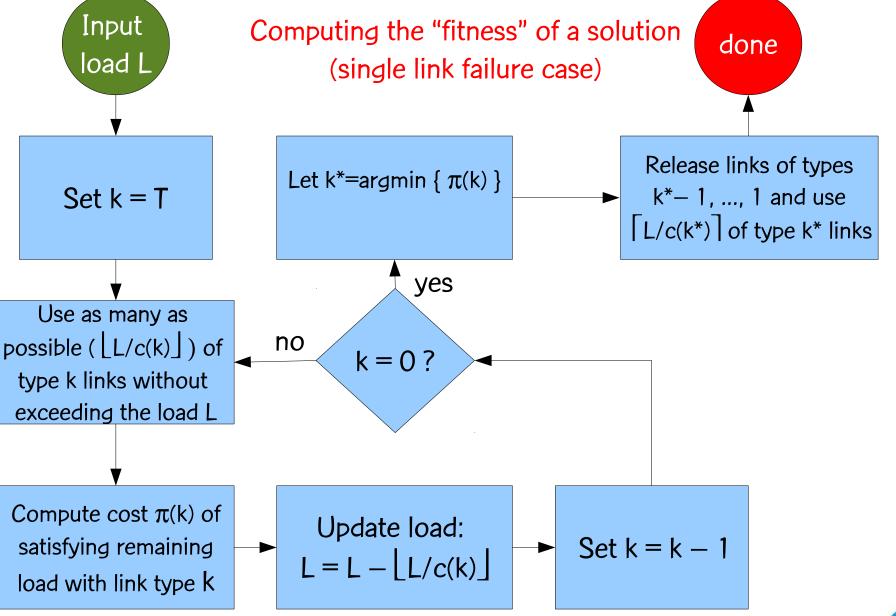
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- Network design cost = $\sum_{i \in A} \sum_{t \text{ used in arc } i} M(t,i) \times p(t)$









Reference:

ALENEX11

Workshop on Algorithm Engineering & Experiments

January 22, 2011 Holiday Inn San Francisco Golden Gateway San Francisco, California USA L. Breslau, I. Diakonikolas, N. Duffield, Y. Gu, M. Hajiaghayi, D.S. Johnson, H. Karloff, M.G.C.R., and S. Sen, "Disjoint-path facility location: Theory and practice," Proceedings of the Thirteenth Workshop on Algorithm Engineering and Experiments (ALENEX11), SIAM, San pp. 60–74, January 22, Francisco, 2011

Tech report version:

http://www2.research.att.com/~mgcr/doc/monitoring-alenex.pdf



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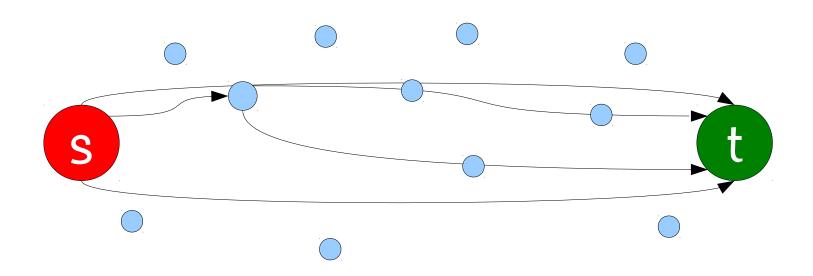


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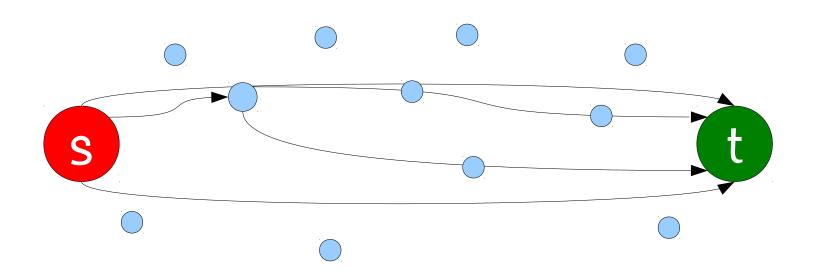
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- Problem: Locate minimum number of warehouses in network such all users get their content even in presence of edge failures.





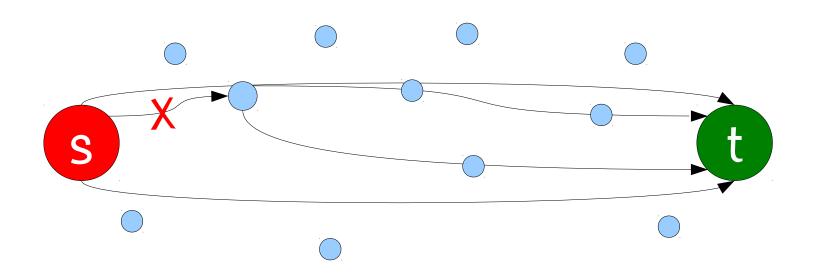
Traffic from node s to node t flows on paths defined by OSPF.





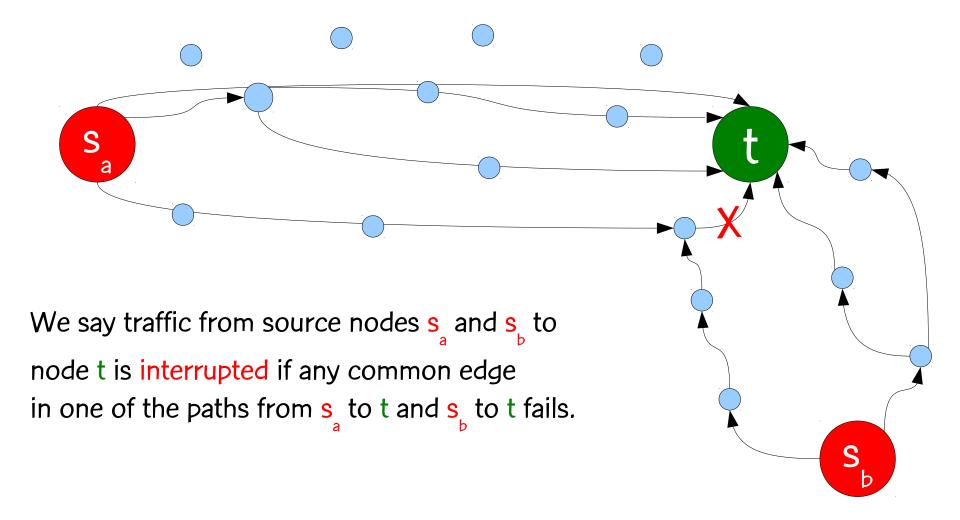
We don't know on which path a particular packet will flow.



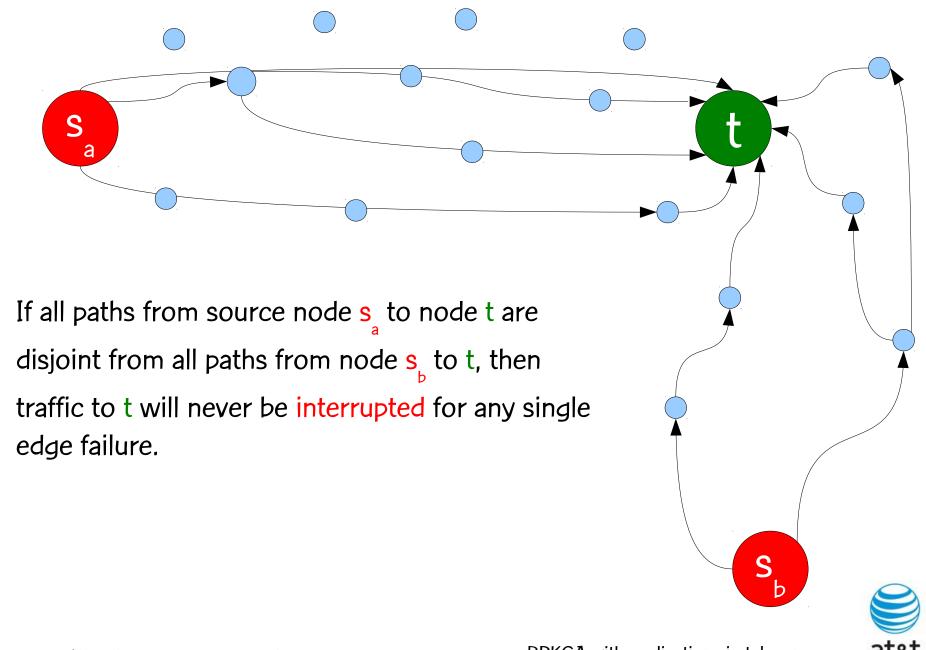


We say traffic from node s to node t is interrupted if any edge in one of the paths from s to t fails.









Suppose nodes b_1 , b_2 , ... want some content (e.g. video).

We want the smallest set **S** of servers such that:

for every b_i there exist m_1 , $m_2 \in \mathbf{S}$ both of which can provide content to b_i

 b_2 b_3 m_4



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• Given:

- A directed network G = (V, E);
- A set of nodes $B \subseteq V$ where content-demanding users are located;
- A set of nodes M ⊆ V where content warehouses can be located;
- The set of all OSPF paths from m to b, for m ∈ M and $b \in B$.



Compute:

- The set of triples $\{m_1, m_2, b\}^i$, i = 1, 2, ..., T, such that all paths from m_1 to b and from m_2 to b are disjoint, where $m_1, m_2 \in M$ and $b \in B$.
- Note that if B∩M ≠ Ø, then some triples will be of the type { b, b, b }, where b∈B∩M, i.e. a data warehouse that is co-located with a user can provide content to the user by itself.



- Solve the covering by pairs problem:
 - Find a smallest-cardinality set M*⊆ M such that for all b∈ B, there exists a triple { m₁, m₂, b } in the set of triples such that m₁, m₂∈ M*.



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 - if no pair exists, then the problem is infeasible



BRKGA for redundant content distribution



Encoding:

— A vector X of N keys randomly generated in the real interval (0,1], where N = |M| is the number of potential data warehouse nodes. The i-th random key corresponds to the i-th potential data warehouse node.



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Decoder:

- For i = 1, ..., N: if $X(i) > \frac{1}{2}$, add i-th data warehouse node to solution
- If solution is feasible, i.e. all users are covered: STOP
- Else, apply greedy algorithm to cover uncovered user nodes.



- Size of population: N (number of monitoring 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



Another application: Host placement for end-to-end monitoring

 Internet service provider (ISP) delivers virtual private network (VPN) service to customers.



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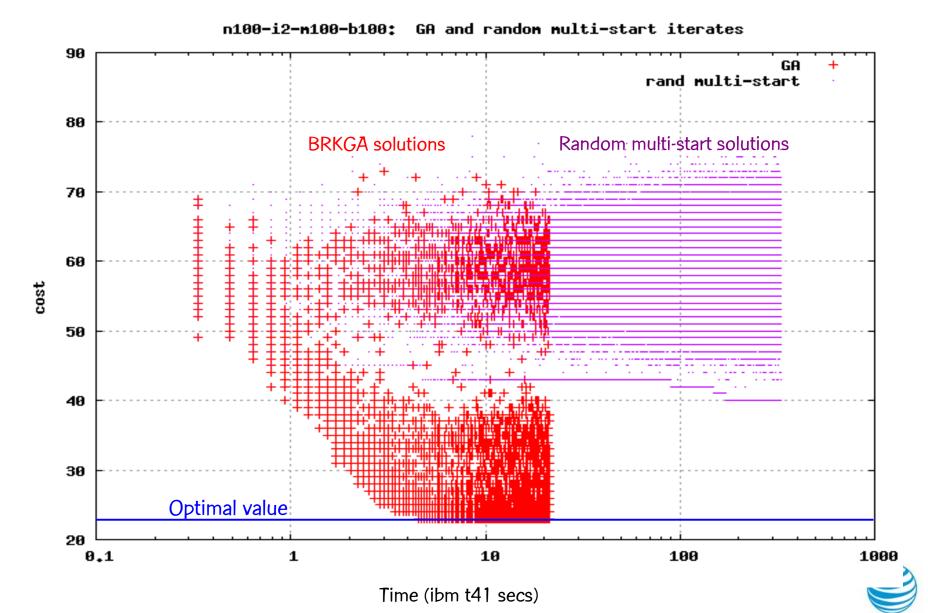
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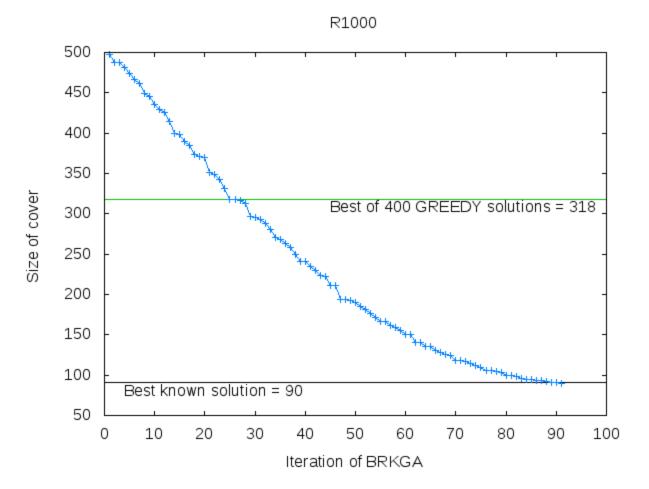


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- A key service quality metric is packet loss rate.
- We want to minimize the number of monitoring equipment placed in the network to measure packet loss rate: This is a type of covering by pairs problem.

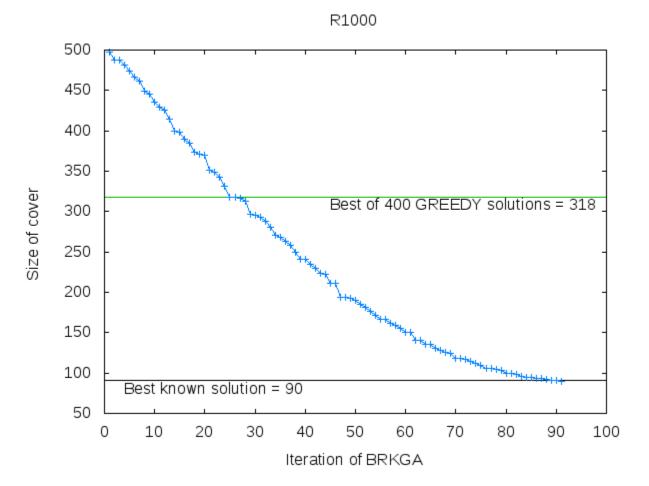






Real-world instance derived from a proprietary Tier-1 Internet Service Provider (ISP) backbone network using OSPF for routing.





Size of network: about 1000 nodes, where almost all can store content and about 90% have content-demanding users. Over 45 million triples.





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- BRKGA heuristics are highly parallelizable. Calls to decoder are independent.

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- We have had only a small glimpse at BRKGA applications to problems arising in telecommunications.
- The BRKGAs described in this talk are all state-of-the-art heuristics for these applications
- We are currently working on a number of other applications in telecommunications, including the degree-constrained and the capacitated spanning tree problems and a metropolitan network design problem.





Thanks!

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

http://www2.research.att.com/~mgcr

