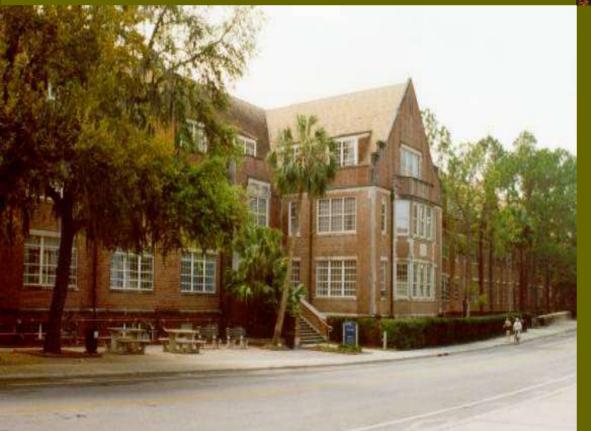
Combinatorial optimization for design and operations of telecommunication systems

Talk given at the Department of Systems and Industrial Engineering University of Florida — Gainesville, Florida October 18, 2005



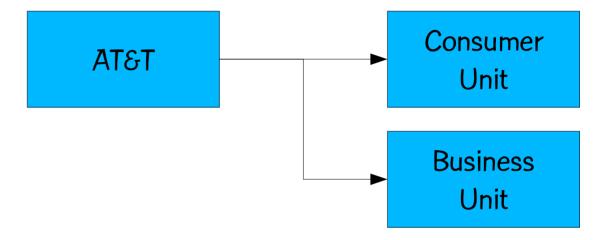


Mauricio G. C. Resende

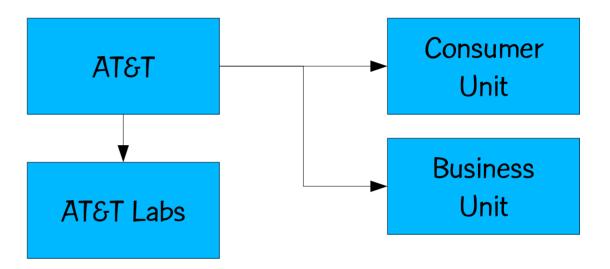
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AT&T

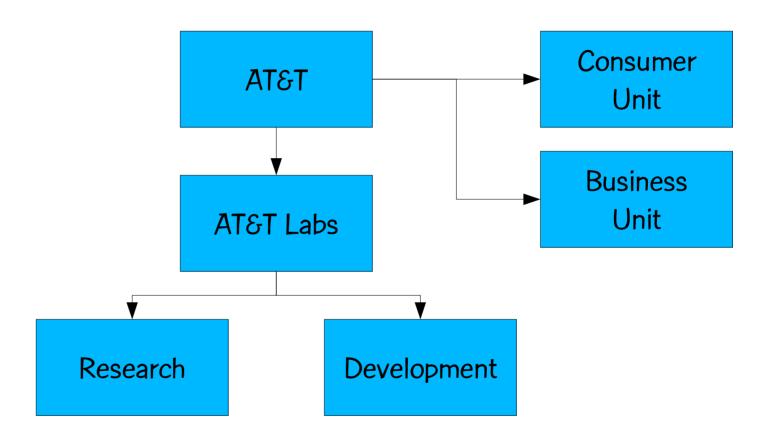




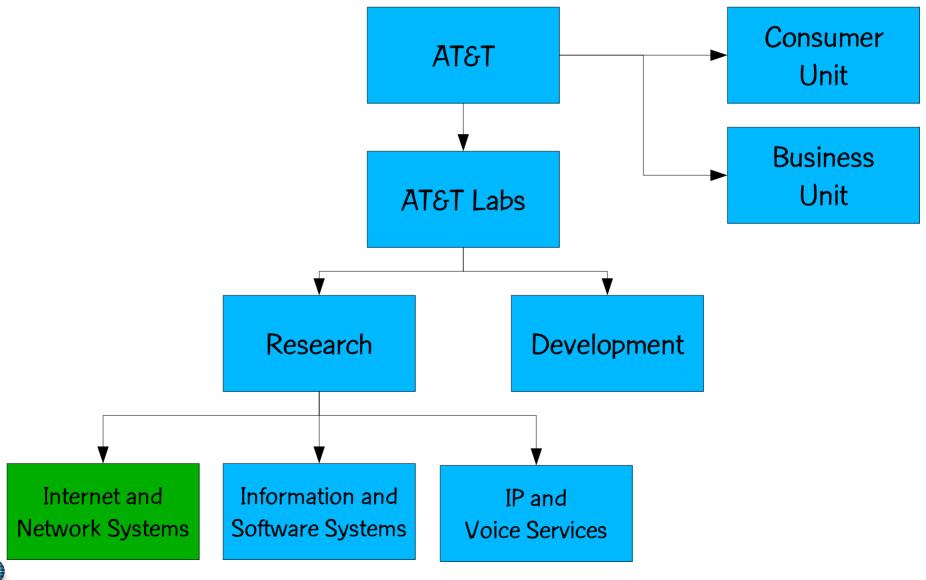




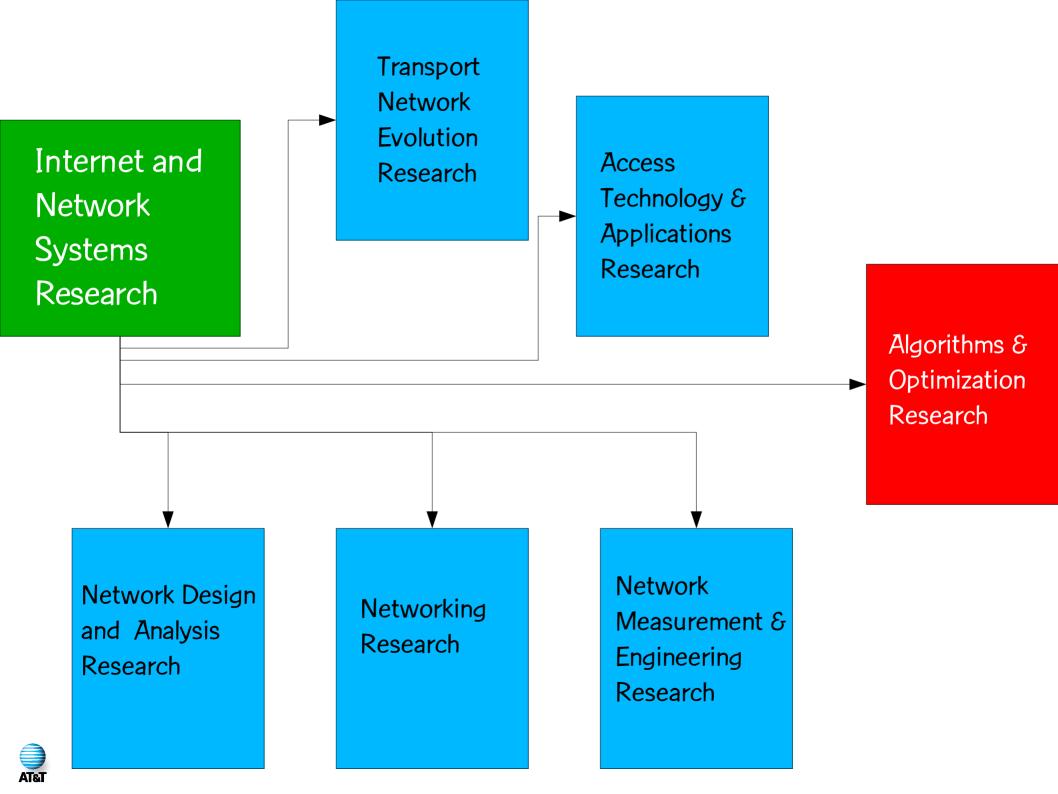












- Network migration
- Modem pool placement for Internet service provider
- Local access network design
- Traffic routing on a virtual private network
- Internet traffic engineering
- Survivable IP network design



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Application 1: Network migration scheduling

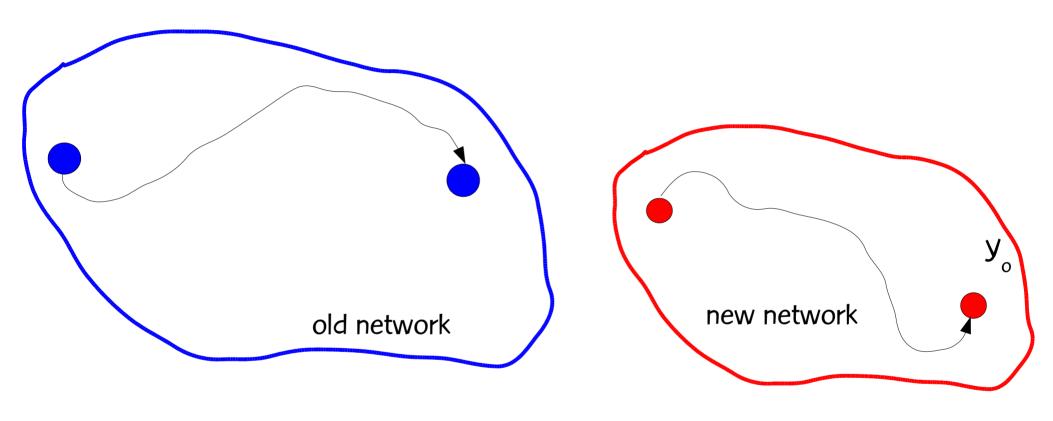


- Voice service is moving from traditional switch-based networks to modern IP networks.
- Traffic has to be transitioned from old network to new network.
- How traffic transition is done can lead to different costs.



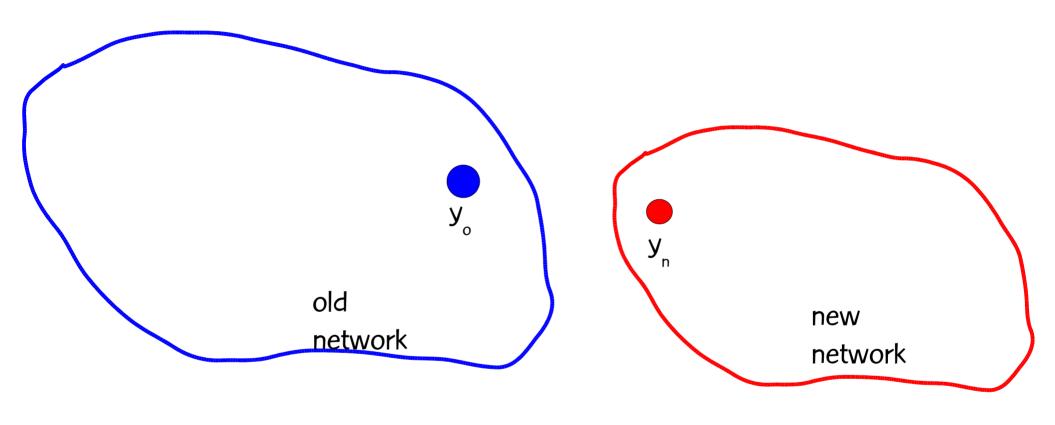
- Inter-nodal traffic from an outdated network is migrated to a new network.
- All traffic originating or terminating at a given node in the outdated network is moved to a specific node in the new network.
- Routing is predetermined in both networks and therefore capacities are known.





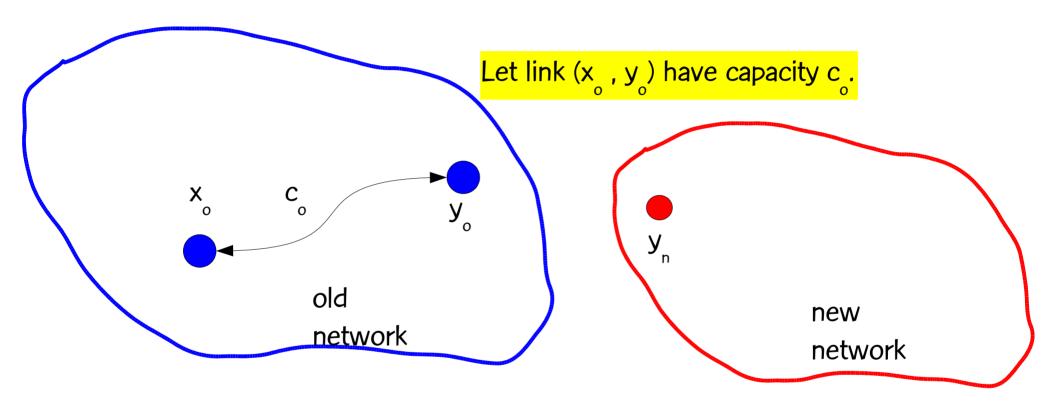
Traffic between nodes in the same network is routed in that network.





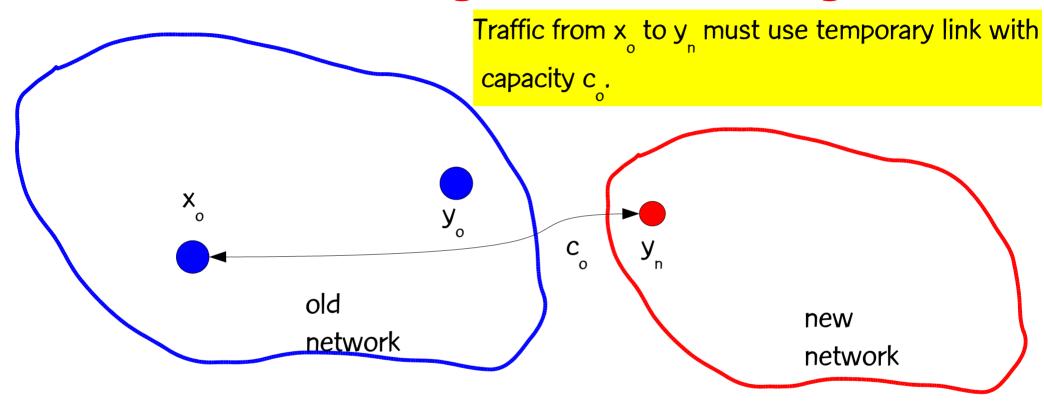
Suppose node y in the old network is migrated to node y in the new network.





Suppose node y in the old network is migrated to node y in the new network.

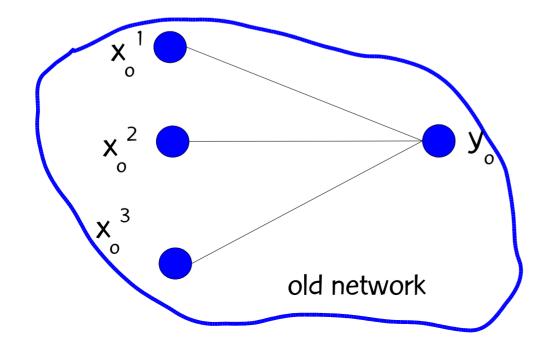




Suppose node y in the old network is migrated to node y in the new network.

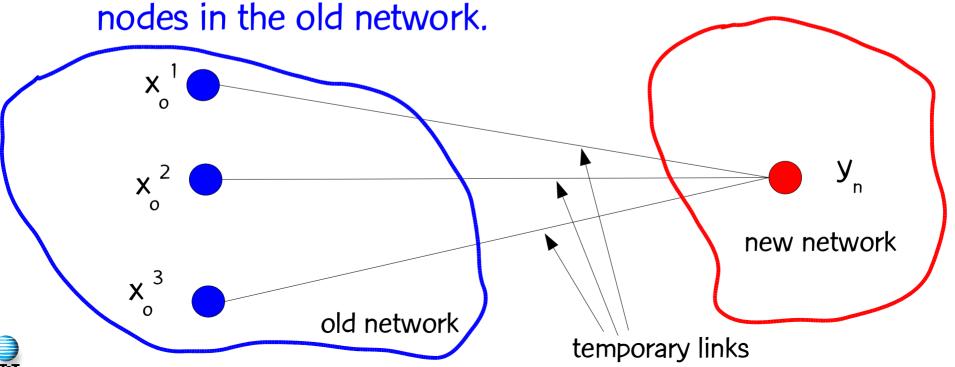


When node y_o is migrated to y_n in the new network, one or more temporary links may have to be used, since node y_o may be adjacent to one or more still-active nodes in the old network.

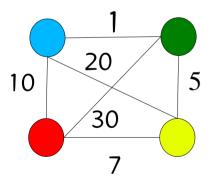




When node y₀ is migrated to y_n in the new network, one or more temporary links may have to be used, since node y₀ may be adjacent to one or more still-active

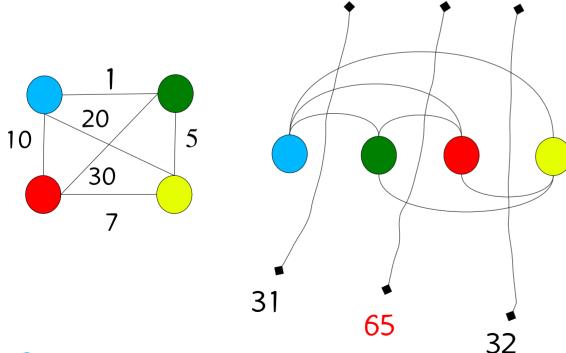


 Find a migration ordering of the vertices such that the maximum sum of the capacities of the temporary links is minimized.



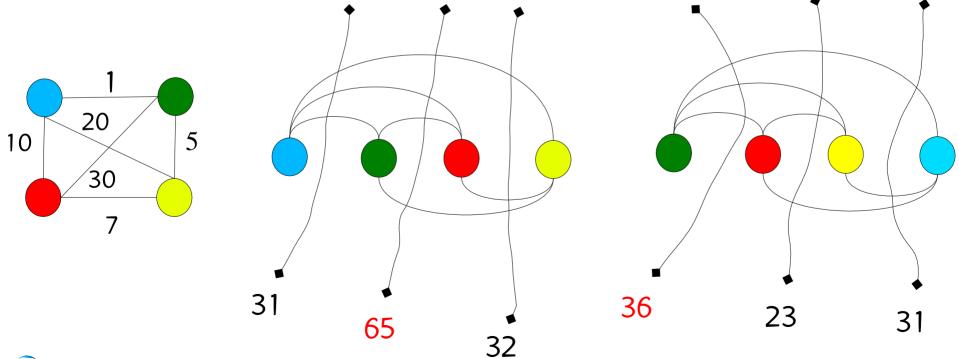


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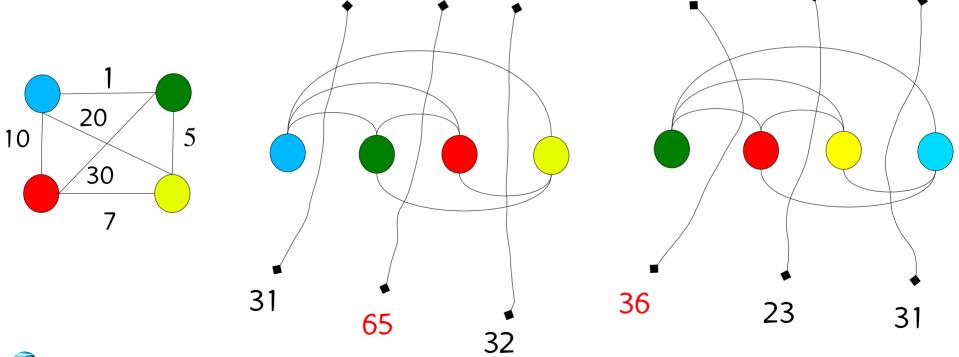


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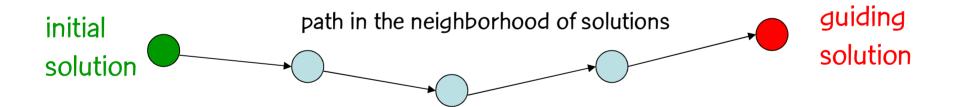
GRASP with Path-relinking for MCLA

```
repeat {
            \pi = GreedyRandomizedConstruction(<math>\blacksquare);
            \pi = LocalSearch(\pi);
            \pi = PathRelinking(\pi);
            save \Pi as \Pi^* if best so far;
return π*;
```



Path-relinking (Glover, 1996)

 Exploration of trajectories that connect high quality (elite) solutions:





- Path is generated by selecting moves that introduce in the initial solution attributes of the guiding solution.
- At each step, all moves that incorporate attributes of the guiding solution are evaluated and the best move is selected:

initial solution



guiding solution



- Path is generated by selecting moves that introduce in the initial solution attributes of the guiding solution.
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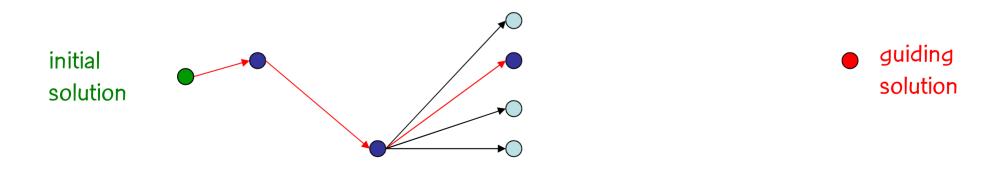


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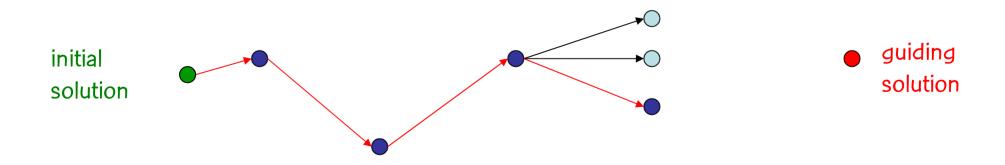


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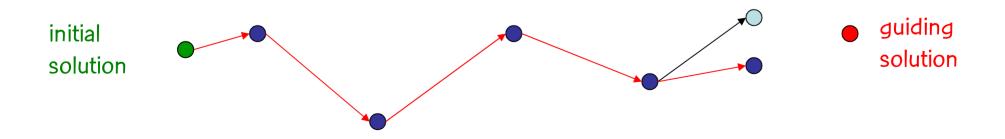


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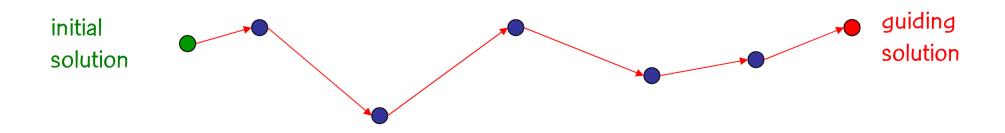


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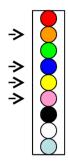


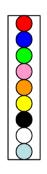


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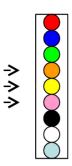


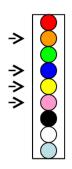


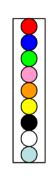




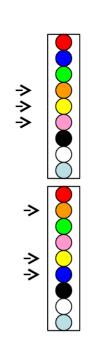


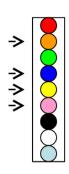


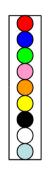




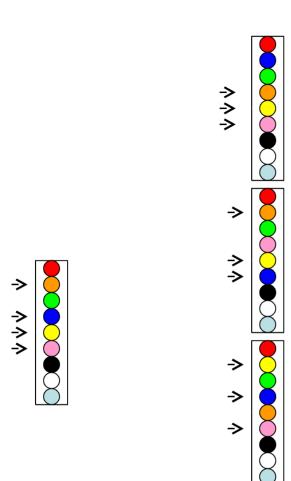


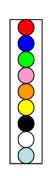




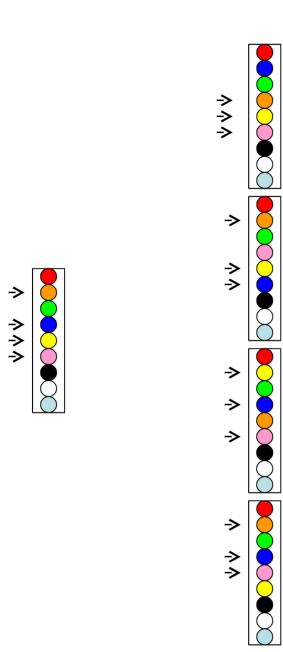


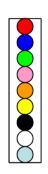




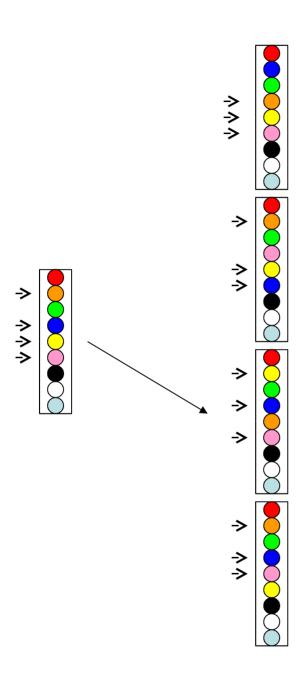


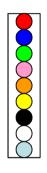




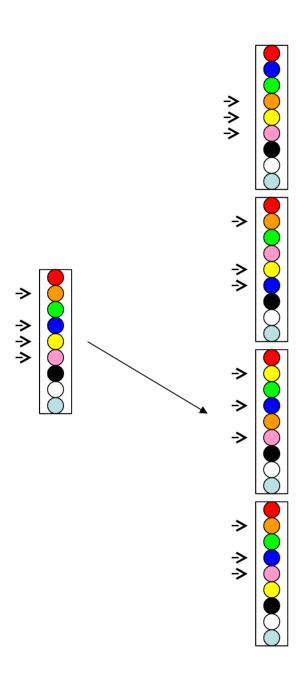


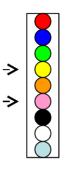


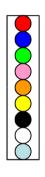




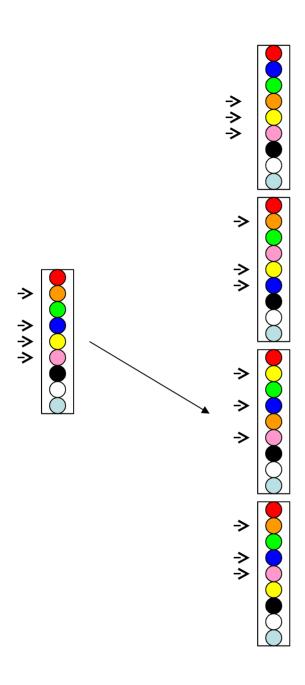


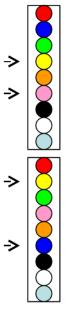


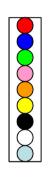




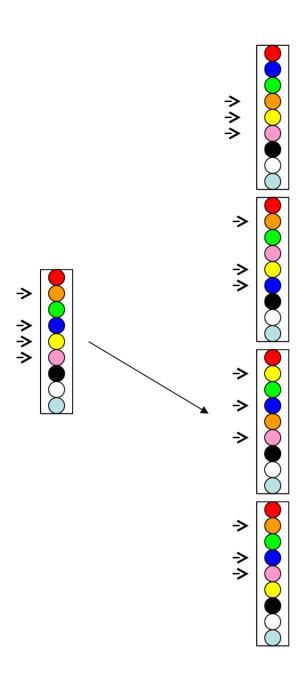


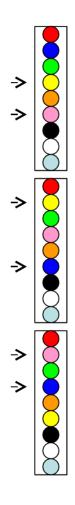


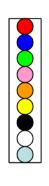




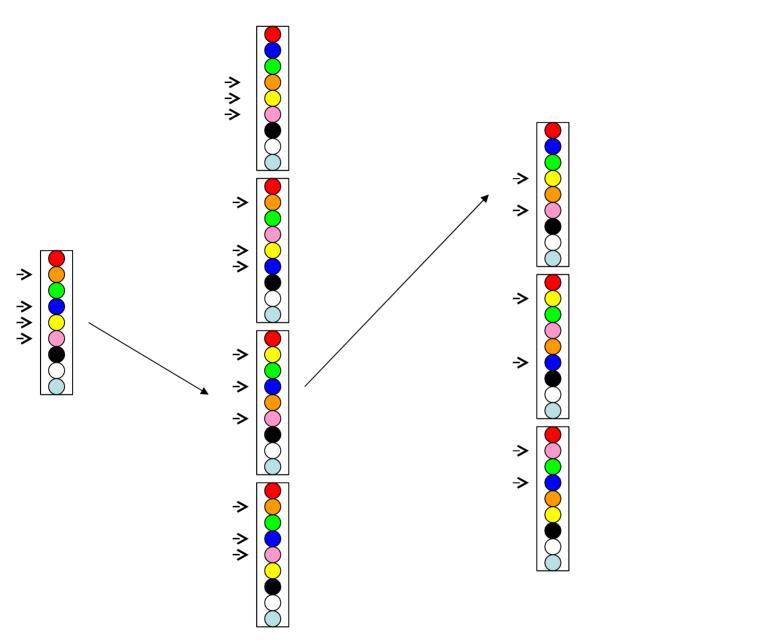


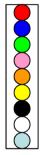




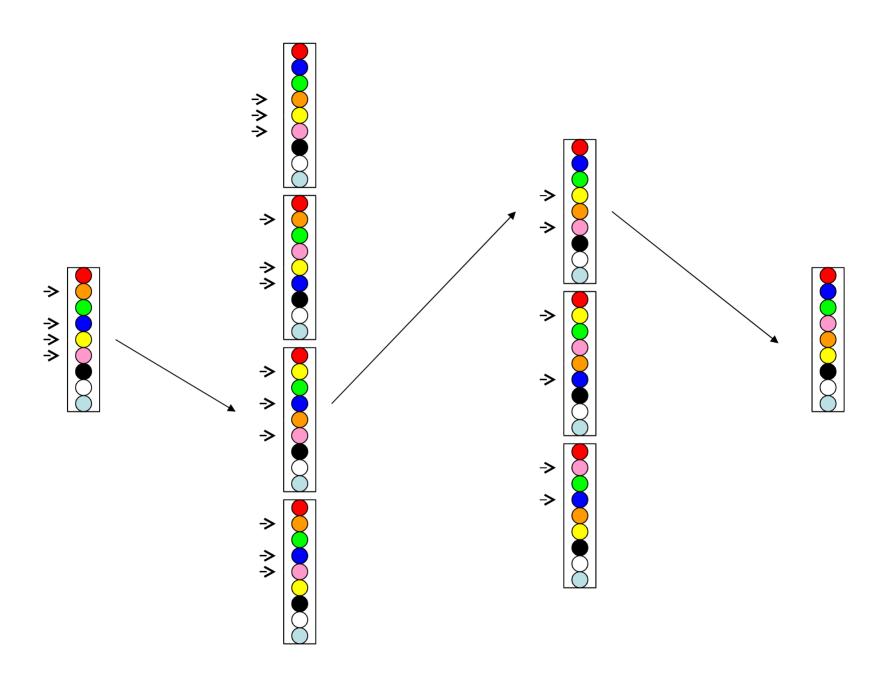














Reference

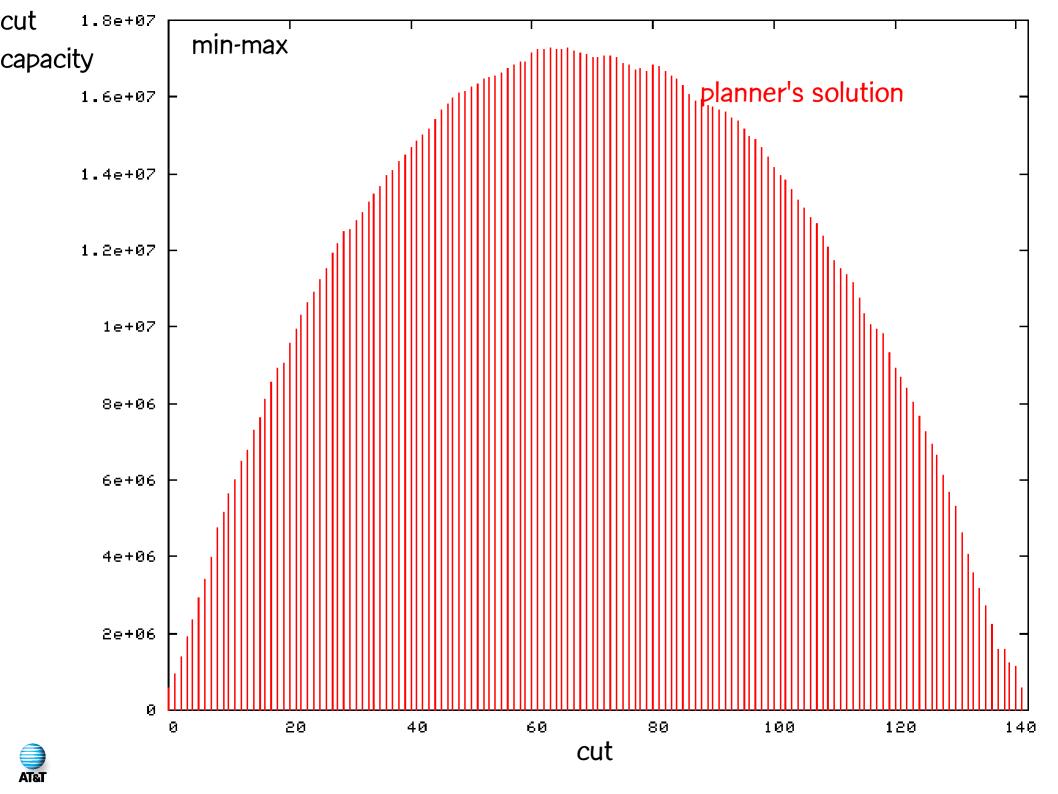
M.G.C. Resende & C.C. Ribeiro, "GRASP with path-relinking: Recent advances and applications," in "Metaheuristics: Progress as Real Problem Solvers," Ibaraki, Nonobe and Yagiura, (Eds.), pp. 29-63, Springer, 2005.

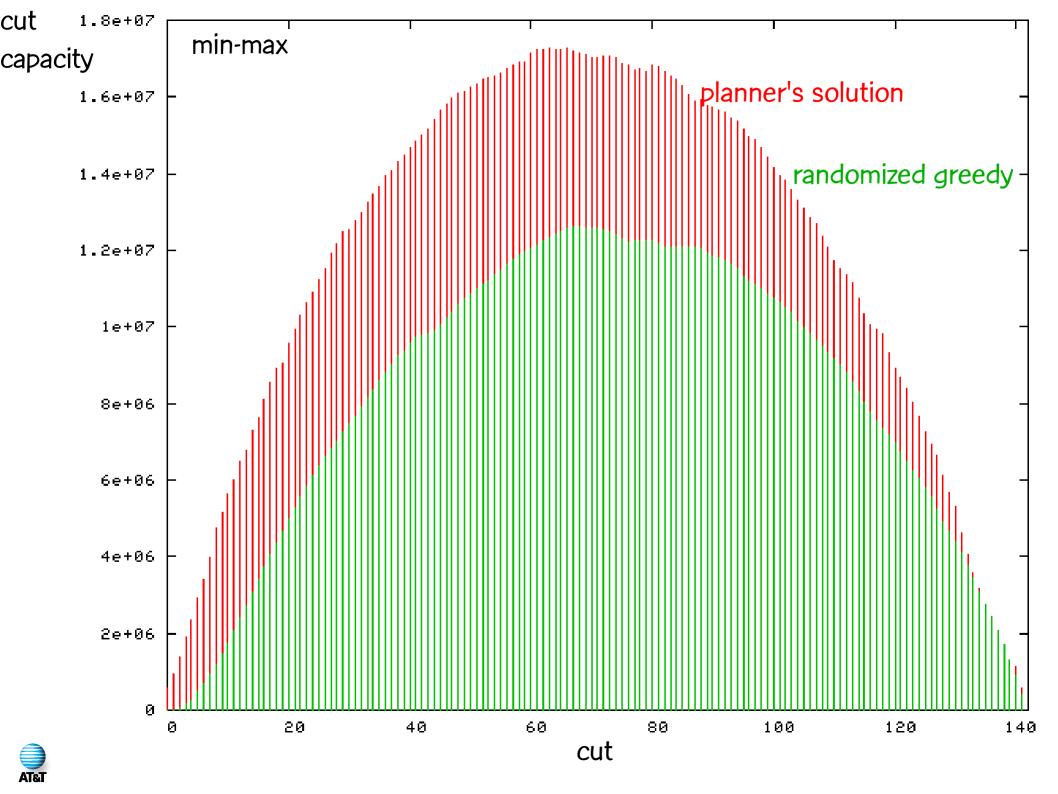


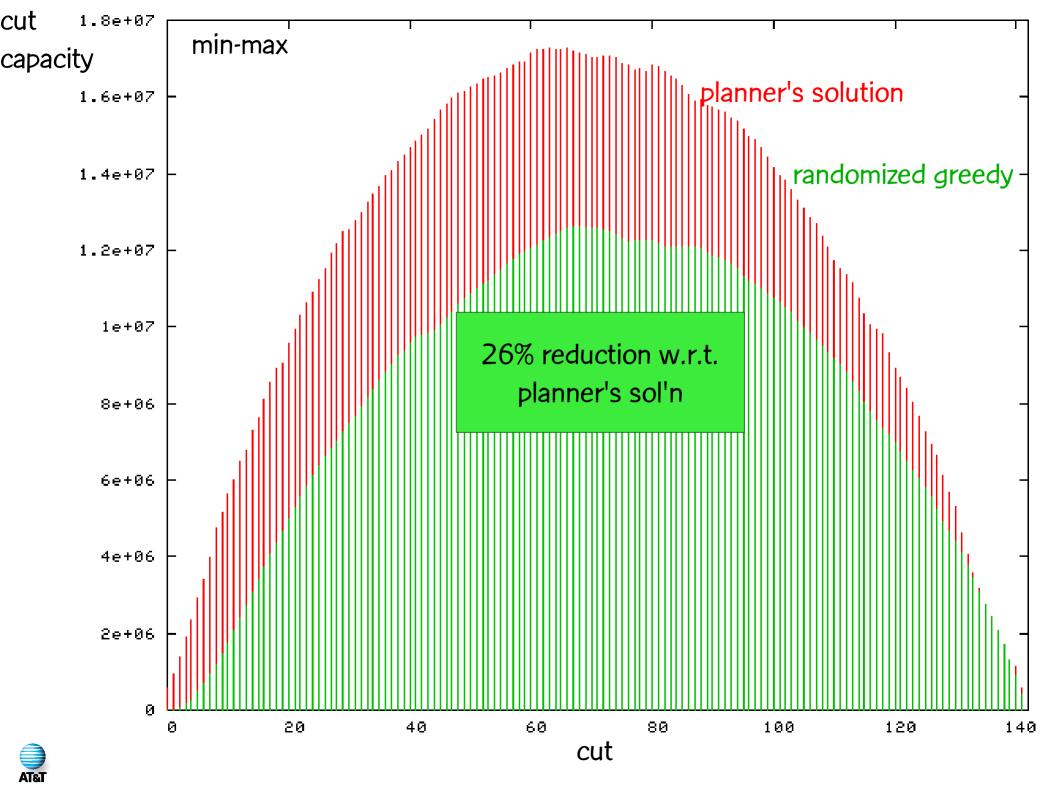
A real-world migration example

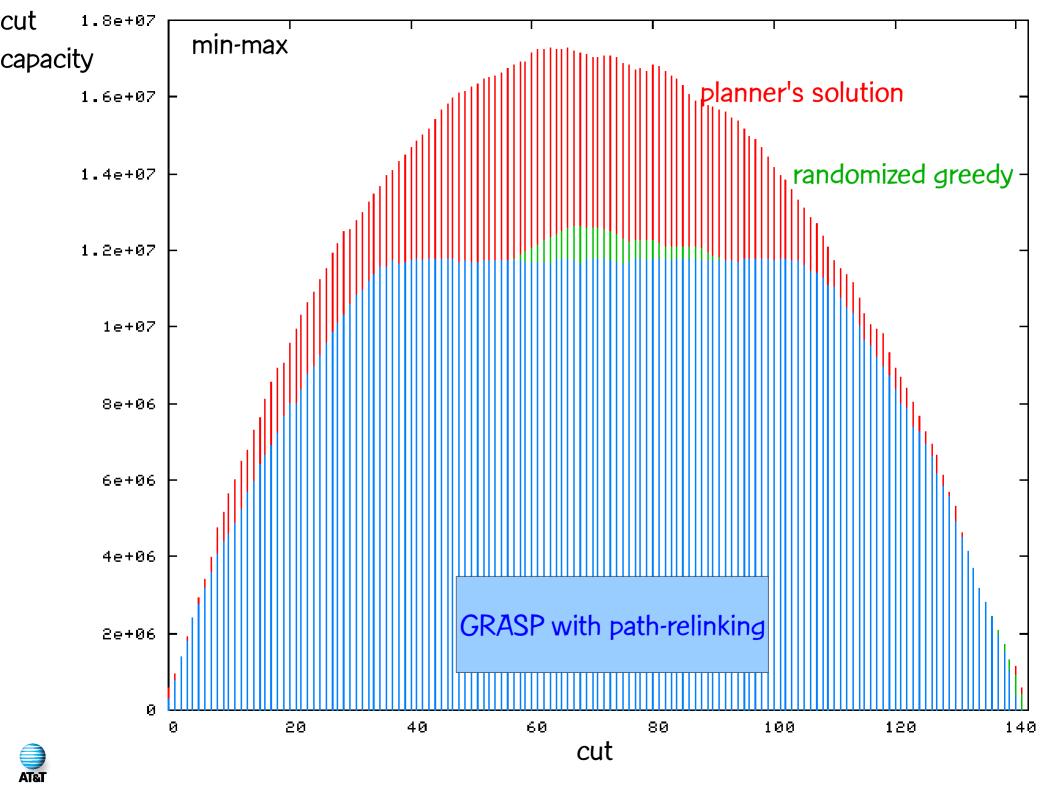
- Old network has 140 switches (nodes) and 9730 trunks (links).
- Traffic between switches is known.
- One switch is "deloaded" at each time period.
 - All traffic into (out of) deloaded switch is moved to new network.
 - New trunks may have to be temporarily deployed to handle the traffic between the old and new networks.

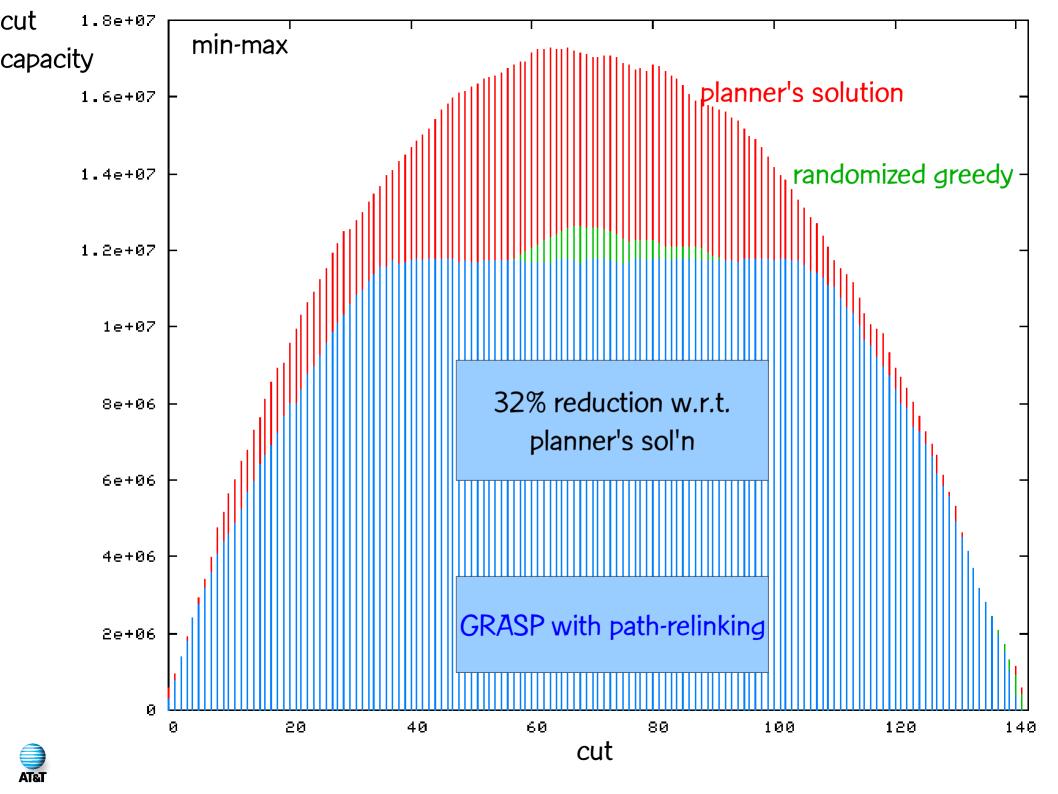


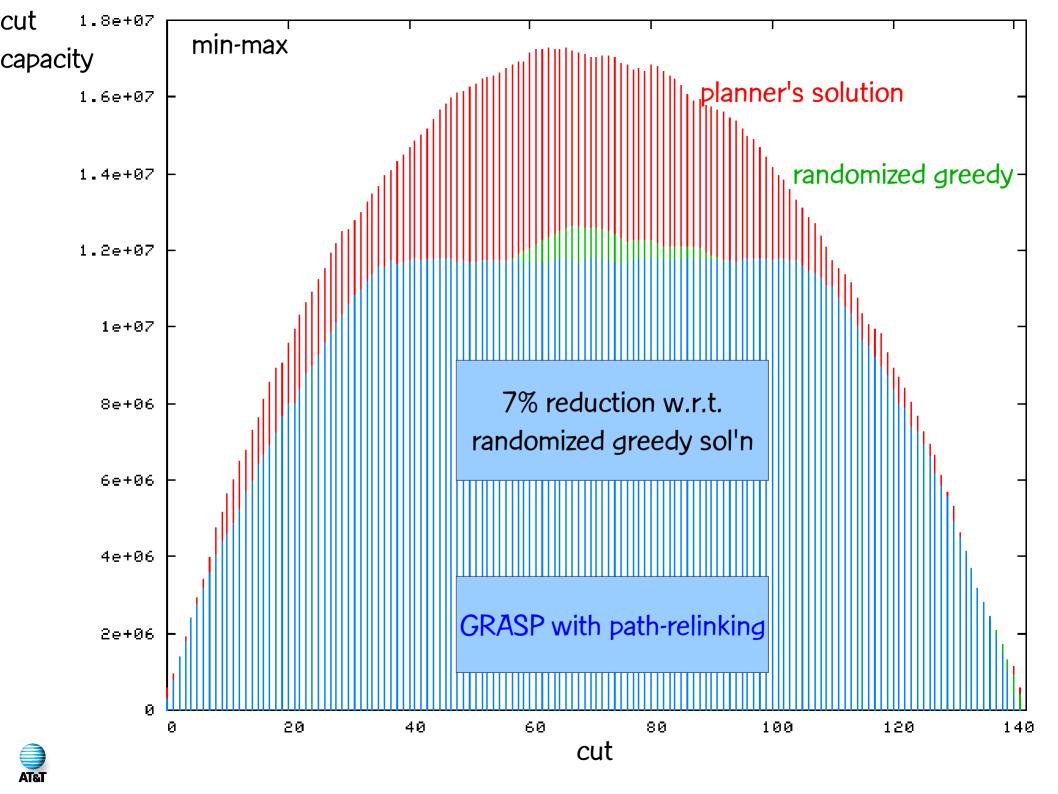


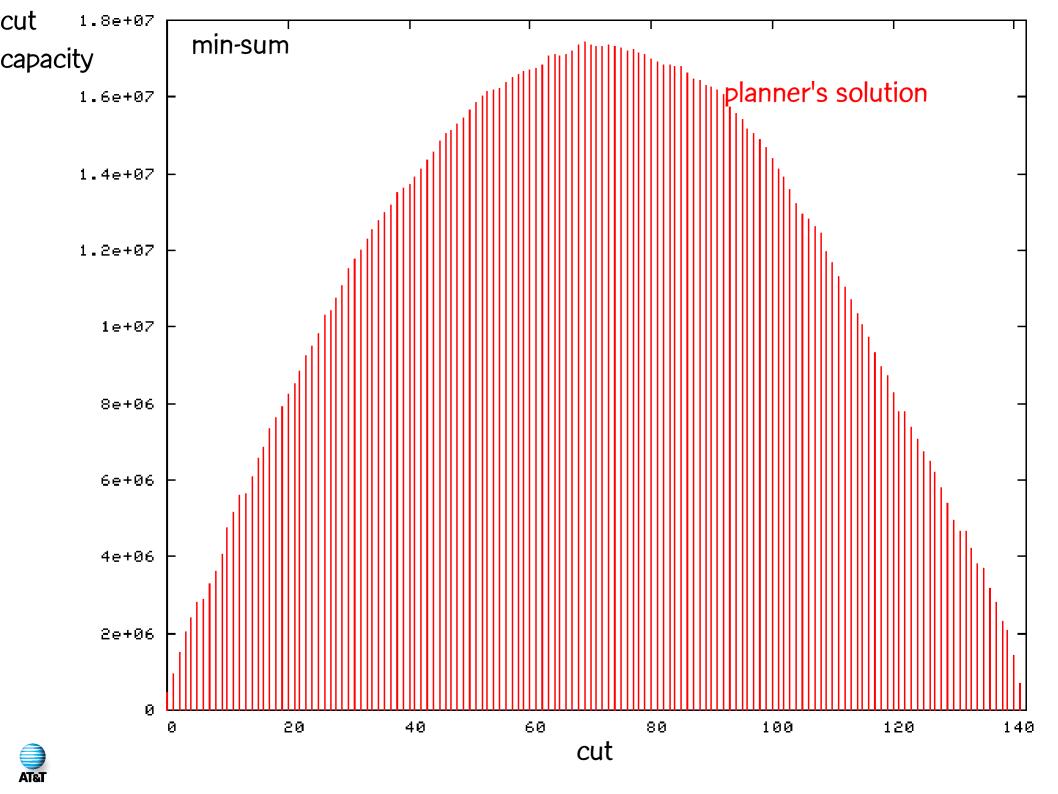


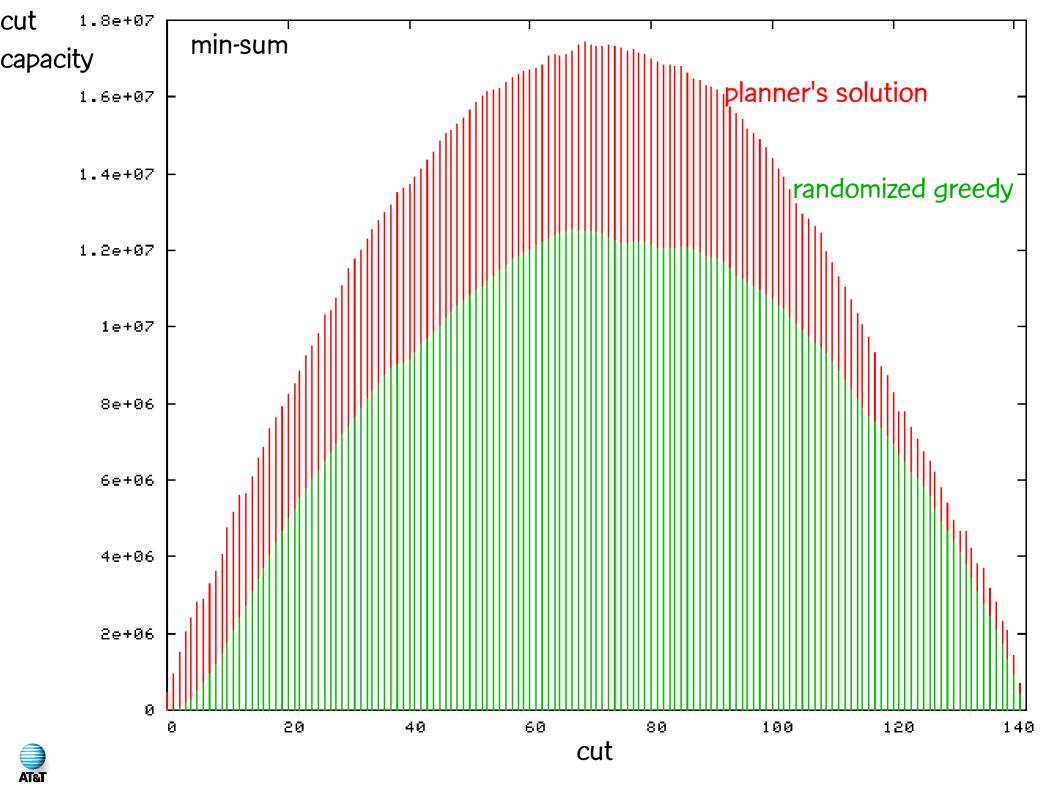


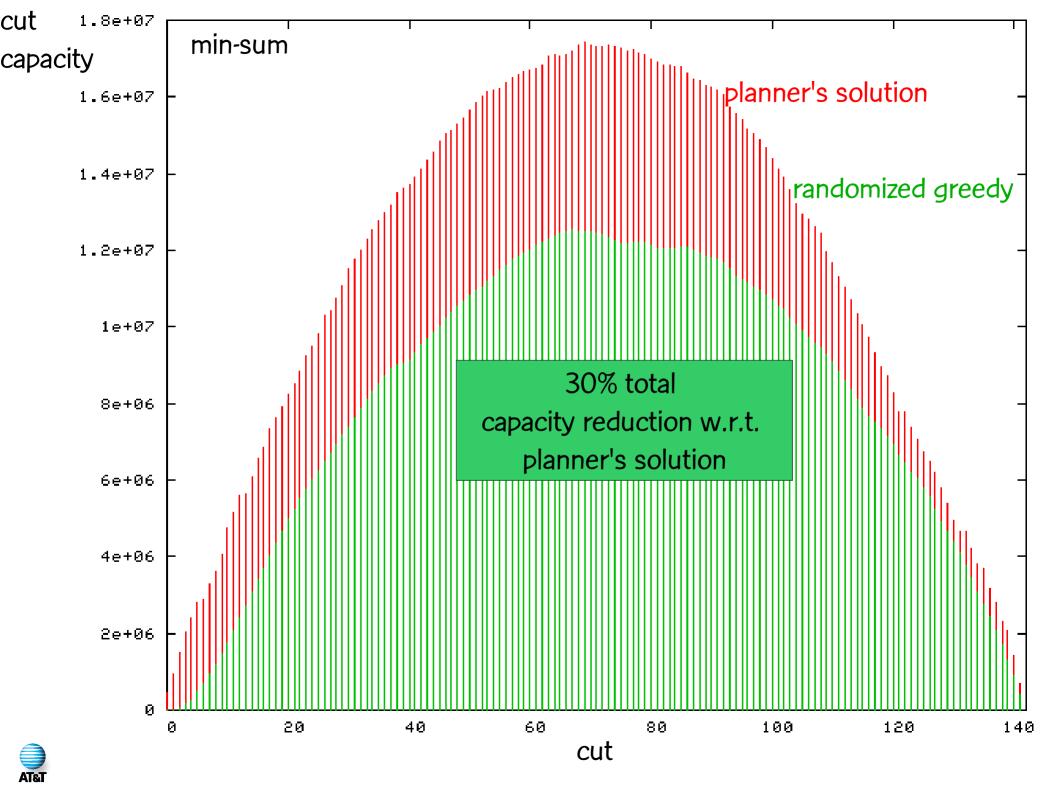


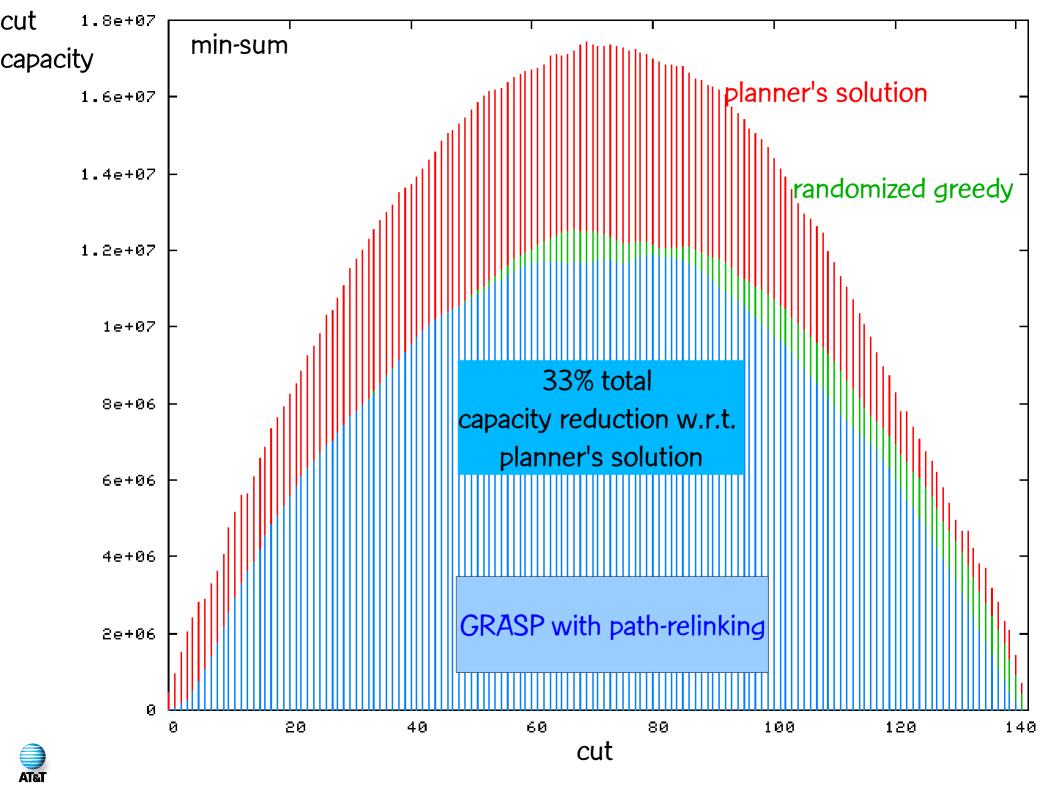


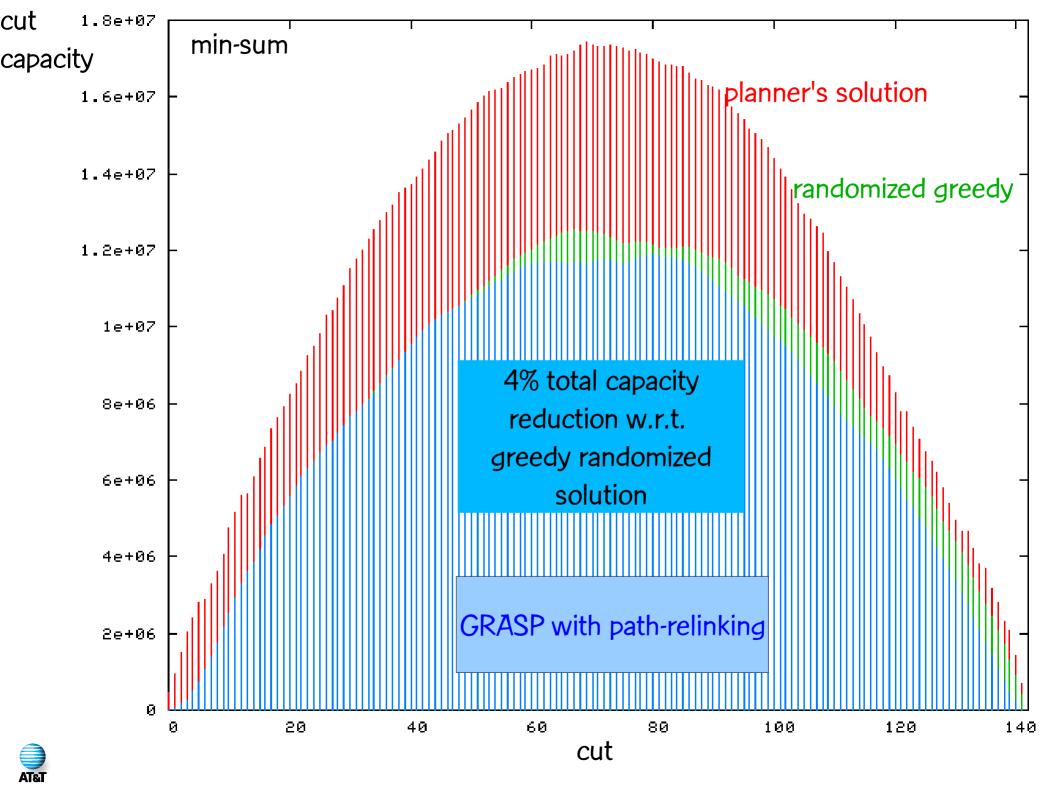








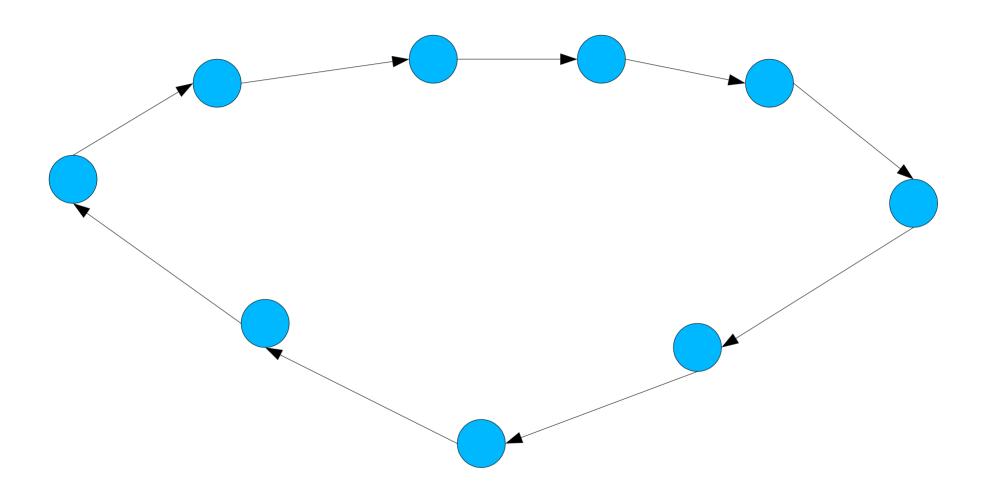




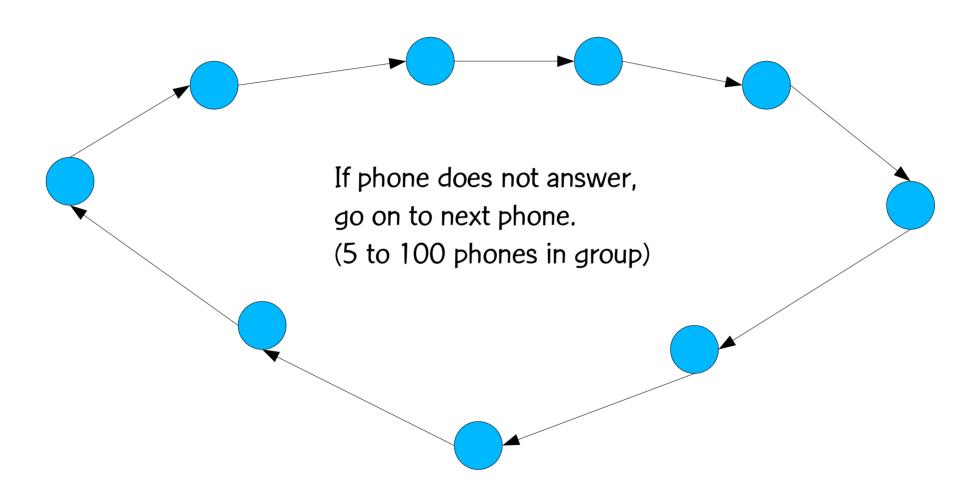
Another example: phone migration

- 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 of more sets of phones that need 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 groupings such that total penalty is minimized.

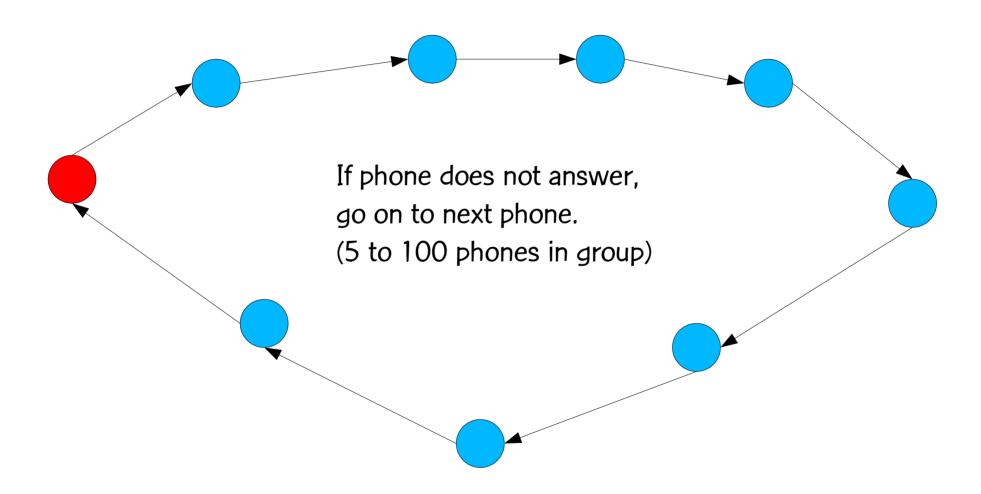




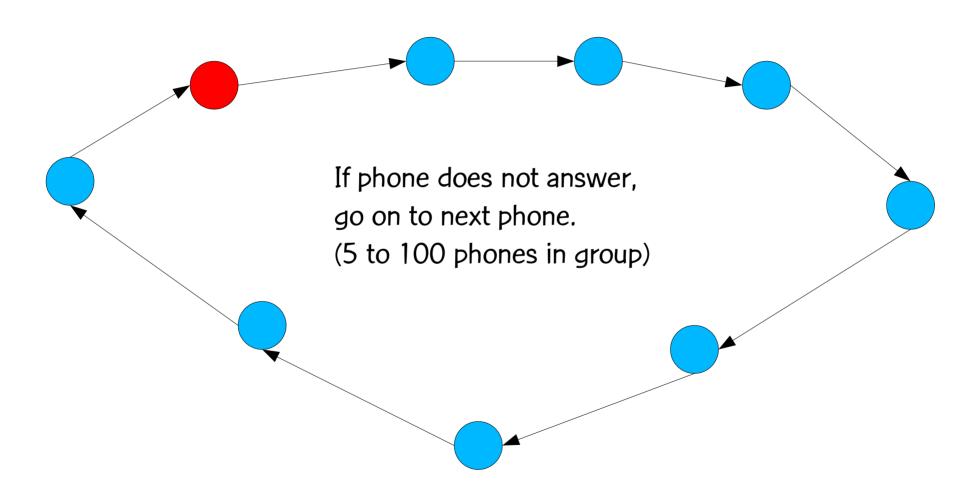




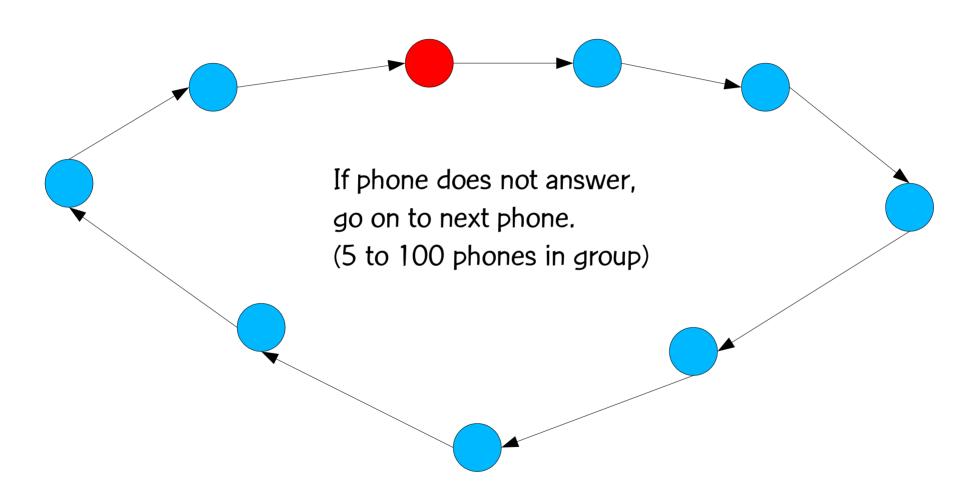




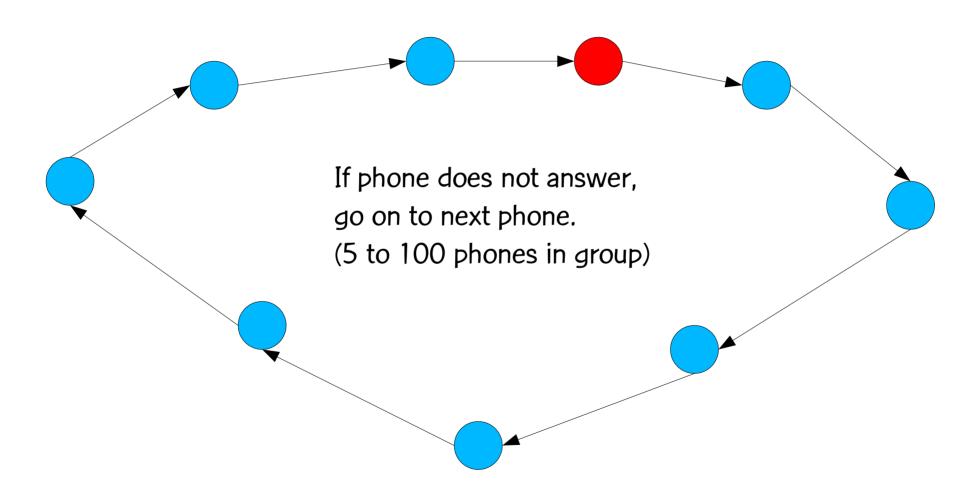




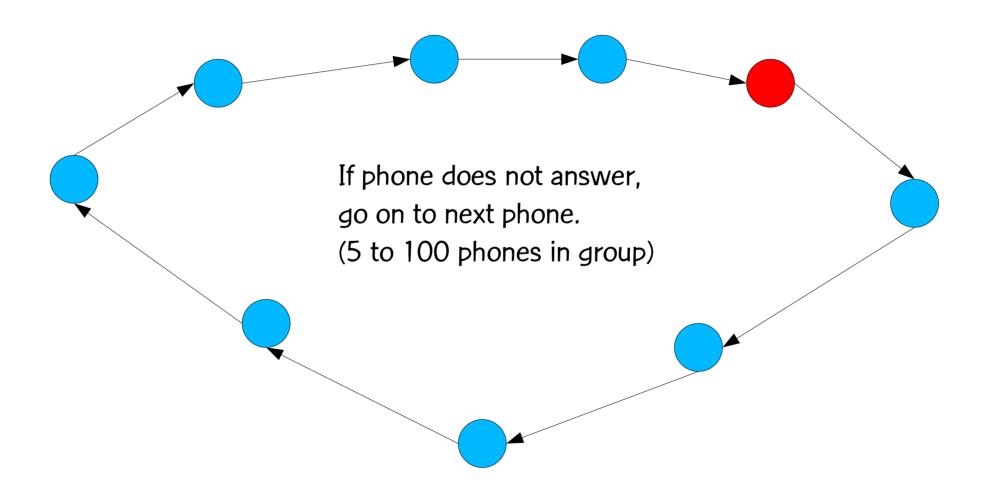














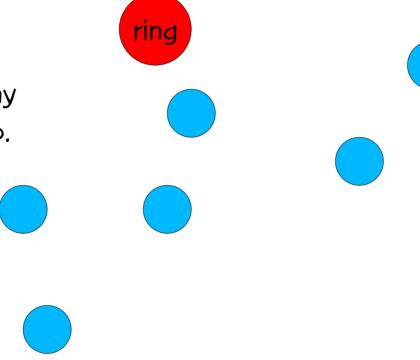
Call pickup (CPU)

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



Call pickup (CPU)

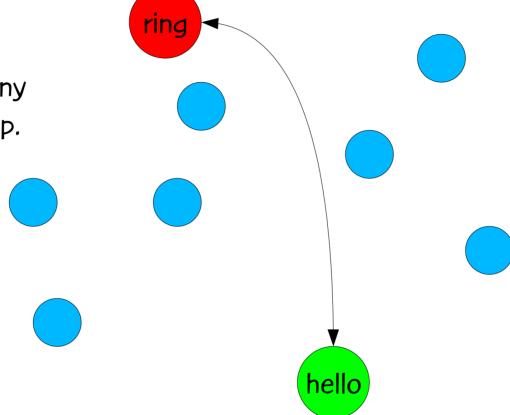
Any phone in group can pickup call for any other phone in group.





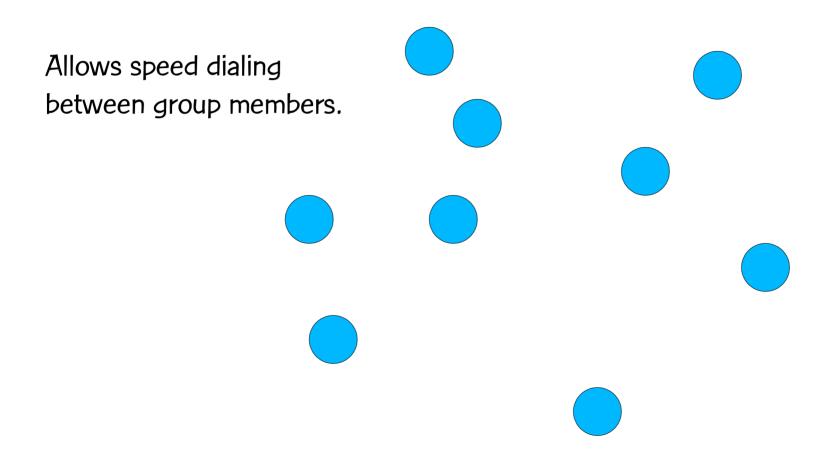
Call pickup (CPU)

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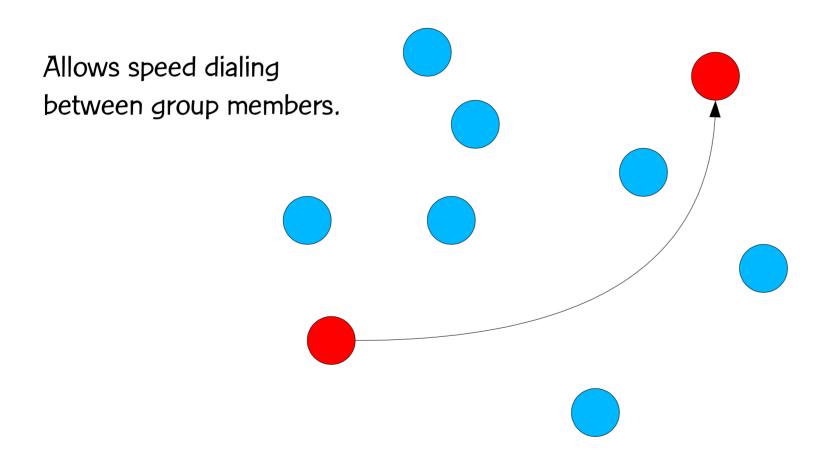


Intercomm (ICOM)



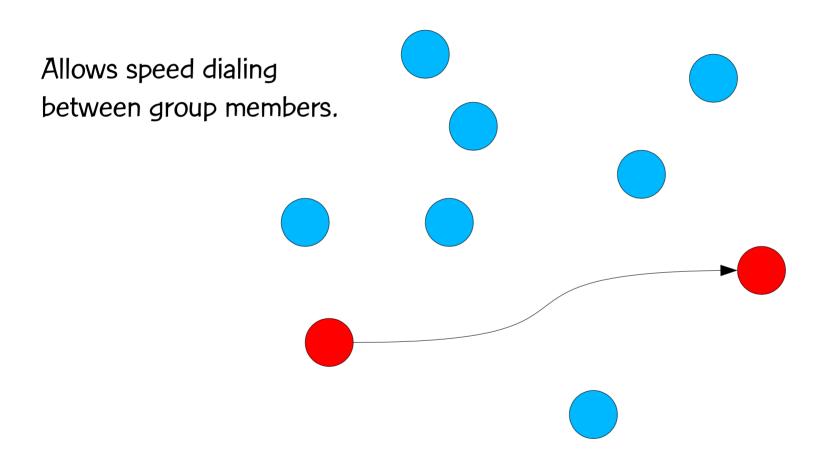


Intercomm (ICOM)





Intercomm (ICOM)

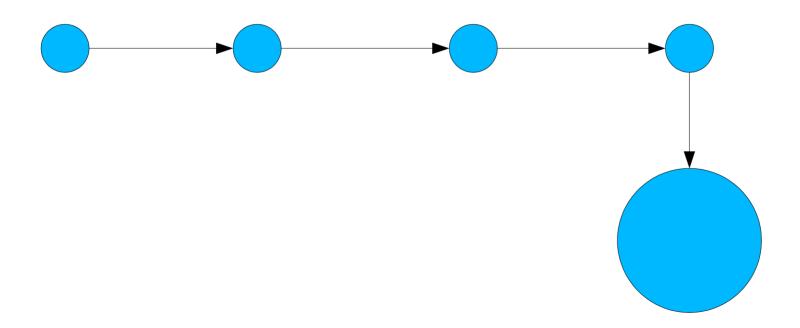




Intercomm (ICOM)

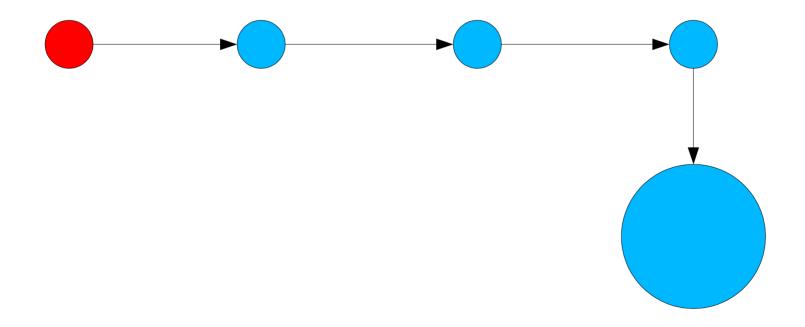
Allows speed dialing between group members.





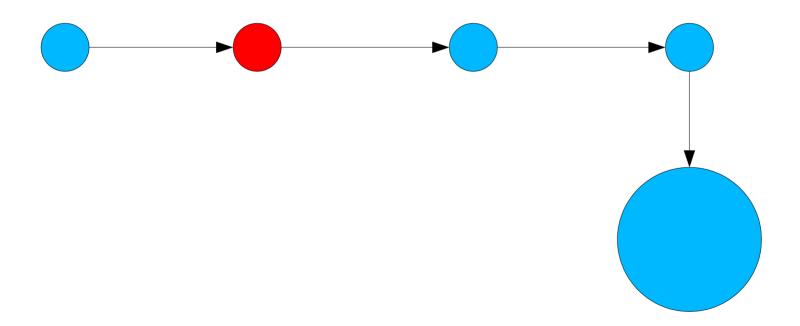


If call not answered ...



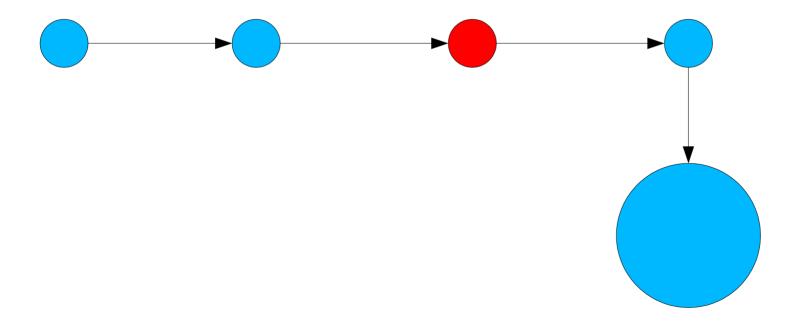


If call not answered, it moves tonext in series.



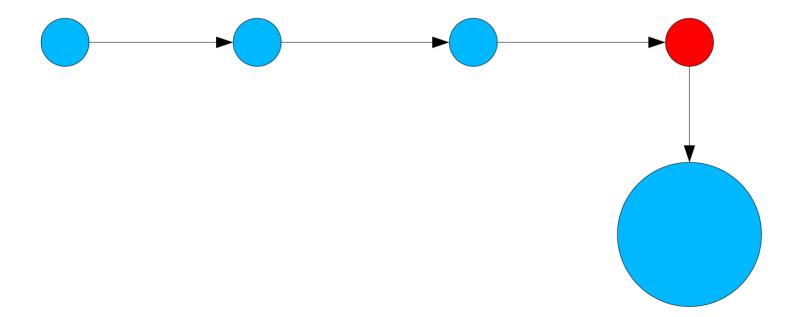


If call not answered, it moves to next in series.



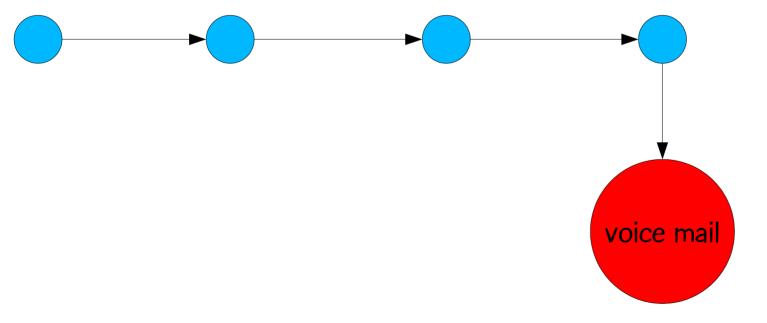


If call not answered, it moves to next in series.





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



... until it is finally answered by voice mail.



















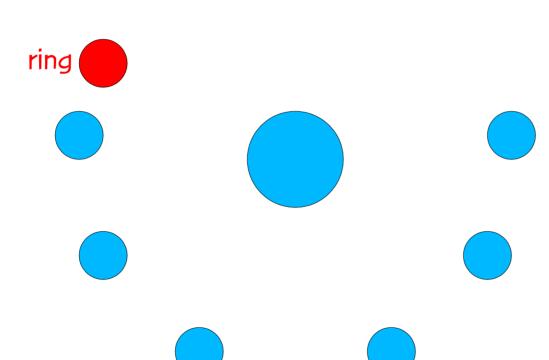




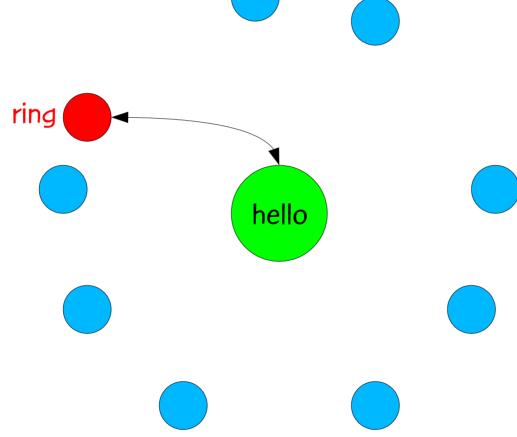




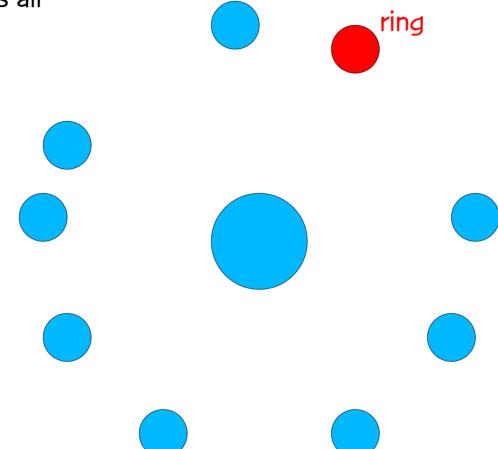




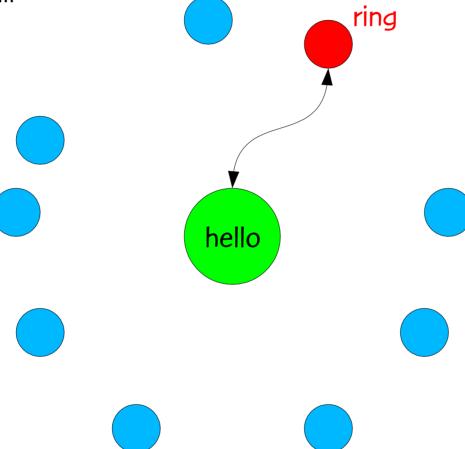














Real-world example

- 8 periods, 2855 phone numbers, 397 groups
- At most 375 phones can be moved in a period.
- Penalties:

- MLHG: 10

- CPU : 4

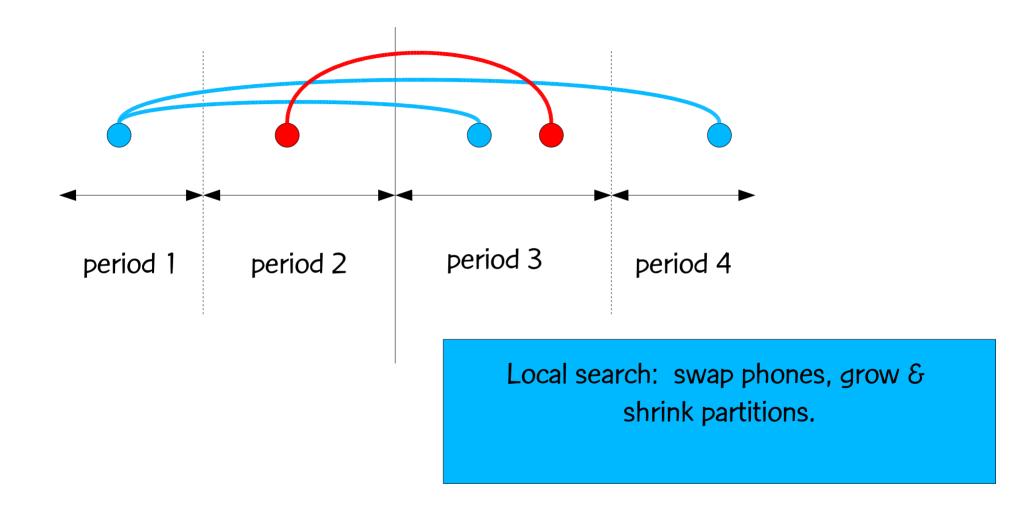
- ICOM: 3

- SC : 2

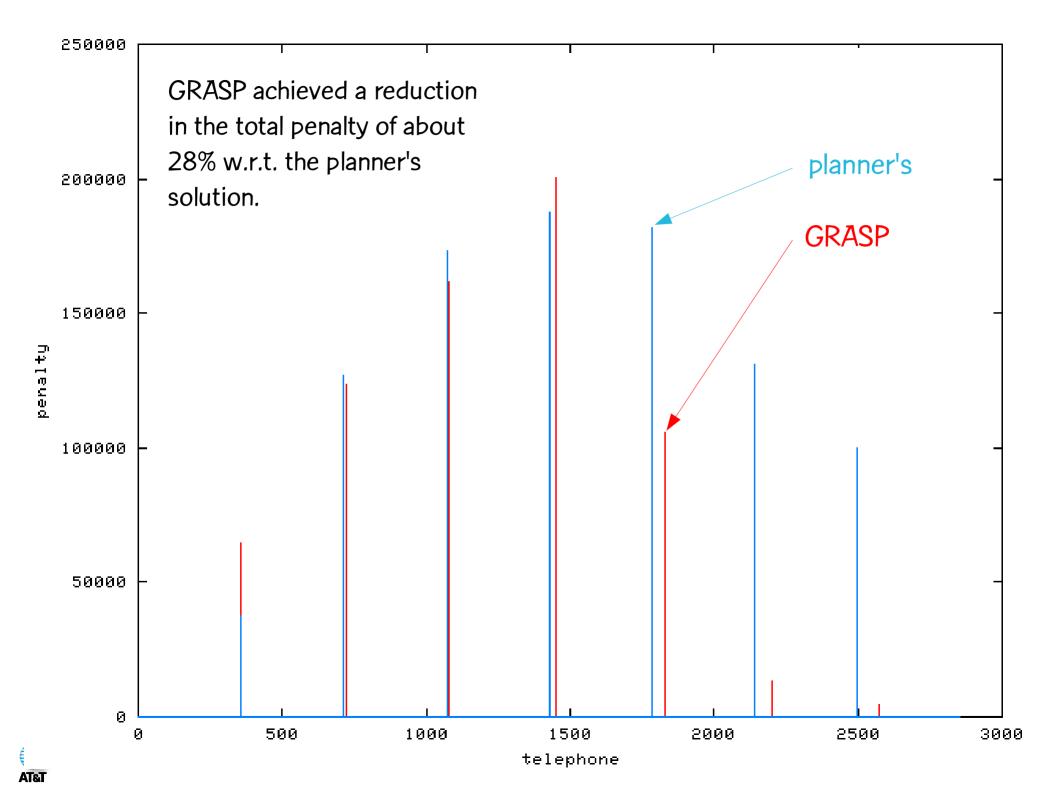
- STN : 1



Penalty







Application 2: Modem pool placement for Internet service provider



Modem pool placement for Internet service provider

- Worldnet: AT&T's Internet Service Provider
- Dial-up: hundreds of points of presence (PoPs)
 - Telephone numbers customers must call when making an Internet connection.
- Current footprint:
 - 1305 PoPs;
 - 77.66% of the telephone numbers in the U.S. can make local calls to Worldnet.



Footprint Optimization

- In general: more PoPs, better coverage.
- For a fixed coverage, we don't want more PoPs than necessary.
- Not all PoPs are the same:
 - Each has an associated network cost:
 - Hourly rate paid by Worldnet to network company.
 - Between \$0.04 and \$0.14 in the continental US.
 - Up to \$0.42 in Hawaii and Alaska.
 - No setup cost.



Worldnet

- When is a call local ("free")?
 - Not simply "within same area code".
 - Telephone system divided into exchanges:
 - Area code + first three digits (973360, for example).
- Each PoP has a coordinate.
- We know which exchanges can make local calls to each coordinate (the coverage).
 - Just a big table;
 - 69,534 exchanges covered by current footprint.
- Goal: keep only cheaper PoPs, preserve coverage.

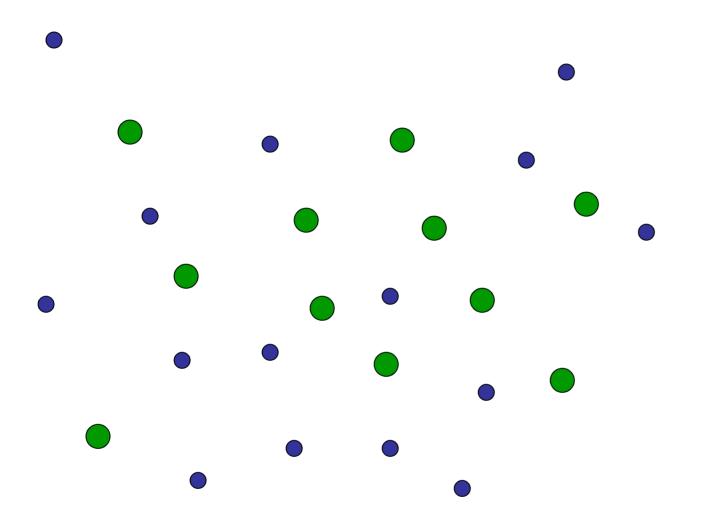


Footprint Optimization

- 270 PoPs could be eliminated by inspection:
 - Dominated by cheaper PoPs
- 335 additional PoPs could be eliminated:
 - Only 700 PoPs left;
 - New footprint covers all exchanges currently covered;
 - No exchange has to make a more expensive call.
- How did we do it?
 - We solved this as a p-median problem.



p-median problem

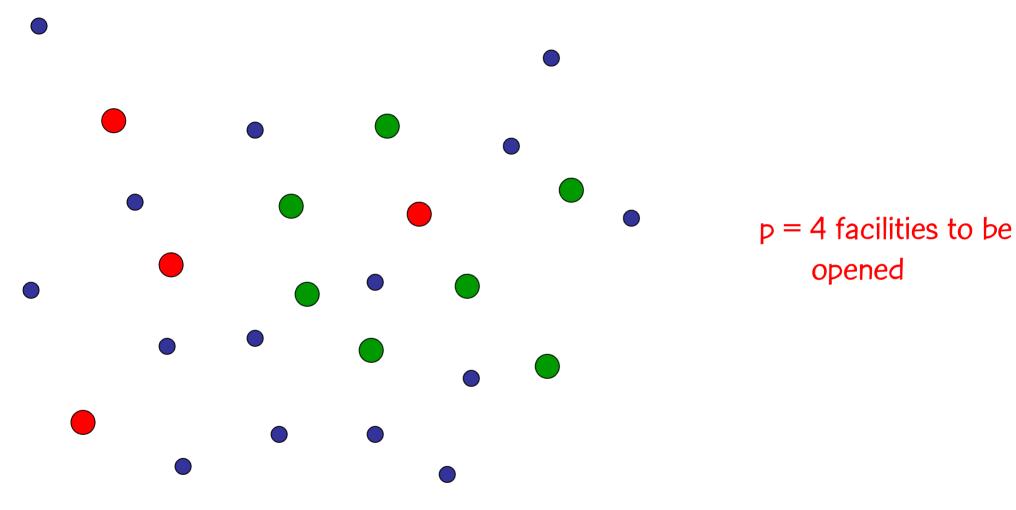


n (=11) potential facility locations

m (=15) users



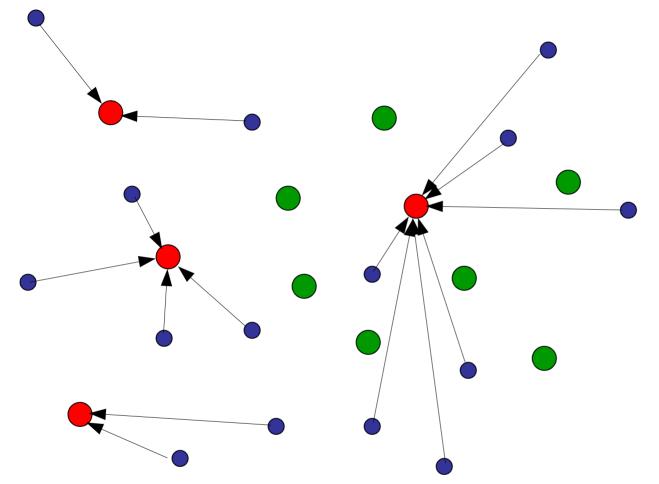
p-median problem







p-median problem



Users home into nearest open facility.

d(u,f) = cost of servicing user u by facility f n (=11) potential service locations

m (=15) customers



Footprint Optimization

- In our case:
 - each exchange is a p-median user:
 - 69,534 in total (all currently covered).
 - each coordinate is a p-median facility:
 - 1035 in total (all currently open).
 - Distances: network cost.
 - (PoP rate) · (hours used by exchange)
- With p=1035, we get the current network cost.
- We want the smallest p that preserves that cost.
 - Solve the p-median problem for various values of p to find best.
 - 700 was the value we found.

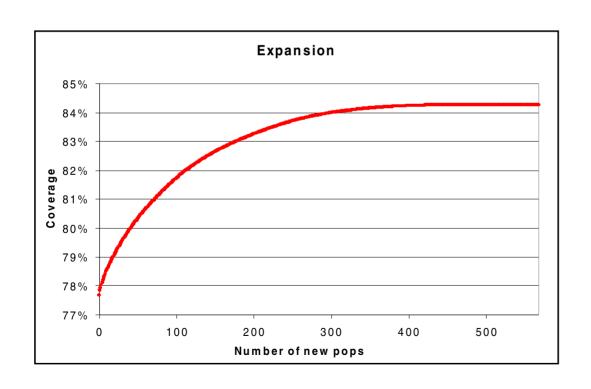


Expanding the Footprint

- Second problem:
 - Increase coverage beyond 77.66%.
- AT&T can use UUNet PoPs:
 - 1,498 candidate PoPs.
 - 568 of those cover at least one new exchange.
- Main question:
 - If we want to open p new PoPs, which PoPs do we open?
 - Goal: maximize coverage.
- This is the maximum cover problem:
 - It can be solved as a p-median problem.



Expansion



Coverage	Footprint
77.66%	current
78%	current+3
79%	current+19
80%	current+41
81%	current+72
82%	current+113
83%	current+177
84%	current+301
84.27%	current+464



References

- M.G.C. Resende, "Computing approximate solutions of the maximum covering problem using GRASP," J. of Heuristics, vol. 4, pp. 161-171, 1998.
- M.G.C. Resende & R.F. Werneck, "A hybrid heuristic for the p-median problem," J. of Heuristics, vol. 10, pp. 59-88, 2004.
- M.G.C. Resende & R.F. Werneck, "A fast swap-based local search procedure for location problems," to appear in Annals of Operations Research, 2005.



Application 3: Local access network design



- We wish to roll out broadband service in different markets.
- We need to determine which markets we should go for.
- For each candidate market, estimate profit (or loss) associated with rolling out service.

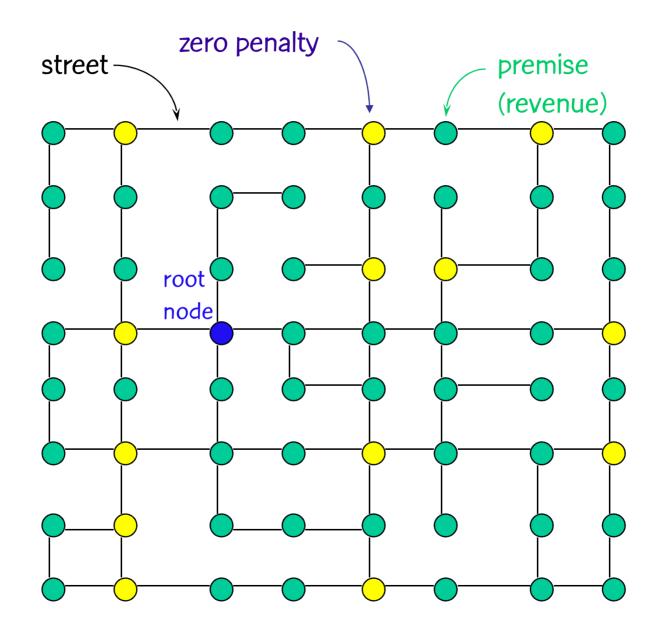


- Build a fiber-optic network for providing broadband connections to business and residential customers.
- Design a local access network taking into account trade-off between:
 - cost of network
 - revenue potential of network



- Graph corresponds to local street map
 - Edges: street segments
 - Edge cost: cost of laying the fiber on the corresponding street segment
 - Vertices: street intersections and potential customer premises
 - Vertex penalty: estimate of potential loss of revenue if the customer were not to be serviced (intersection nodes have no penalty)



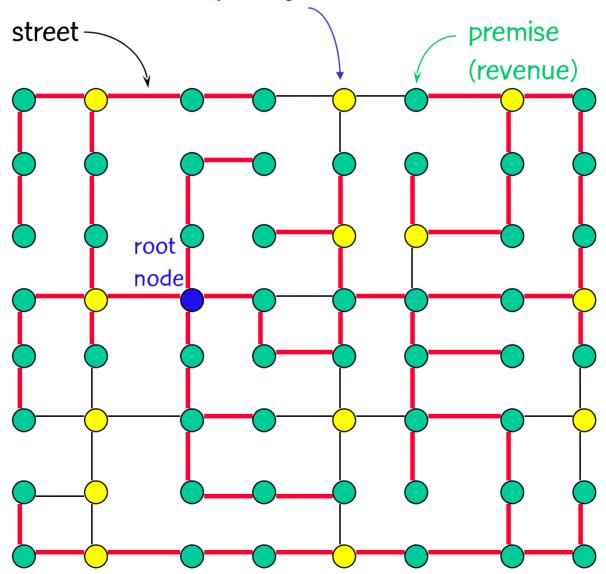




Collect all prizes

(Steiner problem in graphs)

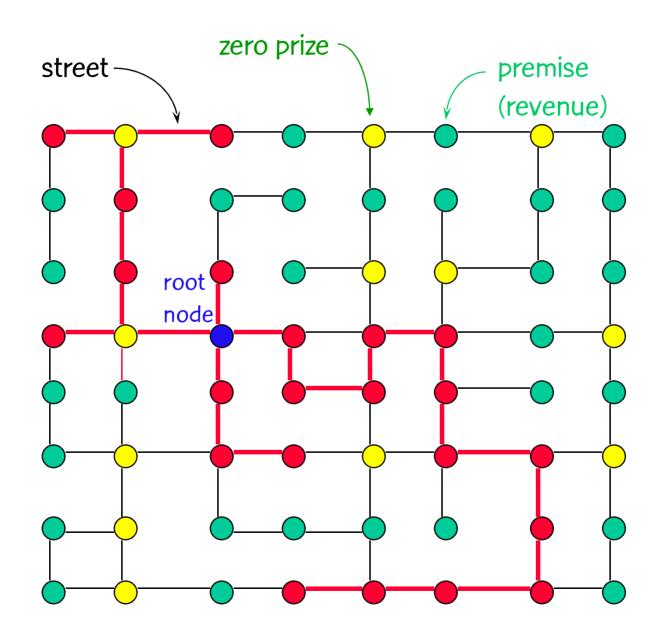
zero penalty





Collect some prizes

(Prize collecting Steiner Problem in Graphs)





Multi-start heuristic

S. Canuto, M.G.C. Resende, & C.C. Ribeiro, "Local search with perturbations for the prize-collecting Steiner tree problem in graphs," Networks, vol. 38, pp. 50-58, 2001

Repeat:

- Perturb problem data and solve using approximation algorithm of Goemans and Williamson (1996);
- If solution is new, perform swap-based local search;
- Attempt to insert solution into POOL;
- Select solution at random from POOL and explore path from current iterate and POOL solution using pathrelinking;
- Starting from best POOL solution, apply variable neighborhood search;



A cutting planes algorithm: Lower bound

A. Lucena & M.G.C. Resende, "Strong lower bounds for the prize collecting Steiner tree problem in graphs," Discrete Applied Mathematics, vol. 141, pp. 277-294, 2004.

- Integer programming (IP) formulation
- Cutting planes algorithm to solve linear programming relaxation of IP

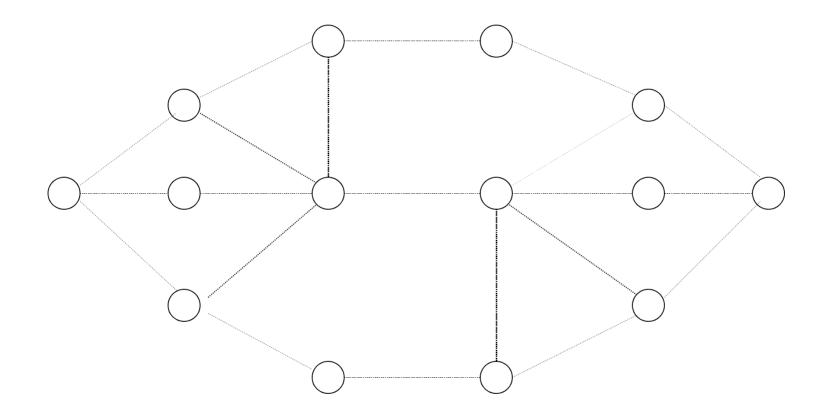


Application 4: Traffic routing on a virtual private network

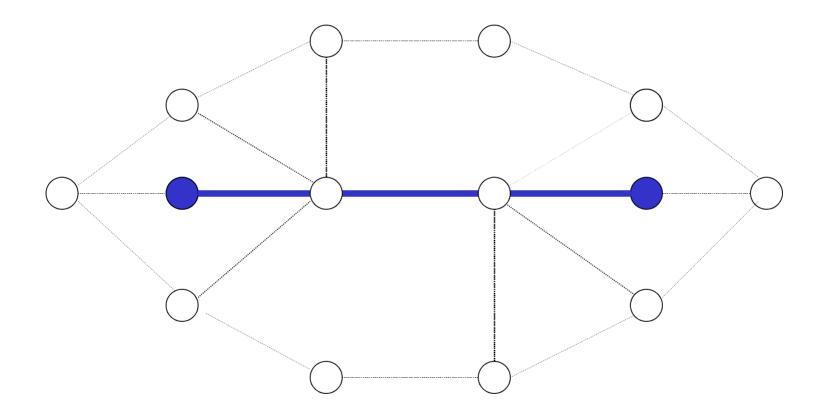


- Frame relay service offers virtual private networks to customers by providing long-term private virtual circuits (PVCs) between customer endpoints on a backbone network.
- Routing is done either automatically by switch or by the network designer without any knowledge of future requests.
- Over time, these decisions cause inefficiencies in the network and occasionally offline rerouting (grooming) of the PVCs is needed:
 - integer multicommodity network flow problem: Resende & Ribeiro (2003)

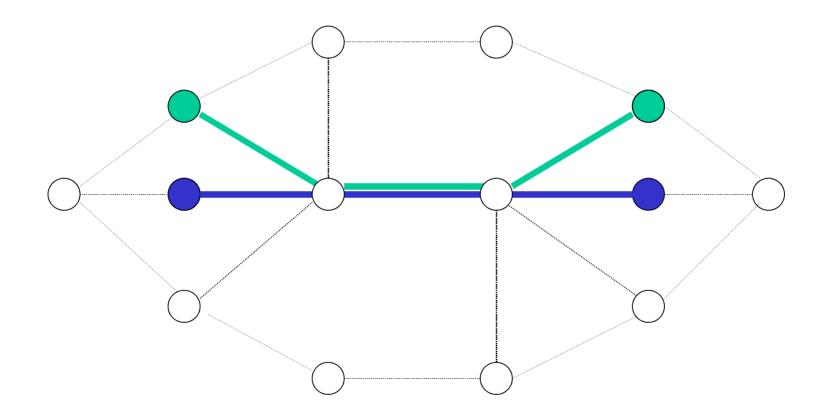




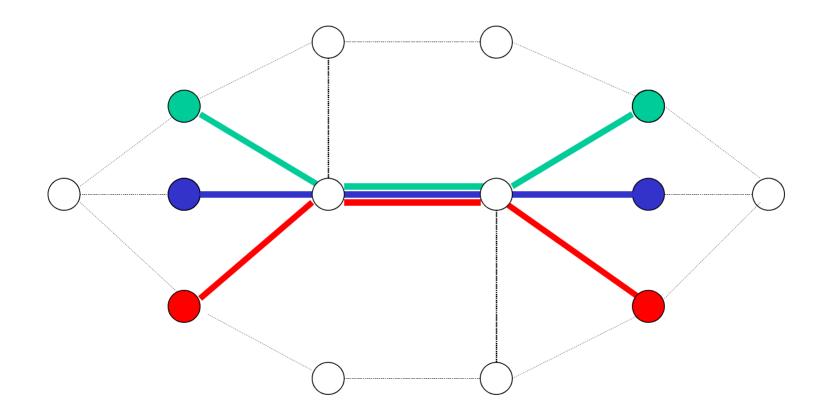




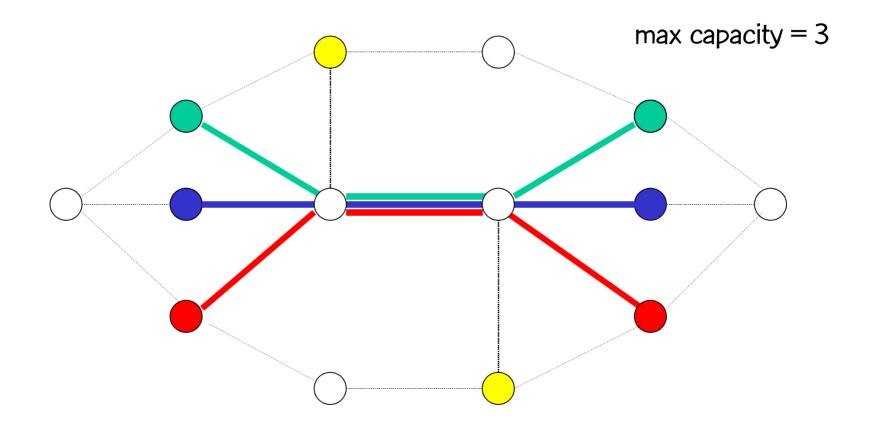




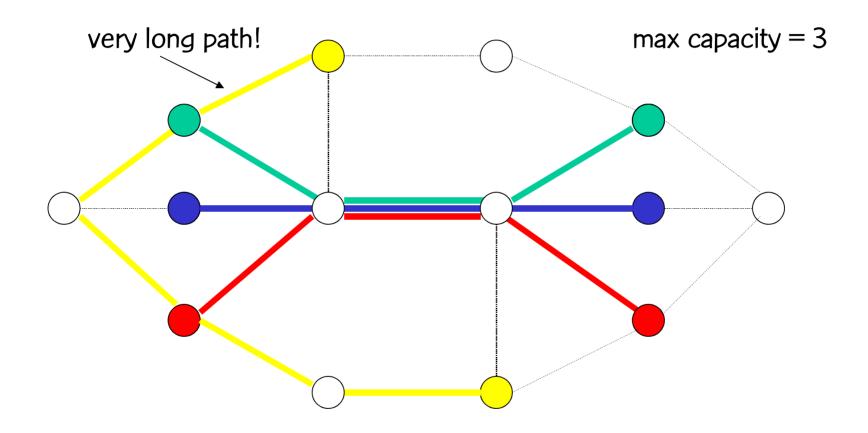




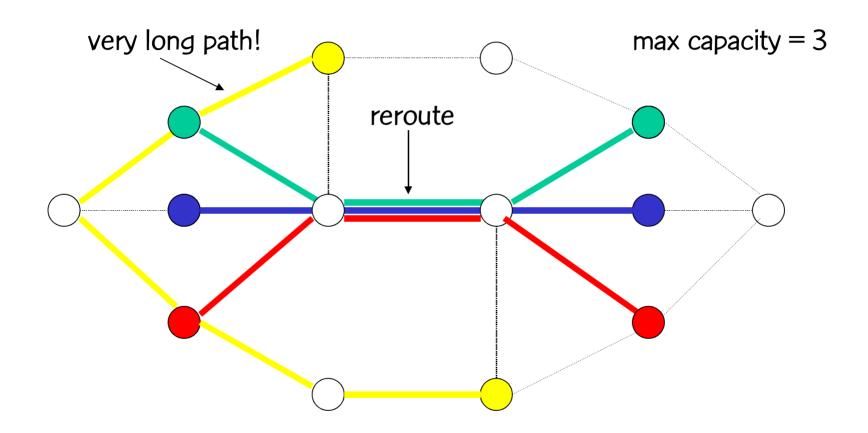




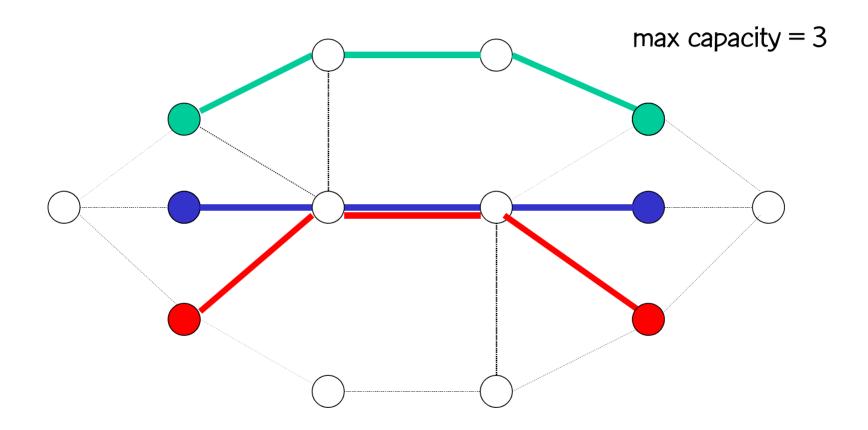




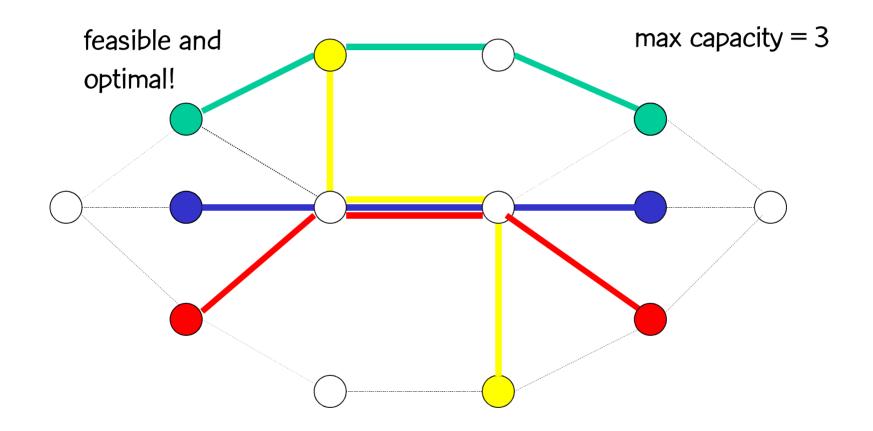














Reference

• M.G.C. Resende & C.C. Ribeiro, "A GRASP with path-relinking for private virtual circuit routing," Networks, vol. 41, pp. 104-114, 2003.



Application 5: Internet traffic engineering



Internet traffic engineering

- Internet traffic has been doubling each year [Coffman & Odlyzko, 2001]
- In the 1995-96 period, there was a doubling of traffic each three months!
 - Web browsers were introduced.
- Increasingly heavy traffic (due to video, voice, etc.)
 will raise the requirements of the Internet of tomorrow.

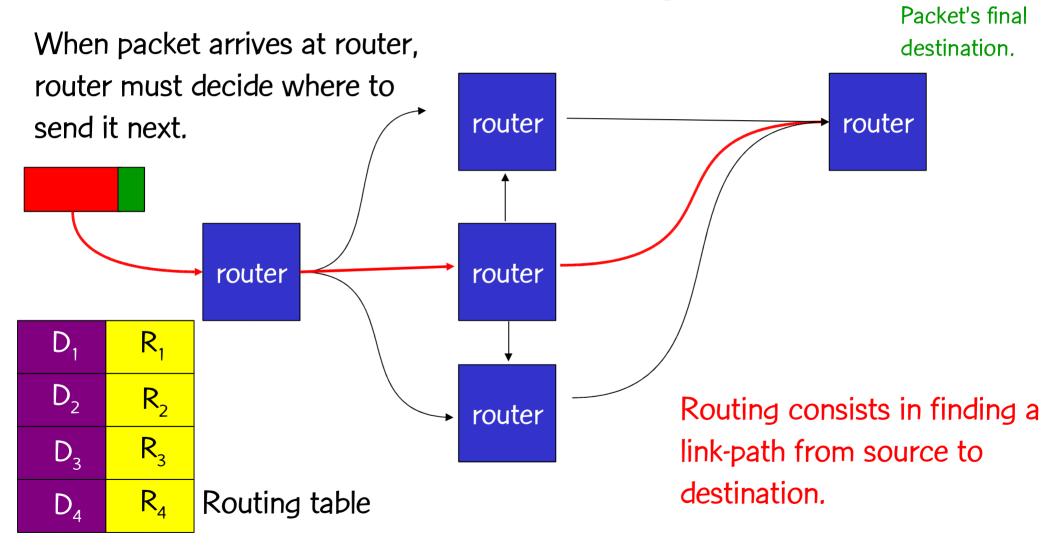


Internet traffic engineering

- Objective: make more efficient use of existing network resources.
- Routing of traffic can have a major impact on efficiency of network resource utilization.



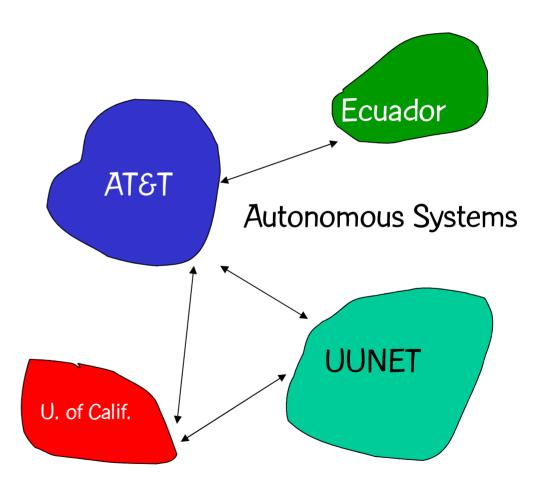
Packet routing





OSPF (Open Shortest Path First)

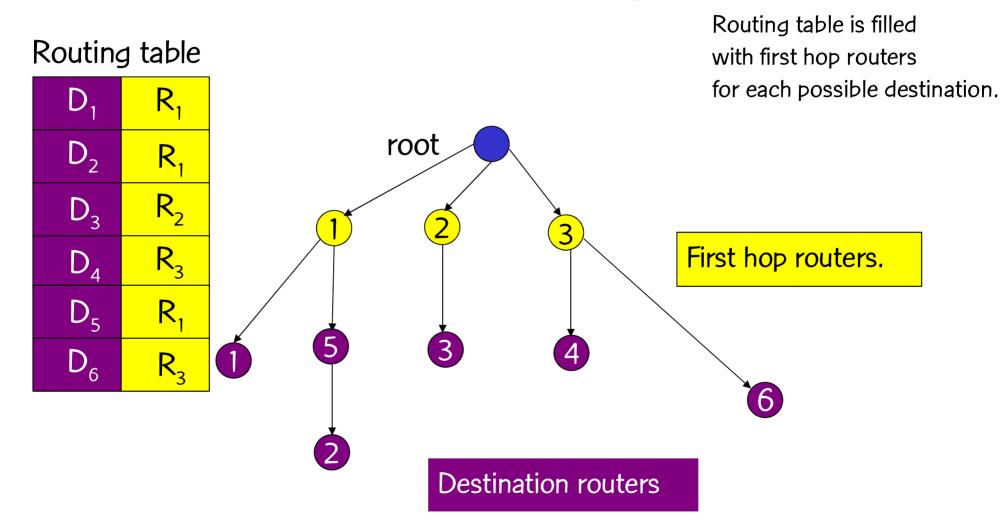
- OSPF is a commonly used intradomain routing protocol (IGP).
- Routers exchange routing information with all other routers in the autonomous system (AS).
 - Complete network topology knowledge is available to all routers, i.e. state of all routers and links in the AS.



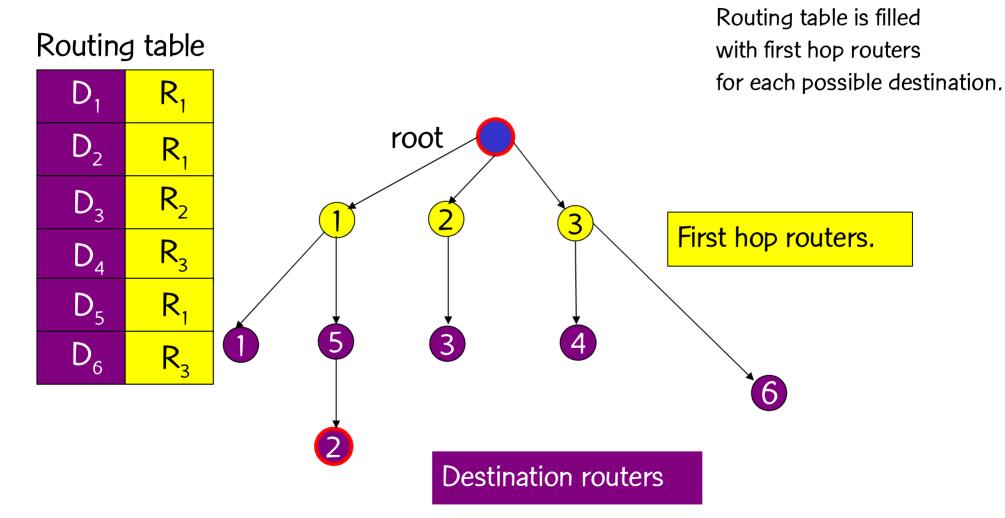


- Assign an integer weight ∈ [1, w_{max}] to each link in AS.
 In general, w_{max} = 65535=2¹⁶ -1.
 - Each router computes tree of shortest weight paths to all other routers in the AS, with itself as the root, using Dijkstra's algorithm.

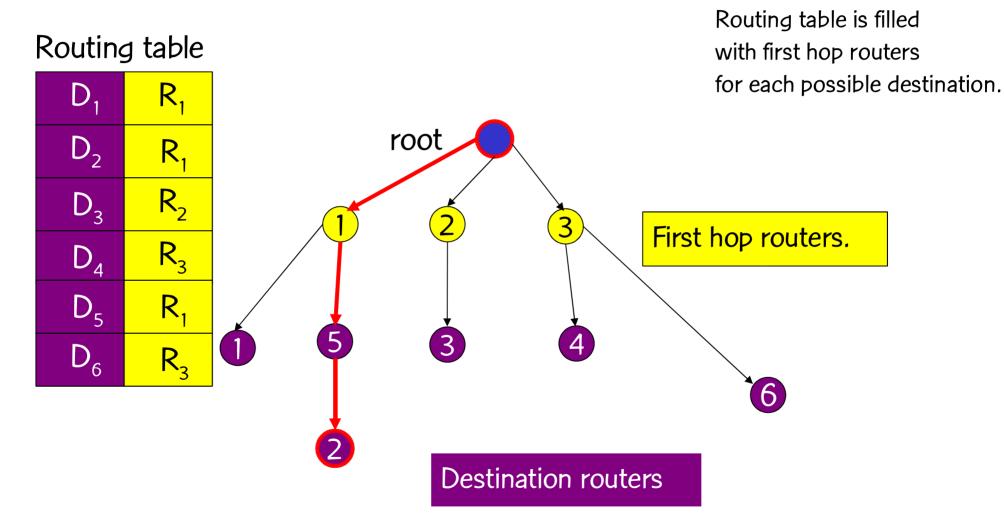




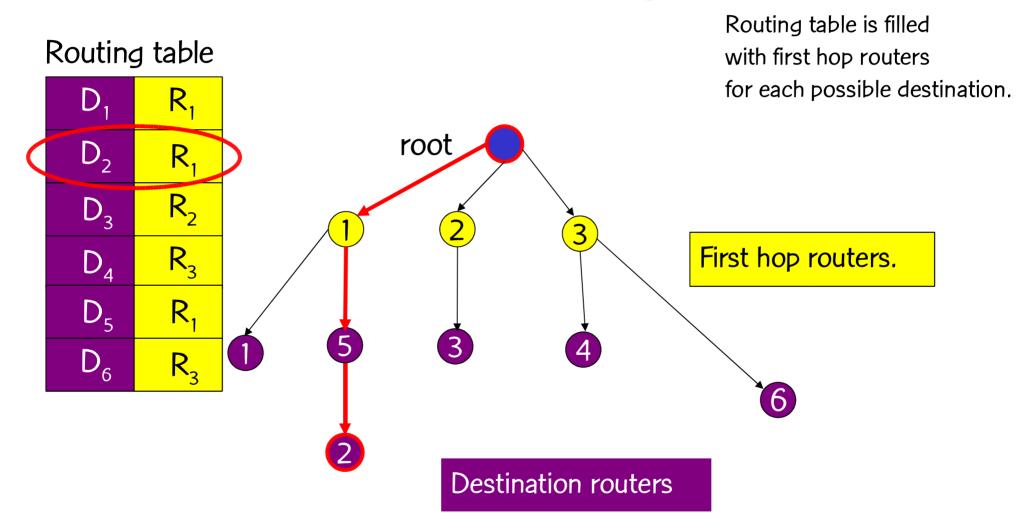




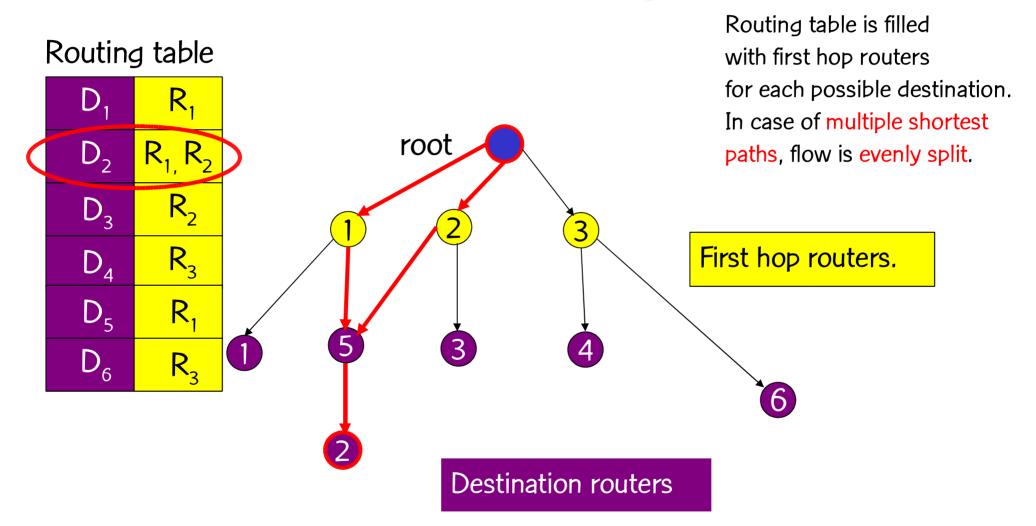














OSPF weight setting

- 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 a hybrid genetic algorithm to find good OSPF weights.
 - 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:

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

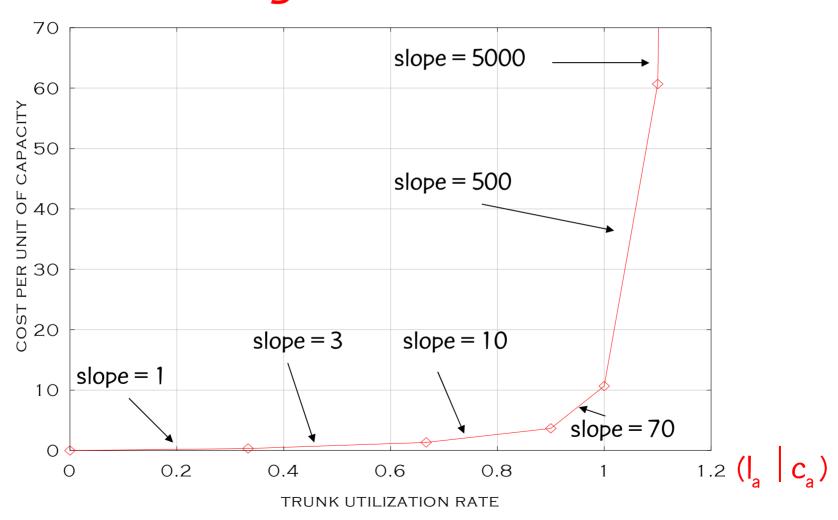
where l_a is the load on link $a \in A$,

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

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



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



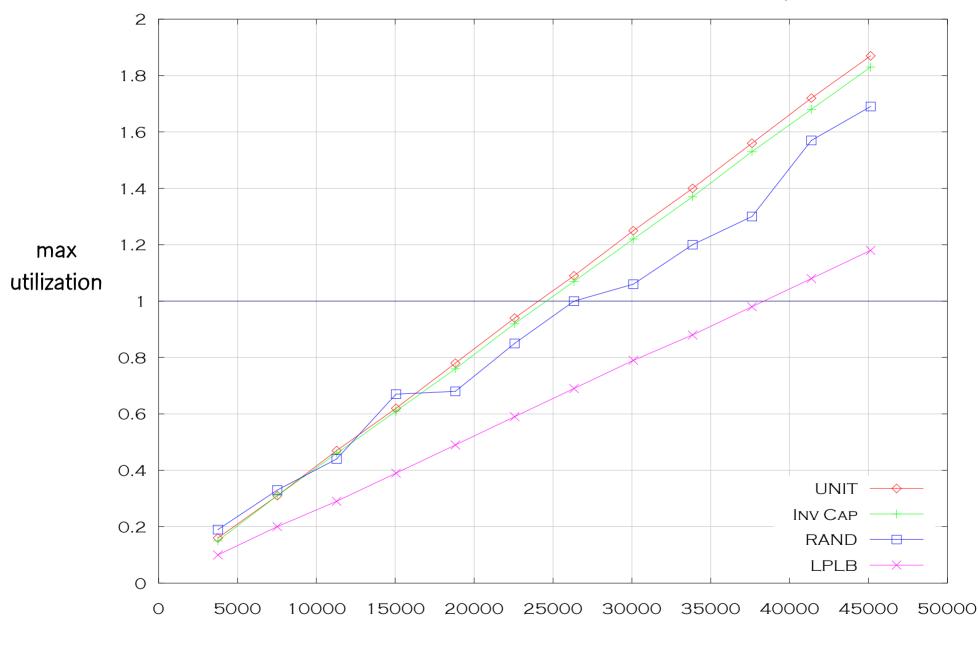


OSPF weight setting problem

- 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.



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





Genetic and hybrid genetic algorithms for OSPF weight setting problem

Genetic

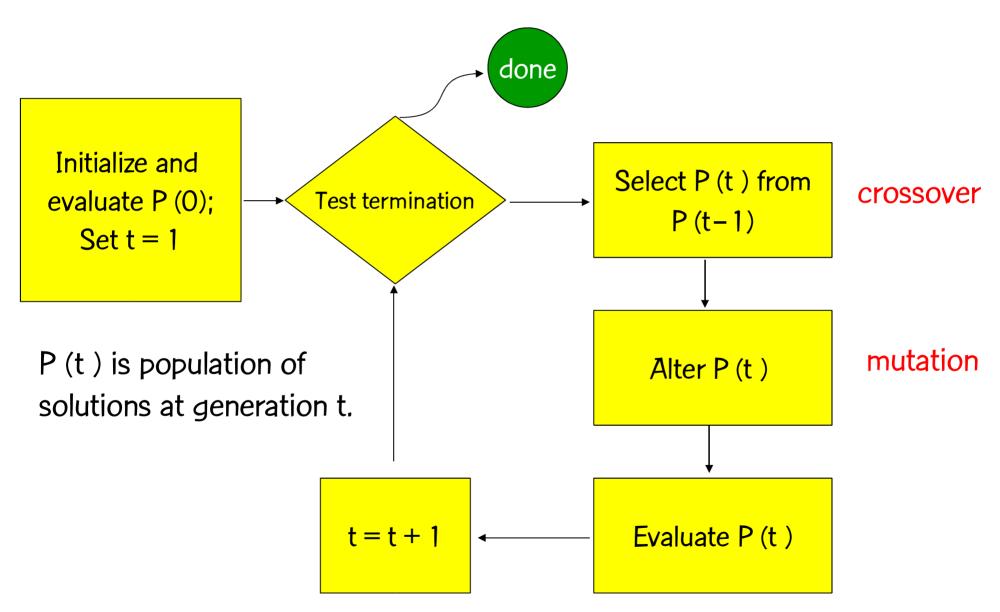
 M. Ericsson, M.G.C. Resende, & P.M. Pardalos, "A genetic algorithm for the weight setting problem in OSPF routing, J. of Combinatorial Optimization, vol. 6, pp. 299-333, 2002.

Hybrid genetic

L.S. Buriol, M.G.C. Resende, 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.



Genetic algorithms





Solution encoding

 A population consists of nPop = 50 integer weight arrays: w = (w₁, w₂,..., w_{|A|}),

where
$$w_a \in [1, w_{max} = 20]$$

 All possible weight arrays correspond to feasible solutions.



Initial population

• nPop solutions, with each weight randomly generated, uniformly in the interval [1, w_{max}/3].



Solution evaluation

- For each demand pair (s,t), route using OSPF, computing demand pair loads l_as,t on each link a ∈ A.
- Add up demand pair loads on each link a ∈ A, yielding total load l_a on link.
- Compute link congestion cost $\Phi_a(l_a)$ for each link $a \in A$.
- Add up costs: $\Phi = \Phi_1(|_1) + \Phi_2(|_2) + ... + \Phi_{|A|}(|_{|A|})$



Population partitioning

Population is sorted according to

classified into three categories.

solution value Φ and solutions are

Class A

25% most fit

Class B

5% least fit

Class C



Population dynamics

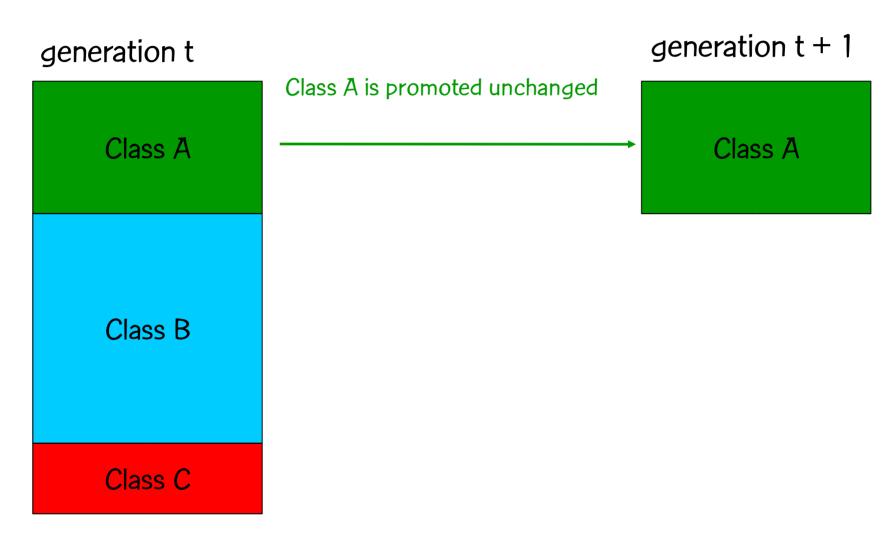
generation t

Class A

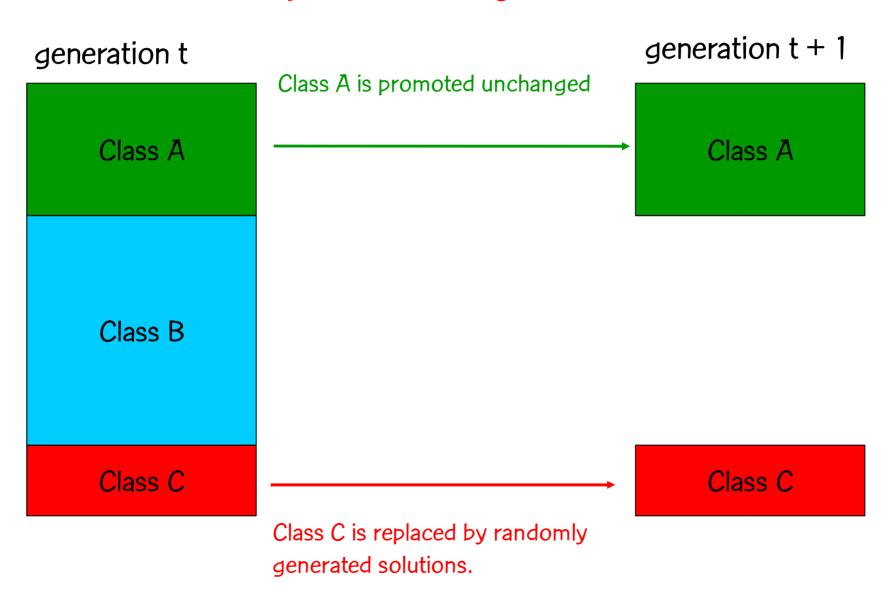
Class B

Class C

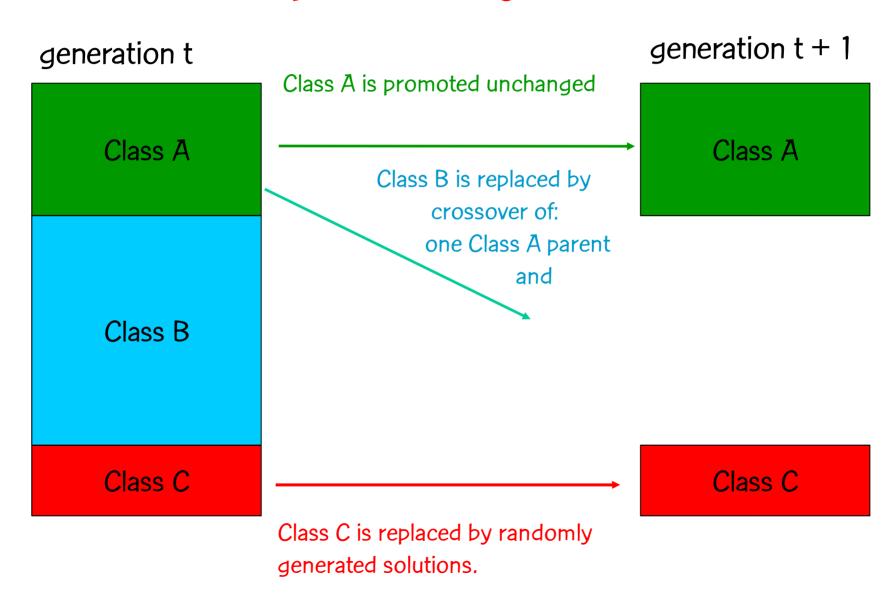




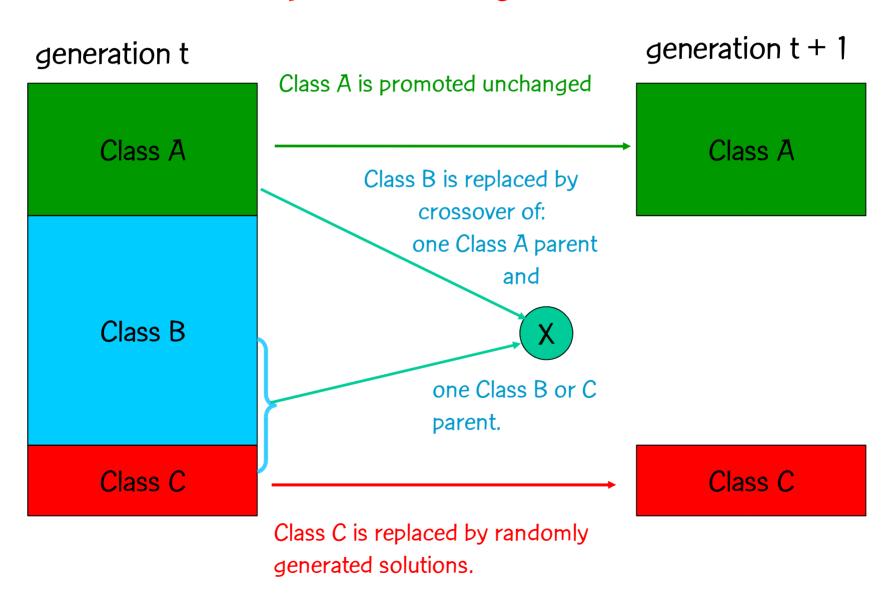




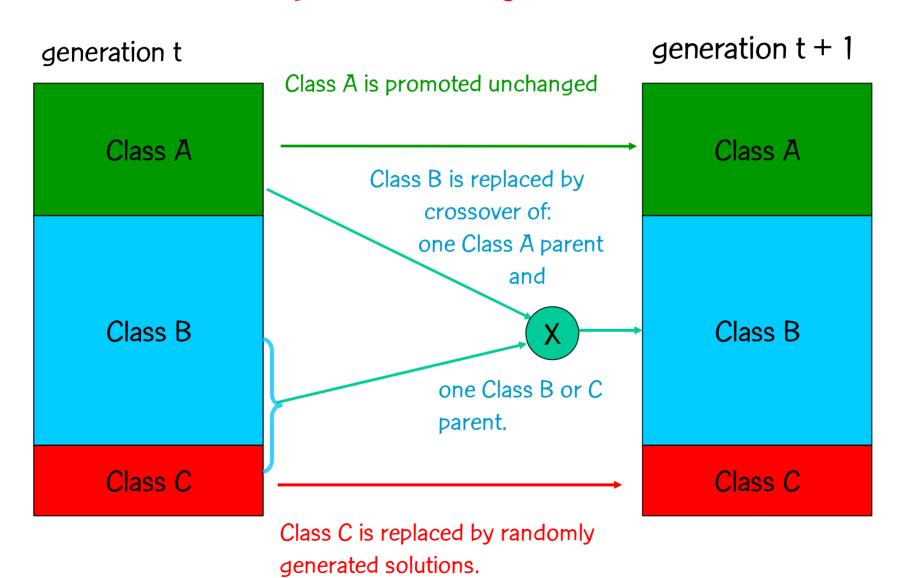














Parent selection

- Parents are chosen at random:
 - one parent from Class A (elite).
 - one parent from Class B or C (non-elite).
- Reselection is allowed, i.e. parents can breed more than once per generation.
- Better individuals are more likely to reproduce.



Crossover with random keys

Bean (1994)

Crossover combines elite parent p₁ with non-elite parent p₂ to produce child c:

With small probability child has single gene mutation.

Child is more likely to inherit gene of elite parent.

```
for all genes i = 1,2,...,|A| do

if rrandom[0,1] < 0.01 then

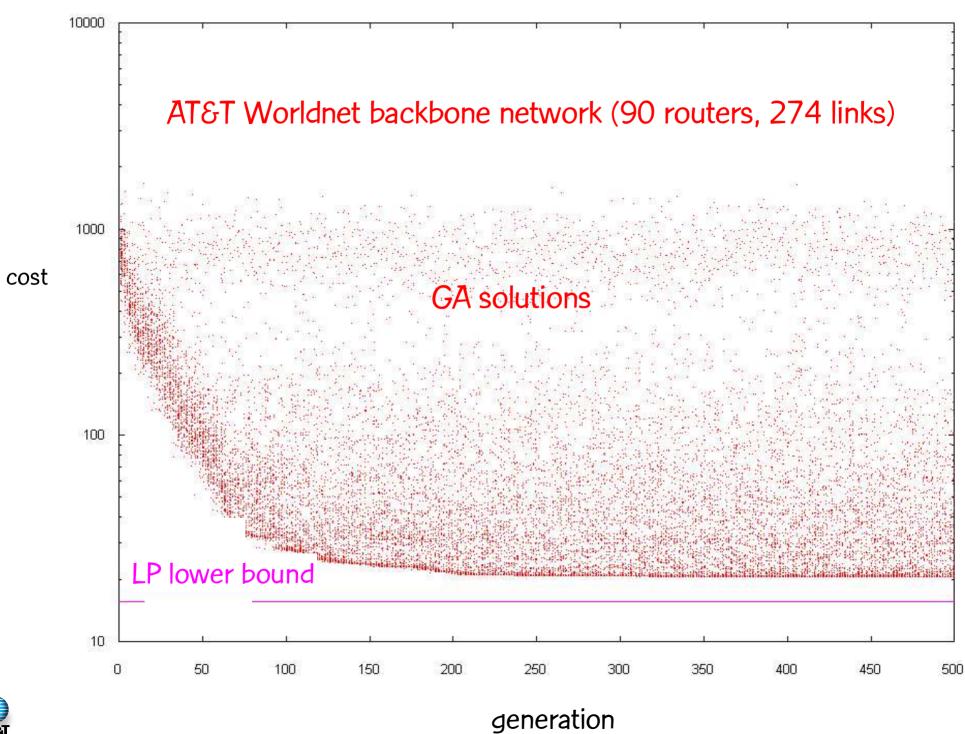
c[i] = irandom[1, W_{max}]

else if rrandom[0,1] < 0.7 then

c[i] = p_1[i]

else c[i] = p_2[i]
```

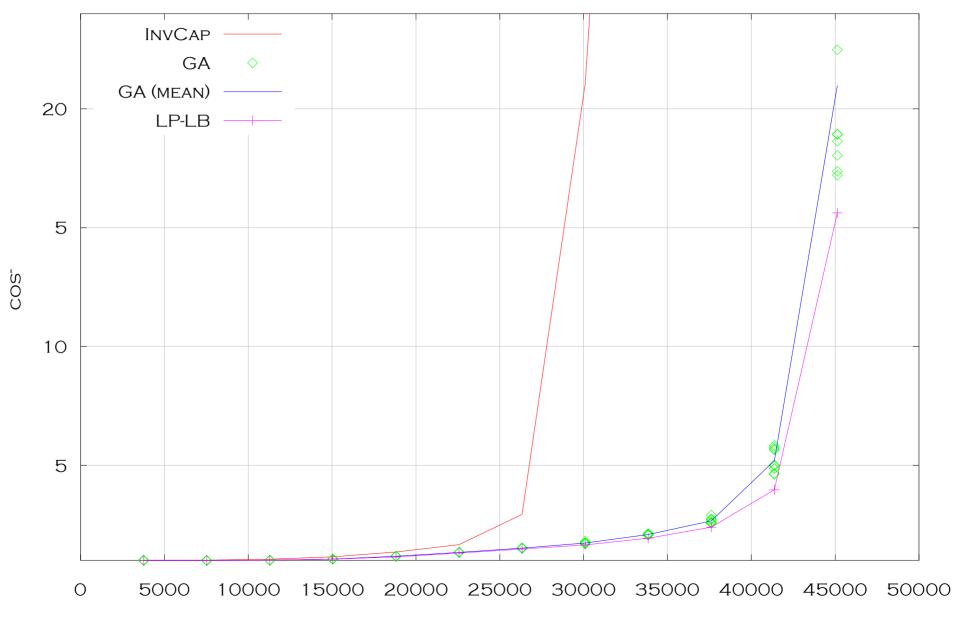






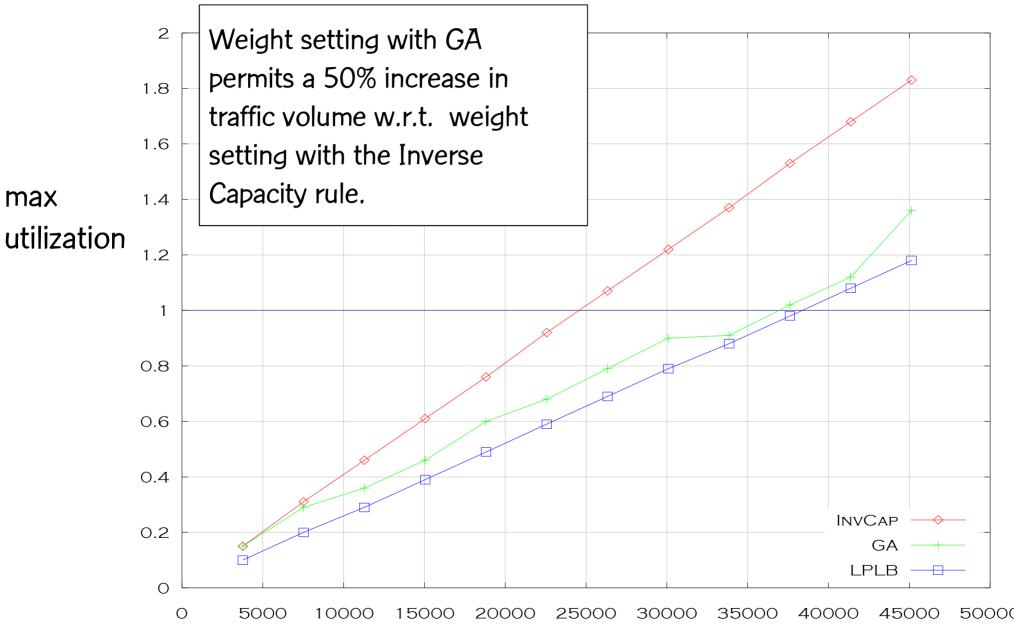
AT&T Worldnet backbone network (90 routers, 274 links)

ATT





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

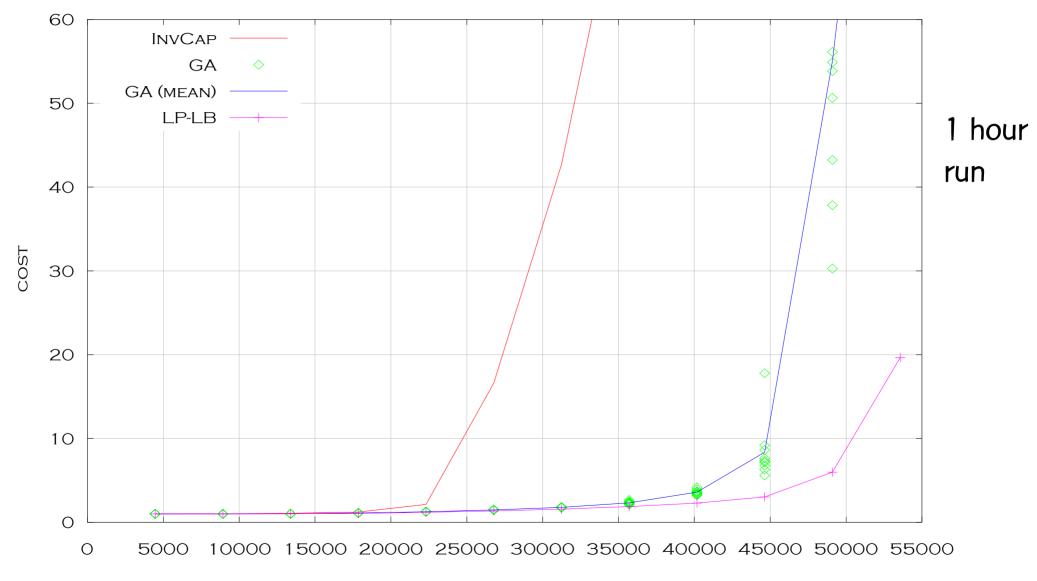




demand

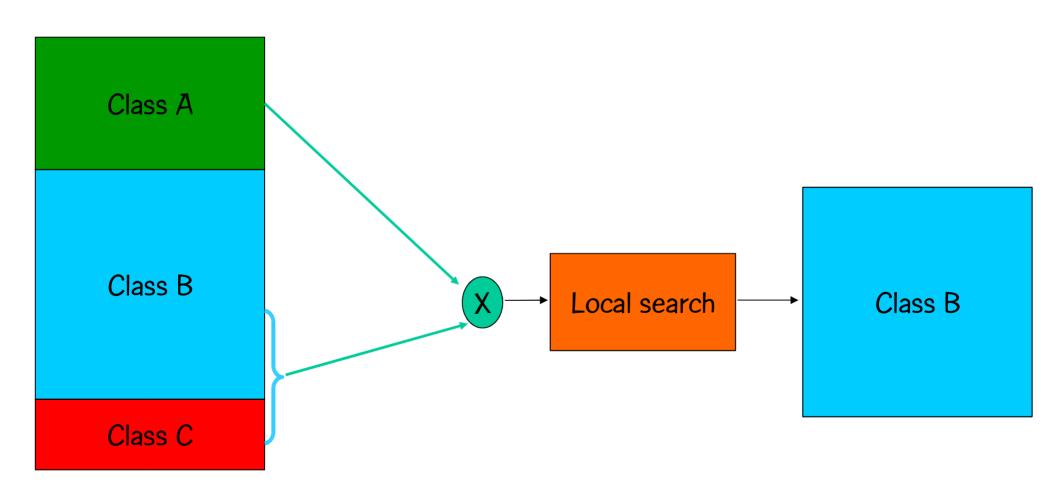
Rand50a: random graph with 50 nodes and 245 arcs.







Optimized crossover = crossover + local search





Fast local search

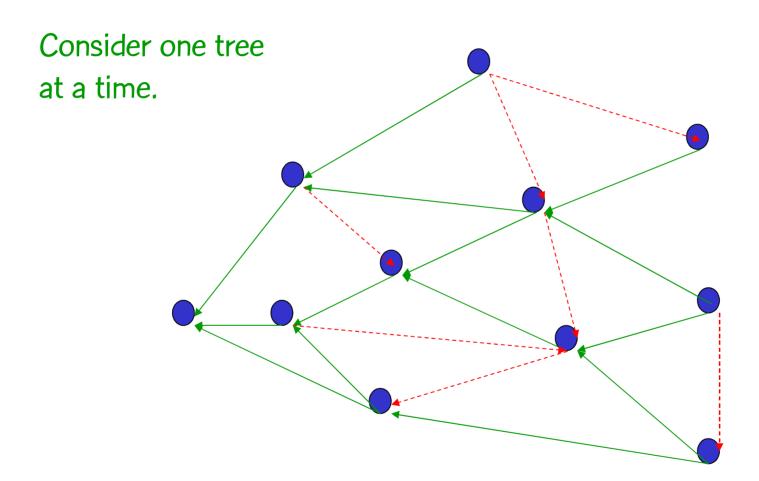
- Let A * be the set of five arcs a \in A having largest Φ_a values.
- Scan arcs $a \in A$ * from largest to smallest Φ_a :
 - Increase arc weight, one unit at a time, in the range $\left[w_a, w_a + \left[(w_{max} w_a)/4\right]\right]$
 - If total cost Φ is reduced, restart local search.



- In local search, when arc weight increases, shortest path trees:
 - may change completely (rarely do)
 - may remain unchanged (e.g. arc not in a tree)
 - may change partially
 - Few trees change
 - Small portion of tree changes

Does not make sense to recompute trees from scratch.

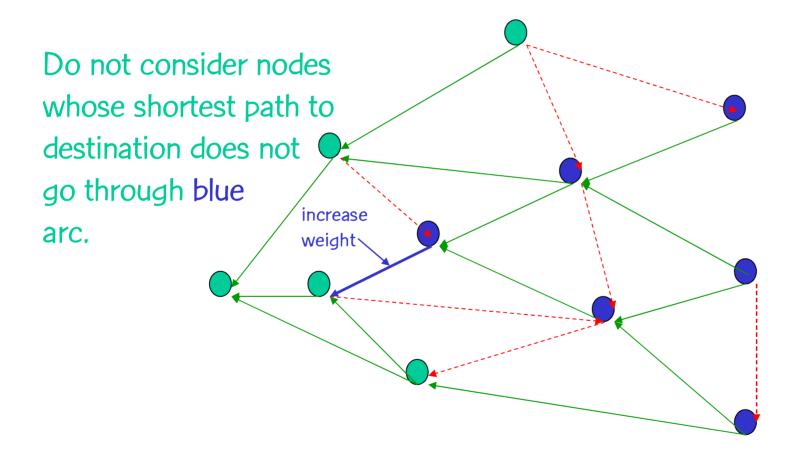




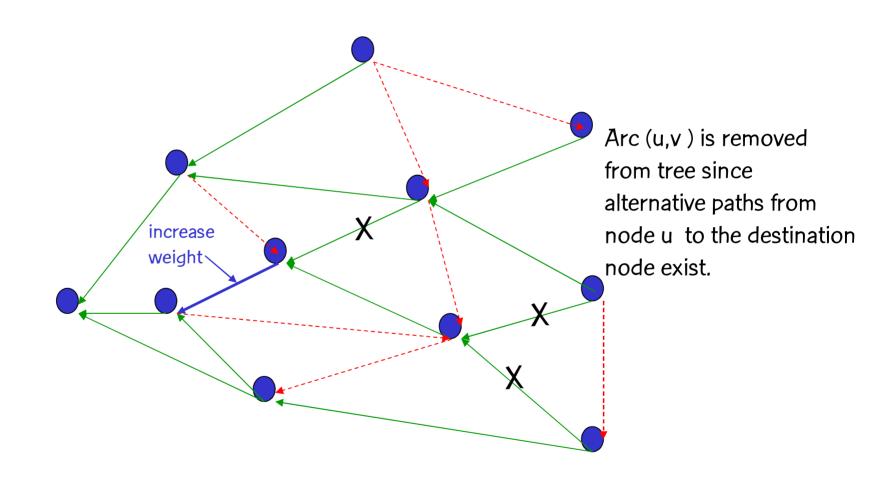


Arc weight is increase by 1. increase weight

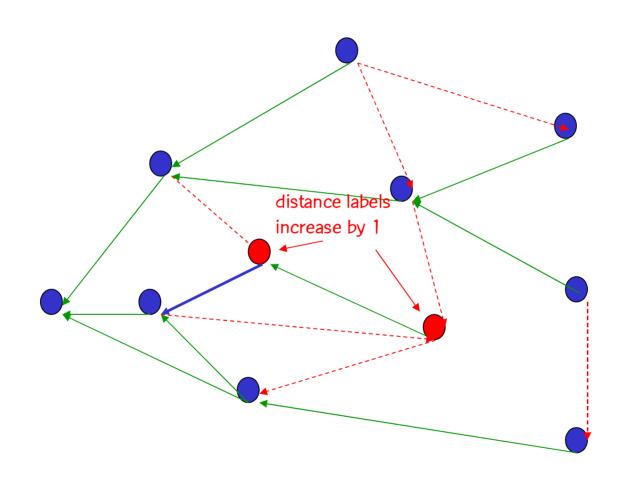






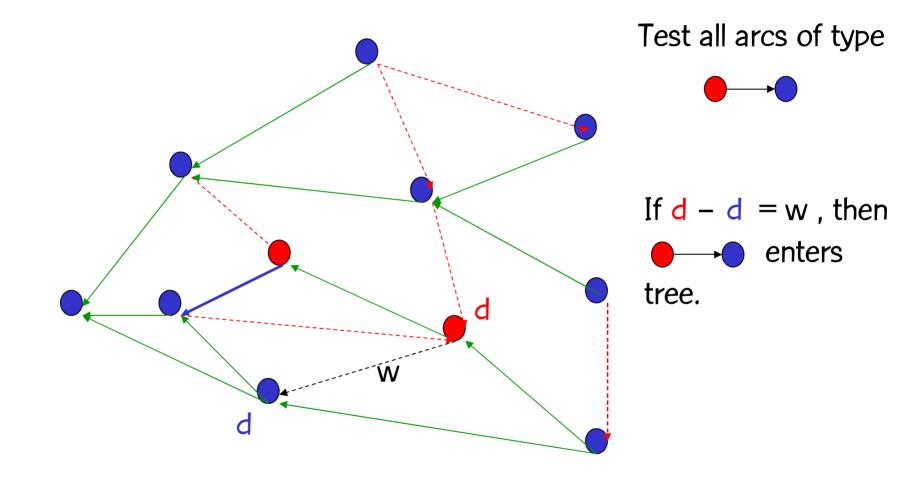




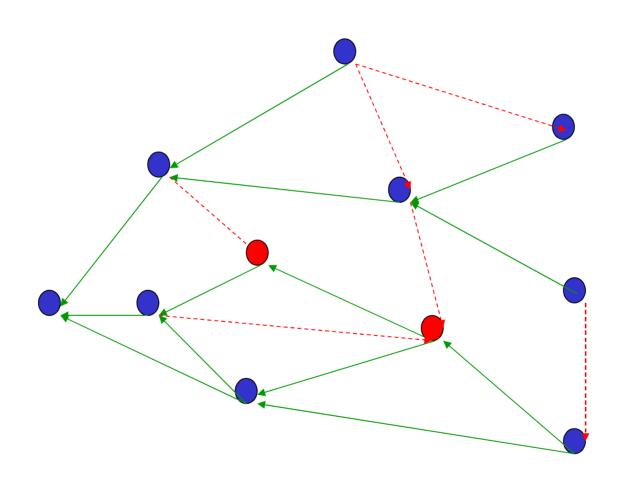


Shortest paths from red nodes must traverse blue arc.









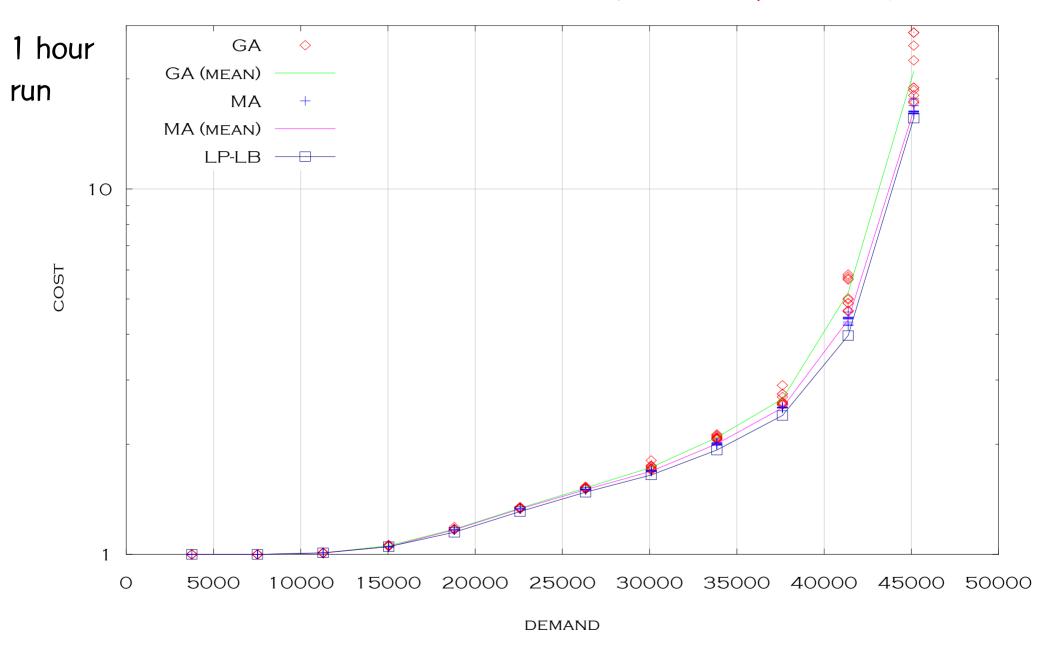


L.S. Buriol, M.G.C. Resende, & M. Thorup, "Speeding up dynamic shortest path algorithms," AT&T Labs Research Report, 2003.

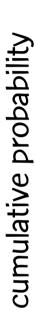
- Ramalingam & Reps (1996) allow arbitrary arc weight change.
- We specialized the Ramalingam & Reps algorithm for unit arc weight change.
 - Avoid use of heaps
 - Achieve a factor of 2~5 speedup w.r.t. Ramalingam & Reps on these test problems

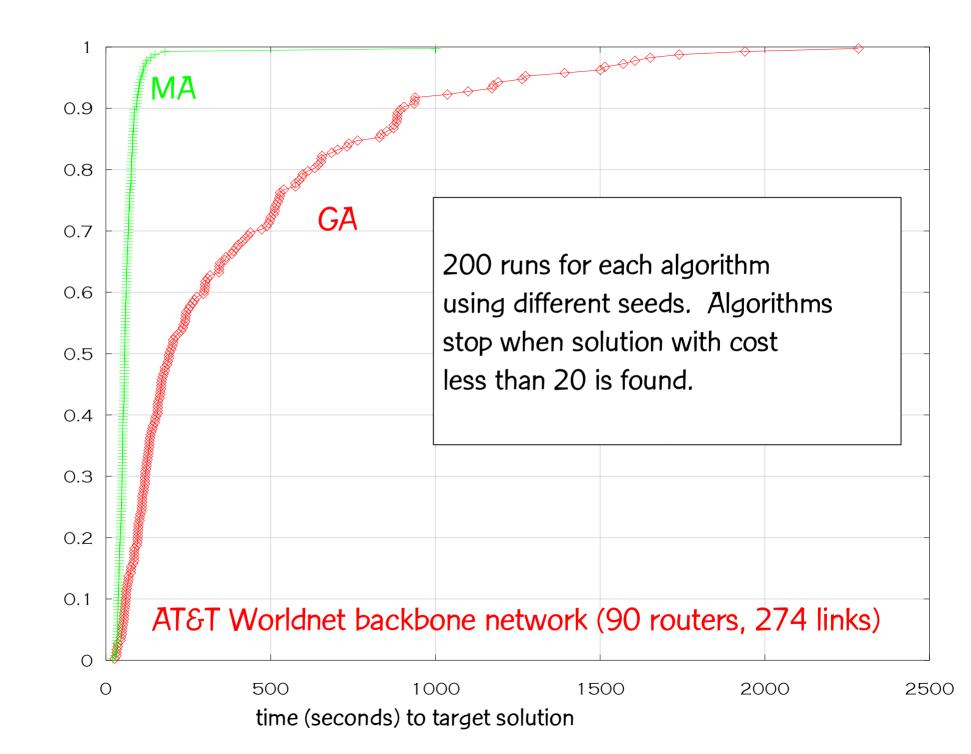


AT&T Worldnet backbone network (90 routers, 274 links)







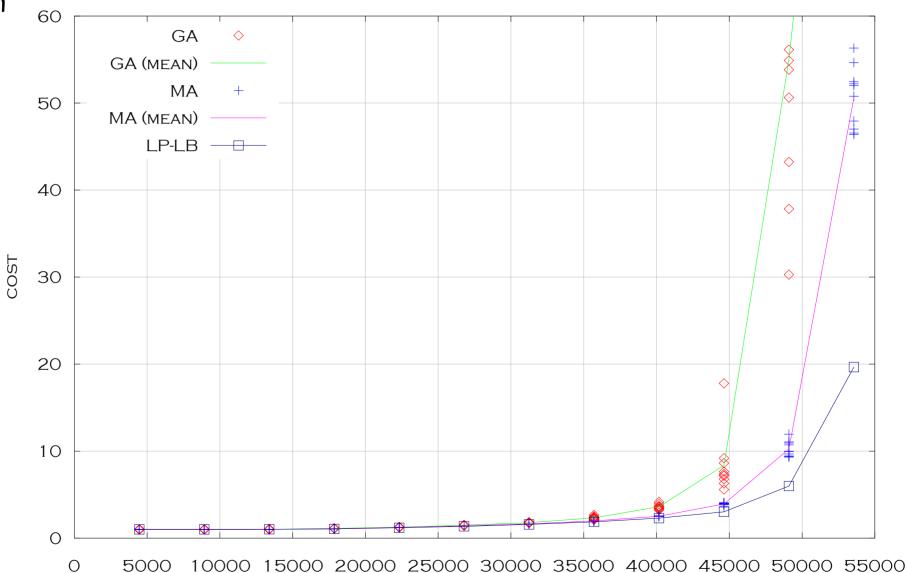




Rand50a: random graph with 50 nodes and 245 arcs.

RAND50A

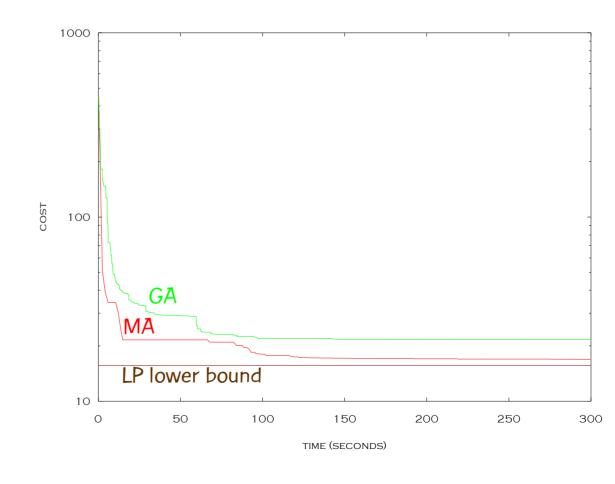
1 hour run





Remark

- Memetic algorithm (MA) improves over pure genetic algorithm (GA) in two ways:
 - Finds solutions faster
 - Finds better solutions





Application 6: Survivable IP network design



Survivable IP network design

Given

- -G = (N,A), where:
 - N is the set of routers
 - A is the set of potential arcs where capacity can be installed.
- Demand matrix D = [d], such that for each $(u,v) \in N \times N$
 - d(u,v) is the traffic demand from router u to router v.
- Single link capacity M



Survivable IP network design

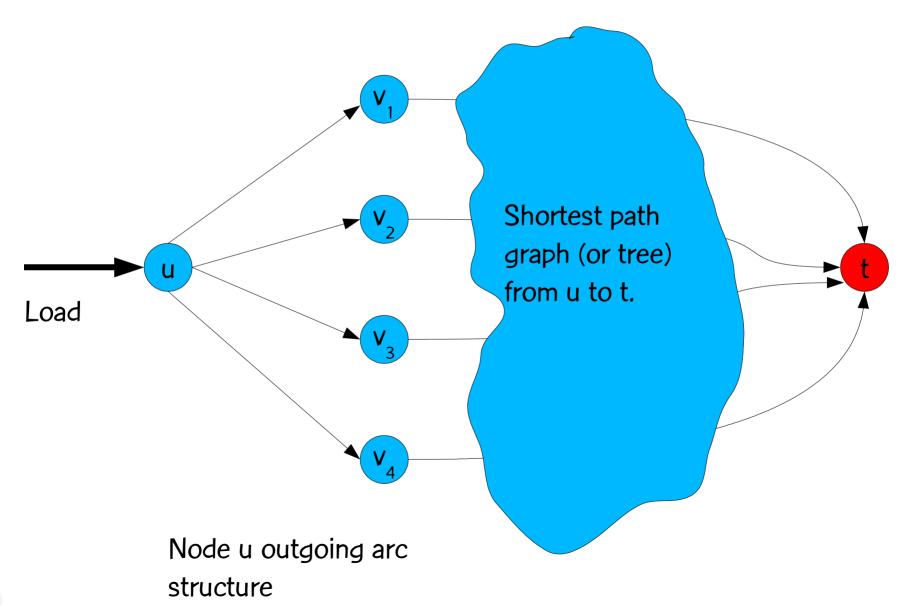
Determine, for each arc a

- OSPF weight $w_a \in [1, w_{max}]$
- Number of links of capacity M installed in arc a (arc multiplicity)

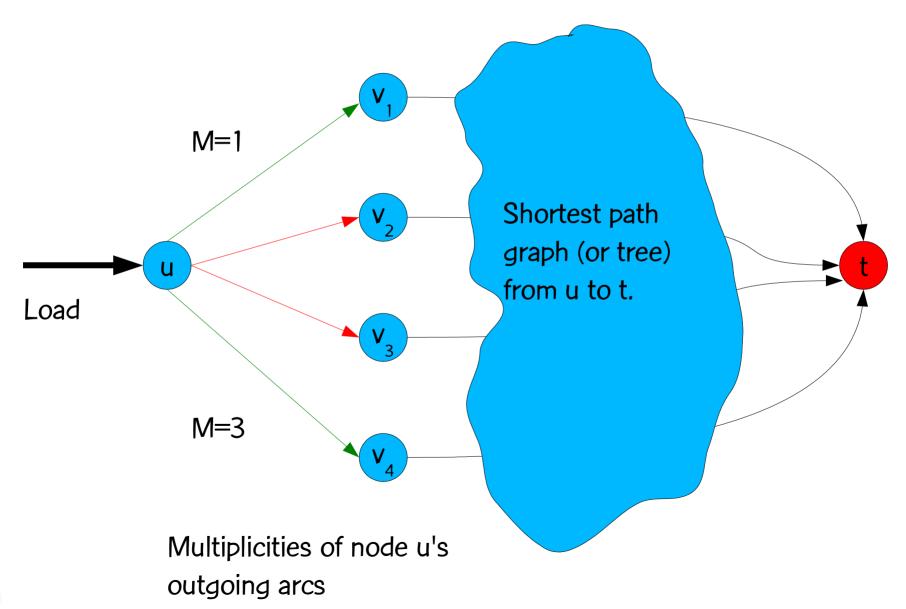
Such that

- There is sufficient capacity to route all of the demand
- Using OSPF routing with traffic splitting
- Subject to single router or single arc failure

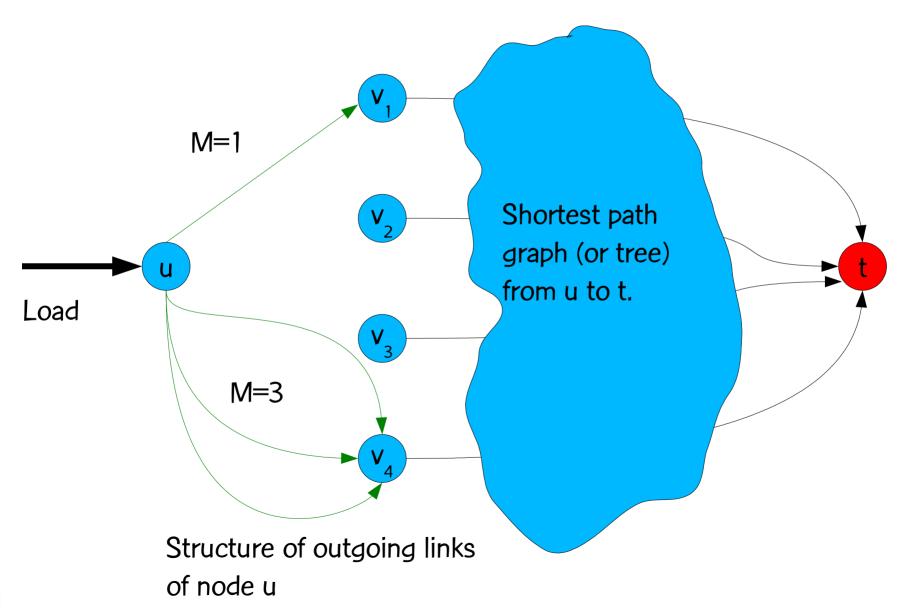




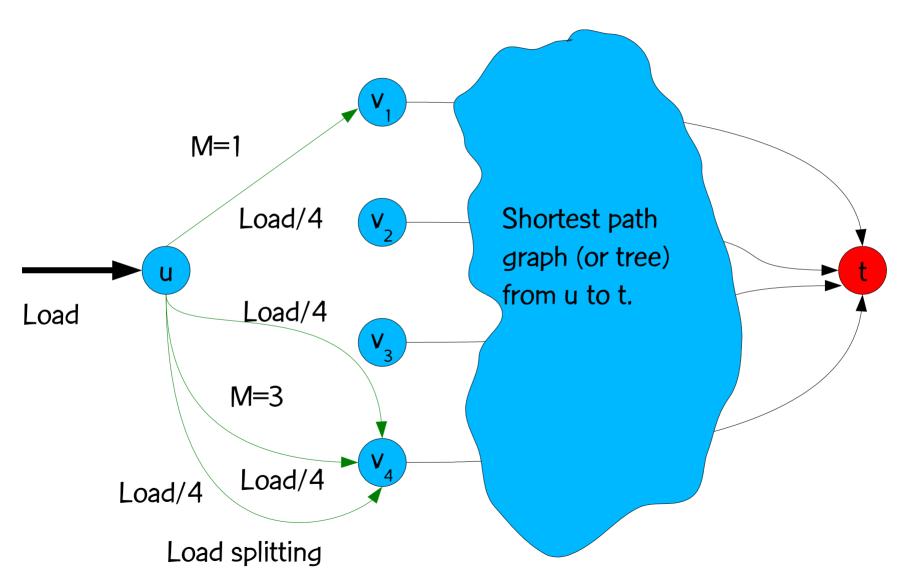














Genetic algorithm for no-failure case

- Solutions are OSPF weight vectors.
- A OSPF weight vector defines shortest path graphs on which routing is done.
- Assume each arc has unit multiplicity.
- Repeat until feasible capacity/load is achieved:
 - Route demand and determine loads on arcs.
 - Determine arc multiplicities to insure minimum arc capacities required to flow loads on arcs. Multiplicities are never decreased.

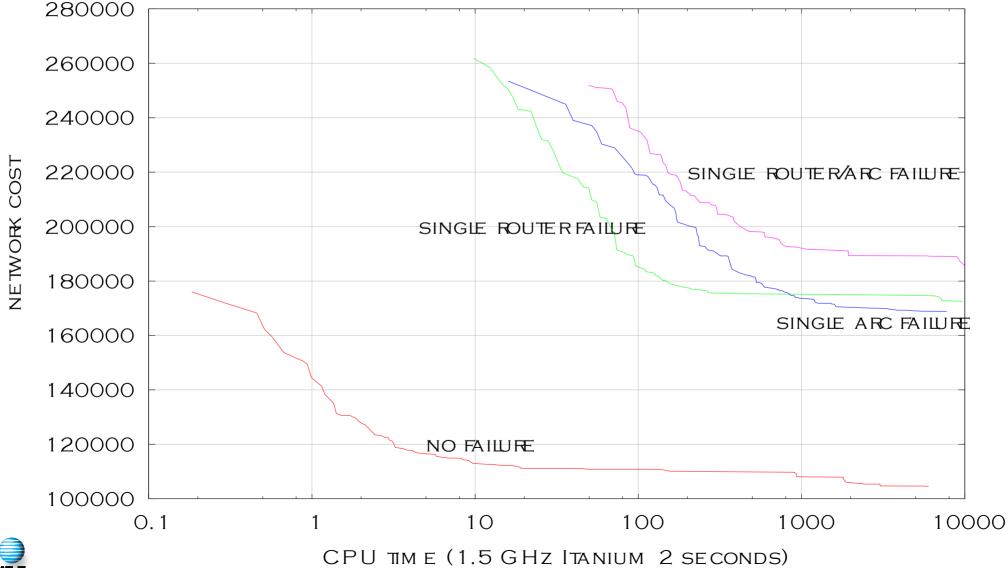


Genetic algorithm for single-failure case

- Algorithm similar to no-failure case.
- Compute multiplicities for no-failure configuration and for each single-failure configuration.
- For each arc, set its multiplicity to be the maximum multiplicity over all simulated configurations.



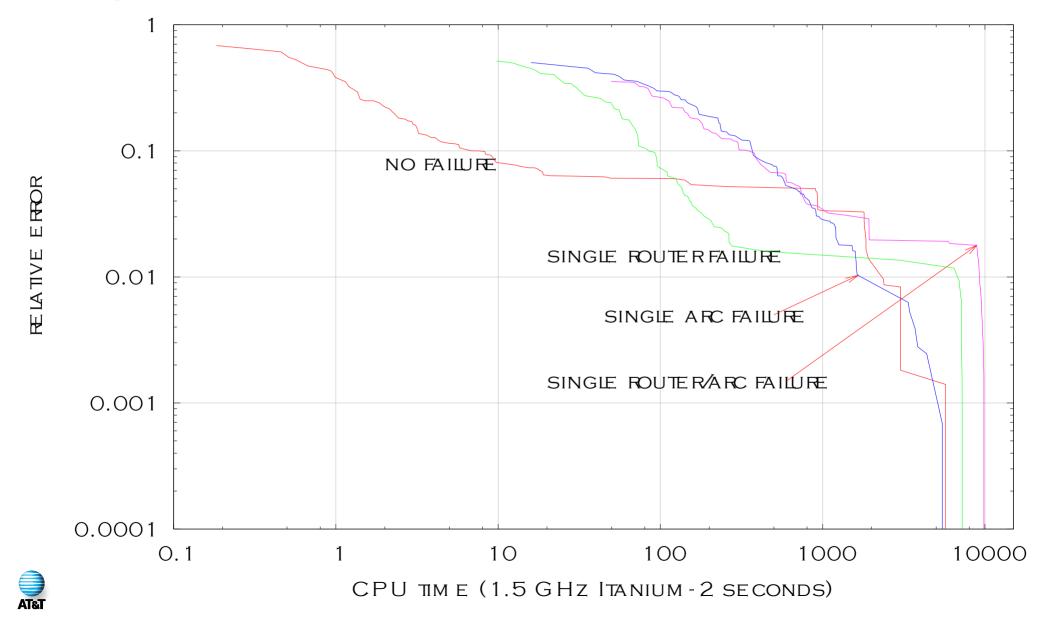
Network cost: 74-router, 278-arc, 18-terminal nodes, 306 demand pairs No router or arc failure, single-router failure, single-arc failure, and single-router or single-arc failure.



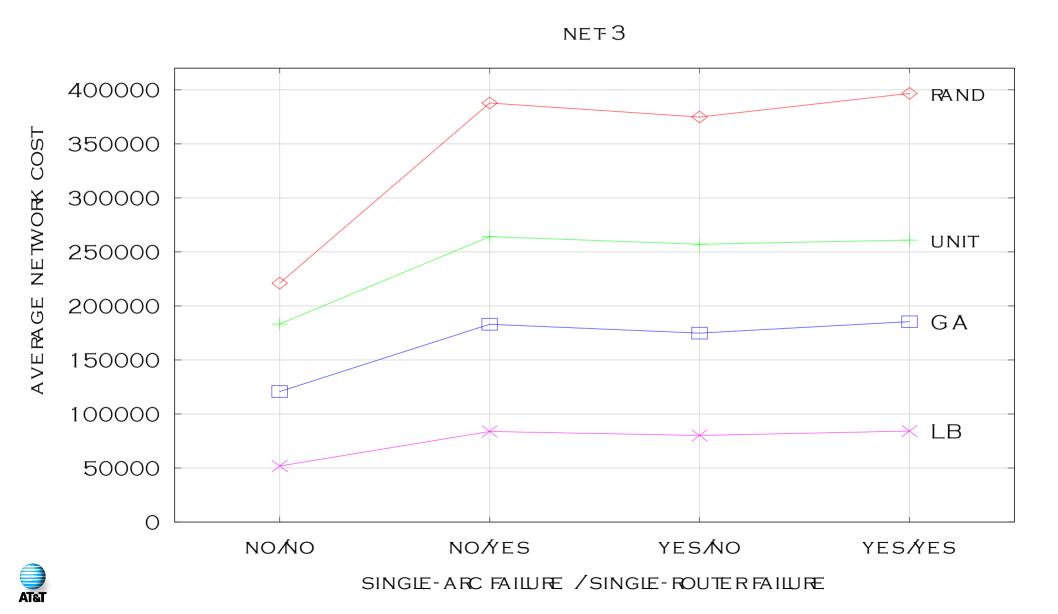


Relative error of network cost: 74-router, 278-arc, 18-terminal nodes, 306 demand pairs.

No router or arc failure, single-router failure, single-arc failure, and single-router or single-arc failure.



Average network costs for random weights, unit weights, GA weights compared to lower bound. Network has 74 routers, 278 arcs, 18 terminal nodes, and 306 demand pairs.



Refence

L.S. Buriol, M.G.C. Resende, and M. Thorup, "Survivable IP network design with OSPF routing," AT&T Labs Technical Report TD-64KUAW, September 2004. To appear in Networks.



Concluding Remarks

- we have seen a small sample of applications of optimization in telecommunications
- opportunities for optimization arise in practice all the time
- our profession call have a major impact in telecommunications



Concluding remarks

 These slides, and papers about GRASP, path-relinking, and their telecom applications available at:

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

http://graspheuristic.org



Handbook of Optimization in Telecommunications (HOT), M.G.C. Resende and P.M. Pardalos, eds.

Springer, forthcoming in 2006.

37 chapters
79 authors
1162 pages

Part I: Optimization algorithms

Part II: Planning and design

Part III: Routing

Part IV: Reliability, restoration, and grooming

Part V: Wireless

Part VI: The web and beyond



Part I: Optimization algorithms

- Interior point methods for large scale linear programming
- Nonlinear programming in telecommunications
- Integer programming for telecommunications
- Metaheuristics and applications to problems in telecommunications

- Minimum cost network flow algorithms
- Multicommodity network flow models and algorithms
- Shortest path algorithms



Part II: Planning and design

- Network planning
- Multicommodity flow problems and decomposition in telecom
- Telecom network design
- Ring network design
- Telecom access network design
- Optimization in distribution network design
- Design of survivable networks

- Design of survivable networks based on p-cycles
- Optimization issues in quality of service
- Steiner tree problems in telecom
- Formulations and methods for hopconstrained min spanning tree problem
- Location problems in telecom
- Pricing and equilibrium in communication networks



Part III: Routing

- Optimization of dynamic routing networks
- ILP formulations for the routing and wavelength assignment problems:
 Symmetric systems
- Route optimization in IP networks
- Optimization problems in multicast tree construction



Part IV: Reliability, restoration, and grooming

- Network reliability optimization
- Stochastic optimization in telecom
- Network restoration
- Telecom network grooming



Part V: Wireless

- Graph domination, coloring, and cliques in telecom
- Optimization in wireless networks
- Optimization for planning cellular networks
- Load balancing in cellular wireless networks



Part VI: The web and beyond

- Optimization issues in web search engines
- Optimization in e-commerce
- Optimization issues in combinatorial auctions
- Supernetworks



The End

