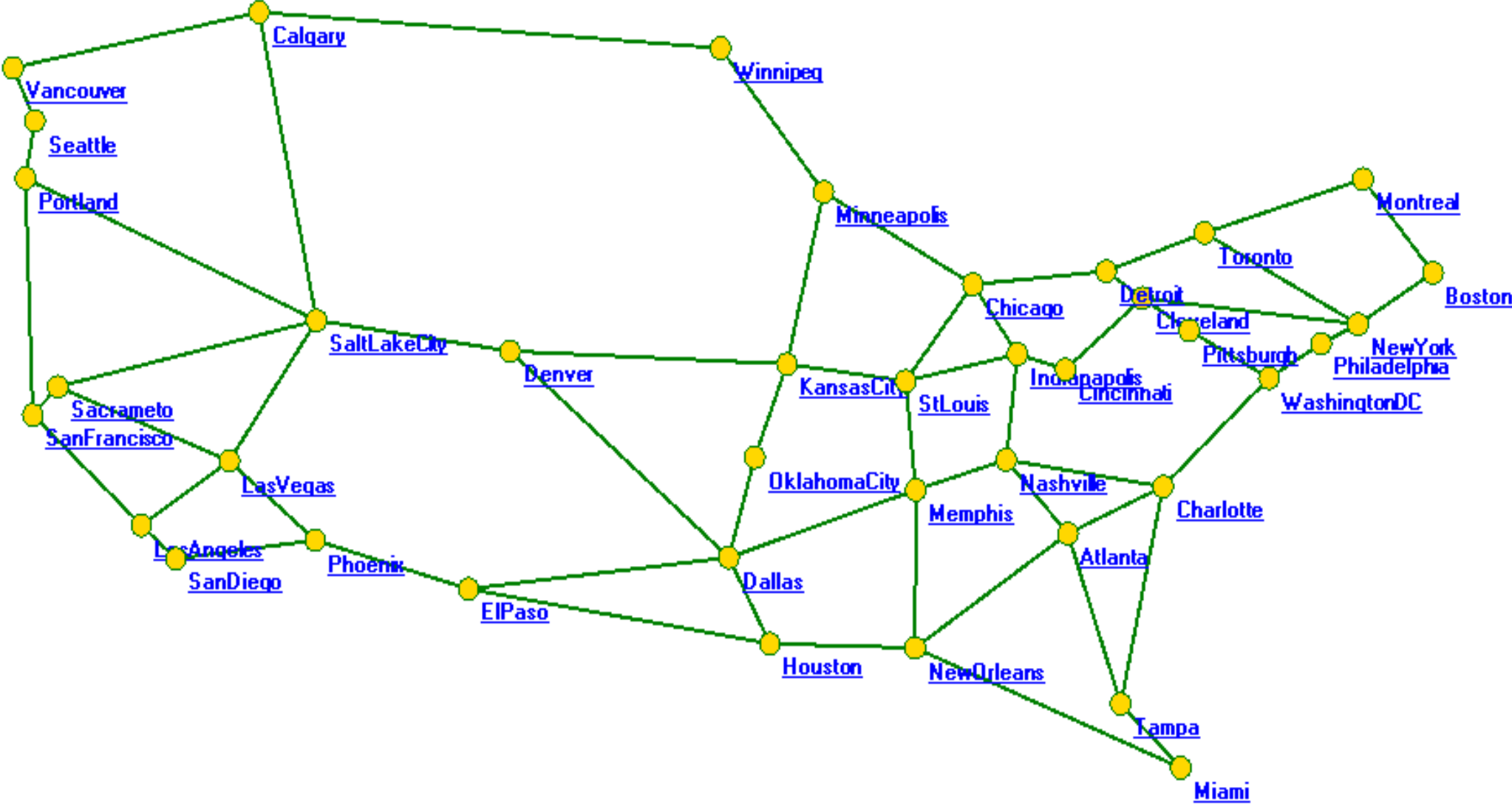
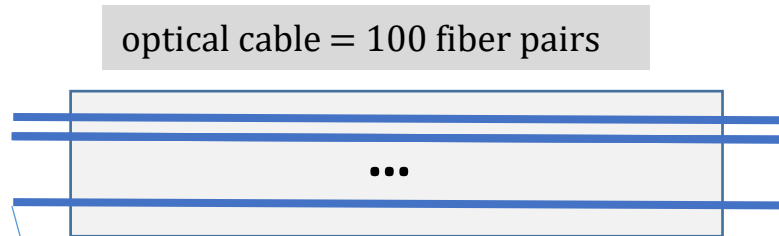


# backbone optical network 1

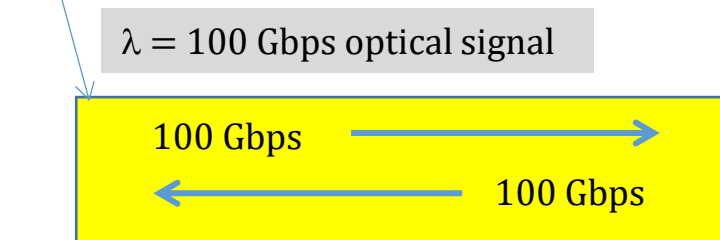
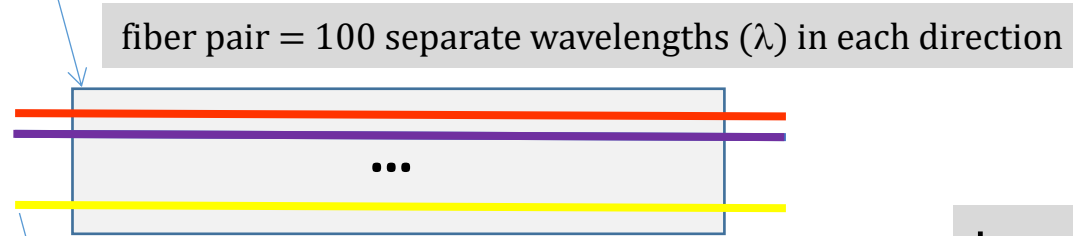
sndlib.zib.de



# Dense Wavelength Division Multiplexing (DWDM) transmission systems



DWDM transmission system = one fiber pair

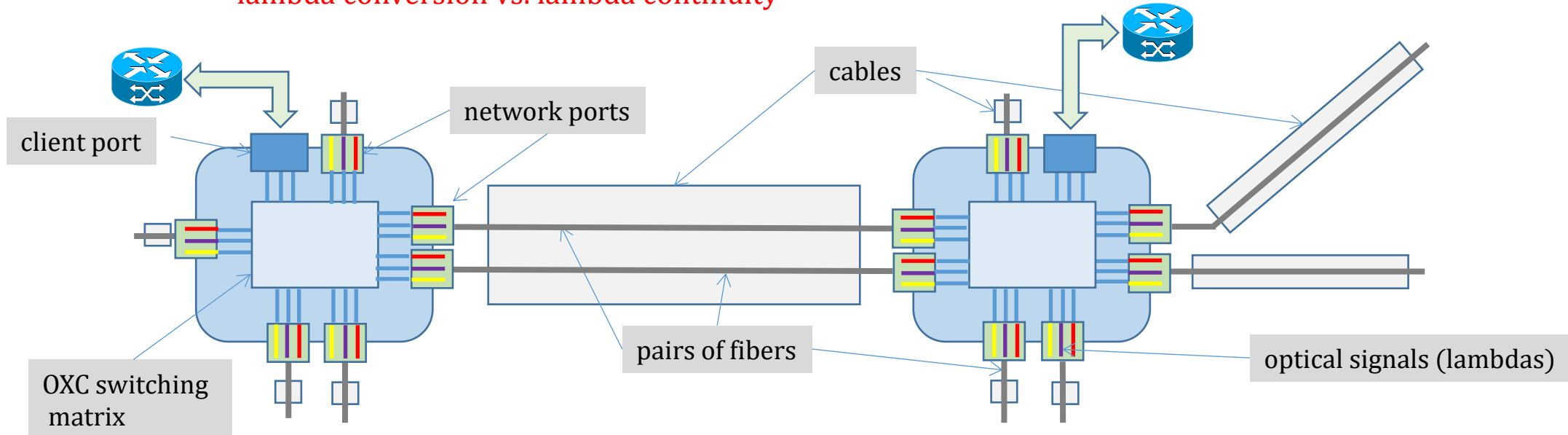


in summary:

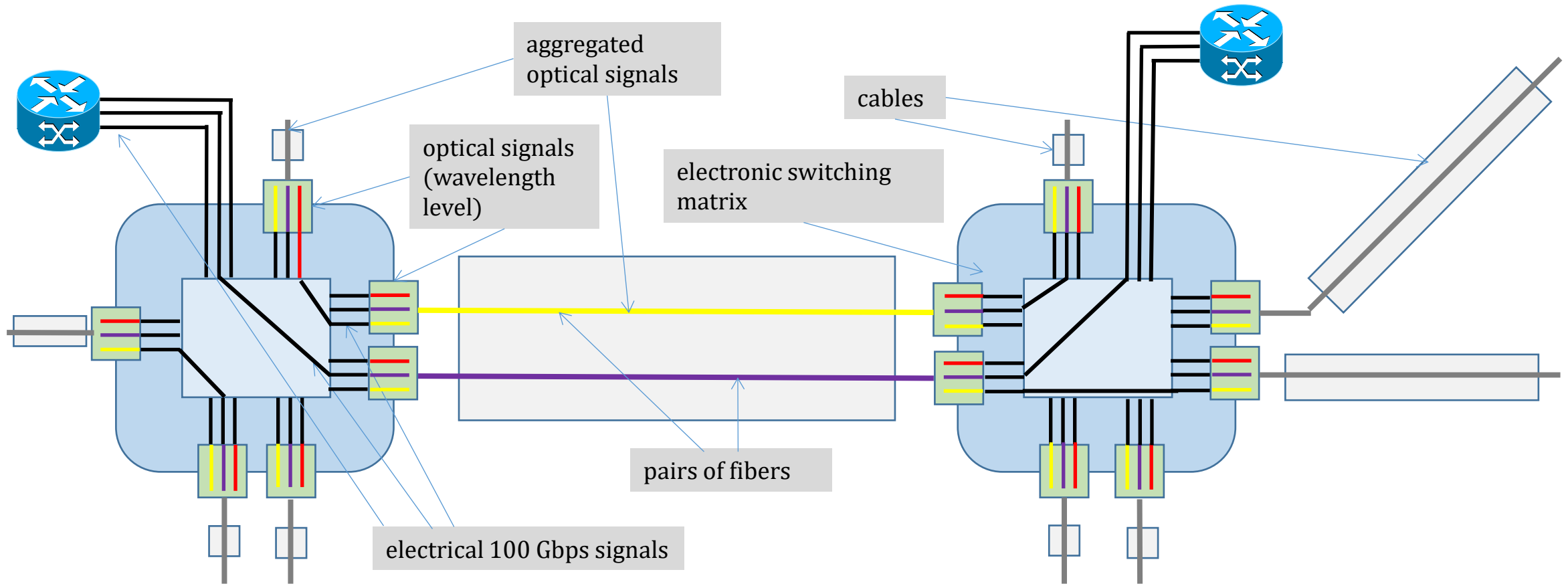
- one DWDM transmission system (fiber pair) carries  $100 \times 100 \text{ Gbps} = 10\,000 \text{ Gbps} = 10 \text{ Tbps}$  in each direction
- one cable can carry  $100 \times 10 \text{ Tbps} = 1000 \text{ Tbps} = 1 \text{ Pbps}$

# DWDM backbone networks

- DWDM transmission system (full duplex)
  - realized on a pair of fibers terminated at a port at each of the end nodes of the supporting link
  - carries 100 optical data streams, each using a separate wavelength, called lambda ( $\lambda$ ) or color
    - each lambda = 100 Gbps  $\Rightarrow$  DWDM transmission system on a fiber pair = 10 Tbps in each direction
    - optical cable = 100 pairs of fibers  $\Rightarrow$  capacity of a cable = 1000 Tbps in each direction
- DWDM switching node – optical cross connects (OXC)
  - composed of ports and a switching matrix (plus control)
  - port: terminates one DWDM transmission system
  - ports and the switching matrix connected on the lambda signal level
  - switching matrix can connect any two lambda optical signals from any two different ports
    - lambda conversion vs. lambda continuity

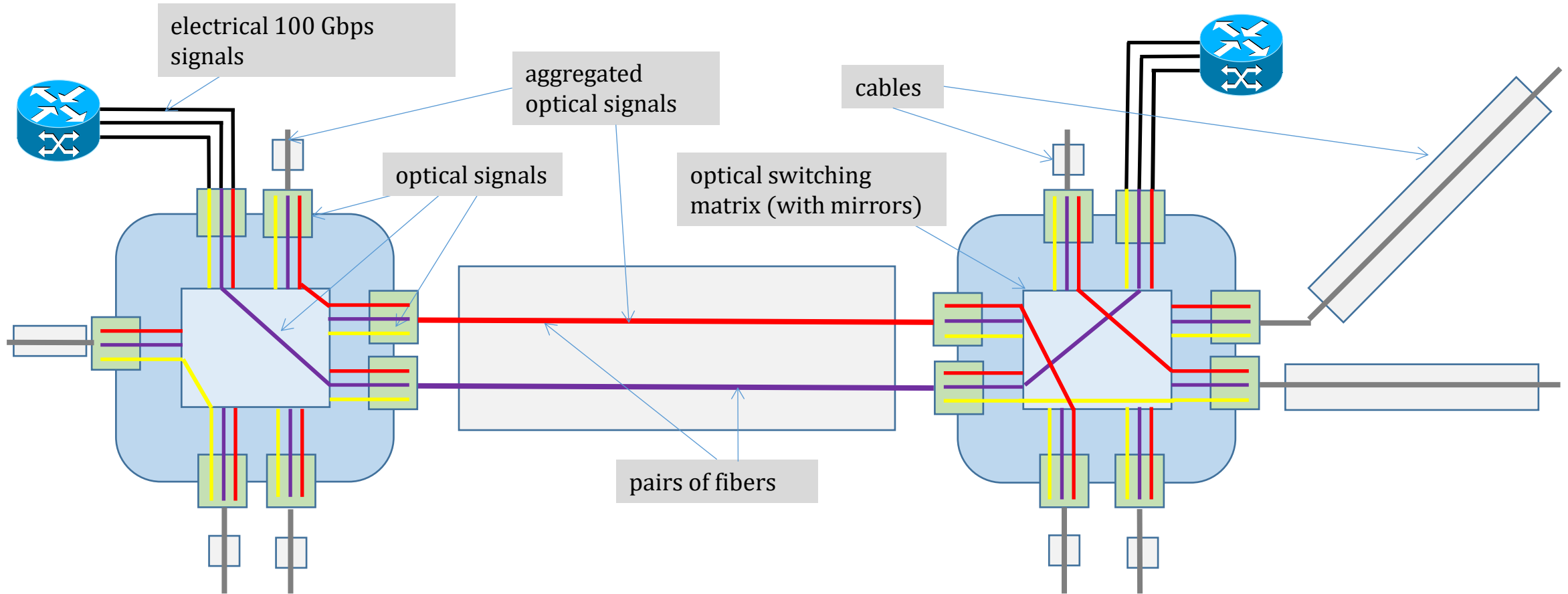


# DWDM backbone network (wavelength conversion)



- optical-cross-connect (switches)
  - optical-to-electrical signal conversion and electronic switching

# DWDM backbone network (wavelength continuity)



- MEMS: micro-electro-mechanical-system
  - a switch that reflects light beams (of a fixed wavelength) using mirrors; lambdas extracted/combined by means of optical filters
  - <https://www.slideshare.net/hi2mohdnazir/mems-optical-switches>

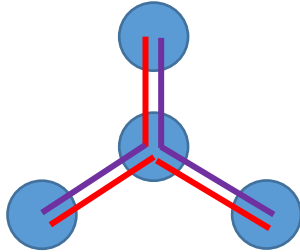
## light-paths ( $\lambda$ -paths)

- consider **route**  $P$  (a simple path in the network graph) connecting two nodes  $o$  and  $t$
- route  $P$  supports pairs of oppositely directed **optical connections** established by means of  **$\lambda$ -switching** at the OXC:s along the route
- optical connection realizes an end-to-end optical signal over a sequence of fiber pairs with a (fiber-specific or fixed) **wavelength assigned to the signal on each fiber pair**
- such connections are called **light-paths** (or lambda-paths =  $\lambda$ -paths)
- light-path is terminated at a **client port** in nodes  $o$  and  $t$
- capacity of a light-path is equal to **100 Gbps** in each direction
- thus, one light-path connecting  $o$  and  $t$  can carry data at rate 100 Gbps, realizing packet traffic generated at the **routers** connected to  $o$  and  $t$
- one fiber pair on a link can carry up to **100  $\lambda$ -paths**, i.e., **10 Tbps**
- one optical cable contains up to **100 pairs of fibers**
- one link (=optical cable) can thus support  $100 \times 100 = 10\,000$   **$\lambda$ -paths**, i.e., **1000 Tbps** in each direction

# lambda conversion vs. lambda continuity

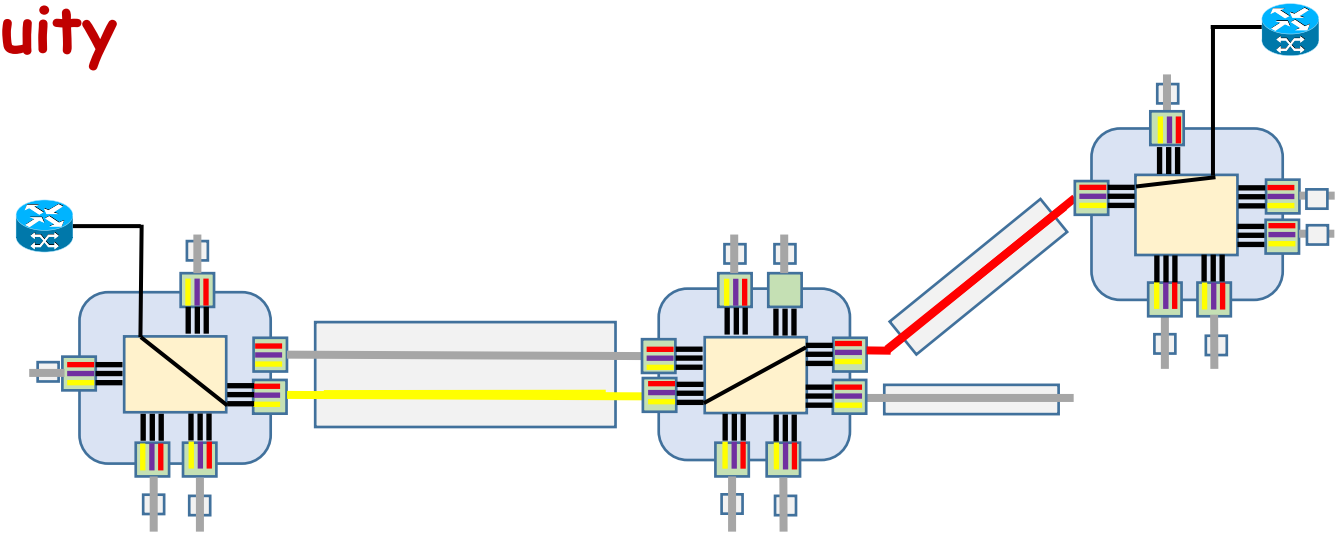
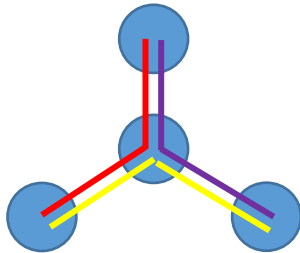
- $\lambda$ -path with lambda conversion:

- optical-electrical signal conversion at the nodes
- less capacity (assuming  $\Lambda = 2$ , one fiber is sufficient)



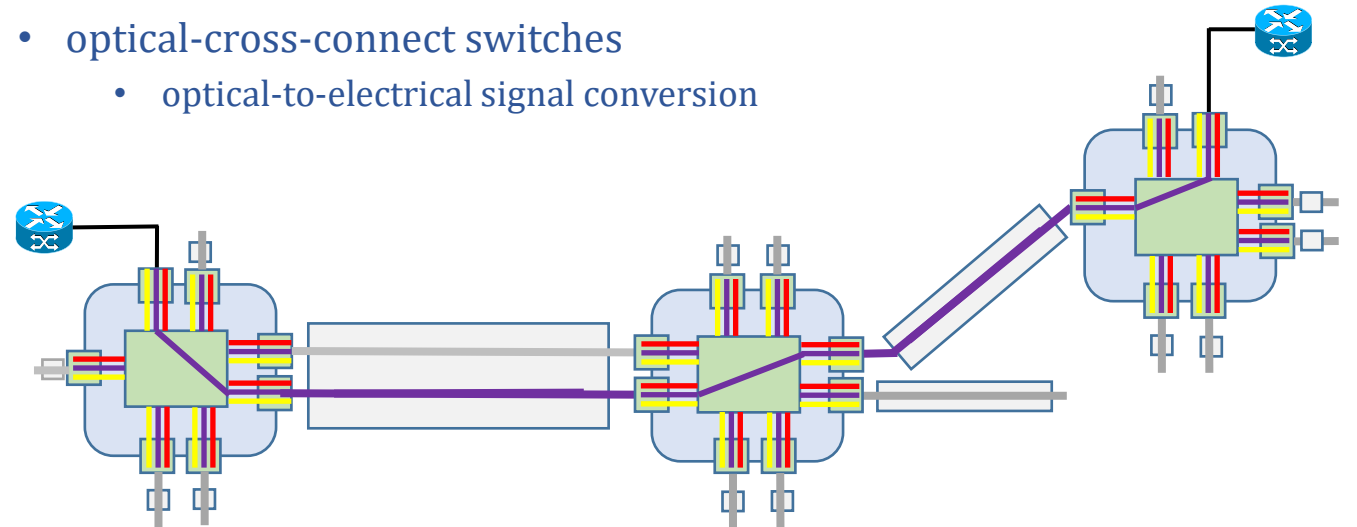
- $\lambda$ -path with lambda continuity:

- no optical-electrical signal conversion = cheaper switching devices
- more capacity (assuming  $\Lambda = 2$ , two fibers needed)



- optical-cross-connect switches

- optical-to-electrical signal conversion



- MEMS: micro-electro-mechanical-system

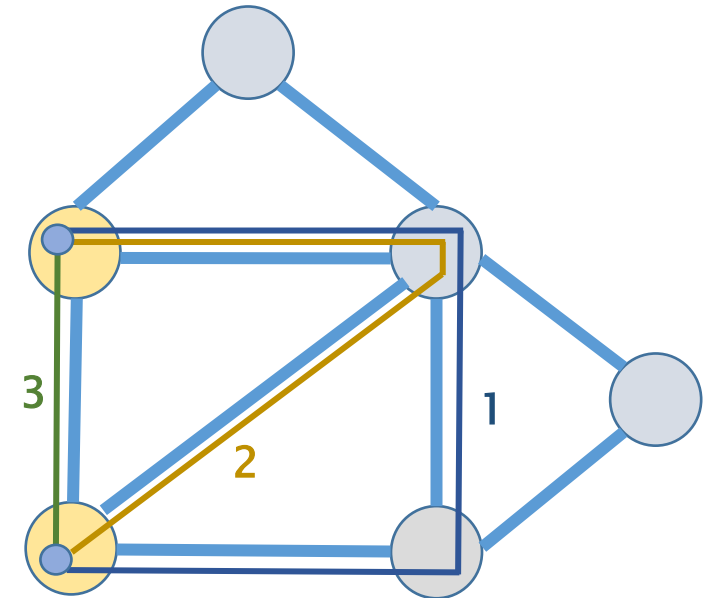
- a switch that reflects light beams (of a fixed wavelength) using mirrors (lambdas extracted/combined by means of optical filters)
- <https://www.slideshare.net/hi2mohdnazir/mems-optical-switch>

# routing of light-paths and the resulting link loads (wavelength conversion)

- given undirected network graph
- given undirected demands:
  - volumes  $h(d)$  (in light-paths), routes  $\mathcal{P}(d,1), \mathcal{P}(d,2), \dots, \mathcal{P}(d,P_d)$
- given  $M$  ( $M=100$  – number of lambdas per fiber)

solution  $x$  defines light-paths' allocation (routing)  
 $x(d',p)$  = number of light-paths realized on route number  $p$  of demand  $d'$

	demands $d=1,2,\dots,D$		
	$d=1$	$d=2$	$d=D$
routes $p=1,2,\dots,P_d$	0	3	1
	3	2	3
	4	1	0
	0		1
	1		
	$h(1)=8$	$h(2)=6$	$h(D)=5$



- find link load  $l(e,x)$  ( $e \in \mathcal{E}$ ):  
 number of required lambdas =  
 number of light-paths using link  $e$
- then compute link capacity  $y(e,x)$ :  
 i.e., the number of fiber pairs  
 required to carry  $l(e,x)$ :  
 $y(e,x) = \lceil l(e,x)/M \rceil$



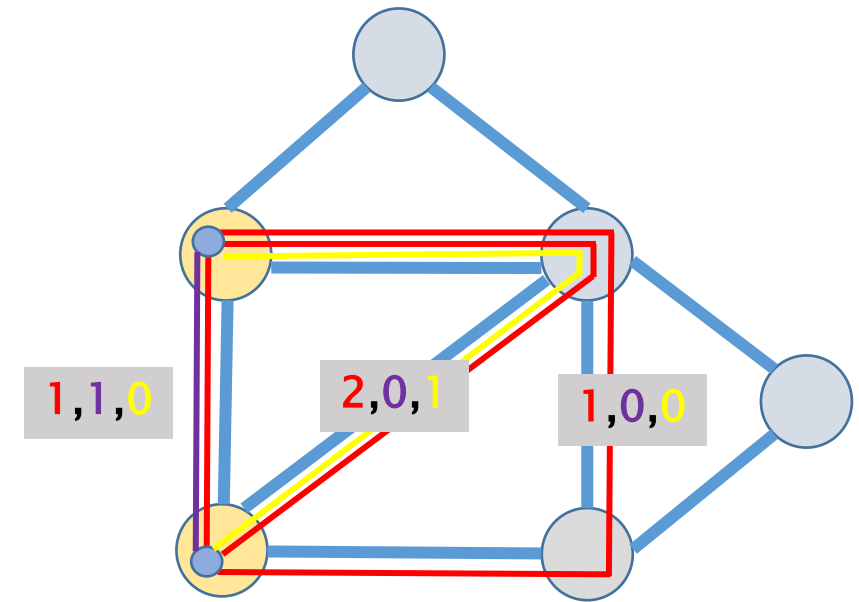
# routing of light-paths with wavelength continuity

- volumes  $h(d)$ , routes  $\mathcal{P}(d,1), \mathcal{P}(d,2), \dots, \mathcal{P}(d,P_d)$
- a colour must be assigned to each  $\lambda$ -path realized on a route
- a new dimension ( $\lambda$ )

solution  $x$  defines  $\lambda$ -path allocation (routing)  $x(d,p,\lambda)$  = number of lambda-paths of colour  $\lambda$  realized on route number  $p$  of demand  $d$

$x(d,p,\lambda)$ :

	demands $d=1,2,\dots,D$		
	$d=1$	$d=2$	$d=D$
routes $p=1,2,\dots,P_d$		1,1,0	
		2,0,1	
		1,0,0	
	$h(1)=8$	$h(2)=6$	$h(D)=5$



- find  $l(e,\lambda,x)$  ( $e \in E, \lambda=1,2,\dots,M$ ):  
number of  $\lambda$ -paths using wavelength  $\lambda$  traversing link  $e$
- then compute  
 $y(e,x) = \max \{ l(e,\lambda,x) : \lambda=1,2,\dots,M \}$ :  
number of fiber pairs required to carry the  $\lambda$ -paths on link  $e$
- efficiency of EA? mutations?

## DDAP - integer programming (IP) formulation

Book: Section 4.3.1

- parameters  $M, \xi_e, h_d$   $M$  – module size,  $\xi_e$  – cost of installing one module on link  $e$ ,  $h_d$  – volume of demand  $d$
- variables  $x_{dp}, y_e$   $x_{dp}$  – path-flow on route  $\mathcal{P}_{dp}$ ,  $y_e$  – number of modules on link  $e$
- minimize  $F = \sum_{e=1}^E \xi_e y_e$
- subject to  $\sum_{p=1}^{P_d} x_{dp} = h_d \quad d = 1, 2, \dots, D$   
 $\sum_{d=1}^D \sum_{p=1}^{P_d} \delta_{edp} x_{dp} \leq M y_e \quad e = 1, 2, \dots, E$   
 $x_{dp} \in \mathbb{Z}_+ \quad d = 1, 2, \dots, D, \quad p = 1, 2, \dots, P_d$   
 $y_e \in \mathbb{Z}_+ \quad e = 1, 2, \dots, E$

$Z_+$  – set on non-negative integer numbers

remark: range of summation will be skipped if full

## how to solve DDAP (and DAP) exactly?

- general method for integer programming problems: branch-and-bound (B&B)
- the **B&B algorithm** makes use of linear relaxation (LR) of the problem in hand
  - LR provides a lower bound for the integer (true) version of DDAP
  - in addition, LR gives a suboptimal solution (by rounding fractional solution), which provides an upper bound for the exact integer solution
- LR is a linear programming problem
  - general method for linear programming problems: the **simplex algorithm**

# DDAP - linear programming (LP) formulation (linear relaxation of IP)

Book: Section 2.4

- variables  $x_{dp}, y_e'$   $x_{dp}$  - path-flow on route  $\mathcal{P}_{dp}$
- minimize  $F = \sum_e \xi_e' y_e'$
- subject to  $\sum_p x_{dp} = h_d$   $d = 1, 2, \dots, D$   
 $\sum_d \sum_p \delta_{edp} x_{dp} \leq y_e'$   $e = 1, 2, \dots, E$   
 $x_{dp} \in R_+$   $d = 1, 2, \dots, D, p = 1, 2, \dots, P_d$   
 $y_e' \in R_+$   $e = 1, 2, \dots, E$

$R_+$  – set on non-negative real numbers

remark 1: where  $y_e'$  is used instead of  $My_e$  and  $\xi_e' = \xi_e/M$  instead of  $\xi_e$

remark 2: optimal objective  $F^* = F^*((y')^*)$  is a lower bound for the integer problem

remark 3: by rounding off optimal flows  $x^*$  and then finding the resulting link sizes  $y$  we obtain a reasonable feasible solution for the integer version of DDAP; the latter provides an upper bound on the true (i.e., integer) solution

remark 4: evolutionary algorithm cannot be applied in an efficient way (granularity)

# example: DDAP

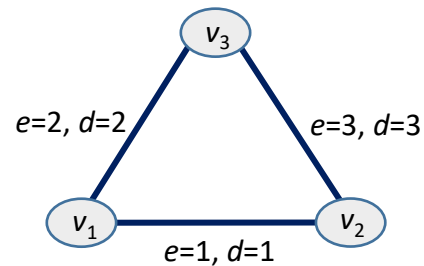
$$E = 3, D = 3$$

$$M = 2, \xi_e \equiv 1, h_d \equiv 1$$

$$\mathcal{P}_{11} = \{1\}, \mathcal{P}_{12} = \{2,3\}$$

$$\mathcal{P}_{21} = \{2\}, \mathcal{P}_{22} = \{1,3\}$$

$$\mathcal{P}_{31} = \{3\}, \mathcal{P}_{32} = \{1,2\}$$



$$\min \sum_e \xi_e y_e$$

$$\sum_p x_{dp} = h_d \quad d = 1, 2, \dots, D$$

$$\sum_d \sum_p \delta_{edp} x_{dp} \leq M y_e \quad e = 1, 2, \dots, E$$

$$\min F = \sum_e y_e$$

$$x_{11} + x_{12} = 1 \quad (d = 1)$$

$$x_{21} + x_{22} = 1 \quad (d = 2)$$

$$x_{31} + x_{32} = 1 \quad (d = 3)$$

$$x_{11} + x_{22} + x_{32} \leq 2y_1 \quad (e = 1)$$

$$x_{12} + x_{21} + x_{32} \leq 2y_2 \quad (e = 2)$$

$$x_{12} + x_{22} + x_{31} \leq 2y_3 \quad (e = 3)$$

IP vs. LP solution?

optimal solution for IP:

$$x_{12} = 1, x_{21} = 1, x_{32} = 1 \text{ (the rest 0)}$$

$$F(x) = 2 \text{ (2 modules suffice)}$$

optimal solution for LP:

$$x_{11} = 1, x_{21} = 1, x_{31} = 1 \text{ (the rest 0)}$$

$$F(x) = 1.5$$

each link costs 0.5 since it requires half of  $M$   
which means that  $y_e \equiv 0.5$

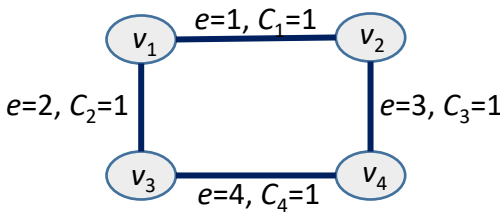
## DAP - linear version (continuous flows)

Book: problem 4.1.8

- parameters  $M, c_e, C_e = M c_e, h_d$
- variables  $x_{dp}$   $x_{dp}$  - path-flow on route  $\mathcal{P}_{dp}$
- minimize  $z$
- subject to
$$\sum_p x_{dp} = h_d \quad d = 1, 2, \dots, D$$
$$\sum_d \sum_p \delta_{edp} x_{dp} \leq C_e + z \quad e = 1, 2, \dots, E$$
$$x_{dp} \in R_+ \quad d = 1, 2, \dots, D, \quad p = 1, 2, \dots, P_d$$
$$z \in R$$

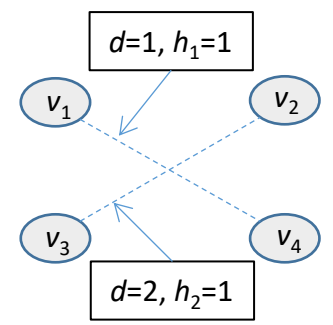
$R_+$  – set of non-negative real numbers ( $R$  – set of real numbers)

example: DAP



E = 4, D = 2

$\mathcal{P}_{11} = \{1,3\}, \mathcal{P}_{12} = \{2,4\}$   
 $\mathcal{P}_{21} = \{2,1\}, \mathcal{P}_{22} = \{4,3\}$



min  $z$

$\sum_p x_{dp} = h_d \quad d = 1, 2, \dots, D$

$\sum_d \sum_p \delta_{edp} x_{dp} \leq C_e + z \quad e = 1, 2, \dots, E$

min  $z$

$x_{11} + x_{12} = 1 \quad (d = 1)$

$x_{21} + x_{22} = 1 \quad (d = 2)$

$x_{11} + x_{21} \leq 1 + z \quad (e = 1)$

$x_{12} + x_{21} \leq 1 + z \quad (e = 2)$

$x_{11} + x_{22} \leq 1 + z \quad (e = 3)$

$x_{12} + x_{22} \leq 1 + z \quad (e = 4)$

optimal solution for IP:

$x_{11} = 1, x_{12} = 0, x_{21} = 1, x_{22} = 0$

$z = 1$  because load of  $e = 1$  is equal to 2

optimal solution for LP:

$x_{11} = 0.5, x_{12} = 0.5, x_{21} = 0.5, x_{22} = 0.5$

$z = 0$  all links saturated but bot overloaded

IP vs. LP solution?

# variants of DDAP/DAP - path diversity

Book: problem 4.2.1

- additional parameter  $n_d$  – bifurcation coefficient

- variables  $x_{dp}, y_e$

- minimize  $F = \sum_{e \in \mathcal{E}} \xi_e y_e$

- subject to  $\sum_{p \in \mathcal{P}(d)} x_{dp} = h_d$

$$x_{dp} \leq \frac{h_d}{n_d}$$

$$\sum_{d \in \mathcal{D}} \sum_{p \in \mathcal{P}(d)} \delta_{edp} x_{dp} \leq y_e$$

$$x_{dp} \in R_+$$

$$y_e \in R_+$$

$$d \in \mathcal{D}$$

$$d \in \mathcal{D}, p \in \mathcal{P}(d)$$

$$e \in \mathcal{E}$$

$$d \in \mathcal{D}, p \in \mathcal{P}(d)$$

$$e \in \mathcal{E}$$

modified notation I

$$\mathcal{D} = \{1, 2, \dots, D\}$$

$$\mathcal{P}(d) = \{1, 2, \dots, P_d\}$$

$$\mathcal{E} = \{1, 2, \dots, E\}$$

makes sense for disjoint paths



## variants of DDAP/DAP - single-path routing

Book: problem 4.2.4

- variables  $u_{dp}, x_{dp}, y_e$
- minimize  $F = \sum_e \xi_e y_e \quad (z)$
- subject to
$$\sum_p u_{dp} = 1 \quad d \in \mathcal{D}$$
$$x_{dp} = h_d u_{dp} \quad d \in \mathcal{D}, p \in \mathcal{P}(d) \quad (x_{dp} - \text{absolute flow, can be omitted})$$
$$\sum_d \sum_p \delta_{edp} x_{dp} \leq y_e \quad (C_e + z) \quad e \in \mathcal{E}$$

$B = \{0,1\}$

 $u_{dp} \in B \quad d \in \mathcal{D}, p \in \mathcal{P}(d)$ 
$$x_{dp} \in R_+ \quad d \in \mathcal{D}, p \in \mathcal{P}(d)$$
$$y_e \in R_+ \quad e \in \mathcal{E}$$

## variants of DDAP/DAP – limits on path-flows ( between $l(d)$ and $k(d)$ )

- variables  $u_{dp}, x_{dp}, y_e$
- minimize  $F = \sum_{e \in \mathcal{E}} \xi_e y_e$
- subject to
$$\sum_{p \in \mathcal{P}(d)} x_{dp} = h_d \quad d \in \mathcal{D}$$
$$l(d)u_{dp} \leq x_{dp} \leq k(d)u_{dp} \quad d \in \mathcal{D}, p \in \mathcal{P}(d)$$
$$\sum_{d \in \mathcal{D}} \sum_{p \in Q(d,e)} x_{dp} \leq y_e \quad e \in \mathcal{E} \quad Q(d,e) - \text{subset of paths in } \mathcal{P}(d) \text{ that contain } e$$

(instead of:  $\sum_{d \in \mathcal{D}} \sum_{p \in \mathcal{P}(d)} \delta_{edp} x_{dp} \leq y_e$ )

$$u_{dp} \in B \quad d \in \mathcal{D}, p \in \mathcal{P}(d)$$
$$x_{dp} \in R_+ \quad d \in \mathcal{D}, p \in \mathcal{P}(d)$$
$$y_e \in R_+ \quad e \in \mathcal{E}$$

modified notation II

exactly  $r(d)$  paths?

## DAP - no more than 4 path-flows between 1 and $h(d)/2$ ( $h(d) \geq 2$ )

- variables  $u_{dp}, x_{dp}, y_e$
- minimize  $z$
- subject to
$$\sum_{p \in \mathcal{P}(d)} x_{dp} = h_d \quad d \in \mathcal{D}$$
$$\sum_{p \in \mathcal{P}(d)} u_{dp} \leq 4 \quad d \in \mathcal{D}$$
$$u_{dp} \leq x_{dp} \leq \left(\frac{h_d}{2}\right) u_{dp} \quad d \in \mathcal{D}, p \in \mathcal{P}(d)$$
$$\sum_{d \in \mathcal{D}} \sum_{p \in \mathcal{Q}(d,e)} x_{dp} \leq C(e) + z \quad e \in \mathcal{E}$$
$$u_{dp} \in B \quad d \in \mathcal{D}, p \in \mathcal{P}(d)$$
$$x_{dp} \in R_+ \quad d \in \mathcal{D}, p \in \mathcal{P}(d)$$
$$y_e \in R_+ \quad e \in \mathcal{E}$$
$$z \in R$$

chromosomes?

# link-path (L-P) formulations – pros and cons

- link-path formulations
  - uses predefined lists of allowable paths:  $\mathcal{P}_{dp}$ ,  $d = 1, 2, \dots, D$ ,  $p = 1, 2, \dots, P_d$   
(  $\mathcal{P}_{dp} \subseteq \{1, 2, \dots, E\}$  – subset of the set of links indices )
  - $\delta_{edp} = 1$  iff link  $e$  belongs to path  $p$  realizing demand  $d$ ;  $\delta_{edp} = 0$ , otherwise,  
(  $\delta_{edp} = 1$  iff  $e \in \mathcal{P}_{dp}$  )
  - and the corresponding **path-flow** variables  $x_{dp}$
- pros:
  - more general than alternative formulations
  - limited number of variables when lists are short
- cons:
  - not clear how to predefine proper path-lists (all paths cannot be put on the lists)

## number of paths in Manhattan networks

number of paths in the graph grows exponentially so we simply cannot put them all on the path lists!

The number of shortest paths (each shortest path has  $2(n-1)$  links) from  $s$  to  $t$  is equal to

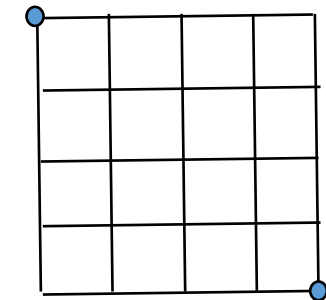
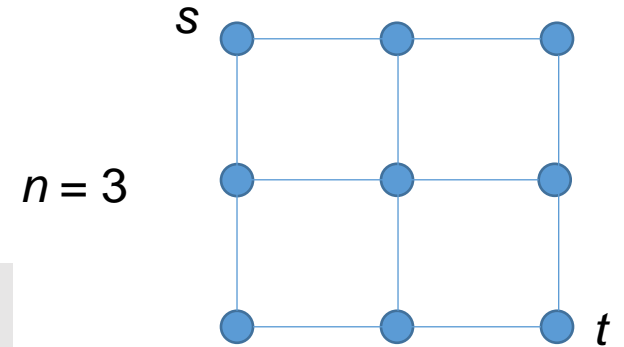
$$\binom{2n-2}{n-1}$$

$$> 2^n$$

In the above example it is 4 over 2, i.e., 6.

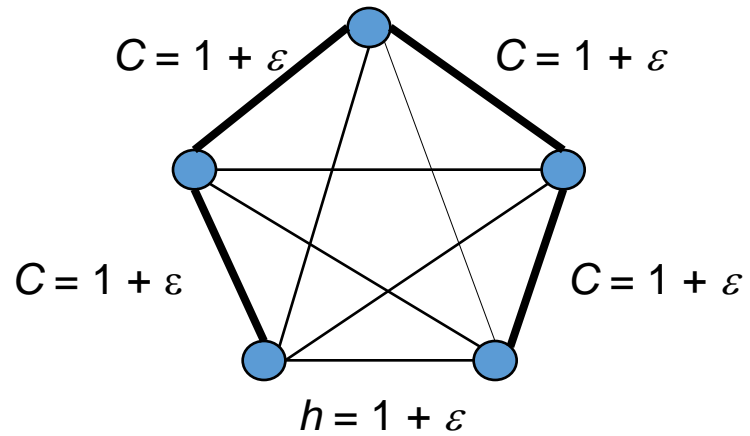
In general, when we have  $n \times m$  nodes ( $n$  in the horizontal direction, and  $m$  in vertical), the formula reads

$$\binom{n+m-2}{m-1} = \binom{n+m-2}{n-1}$$



5 by 5 Manhattan network:  
70 shortest-hop paths between  
two opposite corners

## routing paths - difficulties



all 10 demands but one with  $h = 1$   
all 10 links but four with capacity 1

how should we know that the thick path must be used to get the optimal solution?

## DAP (demand allocation problem) – node-link (N-L) notation

Book: problem 4.1.5

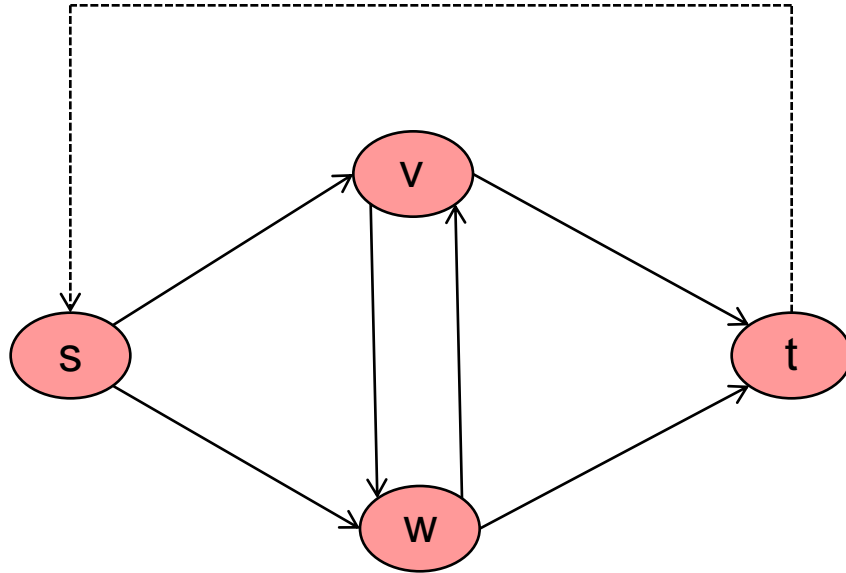
- for directed graphs (link = directed arc)
- arcs:  $a = 1, 2, \dots, A$  ( $a \in \mathcal{A}$ )  $C_a$  – capacity of arc  $a$
- nodes:  $v = 1, 2, \dots, V$  ( $v \in \mathcal{V}$ )
- demands:  $d = 1, 2, \dots, D$  ( $d \in \mathcal{D}$ )  $(o(d), t(d))$  – source and destination (termination)
- $\delta^+(v)$  – set of arcs outgoing from node  $v$ ,  $\delta^-(v)$  – set of arcs incoming to node  $v$
- variables
  - $x_{ad}$  continuous flow realizing demand  $d$  on arc  $a$

# DAP - node-link (N-L) formulation

- objective      minimize  $z$
- constraints
  - $\sum_{a \in \delta^+(v)} x_{ad} = \sum_{a \in \delta^-(v)} x_{ad} \quad v \in \mathcal{V} \setminus \{o(d), t(d)\}, d \in \mathcal{D} \quad (1^{\text{st}} \text{ Kirchoff 's law})$
  - $\sum_{a \in \delta^+(o(d))} x_{ad} = \sum_{a \in \delta^-(o(d))} x_{ad} + h_d \quad d \in \mathcal{D}$
  - $\sum_{a \in \delta^+(t(d))} x_{ad} + h_d = \sum_{a \in \delta^-(t(d))} x_{ad} \quad d \in \mathcal{D}$
  - $\sum_{d \in \mathcal{D}} x_{ad} \leq C_a + z \quad a \in \mathcal{A}$
  - flow variables  $x$  are non-negative integers,  $z$  - continuous
- linear relaxation - simplex algorithm
  - the solution will not in general be integral (we already know this for the undirected case)



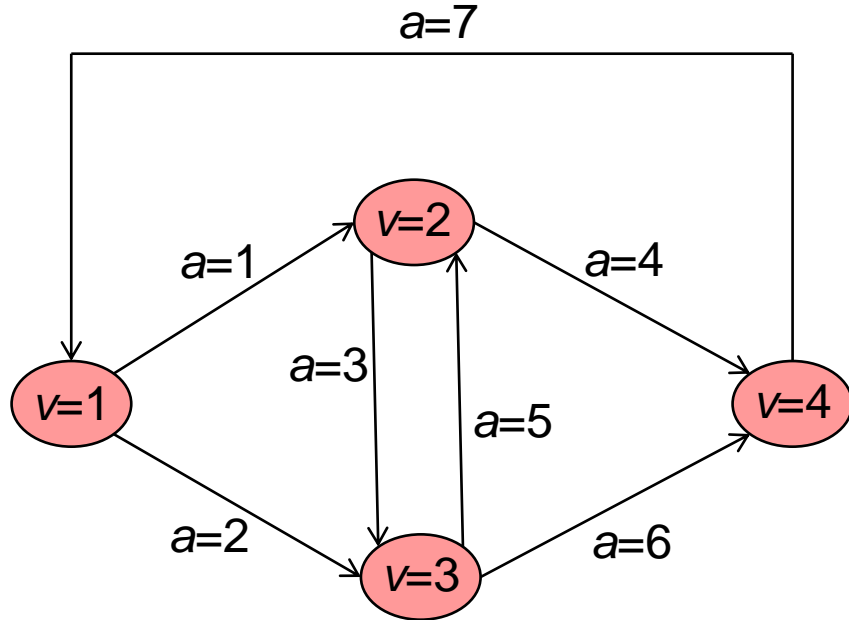
## N-L formulation - example



$$h_{st} = 2$$

$$C_a = 1 \text{ for all arcs}$$

## N-L formulation - example formulation



$$d = 1, o(1) = 1, t(1) = 4 \quad h_1 = 2$$

$$C_a = 1 \text{ for all arcs}$$

minimize  $z$

$$\begin{aligned}
 x_{11} + x_{21} & - x_{71} = 2 & (v=1) \\
 -x_{11} & + x_{31} + x_{41} - x_{51} = 0 & (v=2) \\
 -x_{21} - x_{31} & + x_{51} + x_{61} = 0 & (v=3) \\
 & -x_{41} - x_{61} + x_{71} = -2 & (v=4) \\
 x_{a1} & \leq C_a + z, \quad a=1,2,\dots,7
 \end{aligned}$$

And in the L-P notation?

## N-L formulation - comments

- N-L formulation takes (implicitly) all paths into account
- L-P  $\Rightarrow$  N-L :  $x_{ad} = \sum_p \delta_{adp} x_{dp}$  (for arc  $a$  and demand  $d$ )
  - note that L-P works for directed graphs as well
- N-L  $\Rightarrow$  L-P : when arc-flows  $x_{ad}$  are determined, path-flows  $x_{dp}$  can be computed
  - shortest path algorithm applied iteratively to  $C_a = x_{ad}$  ( $a = 1, 2, \dots, A$ ) separately for each  $d$
- evolutionary algorithm for integer flows ?