

## APPENDIX

Junyi He, *Student Member, IEEE*, Di Zhang, *Member, IEEE*,  
Yuezhi Zhou, *Senior Member, IEEE*,  
and Yaoyue Zhang, *Senior Member, IEEE*

## I. APPENDIX

Here are the proof details of some theorems in the paper.

## A. Proof of Lemma 1

**Lemma 1:** The allocation rule of ONTA-SWM is monotonic.

*Proof:* We assume  $\theta_i^j \succeq \theta_i^j$  where  $\theta_i^j = \{t_{ij}^-, \eta_{ij}, D_{ij}, b_i^j\}$  and  $\theta_i^j = \{t_{ij}^-, \eta_{ij}', D_{ij}', b_i^{j'}\}$ . Then we have to show that the fact that the bid  $\theta_i^j$  is accepted implies that the bid  $\theta_i^{j'}$  is too accepted. Recall the definition, there are four cases: (1) the smaller execution time, i.e.,  $\eta_{ij} \geq \eta_{ij}'$ . Recall the payment rule is non-decreasing with the task execution time. Therefore,  $\pi_{ij} \geq \pi_{ij}'$ . According to the allocation rule, bid  $\theta_i^j$  must win if  $\theta_i^j$  wins. (2) the less resource demand, i.e.,  $D_{ij} \succeq D_{ij}'$ . Likewise, the payment rule is non-decreasing with less resource demand and a user will pay more if it occupies more resource. Hence,  $\pi_{ij} \geq \pi_{ij}'$  and bid  $\theta_i^j$  must win if  $\theta_i^j$  wins. (3) the less bid value, i.e.,  $b_i^j \geq b_i^{j'}$ . Recall the allocation rule is increasing with the bid value and bid  $\theta_i^j$  must win if  $\theta_i^j$  wins. In conclusion, the allocation rule of ONTA-SWM is monotonic. ■

## B. Proof of Lemma 2

**Lemma 2:** The ONTA-SWM charges each winning bid by its critical value.

*Proof:* According to allocation rule and payment rule, the bid  $\theta_i^j$  is accepted if bid value  $b_i^j \geq \pi_{ij}$  and is rejected otherwise. By the definition,  $\pi_{ij}$  is exactly the critical value  $c_i^j$  for bid  $\theta_i^j$ . ■

## C. Proof of Theorem 4

*Proof:*

To prove theorem 4, we first introduce some lemmas.

**Lemma 3:** If we can find out a constant  $\sigma \geq 1$  such that the inequality  $(S^{[\gamma]} - S^{[\gamma-1]}) \geq \frac{1}{\sigma}(D^{[\gamma]} - D^{[\gamma-1]})$  holds true for each iteration  $\gamma$ , the competitive ratio of our online algorithm is  $\sigma$ .

*Proof:* By summing up the inequalities for each iteration  $\gamma$ , we have:

$$\begin{aligned} S^{[\gamma]} - S^{[0]} &= \sum_{\gamma \in \Gamma} (S^{[\gamma]} - S^{[\gamma-1]}) \\ &\geq \sum_{\gamma \in \Gamma} \frac{1}{\sigma} (D^{[\gamma]} - D^{[\gamma-1]}). \end{aligned} \quad (1)$$

Namely,  $(S^{[\Gamma]} - S^{[0]}) \geq \frac{1}{\sigma}(D^{[\Gamma]} - D^{[0]})$ . Specifically, the proposed algorithm guarantees that  $S^{[0]} = 0$  and  $D^{[0]} = 0$  through initialization. Hence, it suffices to show that  $S^{[\gamma]} \geq \frac{1}{\sigma} D^{[\gamma]}$ . By the weak duality,  $D^{[\Gamma]} \geq OPT$  holds true. Then, we have the inequality  $S^{[\Gamma]} \geq \frac{1}{\sigma} OPT$ , which means that our auction mechanism is  $\sigma$ -competitive. ■

J. He, Y. Zhou, and Y. Zhang are with the Department of Computer Science and Technology, Tsinghua University, Beijing 100084, China. D. Zhang is with the School of Software Engineering, Beijing Jiaotong University, Beijing 100084, China. E-mail: hejy17@mails.tsinghua.edu.cn, dizhang.thu@gmail.com, {zhouyz, zhangyx}@tsinghua.edu.cn.

**Lemma 4:** If the inequality

$$\begin{aligned} \frac{1}{\sigma_r} (\bar{O}_m^r(\rho_m^{r[\gamma]}(t)) - \bar{O}_m^r(\rho_m^{r[\gamma-1]}(t))) &\leq \\ \rho_m^{r[\gamma]}(t)(z_m^{r[\gamma]}(t) - z_m^{r[\gamma-1]}(t)) & \\ - (O_m^r(d_m^{r[\gamma]}(t)) - O_m^r(d_m^{r[\gamma-1]}(t))) & \end{aligned} \quad (2)$$

holds, then  $(S^{[\gamma]} - S^{[\gamma-1]}) \geq \frac{1}{\sigma}(D^{[\gamma]} - D^{[\gamma-1]})$ .

*Proof:* Assume that the bid  $\theta_i^j$  is processed in the  $\gamma$ -th iteration. Consider two kinds of cases, i.e., the bid  $\theta_i^j$  is rejected, and the opposite where the bid  $\theta_i^j$  is accepted. In the former case, we easily obtain  $S^{[\gamma]} - S^{[\gamma-1]} = D^{[\gamma]} - D^{[\gamma-1]} = 0$ . In the following, we elaborate the latter case. If the bid  $\theta_i^j$  is accepted and scheduled on MD  $m$ ,

$$\begin{aligned} S^{[\gamma]} - S^{[\gamma-1]} &= b_i^j - \sum_{t \in [t_{ij}^-, t_{ij}^+]} \sum_{r \in \mathcal{R}} (O_m^r(z_m^{r[\gamma]}(t)) - O_m^r(z_m^{r[\gamma-1]}(t))) \\ &\stackrel{(a)}{=} \mu_{ij} + \sum_{t \in [t_{ij}^-, t_{ij}^+]} \sum_{r \in \mathcal{R}} \rho_m^{r[\gamma-1]}(t)(z_m^{r[\gamma]}(t) - z_m^{r[\gamma-1]}(t)) \\ &\quad - \sum_{t \in [t_{ij}^-, t_{ij}^+]} \sum_{r \in \mathcal{R}} (O_m^r(z_m^{r[\gamma]}(t)) - O_m^r(z_m^{r[\gamma-1]}(t))) \end{aligned} \quad (3)$$

The equality (a) follows from the fact in the Algorithm. Additionally, we can obtain the difference of the dual objective function.

$$\begin{aligned} D^{[\gamma]} - D^{[\gamma-1]} &= \mu_{ij} + \sum_{t \in [t_{ij}^-, t_{ij}^+]} \sum_{r \in \mathcal{R}} (\bar{O}_m^r(\rho_m^{r[\gamma]}(t)) - \bar{O}_m^r(\rho_m^{r[\gamma-1]}(t))) \end{aligned}$$

By summing up inequality (2) over  $r \in \mathcal{R}, t \in [t_{ij}^-, t_{ij}^+]$ , we can have

$$\begin{aligned} S^{[\gamma]} - S^{[\gamma-1]} &\geq \mu_{ij} + \frac{1}{\sigma} \sum_{t \in [t_{ij}^-, t_{ij}^+]} \sum_{r \in \mathcal{R}} (\bar{g}_m^r(\rho_m^{r[\gamma]}(t)) - \bar{g}_m^r(\rho_m^{r[\gamma-1]}(t))) \\ &= \mu_{ij} + \frac{1}{\sigma} (D^{[\gamma]} - D^{[\gamma-1]} - \mu_{ij}) \\ &= \frac{1}{\sigma} (D^{[\gamma]} - D^{[\gamma-1]}) + (1 - \frac{1}{\sigma}) \mu_{ij} \end{aligned} \quad (4)$$

Since  $\mu_{ij} \geq 0$  and  $\sigma > 1$ , it is obvious that  $S^{[\gamma]} - S^{[\gamma-1]} \geq \frac{1}{\sigma}(D^{[\gamma]} - D^{[\gamma-1]})$ . ■

Now, we can prove that our auction is  $\sigma$ -competitive, where  $\sigma = \max_{r \in \mathcal{R}, m \in \mathcal{M}} \ln(\frac{2R(H_r - h_m^r)}{L_r - h_m^r})$ .

Note that  $dP_m^r(z_m^r(t)) = \frac{1}{C_m^r}(P_m^r - h_m^r)\sigma_r dz_m^r(t)$ , where  $\sigma_r = \ln(\frac{2R(H_r - h_m^r)}{L_r - h_m^r})$ . If we take  $\sigma = \max_{r \in \mathcal{R}} \sigma_r$ , we obtain the following inequality for  $\forall m \in \mathcal{M}, \forall t \in \mathcal{T}, \forall r \in \mathcal{R}$ :

$$\frac{1}{\sigma} C_m^r d\rho_m^r(t) \leq (\rho_m^r(t) - h_m^r) dz_m^r(t), \quad (5)$$

In this case,  $dO_m^r(z_m^r(t)) = h_m^r dz_m^r(t)$  and  $d\bar{O}_m^r(\rho_m^r(t)) = C_m^r d\rho_m^r(t)$ . By putting them into (5), we have the inequality:

$$\frac{1}{\sigma} d\bar{O}_m^r(\rho_m^r(t)) \leq \rho_m^r(t) dz_m^r(t) - dO_m^r(z_m^r(t)), \quad (6)$$

which has proven inequality (2).

In conclusion, we have  $S^{[\gamma]} - S^{[\gamma-1]} \geq \frac{1}{\sigma}(D^{[\gamma]} - D^{[\gamma-1]})$  for every iteration  $\gamma$ . By Lemma 3, we have proven that our auction is  $\sigma$ -competitive. ■