



SHANGHAI JIAO TONG
UNIVERSITY

DEPARTMENT OF
COMPUTER SCIENCE

Stage-Based Strategy for Scheduling Jobs Problem with Max-Min Fairness

Project for Algorithm and Complexity

Taoran Han, Longxuan Wei, Log Creative

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Part I

Algorithm Design

Introduction
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Constraints
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Max-Min Fairness
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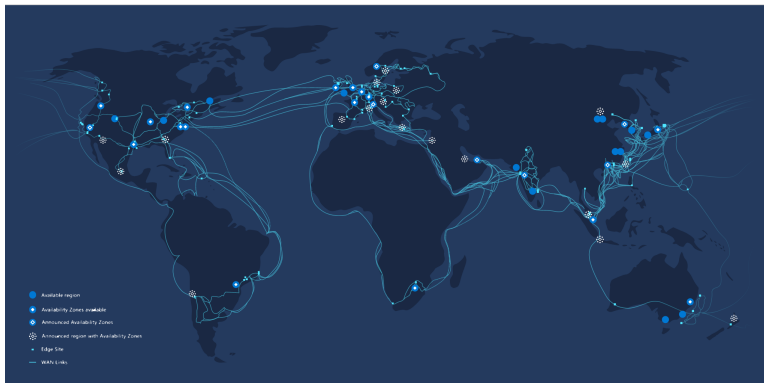


Figure: Data centers and its connection in Azure global network¹

¹Microsoft. *Azure Global Network*. 2021. URL:
<https://azure.microsoft.com/en-us/global-infrastructure/global-network/>.

Table: Symbol Table of Variables for Scheduling Jobs Problem

Variable	Meaning
K	The number of jobs
m	The number of data centers
t_k	The number of tasks of job k
s_i	The number of slots of center i
$e_{k,i}$	The execution time of task i of job k
$b_{i,j}$	The bandwidth from center i to center j
$d_{k,i}^j$	The amount of data that task i of job k requires from center j
$T_{i,j}^k$	The amount of data that task j of job k requires from task i of job k
q_k	The number of stages of job k
p_i^k	The number of tasks of stage i of job k
$x_{k,i}^j$	Whether task i of job k is allocated to center j
$c_{k,i}$	The completion time of task i of job k
C_k	The completion time of job k
ACT	The average completion time of all jobs

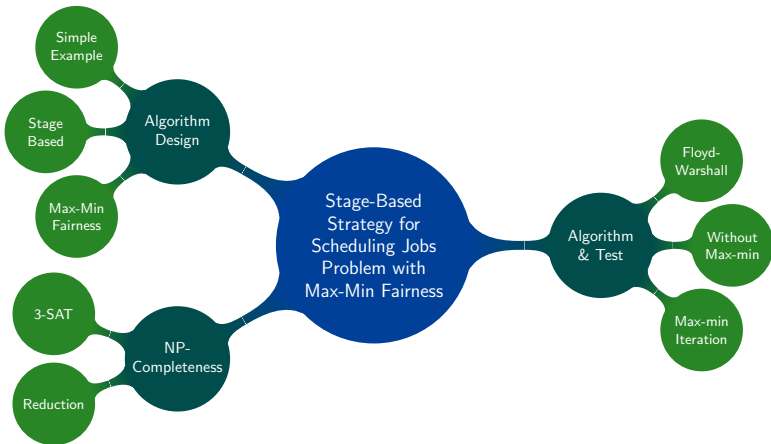


Figure: Framework of this project

We need to restrict that each task can only be allocated to exactly one center. And for every center, the number of its allocated tasks can not exceed the number of its slots. With these two constraints, we will then calculate the completion time.

$$\sum_{j=1}^m x_{k,i}^j = 1, \forall i \leq t_i, \forall k \leq K \quad (1)$$

$$\sum_{k=1}^K \sum_{i=1}^{t_k} x_{k,i}^j \leq s_j, \forall j \leq m \quad (2)$$

$$c_{k,i} = \max_{1 \leq j_2 \leq m} \sum_{j_1=1}^m \frac{x_{k,i}^{j_1} \times d_{k,i}^{j_2}}{b_{j_2,j_1}} + e_{k,i} \quad (3)$$

$$ACT = \frac{\sum_{k=1}^K C_k}{K} \quad (4)$$

A Simple Example

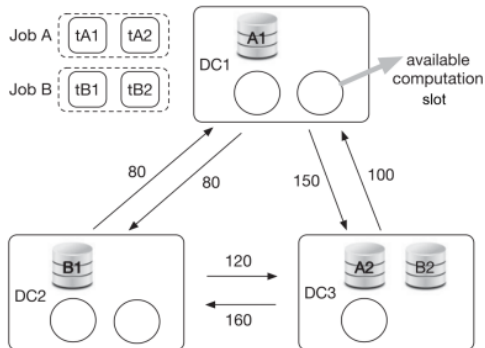


Figure: The simple example



```
averagetime = 2.8333;  
JA = [[1 0 0]  
      [1 0 0]];  
JB = [[0 1 0]  
      [0 0 1]];  
timeA = 3;  
timeB = 2.6667;
```

Figure: Result of the simple example

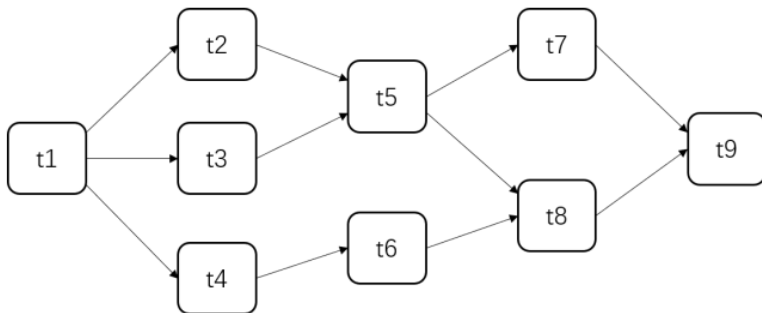


Figure: A sample of a job with different stages

The completion time of a job is the summation of all stages. Moreover, we need to consider the transmission between tasks of the same job.

$$C_k = \max(c_{k,1}, \dots, c_{k,p_1^k}) + \max(c_{k,p_1^k+1}, \dots, c_{k,p_1^k+p_2^k}) + \dots + \max(c_{k,t_k-p_{q_k}^k+1}, \dots, c_{k,t_k}) \quad (5)$$

$$c_{k,i} = \max \left(\max_{1 \leq j_2 \leq m} \sum_{j_1=1}^m \frac{x_{k,i}^{j_1} \times d_{k,i}^{j_2}}{b_{j_2,j_1}} + e_{k,i}, \max_{1 \leq j_3 \leq t_k} \sum_{j_1=1}^m \sum_{j_2=1}^m \frac{x_{k,i}^{j_1} \times x_{k,j_3}^{j_2} \times T_{j_3,i}^k}{b_{j_2,j_1}} + e_{k,i} \right) \quad (6)$$

We can calculate the corresponding bandwidth between every two data centers. Considering that the data transferring path need to be optimal (the data could be transferred indirectly), we will use the Floyd-Warshall's Algorithm. This assumption could be justified by the fact that we could construct a transfer task without the need for any computing resources to pass the data from the previous transfer. Because data could transfer on every link, the data could also been transferred indirectly in this way.



Figure: Indirect transfer through a *transfer* task



The reciprocal of the bandwidth is the transfer time through this line. And the bandwidth could be calculated reversely after the process of Floyd-Warshall.

$$\frac{1}{b_{i,j}} \rightarrow \boxed{\text{Floyd-Warshall}} \rightarrow \frac{1}{b'_{i,j}}$$

Initial request: Minimize average completion time.

View overflowing centers as smaller-size glasses. View centers with empty slots as larger-size glasses. Pour overflowing beer into glasses with capacity.

Loop the procedure again and again until there are no overflowing glasses.



Figure: Max-min Example on Beer

Part II

NP-Completeness

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Construction
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Reduction
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The problem is to schedule all the tasks in the DAG to a number of worker nodes — while minimizing the average time of the job.

To prove this, we need to reduce into a similar and known NPC problem, which is the 3-SAT problem. Because that the max-min fairness is a condition which is to optimize the result after finding out a result. And this does not affect the judgment of NPC, so it is not mentioned in the process of proof.

Definition (3-Satisfiability — 3-SAT)

Given a set of $\{x_i\}$, $1 \leq i \leq m$, and a collection of sets D_1, \dots, D_n , where $m \leq 3n$, such that each D_i consists of exactly three of the elements x_i or \bar{x}_i .



Given an instance of 3-SAT, we can construct the following instance of this problem.

The tasks we shall denote:

x_{ij} and \bar{x}_{ij} for $1 \leq i \leq m$ and $0 \leq j \leq m$;

y_i and \bar{y}_i for $1 \leq i \leq m$;

D_{ij} for $1 \leq i \leq n$ and $1 \leq j \leq n$;

Given a set S of all n tasks which can be put into different DAG's, a limit k , a relation $<$ on S which can be determined from the DAG's directed edges. Our goal is to find a function f from S to $\{0, 1, \dots, t-1\}$ to make sure that the average cost will be minimum.



The relation \preceq is given by:

- i $x_{ij} < \bar{x}_{i,j+1}$ and $\bar{x}_{ij} < \bar{x}_{i,j+1}$, for $1 \leq i \leq m$ and $0 \leq j < m$;
- ii $x_{i,i-1} < y_i$ and $\bar{x}_{i,i-1} < \bar{y}_i$ for $1 \leq i \leq m$;
- iii Considering D_{ij} , where $a_1a_2a_3$ is the binary representation of j . (Note that the case $a_1 = a_2 = a_3 = 0$ can't occur.) Let D_i consist of literals $z_{k_1}, z_{k_2}, z_{k_3}$, where each z independently stands for x or \bar{x} , in a fixed order. then for $1 \leq p \leq 3$, if $a_p = 1$, we have $\bar{z}_{k_p,m} < D_{ij}$, where \bar{z} stands for \bar{x} or x .



We will show that the above instance has a solution if and only if the given instance of 3-SAT does.

$$3\text{-SAT} \leq_P \text{DAG JOB SCHEDULING}$$

where 3-SAT is a NP-Complete problem, so is DAG JOB SCHEDULING.



We imagine that x_i or \bar{x}_i to be true if and only if x_{i0} or \bar{x}_{i0} is executed at time 0. We know that the presence of the y 's and \bar{y} 's forces exactly one of x_{i0} and \bar{x}_{i0} to be executed at time 1. Then the requirement that $n + m + 1$ jobs be executed at time $m + 1$ is tantamount to the requirement that for each i , there is one j such that D_{ij} may be executed at that time. But this condition is equivalent to saying that the sum of items which D_i represents has value true when those of the x_i 's and \bar{x}_i 's which were executed at time 0 are given the value true.



We may conclude that in any solution to this instance, exactly one of x_{i0} and \bar{x}_{i0} is executed at time 0. Moreover, we can determine the exact jobs which are executed at each time, given which of x_{i0} and \bar{x}_{i0} is executed at time 0. At time t we must execute z_{it} if z_{i0} was executed at time 0 and $z_{i,t-1}$ if not. Moreover, we must execute y_t at time t if x_{t0} was executed at time 0 and execute y_{t-1} at time t if x_{t0} was executed at time 1.



At time $m + 1$ we can execute the m remaining x 's and \bar{x} 's and the one remaining y or \bar{y} . Since $c_{m+1} = m + n + 1$, we must be able to execute n of the D 's if we are to have a solution. We observe that for each pair $D_{i,j}$ and $D_{i,j'}$, $j \neq j'$, there is at least one k such that x_{km} precedes D_{ij} and \bar{x}_{km} precedes $D_{ij'}$, or vice versa. Since we have already proven that exactly one of x_{km} and \bar{x}_{km} , can be executed by time m , it follows that for each i , at most one of D_{i1}, \dots, D_{i7} can be executed at time $m + 1$.



Moreover, if we assign the truth value true to x_k if and only if x_{k0} was executed at time 0, then there will be one of D_{i1}, \dots, D_{i7} executable at time $m + 1$ if and only if D_i takes the value true under this assignment of values to the variables. We conclude that a solution to the instance exists if and only if the original product of sums is satisfiable.

Part III

Algorithm & Test

Algorithm & Complexity	Test on Toy Data	Test on Real World Data
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The Floyd-Warshall's Algorithm on the bandwidth matrix costs $O(m^3)$, where m is the number of data centers.

Algorithm 1: DAG Stage Separation

Input: Request Matrix D

Output: Stage Separation for every job

- 1 Reduce D to D' with task items only;
 - 2 Turn D' into adjacency list G on positive element;
 - 3 Get topological order of G by recording to PRE of Depth-First Search;
 - 4 Run Breadth-First Search on G in topological order to get the stage level, updating the level in a top-down method;
 - 5 Group task by (job, level);
-

The algorithm is efficient on sparse graph with the use of adjacency list, with the total running time of $O(|V|^2 + |E|)$. In this case, $|E| = \Theta(|V|)$, thus $O(|V|^2)$ is the time complexity in this stage, where $|V| = \#tasks = \sum_{k=1}^K \sum_{i=1}^{t_k} 1$ is the number of all tasks.

It is discovered that using built-in function `max` in CPLEX is *slow*. We turned the `max` function into inequalities.

$$c_{k,i} \geq t_{k,i} + e_{k,i} \quad (7)$$

$$c_{k,i} \geq t'_{k,i} + e_{k,i} \quad (8)$$

$$t_{k,i} \geq \sum_{j_1=1}^m \frac{x_{k,i}^{j_1} \times d_{k,i}^{j_2}}{b_{j_2,j_1}}, \quad \forall 1 \leq j_2 \leq m \quad (9)$$

$$t'_{k,i} \geq \sum_{j_1=1}^m \sum_{j_2=1}^m \frac{x_{k,i}^{j_1} \times x_{k,j_3}^{j_2} \times T_{j_3,i}^k}{b_{j_2,j_1}} + e_{k,i}, \quad \forall 1 \leq j_3 \leq t_k \quad (10)$$



It is obvious that to optimize the average cost, $c_{k,i}$ is required to touch the tightest bound in Constraints (7) and (8), which satisfies the original equality of (6). Assume that $c'_{k,s}$ is the cost of stage s in job k , then it is the longest cost among all tasks in this stage. And Equation (5) is turned into

$$C_k = \sum_{s=1}^{q_k} c'_{k,s} \quad (11)$$

$$c'_{k,s} \geq c_{k,i}, \quad \forall i : 1 + \sum_{l=1}^{s-1} p_l^k \leq i \leq \sum_{l=1}^s p_l^k \quad (12)$$

since the task in every stage could be non-continuous, it is just a representation to show that it is the maximum elapsed time in every stage.

Algorithm 2: Iterative Max-Min Fairness Algorithm

```
1 Initialize Optimize Model with basic constraints (1), (7 – 10), (11 – 12);
2 ConstrDC  $\leftarrow []$ ;
3 repeat
4   foreach  $DC$  do
5     if  $DC \in ConstrDC$  then
6       | add constraint on mono  $DC$  similar to Constraint (2);
7     else fix the allocated task slot on  $DC$ ;
8       Optimize Model;
9       append the overflow  $DC$  to ConstrDC;
10  end
11 until original Constraint (2) is satisfied;
```

As a result, the total time complexity of our algorithm is:

$$O(m^3) + O(n) + O(mT)$$

where $n = \#tasks$. Our algorithm performs less than 10s on Toy Data.

Toy Data (without max-min)



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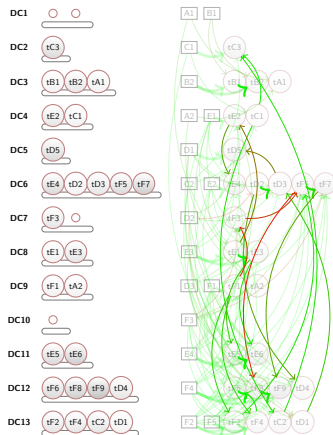


Figure: Toy Data Allocation without max-min

Toy Data (max-min iteration)

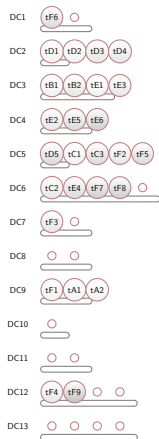


Figure: Iteration on Max-min Fairness

Toy Data (max-min iteration)

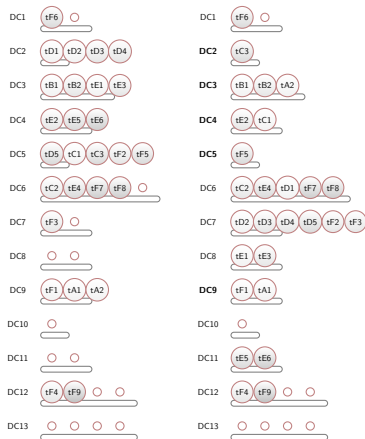


Figure: Iteration on Max-min Fairness

Toy Data (max-min iteration)

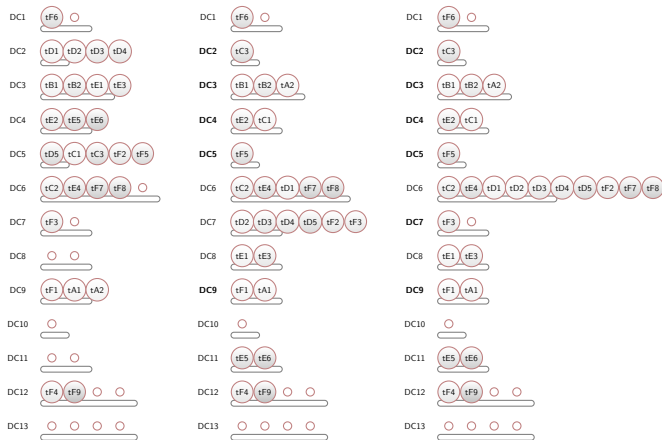


Figure: Iteration on Max-min Fairness

Toy Data (max-min iteration)

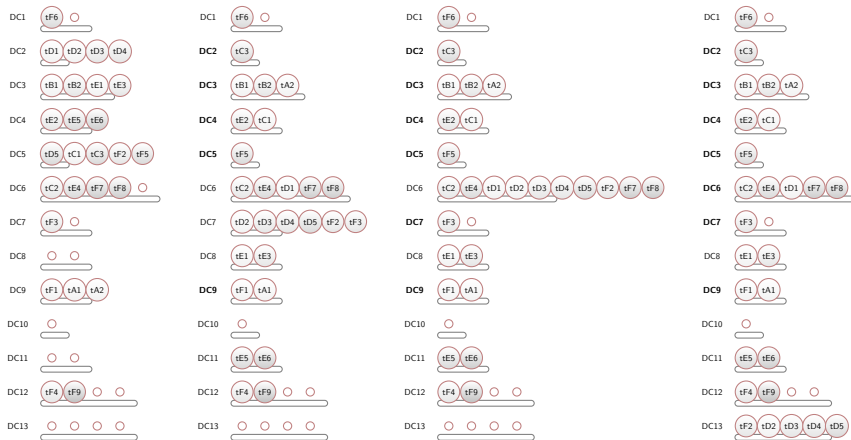


Figure: Iteration on Max-min Fairness

Toy Data (max-min iteration)



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Figure: Iteration on Max-min Fairness

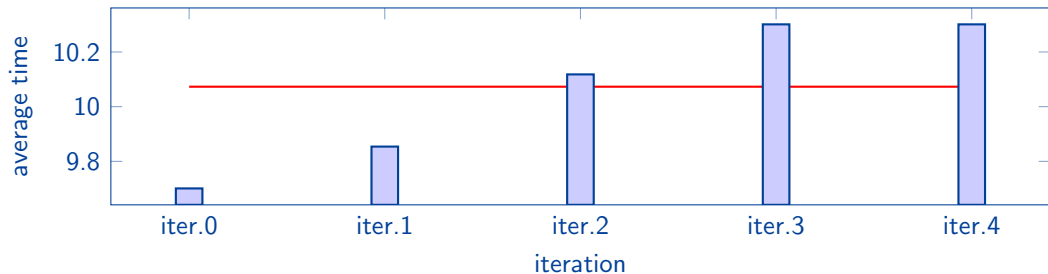


Figure: Average Time

The test on Toy Data indicates an average time of **10.301s** among all jobs, while maintaining max-min fairness of computing resources. The workload among all data centers are balanced.



Real world should satisfy that the total number of slots is larger than or equal to the total number of tasks, which means that $\sum_{i=1}^m s_i \geq \sum_{i=1}^K t_i$. In order to meet the requirement of this problem, we generate a certain amount of data sets according to certain constraints to test and check our algorithm. In our test sets, all of the data are generated by random numbers.

For bandwidth, because it takes almost no time to transfer data in the same data center, its bandwidth is set to be much larger than other bandwidth values.

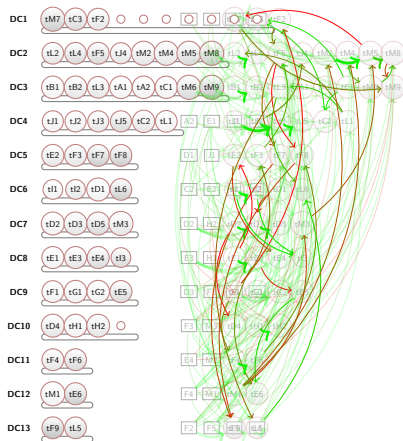


Figure: Real World Allocation without max-min

Real World (max-min iteration)



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Figure: Iteration on Max-min Fairness

Real World (max-min iteration)



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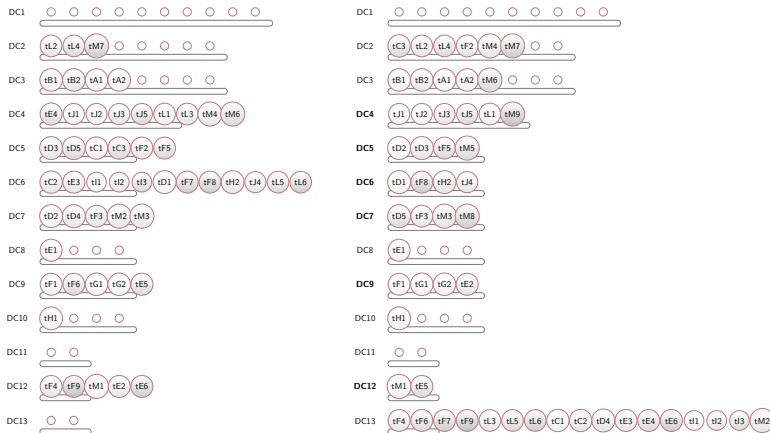


Figure: Iteration on Max-min Fairness

Real World (max-min iteration)

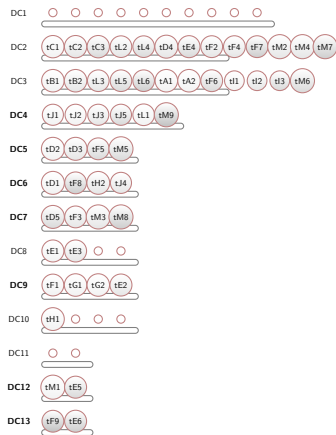


Figure: Iteration on Max-min Fairness

Real World (max-min iteration)



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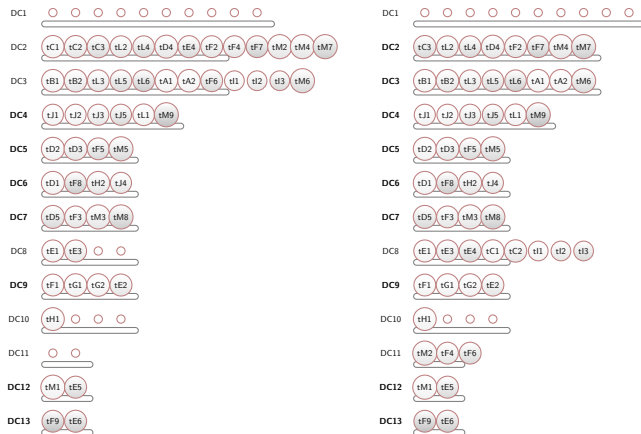


Figure: Iteration on Max-min Fairness

Real World (max-min iteration)



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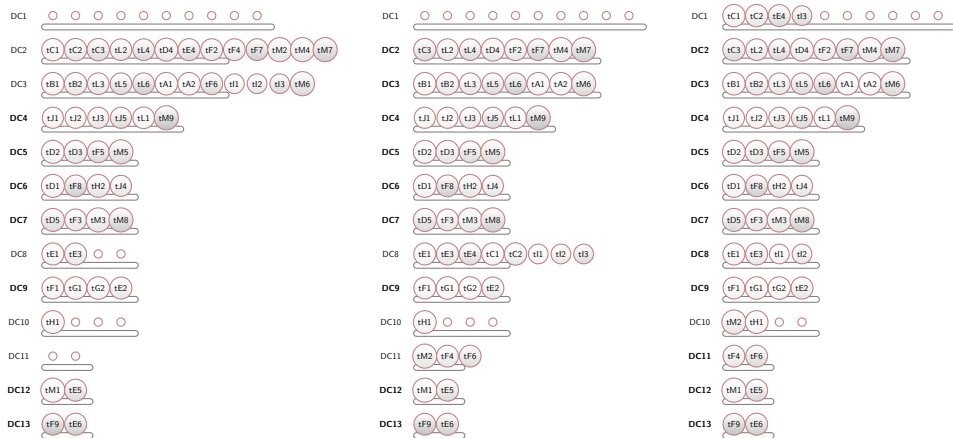


Figure: Iteration on Max-min Fairness



The running time is 15s, which indicates that our algorithm is efficient enough. While the algorithm without max-min is 10min.

The less restrictions/variables will reduce the time complexity after each iteration, since the restrictions on slot will not exceed the naive version and the variable on task will get fixed if it is in the available data center.



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Thank You

Taoran Han, Longxuan Wei, Log Creative · Stage-Based Strategy for
Scheduling Jobs Problem with Max-Min Fairness