3F4: Data Transmission

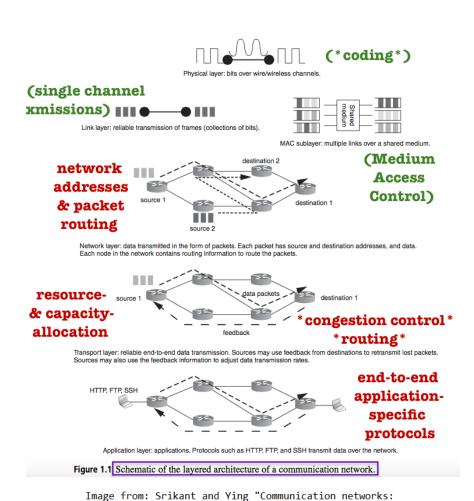
Handout 14: The Bellman-Ford Routing Algorithm

Ioannis Kontoyiannis

Signal Processing and Communications Lab Department of Engineering i.kontoyiannis@eng.cam.ac.uk

Lent Term 2019

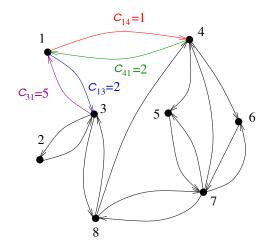
1/12



an optimization, control, and stochastic networks perspective." Cambridge University Press, 2013

The network routing problem

- Network = directed graph $\mathcal{G} = (\mathcal{N}, \mathcal{L})$
- $\mathcal{N} = \text{set of nodes}$
- $\mathcal{L} = \text{set of directed links } (i,j) \text{ for } i,j,\in\mathcal{N}$
- Cost $c_{ij} > 0$ associated with each link $(i,j) \in \mathcal{L}$
- Goal. For **every** source node u and **every** destination node $i \neq u$ find the route (u, j_1, \ldots, j_m, i) with minimum total cost $c_{uj_1} + c_{j_1j_2} + \cdots + c_{j_{m-1}j_m} + c_{j_mi}$
- Assume. The network topology and the link costs c_{ij}
 are not all known to each node



3/12

Bellman-Ford algorithm: Preliminaries

Iterative dynamic programming algorithm that determines the paths $u \to i$ for all $u, i \in \mathcal{N}, i \neq u$ with minimum total cost $\boldsymbol{\omega_{ui}^*}$

Each node $u \in \mathcal{N}$

- knows the cost c_{ui} for all its neighbouring nodes i i.e., all $i \in \mathcal{N}$ such that $(u, i) \in \mathcal{L}$
- can communicate and exchange information with all its neighbours
- maintains a distance vector (ω_{ui}, n_{ui}) for each $i \in \mathcal{N}$, where:
 - $\omega_{ui} = \text{min-cost among paths } u \rightarrow i$ at current iteration
 - $n_{ui} = \text{next hop} \rightarrow i$ in current iteration min-cost path

Bellman-Ford algorithm: Initialization

Initialization

Select a node $u \in \mathcal{N}$ and for each $i \neq u$ set:

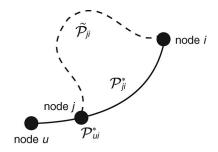
- $\omega_{ui} = c_{ui}$ if $(u, i) \in \mathcal{L}$ $\omega_{ui} = +\infty$ if $(u, i) \notin \mathcal{L}$
- $egin{aligned} \bullet & n_{ui} = i & ext{if } (u,i) \in \mathcal{L} \ & n_{ui} = -1 & ext{(unknown)} & ext{if } (u,i)
 ot\in \mathcal{L} \end{aligned}$

Repeat for all other nodes $u' \in \mathcal{N}$

Main idea for updates

The Bellman-Ford equation

$$\omega_{ui}^* = \min_{j:(u,j)\in\mathcal{L}} \left[c_{uj} + \omega_{ji}^* \right]$$



5 / 12

Bellman-Ford algorithm: Iterative updates

Iteration $t = 1, 2, \dots$

Select a node $u \in \mathcal{N}$ and for each $i \neq u$:

t.c. Send all the current values (ω_{ui}) to all the neighbours of uRepeat for all other nodes $u' \in \mathcal{N}$

Select a node $u \in \mathcal{N}$ and for each $i \neq u$:

t.u. Update ω_{ui} and n_{ui}

t.u.1. If adding a first hop $u \to j$ to the current path u-to-i does not help, i.e., if $\omega_{ui} \leq \min_{j:(u,j) \in \mathcal{L}} \left\{ c_{uj} + \omega_{ji} \right\}$ then do nothing

t.u.2. Otherwise, set
$$\omega_{ui} = \min_{\substack{j:(u,j) \in \mathcal{L} \\ j:(u,j) \in \mathcal{L}}} \left\{ c_{uj} + \omega_{ji} \right\}$$
 and $n_{ui} = \arg\min_{\substack{j:(u,j) \in \mathcal{L} \\ j:(u,j) \in \mathcal{L}}} \left\{ c_{uj} + \omega_{ji} \right\}$

Repeat for all other nodes $u' \in \mathcal{N}$

Repeat with $t \mapsto t + 1$

Remarks

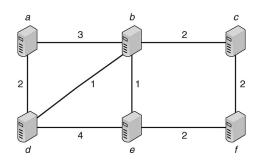
- In practice, each iteration consists of two phases
 - all nodes send their current costs (ω_{ui}) to all their neighbours
 - all nodes update their own distance vectors (ω_{ui}, n_{ui})
- These communications and updates can be done in a synchronous or asynchronous fashion
- For the updates, each node u needs the values (ω_{ui}) and (ω_{ji}) for all $i \in \mathcal{N}$ but only for its neighbours j
- Why does this work? [We will 'prove' it does]
- ullet How many iterations does the algorithm need? [We will see that it terminates after $|\mathcal{N}|-1$ iterations]
- First, an example

7 / 12

Example of Bellman-Ford algorithm

Compute the min-cost paths from all nodes in the network to node f

Each node u only maintains the values of (ω_{uf}, n_{uf})



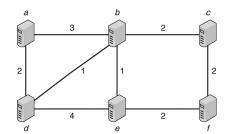
Iteration
$$(\omega_{af}, n_{af})$$
 (ω_{bf}, n_{bf}) (ω_{cf}, n_{cf}) (ω_{df}, n_{df}) (ω_{ef}, n_{ef})
Initialize $(\infty, -1)$ $(\infty, -1)$ $(2, f)$ $(\infty, -1)$ $(2, f)$
1 $(\infty, -1)$ $(3, e)$ $(2, f)$ $(6, e)$ $(2, f)$
2 $(6, b)$ $(3, e)$ $(2, f)$ $(4, b)$ $(2, f)$
3 $(6, b)$ $(3, e)$ $(2, f)$ $(4, b)$ $(2, f)$

→ Table contains complete information about the min-cost path from any other node to f!

Example of Bellman-Ford algorithm

$$(\omega_{af}^*, n_{af}^*) (\omega_{bf}^*, n_{bf}^*) (\omega_{cf}^*, n_{cf}^*) (\omega_{df}^*, n_{df}^*) (\omega_{ef}^*, n_{ef}^*)$$

(6, b) (3, e) (2, f) (4, b) (2, f)



E.g. Min-cost path $a \rightarrow f$?

The cost of the best path is $\omega_{af}^* = 6$

To find the actual path read the table forwards:

$$\Rightarrow$$
 Best path: $a \rightarrow b \rightarrow e \rightarrow f$

Total cost:
$$c_{ab} + c_{be} + c_{ef} = 3 + 1 + 2 = 6 = \omega_{af}^*$$

9 / 12

Properties of Bellman-Ford algorithm

Consider a network with $N = |\mathcal{N}|$ nodes and $L = |\mathcal{L}|$ links

Theorem

All optimal paths of length k will be found by the kth iteration

Proof. Simple induction using the Bellman-Ford equation

$$\omega_{ui}^* = \min_{j:(u,j)\in\mathcal{L}} \left[c_{uj} + \omega_{ji}^* \right] \qquad \Box$$

Corollary

All optimal paths will be found by the (N-1)th iteration

Corollary

The (time) complexity of the algorithm is $O(N \times L)$

Remarks and summary

- Bellman-Ford is a true dynamic programming algorithm
- All min-cost paths (from every node to every other node) are found in N iterations taking $O(N \times L)$ time
- Somewhat slower than **Dijkstra's algorithm** which we saw had complexity $O(N \log N + L)$
- Bellman-Ford can be implemented in an asynchronous fashion:
 Every nodes does their update in their own time
 and then sends the updated values to their neighbours
- A distributed, 'distance-vector routing' algorithm:
 Only local information used by each node
- Bellman-Ford more versatile than Dijkstra's algorithm e.g., can also be applied when some costs $c_{ij} < 0!$
- Main drawback: Quite sensitive to errors, link failures, changes in the network topology, etc.
- Popular in current practice, used by many ISPs

11 / 12

End of 3F4!

- Thanks for listening
- Have a good break!
- Please complete the course survey:

