

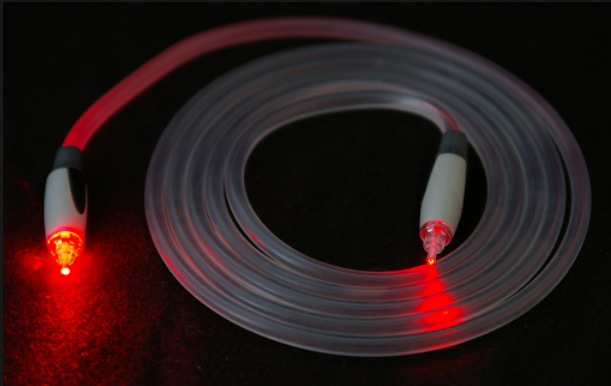
# Assessing two-stage Approximation Algorithms for the Routing and Wavelength Assignment Problem

Jesse Hellendoorn

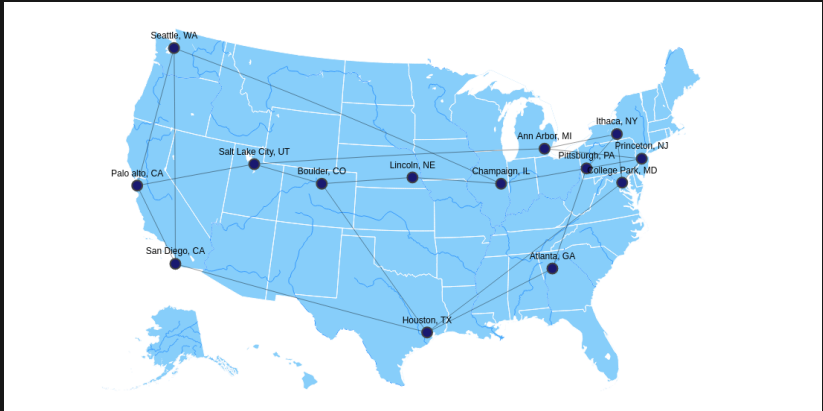
Master Thesis OR  
MSc Econometrics & Operations Research  
Vrije Universiteit Amsterdam

May 24, 2023  
GitLab [RL4RWA]

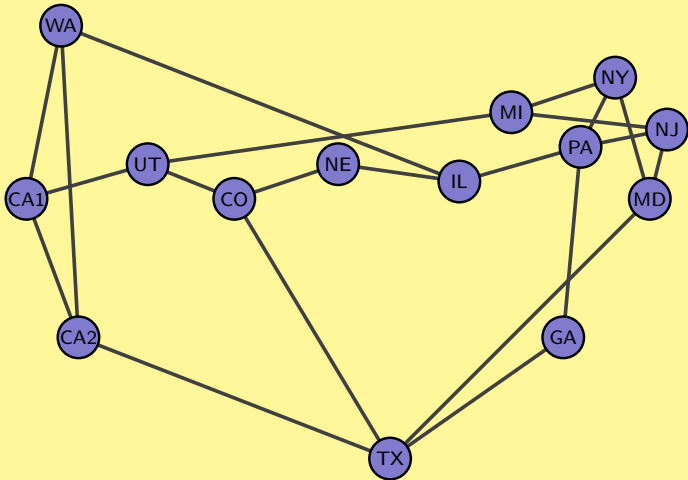
# The Routing and Wavelength Assignment Problem



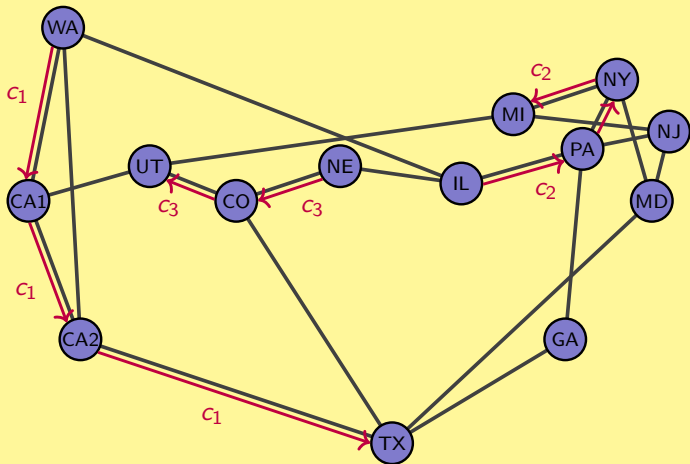
# The National Science Foundation Network (NSFNET)



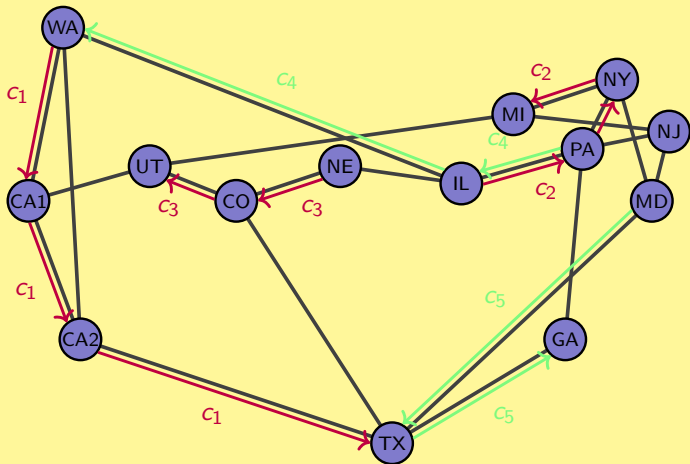
# NSFNET



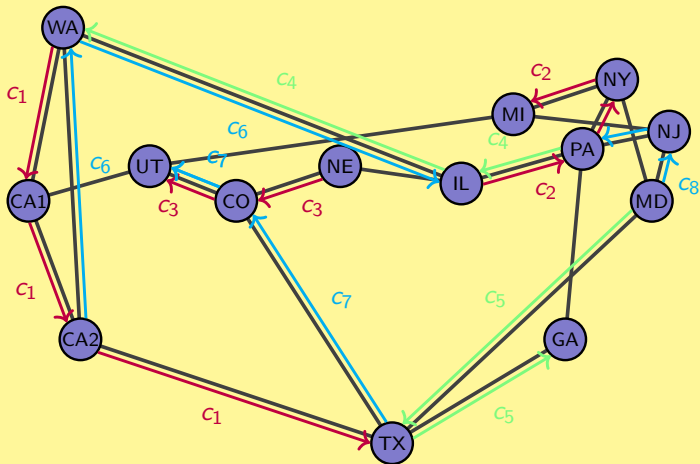
# NSFNET



# NSFNET



# NSFNET



# Definition RWA

## The Routing and Wavelength Assignment Problem

1. Multicommodity flow problem
2. Distinct wavelength assignment (clash)
3. Wavelength continuity



# Definition RWA

## Multicommodity Flow Problem

Graph  $G = (V, E)$

# Definition RWA

## Multicommodity Flow Problem

Graph  $G = (V, E)$

Demands  $C = \{c_1, \dots, c_n\}$  with  $c = (s_c, d_c) \forall c$

# Definition RWA

## Multicommodity Flow Problem

Graph  $G = (V, E)$

Demands  $C = \{c_1, \dots, c_n\}$  with  $c = (s_c, d_c) \forall c$

Paths  $P = \{p_{c_1}^1, \dots, p_{c_1}^k, \dots, p_{c_n}^1, \dots, p_{c_n}^k\}$

# Definition RWA

## Multicommodity Flow Problem

Graph  $G = (V, E)$

Demands  $C = \{c_1, \dots, c_n\}$  with  $c = (s_c, d_c) \forall c$

Paths  $P = \{p_{c_1}^1, \dots, p_{c_1}^k, \dots, p_{c_n}^1, \dots, p_{c_n}^k\}$

Wavelengths  $\Lambda = \{\lambda_1, \dots, \lambda_l\}$

# Definition RWA

## Multicommodity Flow Problem

Graph  $G = (V, E)$

Demands  $C = \{c_1, \dots, c_n\}$  with  $c = (s_c, d_c) \forall c$

Paths  $P = \{p_{c_1}^1, \dots, p_{c_1}^k, \dots, p_{c_n}^1, \dots, p_{c_n}^k\}$

Wavelengths  $\Lambda = \{\lambda_1, \dots, \lambda_l\}$

**Goal:** Given above resources, maximize the amount of concurrent demands that can be supported in the network

# Definition RWA

## Problem Formulation

- \* Distinct wavelength assignment (clash)

$\forall e \in E$ , for each  $\lambda \in \Lambda$  at most one path is supported

- \* Wavelength continuity

Every  $p_c$  with demand  $c$  is assigned to a single  $\lambda \in \Lambda$  or to  $\varepsilon$

**Lightpath:** a tuple  $(p_c, \lambda)$  comprising a path  $p_c$  and a wavelength  $\lambda$

# Definition RWA

## Optimization Function

Let  $P^+ \subseteq P$  be the set of accepted paths, where a connection  $c$  is provisioned by at most a single  $p_c^+$  or not at all

$$f(P^+) = |P^+| + \frac{1}{1 + \sum_{p^+ \in P^+} |p^+|}$$

Then optimize  $Z = \max f(P^+)$

# Definition RWA

## Research Question

“What is the approximation ratio of the best performing reinforcement learning algorithms compared to the best performing non-reinforcement learning algorithms?”



# Implementation Model

## Model Assumptions

Vertices can be endpoint or transit to multiple connections

# Implementation Model

## Model Assumptions

Vertices can be endpoint or transit to multiple connections

Edges have unit distance and are symmetric, bidirectional

# Implementation Model

## Model Assumptions

**Vertices** can be endpoint or transit to multiple connections

**Edges** have unit distance and are symmetric, bidirectional

**Connections** are static, knowable, and continuous without queuing or delaying under the condition that  $c_s \neq c_d$

# Implementation Model

## Model Assumptions

**Vertices** can be endpoint or transit to multiple connections

**Edges** have unit distance and are symmetric, bidirectional

**Connections** are static, knowable, and continuous without queuing or delaying under the condition that  $c_s \neq c_d$

**Paths**  $k = 25$

# Implementation Model

## Model Assumptions

**Vertices** can be endpoint or transit to multiple connections

**Edges** have unit distance and are symmetric, bidirectional

**Connections** are static, knowable, and continuous without queuing or delaying under the condition that  $c_s \neq c_d$

**Paths**  $k = 25$

**Time Complexity** RWA  $\in$  NP-Complete and  $P \neq NP$

# Implementation Model

## Simulation Model Parameters

$$|V| = 14, |E| = 21$$

# Implementation Model

## Simulation Model Parameters

$$|V| = 14, |E| = 21$$

$$|\Lambda| = \left\lceil \frac{|V|}{\sqrt{|E|}} \right\rceil = 4$$

# Implementation Model

## Simulation Model Parameters

$$|V| = 14, |E| = 21$$

$$|\Lambda| = \left\lceil \frac{|V|}{\sqrt{|E|}} \right\rceil = 4$$

$$|C| \sim U\left(\left\lceil \sqrt{|V| \cdot |\Lambda|} \right\rceil, 2 \left\lceil \sqrt{|V| \cdot |\Lambda|} \right\rceil\right) = U(15, 30)$$



# Implementation Model

## Simulation Model Parameters

$$|V| = 14, |E| = 21$$

$$|\Lambda| = \left\lceil \frac{|V|}{\sqrt{|E|}} \right\rceil = 4$$

$$|C| \sim U\left(\left\lceil \sqrt{|V| \cdot |\Lambda|} \right\rceil, 2 \left\lceil \sqrt{|V| \cdot |\Lambda|} \right\rceil\right) = U(15, 30)$$

$C$  using random sampling pairs from  $V$

# Implementation Model

Residual  
WA

Assignment of unassigned wavelengths

RL WA  
Algorithms

Q-Learning algorithm, Deep Q-Learning algorithm, A2C Algorithm, PPO Algorithm

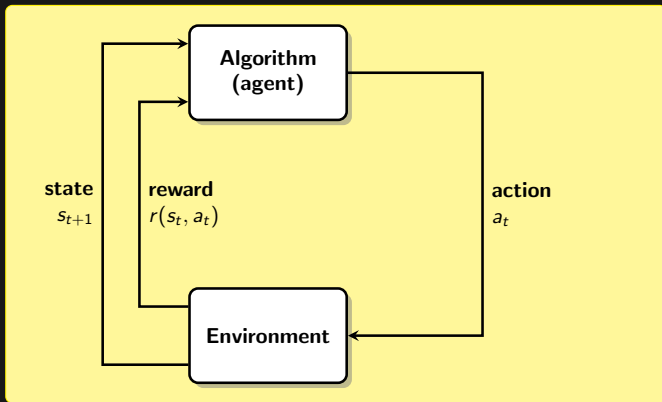
Base WA  
Algorithms

Random Base, Shortest-Path Base

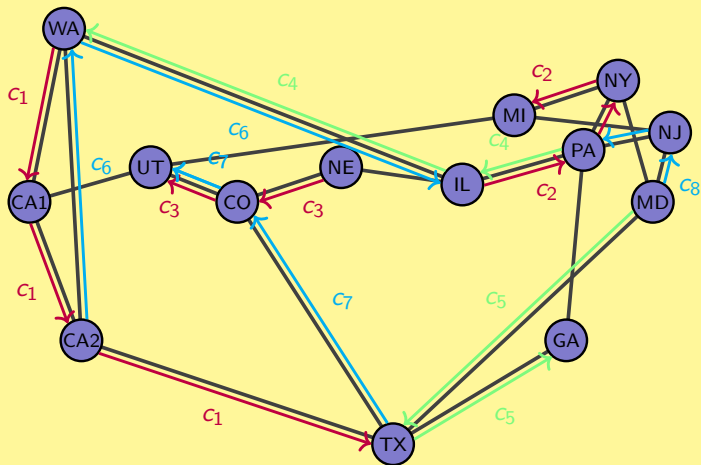
Routing

Yen's K-shortest Paths Algorithm

# Implementation Model



## Implementation Model



# Implementation Model

## State space $S$

Short:  $\{\lambda, \lambda, \lambda, \lambda, \lambda, \lambda, \lambda, \lambda, \lambda, \varepsilon, \varepsilon\}$  with  $\dim(S) = (|\Lambda| + 1)^{|C|}$

Binary:  $\{1, 1, 1, 1, 1, 1, 1, 1, 0, 0\}$  with  $\dim(S) = 2^{|C|}$

# Implementation Model

## State space $S$

Short:  $\{\lambda, \lambda, \lambda, \lambda, \lambda, \lambda, \lambda, \lambda, \lambda, \varepsilon, \varepsilon\}$  with  $\dim(S) = (|\Lambda| + 1)^{|C|}$

Binary:  $\{1, 1, 1, 1, 1, 1, 1, 1, 1, 0, 0\}$  with  $\dim(S) = 2^{|C|}$

## Action space $A$

$\forall c \in C$

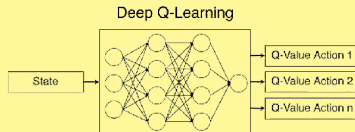
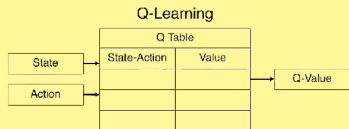
- Add path of  $c$  opt

- Add path of  $c$  prob

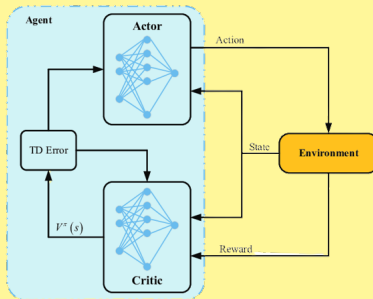
- Remove any path of  $c$

with  $\dim(A) = 3 \cdot |C|$

# Q-learning & Deep Q-learning



# Advantage Actor Critic & Proximal Policy Optimization





# Other algorithms and the MCF Upper Bound

## Multicommodity flow upper bound

$$|C| + \frac{1}{1 + \sum_{c \in C} |p_c^1|}$$

# Other algorithms and the MCF Upper Bound

## Multicommodity flow upper bound

$$|C| + \frac{1}{1 + \sum_{c \in C} |p_c^1|}$$

## Integer Linear Programming

Solving ILP with GEKKO's Advanced Process OPTimizer (APOPT) solver

# Other algorithms and the MCF Upper Bound

## Multicommodity flow upper bound

$$|C| + \frac{1}{1 + \sum_{c \in C} |p_c^1|}$$

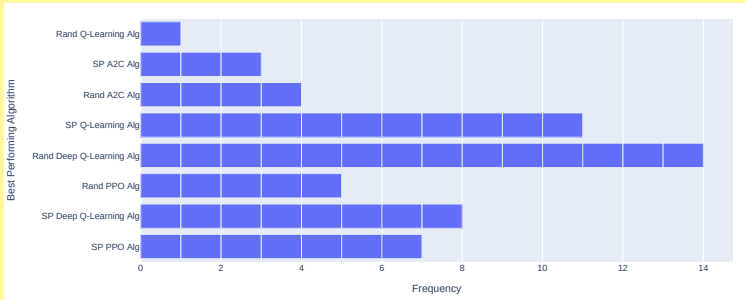
## Integer Linear Programming

Solving ILP with GEKKO's Advanced Process OPTimizer (APOPT) solver

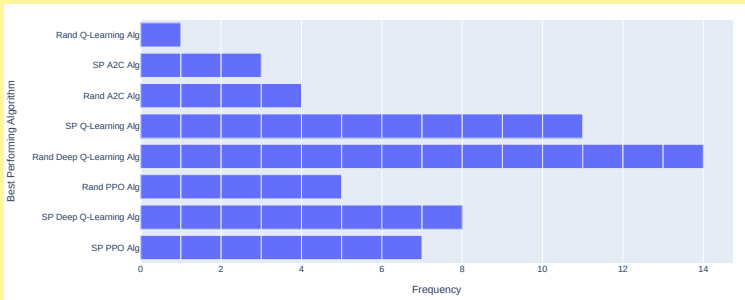
## Dependency Graph Algorithm

Combination of identifying rewarding paths and random sampling

# Results

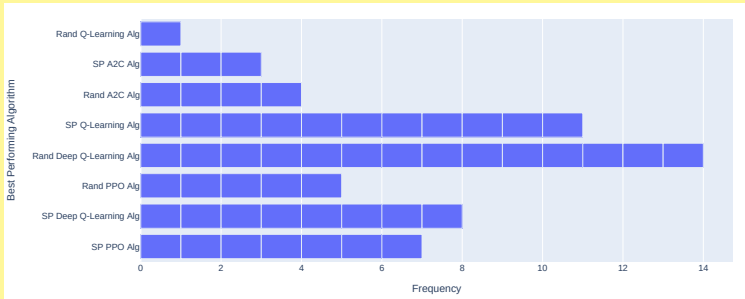


# Results



1. SP Q-learning algorithm 18.938
2. SP Deep Q-learning algorithm 18.799
3. Rand Deep Q-learning algorithm 18.779

# Results

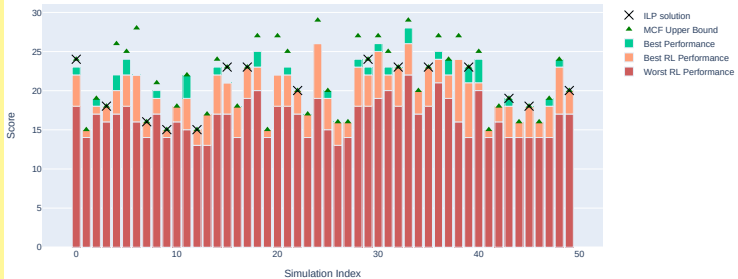


1. SP Q-learning algorithm 18.938
2. SP Deep Q-learning algorithm 18.799
3. Rand Deep Q-learning algorithm 18.779

MCF upper bound 21.382

SP dependency graph algorithm 21.256

# Results



# Conclusion

## Research Question

“What is the approximation ratio of the best performing reinforcement learning algorithms compared to the best performing non-reinforcement learning algorithms?”



# Conclusion

## Research Question

“What is the approximation ratio of the best performing reinforcement learning algorithms compared to the best performing non-reinforcement learning algorithms?”

## Average Approximation Ratios

Best RL to best dependency graph algorithm: 0.984 (0.902)

Best RL to ILP is: 0.974 (0.899)

# Conclusion

## Research Question

“What is the approximation ratio of the best performing reinforcement learning algorithms compared to the best performing non-reinforcement learning algorithms?”

## Average Approximation Ratios

Best RL to best dependency graph algorithm: 0.984 (0.902)

Best RL to ILP is: 0.974 (0.899)

## Best Performing RL Algorithms

1. Shortest-path Q-learning Algorithm
2. Shortest-path Deep Q-Learning Algorithm
3. Random Deep Q-Learning Algorithm

# Discussion

## Reflection on Limitations

- \* Only considered NSFNET & a single wavelength intensity
- \* Reliance on base algorithms and residual wavelength assignment, imprecise state representation
- \* Static perfectly predictable, stable discrete-time connections
- \* Graph edge uniformity

# Thank you for your attention!

## Thesis' Contributions

- \* Created a comprehensive model for RWA benchmarking
- \* Demonstrated how RWA can be solved using RL
- \* Introduced methods to assess the algorithmic performance for RWA