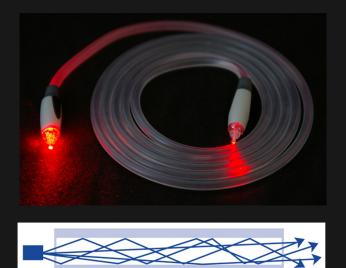
Assessing two-stage Approximation Algorithms for the Routing and Wavelength Assignment Problem

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Master Thesis OR MSc Econometrics & Operations Research Vrije Universiteit Amsterdam

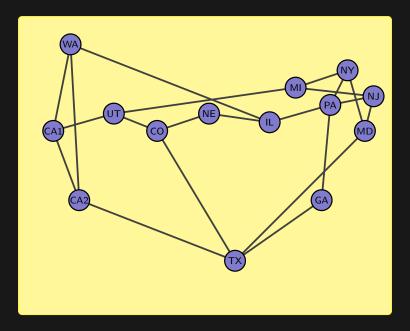
> May 25, 2023 GitLab [RL4RWA]

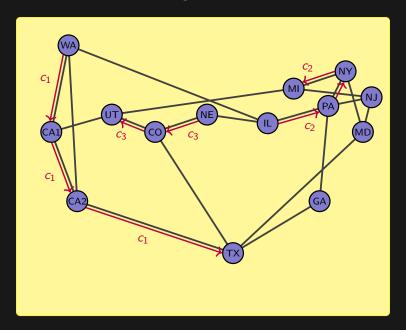
The Routing and Wavelength Assignment Problem

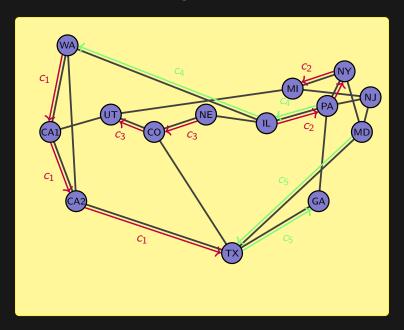


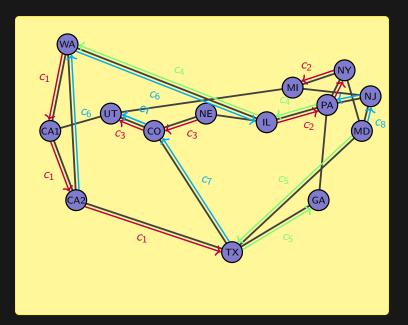
The National Science Foundation Network (NSFNET)











The Routing and Wavelength Assignment Problem

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

Graph
$$G = (V, E)$$

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

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

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

Multicommodity Flow Problem

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Demands $C=\{c_1,\ldots,c_n\}$ with $c=(s_c,d_c)\,\forall c$
Paths $P=\{p_{c_1}^1,\ldots,p_{c_1}^k,\ldots,p_{c_n}^1,\ldots,p_{c_n}^k\}$
Wavelengths $\Lambda=\{\lambda_1,\ldots,\lambda_l\}$

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

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 ε

Lightpath: a tuple (p_c, λ) comprising a path p_c and a wavelength λ

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

Research Question

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

Model Assumptions

Vertices can be endpoint or transit to multiple connections

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Paths k = 25

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

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

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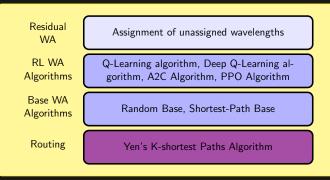
 $|\Lambda| = \left\lceil \frac{|V|}{\sqrt{|E|}} \right\rceil = 4$

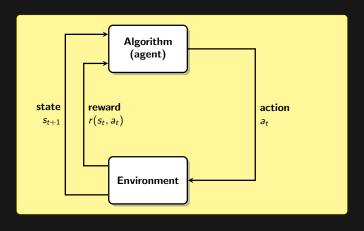
$$|V| = 14, |E| = 21$$

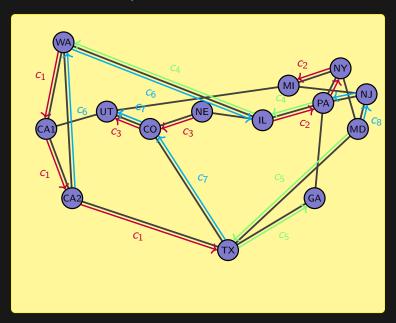
$$|\Lambda| = \left\lceil \frac{|V|}{\sqrt{|E|}} \right\rceil = 4$$

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

$$\begin{aligned} |V| &= 14, |E| = 21 \\ |\Lambda| &= \left\lceil \frac{|V|}{\sqrt{|E|}} \right\rceil = 4 \\ |C| &\sim U\left(\left\lceil \sqrt{|V| \cdot |\Lambda|} \right\rceil, 2\left\lceil \sqrt{|V| \cdot |\Lambda|} \right\rceil\right) = U(15, 30) \\ C \text{ using random sampling pairs from } V \end{aligned}$$







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 $dim(S) = 2^{|C|}$

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Action space A

$\forall c \in C$

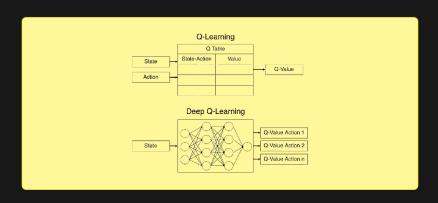
Add path of c opt

Add path of c prob

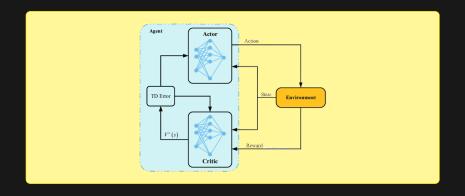
Remove any path of c

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

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

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Integer Linear Programming

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

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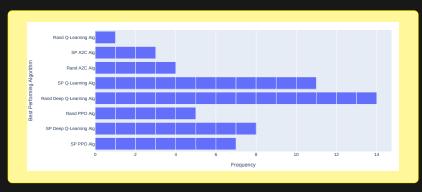
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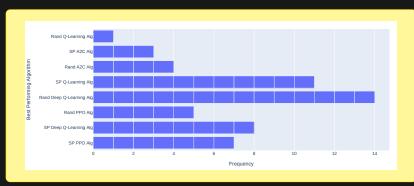
Integer Linear Programming

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

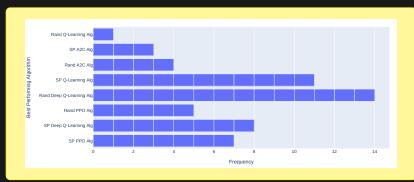
Dependency Graph Algorithm

Combination of identifying rewarding paths and random sampling



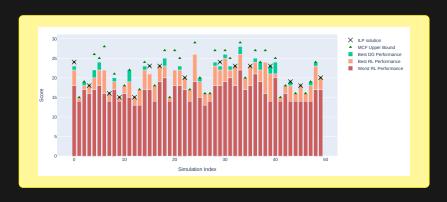


- 1. SP Q-learning algorithm 18.938
- 2. SP Deep Q-learning algorithm 18.799
- 3. Rand Deep Q-learning algorithm 18.779



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MCF upper bound 21.382 SP dependency graph algorithm 21.256



Conclusion

Research Question

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Average Approximation Ratios

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

Best RL to ILP is: 0.974 (0.899)

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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