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Distribution of Data Transmission in a Randomized Computer Network

Final Assignment for Model Analysis 1, 2023/24

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1 Introduction

The scope of computer networks has been expanding rapidly in the past few decades. What once were simple networks of interconnected computers have now evolved into complex systems that are used for a wide range of applications. It makes sense then for one to plan and analyze the flow of data in such networks to ensure that they are efficient and reliable and thus cheaper to maintain.

As my final assignment for Model Analysis 1, I opted to simulate the flow of data in a randomized computer network. The network consists of a $N \times N$ grid, where each unit of the grid can be a server, a user or a wire used to connect the two. Each of these units is connected to its four nearest neighbors and has a value associated with it that specifies its bandwidth. For wires this is the maximum data throughput, for servers it is the maximum data processing rate and for users it is the maximum data consumption rate. We'd like to find the distribution of server-loads for a grid of wires with random bandwidths. It is possible to study many different types of server and user placements but the most interesting one to us will be where we have the users and servers placed on the top and bottom rows of the grid, respectively.

We can solve for the flow rates through the network by solving a set of constrained linear equations. This field of study is known as linear programming and is a powerful tool for solving optimization problems. We've already seen some linear programming use in the second task of this course mod102 where we created a dietary plan from a set of given foods based on their costs and nutritional values. For the sake of completeness it makes sense to quickly go over the basics of linear programming before we proceed with the simulation. Linear programming uses linear optimization to find the maximum or minimum of a linear function subject to a set of linear constraints. This function is known as the objective function and is quite analogous to the cost function we've seen mentioned in the world of Machine Learning. The constraints are linear inequalities or equations that define the feasible region of the problem. Mathematically formulated we can consider a cost function $f(x)$ and a set of constraints defined as:

$$\begin{aligned} f(x_1, x_2, \dots, x_n) &= c_1x_1 + c_2x_2 + \dots + c_nx_n, \\ a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n &\leq b_1, \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n &\leq b_2, \\ &\vdots \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n &\leq b_m. \end{aligned}$$

The goal is then to find the values of x_1, x_2, \dots, x_n that maximize or minimize the cost function $f(x)$ while satisfying the constraints. The feasible region is the set of all points that satisfy the constraints and the optimal solution is the point in the feasible region that maximizes or minimizes the cost function. That is all that is necessary from a mathematical perspective. Of course the actual implementation of solvers for such problems are much more complex and involve a lot of optimization techniques but that is not the focus of this assignment.

2 Task

The original text of the assignment reads as follows:

Razporejanje prenosa podatkov po omrežju: Za model omrežja vzemi $N \times N$ kvadratno mrežo, vsak rob pa ima naključno maksimalno hitrost povezave med 0 in 1. Vozlišča na zgornjem robu so internetni odjemalci, spodnji rob pa so strežniki. V notranjih vozliščih velja 1. Kirchhoffov zakon. S pomočjo linearnega programiranja določi, kolikšne hitrosti prenosa imajo strežniki in odjemalci, ko je skupna hitrost prenosa največja. Ker gre za naključna omrežja, si oglej tudi statistično porazdelitev zanimivih količin.

Translated to English this reads:

Distribution of Data Transmission in a Network: Take a $N \times N$ square grid as the network model, where each edge has a random maximum connection speed between 0 and 1. The nodes on the top edge are internet clients, while the bottom edge are servers. In the internal nodes, Kirchhoff's first law holds. Using linear programming, determine the transmission speeds of the servers and clients when the total transmission speed is maximized. Since these are random networks, also examine the statistical distribution of interesting quantities.

3 Solution Overview

I took upon the task of simulating the flow of data in Python using PuLP as my choice of linear programming library among others such as `numpy`, `scipy` and `matplotlib`. I'm aware that more complex network simulation packages exist for Python, such as `networkx`, but I wanted to keep the simulation as simple as possible and home-brewed. To start I created the base classes, `User`, `Server` and `Wire` that represent the nodes of the network. Among other things each of these classes has a `bandwidth` attribute that specifies the maximum data throughput, processing rate and consumption rate, respectively. The other attributes determine the position of the node in the grid, its ID etc. All these classes are slotted into a `Grid` class that represents the network as a whole. The `Grid` class contains the necessary methods to setup the network, solve the linear problem and extract or plot the results.

I think it makes sense to go over the various constraints I've imposed on the network. The most challenging part of setting the constraints was my want to use the absolute values of the flow rates in the linear equations. This becomes a problem because the absolute value function is not linear and thus not directly compatible with linear programming. To get around this I've used the following trick. I've introduced two new variables ρ^+ and ρ^- that represent the positive and negative parts of the flow rates, respectively. Both of these quantities are non-negative and their sum is equal to the absolute value of the flow rate, such that $\rho = \rho^+ - \rho^-$. This way I can rewrite the absolute value of the flow rate as a linear combination of ρ^+ and ρ^- .

The next step was to impose constraints for the flow rates through the network. The flow rates are determined by the bandwidths of the wires, servers and users. Wires are allowed to transmit data in both directions thus the absolute value of the flow rate cannot exceed two times the bandwidth of the wire. The sum of the flow rates into a Wire node must be equal to the sum of the flow rates out of the Wire. Servers and Users are special cases since they cause a divergence in what we could call the flow field, if we had a continuous field. The flow rate into a Server is strictly zero (thus $\rho^- = 0$). Likewise the flow rate out of a User is also strictly zero. The maximum flow rate into a User is determined by its bandwidth. The way I've set up the constraints is that the users demand the maximum amount of data they can consume unconditionally while the servers are allowed to process data at a rate that is less than or equal to their bandwidth.

The way the problem has been set up results in two sets of data for flow rates, one for the positive part and one for the negative part. The two are equal in magnitude but opposite in sign and we can consider the real solution to be one or the other. The flow rate divergence is thus given by the sum of the two. The term flow rate divergence is used here to describe data that is either consumed or produced by the network. The flow rate divergence must thus be zero at all nodes except for the Users and Servers.

4 Results

5 Conclusion and Comments