

Linear Programming: Bandwidth Allocation

Madhavan Mukund

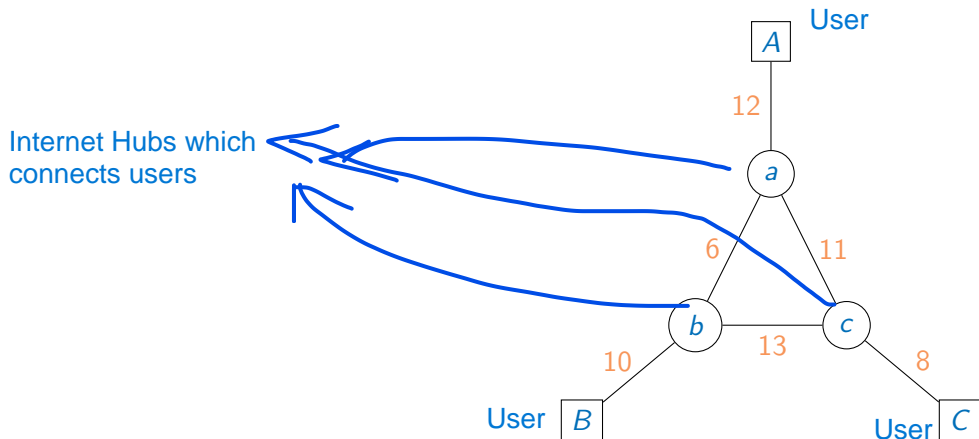
<https://www.cmi.ac.in/~madhavan>

Programming, Data Structures and Algorithms using Python

Week 11

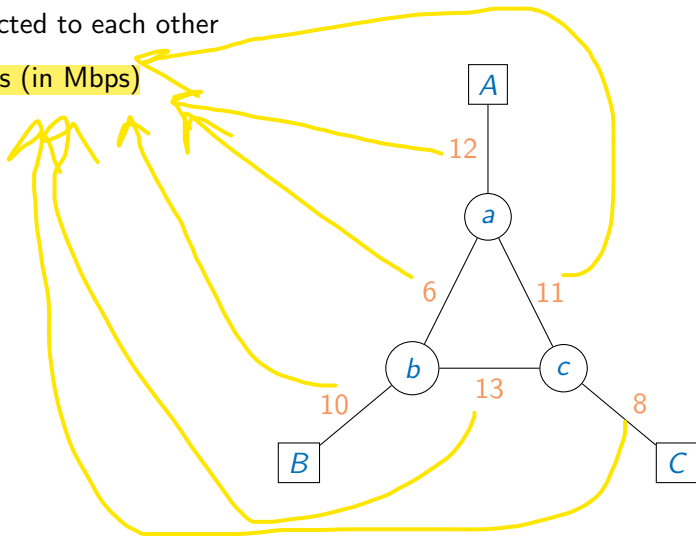
Network bandwidth

- 3 users, A , B , C to be connected to each other



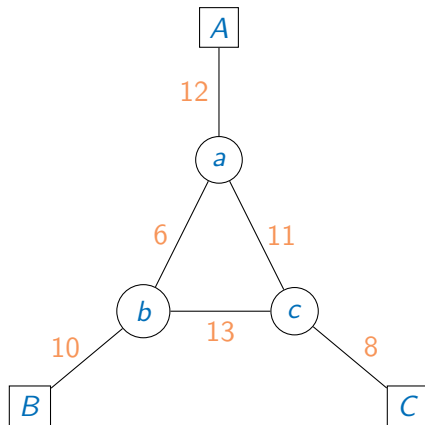
Network bandwidth

- 3 users, A , B , C to be connected to each other
- Link have capacity constraints (in Mbps)



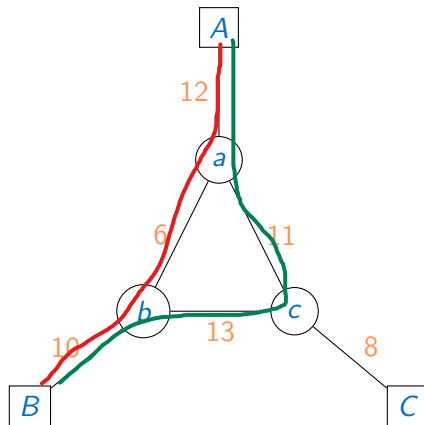
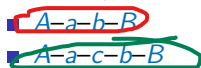
Network bandwidth

- 3 users, A , B , C to be connected to each other
- Link have capacity constraints (in Mbps)
- Each connection $A-B$, $B-C$, $A-C$ should have at least 2 Mbps of bandwidth



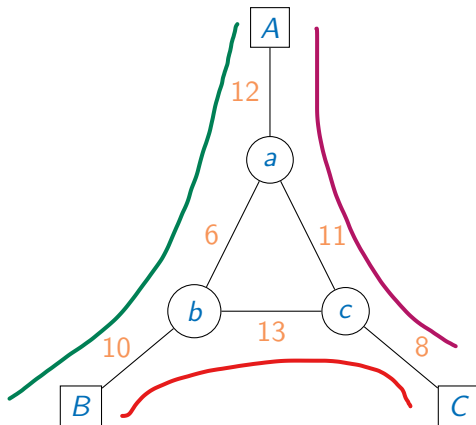
Network bandwidth

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- Direct and/or indirect connections allowed:



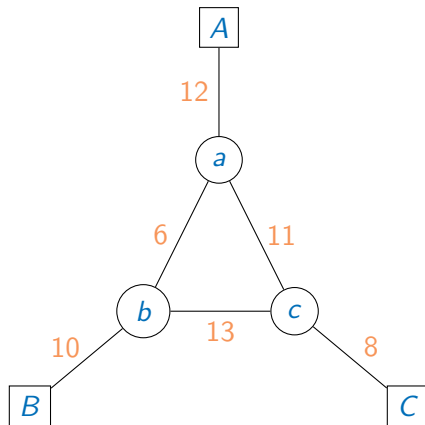
Network bandwidth

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- Link have capacity constraints (in Mbps)
- Each connection $A-B$, $B-C$, $A-C$ should have at least 2 Mbps of bandwidth
- Direct and/or indirect connections allowed:
 - $A-a-b-B$
 - $A-a-c-b-B$
- Each connection earns revenue, per Mbps
 - $A-B$, Rs 300/Mbps ✓
 - $B-C$, Rs 200/Mbps ✓
 - $A-C$, Rs 400/Mbps ✓



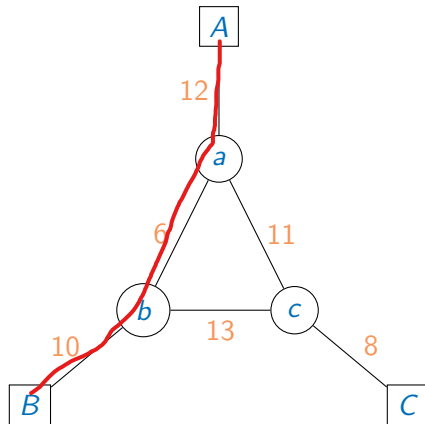
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 - $A-a-b-B$
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- Each connection earns revenue, per Mbps
 - $A-B$, Rs 300/Mbps
 - $B-C$, Rs 200/Mbps
 - $A-C$, Rs 400/Mbps
- Allocate bandwidth to maximize revenue



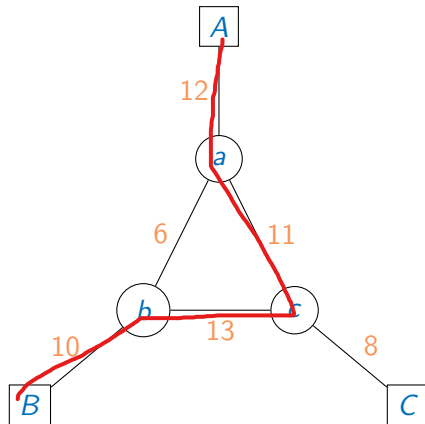
Linear program

- x_{AB} – bandwidth via short connection $A-a-b-B$,



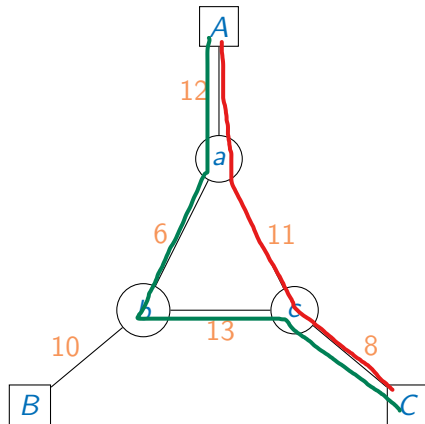
Linear program

- x_{AB} – bandwidth via short connection
 $A-a-b-B$,
- y_{AB} – bandwidth via long connection
 $A-a-c-b-B$



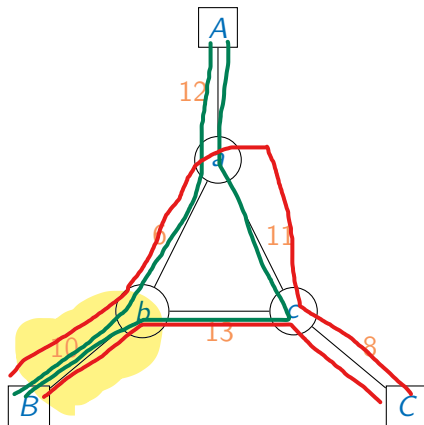
Linear program

- x_{AB} – bandwidth via short connection
 $A-a-b-B$,
- y_{AB} – bandwidth via long connection
 $A-a-c-b-B$
- Likewise, x_{AC} , y_{AC} , x_{BC} , y_{BC}



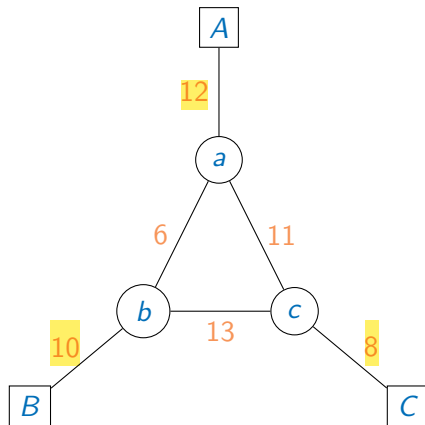
Linear program

- x_{AB} – bandwidth via short connection $A-a-b-B$,
- y_{AB} – bandwidth via long connection $A-a-c-b-B$
- Likewise, x_{AC} , y_{AC} , x_{BC} , y_{BC}
- x_{AB} , y_{AB} both flow via edge $b-B$, as do x_{BC} , y_{BC}
 - $x_{AB} + y_{AB} + x_{BC} + y_{BC} \leq 10$



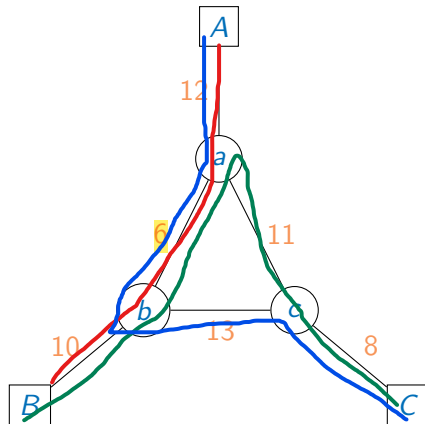
Linear program

- x_{AB} – bandwidth via short connection $A-a-b-B$,
- y_{AB} – bandwidth via long connection $A-a-c-b-B$
- Likewise, x_{AC} , y_{AC} , x_{BC} , y_{BC}
- x_{AB} , y_{AB} both flow via edge $b-B$, as do x_{BC} , y_{BC}
 - $x_{AB} + y_{AB} + x_{BC} + y_{BC} \leq 10$
- Likewise
 - $x_{AB} + y_{AB} + x_{AC} + y_{AC} \leq 12$
 - $x_{AC} + y_{AC} + x_{BC} + y_{BC} \leq 8$



Linear program

- x_{AB} , y_{AC} , y_{BC} all flow via edge $a-b$
 - $x_{AB} + y_{AC} + y_{BC} \leq 6$



Linear program

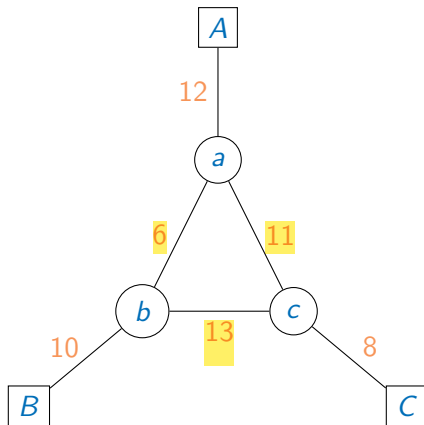
- x_{AB} , y_{AC} , y_{BC} all flow via edge $a-b$

- $x_{AB} + y_{AC} + y_{BC} \leq 6$

- Likewise

- $y_{AB} + x_{BC} + y_{AC} \leq 13$

- $y_{AB} + y_{BC} + x_{AC} \leq 11$



Linear program

- x_{AB} , y_{AC} , y_{BC} all flow via edge $a-b$

- $x_{AB} + y_{AC} + y_{BC} \leq 6$

- Likewise

- $y_{AB} + x_{BC} + y_{AC} \leq 13$

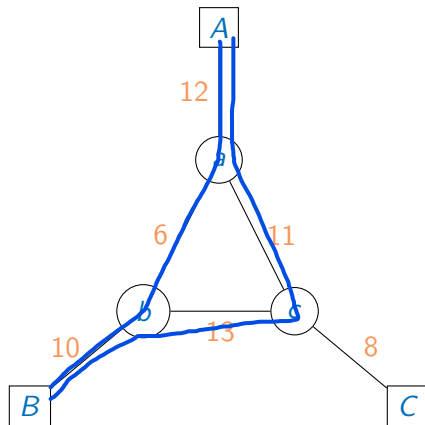
- $y_{AB} + y_{BC} + x_{AC} \leq 11$

- Pairwise bandwidth at least 2 Mbps

- $x_{AB} + y_{AB} \geq 2$

- $x_{BC} + y_{BC} \geq 2$

- $x_{AC} + y_{AC} \geq 2$



Linear program

- x_{AB}, y_{AC}, y_{BC} all flow via edge $a-b$

- $x_{AB} + y_{AC} + y_{BC} \leq 6$

- Likewise

- $y_{AB} + x_{BC} + y_{AC} \leq 13$

- $y_{AB} + y_{BC} + x_{AC} \leq 11$

- Pairwise bandwidth at least 2 Mbps

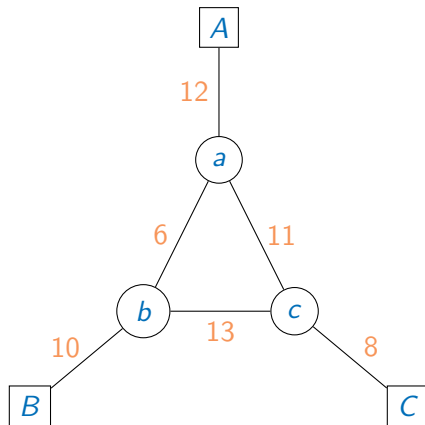
- $x_{AB} + y_{AB} \geq 2$

- $x_{BC} + y_{BC} \geq 2$

- $x_{AC} + y_{AC} \geq 2$

- Traffic on all routes is nonnegative

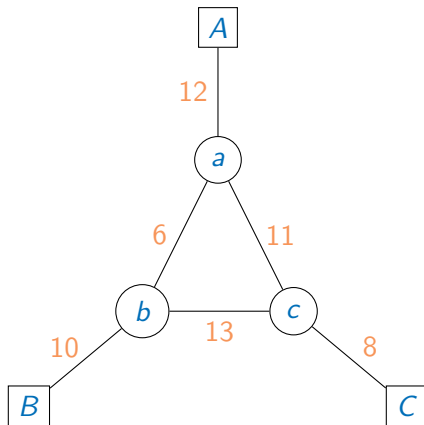
- $x_{AB}, y_{AB}, x_{AC}, y_{AC}, x_{BC}, y_{BC} \geq 0$



Objective

■ Revenue

- $A-B$, Rs 300/Mbps
- $B-C$, Rs 200/Mbps
- $A-C$, Rs 400/Mbps



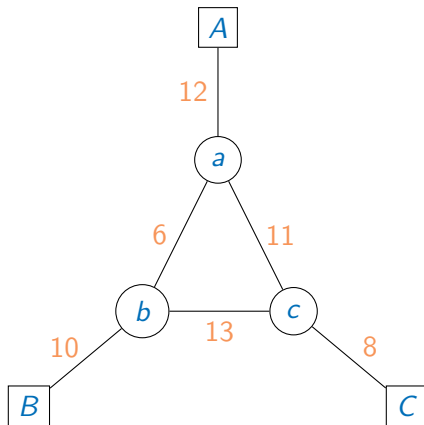
Objective

■ Revenue

- $A-B$, Rs 300/Mbps
- $B-C$, Rs 200/Mbps
- $A-C$, Rs 400/Mbps

■ Maximize

- $300(x_{AB} + y_{AB}) +$
 $200(x_{BC} + y_{BC})$
 $400(x_{AC} + y_{AC}) +$



Solution

■ Simplex yields

■ $x_{AB} = 0, y_{AB} = 7$

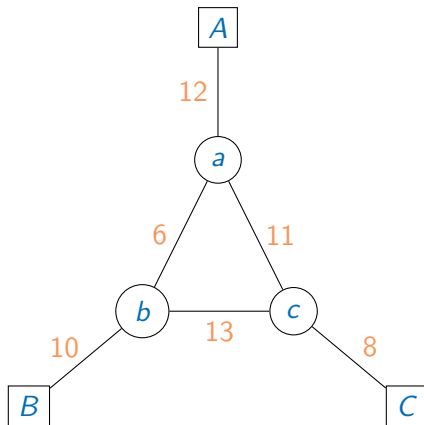
7 A-B

$x_{BC} = 1.5, y_{BC} = 1.5$

3 B-C

$x_{AC} = 0.5, y_{AC} = 4.5$

5 A-C



Solution

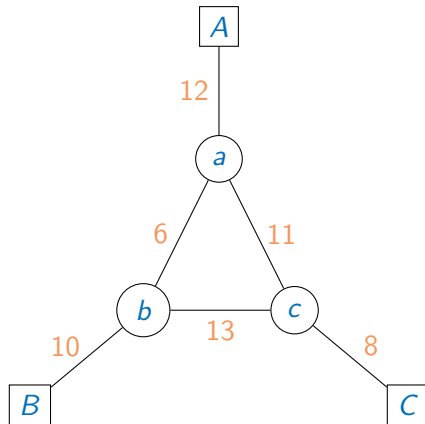
- Simplex yields

- $x_{AB} = 0, y_{AB} = 7$

- $x_{BC} = 1.5, y_{BC} = 1.5$

- $x_{AC} = 0.5, y_{AC} = 4.5$

- Fractional solutions are OK



Solution

- Simplex yields

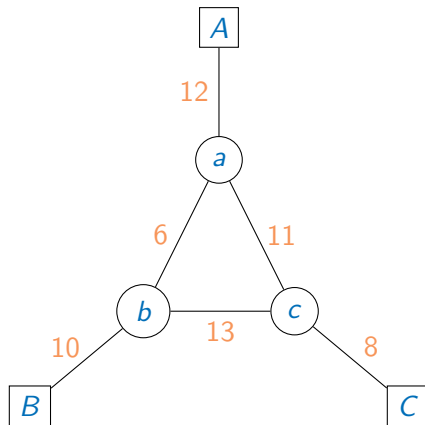
- $x_{AB} = 0, y_{AB} = 7$

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- Fractional solutions are OK

- All edges full capacity except $a-c$



Solution

- Simplex yields

- $x_{AB} = 0, y_{AB} = 7$

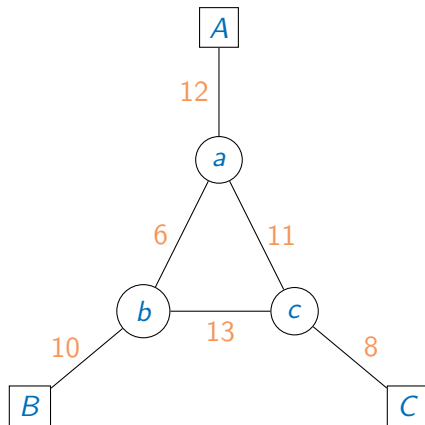
- $x_{BC} = 1.5, y_{BC} = 1.5$

- $x_{AC} = 0.5, y_{AC} = 4.5$

- Fractional solutions are OK

- All edges full capacity except $a-c$

Note



Solution

- Simplex yields

- $x_{AB} = 0, y_{AB} = 7$

- $x_{BC} = 1.5, y_{BC} = 1.5$

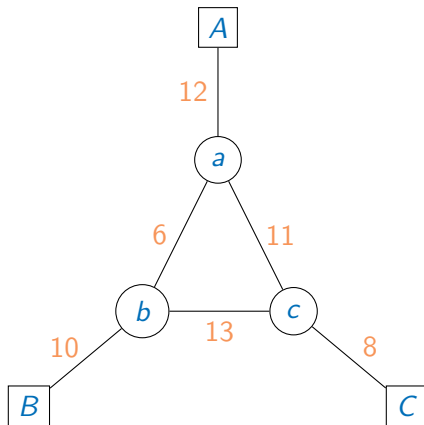
- $x_{AC} = 0.5, y_{AC} = 4.5$

- Fractional solutions are OK

- All edges full capacity except $a-c$

Note

- Modelling strategy does not scale well



Solution

- Simplex yields

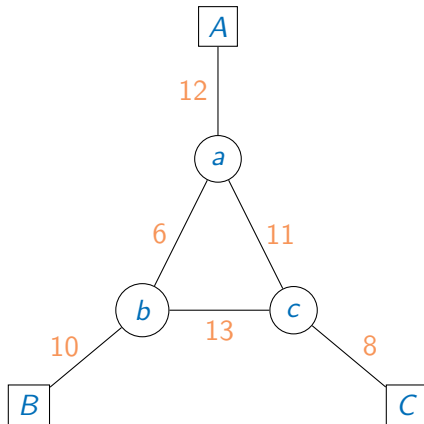
- $x_{AB} = 0, y_{AB} = 7$
 $x_{BC} = 1.5, y_{BC} = 1.5$
 $x_{AC} = 0.5, y_{AC} = 4.5$

- Fractional solutions are OK

- All edges full capacity except $a-c$

Note

- Modelling strategy does not scale well
- One variable per path — number of paths is exponential, in general



Solution

- Simplex yields

- $x_{AB} = 0, y_{AB} = 7$

- $x_{BC} = 1.5, y_{BC} = 1.5$

- $x_{AC} = 0.5, y_{AC} = 4.5$

- Fractional solutions are OK

- All edges full capacity except $a-c$

Note

- Modelling strategy does not scale well
- One variable per path — number of paths is exponential, in general
- Will look at a better approach to analyze such network flows

