Theoretical Analysis for Dynamic Service Placement Algorithm

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1 Theoretical Analysis

This section we will prove Theorem 2.

1.1 Introduction of the problem P_3

We define problem P_3 as:

$$P_{3}: \min_{\forall i, \mathbf{I}^{i}(\mathbf{t}), \alpha_{i}(t)} \lim_{T \to \infty} \frac{1}{T} \sum_{t=1}^{T} \sum_{i=1}^{N} \mathbb{E}(G(\mathbf{I}^{i}(t)))$$
s.t. (1), (9), (13) (1)
$$\lim_{T \to \infty} \frac{1}{T} \sum_{t=0}^{T-1} \mathbb{E}[\xi_{i}(t) - \alpha_{i}(t)] = 0$$

where $\xi_i(t) \triangleq \epsilon_i^l + \sum_{k=1}^{B_i} \epsilon_{i,k}^{tx}(t)$, we can find that P_3 is a relaxed version of P_1 , Then $P_3^* \leq P_1^*$, where P^* is the optimal objective functions of P.

1.2 Optimal $(\mathbf{A}(t), \mathbf{E}^h(t))$ -only policy

Lemma 1 For an arbitrary $\delta > 0$, there exists a stationary and randomized policy π^* for P_3 , which satisfies

$$\mathbb{E}\left[\sum_{i}^{N} G^{*}(I^{i}(t))\right] \leq P_{3}^{*} + \delta,$$

$$|\mathbb{E}\left[\xi_{i}^{*}(t) - \alpha_{i}^{*}(t)\right]| \leq \delta,$$

$$\mathbb{E}\left[E(t)\right] \leq E_{avg} + \delta$$
(2)

Proof 1.1 The proof can be obtained by Theorem 4.5 in [1].

1.3 The specific proof

By utilizing Lemma 1 and Theorem 4.8 in [1], it is easy to obtain that

$$\lim_{T \to \infty} \frac{1}{T} \sum_{t=0}^{T-1} \sum_{i=1}^{N} \mathbb{E}[G(\mathbf{I}^{i}(t))] \le P_{3}^{*} + \frac{C}{V}$$

$$\lim_{T \to \infty} \frac{1}{T} \sum_{t=0}^{T-1} (\mathbb{E}[Q(t)]) \le \frac{VP_{3}^{*} + C}{\epsilon}$$
(3)

Considering $P_3^* \leq P_1^*$, it can obtain that

$$\lim_{T \to \infty} \frac{1}{T} \sum_{t=0}^{T-1} \sum_{i=1}^{N} \mathbb{E}[G(\mathbf{I}^{i}(t))] \le P_{1}^{*} + \frac{C}{V}$$
(4)

Then Theorem 2 in our paper could be proved.

References

[1] Neely and J. Michael, "Stochastic network optimization with application to communication and queueing systems," *Synthesis Lectures on Communication Networks*, vol. 3, no. 1, p. 211, 2010.