VirtuCast: Multicast and Aggregation with In-Network Processing OPODIS 2013

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Our Work in a Nutshell

Virtualization on the rise: SDN + NFV

- How to compute virtual aggregation / multicasting trees?
- Where to place in-network processing functionality?

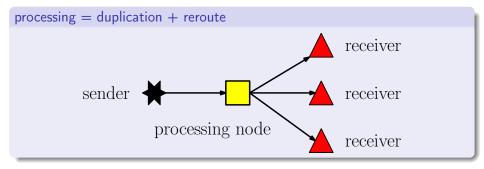
Our Answer

- New Model: Constrained Virtual Steiner Arborescence Problem
- New Algorithm: VirtuCast

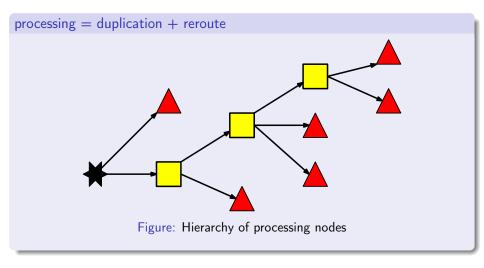
Objective: Jointly minimize ...

- bandwidth
- number of processing nodes

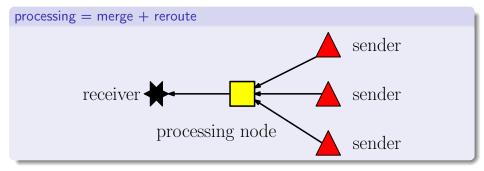
Communication Schemes: Multicast



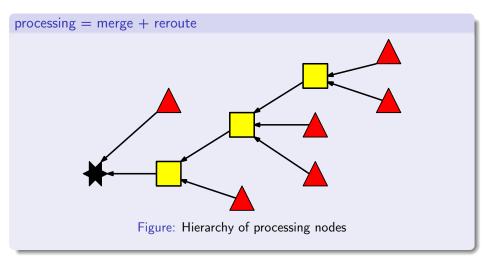
Communication Schemes: Multicast



Communication Schemes: Aggregation



Communication Schemes: Aggregation



Introductory Example

Aggregation scenario

grid graph with 14 senders and one receiver

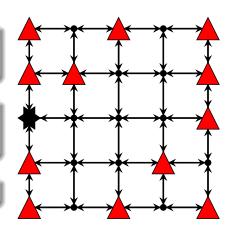
Virtualized links

Flow can be routed along arbitrary paths



receiver 🛕 sender





Without in-network processing: Unicast

Solution Method

minimal cost flow

Solution uses

- 43 edges
- 0 processing nodes



receiver



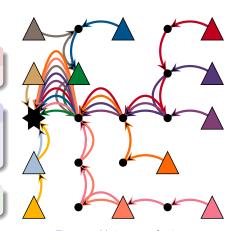


Figure: Unicast solution

With in-network processing at all nodes

Solution Method

Steiner arborescence

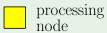
Solution uses

- 16 edges
- 9 processing nodes





sender





sender with processing

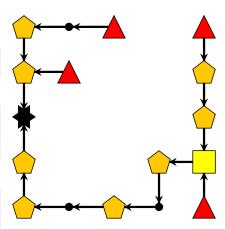
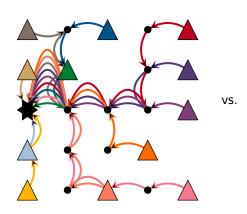
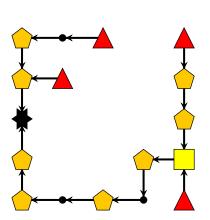


Figure: Aggregation tree

How to Trade-off?





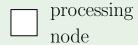
Our Solution: CVSAP & VirtuCast

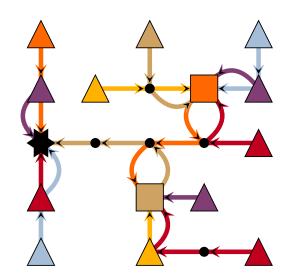
Solution uses

- 26 edges
- 2 processing nodes









Our Solution: CVSAP & VirtuCast

Solution uses

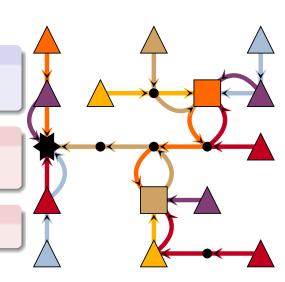
- 26 edges
- 2 processing nodes

New Model

Constrained Virtual Steiner Arboresence Problem (CVSAP)

New Solution Method

VirtuCast algorithm



Definition of the

Constrained Virtual Steiner Arborescence Problem

Multicast \triangleq Aggregation

Multicasting scenario can be reduced onto the aggregation scenario

We only consider the aggregation scenario.

Input to the Constained Virtual Steiner Arborescence Problem

Graph

- Directed Graph $G = (V_G, E_G)$
- Root $r \in V_G$, i.e. single receiver
- Terminals $T \subset V_G$, i.e. sender
- Steiner sites $S \subset V_G$, i.e. potential processing locations

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Important

No processing functionality can be placed on non-Steiner nodes.

Input to the Constained Virtual Steiner Arborescence Problem

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Important

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Costs

- for edges
- for opening Steiner sites

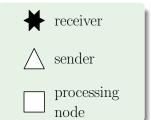
Capacities

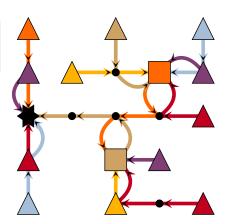
- for edges
- for Steiner sites & the root

CVSAP Solution

Virtual Links

sender & processing nodes are connected via paths





Solution Structure

Virtual Arborescence

- directed tree towards root r
- terminals are leaves
- non Steiner sites are forbidden
- if a Steiner site is included, processing functionality is placed
- edges represent paths in underlying network

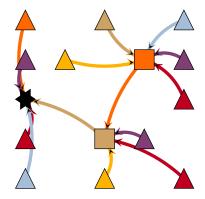


Figure: Virtual Arborescence

Constrained Virtual Steiner Arborescence Problem

Definition

Find a Virtual Arborescence such that

Degree constraints

ullet degrees of root r and Steiner sites are bounded by u_r and u_S

Reasoning

- aggregation nodes are not able to handle arbitrary many incoming flows
- multicasting nodes are not able to duplicate an incoming stream arbitrarily many times

Constrained Virtual Steiner Arborescence Problem

Definition

Find a Virtual Arborescence such that

Degree constraints

Edge capacities

• edge capacities in the underlying network are not violated

Constrained Virtual Steiner Arborescence Problem

Definition

Find a Virtual Arborescence such that

- Degree constraints
- Edge capacities

minimizing

sum of edge costs + sum of installation costs

Applications

Applications

	Network	Application	Technology, e.g.
multicast	ISP	service replication / cache placement [8, 9]	middleboxes / NFV + SDN
	backbone	optical multicast [5]	ROADM ¹ + SDH
	all	application-level multicast [12]	different
aggregation	sensor network	value & message aggregation [4, 6]	source routing
	ISP	network analytics: Gigascope [3]	middleboxes / NFV + SDN
	data center	big data / map-reduce: Cam-doop [2]	SDN

¹reconfigurable optical add/drop multiplexer

Gigascope [3]

Problem

- Network monitoring and analysis of large communication networks
- 500 GB data / day in 2003

Idea

- Develop structured query language (similar to SQL) for analysis
- Move analysis close to source to reduce traffic
- Implemented and used at AT&T (2003)

Modeled via aggregation CVSAP

- single receiver instantiates query
- processing nodes can perform e.g. join operations, reducing output

Camdoop [2]

Problem

- Optimize data-center for MapReduce (running on the whole system)
- At Facebook: in 82% of cases output has only 5.4% size of input

Idea

- Use direct-interconnect 3D-torus network
- Devise disjoint set of paths for shuffle operations
- Aggregate values (if possible) at each node to reduce traffic

Modeled via aggregation CVSAP

- processing nodes can perform aggregation of data
- receiver(s) run final reduce operation and store result

Solution Approach

Overview of Solution Approach

CVSAP

- novel problem
- inapproximable (if $P \neq NP$)

Goal: exact algorithm

- solves CVSAP to optimality
- non-polynomial runtime

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Motivation for exact algorithms

- application dependent: allows trading-off runtime with solution quality,
 e.g. when designing new networks
- baseline for heuristics

Overview of Solution Approach

CVSAP

- novel problem
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Solution Approach: Integer Programming (IP)

• lower bounds are computed on-the-fly

Our Algorithms for CVSAP

Developed two different IP formulations

Multi-Commodity Flow based

- bad lower bounds
- cannot be used on large instances

Single-Commodity Flow based

- good lower bounds
 - can be used to solve large instances
- VirtuCast

Single- vs. Multi-Commodity Flows

Single-Commodity Flow Formulation

- computes aggregated flow on edges independently of the origin
- does not represent virtual arborescence

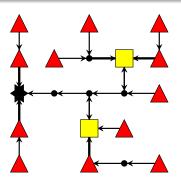


Figure: Single-commodity

Single- vs. Multi-Commodity Flows

Example: 6000 edges and 200 Steiner sites

- Single-commodity: 6000 integer variables
- Multi-commodity: 1,200,000 binary variables

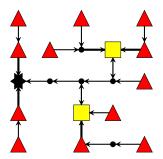


Figure: Single-commodity

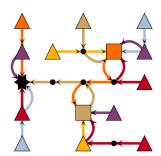


Figure: Multi-commodity



VirtuCast Algorithm

Outline of VirtuCast

- Solve single-commodity flow IP formulation.
- 2 Decompose IP solution into Virtual Arborescence.

How to decompose?

(a) IP solution

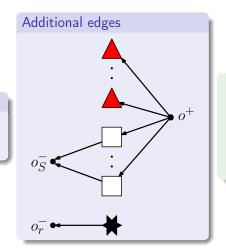
(b) Virtual Arborescence

IP Formulation

Extended Graph

Additional nodes

- source o⁺
- sinks o_r^- and o_s^-













Variables

$$\forall s \in S. \quad x_s \in \{0,1\}$$

$$\forall \ e \in E_{\mathsf{ext}}. \qquad f_e \in \mathbb{Z}_{\geq 0}$$

- single-commodity flow on extended graph
- 2 capacity constraints
- 3 connectivity inequalities

Variables

$$\forall s \in S.$$
 $x_s \in \{0, 1\}$
 $\forall e \in E_{\text{ext}}.$ $f_e \in \mathbb{Z}_{>0}$

- single-commodity flow on extended graph
 - terminals receive one unit of flow
 - activated Steiner sites receive one unit of flow
 - flow preservation on all original nodes
- 2 capacity constraints
- 3 connectivity inequalities

Variables

$$\forall s \in S. \qquad x_s \in \{0,1\}$$

$$\forall \ e \in E_{ext}. \qquad f_e \, \in \mathbb{Z}_{\geq 0}$$

- single-commodity flow on extended graph
- 2 capacity constraints
 - enforce degree constraints
 - enforce that edge capacities hold
- connectivity inequalities

Variables

$$\forall s \in S. \quad x_s \in \{0,1\}$$

$$\forall \ e \in E_{\mathsf{ext}}. \qquad f_e \in \mathbb{Z}_{\geq 0}$$

- single-commodity flow on extended graph
- capacity constraints
- 3 connectivity inequalities

Connectivity Inequalities

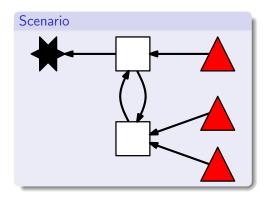
$$\forall W \subseteq V_G, s \in W \cap S \neq \emptyset. \ f(\delta^+_{E^*_{\mathsf{ext}}}(W)) \geq x_s$$

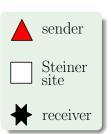
From each activated Steiner site, there exists a path towards o_r^- .

Exponentially many constraints, but . . .

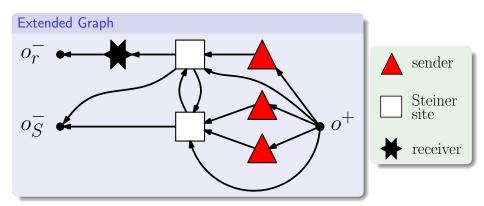
can be separated in polynomial time.

Example

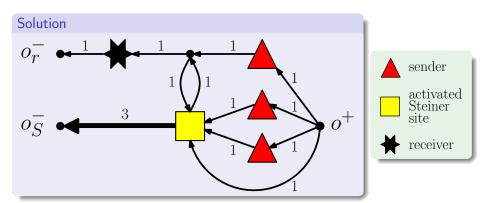




Example



Example



Decomposition Algorithm

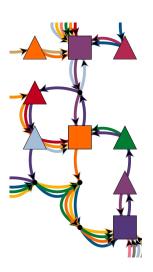
Decomposing flow is non-trivial.

Flow solution is

- not a tree and
- not a DAG [7].

Flow solution ...

- contains cycles and
- represents *arbitrary* hierarchies.



Outline of Decomposition Algorithm

Iterate

- select a terminal t
- 2 construct path P from t towards o_r^- or o_s^-
- 3 remove one unit of flow along P
- connect t to the second last node of P and remove t

After each iteration

Problem size reduced by one.

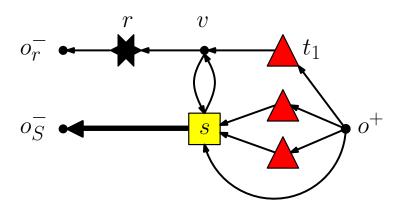
Outline of Decomposition Algorithm

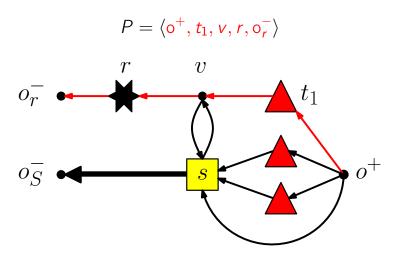
Reduced problem must be feasible

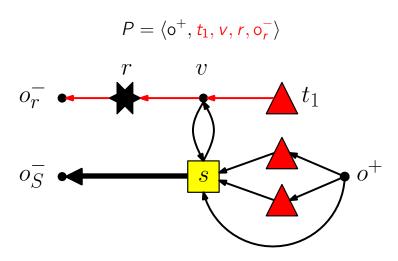
Removing flow must not invalidate any connectivity inequalities.

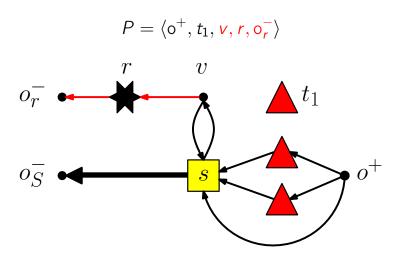
Principle: Repair & Redirect

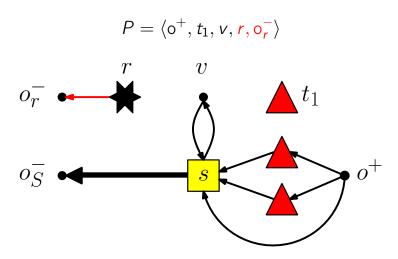
- decrease flow on path edge by edge
- if connectivity inequalities are violated repair increment flow on edge to remain feasible redirect choose another path from the current node



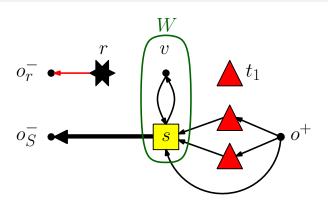








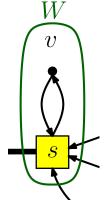
Redirecting Flow



Violation of Connectivity Inequality

$$f(\delta_{E_{\mathrm{ext}}^+}^+(W)) \ge x_s \qquad \forall \ W \subseteq V_G, s \in W \cap S \neq \emptyset$$

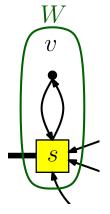
Redirecting Flow



Redirection towards o_S^- is possible!

There exists a path from v towards o_s^- in W.

Redirecting Flow

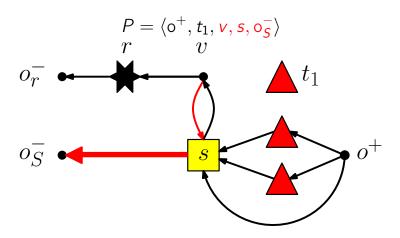


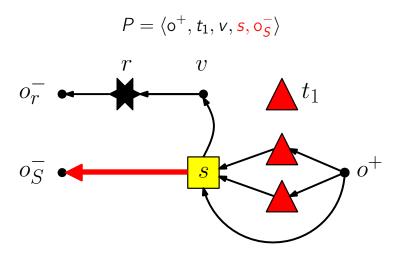
Redirection towards o_s is possible!

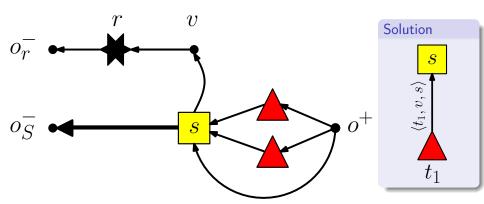
There exists a path from v towards o_s^- in W.

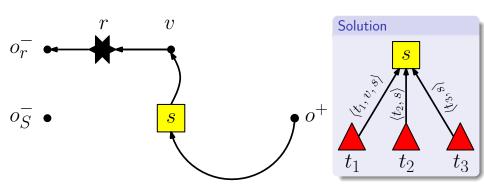
Reasoning

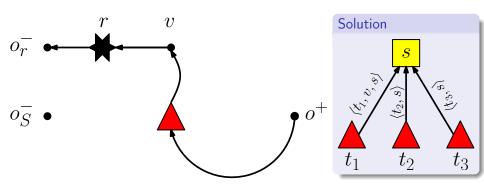
- Flow preservation holds within W.
- \circ s could reach \circ via v before the reduction of flow.
- v receives at least one unit of flow.
- Flow leaving v must eventually terminate at o_s .

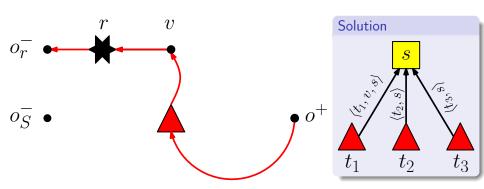


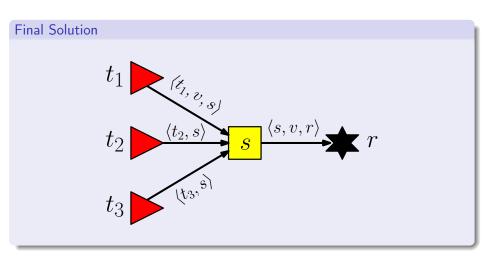












Runtime of Decomposition Algorithm

Theorem

Given an optimal solution, the Decompososition Algorithm computes a Virtual Arborescence in time $\mathcal{O}(|V_G|^2 \cdot |E_G| \cdot (|V_G| + |E_G|))$.

Proof of Correctness

Outline of Proof

Cost-preserving mapping

$$\hat{\mathcal{T}}_G \in \mathcal{F}_{\text{CVSAP}}$$
via Decomposition
algorithm
$$\hat{(x}, \hat{f}) \in \mathcal{F}_{\text{IP}}$$

Theorem

Algorithm VirtuCast solves CVSAP to optimality.



Overview over Implementation

- VirtuCast is implemented in C++ using SCIP [1].
- Separation of connectivity inequalities is implemented using the Edmonds-Karp algorithm.
- FlowDecoRound heuristic to generate primal solutions during the branch-and-bound process [11].

FlowDecoRound Heuristic

Outline

Goal

Develop a fast primal heuristic for generating solutions during the branch-and-bound process.

Important Note

The algorithm takes as input a fractional solution $(\hat{x}, \hat{f}) \in \mathcal{F}_{\mathsf{LP}}$.

Outline

- Select terminal randomly and connect it according to local flow decomposition
 - If node t is connected to an inactive Steiner site $s \in S$, place s into the set of terminals.
- Connect all unconnected terminals using shortest paths.
- Prune active Steiner nodes.

Phase 1

- Randomly choose a terminal t
 - (a) Compute flow decomposition from t to o_S^- , o_r^- with flow $f(o^+, t)$
 - (b) Prune infeasible paths
 - (c) Choose a path uniformly at random according to the flow value and connect *t* to the respective node.
 - (d) If t was connected to inactive Steiner site $s \in S$, place s into the set of terminals.
 - (e) Remove t from the set of terminals.

Phase 2

- Choose an unconnected terminal t randomly
 - Compute shortest path towards any of the activated Steiner nodes, while not introducing a cycle into the Virtual Arborescence.
 - Connect node according to found shortest path or abort if no path was found.

Phase 3

- 3 Iterate over active Steiner nodes $s \in S$ in decreasing order of its cost divided by the number of incoming connections.
 - Temporarily, disconnect all nodes connected to s and remove the outgoing connection of s.
 - Try to reconnect all unconnected nodes using shortest paths.
 - If a cheaper solution was found, accept it. Otherwise restore previous solution.

Computational Evaluation

Test Set I: $n \times n$ Grid Graphs

uniform costs

- uniform edge costs
- uniform installation costs

Sizes

n	nodes	edges	Steiner sites	terminals
16	256	960	51	64
20	400	1520	80	100

Test Set II: Synthetic ISP Topologies [10]

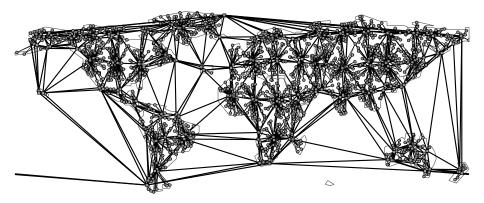


Figure: IGen topology with 1600 nodes

Test Set II: Synthetic ISP Topologies [10]

non-uniform costs

- metric edge costs
- uniformly distributed installation costs

Size

Name	nodes	edges	Steiner sites	terminals
IGen.1600	1600	6816	200	300
IGen.3200	3200	19410	400	600

Computational Setup

General

- 25 instances for each test set and each graph size.
- Terminate experiments after 2 hours of runtime.

Multi-commodity flow formulation

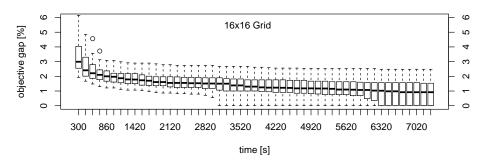
is solved with CPLEX

VirtuCast Performance

VirtuCast - Objective Gap: Grids

16×16

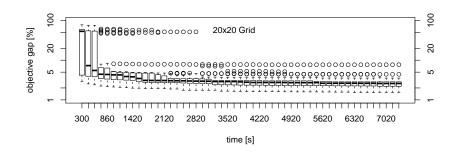
- After 30 minutes: median gap around 2 %
- After 120 minutes: median gap around 1 %



VirtuCast - Objective Gap: Grids

20×20

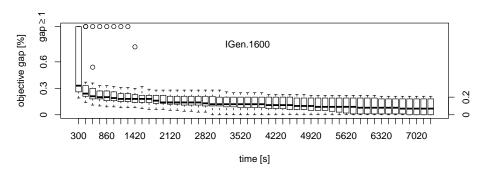
- After 30 minutes: median gap around 4 %
- After 120 minutes: median gap around 3 %



VirtuCast - Objective Gap: IGen

IGen.1600

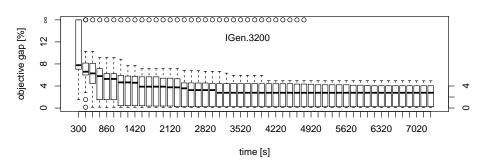
- After 30 minutes: gap below 0.3 %
- After 120 minutes: median gap below 0.1 %



VirtuCast - Objective Gap: IGen

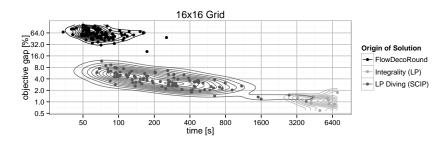
IGen.3200

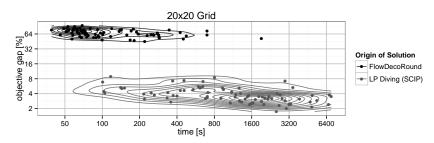
- After 30 minutes: median gap around 4 %
- After 120 minutes: median gap around 3 %



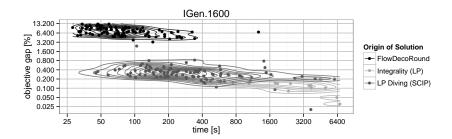
Performance of FlowDecoRound

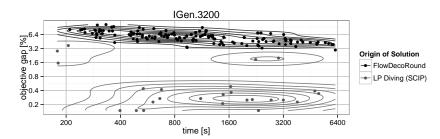
Performance of FlowDecoRound: Grids





Performance of FlowDecoRound: IGen





Comparison with MCF

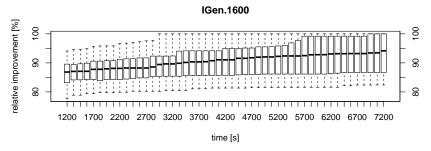
Computational Results of MCF

IGen.3200

Cannot be solved (efficiently) using MCF formulation: more than 6,000,000 variables

IGen.1600: Strength of MCF formulation

VirtuCast's lower bound improves upon MCF's lower bound by around 90% w.r.t to the best known solution.





Related Work

Molnar: Constrained Spanning Tree Problems [7]

Shows that optimal solution is a 'spanning hierarchy' and not a DAG.

Oliveira et. al: Flow Streaming Cache Placement Problem [9]

- Consider a weaker variant of multicasting CVSAP without bandwidth
- Give weak approximation algorithm

Shi: Scalability in Overlay Multicasting [12]

• Provided heuristic and showed improvement in scalability.

Future Work

Model Extensions

- Generalize CVSAP for multiple concurrent multicast / aggregation sessions.
- Try to incorporate service-chaining (EU project UNIFY).

Heuristics for CVSAP

- Currently testing different approaches.
- Algorithmically challenging problem.

Conclusion

Motivation

- Network virtualization enables virtual multicasting / aggregation trees.
- NFV enables placement of processing functionality.
- Goals: Improve scalability or reduce costs.

Summary

- Concise graph theoretic definition of CVSAP.
- Algorithm to solve CVSAP: VirtuCast.
- Computational Evaluation:
 - Feasible to solve realistically sized instances using VirtuCast.
 - Significant Improvement over naive multi-commodity flow IP.

Discussion

Restriction of single-commodity flow model: no path semantics

- iterative aggregation of flows
- no control over path length / latency

Advantages

- yields good solutions quickly
- models multicast scenarios accurately
- aggregation compression is limited (at each node)

Applications to BigFoot?

- Can CVSAP be used to model workloads in private clouds?
- If not, which model extensions are necessary?

Thanks for your attention.

Project homepage

www.net.t-labs.tu-berlin.de/~stefan/cvsap.html

OPODIS '13

link.springer.com/chapter/10.1007/978-3-319-03850-6_16

Technical Report

arxiv.org/abs/1310.0346





IPDPS Paper 2014

It's About Time: On Optimal Virtual Network Embeddings under Temporal Flexibilities

- Joint work with Stefan Schmid und Anja Feldmann
- Algorithms for embedding & scheduling virtual networks under temporal flexibilities

Outline

Temporal Virtual Network Embedding Problem

- Requests consisting of node allocations and link allocations need to be embedded over time
- Temporal specification allows for flexibility in scheduling requests

Task

Find embedding of requests and a schedule to ...

- maximize number of embedded requests
- minimize makespan
-

Contribution

Continuous-Time

- Requests may be scheduled at (real valued) times
- Avoids discretization (errors)
- Uses fewer variables

IP formulations

- Δ: represents state changes only (bad idea)
- Σ: represent state changes explicitly (better idea)
- $c\Sigma$: Σ -model using symmetry & state-space reductions (best idea)

Greedy Heuristic

• based on $c\Sigma$ -model

Computational Evaluation: One-day workload

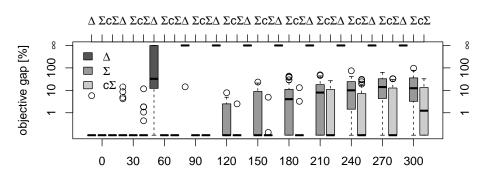
Scenario

- consider scenarios with 20 requests over time
- poisson inter-arrival time
- weibull duration (heavy tailed)
- node-mappings are fixed
- link-mappings are not fixed
- 30, 60, 90, 120, ..., 300 minutes of flexibility

Task

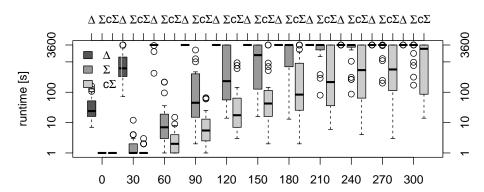
- Decide which requests to embed &
- when to embed &
- how to route flow.

Objective Gap

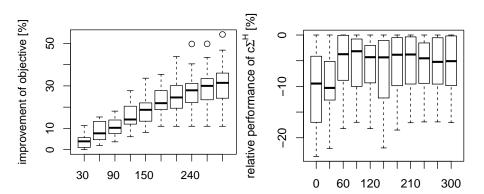


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Runtime



Benefit of Flexibility & Performance of Heuristic



Discussion & Future Work

Future Work

- Incorporate flexible duration of requests
- Develop heuristics for other objectives as well
- Evaluate our approach in conjunction with embedding heuristics

Applications to BigFoot?

- Scheduling and routing of (time insensitive) background data transfers?
- Plan bandwidth intense jobs like VM migration ahead?
- . . .

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