Multi-Level Aggregation with Delays and Stochastic Arrivals

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Keywords: online algorithms, multi-level aggregation, online network design, Poisson arrivals

Motivation

Imagine a factory that needs to **schedule product deliveries** (services) to keep the cooperating shops running. Once a product is in **shortage** for a shop owner (agent), they inform the factory for **replenishment** (send a request). Each time the factory **schedules a service** to deliver some products, a truck has to travel from the factory to the locations of chosen agents. This incurs a cost proportional to the total travelling distance (we call it the service cost). Thus, to save on the delivery costs, it is beneficial to accumulate the replenishment requests from many stores and then deliver the ordered products altogether in one service. However, this **accumulated delay** in delivering the products may cause some agents unsatisfied. Typically, we measure this factor by looking at the time gap between ordering and delivering each requested product (and call it the delay cost of this request).

Single-edge case

- \blacktriangleright T has only **one edge** (u, γ) of weight w
- denote the arrival rate of u by $\lambda \rightarrow$ and consider **two strategies**
- **instant strategy**: serve each request as soon as it arrives
- efficient when the requests are **not so frequent** $\rightarrow w \leq 1/\lambda$
- **periodic strategy**: group several requests arriving within a selected **period** *p* and **serve them together**
- **Goal:** plan the delivery schedule in an online manner such that the total service cost and the total delay cost are minimized



Problem statement

- Multi-Level Aggregation (MLA) with Delays [2]
- **•** edge-weighted tree T rooted at γ

- efficient when requests are frequent enough $\rightarrow w > 1/\lambda$
- ▶ we choose the period such that **the expected delay** cost generated by all the requests arriving within [0, p] equals w, i.e., $p = \sqrt{2w/\lambda}$

Extending to more complex trees

- \blacktriangleright instant strategy \rightarrow trees for which the average node-root distance, weighted by the arrival rates, is smaller than the expected waiting time between two consecutive requests arrivals
- ▶ periodic strategy → trees for which each edge satisfies the singleedge case condition; here, we use an edge-saturation-based process to assign each node its period



- \blacktriangleright V represents the set of T's nodes, n := |V|
- sequence σ of m requests arriving online
- ▶ request r: location $\ell(r) \in V$, arrival time $t(r) \in \mathbb{R}^+$
- \blacktriangleright service s issued at time t to serve a set R of requests incurs the **delay cost** of $\sum_{r \in R} (t - t(r))$ and the **service cost** being the weight of the minimum spanning tree containing all locations $\ell(r)$ for $r \in R$
- **Target: minimize the total cost** produced by the online algorithm for serving all the arriving requests

Previous results

- ▶ in adversarial model $\rightarrow O(d^2)$ -competitive [1]
- ▶ any algorithm in this model $\rightarrow \Omega(2 + \phi)$ -competitive [3]
- ► offline problem is NP-hard, 2-approximation exists

Beyond worst-case

Assumption: the **waiting time** between any two consecutive requests arriving at any node *u* follows an exponential distribution $\text{Exp}(\lambda_u)$ with parameter $\lambda_u \geq 0$



General trees

- ► some of the nodes located **close to the root** should be served using **instant** strategy
- ▶ for the remaining ones, we need to **transform the tree** they form into a corresponding **heavy tree** and assign periods accordingly



- ▶ the factory needs to **minimize the expected cost** it produces when dealing with a random input sequence of requests arriving over some time horizon τ for large τ
- ► to evaluate the performance of any algorithm A on stochastic input, we use the **ratio-of-expectations** \rightarrow the ratio of the expected costs of A and the optimal offline solution (OPT)

Our main result

Theorem. For MLA with delays in the Poisson arrival model, there exists an algorithm with a **constant** ratio-of-expectations.

Bibliography

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