

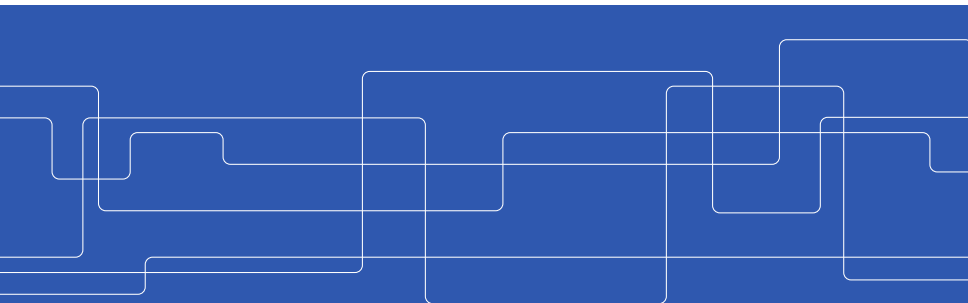


Statistical Guarantee Optimization for Aol in Single-Hop and Two-Hop FCFS Systems with Periodic Arrivals

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Relevance of Freshness in WNCS

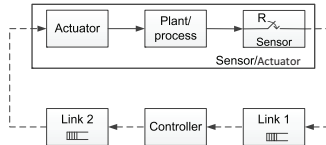


Figure: Wireless Networked Control System (WNCS)

- ▶ WNCS need to support time-critical closed-loop app.
 - ▶ Example: automation, augmented reality, power grid etc.

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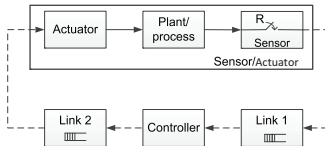


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- ▶ WNCS need to support time-critical closed-loop app.
 - ▶ Example: automation, augmented reality, power grid etc.
- ▶ Untimely actuations: random delays in wireless links

Age of Information (Aol): Freshness Metric

Definition [Kaul,2011]: Time elapsed since the most recently generated packet that is received;

- ▶ $\Delta(t) = t -$ **generation time of freshest packet**

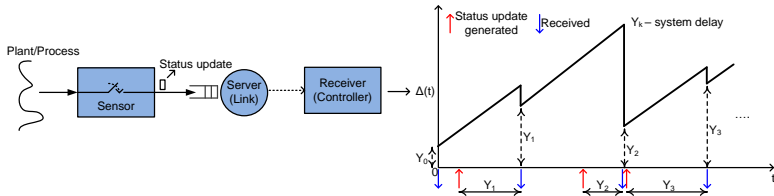


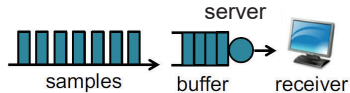
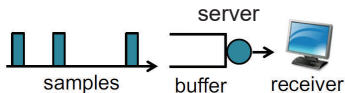
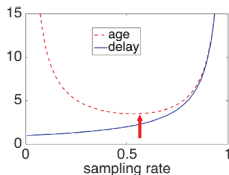
Figure: Example evolution of Aol at the receiver (Controller).

- ▶ Aol = Delay, when a packet is received
- ▶ Lower Aol implies fresh samples

Aol vs Delay

In FCFS queues, as sampling rate increases [Kaul et. al.'12]:

- Aol first **decreases** and then **increases**
- Delay **increases**



Problem Statement

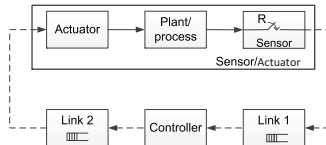


Figure: Wireless Networked Control System.

- ▶ Assume control algorithm processing delay is negligible

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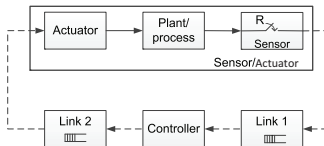


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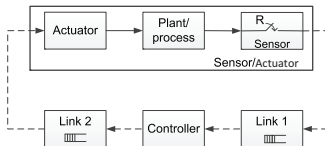


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- ▶ Assume control algorithm processing delay is negligible
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- ▶ **QoS requirement:** End-to-end Aol at the actuator cannot exceed *age limit* d
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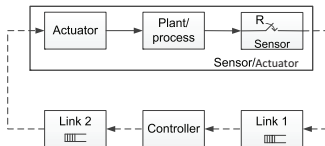


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Compute R that minimizes Aol violation probability

Queuing Analysis

- ▶ M/M/1, M/D/1, and D/M/1 FCFS - [Kaul12]
- ▶ LCFS - [Kaul12],[Najm16]
- ▶ No queue, unit capacity queue [Costa16], [Soysal18]
- ▶ ...

Optimization

- ▶ Average Aol -
[Yates15,Huang16,Talak'18,Soysal'19,Bacinoglu'19,Talak'19]
- ▶ Optimal sampling instants, single hop - [Sun et. al.17,Champati'20]
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Our work: periodic arrivals, FCFS, tandem queuing, Aol violation probability minimization

System Model and Objective

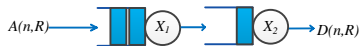


Figure: Two-hop network model.

- ▶ n - packet index, $k \in \{1, 2\}$ - node index
- ▶ Service time for packet n at node k - X_k^n (i.i.d.)
 - ▶ Heterogeneous and generally distributed
 - ▶ Mean service rate μ_k , and $\mu = \min\{\mu_1, \mu_2\}$
- ▶ Packets are served using FCFS

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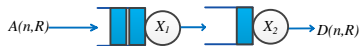


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Given $d \geq 0$, minimize the Aol violation probability.

$$\mathcal{P} : \min_R \lim_{t \rightarrow \infty} \mathbb{P}(\Delta(t, R) > d).$$



Rest of the Talk

- ▶ We characterize AoI violation probability
 - ▶ In the feasibility rate region $\{\Delta(t, R) > d\} \equiv \{D(\hat{n}_R) > t\}$



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 - ▶ Use union bound - Upper Bound Minimization Problem (UBMP)



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 - ▶ Use union bound - Upper Bound Minimization Problem (UBMP)
- ▶ UBMP is computationally intensive
 - ▶ α -relaxed upper bound - α -UBMP sol.
 - ▶ Chernoff upper bound - Chernoff-UBMP sol.



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 - ▶ α -relaxed upper bound - α -UBMP sol.
 - ▶ Chernoff upper bound - Chernoff-UBMP sol.
- ▶ Numerical evaluation: different service-time distributions
 - ▶ Properties of the upper bounds
 - ▶ Compare performance of Chernoff-UBMP and α -relaxed UBMP solutions with optimal rate solutions (simulated)

Characterizing Aol Distribution

Theorem

Aol violation probability for a single-source single-receiver system under FCFS network is characterized as follows:

1. *If $R \geq \frac{1}{d}$, $\lim_{t \rightarrow \infty} \mathbb{P}\{\Delta(t, R) > d\} = \lim_{t \rightarrow \infty} \mathbb{P}\{D(\hat{n}_R) > t\}$*
2. *Else if $R < \frac{1}{d}$, then*

$$\limsup_{t \rightarrow \infty} \mathbb{P}\{\Delta(t, R) > d\} = 1,$$

$$\liminf_{t \rightarrow \infty} \mathbb{P}\{\Delta(t, R) > d\} = \lim_{t \rightarrow \infty} \mathbb{P}\{D(\hat{n}_R) > t\},$$

\hat{n}_R denotes the index of the first arrival on or immediately after time $t - d$.

- ▶ $R \geq \frac{1}{d}$ is a necessary condition for existence of Aol violation probability

Equivalent Problem $\tilde{\mathcal{P}}$

- ▶ An equivalent problem to \mathcal{P}

$$\tilde{\mathcal{P}} : \min_{\frac{1}{d} \leq R < \mu} \lim_{t \rightarrow \infty} \mathbb{P}(D(\hat{n}_R) > t)$$

- ▶ $R < \mu$ ensures queue stability
- ▶ **Max-plus algebra:** input-output relation at link k

$$D_k(n) = \max_{0 \leq v \leq n} \{A_k(n - v, R) + \sum_{i=0}^v X_k^{n-i}\}$$

- ▶ Exact expression for $\mathbb{P}(D(\hat{n}_R) > t)$ is intractable
 - ▶ $D(\hat{n}_R)$ - maximum of $\hat{n}_R + 1$ correlated random variables

Upper Bound Min. Problem (UBMP)

Lemma: Given d , an upper bound for AoI violation probability is given by

$$\lim_{t \rightarrow \infty} \mathbb{P}(D(\hat{n}_R) > t) \leq \lim_{\hat{n}_R \rightarrow \infty} \sum_{v_0=0}^{\hat{n}_R} \sum_{v_1=0}^{\hat{n}_R - v_0} \Phi(v_0, v_1, R),$$

$$\Phi(v_0, v_1, R) \triangleq \mathbb{P} \left\{ \sum_{i=0}^{v_0} X_2^i + \sum_{i=0}^{v_1} X_1^i > d + \frac{v_0 + v_1 - 1}{R} \right\}.$$

- ▶ $\Phi(v_0, v_1, R)$ - distribution of sum of independent rvs

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- ▶ $\Phi(v_0, v_1, R)$ - distribution of sum of independent rvs

UBMP: Minimize upper bound for $R \in [\frac{1}{d}, \mu)$

- ▶ However, UBMP requires computation of infinite terms

Theorem: For any $K \geq 1$, the α -relaxed upper bounded is given by $\alpha(K) \cdot \sum_{v_0=0}^{K-1} \sum_{v_1=0}^{K-1} \Phi(v_0, v_1, R)$,

$$\alpha(K) = 1 + \frac{\min_{s \in \mathcal{S}} \Psi(s, d, R, K)}{\sum_{v_0=0}^{K-1} \sum_{v_1=0}^{K-1} \Phi(v_0, v_1, R)},$$

$$\Psi(s, d, R, K) = e^{-s(d-\frac{1}{R})} M_1(s) M_2(s) \frac{(\beta_1^K(s) + \beta_2^K(s) - \beta_1^K(s)\beta_2^K(s))}{(1-\beta_1(s))(1-\beta_2(s))},$$

where $\beta_k(s) \triangleq \frac{M_k(s)}{e^{s/R}}$, and $M_k(s)$ is MGF of X_k^n .

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α -UBMP: Minimize α -relaxed upper bound for $R \in [\frac{1}{d}, \mu)$.

- ▶ α -UBMP sol.: use exhaustive search on $[\frac{1}{d}, \mu)$

The Chernoff upper bound is given by,

$$\lim_{t \rightarrow \infty} \mathbb{P}\{D(\hat{n}_R) > t\} \leq \min_{s \in \mathcal{S}} \Psi_2(s, d, R),$$

$$\Psi_2(s, d, R) = \frac{e^{-s(d - \frac{1}{R})} M_1(s) M_2(s)}{(1 - \beta_1(s))(1 - \beta_2(s))}$$

- ▶ The bound is loose compared to α -relaxed UB
- ▶ $\Psi_2(s, d, R)$ is convex with respect to s and $\frac{1}{R}$.

Numerical Evaluation

Upper Bounds: Varying d

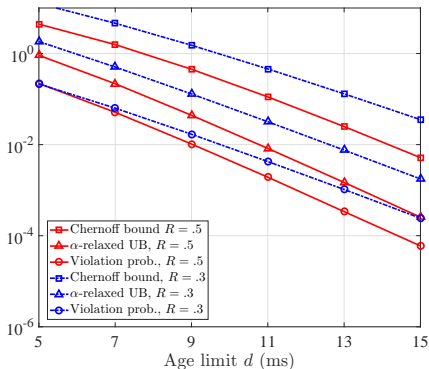
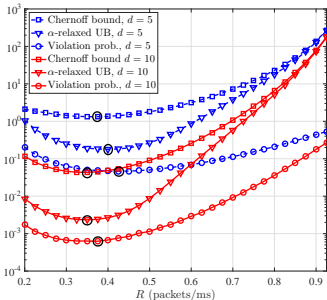


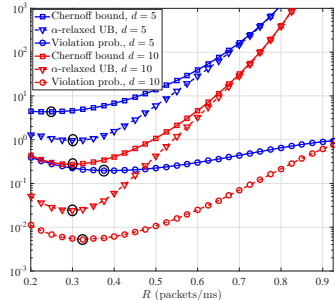
Figure: Exponential service at both links with service rate 1.

- ▶ **Key:** α -relaxed UB is almost linearly proportional to Aol violation probability

Hyper-exponential Service



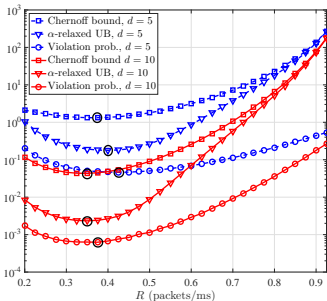
(a) Single hop



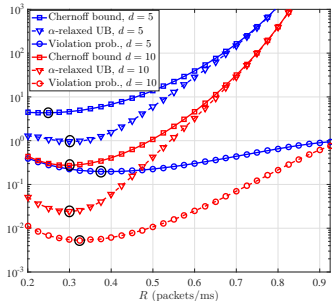
(b) Two hop

Figure: Service time PDF - $p\lambda_1 e^{-\lambda_1 x} + (1-p)\lambda_2 e^{-\lambda_2 x}$, $p = 0.91$, $\lambda_1 = 0.95$, and $\lambda_2 = 2$.

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Figure: Service time PDF - $p\lambda_1 e^{-\lambda_1 x} + (1-p)\lambda_2 e^{-\lambda_2 x}$, $p = 0.91$, $\lambda_1 = 0.95$, and $\lambda_2 = 2$.

- ▶ Similar trends for Geometric and Erlang service-time distributions.



Summary

- ▶ AoI violation probability is relevant metric for time-critical applications
- ▶ Modeled WNCS as a two-hop network and characterized the AoI violation probability
- ▶ Proposed α -UBMP and Chernoff-UBMP to solve for minimizing AoI violation probability
- ▶ Demonstrated the efficacy of the heuristic solution for different service-time distributions



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Future Work: Study different queuing disciplines

- ▶ Non-preemptive and pre-emptive LCFS
- ▶ No queue, unit capacity queue with/without replacement



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J. P. Champati, H. Al-Zubaidy and J. Gross, "Statistical Guarantee Optimization for AoI in Single-Hop and Two-Hop FCFS Systems with Periodic Arrivals," in IEEE Transactions on Communications, Sep. 2020.