

Hydrodynamic Limits of Randomized Load Balancing Networks

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Stochastic Networks and Stochastic Geometry
a conference in honour of François Baccelli's 60th birthday
IHP, Paris, Jan 2015

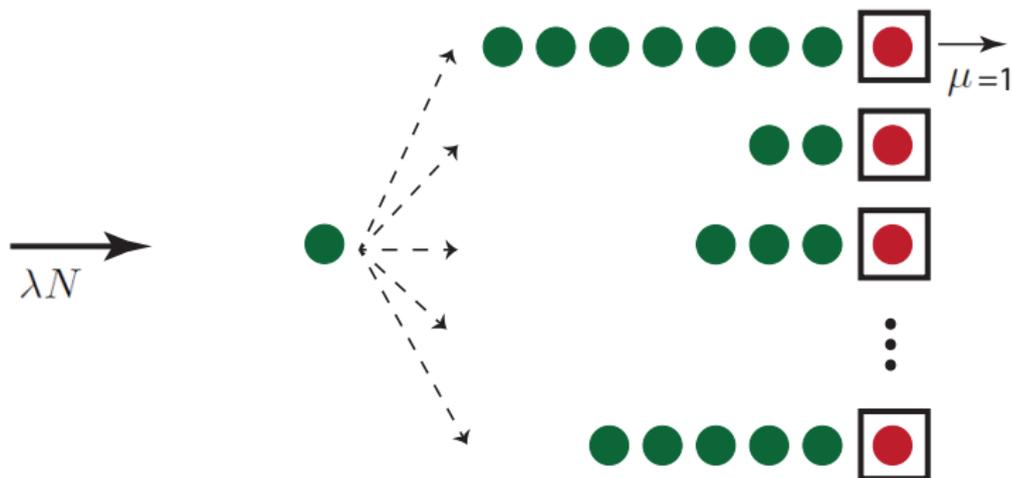
François Baccelli

- Stochastic Geometry
- Information theory
- Stochastic network calculus
- Simulation
- Performance Evaluation
- Wireless Networks
- ...
- “A Mean-Field Model for Multiple TCP Connections through a Buffer Implementing RED”, François Baccelli, David R. Mcdonald, Julien Reynier, 2002.

Model of Interest

Network with

- N identical servers
- an infinite capacity queue for each server
- a common arrival process routed immediately on arrival
- FCFS service discipline within each queue

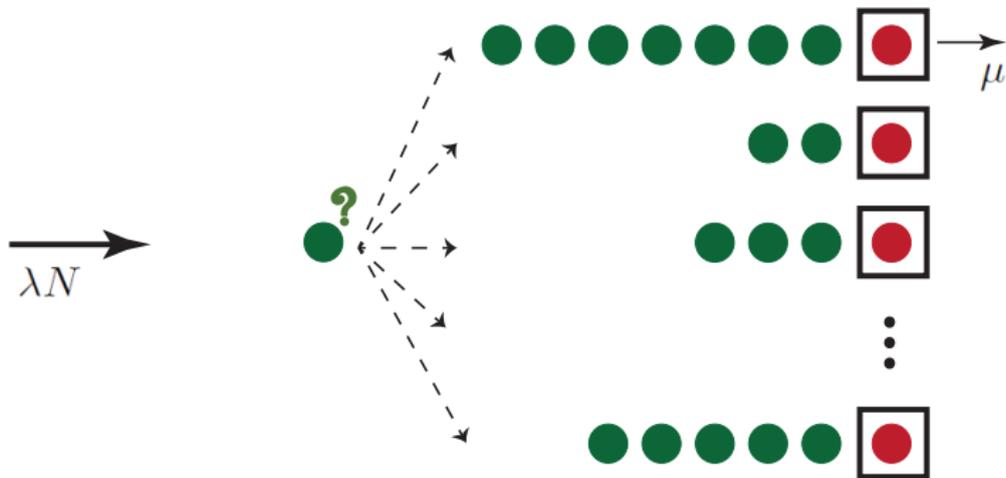


Model of Interest

Load Balancing Algorithm:

- How to assign incoming jobs to servers?
- Aim to achieve good performance with low computational cost

Goal: Analysis and comparison of different load balancing algorithms



Model of Interest

Appears in:

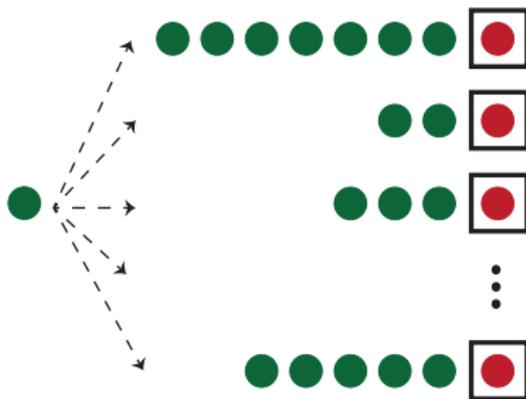
- Supermarkets
- Hash tables
- Distributed memory machines
- Path selection in networks
- Web Servers
- etc.



Routing Algorithm: Supermarket Model

Each arriving job

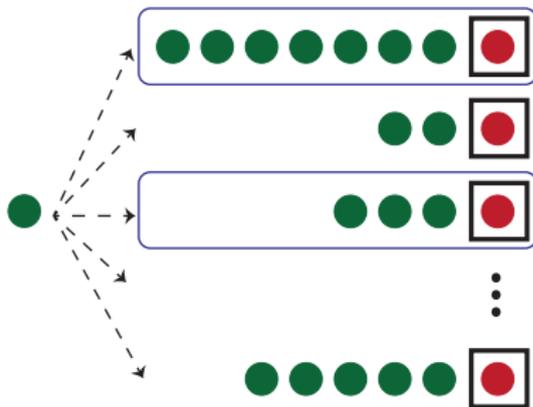
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- joins the shortest queue among the chosen d
- ties broken uniformly at random



Routing Algorithm: Supermarket Model

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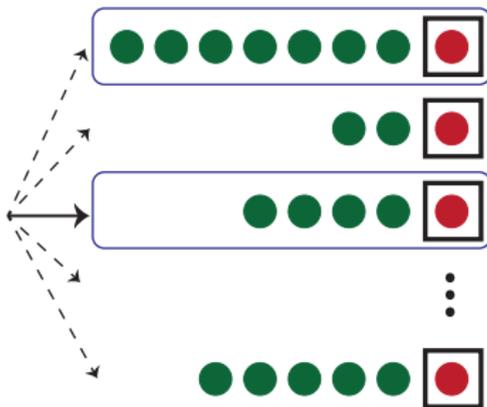
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Supermarket model for exponential service time

Fluid limit and steady state queue length decay rate is obtained as $N \rightarrow \infty$

- case $d = 2$ [Vvedenskaya-Dobrushin-Karpelevich '96]
- case $d \geq 2$ [Mitzenmacher '01]

General approach

Using Markovian state descriptor $\{S_\ell^N(t); \ell \geq 1, t \geq 0\}$

- $S_\ell^N(t)$: fraction of stations with at least ℓ jobs
- Convergence as $N \rightarrow \infty$ proved using an extension of Kurtz's theorem
- The limit process is a solution to a countable system of coupled ODEs
- Steady state queue length approximated by fixed point of the ODE sequence

Summary of Results:

$X^{i,N}$ – length of i th queue in an N -server network

- $d = d_N = N$ (Joint the Shortest Queue - JSQ)
 - Performance: $P(X^{i,N}(\infty) > \ell) \rightarrow 0$ for $\ell \geq 1$
 - Computational Cost: N comparisons per routing (**not feasible**)

Power of two Choices: double-exponential decay for $d \geq 2$

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- $d = 1$ (random routing, decoupled $M/M/1$ queues):
 - Performance: $P(X^{i,N}(\infty) > \ell) \rightarrow c\lambda^\ell$
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 - Performance: $P(X^N(\infty) > \ell) \rightarrow \lambda^{(d^\ell - 1)/(d - 1)}$
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Prior Work -General Service Distribution

Our Focus: General service time distributions

- almost nothing was known 5 years ago
- Mathematical challenge:
 - $\{S_\ell^N\}$ is no longer Markovian
 - need to keep track of more information
 - No common countable state space for Markovian representations of all N -server networks

Recent Progress:

- 1 When $\lambda < 1$ (proved in a more general setting)
 - Stability of N -server networks [Foss-Chernova'98]
 - Tightness of stationary distribution sequence [Bramson'10]
- 2 Under further restrictions – namely, service distributions with **decreasing hazard rate** and **time-homogeneous Poisson arrivals**
 - Results on decay rate of limiting stationary queue length [Bramson-Lu-Prabhakar'13]
 - Their approach (cavity method) only yields the **steady-state distribution** – no information on transient behavior
 - Requires showing asymptotic independence on infinite time intervals and the study of a queue in a random environment
 - According to Bramson, **extending this asymptotic independence result** to more general service distributions is a **challenging task**

A Phase Transition Result

Theorem (Bramson, Lu, Prabhakar '12)

Suppose the service distribution is a power law distribution with exponent $-\beta$. Then

- If $\beta > d/(d-1)$, the tail is doubly exponential
- If $\beta < d/(d-1)$, the tail has a power law
- If $\beta = d/(d-1)$ then the tail is exponentially distributed

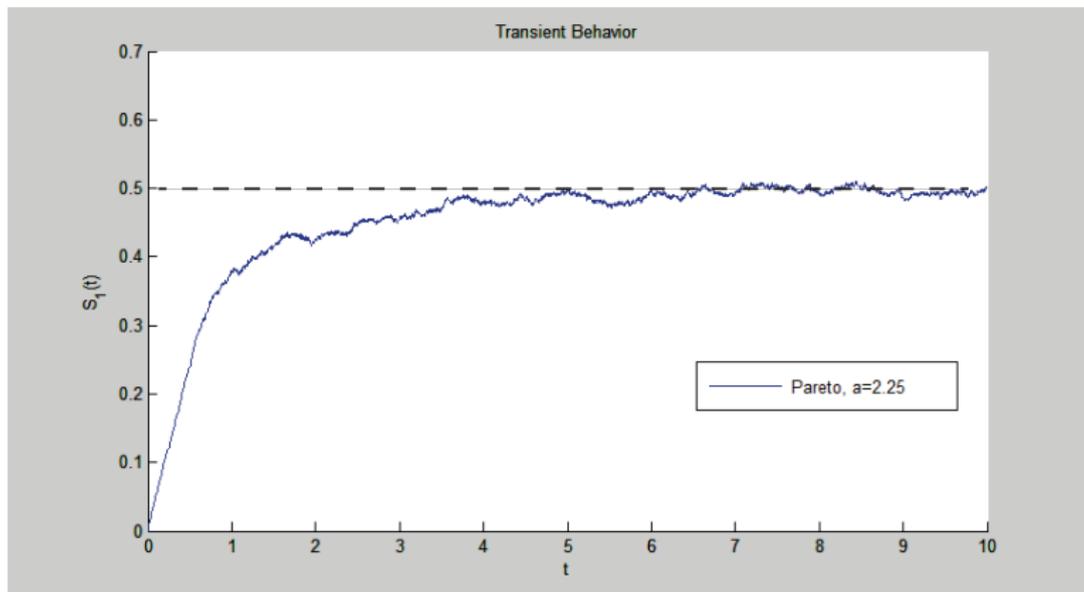
Observe: The “power of two choices” fails when $\beta \leq 2$

Motivates a better understanding of general service distributions
There is also the need to better understand transient behavior ...

Transient Behavior - Simulation (exponential service)

Simulation results for *fraction of busy servers**

- Poisson arrival with $\lambda = 0.5$
- 1000 servers
- empty initial condition

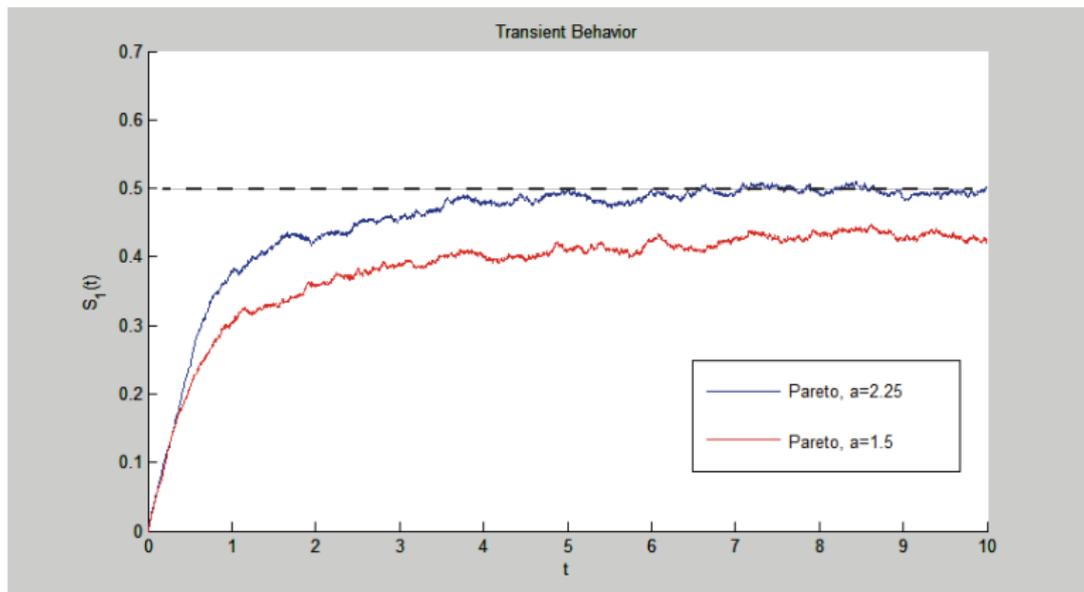


*Simulation results by Xingjie Li, Brown University

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Observations:

- No existing results on the time scale to reach equilibrium
- Transient behavior is also important
- No result on service distributions without decreasing hazard rate
- Existing results require Poisson arrivals

Our Goal: To develop a framework that

- Allows more general arrival and service distributions
- Sheds insight into the phase transition phenomena for general service distributions
- Captures transient behavior as well
- Can be extended to more general settings, including heterogeneous servers, thresholds, etc.

We introduce a different approach using a particle representation

Particle Representation: The Age of a Job

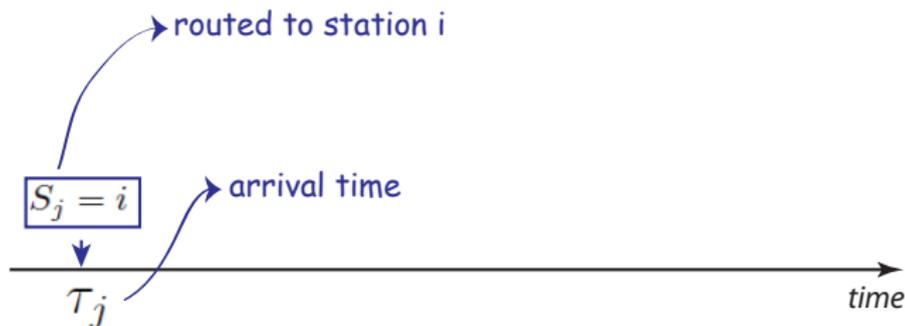
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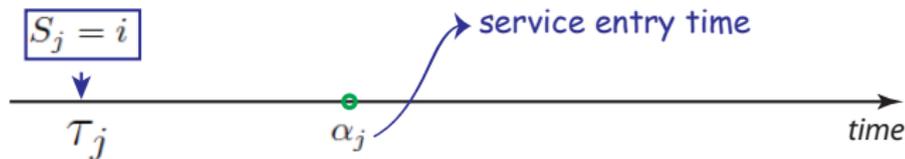
- τ_j : arrival time of job j to network
- s_j : routing (index of chosen queue)



Particle Representation: The Age of a Job

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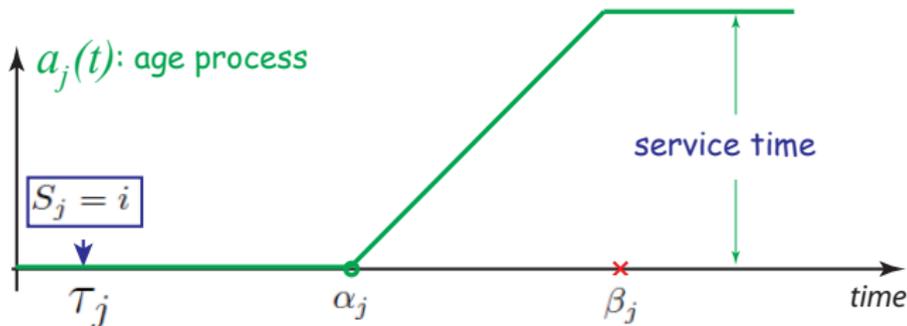
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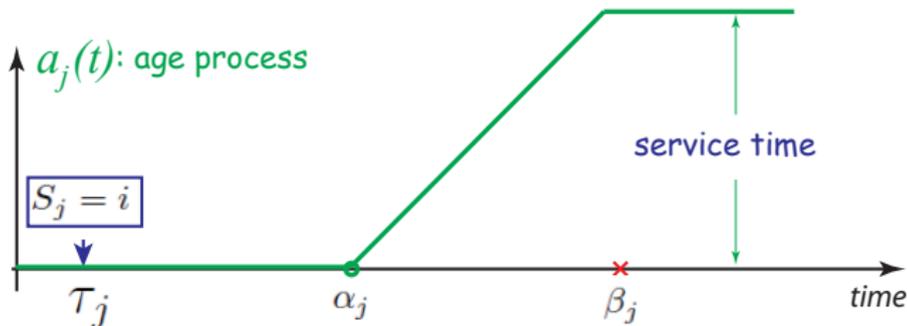
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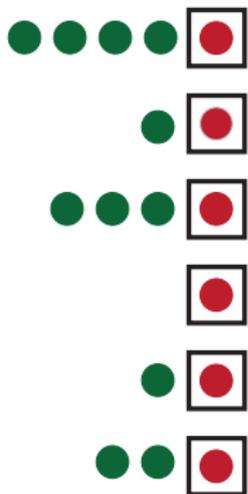


Interacting Measure-Valued Processes Representation

$\nu_\ell = \nu_\ell^N$: unit mass at ages of jobs in servers with queues of length $\geq \ell$

$$\nu_\ell^N(t) = \sum_j \delta_{a_j^N(t)},$$

where the sum is over indices of job in service at queues of length $\geq \ell$

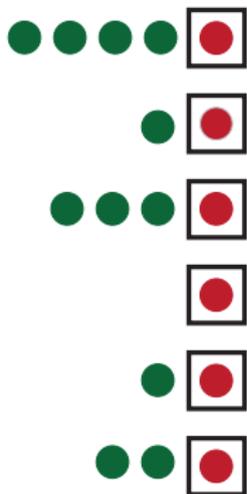


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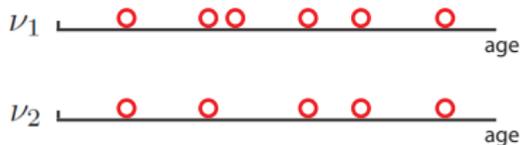
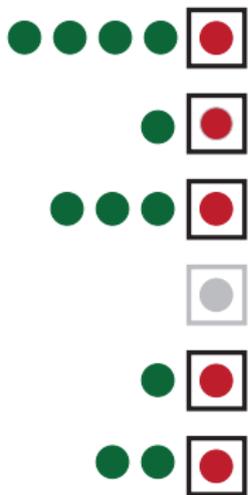
at least one job

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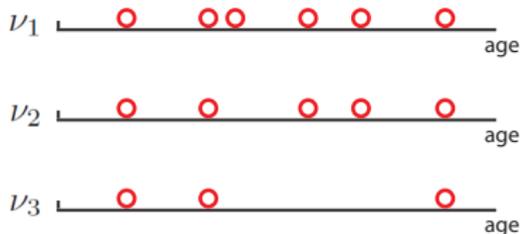
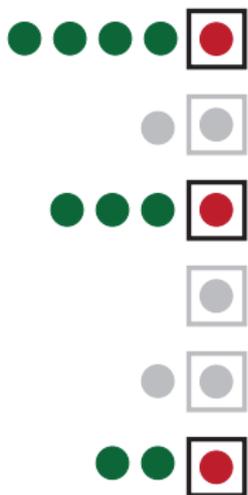
at least two jobs

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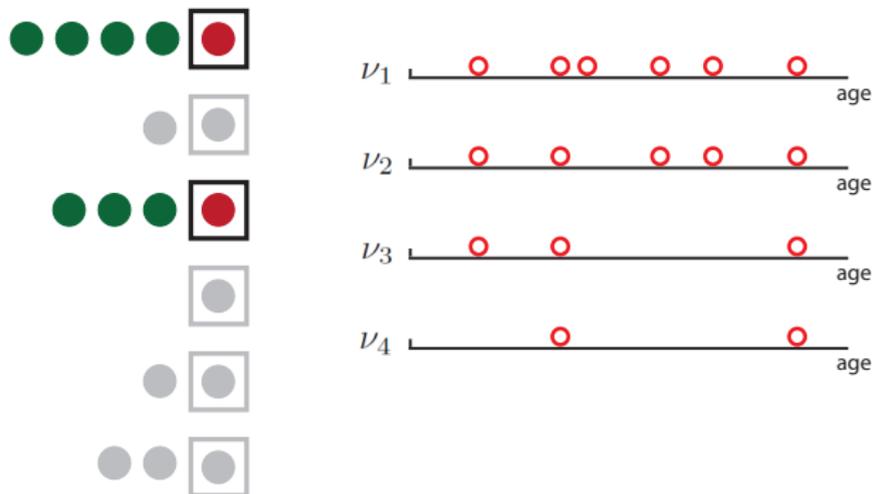
at least three jobs

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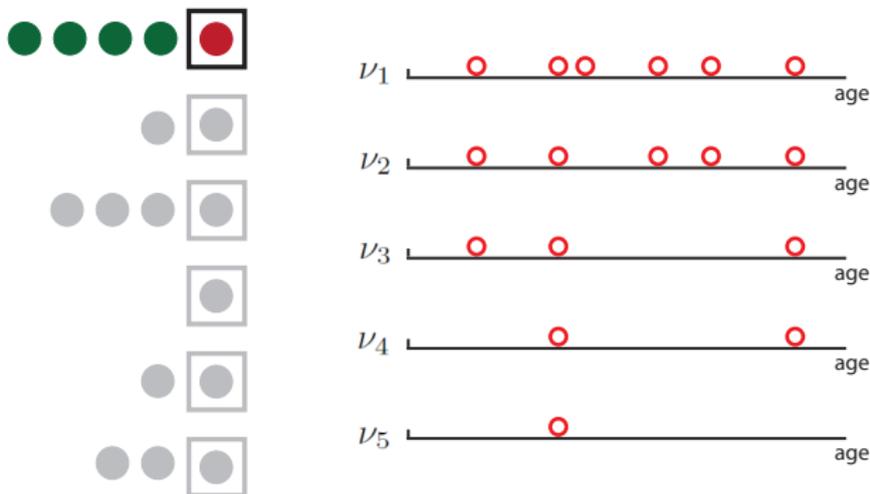
at least four jobs

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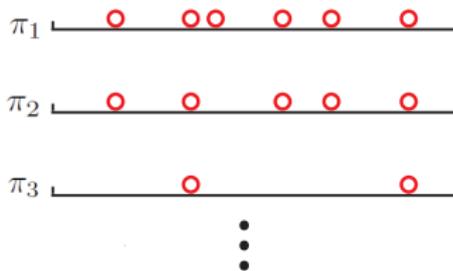


at least five jobs



Interacting Measure-Valued Processes Representation

- $\mathbb{M}_{\leq 1}[0, L)$: space of sub-probability measures on $[0, L)$ with the topology of weak convergence.
- For $\pi \in \mathbb{M}_{\leq 1}[0, L)$ and $f \in \mathbb{C}_b[0, L)$, $\langle f, \pi \rangle = \int_{[0, L)} f(x)\pi(dx)$
- \mathcal{S} : space of decreasing sequences of sub-probability measures,
$$\mathcal{S} = \{(\pi_\ell)_{\ell \geq 1} \in \mathbb{M}_{\leq 1}[0, L)^\infty \mid \langle f, \pi_\ell - \pi_{\ell+1} \rangle \geq 0, \forall \ell \geq 1, f \in \mathbb{C}_b[0, L)\}.$$

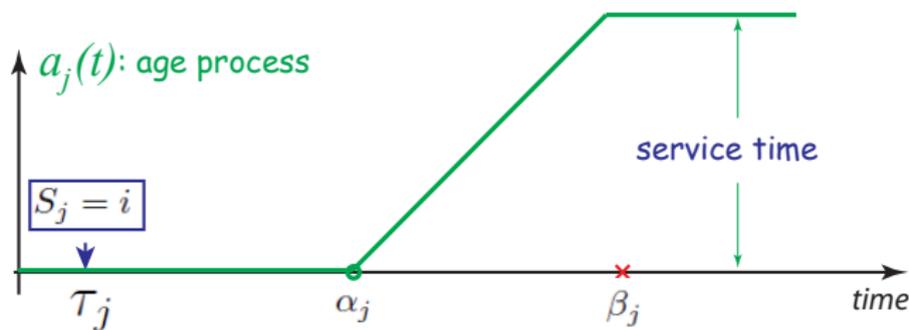


- The \mathcal{S} -valued process $\{\bar{\nu}^N(t) = \frac{1}{N}(\nu_\ell^N(t))_{\ell \geq 1}; t \geq 0\}$ captures the dynamics
- $\{S_\ell^N(t) = \frac{1}{N} \langle \mathbf{1}, \nu_\ell^N(t) \rangle; \ell \geq 1, t \geq 0\}$ is Markovian in exponential case

Interacting Measure-Valued Processes Representation

Theorem 1 (Aghajani-R'14) Markovian Representation

For each $N \in \mathbb{N}$, $\{(\bar{\nu}_\ell^N(t), \ell \geq 1) : t \geq 0\}$ is a Markov process on \mathcal{S} with respect to a suitable filtration $\{\mathcal{F}_t^N, t \geq 0\}$.



Filtration

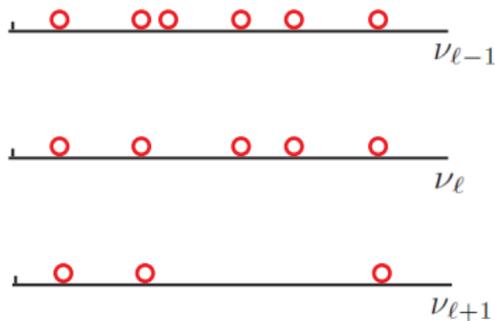
- $\tilde{\mathcal{F}}_t^N$: information about all *events* up to time t

$$\tilde{\mathcal{F}}_t = \sigma(S_j \mathbf{1}(\tau_j \leq s), \mathbf{1}(\alpha_j \leq s), \mathbf{1}(\beta_j \leq s); j \leq 1, s \in [0, t]),$$

- $\{\mathcal{F}_t; t \geq 0\}$ is the associated right continuous filtration, which is completed

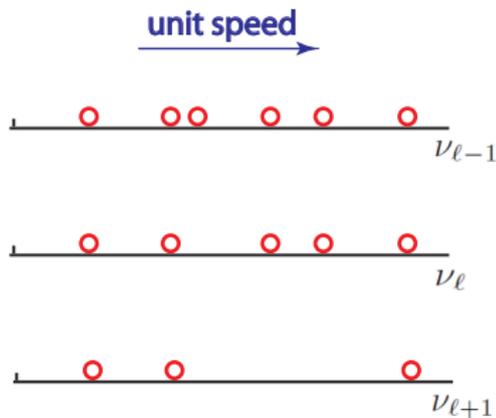
Dynamics of Measure-Valued Processes

I. when no arrival/departure is happening, the masses move to the right with unit speed.



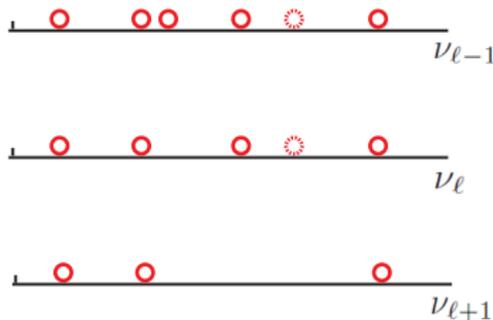
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II. Upon departure from a queue with ℓ jobs

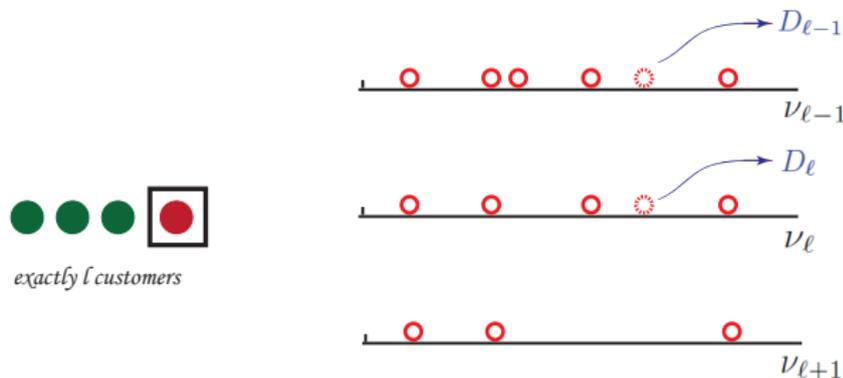
- the corresponding mass departs from all $\nu_j, j \leq \ell$
- a new mass at zero is added to all $\nu_j, j \leq \ell - 1$ (if $\ell \geq 2$)



- D_ℓ : cumulative departure process from servers with at least ℓ jobs before departure.

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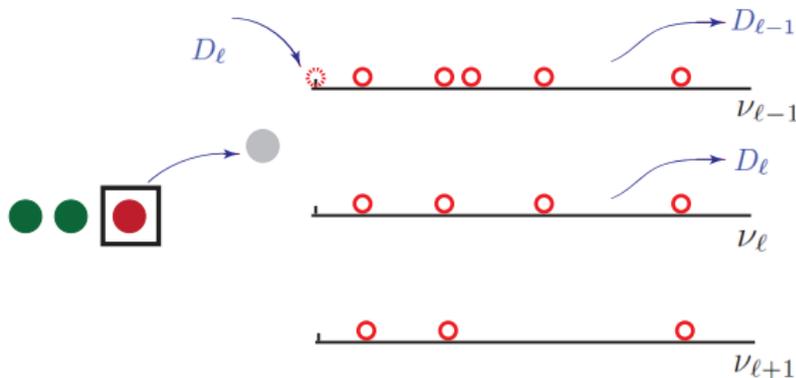
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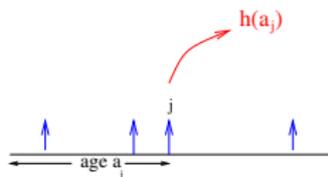


- D_ℓ : cumulative departure process from servers with at least ℓ jobs before departure.

II. Form of the cumulative departure process D_ℓ

The hazard rate function

$$h(x) = \frac{g(x)}{1 - G(x)}$$



- $\langle h, \nu_\ell^{(N)}(t) \rangle = \sum_j h(a_j^N(t))$ conditional mean departure rate at time t from queues of length greater than or equal to ℓ , given ages of jobs
- the compensated departure process

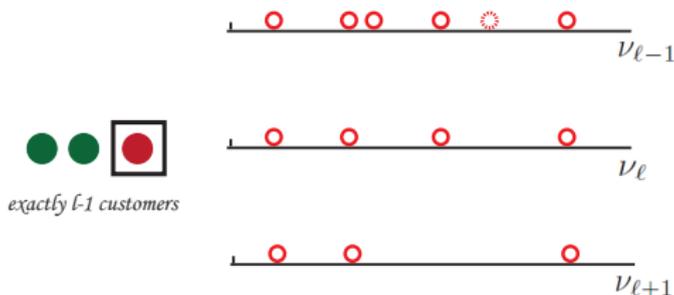
$$D_\ell^N(t) - \int_0^t \langle h, \nu_\ell^N(s) \rangle ds$$

is a martingale (with respect to the filtration $\{\mathcal{F}_t^N\}$).

Dynamics of Measure-Valued Processes

III. Upon arrival to a queue with $\ell - 1$ jobs right before arrival,

- if $\ell = 1$, a mass at zero joins ν_1
- if $\ell \geq 2$, the mass corresponding to the age of job in that particular server is added to ν_ℓ

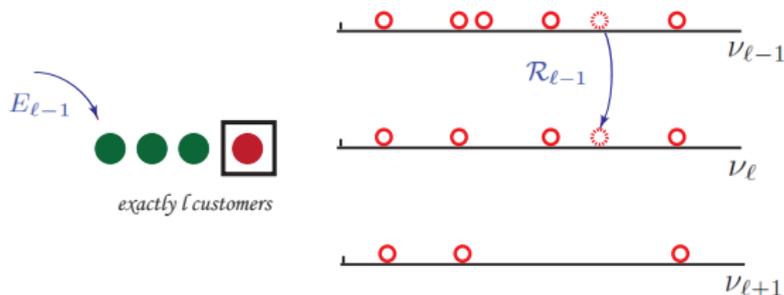


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Dynamics of Measure-Valued Processes

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- \mathcal{R}_ℓ : routing measure process

Routing Probabilities in the Supermarket Model

Upon arrival of j^{th} job,

- suppose queue i has ℓ jobs: $X^i = \ell$.
- ζ_j is the index of the queue to which job j is routed

what is $\mathbb{P}\{\zeta_j = i | X^i = \ell\}$?

- ① $\mathbb{P}\{\text{queue } i \text{ has queue length } \geq \ell\} = \mathbb{P}\{\text{all picks have queue length } \geq \ell\} = S_\ell^d.$

$$S_\ell = S_\ell^N = \frac{1}{N} \langle \mathbf{1}, \nu_\ell^N \rangle = \langle \mathbf{1}, \bar{\nu}_\ell^N \rangle : \text{fraction of queues with at least } \ell \text{ jobs}$$

- ② $\mathbb{P}\{\text{queue } \zeta_j \text{ has exactly } \ell \text{ jobs}\} = S_\ell^d - S_{\ell+1}^d.$

- ③ Number of queues with ℓ jobs is $S_\ell - S_{\ell+1}$

④ $\mathbb{P}\{\zeta_j = i | X^i = \ell\} = \frac{1}{N} \frac{S_\ell^d - S_{\ell+1}^d}{S_\ell - S_{\ell+1}}$

- ⑤ When $d = 2$, $\mathbb{P}\{\zeta_j = i | X^i = \ell\} = \frac{1}{N} (S_\ell + S_{\ell+1})$

Hydrodynamic Limit: Assumptions

Arrival Process: Belongs to one the following two classes:

- $E^{(N)}$: (possibly time-inhomogeneous) Poisson Process with rate $\theta_N \lambda(\cdot)$ where $\theta_N/N \rightarrow 1$ as $N \rightarrow \infty$ and $\lambda(\cdot)$ is locally square integrable.
- $E^{(N)}$ is a renewal process whose interarrival distribution has a density

Service Time

has distribution G with density g and mean 1

Hydrodynamic Limit: Age Equations

Definition A process $\nu = \{\nu_\ell\}_{\ell \geq 0}$ solves the *age equations* if for all $f \in \mathbb{C}_b^1[0, \infty)$,

$$\langle f, \nu_\ell(t) \rangle = \langle f, \nu_\ell(0) \rangle$$

 initial jobs

Hydrodynamic Limit: Age Equations

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linear growth of ages

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 service entry

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 departure

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Routing process 

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$$\langle \mathbf{1}, \nu_\ell(t) \rangle - \langle \mathbf{1}, \nu_\ell(0) \rangle = D_{\ell+1}(t) + \int_0^t \langle \mathbf{1}, \eta_\ell(s) \rangle ds - D_\ell(t),$$

 mass balance

Hydrodynamic Limit: Age Equations

Definition A process $\nu = \{\nu_\ell\}_{\ell \geq 0}$ solves the *age equations* if for all $f \in \mathbb{C}_b^1[0, \infty)$,

$$\langle f, \nu_\ell(t) \rangle = \langle f, \nu_\ell(0) \rangle + \int_0^t \langle f', \nu_\ell(s) \rangle ds + f(0)D_{\ell+1}(t) - \int_0^t \langle h f, \nu_\ell(s) \rangle ds + \int_0^t \langle f, \eta_\ell(s) \rangle ds.$$

$$\langle \mathbf{1}, \nu_\ell(t) \rangle - \langle \mathbf{1}, \nu_\ell(0) \rangle = D_{\ell+1}(t) + \int_0^t \langle \mathbf{1}, \eta_\ell(s) \rangle ds - D_\ell(t),$$

$$D_\ell(t) = \int_0^t \langle h, \nu_\ell(s) \rangle ds,$$

 departure rate

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routing measure

$$D_\ell(t) = \int_0^t \langle h, \nu_\ell(s) \rangle ds,$$

$$\eta_\ell(t) = \begin{cases} \lambda(1 - \langle \mathbf{1}, \nu_1(t) \rangle^2)\delta_0 & \text{if } \ell = 1, \\ \lambda \langle \mathbf{1}, \nu_{\ell-1}(t) + \nu_\ell(t) \rangle (\nu_{\ell-1}(t) - \nu_\ell(t)) & \text{if } \ell \geq 2. \end{cases}$$

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routing measure

$$D_\ell(t) = \int_0^t \langle h, \nu_\ell(s) \rangle ds,$$

routing probabilities

$$\eta_\ell(t) = \begin{cases} \lambda \langle \mathbf{1}, \nu_1(t) \rangle^2 \delta_0 & \text{if } \ell = 1, \\ \lambda \langle \mathbf{1}, \nu_{\ell-1}(t) + \nu_\ell(t) \rangle (\nu_{\ell-1}(t) - \nu_\ell(t)) & \text{if } \ell \geq 2. \end{cases}$$

Theorem 2 (Aghajani-R'14) Age Equations

Given any $\nu(0) = (\nu_\ell(0), \ell \geq 1) \in \mathbf{S}$ there exists a unique solution $\nu(\cdot) = \{(\nu_\ell(t), \ell \geq 1); t \geq 0\}$ to the age equations with initial condition $\nu(0)$.

Hydrodynamic Limit: Convergence

- Let $\{\nu^{(N)}(t) = (\nu_\ell^{(N)}(t), \ell \geq 1); t \geq 0\}$ be the measure-valued representation for the N -server system with initial condition $\nu^{(N)}(0)$.

Theorem 3 (Aghajani-R'14) Hydrodynamic Limit

If for every $\ell \geq 1$, $\nu_\ell^{(N)}(0)/N \rightarrow \nu_\ell(0)$, then

$$\frac{1}{N}\nu^{(N)}(\cdot) \Rightarrow \nu(\cdot)$$

in \mathbf{S} , where ν is the unique solution to the age equation corresponding to $\nu(0)$.

A Propagation of Chaos Result

Informal statement

The evolution of any subset of k queues are asymptotically independent on finite time intervals with marginal queue lengths given by the hydrodynamic equations.

Let $X^{N,i}(\cdot)$ be the process that tracks the length of the i th queue.

Theorem 4 (Aghajani-R'14) Propagation of Chaos

Suppose for each N , $\{X^{N,i}(0), i = 1, \dots, N\}$ is exchangeable, let $\nu^N(0) \rightarrow \nu(0)$ as $N \rightarrow \infty$ and let $\nu = (\nu_\ell, \ell \geq 1)$ be the solution to the age equations associated with $\nu(0)$. Then

$$\lim_{N \rightarrow \infty} \mathbb{P} \{X^{N,1}(t) \geq \ell\} = S_\ell(t) = \langle \mathbf{1}, \nu_\ell(t) \rangle,$$

and for any $\ell_1, \dots, \ell_k \in \mathbb{N}^k$,

$$\lim_{N \rightarrow \infty} \mathbb{P} \{X^{N,1}(t) \geq \ell_1, \dots, X^{N,k}(t) \geq \ell_k\} = \prod_{m=1}^k S_{\ell_m}(t)$$

Hydrodynamics Limit: Proof of Uniqueness

Step 1

Use (weak-sense) PDE techniques to partially solve the age equation:

Lemma (Aghajani-'R '14) Partial Solution of the Age Equations

Under suitable assumptions on D_ℓ and η_ℓ , for every $f \in \mathbb{C}_b[0, \infty)$,

$$\begin{aligned} \langle f, \nu_\ell(t) \rangle &= \langle f, \nu_\ell(0) \rangle + \int_0^t \langle f', \nu_\ell(s) \rangle ds + f(0)D_{\ell+1}(t) \\ &\quad - \int_0^t \langle hf, \nu_\ell(s) \rangle ds + \int_0^t \langle f, \eta_\ell(s) \rangle ds \end{aligned} \quad (1)$$

holds if and only if

$$\begin{aligned} \langle f, \nu_\ell(t) \rangle &= \langle f(\cdot + t) \frac{\bar{G}(\cdot + t)}{\bar{G}(\cdot)}, \nu_\ell(0) \rangle + \int_{[0,t]} f(t-s) \bar{G}(t-s) dD_{\ell+1}(s) \\ &\quad + \int_0^t \langle f(\cdot + t-s) \frac{\bar{G}(\cdot + t-s)}{\bar{G}(\cdot)}, \eta_\ell(s) \rangle ds \end{aligned} \quad (2)$$

Hydrodynamics Limit: Proof of Uniqueness

Definition. We refer to equation (2):

$$\begin{aligned}\langle f, \nu_\ell(t) \rangle &= \langle f(\cdot + t) \frac{\bar{G}(\cdot + t)}{\bar{G}(\cdot)}, \nu_\ell(0) \rangle + \int_{[0,t]} f(t-s) \bar{G}(t-s) dD_{\ell+1}(s) \\ &+ \int_0^t \langle f(\cdot + t-s) \frac{\bar{G}(\cdot + t-s)}{\bar{G}(\cdot)}, \eta_\ell(s) \rangle ds\end{aligned}$$

and the remaining age equations, (3)–(5) below, as the **Hydrodynamics Equations**.

$$\langle \mathbf{1}, \nu_\ell(t) \rangle - \langle \mathbf{1}, \nu_\ell(0) \rangle = D_{\ell+1}(t) + \int_0^t \langle \mathbf{1}, \eta_\ell(s) \rangle ds - D_\ell(t), \quad (3)$$

with

$$D_\ell(t) = \int_0^t \langle h, \nu_\ell(s) \rangle ds \quad (4)$$

and

$$\eta_\ell(t) = \begin{cases} \lambda(1 - \langle \mathbf{1}, \nu_1(t) \rangle^2) \delta_0 & \text{if } \ell = 1, \\ \lambda \langle \mathbf{1}, \nu_{\ell-1}(t) + \nu_\ell(t) \rangle (\nu_{\ell-1}(t) - \nu_\ell(t)) & \text{if } \ell \geq 2. \end{cases} \quad (5)$$

Hydrodynamic Limit: Proof of Uniqueness

Step 2

Show that these hydrodynamic equations have a unique solution.

- Consider the special class of functions \mathbb{F}

$$\mathbb{F} = \left\{ \frac{\bar{G}(\cdot + r)}{\bar{G}(\cdot)} : r \geq 0 \right\}.$$

- Show that the class of functions is (in a suitable sense) invariant under the hydrodynamic equation (2)

$$\begin{aligned} \langle f, \nu_\ell(t) \rangle &= \langle f(\cdot + t) \frac{\bar{G}(\cdot + t)}{\bar{G}(\cdot)}, \nu_\ell(0) \rangle + \int_{[0,t]} f(t-s) \bar{G}(t-s) dD_{\ell+1}(s) \\ &\quad + \int_0^t \langle f(\cdot + t-s) \frac{\bar{G}(\cdot + t-s)}{\bar{G}(\cdot)}, \eta_\ell(s) \rangle ds \end{aligned}$$

- Show uniqueness first for this class of functions $f \in \mathbb{F}$ and then show that this implies uniqueness for all $f \in \mathcal{C}_b[0, L)$.

Hydrodynamic Limit: Proof of Convergence

Skipping details and some subtleties ...

- Identify compensators of various processes *à la* Baccelli-Bremaud
- Establish tightness
- Show convergence

We have obtained a general convergence result and characterized the limit.

So what ?

What can one do with this measure-valued hydrodynamic limit?
Can one use it to compute anything ?

A PDE representation

- If one is only interested in $S_\ell(t) = \langle \mathbf{1}, \nu_\ell(t) \rangle$, one can get a simpler representation.

Define

$$f^r(x) = \frac{\bar{G}(x+r)}{\bar{G}(x)} \quad \xi_\ell(t, r) = \langle f^r, \nu_\ell(t) \rangle$$

and note that

$$\xi_\ell(t) = xi_\ell(t, 0) \quad \text{and} \quad \langle h, \nu_\ell(t) \rangle = -\partial_r \xi_\ell(t, 0).$$

Theorem 5 (Aghajani-R '15)

Suppose, in addition, we assume time-varying Poisson arrivals and bounded hazard rate function. If ν solves the age equations associated with $\nu(0)$, then $\xi(\cdot, \cdot) = \{\xi_\ell(\cdot, \cdot), \ell \geq 1\}$ is the unique solution to a certain system of PDEs.

Details of the PDE representation

Recall

$$f^r(x) = \frac{\bar{G}(x+r)}{\bar{G}(x)} \quad \xi_\ell(t, r) = \langle f^r, \nu_\ell(t) \rangle$$

and

$$S_\ell(t) = \xi_\ell(t, 0) \quad \text{and} \quad \langle h, \nu_\ell(t) \rangle = -\partial_r \xi_\ell(t, 0).$$

Then (for $d = 2$) the “PDE” takes the following form: for $t > 0$

$$\begin{aligned} \xi_\ell(t, r) = & \xi_\ell(0, t+r) - \int_0^t \bar{G}(t+r-u) \partial_r \xi_{\ell+1}(u, 0) du, \\ & + \lambda \int_0^t (\xi_{\ell-1}(u, 0) + \xi_\ell(u, 0)) (\xi_{\ell-1}(u, t+r-u) - \xi_\ell(u, t+r-u)) du \end{aligned}$$

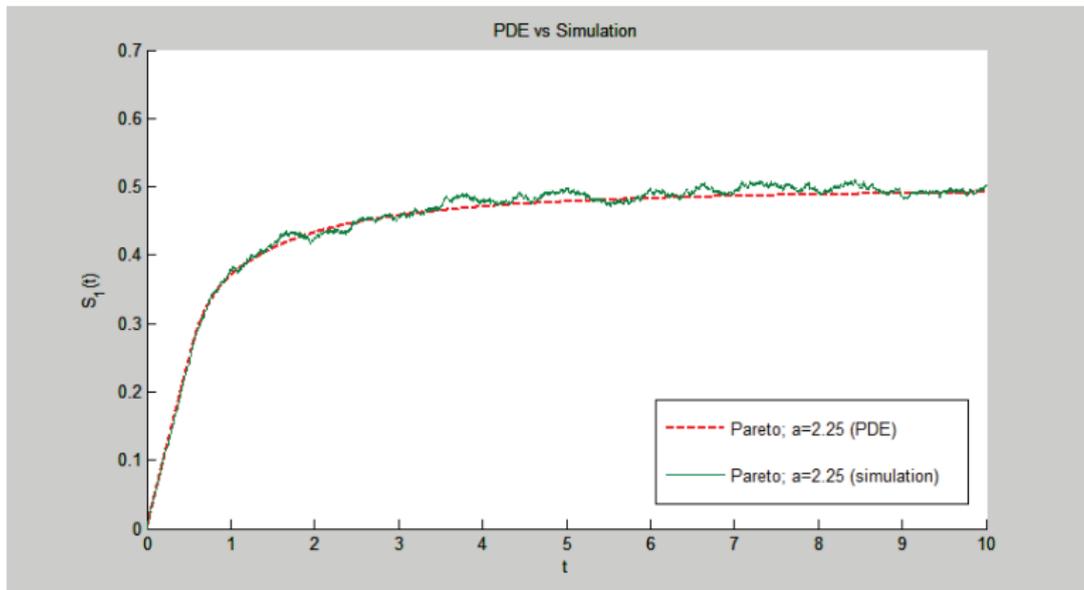
with boundary condition

$$\xi_\ell(t, 0) - \xi_\ell(0, 0) = \int_0^t (\lambda(u) (\xi_{\ell-1}(u, 0)^2 - \xi_\ell(u, 0)^2) - (\partial_r \xi_{\ell-1}(u, 0) - \partial_r \xi_\ell(u, 0))) du$$

- This system of PDEs can be **numerically solved** to provide approximations to performance measures of the network.
- The class of functionals represented by $\{\xi_\ell(\cdot, \cdot), \ell \geq 1\}$ is rich enough to include both the **queue length** and **the virtual waiting time**

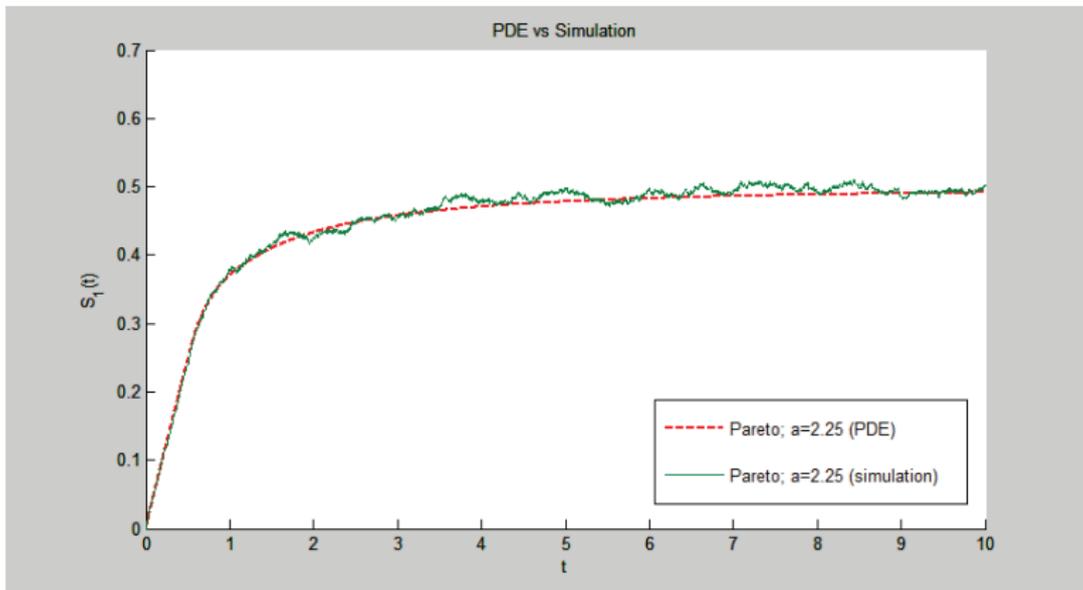
Simulation Results

We can numerically solve the PDE and compare the results to simulations



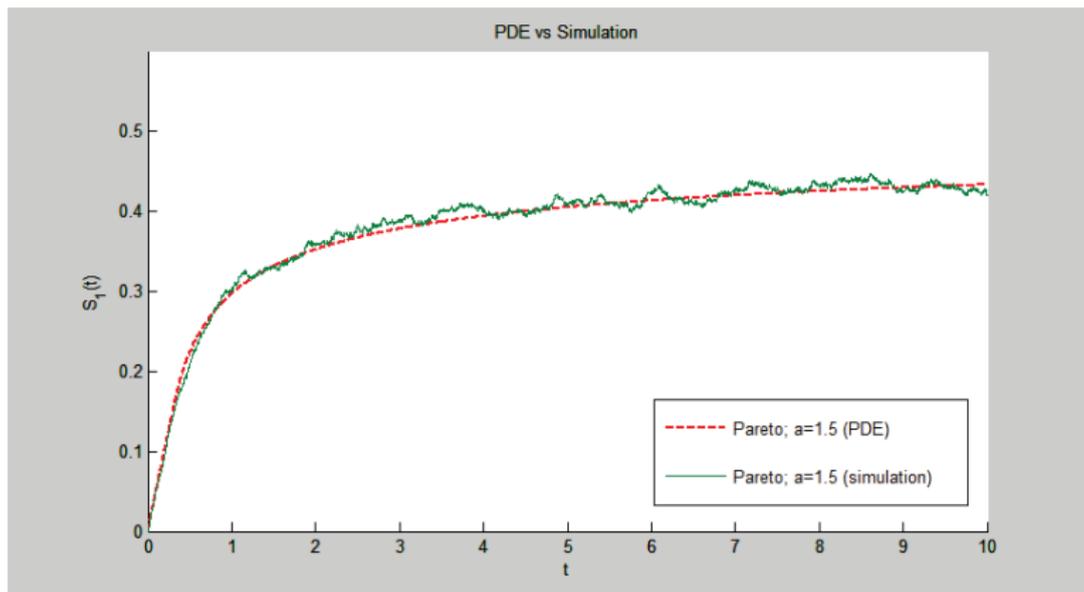
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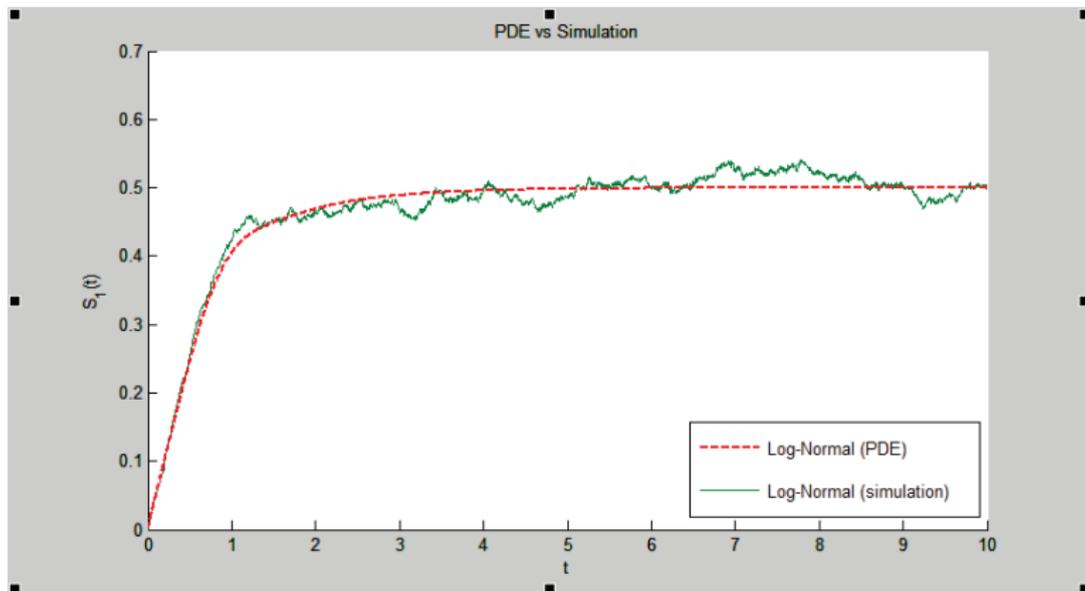
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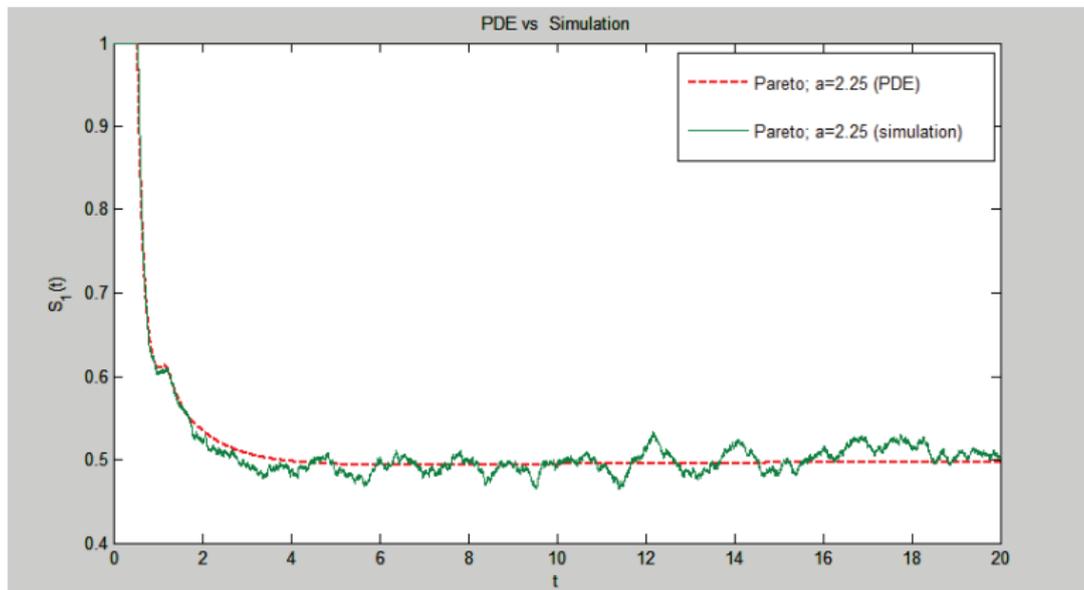
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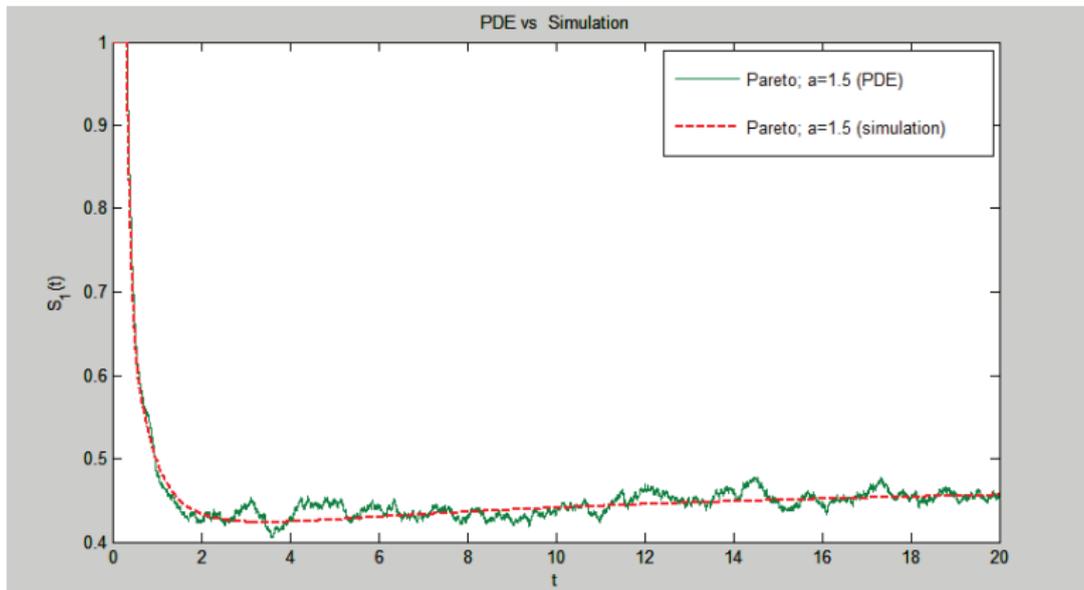
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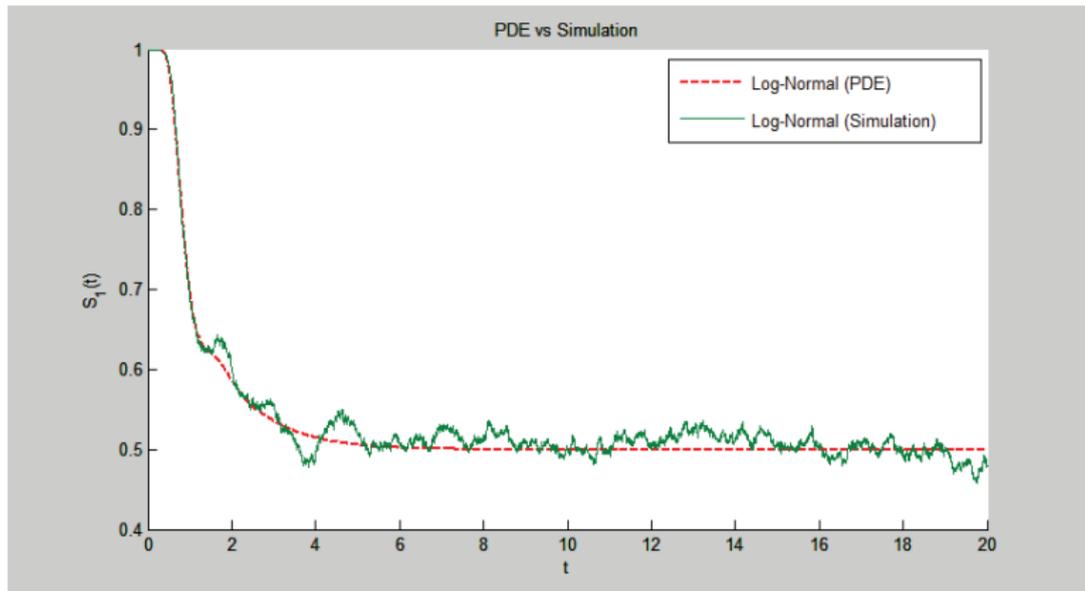
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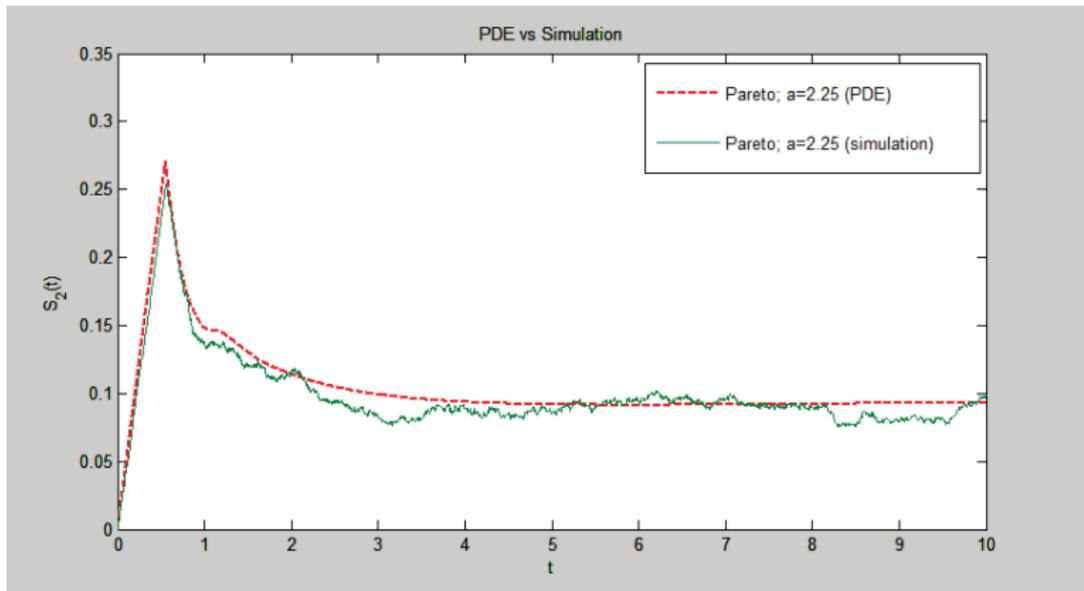
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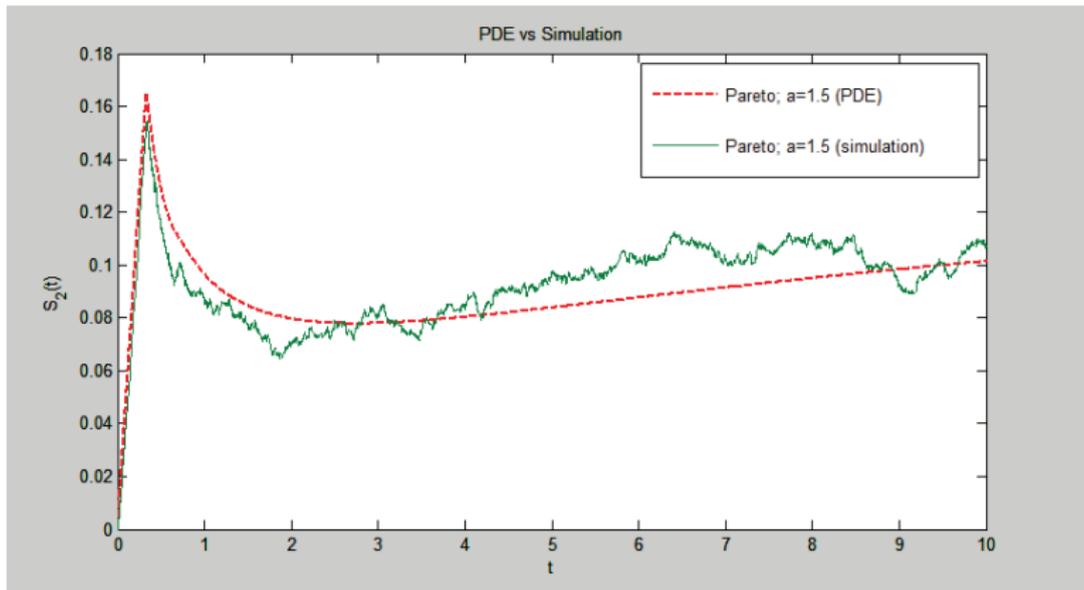
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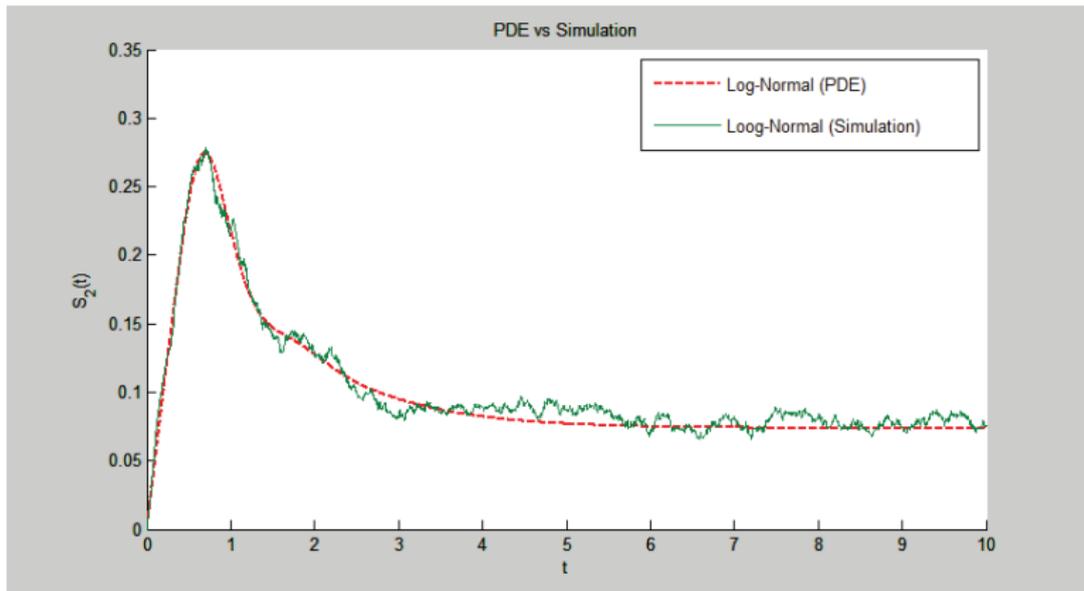
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Simulation Results

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Summary of Results

We introduced a framework for the analysis of load balancing algorithms, featuring

- Hydrodynamic limit which captures **transient behavior**
- Applicable to **general service distributions**
- Incorporates more general **time varying arrival processes**
- Propagation of chaos on the finite interval was established

For Exponential service distribution:

- limit process is characterized by the solution to a sequence of **ODEs**

For General service distribution:

- limit process is characterized by the solution to a sequence of **PDEs**
- Equilibrium distributions are characterized by the **fixed point of the PDEs**
- We can also show that uniqueness of fixed points of the PDE imply **propagation of chaos on the infinite interval**

Interacting measure-valued processes framework

- Obtained a PDE that provides more efficient alternative to simulations in order to address network optimization and design questions
- Applicable for modifications of this randomized load balancing algorithm
- Can be applied to the analysis of the Serve the Longest Queue (SLQ)-type service disciplines [Ramanan, Ganguly, Robert]
- The framework can be used for other non-queueing models arising in materials science

Other Questions

- **Ongoing:** Analysis of fixed points of the PDE to gain insight into the stationary distribution and phase transition (ongoing)
- Implications for rate of convergence to stationary distribution
- More on Numerical solution for the PDEs