



## Call-level Multi-rate Loss Models for Elastic Traffic

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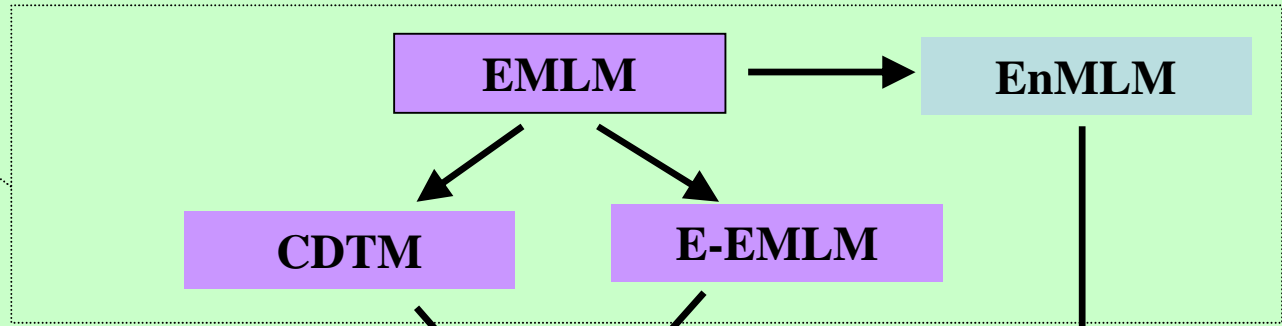
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Outline

I. Introduction

II. Existing Models for Stream and Elastic Traffic



III. New Models for Elastic Traffic

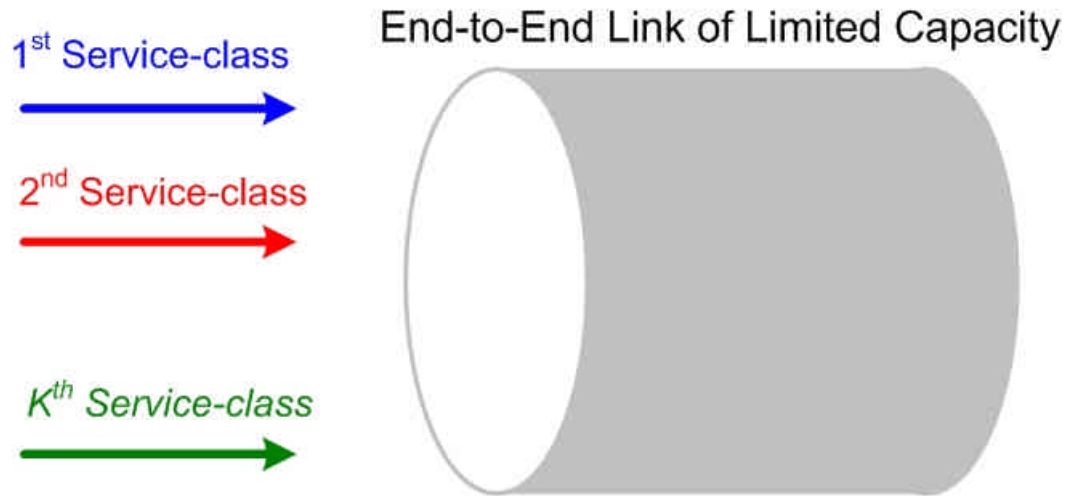


IV. Evaluation – Numerical Examples

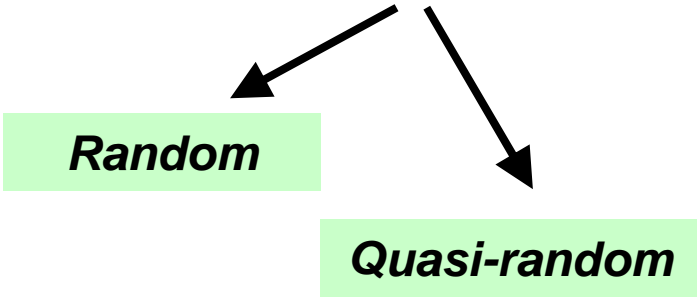
V. Conclusion



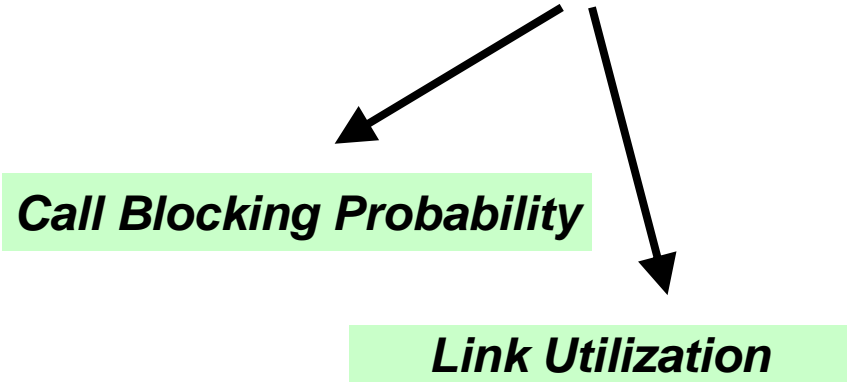
**Introduction**



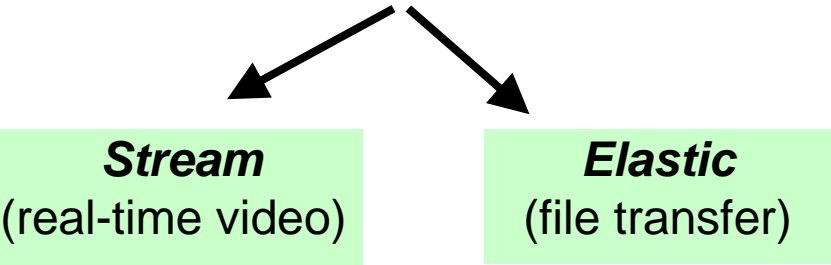
**Arrival Process**



**Performance Measures**



**Types of Traffic**





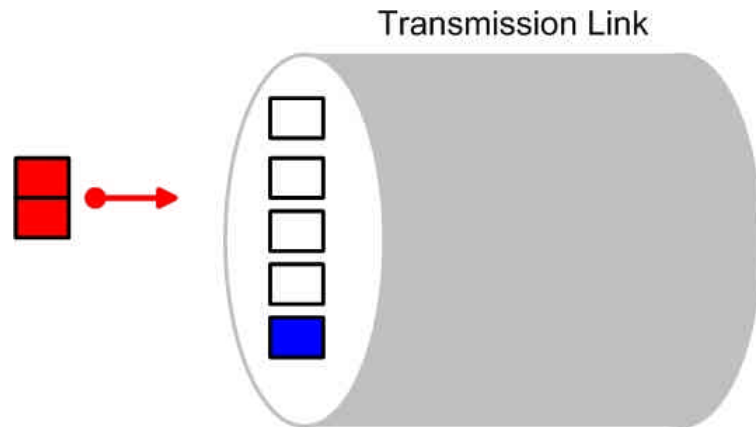
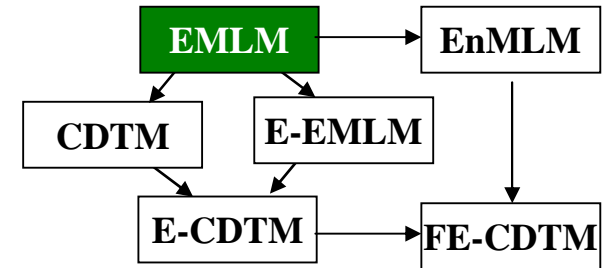
## Review of the Existing Models

## Erlang Multi-rate Loss Model (EMLM)

### System parameters

- $C$  : capacity
- $K$  : service-classes

**Example:**  
Subscribers offering traffic to an ISDN node.



### Service-class parameters

- $\mu_k$  : service rate
- $\mu_k^{-1}$  : mean service time (exponential)
- $\lambda_k$  : arrival rate (Poisson process)
- $b_k$  : fixed bandwidth requirement
- $\alpha_k = \lambda_k \mu_k^{-1}$  : offered traffic-load



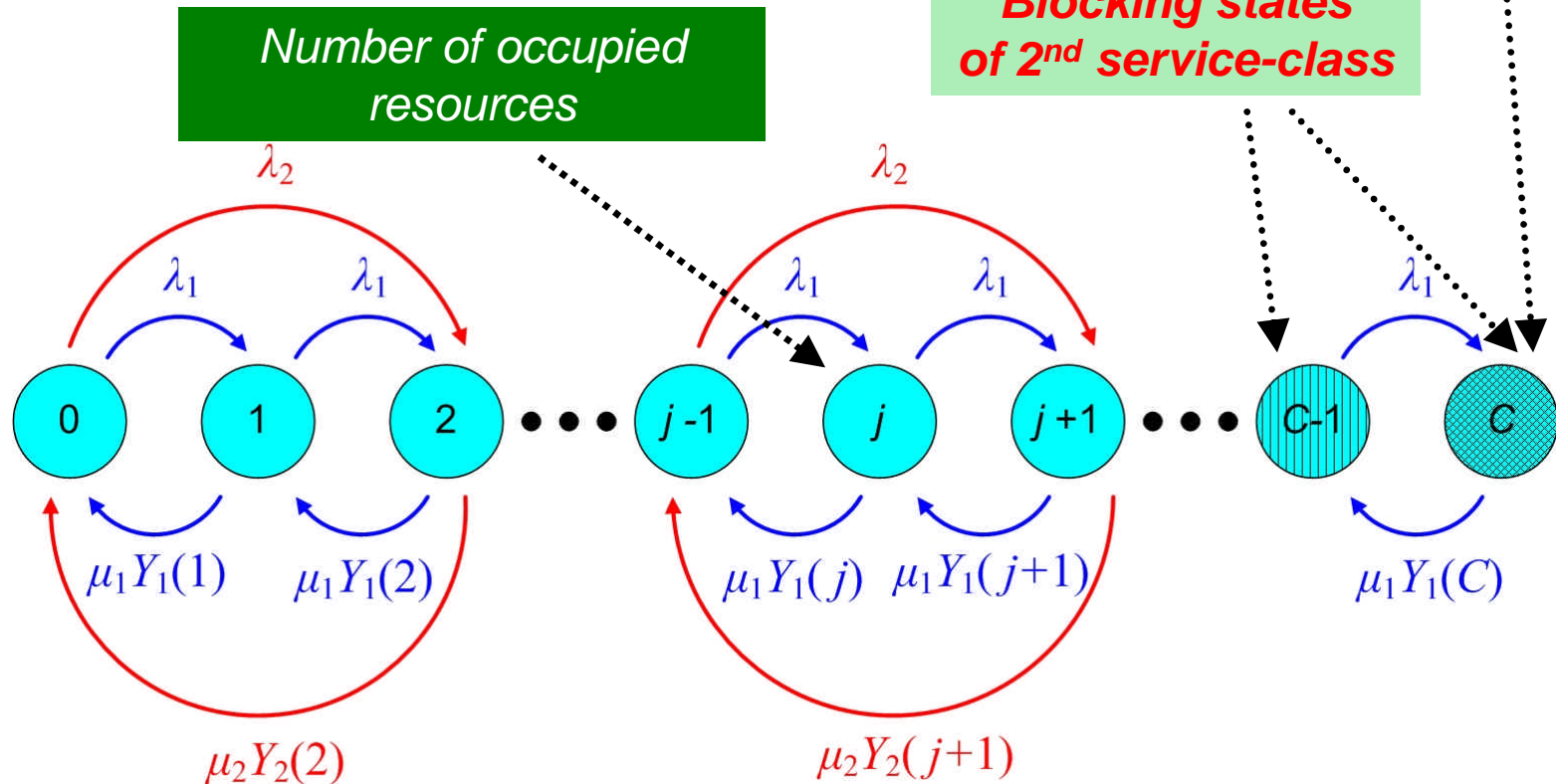
Review of the Existing Models

Erlang Multi-rate Loss Model (EMLM)

State Transition Diagram for two service-classes:  $b_1=1$  and  $b_2=2$

Blocking state of 1<sup>st</sup> service-class

Blocking states of 2<sup>nd</sup> service-class





## Review of the Existing Models

## Erlang Multi-rate Loss Model (EMLM)

### State Probability

$$\hat{q}(j) = \begin{cases} 1 & \text{for } j = 0 \\ \frac{1}{j} \sum_{k=1}^K \alpha_k b_k \hat{q}(j - b_k) & \text{for } j = 1, \dots, C \\ 0 & \text{otherwise} \end{cases}$$

$$q(j) = \frac{\hat{q}(j)}{\sum_{j=0}^C \hat{q}(j)}$$

### Call Blocking Probability

$$B_k = \sum_{j=C-b_k+1}^C q(j)$$

### Link Utilization

$$U = \sum_{j=1}^C j q(j)$$

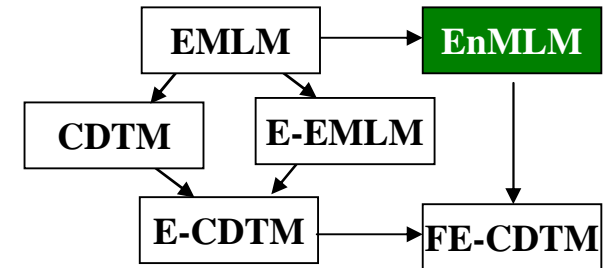


## Review of the Existing Models

## Engset Multi-rate Loss Model (EnMLM)

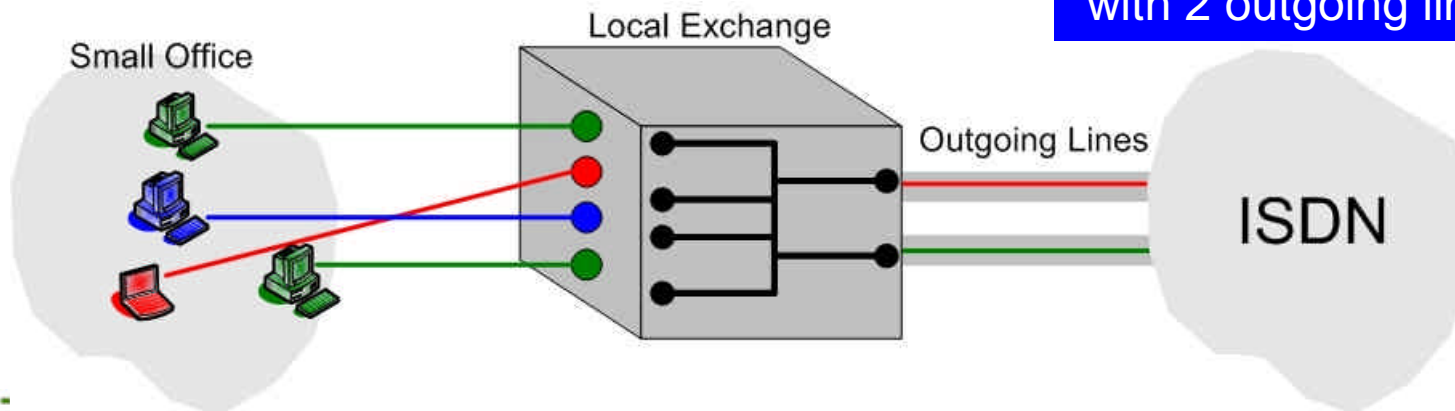
### Service-class parameters

- $N_k$ : sources
- $n_k$ : number of in-service calls
- $\mu_k$ : service rate,  $\mu_k^{-1}$ : mean service time (exponential)
- $v_k$ : arrival rate from an idle source
- $\lambda_k = v_k * (N_k - n_k)$
- $b_k$ : fixed bandwidth requirement
- $\alpha_k = v_k \mu_k^{-1}$ : offered traffic-load from an idle source



*Calls come from finite number of sources*

**Example:**  
4 users in an office with 2 outgoing lines





## Review of the Existing Models

## Engset Multi-rate Loss Model (EnMLM)

### State Probability

$$\hat{q}(j) = \begin{cases} 1 & \text{for } j = 0 \\ \frac{1}{j} \sum_{k=1}^K (N_k - n_k + 1) \alpha_k b_k \hat{q}(j - b_k) & \text{for } j = 1, \dots, C \\ 0 & \text{otherwise} \end{cases}$$

$$q(j) = \frac{\hat{q}(j)}{\sum_{j=0}^C \hat{q}(j)}$$

### Call Blocking Probability

$$B_k = \sum_{j=C-b_k+1}^C q(j)$$

### Link Utilization

$$U = \sum_{j=1}^C j q(j)$$





## Review of the Existing Models

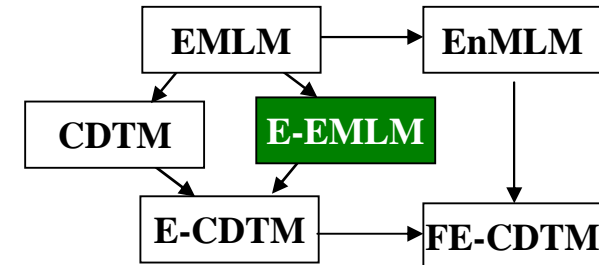
### System parameters

- $C$  : capacity
- $T$  : virtual capacity ( $T \geq C$ )
- $K$  : service-classes
- $j$  : system state ( $0 \leq j \leq T$ )
- $s$  : system allocation ( $0 \leq s \leq C$ )

### Service-class parameters

- $\mu_k$  : ideal service rate,
- $\mu_k^{-1}$  : mean ideal service time (exponential)
- $\lambda_k$  : arrival rate (Poisson process)
- $b_k$  : peak bandwidth requirement
- $\alpha_k = \lambda_k \mu_k^{-1}$  : offered traffic-load

## Extended Erlang Multi-rate Loss Model (E-EMLM)



*Used for Resource Allocation*

*Used for Call Admission Control*

### Example:

A video call, while in-service, reduces its bandwidth.



## Review of the Existing Models

## Extended Erlang Multi-rate Loss Model (E-EMLM)

### State Probability

$$\hat{q}(j) = \begin{cases} 1 & \text{for } j = 0 \\ \frac{1}{\min(C, j)} \sum_{k=1}^K \alpha_k b_k \hat{q}(j - b_k) & \text{for } j = 1, \dots, T \\ 0 & \text{otherwise} \end{cases}$$

$$q(j) = \frac{\hat{q}(j)}{\sum_{j=0}^T \hat{q}(j)}$$

### Call Blocking Probability

$$B_k = \sum_{j=T-b_k+1}^T q(j)$$

### Link Utilization

$$U = \sum_{j=1}^C j q(j) + \sum_{j=C+1}^T C q(j)$$

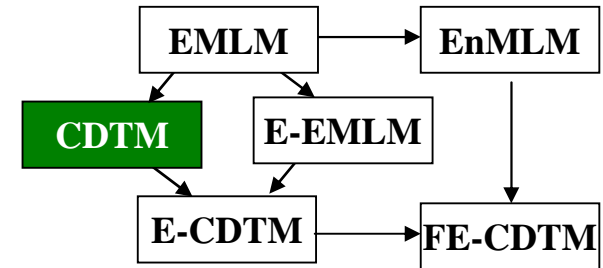


## Review of the Existing Models

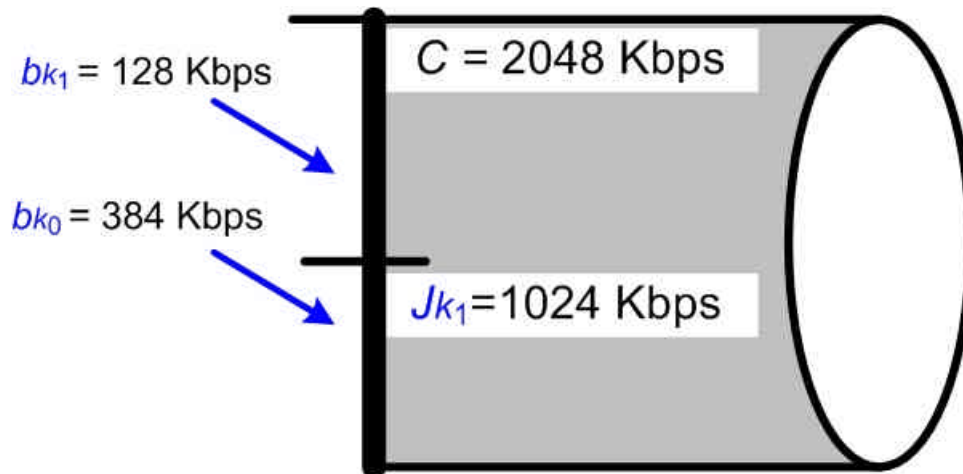
## Connection-Dependent Threshold Model (CDTM)

### Service-class parameters

- $\lambda_k$ : arrival rate (Poisson process)
- $J_{k_1}, J_{k_2}, J_{k_3}, \dots, J_{k_{S_k}}$ : thresholds
- $b_{k_0}, b_{k_1}, b_{k_2}, \dots, b_{k_{S_k}}$ : bandwidth requirements
- $\mu_{k_0}^{-1}, \mu_{k_1}^{-1}, \dots, \mu_{k_{S_k}}^{-1}$  mean service time requirements
- $\alpha_{k_l} = \lambda_k \mu_{k_l}^{-1}$ : offered traffic-load



*Indicate the occupied link bandwidth*



**Example:**  
 An arriving video call to an ISDN node requests for 384Kbps or, if the node is congested, 128 Kbps. After accepted the bandwidth of the call is not altered.



## Review of the Existing Models

## Connection-Dependent Threshold Model (CDTM)

### Assumptions

The recurrent calculation in CDTM is based on:

- *local balance* between adjacent system-states.
- *migration approximation*: calls accepted in the system with other than the maximum bandwidth requirement are negligible within a space, called migration space and related to the variable  $\delta_{k_0}(j)$ .
- *upward approximation*: calls accepted in the system with their maximum bandwidth are negligible within a space, called *upward space* and related to the variable  $\delta_{k_l}(j)$  for  $l \neq 0$ .

$$\delta_{k_0}(j) = \begin{cases} 1 & \text{when } 1 \leq j \leq C \text{ and } b_{k_l} = 0 \text{ (} l \neq 0 \text{)} \\ 1 & \text{when } j \leq J_{k_0} + b_k \text{ and } b_{k_l} > 0 \text{ (} l \neq 0 \text{)} \\ 0 & \text{otherwise} \end{cases}$$

$$\delta_{k_l}(j) = \begin{cases} 1 & \text{when } J_{k_l} + b_{k_l} \geq j > J_{k_{l-1}} + b_{k_l} \text{ and } b_{k_l} > 0 \\ 0 & \text{otherwise} \end{cases} \text{ for } l \neq 0$$



## Review of the Existing Models

## Connection-Dependent Threshold Model (CDTM)

### State Probability

$$\hat{q}(j) = \begin{cases} 1 & \text{for } j = 0 \\ \frac{1}{j} \sum_{k=1}^K \sum_{l=0}^{S_k} \alpha_{k_l} b_{k_l} \delta_{k_l}(j) \hat{q}(j - b_{k_l}) & \text{for } j = 1, \dots, C \\ 0 & \text{otherwise} \end{cases}$$

$$q(j) = \frac{\hat{q}(j)}{\sum_{j=0}^C \hat{q}(j)}$$

### Call Blocking Probability

$$B_k = \sum_{j=C-b_k S_k + 1}^C q(j)$$

### Link Utilization

$$U = \sum_{j=1}^C j q(j)$$

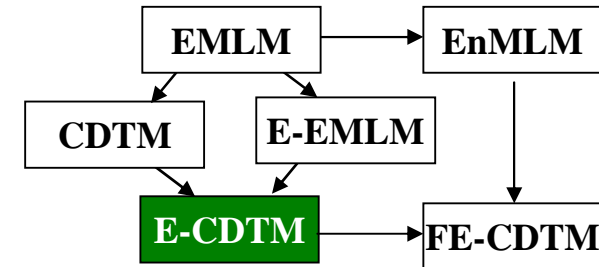


## New Models

## Extended Connection-Dependent Threshold Model (E-CDTM)

### System parameters

- $C$  : capacity
- $T$  : virtual capacity ( $T \geq C$ )
- $J_{k_1}, J_{k_2}, J_{k_3}, \dots, J_{k_{S_K}}$  : thresholds
- $K$  : service-classes
- $j$  : system state ( $0 \leq j \leq T$ )
- $s$  : system allocation ( $0 \leq s \leq C$ )



*Used for  
Call Admission  
Control*

*Indicate the occupied  
link bandwidth*

### Example:

An arriving video call to an ingress MPLS node requests for 2048 or, if the node is congested, 1024 Kbps. After accepted the call can reduce its bandwidth to some extent.



## New Models

## Extended Connection-Dependent Threshold Model (E-CDTM)

### State Probability

$$\hat{q}(j) = \begin{cases} 1 & \text{for } j = 0 \\ \frac{1}{\min(C, j)} \sum_{k=1}^K \sum_{l=0}^{S_k} \alpha_{kl} b_{kl} \delta_{kl}(j) \hat{q}(j - b_{kl}) & \text{for } j = 1, \dots, T \\ 0 & \text{otherwise} \end{cases}$$

$$q(j) = \frac{\hat{q}(j)}{\sum_{j=0}^T \hat{q}(j)}$$

### Call Blocking Probability

$$B_k = \sum_{j=T-b_k S_k+1}^T q(j)$$

### Link Utilization

$$U = \sum_{j=1}^C j q(j) + \sum_{j=C+1}^T C q(j)$$



## New Models

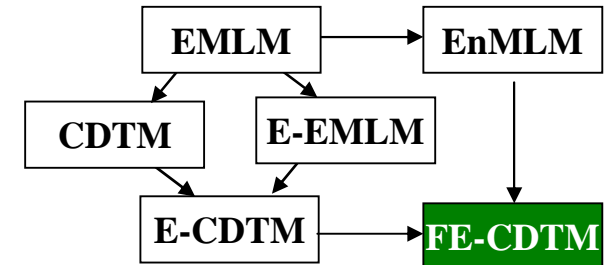
## Finite Extended Connection-Dependent Threshold Model (FE-CDTM)

### System parameters

- $C$  : capacity
- $K$  : service-classes
- $j$  : system state ( $0 \leq j \leq T$ )
- $T$  : maximum system occupancy ( $T \geq C$ )
- $s$  : system allocation ( $0 \leq s \leq C$ )

### Service-class parameters

- $N_k$  : sources
- $v_{k1}$  : arrival rate from an idle source
- $J_{k1}, J_{k2}, \dots, J_{k_{S_k}}$  : thresholds
- $b_{k0}, b_{k1}, b_{k2}, \dots, b_{k_{S_k}}$  : contingency bandwidth requirements
- $\mu_{k0}^{-1}, \mu_{k1}^{-1}, \mu_{k2}^{-1}, \dots, \mu_{k_{S_k}}^{-1}$  mean service time requirements
- $\alpha_{k1} = \lambda_k \mu_{k1}^{-1}$  : offered traffic-load from an idle source



### Example:

In cellular 3G systems where in small cells we have to consider finite population is a potential application of FE-CDTM

*Calls come from finite number of sources*





## New Models

## Finite Extended Connection-Dependent Threshold Model (FE-CDTM)

### State Probability

$$\hat{q}(j) = \begin{cases} 1 & \text{for } j = 0 \\ \frac{1}{\min(C, j)} \sum_{k=1}^K \sum_{l=0}^{S_k} (N_k - \sum_{l=0}^{S_k} n_{kl} + 1) \alpha_{kl} b_{kl} \delta_{kl}(j) \hat{q}(j - b_{kl}) & \text{for } j = 1, \dots, T \\ 0 & \text{otherwise} \end{cases}$$

### Call Blocking Probability

$$B_k = \sum_{j=T-b_k S_k+1}^T q(j)$$

### Link Utilization

$$U = \sum_{j=1}^C j q(j) + \sum_{j=C+1}^T C q(j)$$

$$q(j) = \frac{\hat{q}(j)}{\sum_{j=0}^T \hat{q}(j)}$$

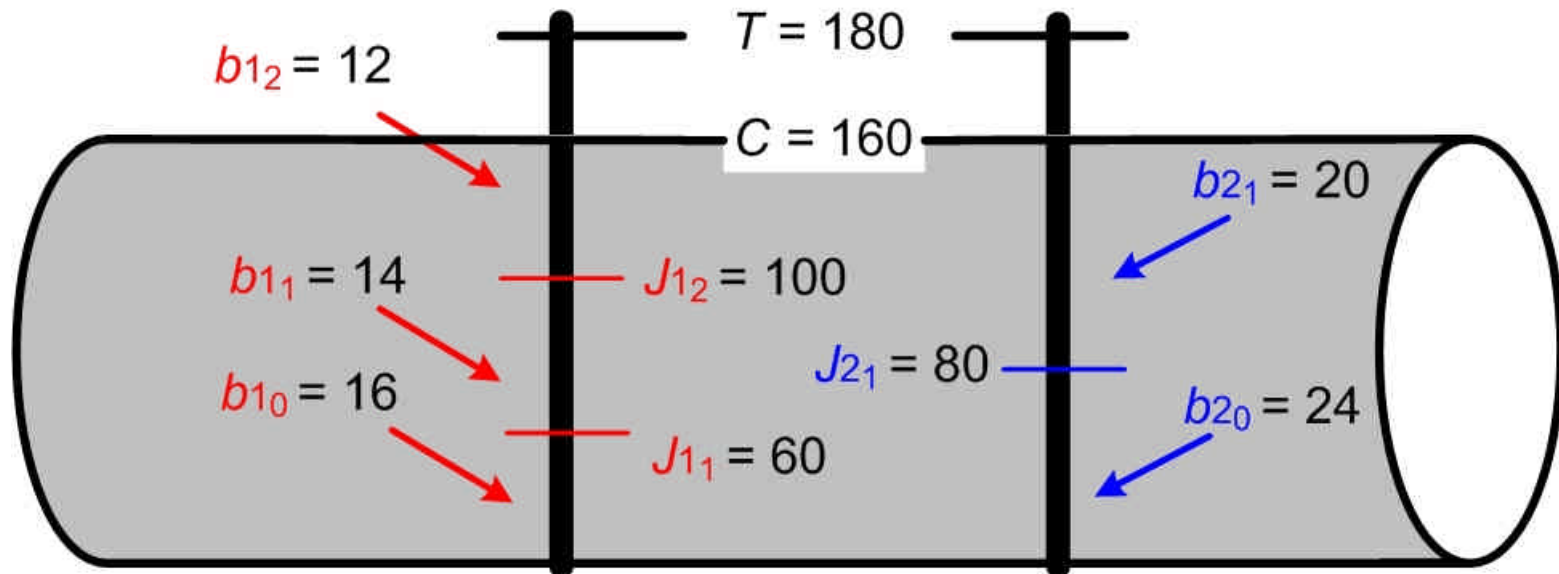


Evaluation – Numerical Examples

We compare *Analytical* vs *Simulation* results for both *E-CDTM* and *FE-CDTM*.

1<sup>st</sup> service-class

2<sup>nd</sup> service-class



For example 1b.u. = 64 Kbps

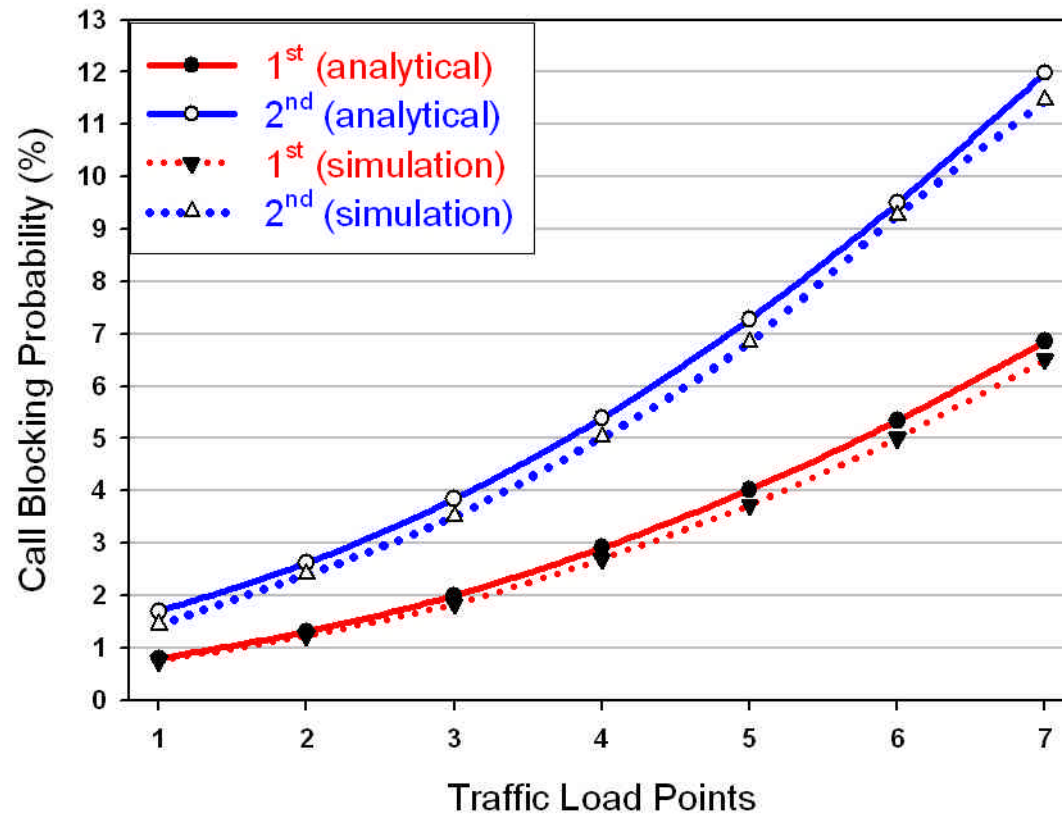


Evaluation – Numerical Examples

Random Arrival Process  
*E-CDTM*

Call Blocking Probability vs Traffic-load

Traffic-load Point	Traffic-load $(a_1, a_2)$ erl
1	(2.0, 2.0)
2	(2.5, 2.0)
3	(3.0, 2.0)
4	(3.5, 2.0)
5	(4.0, 2.0)
6	(4.5, 2.0)
7	(5.0, 2.0)





Evaluation – Numerical Examples

Random Arrival Process  
*E-CDTM*

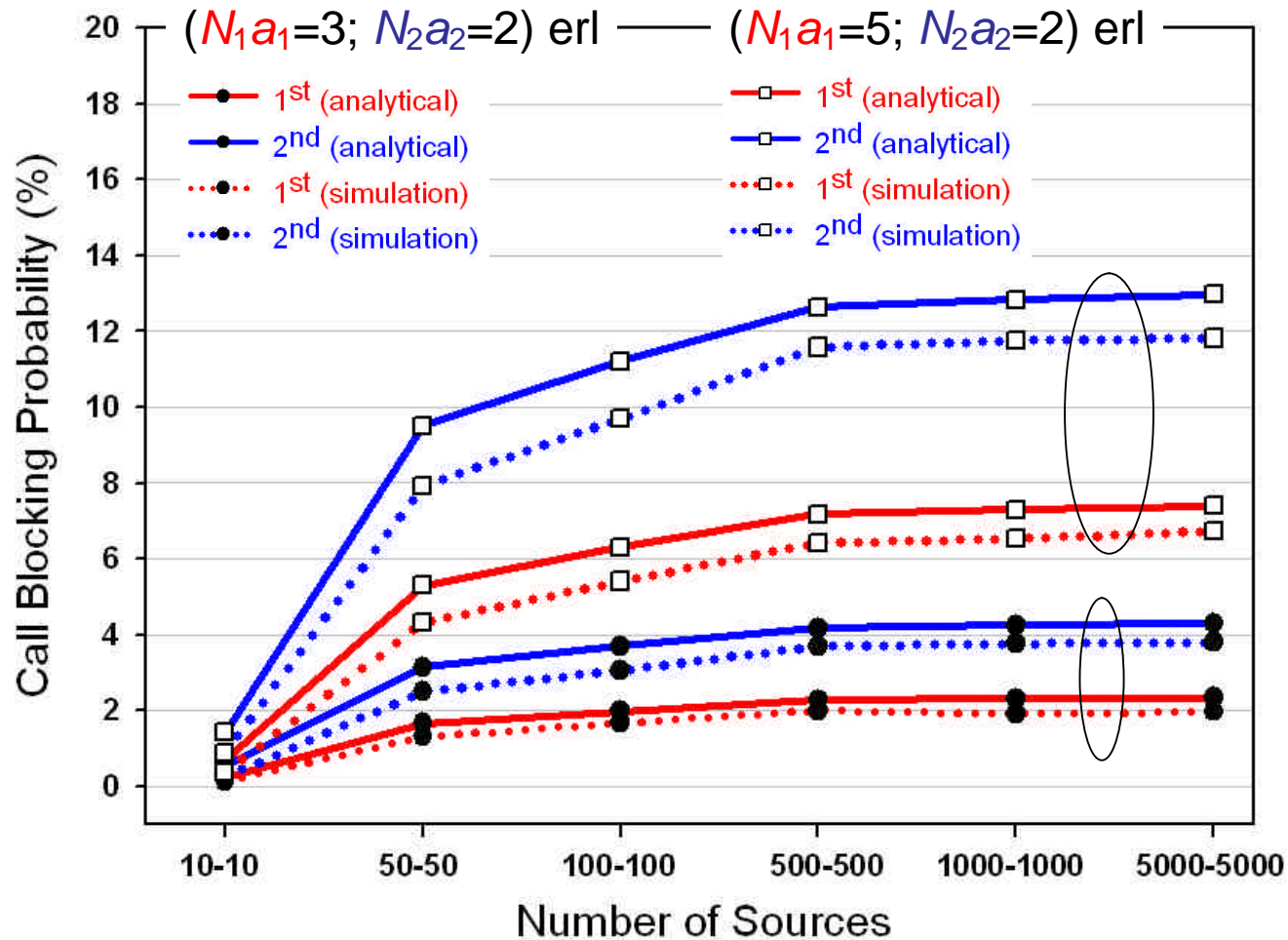
Link Utilization vs Traffic-load

Traffic-load Point	Traffic-load $(a_1, a_2)$ erl	analytical	simulation
1	(2.0, 2.0)	78.82	79.12
2	(2.5, 2.0)	86.06	86.63
3	(3.0, 2.0)	92.98	93.39
4	(3.5, 2.0)	99.51	100.08
5	(4.0, 2.0)	105.59	106.37
6	(4.5, 2.0)	111.19	111.71
7	(5.0, 2.0)	116.29	117.11



Evaluation – Numerical Examples

Quasi-random Arrival Process  
FE-CDTM





## Conclusion

- ◆ We review existing models for *stream* and *elastic* traffic
- ◆ We present two new models the *E-CDTM* and *FE-CDTM* for the analysis of *elastic* traffic in the case of *random* and *quasi-random* call arrivals
- ◆ We present recurrent formulas for the calculation of state probabilities and determine the *Call Blocking Probability* and *Link Utilization*
- ◆ We validate by simulations the accuracy of the proposed calculation methods



**Thank You!**