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► **To cite this version:**

Héctor Cancela, Leslie Murray, Gerardo Rubino. The Multi-Level Creation Process in Flow Network Reliability Estimation. MCQMC'18 - 13th International Conference in Monte Carlo & Quasi-Monte Carlo Methods in Scientific Computing, Jul 2018, Rennes, France. pp.1-42. hal-01962927

HAL Id: hal-01962927

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Submitted on 20 Dec 2018

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THE MULTI-LEVEL CREATION PROCESS IN FLOW NETWORK RELIABILITY ESTIMATION

Héctor Cancela ¹ Leslie Murray ² Gerardo Rubino (**Speaker**) ³

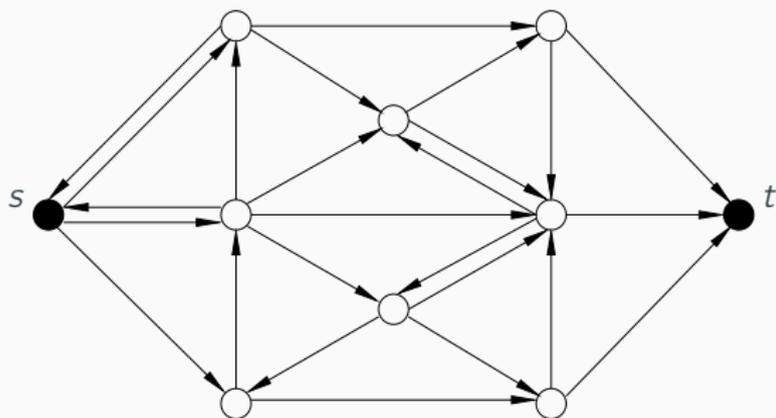
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July 6, 2018

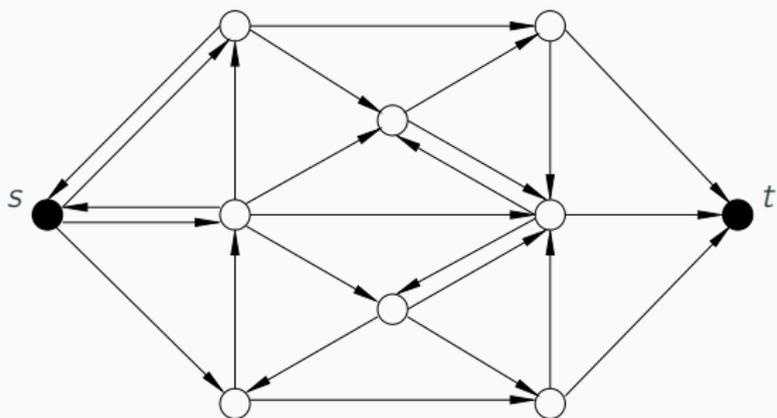
INTRODUCTION: FLOW NETWORK



$$\mathcal{G} = (\mathcal{V}, \mathcal{E}, \mathbf{X}) \begin{cases} \mathcal{V} : \text{set of } n \text{ nodes} \\ \mathcal{E} : \text{set of } m \text{ links} \\ \mathbf{X} : \text{capacity per link, } (X_1, \dots, X_m) \end{cases}$$

$M(\mathbf{X}) =$ maximum amount of flow generated in s that can reach t

INTRODUCTION: STOCHASTIC FLOW NETWORK



- The capacities X_i , $i = 1, \dots, m$, change due to failures
- $\mathbf{X} = (X_1, \dots, X_m)$, is a random vector in $\Omega = (\Omega_1, \dots, \Omega_m)$
- $\zeta = \mathbb{P}\{M(\mathbf{X}) < T\}$. If the network is highly reliable, $\zeta \ll 1$

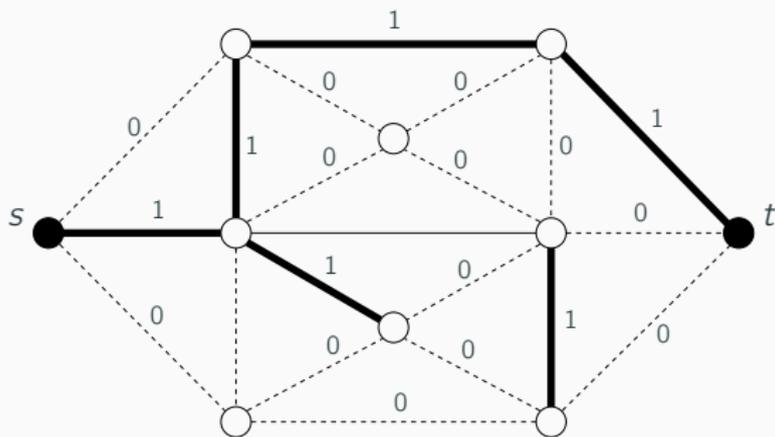
AIM OF THIS TALK

To introduce an efficient method for the estimation of ζ , when $\zeta \ll 1$

- ① NETWORK STATIC MODEL (REVIEW)
 - Basic Setting / Crude Monte Carlo
 - The Creation Process
 - Splitting on the the Creation Process
- ② STOCHASTIC FLOW NETWORK MODEL
 - Multi-Level Creation Process
 - Splitting on the Multi-Level Creation Process
- ③ EXPERIMENTAL RESULTS
 - Efficiency Analysis
- ④ CONCLUSIONS AND LINES OF FUTURE WORK

NETWORK STATIC MODEL

$$\mathbf{X} = (X_1, X_2, \dots, X_m) \rightarrow X_i = \begin{cases} 1 \text{ w.p. } r_i & i^{\text{th}} \text{ link operative} \\ 0 \text{ w.p. } q_i = 1 - r_i & i^{\text{th}} \text{ link failed} \end{cases}$$



$$\phi(\mathbf{X}) = \begin{cases} 1 & \text{if } s \text{ and } t \text{ are not connected} \\ 0 & \text{if } s \text{ and } t \text{ are connected} \end{cases} \rightarrow \zeta = \mathbb{P}\{\phi(\mathbf{X}) = 0\}$$

CRUDE MONTE CARLO

- 1 Sample N independent instances of \mathbf{X} : $\mathbf{X}^{(i)}$, $i = 1, \dots, N$
- 2 Compute $\phi(\mathbf{X}^{(i)})$, $i = 1, \dots, N$
- 3 Estimate ζ as:

$$\hat{\zeta} = \frac{1}{N} \sum_{i=1}^N \phi(\mathbf{X}^{(i)})$$

$$\text{RE} \triangleq \frac{\sqrt{\text{V}\{\hat{\zeta}\}}}{\mathbb{E}\{\hat{\zeta}\}} = \frac{\sqrt{\zeta(1-\zeta)}}{\sqrt{N}\zeta} \approx \frac{1}{\sqrt{N}\zeta} \rightarrow \infty \quad \text{if } \zeta \rightarrow 0 \text{ with } N \text{ fixed}$$

\uparrow
if $\zeta \ll 1$

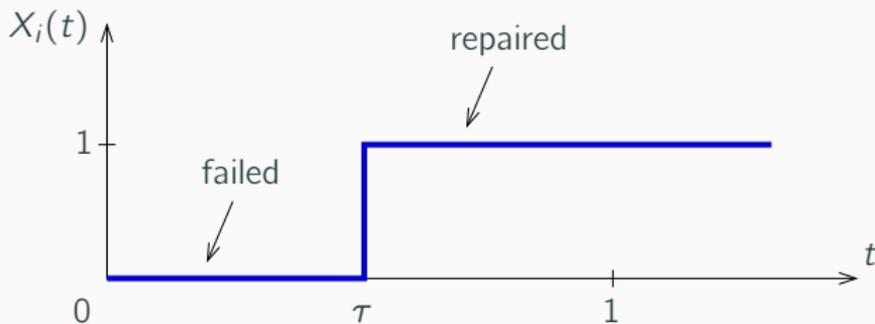
CRUDE MC DOES NOT SOLVE THE PROBLEM...

Rare event problem.

THE CREATION PROCESS

Time enters: $\mathbf{X} \rightarrow \mathbf{X}(t) = (X_1(t), X_2(t), \dots, X_m(t))$

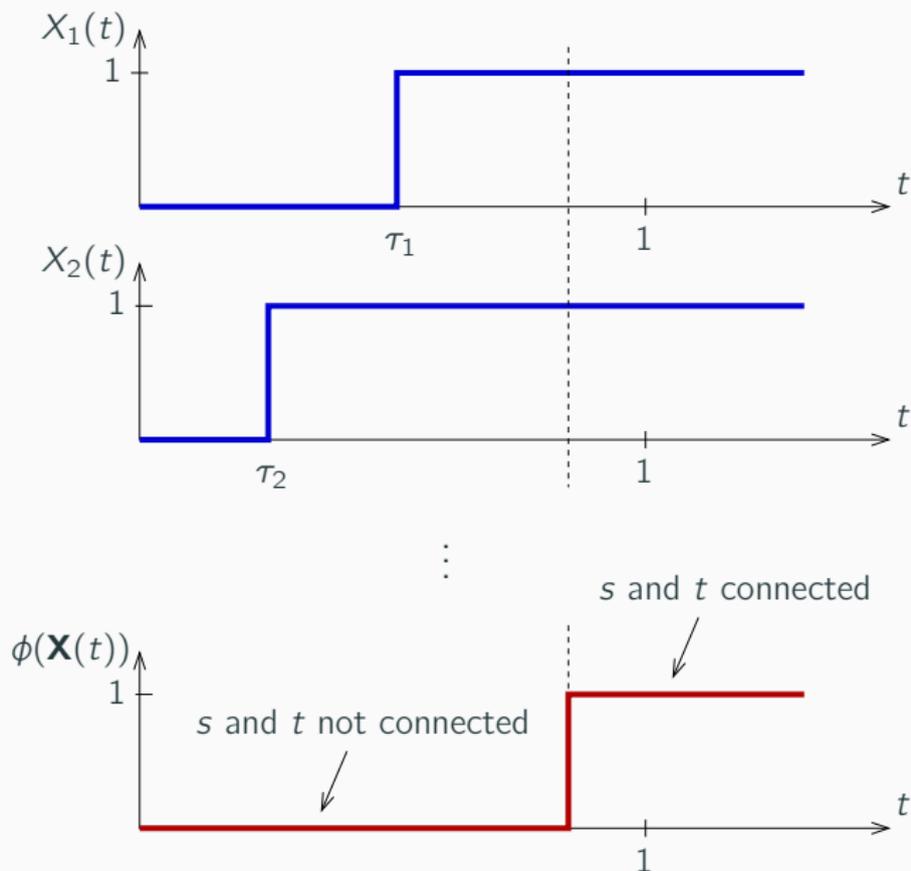
For each component, and for the whole system,



BASIC IDEA

If links are repaired in a time proportional to their own single reliabilities, s and t become connected in a time proportional to the network's reliability

THE CREATION PROCESS



THE CREATION PROCESS

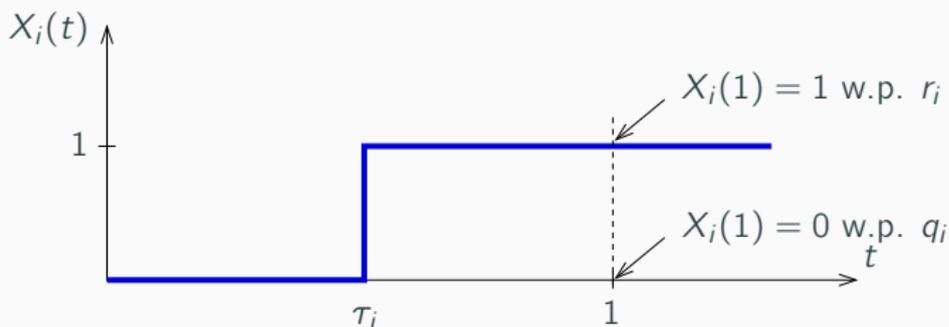
Let τ_i be the repair time of component i , with

- $\tau_i \sim \exp(\lambda_i)$, $i = 1, \dots, m$
- $\lambda_i = -\ln(q_i)$

Then:

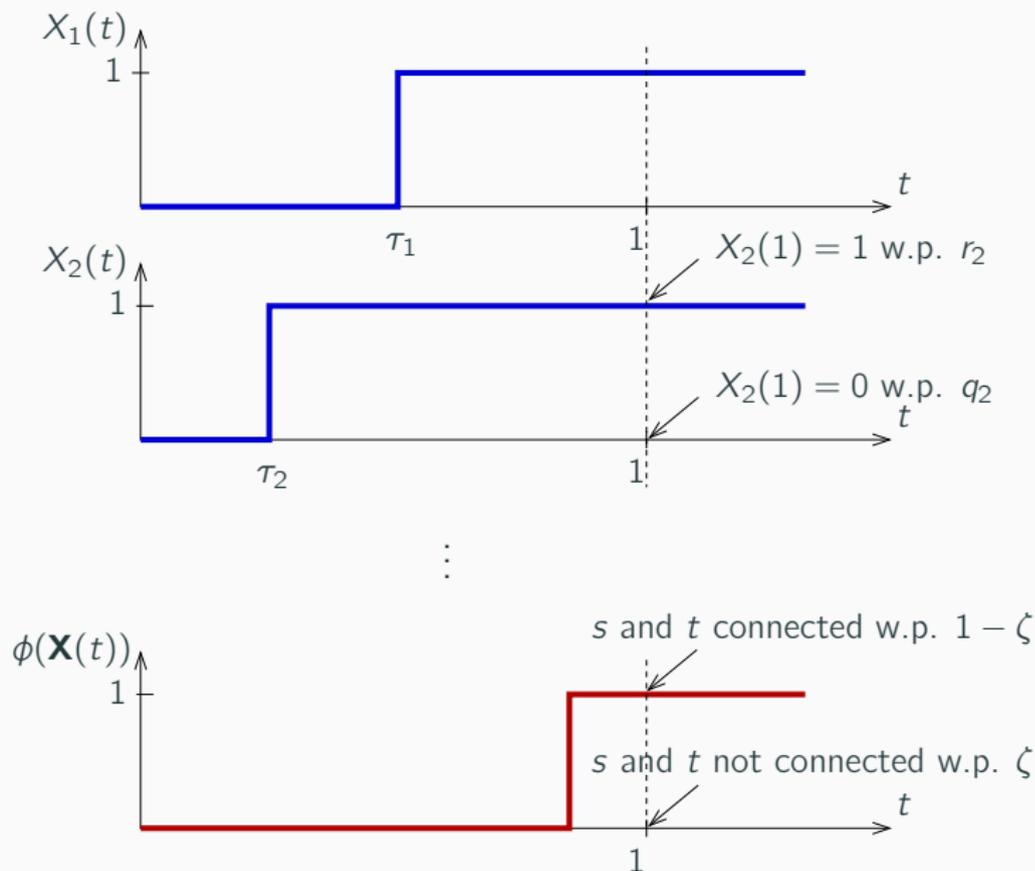
$$\mathbb{P}\{X_i(1) = 1\} = \mathbb{P}\{\tau_i \leq 1\} = 1 - e^{-\lambda_i} = 1 - e^{\ln(q_i)} = r_i$$

$$\mathbb{P}\{X_i(1) = 0\} = \mathbb{P}\{\tau_i > 1\} = e^{-\lambda_i} = e^{\ln(q_i)} = q_i$$



Finally, if $\mathbb{P}\{X_i(1) = 0\} = q_i$, $i = 1, \dots, m$, then $\mathbb{P}\{\phi(\mathbf{X}(1) = 0)\} = \zeta$

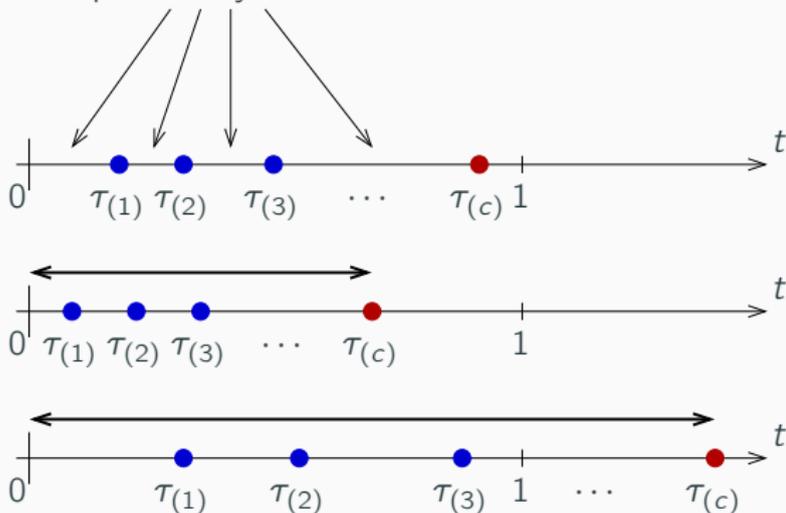
THE CREATION PROCESS



THE CREATION PROCESS

Let τ_c be the repair time of the system. and consider the following point process.

times between repairs are also exponentially distributed



ALGORITHM

Sample sequences $\{\tau_{(1)}, \tau_{(2)}, \dots, \tau_{(c)}\}$, see them as trajectories in a one-dimensional space and reduce the problem to: $\zeta = \mathbb{P}\{\tau_c > 1\}$

THE CREATION PROCESS / CRUDE MC



- 1 Sample N times the sequence $\{\tau_{(1)}, \tau_{(2)} \cdots, \tau_{(c)}\}$
- 2 From each one of them, read the value of the random variable $\tau_{(c)}$ and compute the function:

$$I = \begin{cases} 1 & \text{if } \tau_{(c)} > 1, \\ 0 & \text{otherwise} \end{cases} \quad \rightarrow \quad I^{(i)}, \quad i = 1, \dots, N$$

- 3 Estimate ζ as:

$$\hat{\zeta} = \frac{1}{N} \sum_{i=1}^N I^{(i)}$$

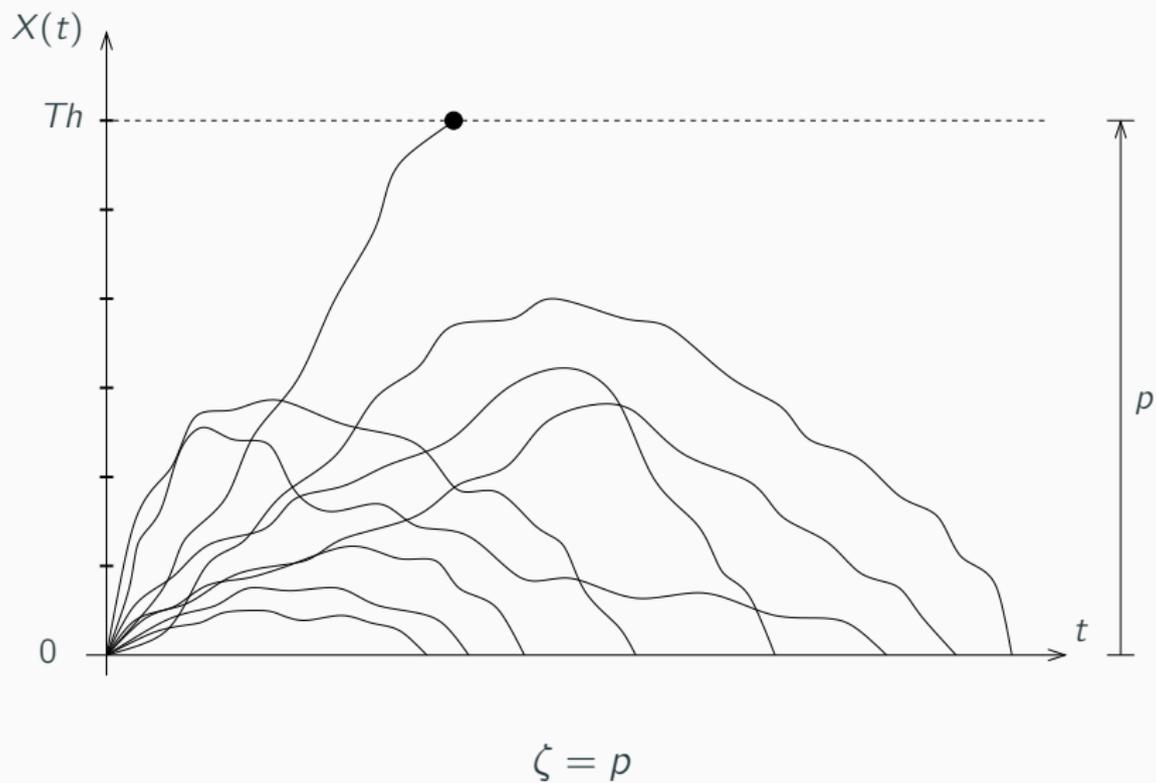
STILL THE SAME CRUDE MONTE CARLO ESTIMATION...

It has to be improved by means of a variance reduction method

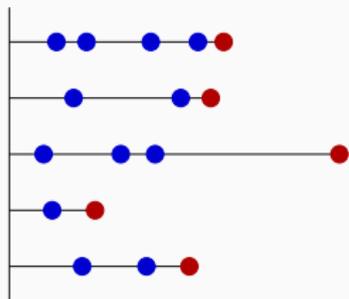
METHODS BASED ON THE CREATION PROCESS



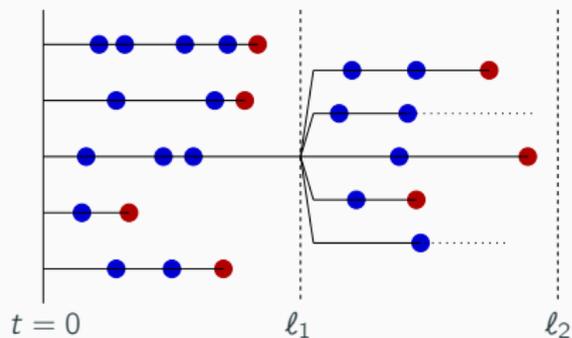
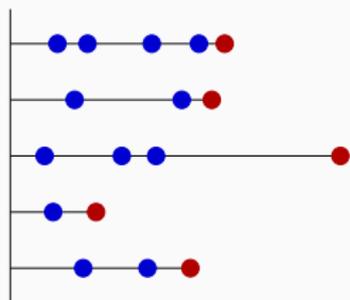
SPLITTING



SPLITTING ON THE CREATION PROCESS



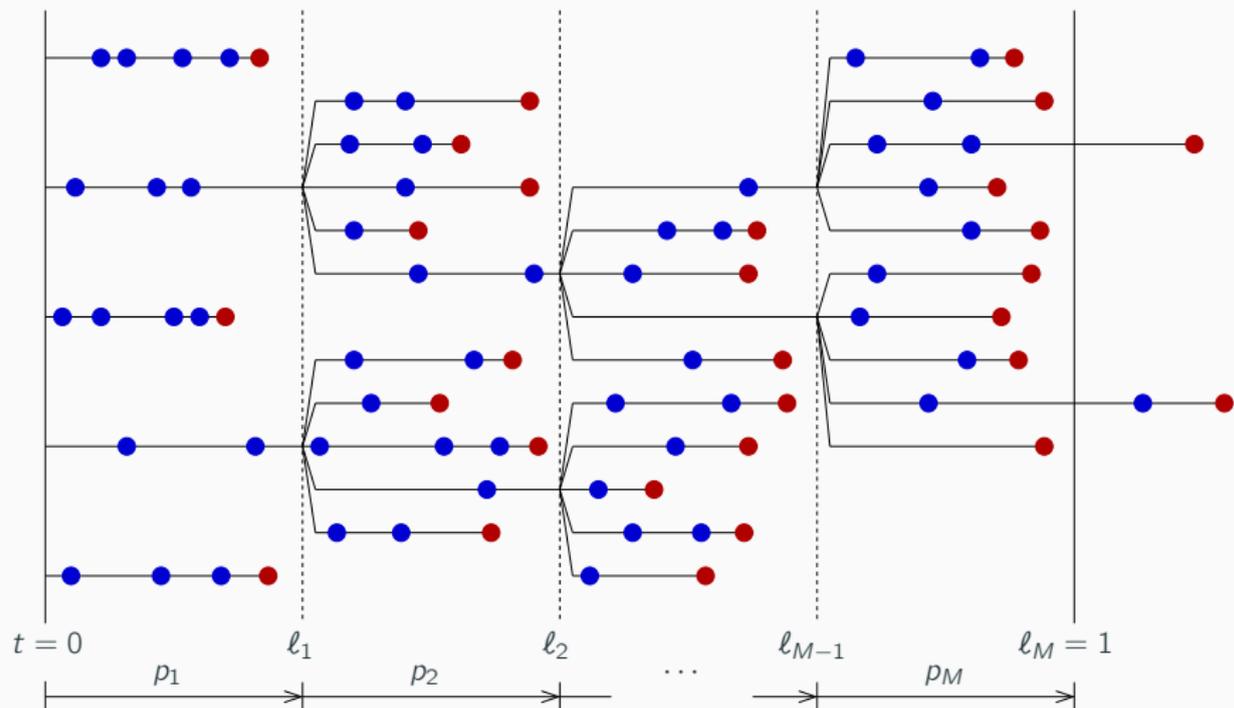
SPLITTING ON THE CREATION PROCESS



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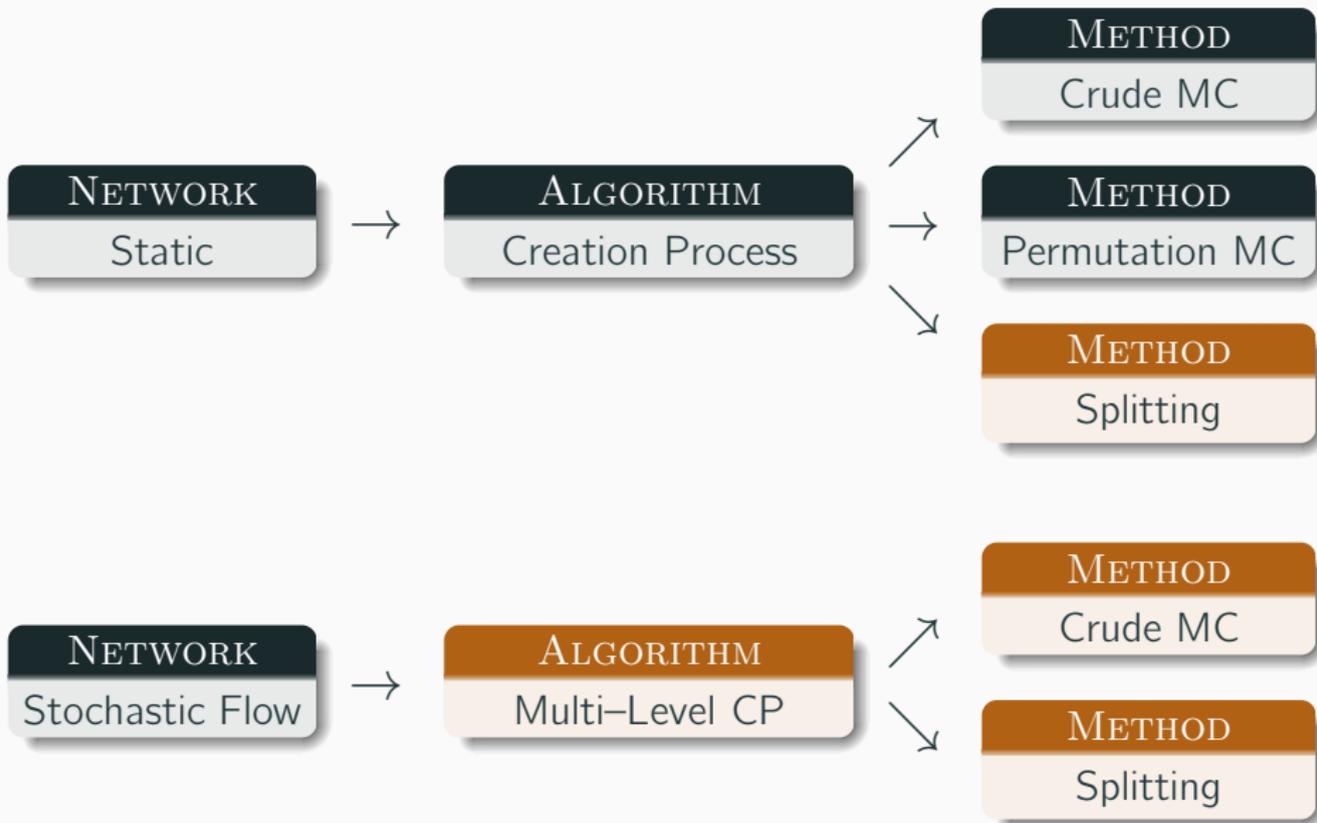
$l_M = 1$

SPLITTING ON THE CREATION PROCESS



$$\zeta = \prod_{i=1}^M p_i \quad \rightarrow \quad \hat{\zeta} = \prod_{i=1}^M \hat{p}_i$$

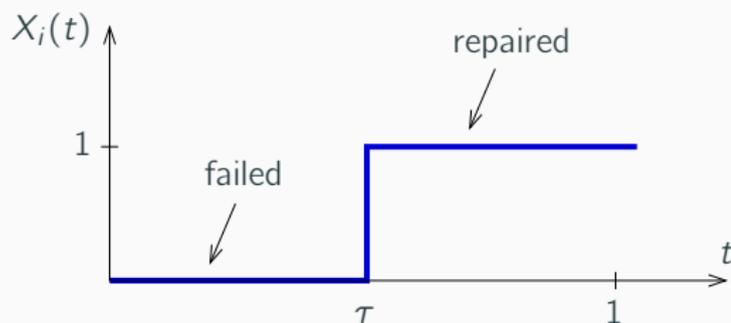
CREATION PROCESS / MULTI-LEVEL CP



MULTI-LEVEL CP

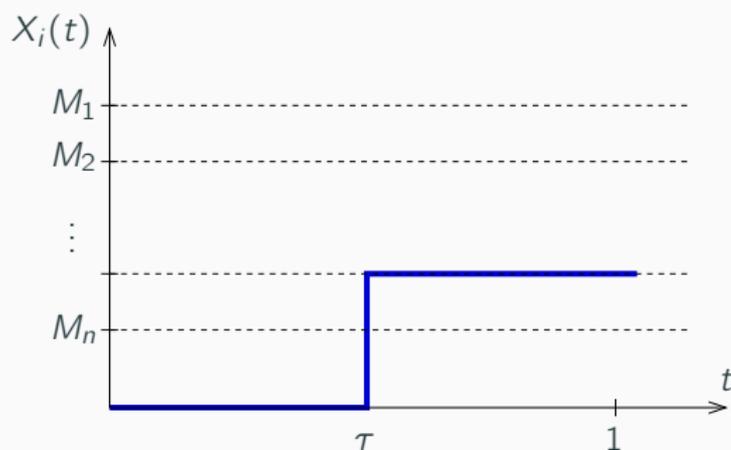
Static Network Model:

$$X_i = \begin{cases} 1 & \text{w.p. } r_i, \\ 0 & \text{w.p. } q_i \end{cases}$$

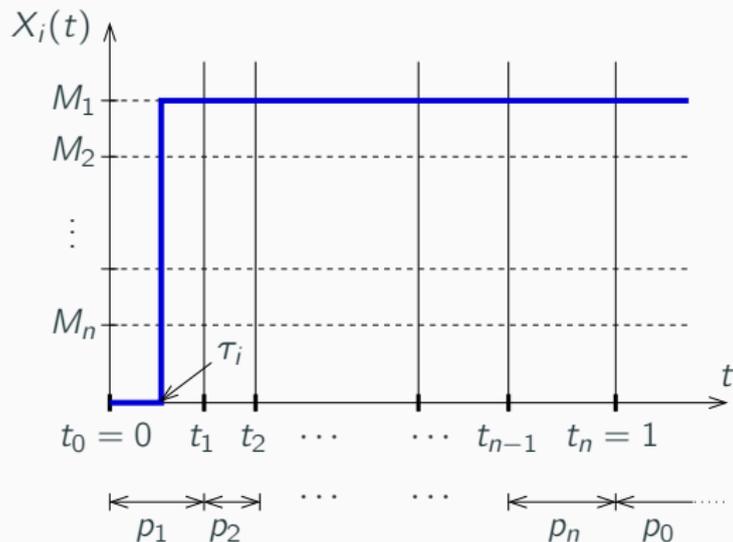


Stochastic Flow Network:

$$X_i = \begin{cases} M_1 & \text{w.p. } p_1, \\ M_2 & \text{w.p. } p_2, \\ \vdots & \\ M_n & \text{w.p. } p_n, \\ 0 & \text{w.p. } p_0. \end{cases}$$

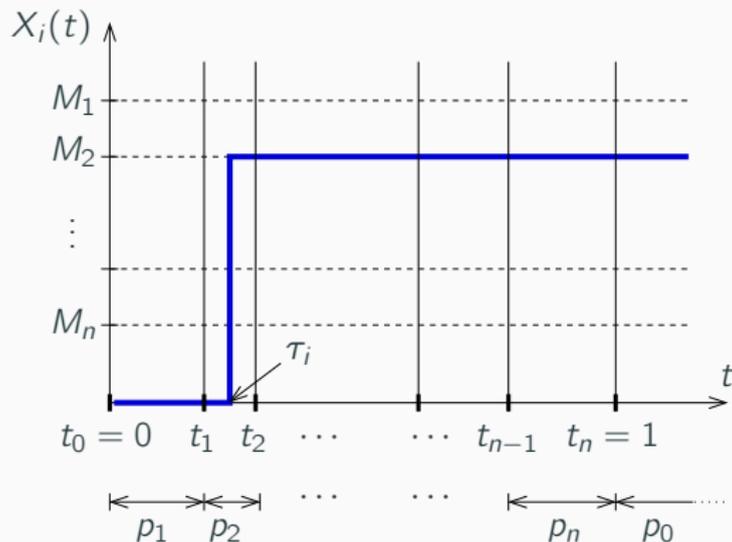


MULTI-LEVEL CP



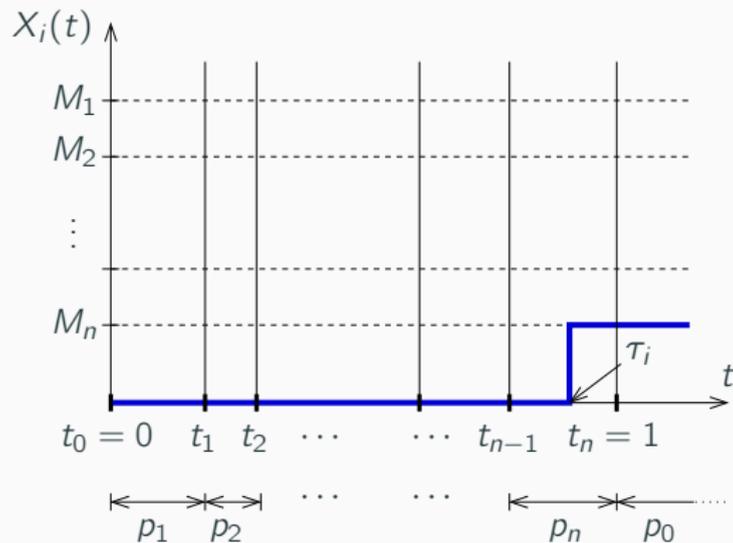
- If $0 < \tau_i \leq t_1$ set $X_i(t) = M_1$ and keep this value forever,
If $t_1 < \tau_i \leq t_2$ set $X_i(t) = M_2$ and keep this value forever,
⋮
If $t_{n-1} < \tau_i \leq t_n$ set $X_i(t) = M_n$ and keep this value forever,
If $1 < \tau_i$ leave $X_i(t) = 0$ forever.

MULTI-LEVEL CP



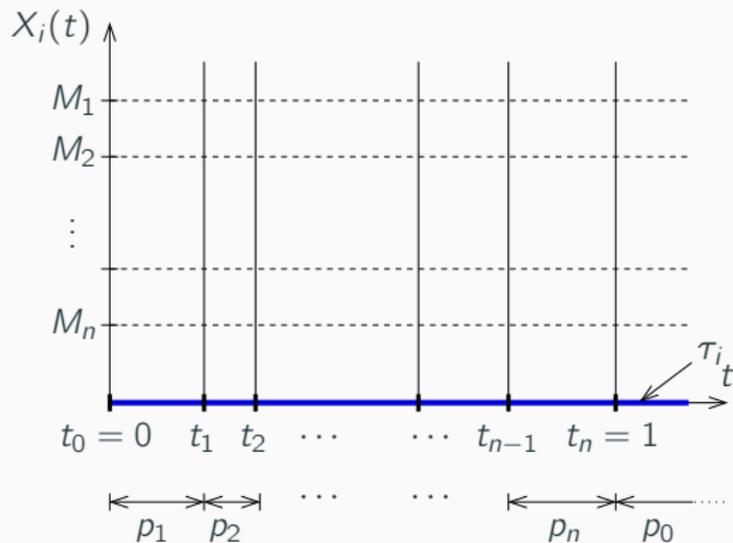
- If $0 < \tau_i \leq t_1$ set $X_i(t) = M_1$ and keep this value forever,
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MULTI-LEVEL CP



- If $0 < \tau_i \leq t_1$ set $X_i(t) = M_1$ and keep this value forever,
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MULTI-LEVEL CP



- If $0 < \tau_i \leq t_1$ set $X_i(t) = M_1$ and keep this value forever,
 If $t_1 < \tau_i \leq t_2$ set $X_i(t) = M_2$ and keep this value forever,
 \vdots
 If $t_{n-1} < \tau_i \leq t_n$ set $X_i(t) = M_n$ and keep this value forever,
 If $1 < \tau_i$ leave $X_i(t) = 0$ forever.

As τ is exponentially distributed:

$$f_{\tau}(t) = \lambda e^{-\lambda t} \text{ and } F_{\tau}(t) = 1 - e^{-\lambda t}.$$

Two important issues related to τ are not yet defined:

- 1 Which is the rate, λ , of its distribution?

$$\mathbb{P}\{\tau > 1\} = 1 - F_{\tau}(1) = 1 - (1 - e^{-\lambda}) = e^{-\lambda} = p_0$$

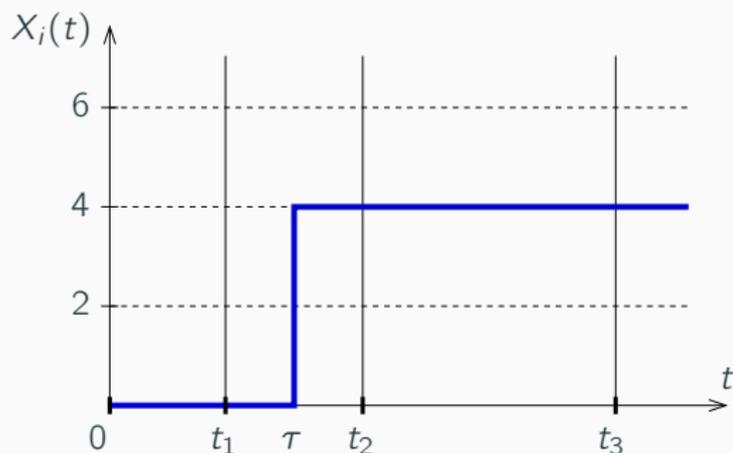
$$\text{Then: } \lambda = -\ln(p_0)$$

- 2 Which are the values of the times t_1, t_2, \dots, t_{n-1} ?

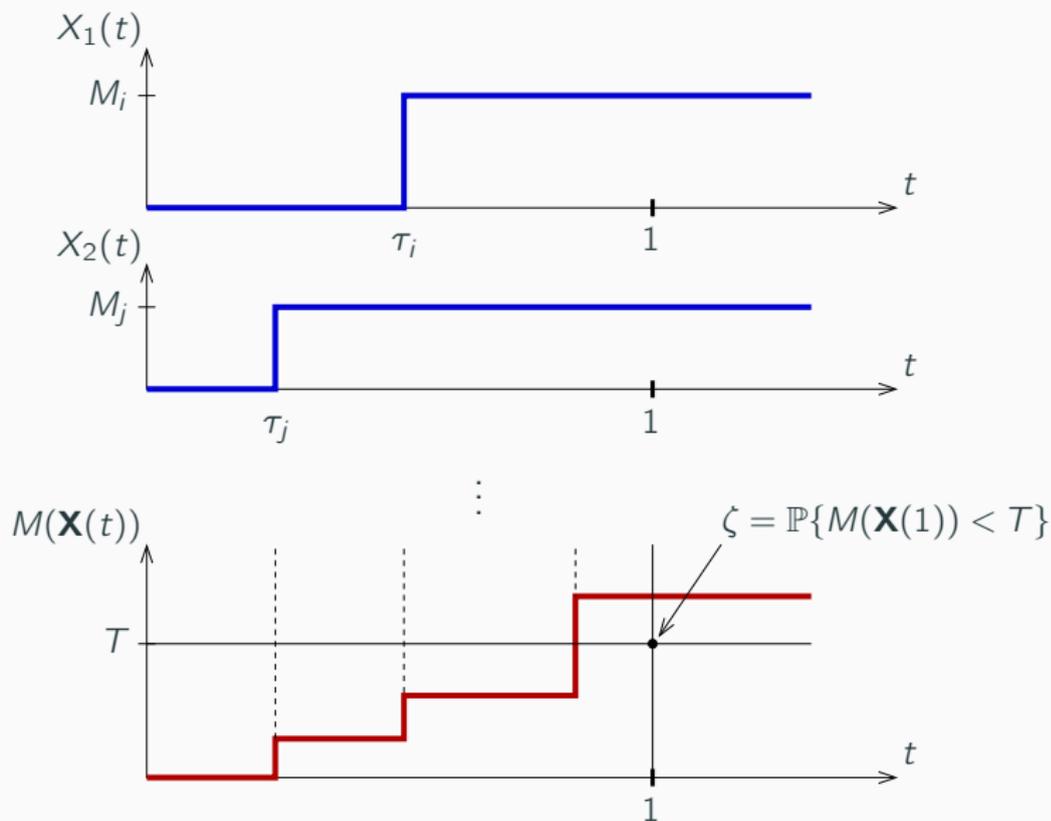
$$\mathbb{P}\{t_{i-1} < \tau \leq t_i\} = p_i \rightarrow t_i = \frac{\ln(1 - p_1 - \dots - p_i)}{\ln(p_0)}$$

MULTI-LEVEL CP

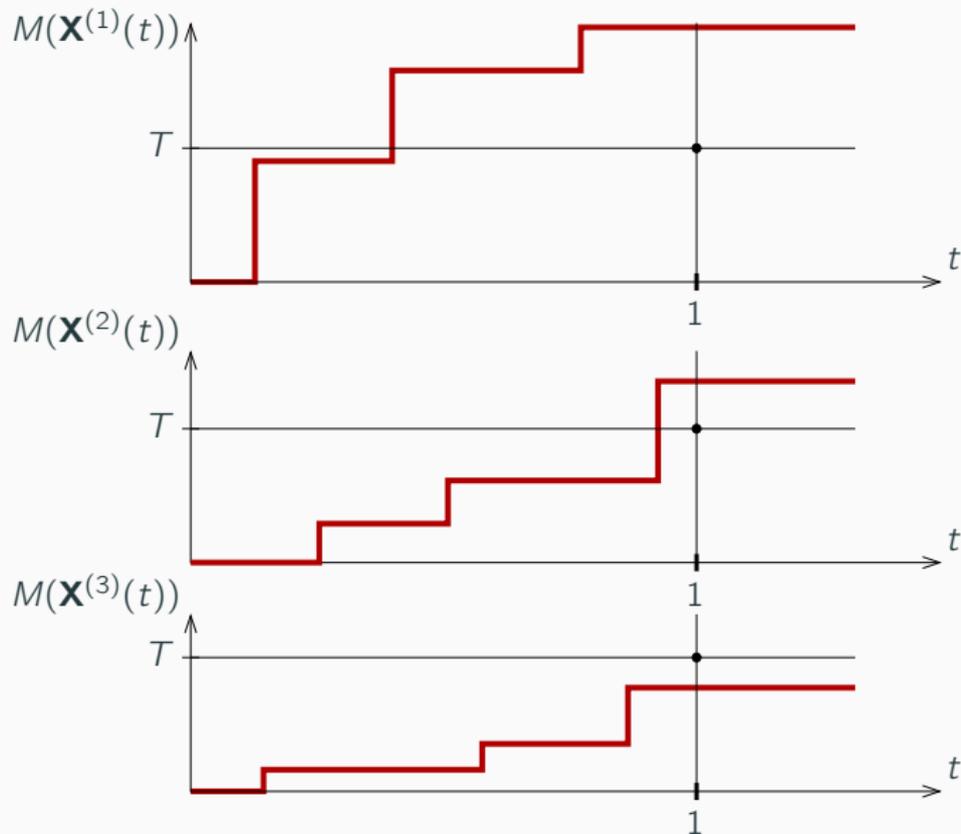
$$X_i = \begin{cases} 0 & \text{w.p. } 0.05 \\ 6 & \text{w.p. } 0.48 \\ 4 & \text{w.p. } 0.29 \\ 2 & \text{w.p. } 0.18 \end{cases} \rightarrow \begin{cases} \lambda = 2.996 \\ t_1 = 0.218 \\ t_2 = 0.491 \\ t_3 = 1.000 \end{cases}$$



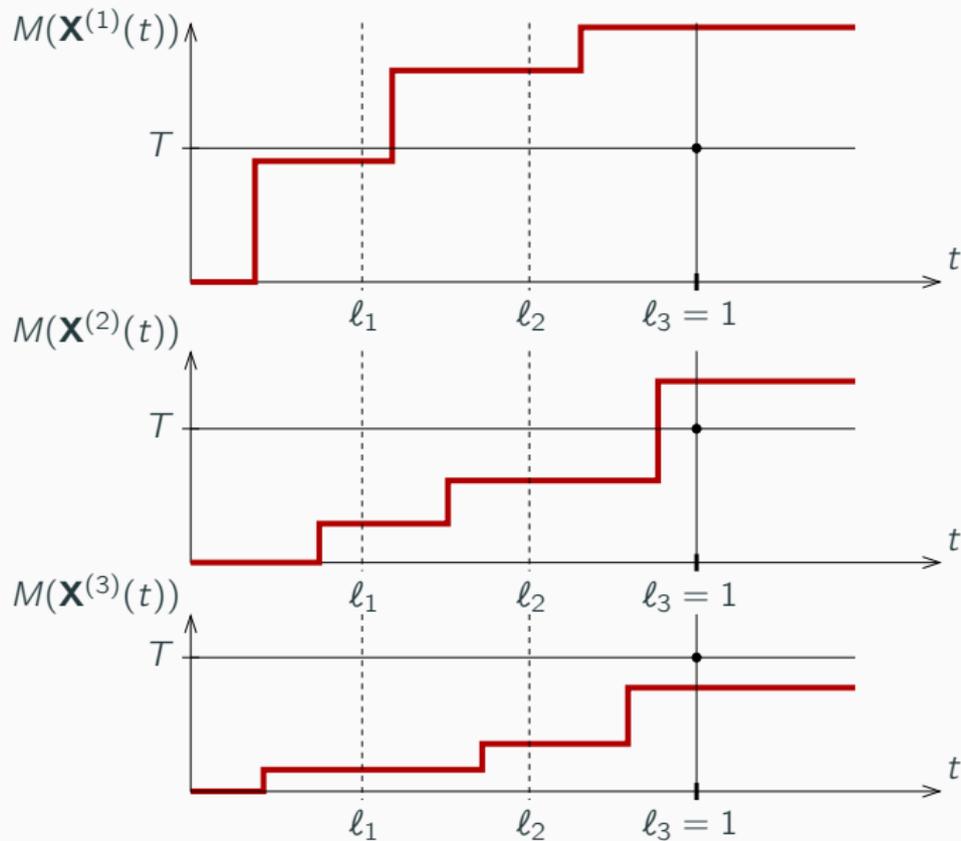
SPLITTING ON THE MULTI-LEVEL CP



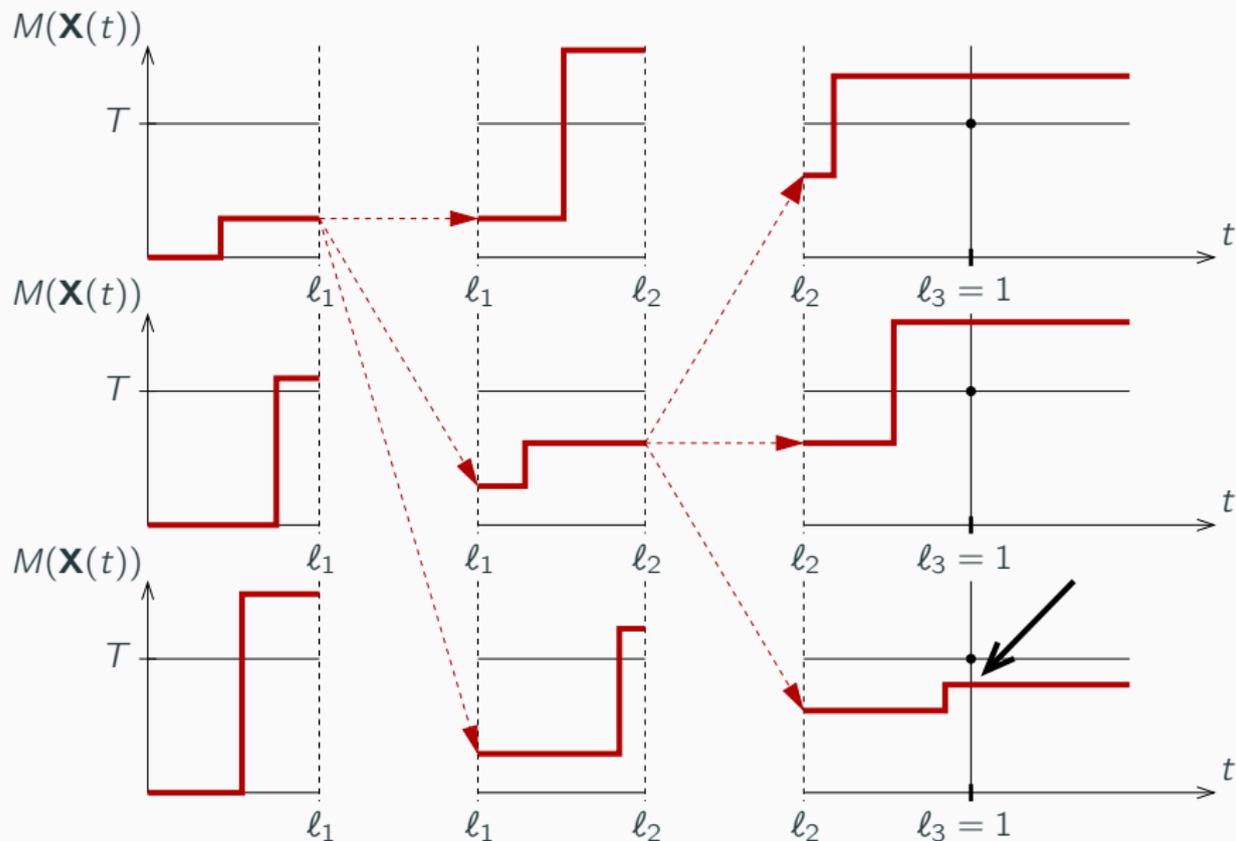
SPLITTING ON THE MULTI-LEVEL CP



SPLITTING ON THE MULTI-LEVEL CP



SPLITTING ON THE MULTI-LEVEL CP



So far, links' capacities were modelled in terms of a discrete distribution,

$$X_i = \begin{cases} M_1 & \text{w.p. } p_1, \\ M_2 & \text{w.p. } p_2, \\ \vdots & \\ M_n & \text{w.p. } p_n, \\ 0 & \text{w.p. } p_0. \end{cases}$$

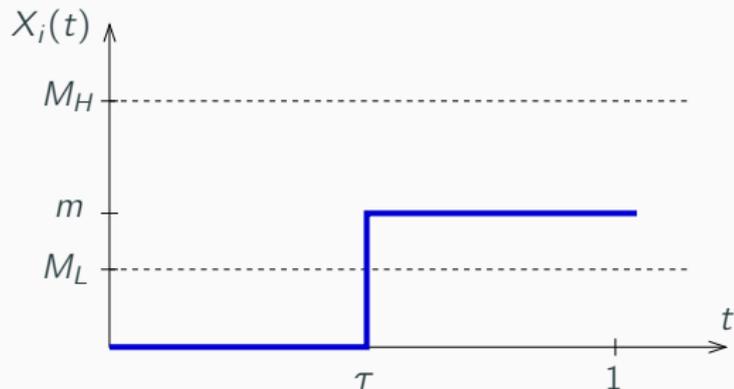
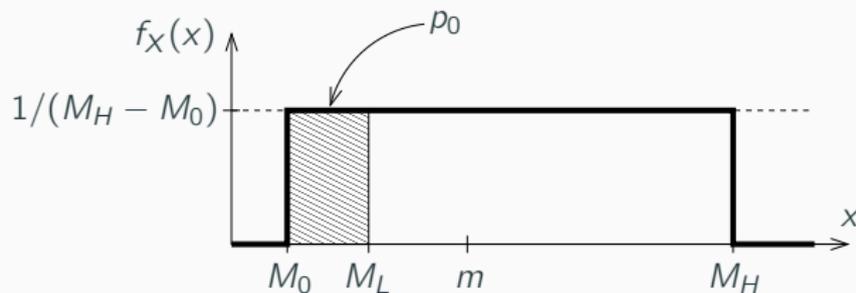
but the model can be changed by another one in which the non-zero capacities follow a continuous distribution like, for example:

- $X_i = 0$ with probability p_0
- X_i uniformly distributed between M_L and M_H , whenever $X_i \neq 0$

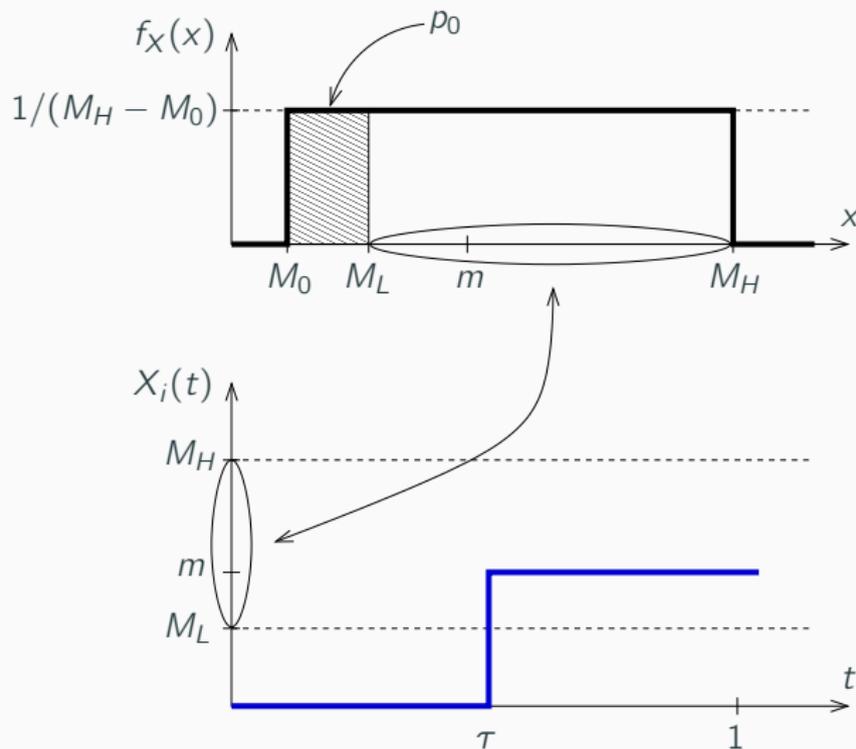
$$X_i = B_i \times U_i$$

where $B_i \sim \text{Ber}(1 - p_0)$ and $U_i \sim \text{Unif}(M_L, M_H)$

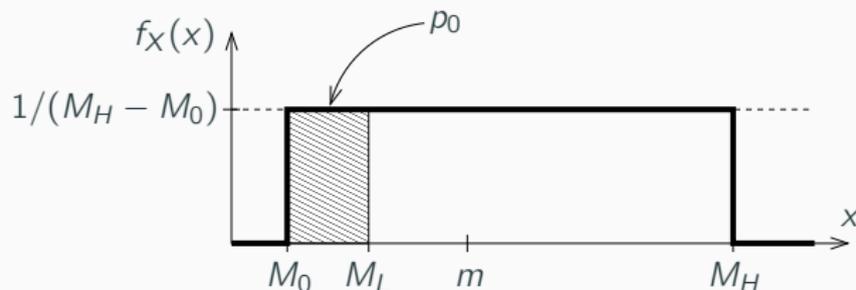
MULTI-LEVEL CP / CONTINUOUS CAPACITIES



MULTI-LEVEL CP / CONTINUOUS CAPACITIES



MULTI-LEVEL CP / CONTINUOUS CAPACITIES



Time τ is still exponentially distributed and,

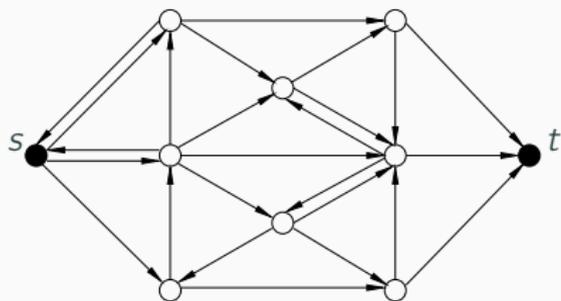
- 1 The rate, λ , of its distribution is:

$$\lambda = -\ln(p_0) = -\ln\left(\frac{M_L - M_0}{M_H - M_0}\right)$$

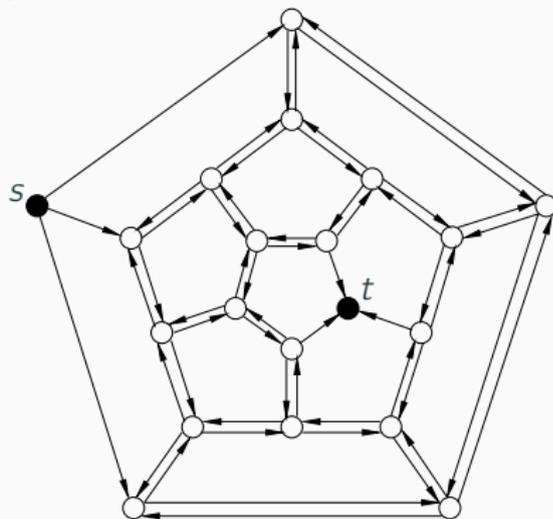
- 2 The capacity, m , for any sampled time, τ , is:

$$m = M_0 + (M_H - M_0)e^{-\lambda\tau}$$

BENCHMARK NETWORKS



Fishman Network



Dodecahedron

EFFICIENCY ANALYSIS I

Network: *Fishman* Network

Number of Replications: 10^2 (effort per level = 10^3)

Links' Capacities: $X_i = 0$ w.p. p_0 and, while not zero, $\text{Unif}(100, 200)$

Results: $\hat{\zeta}$, RE and *Speedup*

	$T = 300$	$T = 250$	$T = 200$	$T = 150$	$T = 100$
$p_0 = 0.1$	3.18E-01	1.39E-01	6.32E-02	3.54E-02	2.58E-03
$p_0 = 0.01$	2.99E-02	8.18E-03	5.85E-04	3.02E-04	1.92E-06
$p_0 = 0.001$	3.01E-03	7.56E-04	5.88E-06	3.00E-06	1.94E-09
$p_0 = 0.0001$	3.02E-04	7.39E-05	5.89E-08	2.99E-08	1.94E-12
$p_0 = 0.1$	0.42%	0.63%	0.80%	0.80%	1.07%
$p_0 = 0.01$	0.84%	1.30%	1.52%	1.40%	2.25%
$p_0 = 0.001$	1.14%	1.34%	1.73%	1.70%	2.26%
$p_0 = 0.0001$	1.18%	1.74%	1.85%	1.79%	2.57%
$p_0 = 0.1$	0.5	0.5	0.8	1.3	8.6
$p_0 = 0.01$	1.4	2.2	15.4	37.4	2,317.6
$p_0 = 0.001$	5.4	13.3	936.3	1,702.9	1,412,607.4
$p_0 = 0.0001$	42.7	72.4	57,604.2	112,470.0	851,348,214.3

EFFICIENCY ANALYSIS II

Network: Dodecahedron

Number of Replications: 10^2 (effort per level = 10^3)

Links' Capacities: $X_i = 0$ w.p. p_0 and, while not zero, Unif(100, 200)

Results: $\hat{\zeta}$, RE and *Speedup*

	$T = 300$	$T = 250$	$T = 200$	$T = 150$	$T = 100$
$p_0 = 0.1$	3.52E-01	1.60E-01	7.18E-02	4.13E-02	2.93E-03
$p_0 = 0.01$	2.98E-02	8.27E-03	5.96E-04	3.06E-04	2.05E-06
$p_0 = 0.001$	3.00E-03	7.57E-04	6.12E-06	3.01E-06	1.97E-09
$p_0 = 0.0001$	3.02E-04	7.52E-05	5.90E-08	2.98E-08	1.98E-12
$p_0 = 0.1$	0.33%	0.60%	0.75%	0.83%	1.06%
$p_0 = 0.01$	0.94%	1.31%	1.28%	1.43%	2.43%
$p_0 = 0.001$	1.16%	1.53%	1.83%	1.92%	2.21%
$p_0 = 0.0001$	1.27%	1.83%	1.87%	1.89%	2.67%
$p_0 = 0.1$	0.6	0.5	0.8	1.0	9.1
$p_0 = 0.01$	1.1	2.2	22.4	33.1	2,014.2
$p_0 = 0.001$	5.3	11.0	756.6	1,369.4	1,523,596.1
$p_0 = 0.0001$	32.9	66.3	55,301.5	107,402.7	635,779,816.5

COMPARISON TO OTHER PAPERS' RESULTS

Network: Dodecahedron

Number of Replications: 6×10^6 (*)

Links' Capacities: $X_i = 0$ w.p. q and, $X_i = 1$ w.p. $1 - q$

Permutation Monte Carlo

q	10^{-6}	10^{-5}	10^{-4}	10^{-3}	10^{-2}	0.10	0.15
$\hat{\zeta}$	2.99E-06	3.02E-05	3.00E-04	3.00E-03	3.06E-02	3.57E-01	5.54E-01
RE	2.08%	1.94%	1.53%	2.11%	1.09%	0.31%	0.28%

Splitting on the Multi-Level CP

q	10^{-6}	10^{-5}	10^{-4}	10^{-3}	10^{-2}	0.10	0.15
$\hat{\zeta}$	3.01E-06	3.00E-05	2.99E-04	3.00E-03	3.07E-02	3.58E-01	5.55E-01
RE	0.76%	0.62%	0.48%	0.38%	0.22%	0.08%	0.05%

(*) The number of times each method applies the Ford Fulkerson algorithm.

- Multi-Level CP is a generalization of the classical Creation Process.
- Multi-Level CP performs as the base for a Splitting application (Permutation algorithms are not possible).
- Splitting on the Multi-Level CP is a new proposal, reason why, more insightful analysis (variance, error, robustness, . . .) are yet to be done.
- Splitting on the Multi-Level CP performs very efficiently when networks are highly reliable. Experimental results are very encouraging.

INCREMENTAL FORD FULKERSON

- Every time a threshold ℓ_i is crossed, the condition $M(\mathbf{X}(\ell_i)) < T$ is checked by means of the Ford Fulkerson algorithm.
- Ford Fulkerson algorithm proceeds iteratively, *flooding* the links up to the maximum possible flow from s to t .^(*)
- At the crossing of threshold ℓ_1 links are *empty* and they are *flooded* up to an amount $\mathbf{L}_1 = (L_1, \dots, L_m)$ of flow.
- At the crossing of threshold ℓ_2 (for all the created trajectories) flows are incremented, starting all of them from \mathbf{L}_1 .

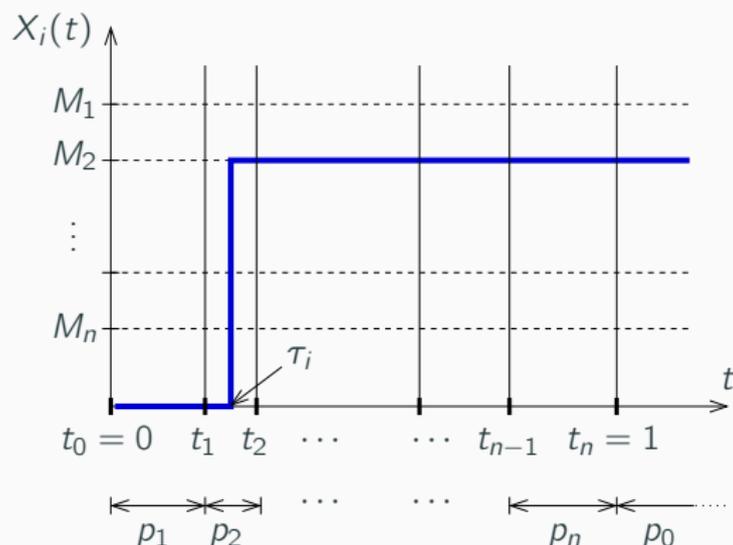
ALGORITHM IMPROVEMENT

- In standard Ford Fulkerson flows increase, always starting from zero, over empty links.
- In *Incremental Ford Fulkerson*, at every Splitting stage, flows increase starting from the values reached in the previous stage.

Incremental Ford Fulkerson significantly reduces the simulation time.

^(*)It is an imaginary flow, only for the purposes of the Ford Fulkerson algorithm.

CAPACITY SAMPLING PLAN

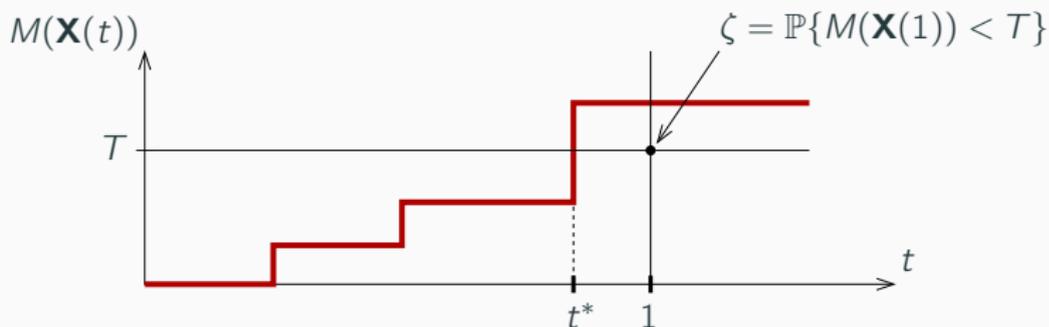


- Largest *capacity* M_1 comes from the lowest times, $(0, t_1]$.
- Second largest *capacity* M_2 comes from times $(t_1, t_2]$.

“*Capacities* decrease as the corresponding times τ_i increase”

But this rule is not an operating requirement, it is optional...

CAPACITY SAMPLING PLAN



- For highly reliable networks most trajectories exceed T in $t^* < 1$.
- For all such trajectories there is some work to be done and certain amount of splitting to perform.
- In order to reduce this work and, therefore, the simulation time, it is convenient that these trajectories exceed T *as soon as possible*.
- To achieve (or at least to get close to) this objective, larger capacities should be sampled earlier.