

Reliability Analysis of Communication Networks

Mathematical models and algorithms

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Models for Communication Networks

Communication network	Mathematical model
Network topology	(un-) directed graph
Server Switch Base station	Vertex
Fiber optical transmission line Transmission line (copper) Wireless channel	Edge (arc)
Server failure probability	Weights of vertices
Link availability Line length (costs) Transfer rate	Edge weights
User terminal PoP	Terminal vertex

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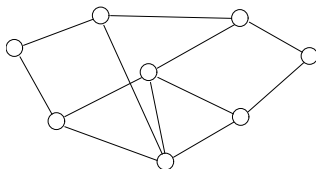
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- What is the probability of packet loss?
- **How is traffic load distributed over the network?**

- Network technology, used protocol (IP, ATM, SS7, GSM)
- Routing, redundancy properties
- Service under consideration
- Supply of data
- Type of failure

Mathematical Model

Network Structure – Graphs

Directed or undirected graph $G = (V, E)$



p_e ... availability of edge $e \in E$

All edges are assumed to fail independently.

\mathcal{W} set of paths

\mathcal{C} set of cuts

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- **Resilience: Expectation for the number of vertex pairs that are connected by operating paths.**

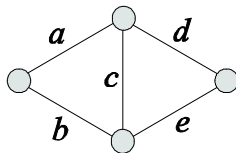
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- **Importance measures**

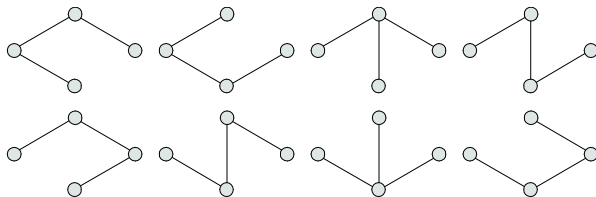
All-Terminal Reliability

Example



Sets of minimum paths – spanning trees

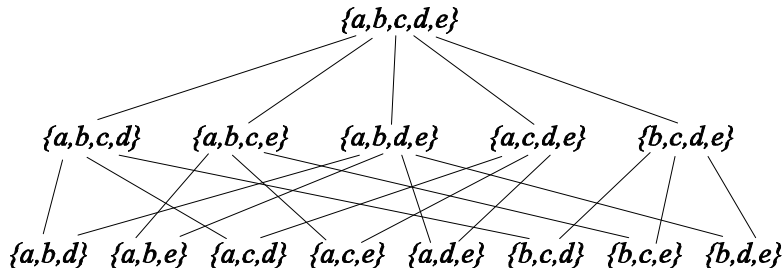
$$\mathcal{W} = \{ \{a, b, d\}, \{a, b, e\}, \{a, c, d\}, \{a, c, e\}, \{a, d, e\}, \{b, c, d\}, \{b, c, e\} \}$$



All-Terminal Reliability

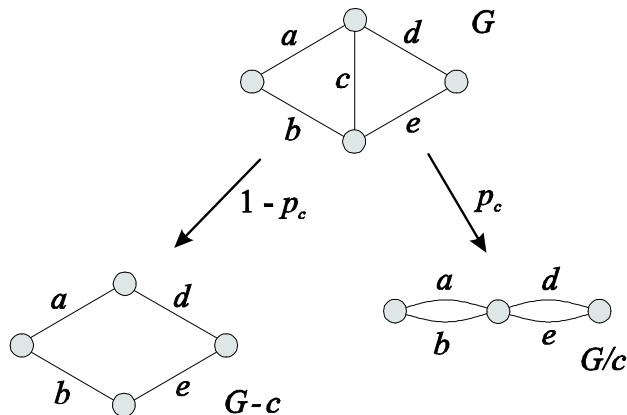
Example

$$\begin{aligned} R(G) = & p_a p_b p_d + p_a p_b p_e + p_a p_c p_d + p_a p_c p_e + p_a p_d p_e + p_b p_c p_d \\ & + p_b p_c p_e + p_b p_d p_e - 2p_a p_b p_c p_d - 2p_a p_b p_c p_e - 3p_a p_b p_d p_e \\ & - 2p_a p_c p_d p_e - 2p_b p_c p_d p_e + 4p_a p_b p_c p_d p_e \end{aligned}$$



Decomposition

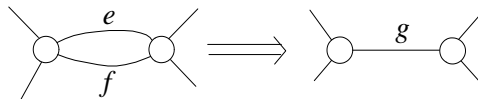
$$R(G) = (1 - p_c) R(G - c) + p_c R(G/c)$$



All-Terminal Reliability

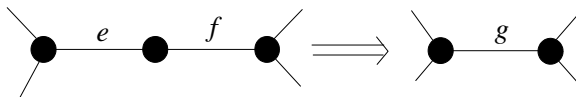
Reductions

1 Parallel reduction



$$p_g = p_e + p_f - p_e p_f$$

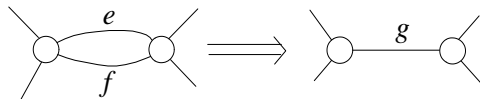
2 Degree-2-reduction



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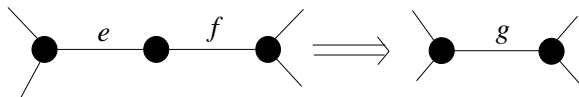
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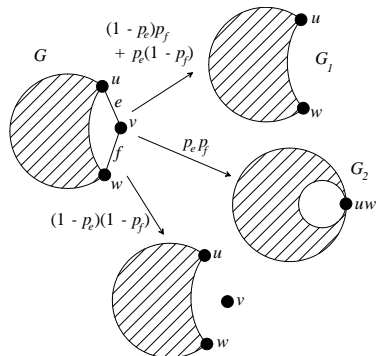
2 Degree-2-reduction



$$\omega = p_e + p_f - p_e p_f, \quad p_g = \frac{p_e p_f}{p_e + p_f - p_e p_f}, \quad R(G) = \omega R(G')$$

All-Terminal Reliability

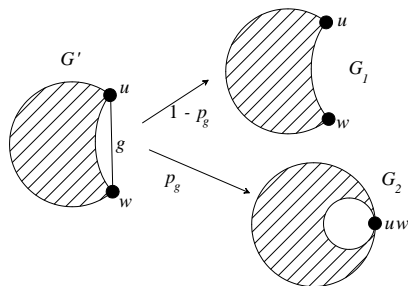
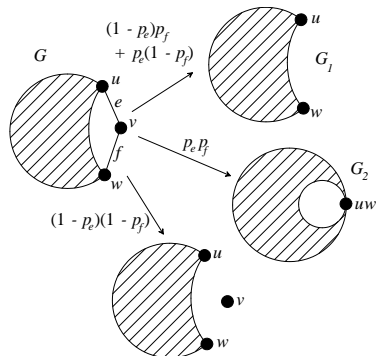
Reductions



$$R(G) = (p_e + p_f - 2p_e p_f) R(G_1) + p_e p_f R(G_2)$$

All-Terminal Reliability

Reductions



$$R(G') = (1 - p_g) R(G_1) + p_g R(G_2)$$

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Method of coefficient comparison

$$p_e + p_f - 2p_e p_f = \omega (1 - p_g)$$

$$p_e p_f = \omega p_g$$

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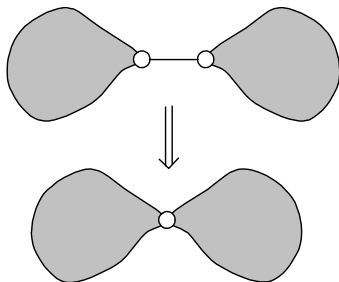
$$p_e p_f = \omega p_g$$

Solution (reduction parameter)

$$\omega = \frac{p_e + p_f - p_e p_f}{p_e p_f}$$

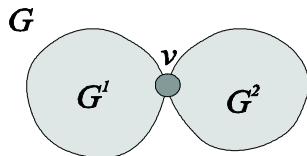
$$p_g = \frac{p_e p_f}{p_e + p_f - p_e p_f}$$

Bridge reduction



$$R(G) = p_e R(G')$$

Cut vertex – articulation



$$G^1 \cup G^2 = G$$

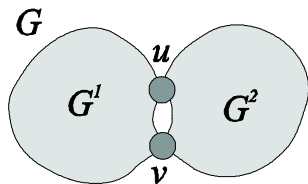
$$G^1 \cap G^2 = (\{v\}, \emptyset)$$

$$R(G) = R(G^1) R(G^2)$$

All-Terminal Reliability

Vertex Separators

Separating vertex pair



$$G^1 \cup G^2 = G$$

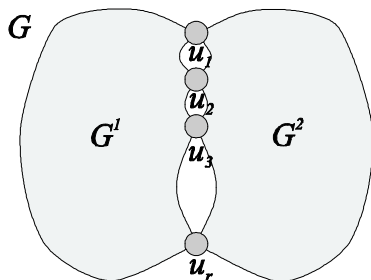
$$G^1 \cap G^2 = (\{u, v\}, \emptyset)$$

$$R(G) = R(G^1) R(G_{uv}^2) + R(G_{uv}^1) R(G^2) - R(G^1) R(G^2)$$

All-Terminal Reliability

Vertex Separators

- U separating vertex set
 $\mathbb{P}(U)$ partition lattice of U
 $P(G^1, \pi)$ probability that G^1 induces π
 G_{π}^2 obtained from G^2 merging the blocks of π



$$R(G) = \sum_{\pi \in \mathbb{P}(U)} P(G^1, \pi) R(G_{\pi}^2)$$

Definition

The reliability polynomial $R(G, p)$ is the probability that the undirected graph $G = (V, E)$ is connected, assuming all edges of G fail independently with probability $1 - p$.

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$$\begin{aligned}R(G, p) &= \sum_{i=n-1}^m a_i p^i \\ &= \sum_{i=n-1}^m n_i p^i (1-p)^{m-i} \\ &= 1 - \sum_{i=\lambda}^m c_i p^{m-i} (1-p)^i\end{aligned}$$

c_i ... number of cut sets of cardinality i

n_i ... number of spanning subgraphs of G

Reliability polynomials

Recursive Definition

$$R(G, p) = \begin{cases} p^{n-1}, & \text{if } G \text{ is a tree with } n \text{ vertices,} \\ 0, & \text{if } G \text{ is disconnected,} \\ pR(G/e) + (1-p)R(G-e), & \text{else.} \end{cases}$$

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Fact

This definition does not require any meaning of the variable p .

Reliability polynomials

Properties

1 If G is connected then

$$R(G, 0) = 0, R(G, 1) = 1$$

and

$$p^m \leq R(G, p) \leq 1 - (1 - p)^m.$$

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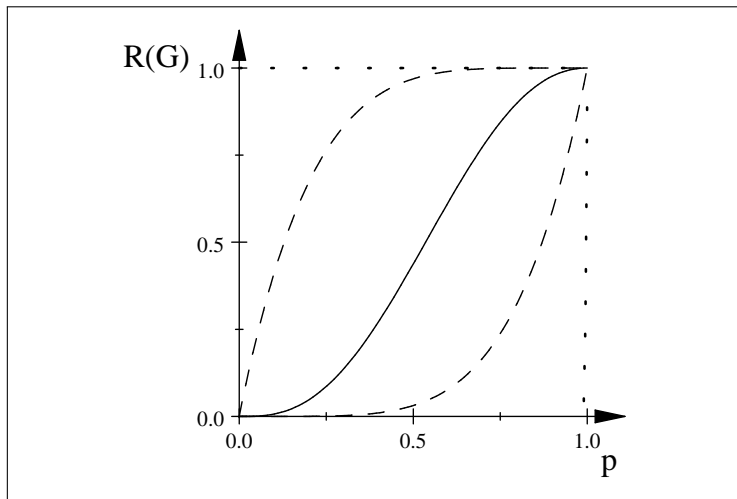
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- 4 If G is biconnected then

$$\left. \frac{dR(G, p)}{dp} \right|_{p=1} = 0.$$

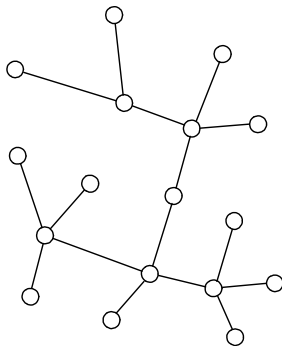
Reliability polynomials

Reliability Function



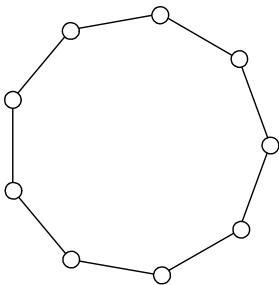
Trees

$$R(T_n, p) = p^{n-1}$$

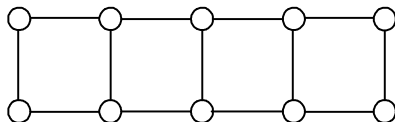


Cycles

$$R(C_n, p) = np^{n-1} - (n-1)p^n$$



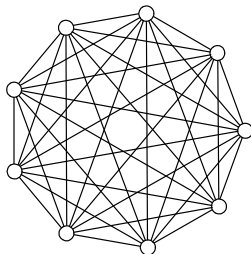
Ladder



$$R(L_n, p) = \frac{p^{2n-1}}{2^n \alpha} [(4 - 3p + \alpha)^n - (4 - 3p - \alpha)^n]$$

with $\alpha = \sqrt{12 - 20p + 9p^2}$

Complete graphs



- Recurrence equation $r_n := R(K_n, q)$, $q := 1 - p$

$$r_n = 1 - \sum_{k=1}^{n-1} \binom{n-1}{k-1} q^{k(n-k)} r_k$$

$$r_1 = 1$$

- Explicit representation

$$r_n = \sum_{\lambda \vdash n} (-1)^{|\lambda|+1} \binom{n}{\lambda} \binom{|\lambda|}{k} \frac{1}{|\lambda|} q^{a_2(\lambda)}$$

with

$$\lambda = (\lambda_1, \dots, \lambda_k) = (1^{k_1} 2^{k_2} \dots n^{k_n})$$

and

$$a_2(\lambda_1, \dots, \lambda_s) = \frac{1}{2} \left(n^2 - \sum_{i=1}^s \lambda_i^2 \right)$$

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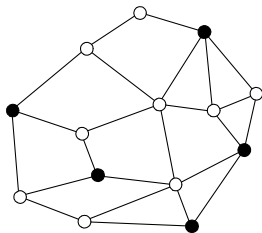
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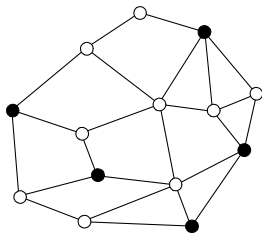
- Exponential generating function

$$r_n = q^{\frac{n^2}{2}} \left[\frac{z^n}{n!} \right] \ln \left(\sum_{n \geq 0} q^{-\frac{n^2}{2}} \frac{z^n}{n!} \right)$$

The K-terminal reliability

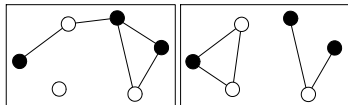


The K-terminal reliability



Definition

G is K -connected if all vertices of $K \subseteq V$ belong to one component of G .



The K -terminal reliability

$$R(G, K) = \begin{cases} 0 & \text{if } G \text{ is not } K\text{-connected,} \\ 1 & \text{if } G = (\{v\}, \emptyset), v \in K, \\ p_e R(G/e, K') + (1 - p_e) R(G - e, K) & \text{else,} \end{cases}$$

where $K' = (K \setminus \{u, v\}) \cup X$, $e = \{u, v\}$, w is the vertex obtained merging vertices u and v and

$$X = \begin{cases} \{w\}, & \text{if } K \cap \{u, v\} \neq \emptyset \\ \emptyset, & \text{else.} \end{cases} .$$

The K -terminal reliability

Complete state enumeration:

$$R(G, K) = \sum_{F \subseteq E} \prod_{e \in F} p_e \prod_{e \in E \setminus F} (1 - p_e) \xi(G[F], K)$$

with

$$\xi(G[F], K) = \begin{cases} 1, & \text{if } G[F] \text{ is } K\text{-connected,} \\ 0, & \text{else.} \end{cases}$$

For $K = \{s, t\}$, the probability $R(G, K)$ is called *two-terminal reliability* (or *st-reliability*).

The K -terminal reliability

Properties

① Let $\mathbf{p} = (p_1, \dots, p_m)$ be the vector of edge availabilities of G . Then

$$\mathbf{p} \leq \mathbf{p}' \Rightarrow (G, K, \mathbf{p}) \leq R(G, K, \mathbf{p}').$$

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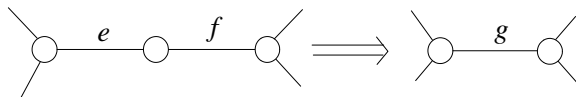
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- 4 The K -terminal reliability of the complete graph K_n :

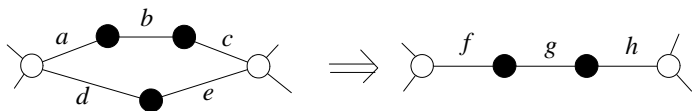
$$R(K_n, k) = \sum_{j=k}^n \binom{n-k}{j-k} r_j q^{j(n-j)}$$

Series reduction



$$p_g = p_e p_f$$

Polygon-to-chain reductions $R(G) = \omega R(G')$



$$\alpha = ab(1-c)d(1-e), \quad \beta = (1-a)bc(1-d)e$$

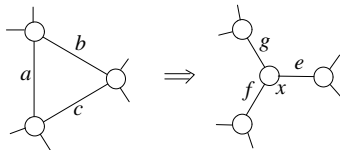
$$\gamma = a(1-b)c(d+e-2de) + (a+c-2ac)bd(1-e)$$

$$\delta = abcde \left(1 + \frac{1}{a} + \frac{1}{b} + \frac{1}{c} + \frac{1}{d} + \frac{1}{e} \right)$$

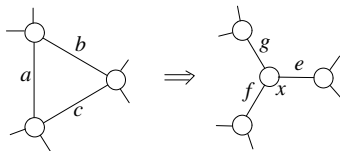
$$f = \frac{\delta}{\beta + \delta}, \quad g = \frac{\delta}{\gamma + \delta}, \quad h = \frac{\delta}{\alpha + \delta},$$

$$\omega = \frac{(\alpha + \delta)(\beta + \delta)(\gamma + \delta)}{\delta^2}$$

Delta-Star reduction



Delta-Star reduction



$$\alpha = a + b + c - ab - ac - bc + abc$$

$$\beta = a + bc - abc$$

$$\gamma = b + ac - abc$$

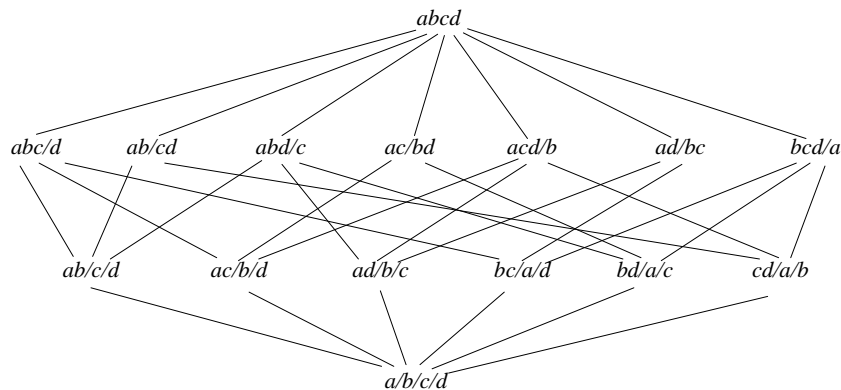
$$\delta = c + ab - abc$$

$$e = \frac{\alpha}{\beta}, \quad f = \frac{\alpha}{\gamma}, \quad g = \frac{\alpha}{\delta}, \quad x = \frac{\beta\gamma\delta}{\alpha^2}$$

Partitions of Vertex Sets

Partition Lattice

$M = \{a, b, c, d\}$, $\mathbb{P}(M)$.. set of all partitions of M
 $\pi \leq \sigma$ if and only if π is a *refinement* of σ



Möbius function

$$\mu(\pi, \sigma) = (-1)^{|\pi| - |\sigma|} \prod_{i=1}^{|\sigma|} (p_i - 1)!$$

Supremum function

$$a(x, y) = [x \vee y = \hat{1}]$$

Inverse

$$a^{-1}(x, z) = \sum_y \frac{\mu(y, z) \mu(y, x)}{\mu(y, \hat{1})}$$

Partitions of Vertex Sets

Network Reliability

Theorem

$$R(G, K) = \sum_{\sigma \geq \pi(K)} \sum_{\tau \in \mathbb{P}(V)} a^{-1}(\sigma, \tau) R(G_\tau)$$

Partitions of Vertex Sets

Network Reliability

Theorem

$$R(G, K) = \sum_{\sigma \geq \pi(K)} \sum_{\tau \in \mathbb{P}(V)} a^{-1}(\sigma, \tau) R(G_\tau)$$

Theorem

$$R(G) = \sum_{\sigma \in \mathbb{P}(V)} (-1)^{|\sigma|+1} (|\sigma| - 1)! q^{|E(G, \sigma)|}$$



Tittmann, P.: *Partitions and network reliability*, Discrete Applied Mathematics 95 (1999), 445-453

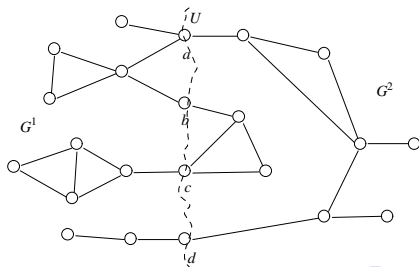
Separating Vertex Sets

Definition

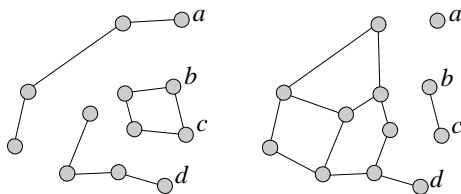
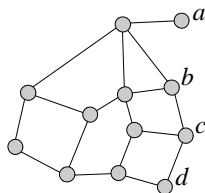
Let $G^1 = (V^1, E^1)$ and $G^2 = (V^2, E^2)$ be two subgraphs of $G = (V, E)$ such that

$$\begin{aligned}V^1 \cup V^2 &= V, & V^1 \cap V^2 &= U, \\E^1 \cup E^2 &= E, & E^1 \cap E^2 &= \emptyset.\end{aligned}$$

Then U is called a *separating vertex set* of G .

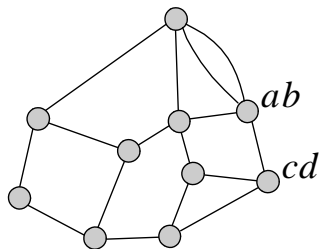
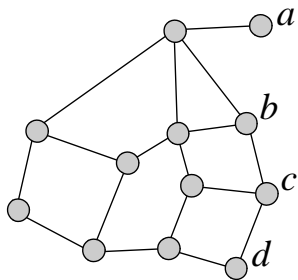


Separating Vertex Sets



induced partition: $\pi = a/bc/d$

Separating Vertex Sets



$$G \rightarrow G_{ab/cd}$$

Separating Vertex Sets

The Splitting Formula

$$R(G) = \sum_{\pi \in \mathcal{P}(U)} P_{\pi}^1 R(G_{\pi}^2)$$

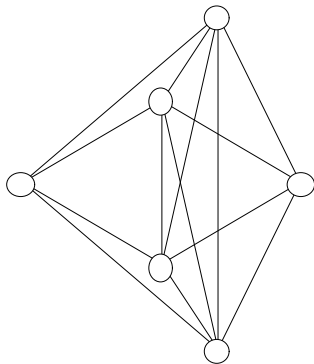
Number of terms:

$$B(u) \sim \frac{1}{\sqrt{u}} e^{u(r+1/r-1)-1} \text{ with } r e^r = u$$

Exponential generating function: $e^{e^z-1} = \sum_{n \geq 0} B(n) \frac{z^n}{n!}$

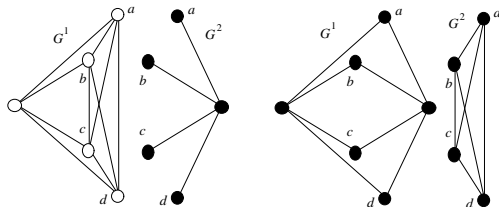
Separating Vertex Sets

Symmetric graphs



Separating Vertex Sets

Symmetric graphs



$$R(G) = \sum_{\lambda \vdash u} \binom{u}{\lambda} \binom{|\lambda|}{k} \frac{1}{|\lambda|} P_{\lambda}^1 R(G_{\lambda}^2)$$

Separating Vertex Sets

Symmetric graphs

Number of terms:

n	1	2	3	4	5	6	7	8	9
$B(n)$	1	2	5	15	52	203	877	4140	21147
$p(n)$	1	2	3	5	7	11	15	22	30
p_n	1	2	5	14	42	132	429	1430	4862
t_n	1	2	4	10	26	76	232	750	2494

Separating Vertex Sets

Symmetric graphs

A form of the splitting formula that requires only all-terminal reliability calculations for G^1 and G^2 :

$$R(G) = \sum_{\pi \in \mathcal{P}(U)} \sum_{\sigma \in \mathcal{P}(U)} R(G_{\pi}^1) a^{-1}(\pi, \sigma) R(G_{\sigma}^2)$$

Separating Vertex Sets

Symmetric graphs

Special cases

$$|U| = 1 : R(G) = R(G^1) R(G^2)$$

$$|U| = 2 : R(G) = R(G^1) R(G_{uv}^2) + R(G_{uv}^1) R(G^2) - R(G^1) R(G^2)$$

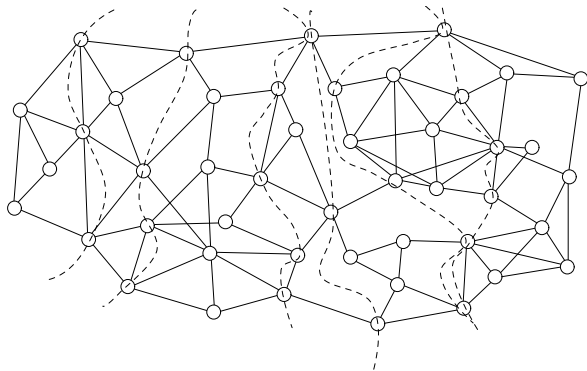
$$|U| = 3 :$$

$$A_3^{-1} = \frac{1}{2} \begin{pmatrix} 0 & 0 & 0 & 0 & 2 \\ 0 & -1 & 1 & 1 & -1 \\ 0 & 1 & -1 & 1 & -1 \\ 0 & 1 & 1 & -1 & -1 \\ 2 & -1 & -1 & -1 & 1 \end{pmatrix}$$

$abc, ab/c, ac/b, bc/a, a/b/c$

Separating Vertex Sets

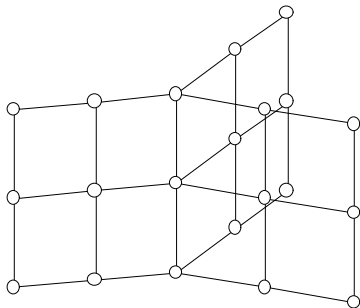
Multiple splitting



$$R(G_0 * G_1 * \dots * G_n) = \mathbf{q}_0^T A_1^{-1} Q_1 A_2^{-1} Q_2 \dots A_{n-1}^{-1} Q_{n-1} A_n^{-1} \mathbf{q}_n$$

Separating Vertex Sets

Multiple splitting



Gorlov, V.; Tittmann, P.: *A unified approach to the reliability of recurrent structures*, in Ellart von Collani et al. (editors): *Advances in stochastic models for reliability, quality and safety*, Birkhäuser, Boston, 1998

Definition

A *tree decomposition* of a graph $G = (V, E)$ is a pair (T, ϕ) with a tree $T = (W, F)$ and a map $\phi : W \rightarrow 2^V$ which assigns a vertex subset of G to each vertex of T such that

- 1 $\bigcup_{w \in W} \phi(w) = V$.
- 2 For each edge $\{u, v\} \in E$ there exists w in T such that $\{u, v\} \subseteq \phi(w)$.
- 3 Let $v \in W$ be on the path between u and w in T . Then we have $\phi(u) \cap \phi(w) \subseteq \phi(v)$.

Definition

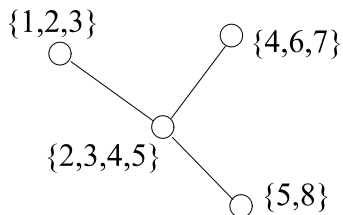
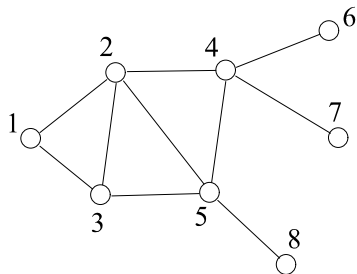
The *width* of a tree decomposition is

$$\max\{\phi(w) : w \in W\} - 1 .$$

The *treewidth* $tw(G)$ of G is the minimum width of a tree decomposition of G .

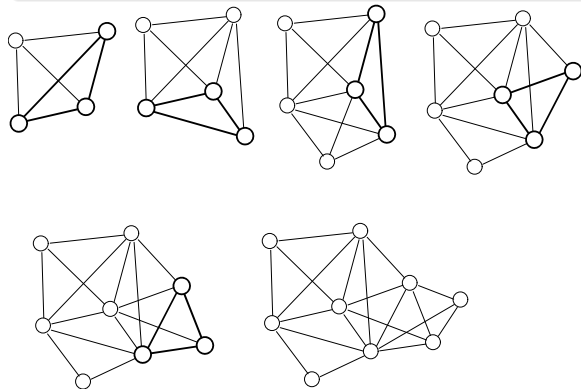
Tree decompositions

Example

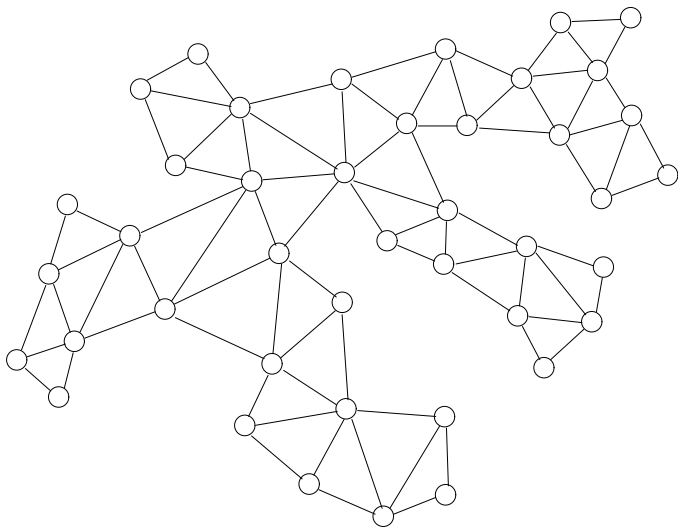


Definition

A graph $G = (V, E)$ is a k -tree if it is a complete graph with $k + 1$ vertices or if G contains a vertex $v \in V$ whose neighborhood induces a k -clique of G and $G - v$ is again a k -tree. A *partial k-tree* is a subgraph of a k -tree.



Partial k-trees



Definition

A *path decomposition* is a sequence

$$\mathcal{X} = (X_1, \dots, X_r)$$

of vertex subsets of G such that the following conditions are satisfied

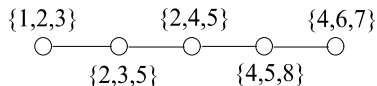
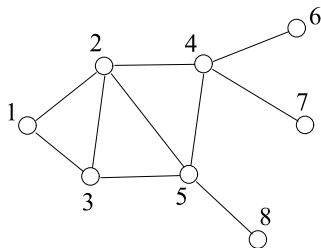
- 1 $\bigcup_{i=1}^r X_i = V.$
- 2 Each edge of G is contained in at least one of $X_1, \dots, X_r.$
- 3 For all i, j, k with $1 \leq i < j < k \leq r$ the relation $X_i \cap X_k \subseteq X_j$ is valid.

Definition

A *canonical path decomposition* satisfies in addition:

4. All subsets of the sequence \mathcal{X} contain at most $pw(G) + 1$ vertices.
5. $|X_{i+1} - X_i| = 1$ for $i = 1, \dots, r - 1$.

Path Decompositions



$\{1\}, \{1, 2\}, \{1, 2, 3\}, \{2, 3\}, \{2, 3, 5\}, \{2, 5\}, \{2, 4, 5\}, \{4, 5\},$
 $\{4, 5, 8\}, \{4, 5\}, \{4\}, \{4, 6\}, \{4\}, \{4, 7\}, \{7\}$

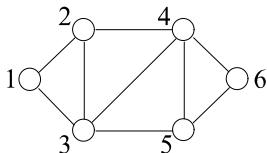
1, 2, 3, -1, 5, -3, 4, -2, 8, -8, -5, 6, -6, 7, -7

Definition

A *composition order* of $G = (V, E)$ is a sequence $s = (s_1, \dots, s_r)$ of vertices and edges such that

- 1 The removal of all edges of s yields a canonical path decomposition of G .
- 2 Each edge is exactly once in s .
- 3 If $s_k = (u, v) \in E$ then there are indices i, j, p, q with $i, j < k$ and $p, q > k$ such that $u = s_i = s_p$ and $v = s_j = s_q$.

Path Decompositions



Composition order:

$(1, 2, \{1, 2\}, 3, \{1, 3\}, -1, \{2, 3\}, 4, \{2, 4\}, -2, \{3, 4\}, 5, \{3, 5\}, -3, \{4, 5\}, 6, \{4, 6\}, -4, \{5, 6\}, -5, -6)$.

Assigned path decomposition:

$(\emptyset, \{1\}, \{1, 2\}, \{1, 2, 3\}, \{2, 3\}, \{2, 3, 4\}, \{3, 4\}, \{3, 4, 5\}, \{4, 5\}, \{4, 5, 6\}, \{5, 6\}, \{6\}, \emptyset)$

State = (index, value)

Index: Partition of the set of active vertices

Value: Polynomial

Transformation of states

1. Vertex activation:

$$(\pi, P_\pi) \mapsto (\pi / \{v\}, P_\pi)$$

2. Vertex deactivation:

If $\{v\}$ is a singleton of π then $(\pi, P_\pi) \mapsto \emptyset$. Else:

$$(\pi, P_\pi) \mapsto \left(\pi - v, \sum_{\substack{v \in Y \in \pi \\ |Y| > 1}} P_\pi \right)$$

3. The insertion of an edge e generates two successor states:

$$(I) \quad (\pi, P_\pi) \mapsto (\pi, (1 - \rho) P_\pi)$$

$$(II) \quad (\pi, P_\pi) \mapsto (\pi \vee e, \rho P_\pi + P_{\pi \vee e})$$

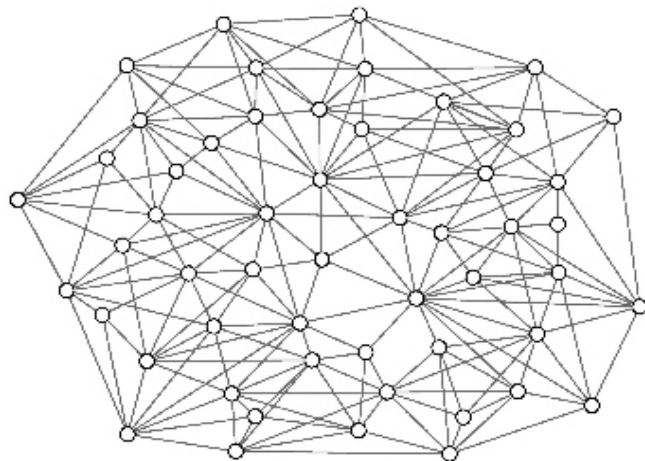
Path Decompositions

Example

s_i	X_{i+1}	Z_{i+1}
1	{1}	{(1, 1)}
2	{1, 2}	{(1/2, 1)}
{1, 2}	{1, 2}	{(1/2, 1 - p), (12, p)}
3	{1, 2, 3}	{(1/2/3, 1 - p), (12/3, p)}
{1, 3}	{1, 2, 3}	{(1/2/3, 1 - 2p + p ²), (12/3, p - p ²), (13/2, p - p ²), 123, p ^{2}}}
-1	{2, 3}	{(2/3, 2p - 2p ²), (23, p ²)}
{2, 3}	{2, 3}	{(2/3, 2p - 4p ² + 2p ³), (23, 3p ² - 2p ³)}

Path Decompositions

Numeric Example



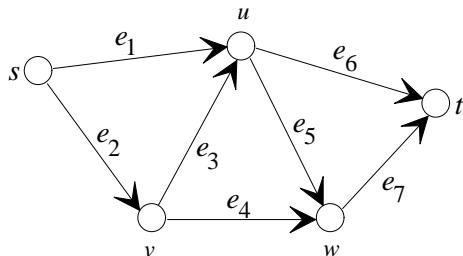
$n = 53, m = 203$

$R(G) = 0.986522, (53 s)$

$R_{st}(G) = 0.999984, (221 s)$



André Pönitz: *Über eine Methode zur Konstruktion von Algorithmen für die Berechnung von Invarianten in endlichen ungerichteten Hypergraphen*, (About a generation method for algorithms for the calculation of invariants of finite graphs and hypergraphs), PhDThesis, Technische Universität Freiberg, 2004.



Algebraic Methods

$$R_{st}(G) = \bigoplus_{W \in \mathcal{W}} \bigotimes_{e \in W} p_e$$

Iteration procedure

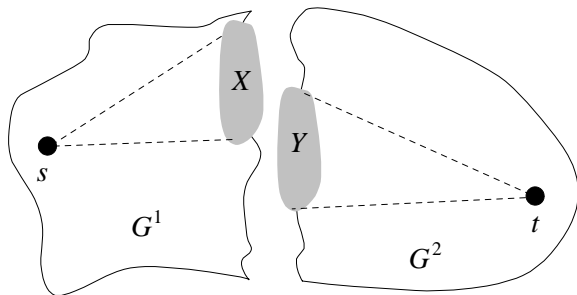
$$P = \begin{pmatrix} 0 & p_1 & p_2 & 0 & 0 \\ 0 & 0 & 0 & p_5 & p_6 \\ 0 & p_3 & 0 & p_4 & 0 \\ 0 & 0 & 0 & 0 & p_7 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}, s_i = \begin{cases} 1, & \text{if } i = s \\ 0 & \text{else} \end{cases}$$

$$\mathbf{x}_0 = (0, \dots, 0), \mathbf{s} = (s_1, \dots, s_n)$$

$$\mathbf{x}_n = \mathbf{x}_{n-1} \otimes P \oplus \mathbf{s} \text{ for } n > 0$$

Directed Graphs

Splitting



$$R_{st}(G) = \sum_{\emptyset \subset X \subseteq U} \sum_{Y \subseteq X} (-1)^{|X|-|Y|+1} R_{s,U \setminus Y}(G_{U \setminus Y}^1) R_{X,t}(G_X^2)$$