

On the complexity of the asymmetric VPN problem

Thomas Rothvoß & Laura Sanità

Institute of Mathematics
EPFL, Lausanne

ISMP'09



Concave Cost VPN

Given:

- ▶ Undirected graph $G = (V, E)$, costs $c : E \rightarrow \mathbb{Q}_+$
- ▶ Outgoing traffic bound $b_v^+ \in \mathbb{N}_0$, ingoing traffic bound $b_v^- \in \mathbb{N}_0$
- ▶ Concave non-decreasing function $f : \mathbb{Q}_+ \rightarrow \mathbb{Q}_+$

Find: Paths P_{uv} , capacities x_e s.t.

$$\sum_{e \in E} c(e) \cdot f(x_e) \rightarrow \text{minimized}$$

and every *valid* traffic matrix $(D_{u,v})_{u,v \in V}$ can be routed.

D is valid if v sends $\leq b_v^+$ and receives $\leq b_v^-$

Concave Cost VPN

Given:

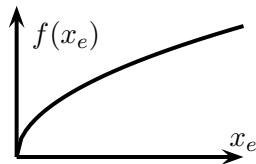
- ▶ Undirected graph $G = (V, E)$, costs $c : E \rightarrow \mathbb{Q}_+$
- ▶ Outgoing traffic bound $b_v^+ \in \mathbb{N}_0$, ingoing traffic bound $b_v^- \in \mathbb{N}_0$
- ▶ Concave non-decreasing function $f : \mathbb{Q}_+ \rightarrow \mathbb{Q}_+$

Find: Paths P_{uv} , capacities x_e s.t.

$$\sum_{e \in E} c(e) \cdot f(x_e) \rightarrow \text{minimized}$$

and every *valid* traffic matrix $(D_{u,v})_{u,v \in V}$ can be routed.

D is valid if v sends $\leq b_v^+$ and receives $\leq b_v^-$



Concave Cost VPN

Given:

- ▶ Undirected graph $G = (V, E)$, costs $c : E \rightarrow \mathbb{Q}_+$
- ▶ Outgoing traffic bound $b_v^+ \in \mathbb{N}_0$, ingoing traffic bound $b_v^- \in \mathbb{N}_0$
- ▶ Concave non-decreasing function $f : \mathbb{Q}_+ \rightarrow \mathbb{Q}_+$

Find: Paths P_{uv} , capacities x_e s.t.

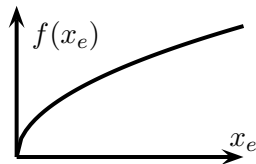
$$\sum_{e \in E} c(e) \cdot f(x_e) \rightarrow \text{minimized}$$

and every *valid* traffic matrix $(D_{u,v})_{u,v \in V}$ can be routed.

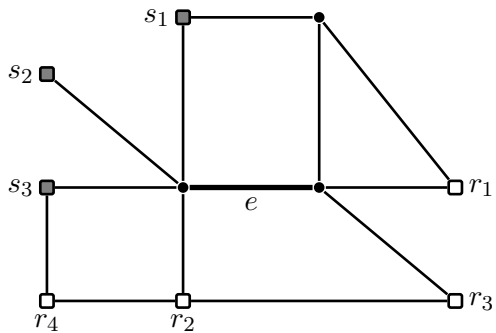
D is valid if v sends $\leq b_v^+$ and receives $\leq b_v^-$

W.l.o.g.:

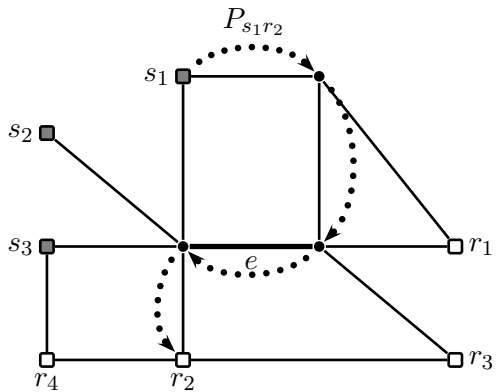
- ▶ senders $s \in S$: $b_s^+ = 1, b_s^- = 0$
- ▶ receivers $r \in R$: $b_r^+ = 0, b_r^- = 1$
- ▶ non-terminals v : $b_v^+ = b_v^- = 0$



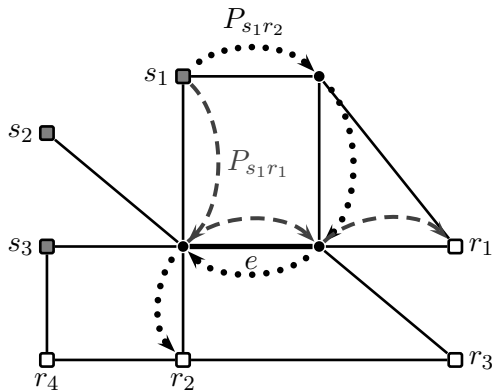
Example



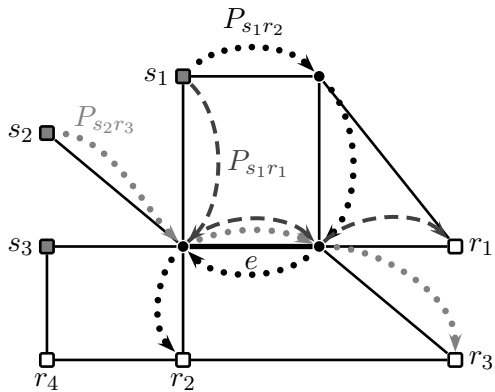
Example



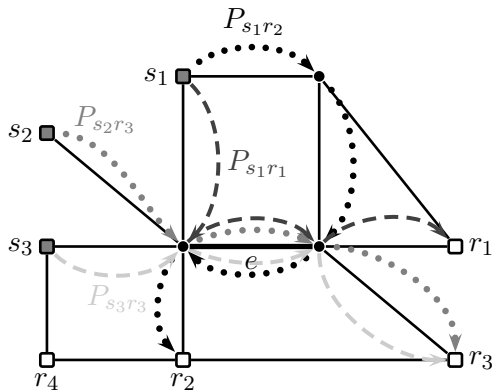
Example



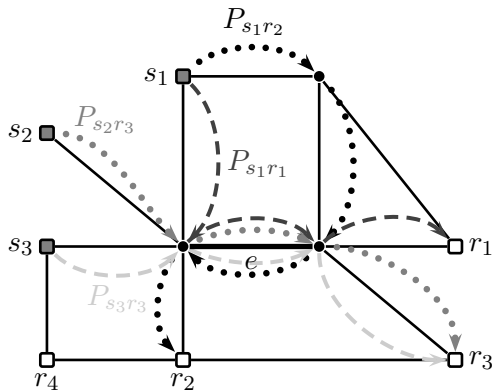
Example



Example

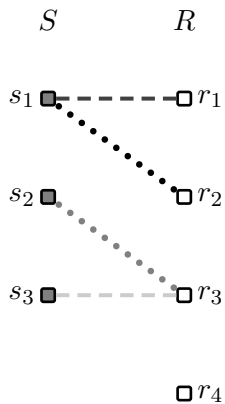
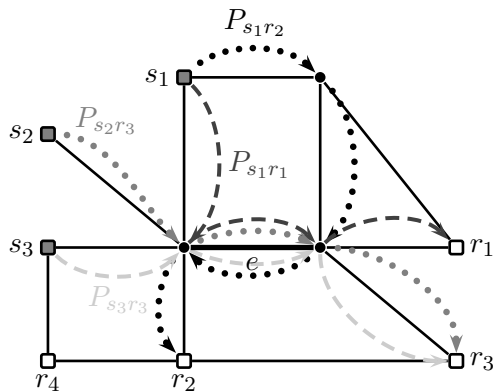


Example

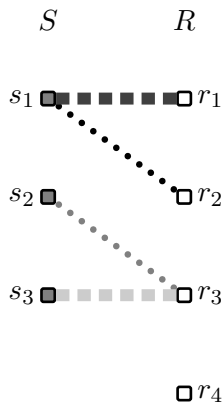
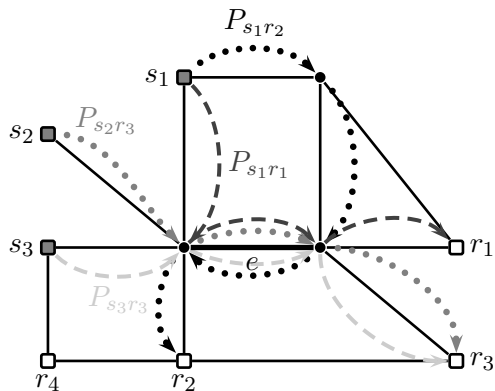


S	R
s_1 ■	□ r_1
s_2 ■	□ r_2
s_3 ■	□ r_3
	□ r_4

Example

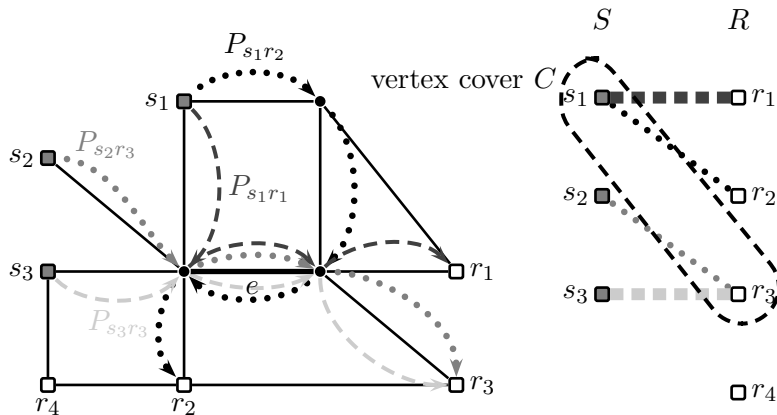


Example



x_e = maximal cardinality of a matching in $G_e = (S \cup R, E_e)$
 with $(s, r) \in E_e \Leftrightarrow e \in P_{sr}$

Example



x_e = maximal cardinality of a matching in $G_e = (S \cup R, E_e)$
 with $(s, r) \in E_e \Leftrightarrow e \in P_{sr}$

Known results

Linear costs:

- ▶ **APX**-hard
- ▶ 5.55-apx [Gupta, Kumar, Roughgarden '03]
- ▶ 4.74-apx [Eisenbrand, Grandoni '05]
- ▶ 3.55-apx [Eisenbrand, Grandoni, Oriolo, Skutella '07]

Known results

Linear costs:

- ▶ **APX**-hard
- ▶ 5.55-apx [Gupta, Kumar, Roughgarden '03]
- ▶ 4.74-apx [Eisenbrand, Grandoni '05]
- ▶ 3.55-apx [Eisenbrand, Grandoni, Oriolo, Skutella '07]

Linear costs/symmetric ($b_v^+ = b_v^-$):

- ▶ Opt. solution is a tree [Goyal, Olver, Shepherd '08]
- ▶ Opt. tree solution = best shortest path tree [Fingerhut et al. '97; Gupta et al. '01]

Known results

Linear costs:

- ▶ **APX**-hard
- ▶ 5.55-*apx* [Gupta, Kumar, Roughgarden '03]
- ▶ 4.74-*apx* [Eisenbrand, Grandoni '05]
- ▶ 3.55-*apx* [Eisenbrand, Grandoni, Oriolo, Skutella '07]

Linear costs/symmetric ($b_v^+ = b_v^-$):

- ▶ Opt. solution is a tree [Goyal, Olver, Shepherd '08]
- ▶ Opt. tree solution = best shortest path tree [Fingerhut et al. '97; Gupta et al. '01]

Linear costs/balanced ($|R| = |S|$):

- ▶ Opt. tree solution = best shortest path tree [Italiano, Leonardi, Oriolo '06]

Known results

Linear costs:

- ▶ **APX**-hard
- ▶ 5.55-*apx* [Gupta, Kumar, Roughgarden '03]
- ▶ 4.74-*apx* [Eisenbrand, Grandoni '05]
- ▶ 3.55-*apx* [Eisenbrand, Grandoni, Oriolo, Skutella '07]

Linear costs/symmetric ($b_v^+ = b_v^-$):

- ▶ Opt. solution is a tree [Goyal, Olver, Shepherd '08]
- ▶ Opt. tree solution = best shortest path tree [Fingerhut et al. '97; Gupta et al. '01]

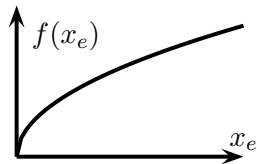
Linear costs/balanced ($|R| = |S|$):

- ▶ Opt. tree solution = best shortest path tree [Italiano, Leonardi, Oriolo '06]

Theorem

There is a polytime 50-approximation for Concave Cost VPN that also gives a tree solution.

Single Sink Buy-at-Bulk



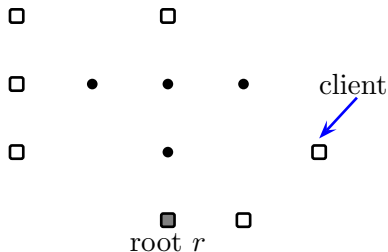
Given:

- ▶ $G = (V, E)$, costs $c : E \rightarrow \mathbb{Q}_+$
- ▶ clients $D \subseteq V$, root r
- ▶ Concave non-decreasing function $f : \mathbb{Q}_+ \rightarrow \mathbb{Q}_+$

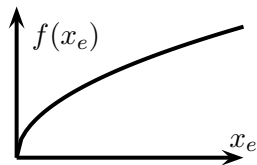
Find: Capacities x_e s.t.

$$\sum_{e \in E} c(e) \cdot f(x_e) \rightarrow \text{minimize}$$

and each client can send a flow of 1 to r (simultaneously).



Single Sink Buy-at-Bulk



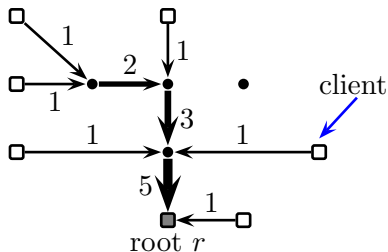
Given:

- ▶ $G = (V, E)$, costs $c : E \rightarrow \mathbb{Q}_+$
- ▶ clients $D \subseteq V$, root r
- ▶ Concave non-decreasing function $f : \mathbb{Q}_+ \rightarrow \mathbb{Q}_+$

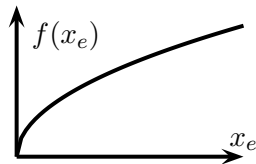
Find: Capacities x_e s.t.

$$\sum_{e \in E} c(e) \cdot f(x_e) \rightarrow \text{minimize}$$

and each client can send a flow of 1 to r (simultaneously).



Single Sink Buy-at-Bulk



Given:

- ▶ $G = (V, E)$, costs $c : E \rightarrow \mathbb{Q}_+$
- ▶ clients $D \subseteq V$, root r
- ▶ Concave non-decreasing function $f : \mathbb{Q}_+ \rightarrow \mathbb{Q}_+$

Find: Capacities x_e s.t.

$$\sum_{e \in E} c(e) \cdot f(x_e) \rightarrow \text{minimize}$$

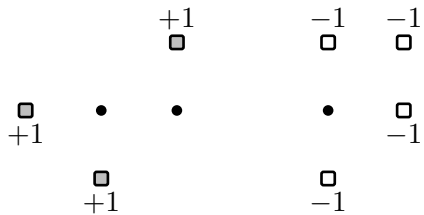
and each client can send a flow of 1 to r (simultaneously).

Known results:

- ▶ **APX**-hard
- ▶ Opt. solution is tree [Karger, Minkoff '00]
- ▶ For cable-based formulation:
 - ▶ 76.8- apx [Gupta, Kumar, Roughgarden '03]
 - ▶ improved to 25- apx [Grandoni, Italiano '06]

The algorithm

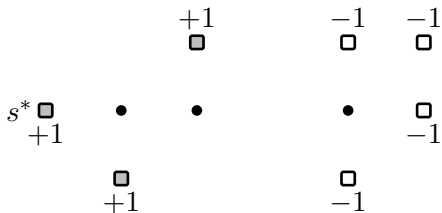
Algorithm:



The algorithm

Algorithm:

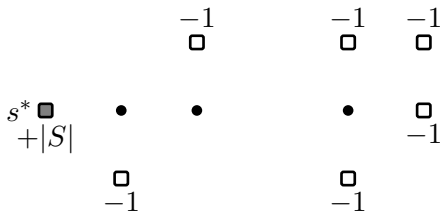
1. Choose a sender $s^* \in S$ uniformly at random



The algorithm

Algorithm:

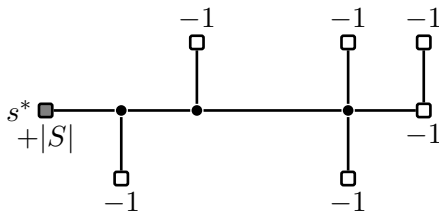
1. Choose a sender $s^* \in S$ uniformly at random
2. Define *central hub* instance with single sender s^* (but $b_{s^*}^+ = |S|$), receivers $S \cup R$



The algorithm

Algorithm:

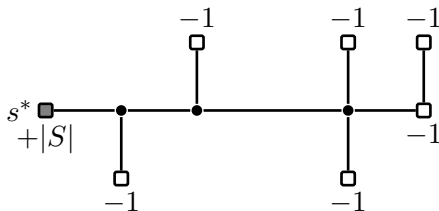
1. Choose a sender $s^* \in S$ uniformly at random
2. Define *central hub* instance with single sender s^* (but $b_{s^*}^+ = |S|$), receivers $S \cup R$
3. Compute 25-*apx* solution x'_e using a SSBB algo for the central hub VPN instance



The algorithm

Algorithm:

1. Choose a sender $s^* \in S$ uniformly at random
2. Define *central hub* instance with single sender s^* (but $b_{s^*}^+ = |S|$), receivers $S \cup R$
3. Compute 25-*apx* solution x'_e using a SSBB algo for the central hub VPN instance

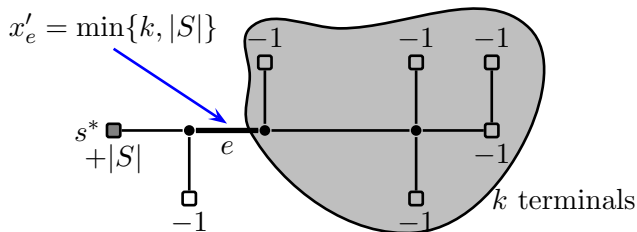


Claim: Capacities x'_e suffice for orig. instance

The algorithm

Algorithm:

1. Choose a sender $s^* \in S$ uniformly at random
2. Define *central hub* instance with single sender s^* (but $b_{s^*}^+ = |S|$), receivers $S \cup R$
3. Compute 25-*apx* solution x'_e using a SSBB algo for the central hub VPN instance



Claim: Capacities x'_e suffice for orig. instance

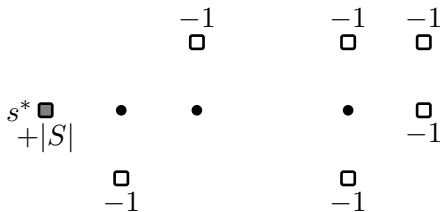
SSBB vs. VPN with central hub

VPN:

- ▶ sender s^* ($b_{s^*}^+ = |S|$), receivers $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(x_e)$

SSBB:

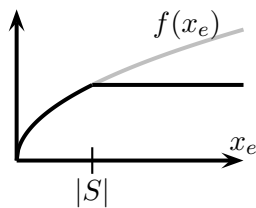
- ▶ root s^* , clients $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(\min\{x_e, |S|\})$



SSBB vs. VPN with central hub

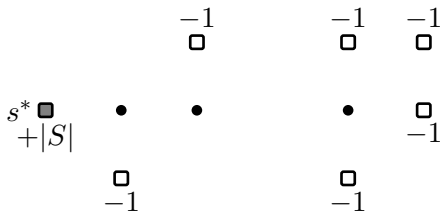
VPN:

- ▶ sender s^* ($b_{s^*}^+ = |S|$), receivers $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(x_e)$



SSBB:

- ▶ root s^* , clients $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(\min\{x_e, |S|\}) \rightarrow$ concave



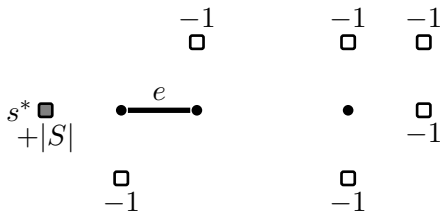
SSBB vs. VPN with central hub

VPN:

- ▶ sender s^* ($b_{s^*}^+ = |S|$), receivers $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(x_e)$

SSBB:

- ▶ root s^* , clients $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(\min\{x_e, |S|\}) \rightarrow$ concave



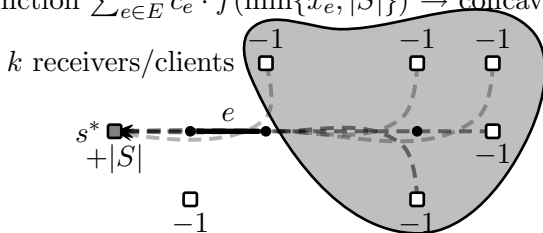
SSBB vs. VPN with central hub

VPN:

- ▶ sender s^* ($b_{s^*}^+ = |S|$), receivers $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(x_e)$

SSBB:

- ▶ root s^* , clients $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(\min\{x_e, |S|\}) \rightarrow$ concave



	capacity on e	cost for e
VPN		
SSBB		

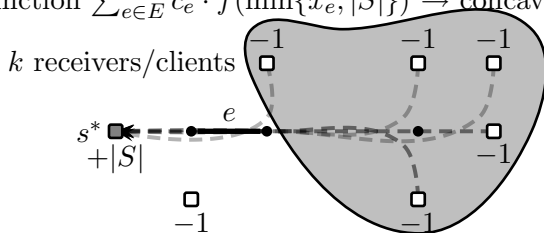
SSBB vs. VPN with central hub

VPN:

- ▶ sender s^* ($b_{s^*}^+ = |S|$), receivers $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(x_e)$

SSBB:

- ▶ root s^* , clients $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(\min\{x_e, |S|\}) \rightarrow$ concave



	capacity on e	cost for e
VPN	$\min\{k, S \}$	$c(e) \cdot f(\min\{k, S \})$
SSBB		

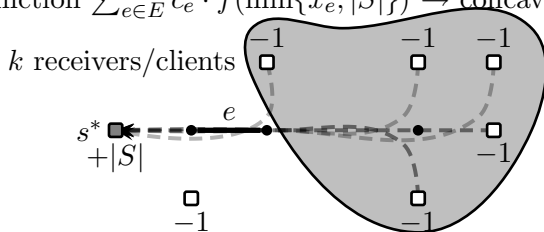
SSBB vs. VPN with central hub

VPN:

- ▶ sender s^* ($b_{s^*}^+ = |S|$), receivers $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(x_e)$

SSBB:

- ▶ root s^* , clients $S \cup R$
- ▶ cost function $\sum_{e \in E} c_e \cdot f(\min\{x_e, |S|\}) \rightarrow$ concave

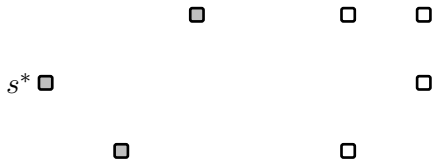


	capacity on e	cost for e
VPN	$\min\{k, S \}$	$c(e) \cdot f(\min\{k, S \})$
SSBB	k	$c(e) \cdot f(\min\{k, S \})$

Analysis

Theorem

There is a central hub solution of expected cost $\leq 2 \cdot OPT$.



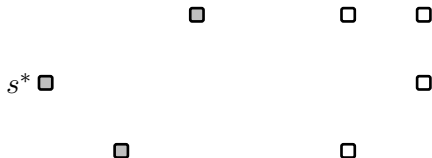
Analysis

Theorem

There is a central hub solution of expected cost $\leq 2 \cdot OPT$.

Proof:

- ▶ Let (x_e, P_{sr}) be optimal solution for orig. instance



Analysis

Theorem

There is a central hub solution of expected cost $\leq 2 \cdot OPT$.

Proof:

- ▶ Let (x_e, P_{sr}) be optimal solution for orig. instance
- ▶ Choose a receiver r^* randomly



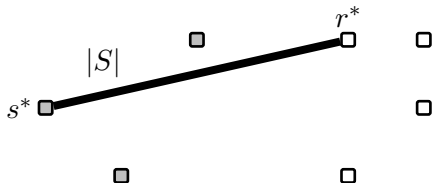
Analysis

Theorem

There is a central hub solution of expected cost $\leq 2 \cdot OPT$.

Proof:

- ▶ Let (x_e, P_{sr}) be optimal solution for orig. instance
- ▶ Choose a receiver r^* randomly
- ▶ Install $|S|$ units of capacity on $P_{s^*r^*}$



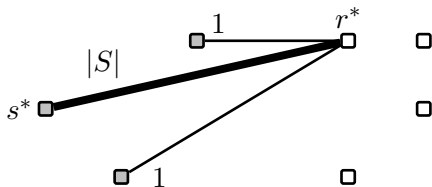
Analysis

Theorem

There is a central hub solution of expected cost $\leq 2 \cdot OPT$.

Proof:

- ▶ Let (x_e, P_{sr}) be optimal solution for orig. instance
- ▶ Choose a receiver r^* randomly
- ▶ Install $|S|$ units of capacity on $P_{s^*r^*}$
- ▶ Install (cumulatively) 1 unit on each P_{sr^*} and P_{s^*r} (in total never more than $|S|$)



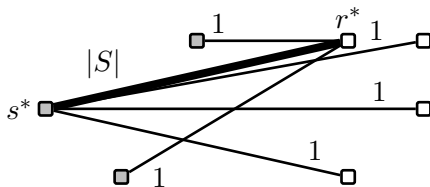
Analysis

Theorem

There is a central hub solution of expected cost $\leq 2 \cdot OPT$.

Proof:

- ▶ Let (x_e, P_{sr}) be optimal solution for orig. instance
- ▶ Choose a receiver r^* randomly
- ▶ Install $|S|$ units of capacity on $P_{s^*r^*}$
- ▶ Install (cumulatively) 1 unit on each P_{sr^*} and P_{s^*r} (in total never more than $|S|$)



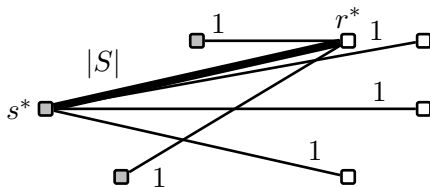
Analysis

Theorem

There is a central hub solution of expected cost $\leq 2 \cdot OPT$.

Proof:

- ▶ Let (x_e, P_{sr}) be optimal solution for orig. instance
- ▶ Choose a receiver r^* randomly
- ▶ Install $|S|$ units of capacity on $P_{s^*r^*}$
- ▶ Install (cumulatively) 1 unit on each P_{sr^*} and P_{s^*r} (in total never more than $|S|$)
- ▶ Claim: $E[\text{capacity on } e] \leq 2 \cdot x_e$



Analysis (2)

Lemma

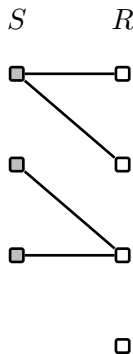
$$E[\textit{capacity on } e] \leq 2 \cdot x_e.$$

Analysis (2)

Lemma

$$E[\text{capacity on } e] \leq 2 \cdot x_e.$$

- ▶ Consider $G_e = (S \cup R, E_e)$ with edges $(s, r) \in E_e \Leftrightarrow e \in P_{s,r}$

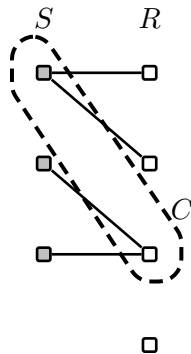


Analysis (2)

Lemma

$$E[\text{capacity on } e] \leq 2 \cdot x_e.$$

- ▶ Consider $G_e = (S \cup R, E_e)$ with edges $(s, r) \in E_e \Leftrightarrow e \in P_{s,r}$
- ▶ Let C be vertex cover with $|C| = x_e$

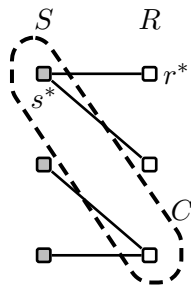


Analysis (2)

Lemma

$$E[\text{capacity on } e] \leq 2 \cdot x_e.$$

- ▶ Consider $G_e = (S \cup R, E_e)$ with edges $(s, r) \in E_e \Leftrightarrow e \in P_{s,r}$
- ▶ Let C be vertex cover with $|C| = x_e$
- ▶ Case: s^* or r^* are in C
 - ▶ Prob: $\leq \frac{|S \cap C|}{|S|} + \frac{|R \cap C|}{|R|} \leq \frac{|C|}{|S|}$
 - ▶ Capacity: $\leq |S|$
 - ▶ Contribution: $\leq \frac{|C|}{|S|} \cdot |S| = |C| = x_e$



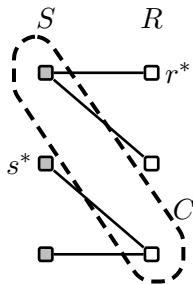
□

Analysis (2)

Lemma

$$E[\text{capacity on } e] \leq 2 \cdot x_e.$$

- ▶ Consider $G_e = (S \cup R, E_e)$ with edges $(s, r) \in E_e \Leftrightarrow e \in P_{s,r}$
- ▶ Let C be vertex cover with $|C| = x_e$
- ▶ Case: s^* or r^* are in C
 - ▶ Prob: $\leq \frac{|S \cap C|}{|S|} + \frac{|R \cap C|}{|R|} \leq \frac{|C|}{|S|}$
 - ▶ Capacity: $\leq |S|$
 - ▶ Contribution: $\leq \frac{|C|}{|S|} \cdot |S| = |C| = x_e$
- ▶ Case: Neither s^* nor r^* are in C
 - ▶ Prob: ≤ 1
 - ▶ $(s^*, r^*) \notin E_e \Rightarrow e \notin P_{s^*, r^*}$
 - ▶ Capacity: $\leq \deg(s^*) + \deg(r^*) \leq |R \cap C| + |S \cap C| = |C|$
 - ▶ Contribution: $\leq |C| = x_e$



□

Balanced VPN is NP-hard

Theorem

*VPN with linear costs and $|S| = |R|$ is still **NP-hard**.*

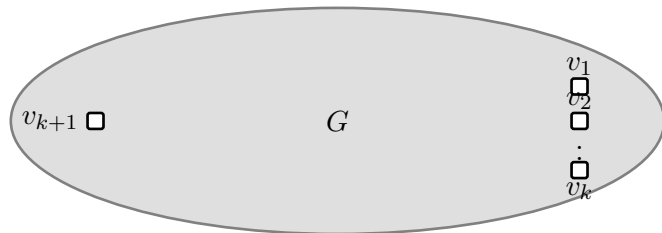
- ▶ $G = (V, E)$ Steiner tree instance with terminals v_1, \dots, v_{k+1}
- ▶ $C > \sum_{e \in E} c(e)$, $M \gg (k + 1)C$

Balanced VPN is NP-hard

Theorem

VPN with linear costs and $|S| = |R|$ is still NP-hard.

- ▶ $G = (V, E)$ Steiner tree instance with terminals v_1, \dots, v_{k+1}
- ▶ $C > \sum_{e \in E} c(e)$, $M \gg (k + 1)C$

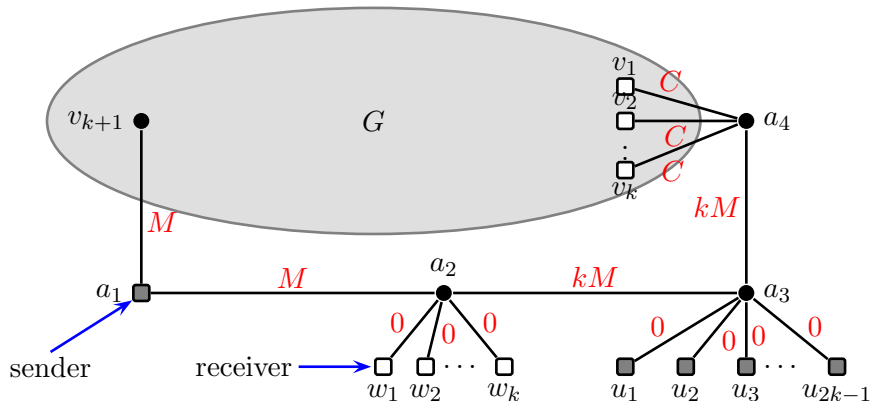


Balanced VPN is NP-hard

Theorem

VPN with linear costs and $|S| = |R|$ is still **NP-hard**.

- ▶ $G = (V, E)$ Steiner tree instance with terminals v_1, \dots, v_{k+1}
- ▶ $C > \sum_{e \in E} c(e)$, $M \gg (k+1)C$

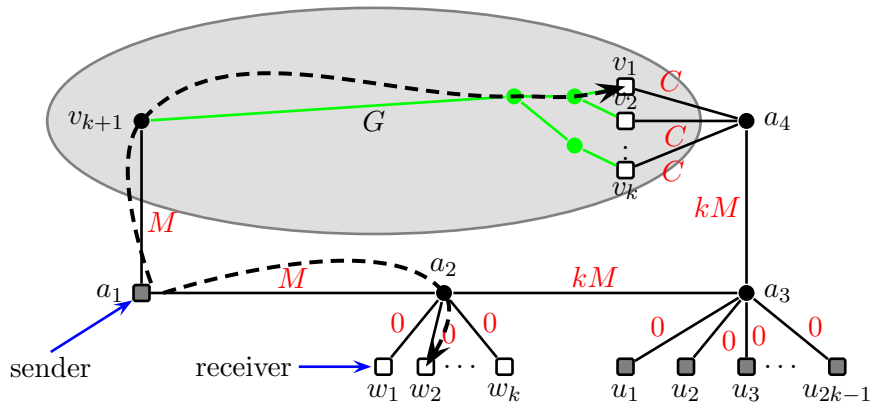


Balanced VPN is NP-hard

Theorem

VPN with linear costs and $|S| = |R|$ is still **NP-hard**.

- ▶ $G = (V, E)$ Steiner tree instance with terminals v_1, \dots, v_{k+1}
- ▶ $C > \sum_{e \in E} c(e)$, $M \gg (k+1)C$

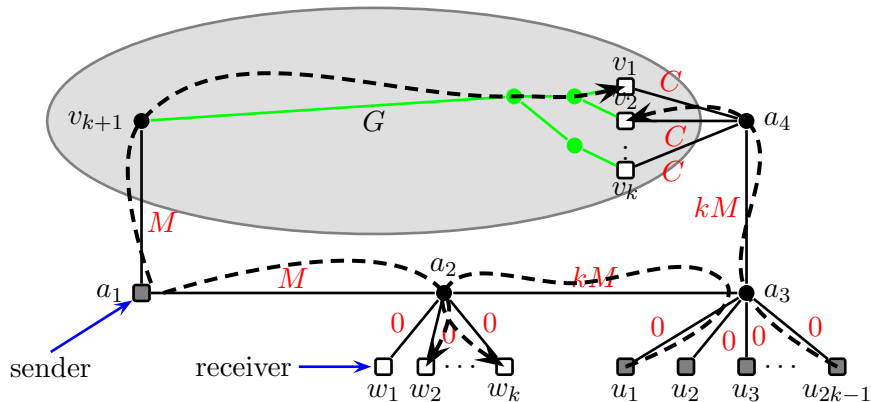


Balanced VPN is NP-hard

Theorem

VPN with linear costs and $|S| = |R|$ is still NP-hard.

- ▶ $G = (V, E)$ Steiner tree instance with terminals v_1, \dots, v_{k+1}
- ▶ $C > \sum_{e \in E} c(e)$, $M \gg (k+1)C$

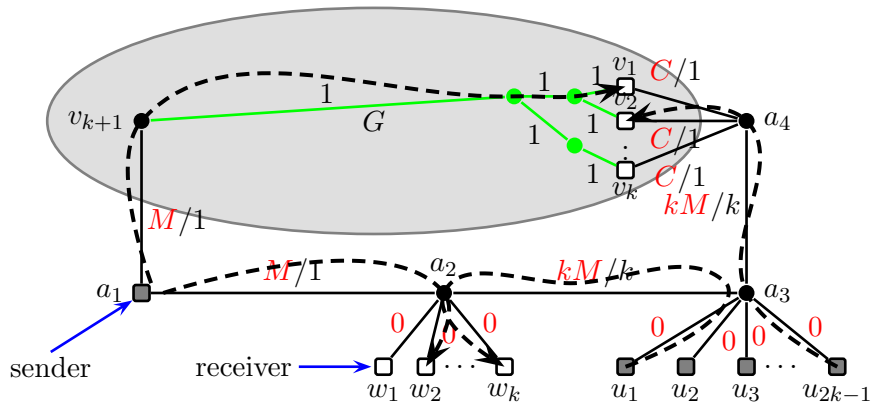


Balanced VPN is NP-hard

Theorem

VPN with linear costs and $|S| = |R|$ is still NP-hard.

- ▶ $G = (V, E)$ Steiner tree instance with terminals v_1, \dots, v_{k+1}
- ▶ $C > \sum_{e \in E} c(e)$, $M \gg (k+1)C$



Conclusions

Conclusions

Theorem

There is a 50- apx for Concave Cost VPN

Conclusions

Theorem

There is a 50- apx for Concave Cost VPN

Corollary

ρ - apx for SSBB \Rightarrow 2ρ - apx for Concave Cost VPN

Conclusions

Theorem

There is a 50- apx for Concave Cost VPN

Corollary

ρ - apx for SSBB \Rightarrow 2ρ - apx for Concave Cost VPN

Corollary

$OPT_{tree} \leq 2 \cdot OPT$ for Concave Cost VPN

Conclusions

Theorem

There is a 50- apx for Concave Cost VPN

Corollary

ρ - apx for SSBB \Rightarrow 2ρ - apx for Concave Cost VPN

Corollary

$OPT_{\text{tree}} \leq 2 \cdot OPT$ for Concave Cost VPN

Theorem

*VPN with linear costs and $|S| = |R|$ is still **NP**-hard.*

Conclusions

Theorem

There is a 50- apx for Concave Cost VPN

Corollary

ρ - apx for SSBB \Rightarrow 2ρ - apx for Concave Cost VPN

Corollary

$OPT_{\text{tree}} \leq 2 \cdot OPT$ for Concave Cost VPN

Theorem

*VPN with linear costs and $|S| = |R|$ is still **NP**-hard.*

Thanks for your attention