## THE LAWS OF SUPER-SCALABILITY IN PEER TO PEER NETWORKS

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#### STRUCTURE OF THE TALK

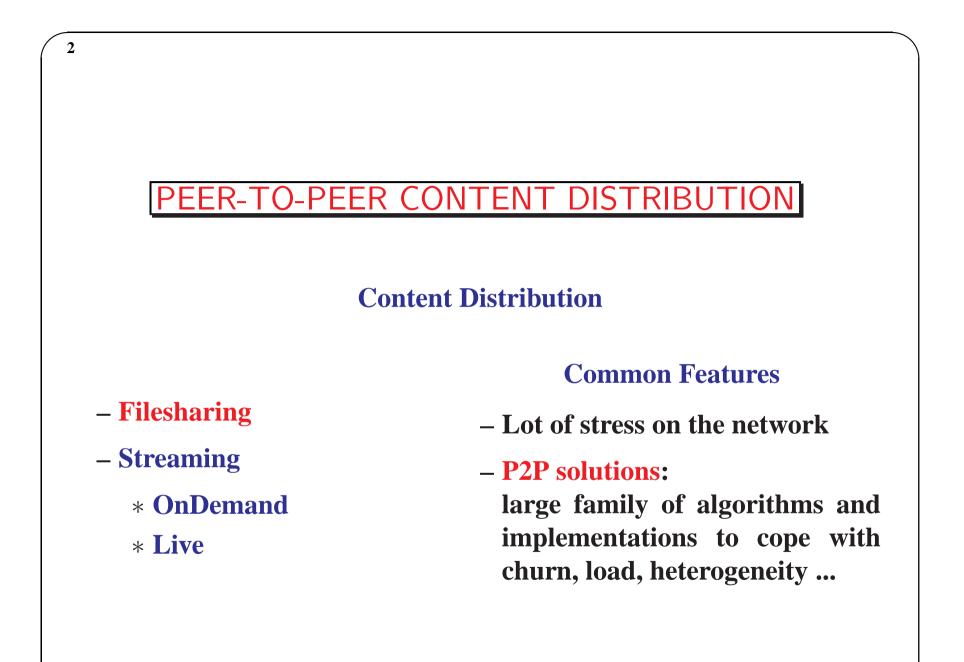
**1. P2P Networking Motivations** 

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- **2. Stochastic Model**  $\exists!$
- **3. Dimensional Analysis** 
  - 4. Stochastic Analysis

5. Simulation
6. Scaling
7. Limitations
8. Extensions

Focus on the ongoing research part (in red) today.



#### P2P STOCHASTIC NETWORK MODELING

#### State of the Art: Queuing Theory [Yang and De Veciana 04], [Qiu and Srikant 04]

Three main types of nodes

## – Servers: provide, don't scale up

- Leechers: need, provide and scale
- Seeders: provide, scale

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#### Assumptions

- Access-limited (physical/software)
- No network limitation
- Poisson arrivals

#### This presentation: New models with network rate limitations

## SPATIAL BIRTH AND DEATH STOCHASTIC MODEL

- **Peers live in a finite subset** D of the Euclidean plane  $\mathbb{R}^2$
- Dynamics: arrivals

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- Poisson rain: new peers arrive according to a Poisson process with time space intensity  $\lambda dx dt$  on  $D \times I\!R$
- Service requirement: each peer p is born with an individual service requirement  $F_p > 0$  i.i.d. exponential with mean F.

## INTERACTION ?

#### Dynamics: service rate

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- Bit rate function: two peers at locations x and y serve each other at rate f(||x y||), where f is the bit rate function (BRF)
- Service rate: the service rate of a peer at x in configuration  $\phi$  is

$$\mu(x,\phi) = \sum_{y \in \phi \setminus \{x\}} f(||x-y||).$$

- Service completion: for a system with state history  $\{\phi_t\}_t$ , a peer p born at point  $x_p$  at time  $t_p$  leaves at time

$$\tau_p = \inf\{t > t_p : \int_{t_p}^t \mu(x_p, \phi_s) ds \ge F_p\}.$$

## LARGE-SCALE?

- Natural extensions to the case where *D* is
  - A torus (approximation of the whole plane);
  - The whole Euclidean plane;

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– General metric spaces (semantic spaces) e.g.  $I\!R^d$ .

## SPATIAL BIRTH AND DEATH PROCESS

- $\blacksquare \ \mathcal{N}(D)$  : the space of counting measures in  $(D,\mathcal{D})$
- The state  $\phi_t$  at time t is a Markov process living in the space  $\mathcal{N}(D)$ :
  - a peer has birth intensity  $\lambda$  at x

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- a peer located at x has death intensity  $\mu(x, \phi_t)/F$
- (New?) class of spatial birth-and-death process with a death rate defined as a shot-noise of the configuration.

## EXISTENCE AND UNIQUENESS FINITE CASE

#### Lemma 1

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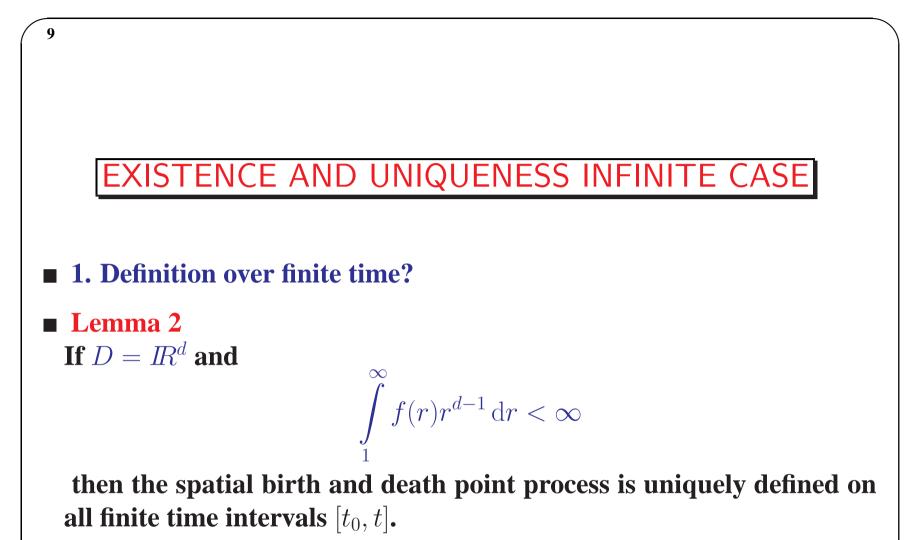
If D is compact and f is bounded from below by a positive constant on some non-degenerate interval, then the Markov process  $\{\phi_t\}_t$  is ergodic for any birth rate  $\lambda > 0$ .

#### Proof

- stochastic domination:  $M/M/\infty$  queue that is modified so that a lone customer cannot leave.
- petite set technique à la Tweedie

Remarks

- non monotonic dynamical system
- non reversible Markov process
- non Gibbsian point process



Proof: Random connection model definition of dynamics + existence and uniqueness of solution of a recursive equation.

EXISTENCE AND UNIQUENESS INFINITE CASE (continued)

•  $\Psi_{t_0}$ : space time arrival p.p. in  $[t_0, t]$ 

Random connection model definition of the SBD process:

– exponential killing times  $T_{pq}$ 

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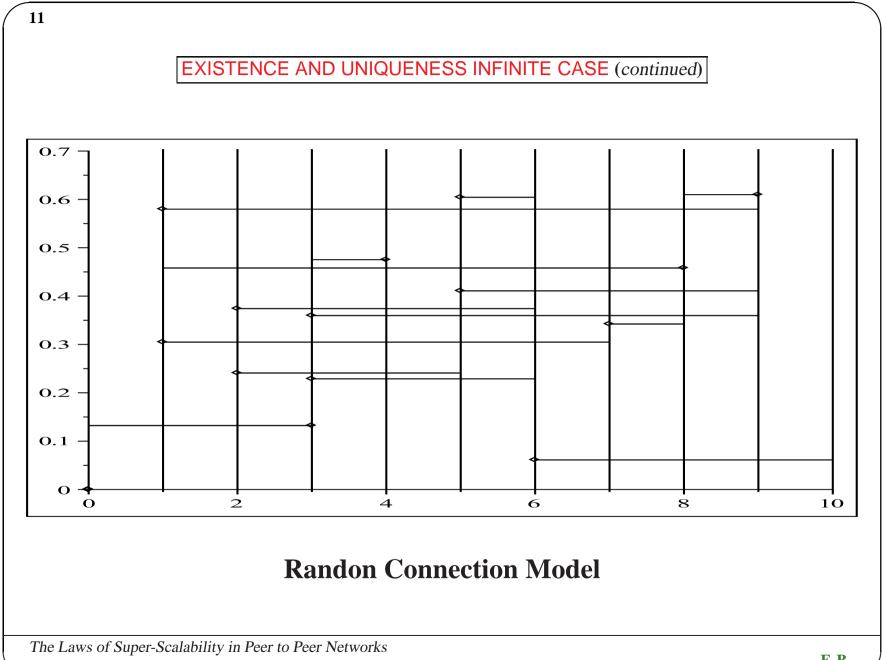
– Bernoulli directions of killing  $I_{pq}$ 

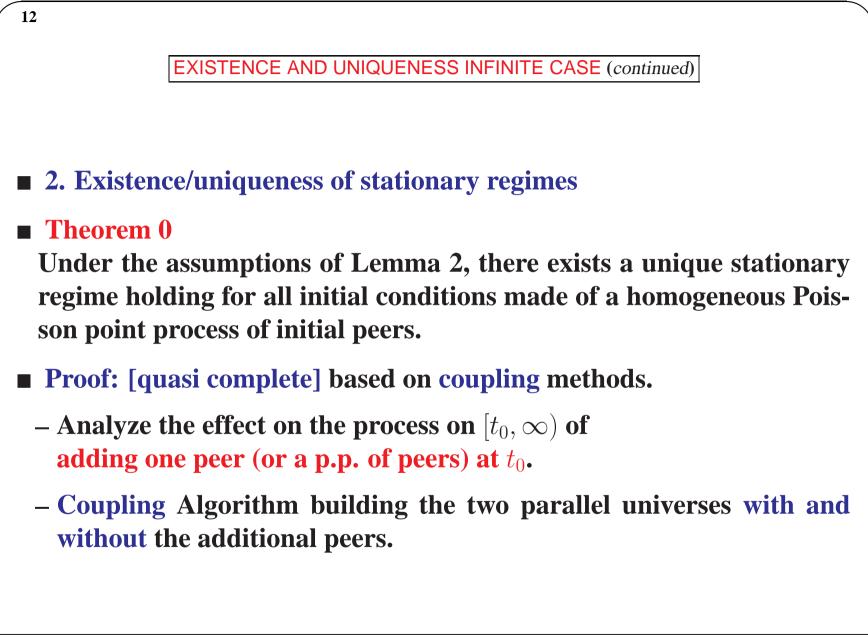
between all pairs p, q of points of the space time arrival p.p.  $\Psi_{t_0}$ 

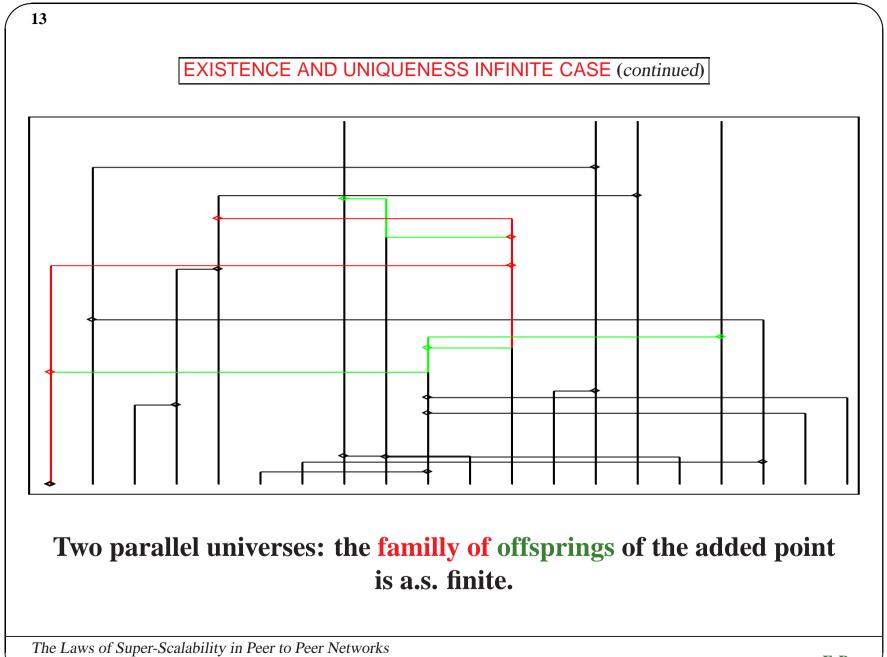
Death times solution of an infinite recursive equation

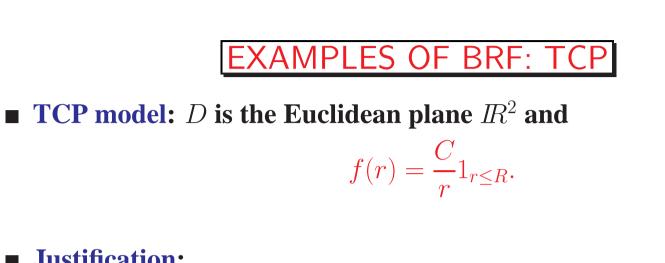
 $\delta_p = \inf \{ T_{pq} : q \in \Psi_{t_0}, \delta_q \ge T_{pq}, I_{pq} = 1 \}.$ 

In the above setting, for all  $[t_0, t]$  for all p, we give an algorithm determining whether  $\delta_p < t$  or the value of  $\delta_p$  otherw. in a.s. finite time.









■ Justification:

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- peers use TCP Reno
- on the path between two peers, if the packet loss probability is p and the round trip time is RTT, then the rate obtained on this path is

 $\frac{\eta}{\mathrm{RTT}\sqrt{p}}$ 

with  $\eta = \sim 1.309$  square root formula

- the RTT is proportional to distance r
- only peers at distance less than R are retained.

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#### EXAMPLES OF BRF: TCP (continued)

#### Variants

- Affine RTT model: RTT = ar + b, where *a* accounts for propagation delays in the Internet path and *b* for the mean access latency:

$$f(r) = \frac{C}{r+q} \mathbf{1}_{r \le R}$$

– Additional overhead cost: c bits per second:

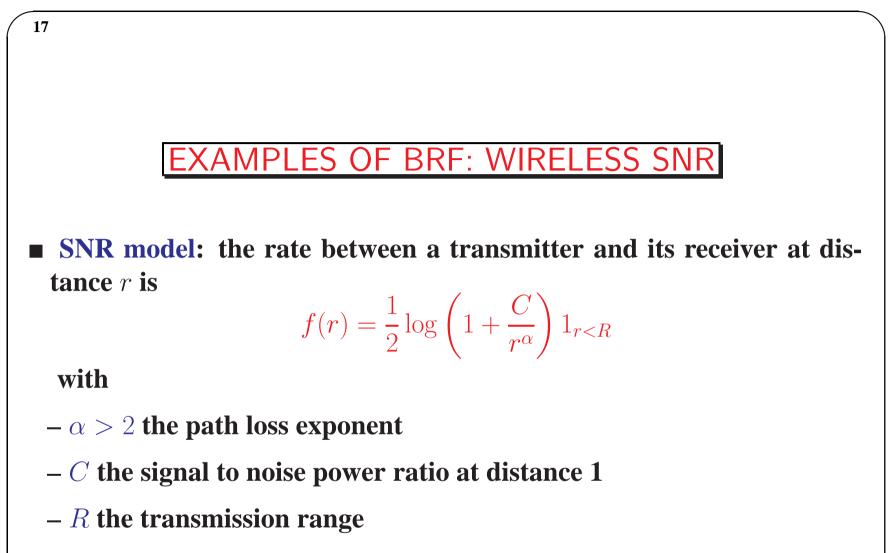
$$f(r) = \left(\frac{C}{r+q} - c\right)^+ \mathbf{1}_{r \le R}$$

- Upload (or Download) rate limitations:

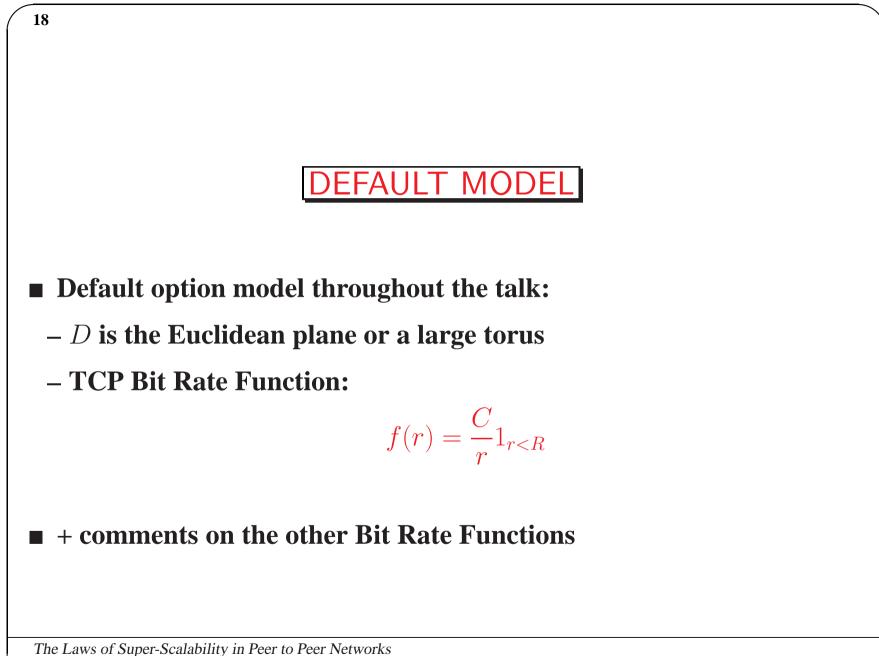
$$f(r) = \min\left(U, \left(\frac{C}{r+q} - c\right)^+\right) \mathbf{1}_{r \le R}$$

with U the individual rate limitation

## 16 **EXAMPLES OF BRF: UDP** ■ UDP assumptions: – D is the Euclidean plane $I\!R^2$ - only peers within distance R are retained – peers use UDP with prescribed rate C regardless of distance $f(r) = C1_{r < R}.$



**Requirement:** all point-to-point channels are mutually orthogonal



## DIMENSIONAL ANALYSIS

- 4 basic parameters:
  - -R in meters (m),
  - -F in bits,

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- $-\lambda$  in m $^{-2}$  per second (s)
- C in bit·m·s<sup>-1</sup>.
- **Theorem**  $\pi$ -Theorem

In the TCP case, all system properties only depend on the parameter

 $\rho = \frac{\lambda F R^3}{C}.$ 

**Extension for more general** f s.t.  $\int f(r)rdr < \infty$ .

DIMENSIONAL ANALYSIS (continued)

Sketch of proof

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- choose R as a new distance unit, then
  - \* the arrival intensity becomes  $l = \lambda R^2$

\* the download constant becomes c = C/R

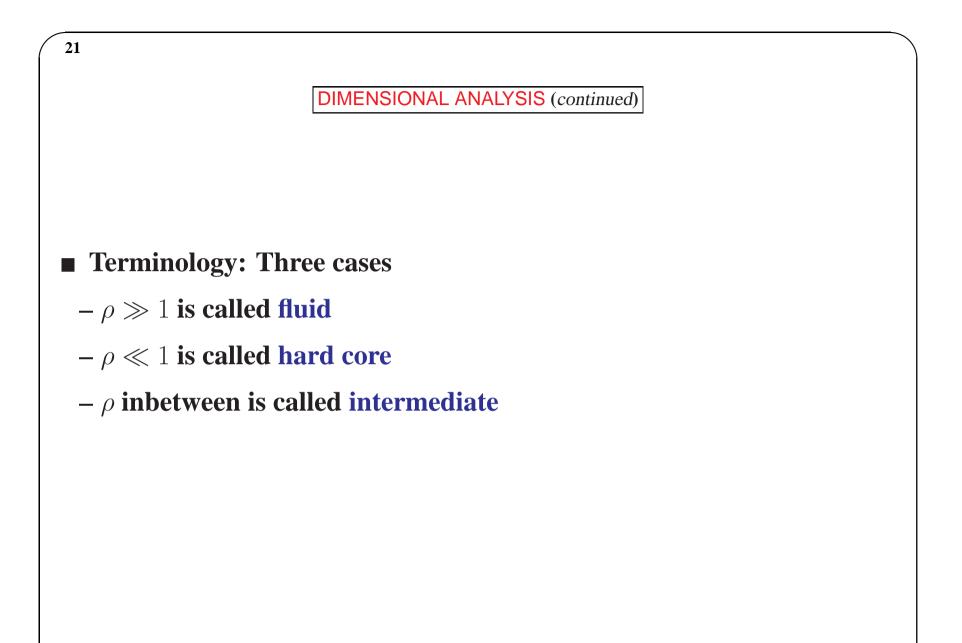
- now define F as an information unit, then

\* the download speed constant becomes c = C/(RF)

– take a time unit such that the download speed constant is 1, then

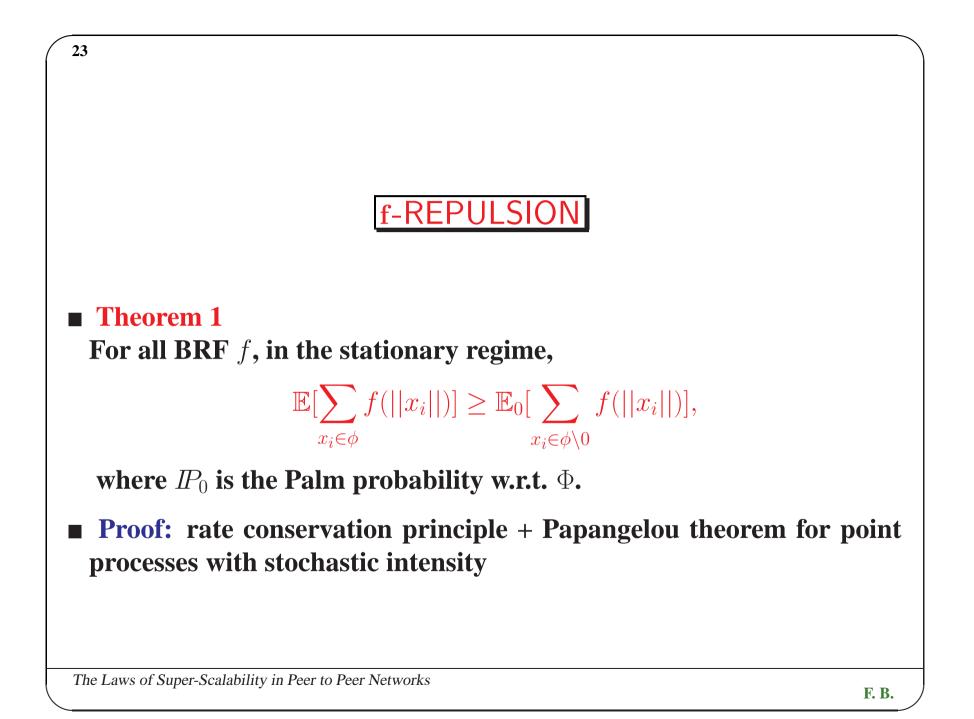
 $\ast$  all parameters are equal to 1

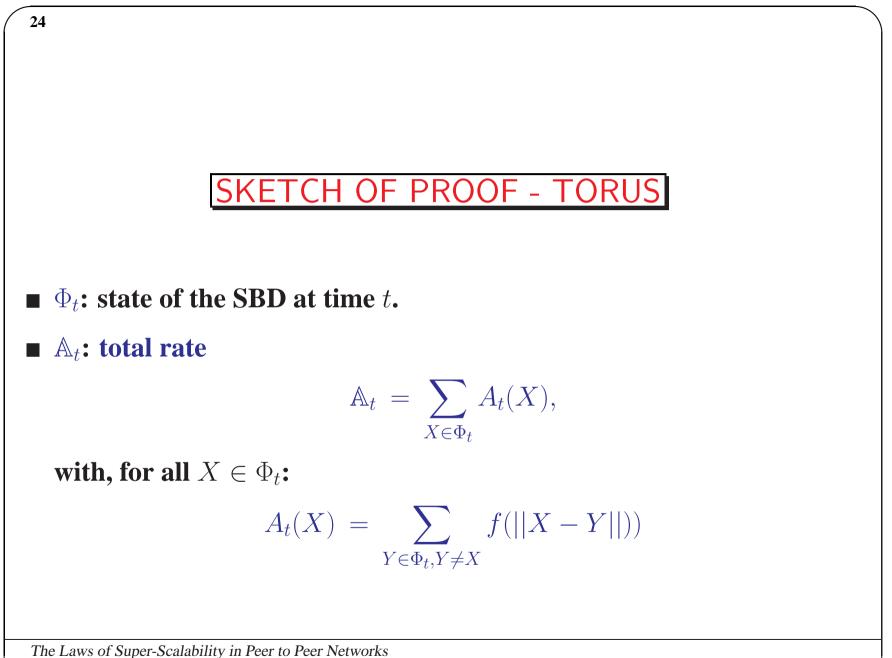
\* the arrival rate becomes  $l = \frac{\lambda F R^3}{C}$ 



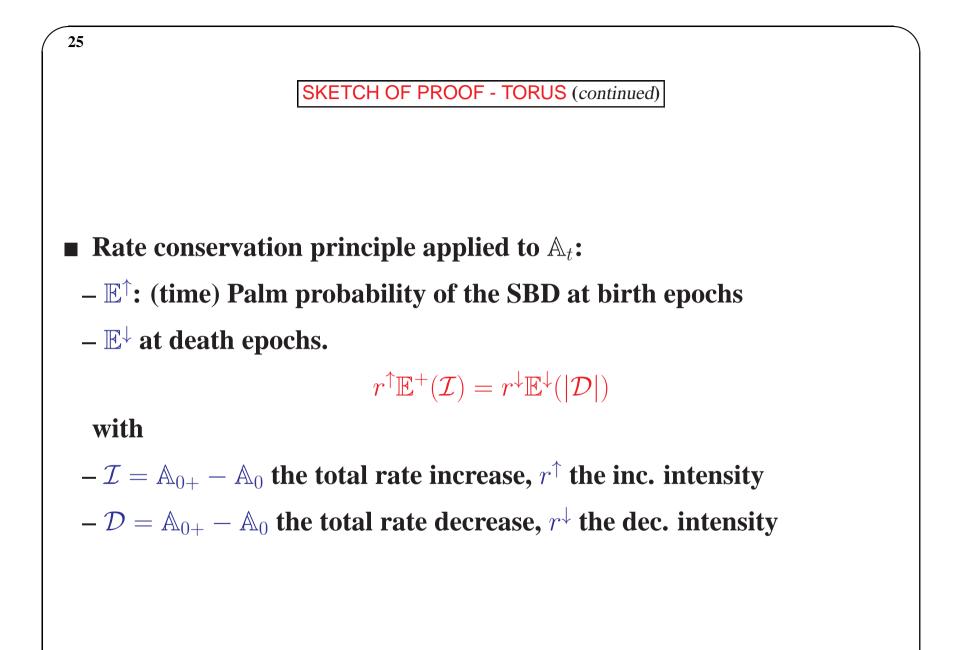
# 22 **ΟΙΑΓΙΟ** ■ In the steady state regime of the P2P dynamics: $-\beta_o$ the density of the peer point process – $\mu_o$ the mean rate of a typical peer $-W_o$ the mean latency of a typical peer

–  $N_o$  the mean number of peers in a ball of radius R around a typical peer





**F. B.** 



SKETCH OF PROOF - TORUS (continued)

Since 
$$r^{\uparrow} = r^{\downarrow}$$
,

$$\mathbb{E}^{\uparrow}(\mathcal{I}) = \mathbb{E}^{\downarrow}(\mathcal{D}).$$

**From PASTA** 

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$$\mathbb{E}^{\uparrow}(\mathcal{I}) = 2\mathbb{E}(n_0)\frac{a}{|D|}$$

with  $n_0$  the total population and

$$a = \int_{T} f(||x||) m(\,\mathrm{d}x).$$

with T the torus of area |D|.

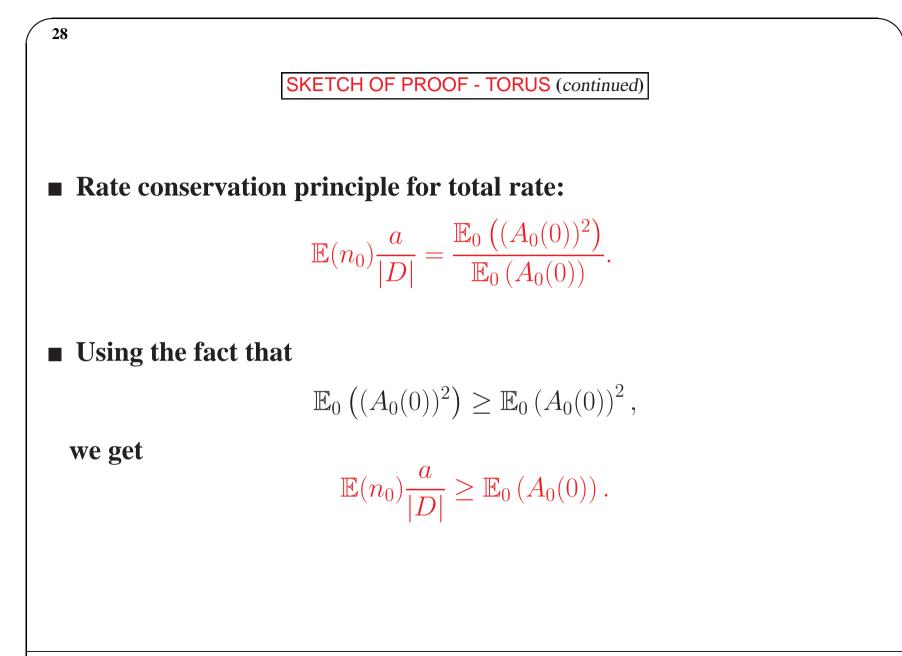
SKETCH OF PROOF - TORUS (continued)

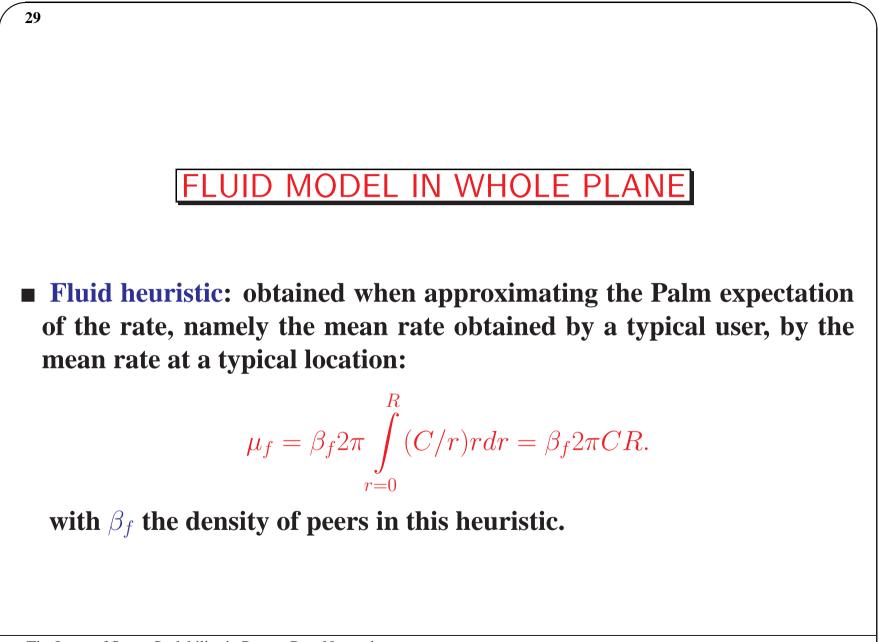
- The (total) death point process admits a stochastic intensity w.r.t. the filtration  $\mathcal{F}_t = \sigma(\Phi_s, s \leq t)$  equal to  $\mathbb{A}_t$ .
- **From Papangelou's theorem**  $\frac{d\mathbb{P}^{\downarrow}}{d\mathbb{P}} \mid_{\mathcal{F}_{0-}} = \frac{\mathbb{A}_0}{\mathbb{E}(\mathbb{A}_0)}.$
- Since the decrease (in state  $\Phi_{0-}$ ) is of magnitude  $A_0(X)$  (w.r.t.  $\Phi_{0-}$ ) with probability  $\frac{A_0(X)}{A_0}$  (w.r.t.  $\Phi_{0-}$ ),

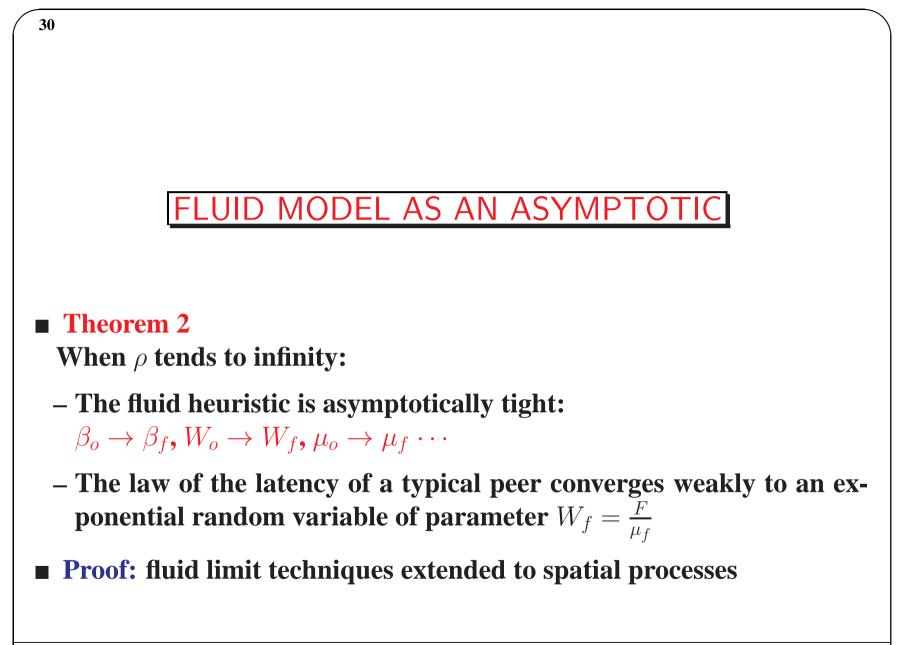
$$\mathbb{E}^{\downarrow}(|\mathcal{D}|) = 2\mathbb{E}\left(\frac{\mathbb{A}_{0}}{\mathbb{E}(\mathbb{A}_{0})}\sum_{X\in\Phi_{0}}\frac{A_{0}(X)}{\mathbb{A}_{0}}A_{0}(X)\right) = 2\frac{\mathbb{E}\left(\sum_{X\in\Phi_{0}}(A_{0}(X))^{2}\right)}{\mathbb{E}\left(\sum_{X\in\Phi_{0}}A_{0}(X)\right)}$$
$$= 2\frac{\mathbb{E}_{0}\left((A_{0}(0))^{2}\right)}{\mathbb{E}_{0}\left(A_{0}(0)\right)}$$

The Laws of Super-Scalability in Peer to Peer Networks

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#### FLUID MODEL AS AN ASYMPTOTIC (continued)

In this heuristic/limit

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$$\beta_f = \sqrt{\frac{\lambda F}{2\pi CR}},$$
  

$$\mu_f = \sqrt{\lambda F 2\pi CR},$$
  

$$W_f = \sqrt{\frac{F}{\lambda 2\pi CR}},$$
  

$$N_f = \sqrt{\frac{\pi}{2}} \sqrt{\frac{\lambda FR^3}{C}} = \sqrt{\frac{\pi}{2}} \sqrt{\rho}$$

Proof:  $W_f = F/\mu_f$  and  $\beta_f = \lambda W_f$  (Little's law) and  $\mu_f = \beta_f 2\pi CR$ . Hence

$$\beta_f \mu_f = \lambda F \quad \Leftrightarrow \quad \beta_f \beta_f 2\pi CR = \lambda F$$

## COMMENTS ON FLUID ASYMPTOTIC

•  $\rho$  is large when

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- either the arrival intensity, or the file size, or the range are large

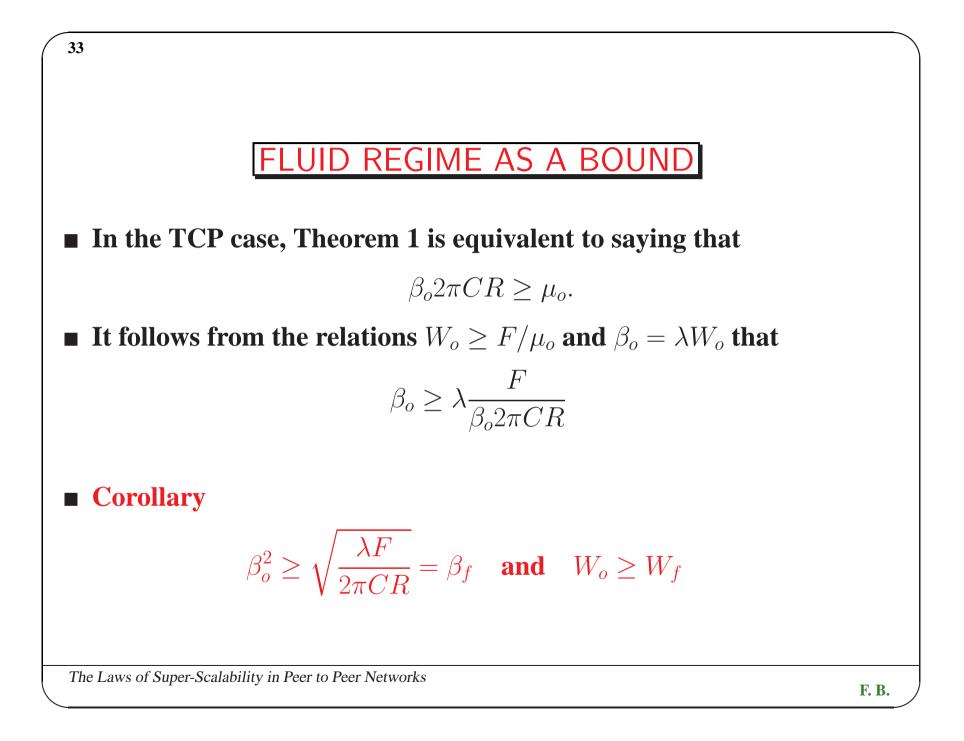
– or if the download speed constant  ${\cal C}$  is small

• the time scale of a peer is  $W_f = \sqrt{F/(\lambda 2\pi CR)}$ . If two peers are at a distance  $r_0$  such that

$$\frac{F}{\frac{C}{r_0}} \ll W_f = \sqrt{\frac{F}{\lambda 2\pi CR}} \iff r_0 \ll \sqrt{\frac{C}{2\pi \lambda FR}} = \frac{R}{\sqrt{2\pi\rho}}$$

then there is little chance to see these too peers in the steady state: hard exclusion below that scale.

•  $r_0$  tends to 0 in configurations where  $\rho$  tends to infinity and R is fixed



#### HARD CORE REGIME

- A stationary point process is hard-core for balls of radius *R* if there are no other points in a ball of radius *R* centered on any point.
- **Conjecture** When  $\rho$  tends to 0,

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- the stationary peer point process tends to a hard-core point process for balls of radius R with intensity  $\beta_h$  and latency  $W_h$ :

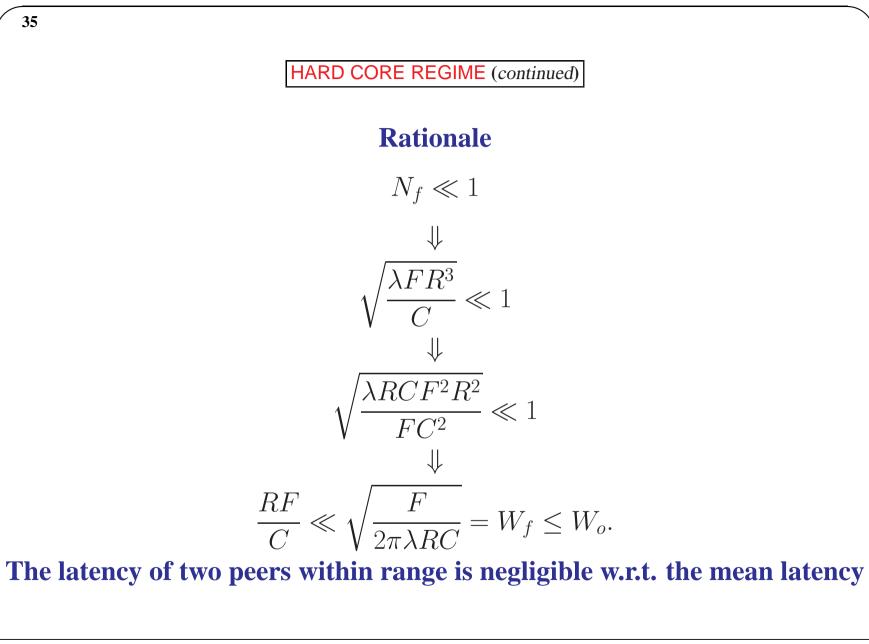
$$\beta_h = \frac{1}{\pi R^2}, \quad W_h = \frac{1}{\lambda \pi R^2}.$$

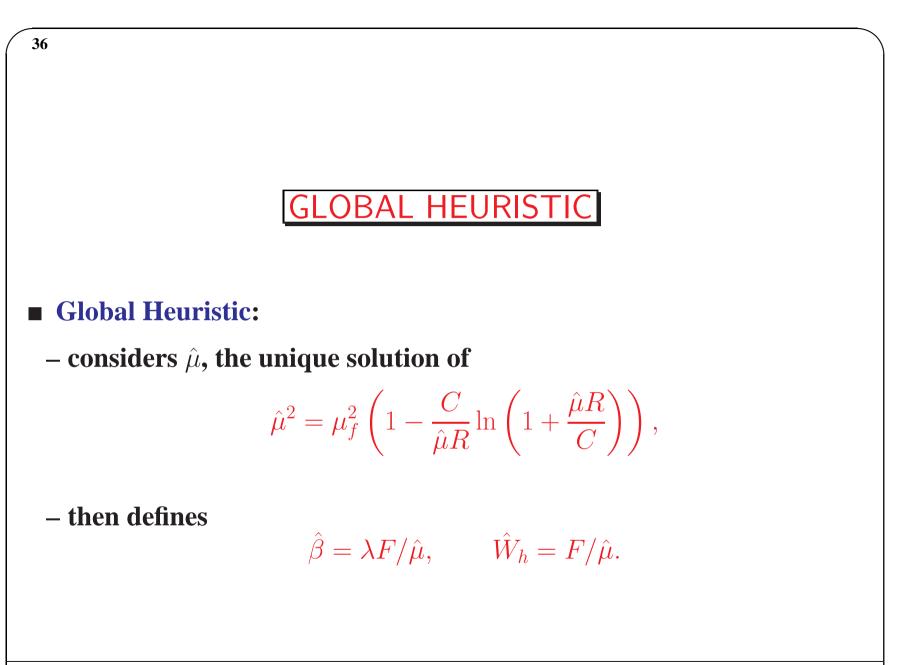
- the cdf of the latency converges weakly to

$$1 - \frac{e^{-\frac{t}{2W_h}}}{2}, \quad t > 0.$$

The Laws of Super-Scalability in Peer to Peer Networks

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GLOBAL HEURISTIC (continued)

- Factorization of the factorial moment measure of order 3
- Balance equation for the second order factorial moment density, which reads

$$2\beta_o \lambda = 2m_{[2]}(x,y) \frac{C}{F} \frac{1_{||x-y|| \le R}}{||x-y||} + \frac{C}{F} \int_D m_{[3]}(x,y,z) \left(\frac{1_{||x-z|| \le R}}{||x-z||} + \frac{1_{||y-z|| \le R}}{||y-z||}\right) dz,$$

for all x and y.

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Approximations:

$$\begin{split} m_{[3]}(x,y,z) &\approx \frac{m_{[2]}(x,y)m_{[2]}(x,z)}{\beta_o} \\ m_{[3]}(x,y,z) &\approx \frac{m_{[2]}(x,y)m_{[2]}(y,z)}{\beta_o}. \end{split}$$

GLOBAL HEURISTIC (continued)

■ Then

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$$\begin{split} \beta_o \lambda &\approx m_{[2]}(x,y) \frac{C}{F} \frac{1_{||x-y|| \le R}}{||x-y||} \\ &+ m_{[2]}(x,y) \frac{C}{F} \frac{1}{2} \int_D \frac{1_{||x-z|| \le R}}{||x-z||} \frac{m_{[2]}(x,z)}{\beta_o} dz \\ &+ m_{[2]}(x,y) \frac{C}{F} \frac{1}{2} \int_D \frac{1_{||y-z|| \le R}}{||y-z||} \frac{m_{[2]}(y,z)}{\beta_o} dz, \end{split}$$

that is

$$m_{[2]}(x,y) \approx \lambda F \frac{\beta_o}{\frac{C1_{||x-y|| \le R}}{||x-y||} + \mu_o}.$$

with 
$$\mu_o =: C \int_{B(0,R)} \frac{m_{[2]}(0,z)}{\beta_o} \frac{1}{||z||} dz$$
.

GLOBAL HEURISTIC (continued)

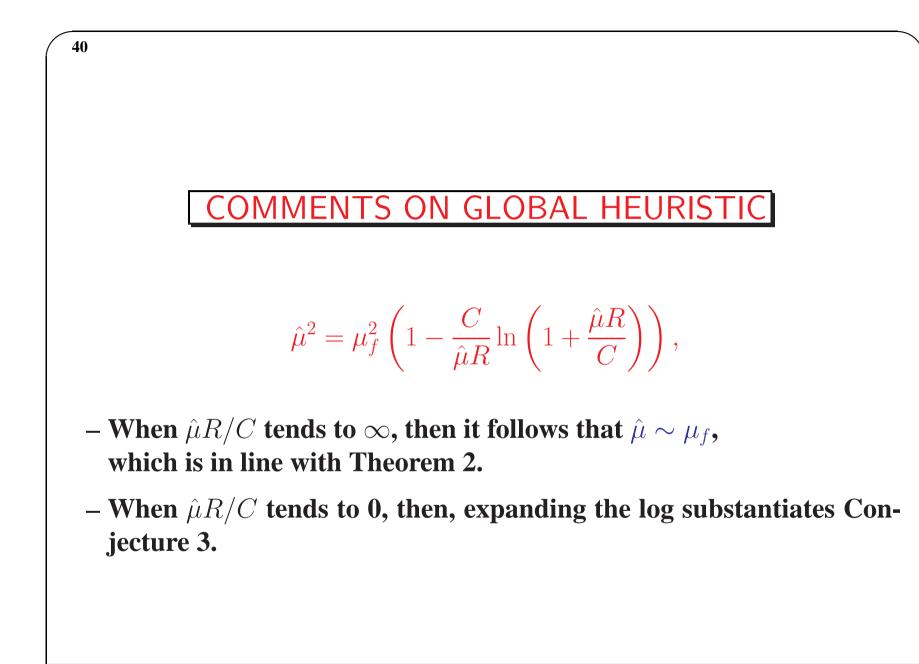
So

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$$\mu_o \approx \lambda F 2\pi C \int_0^R \frac{1}{\mu_o + \frac{C}{r}} dr$$
$$= \lambda F 2\pi C \left( \frac{R}{\mu_o} - \frac{C}{\mu_o^2} \ln(1 + \frac{\mu_o R}{C}) \right).$$

and

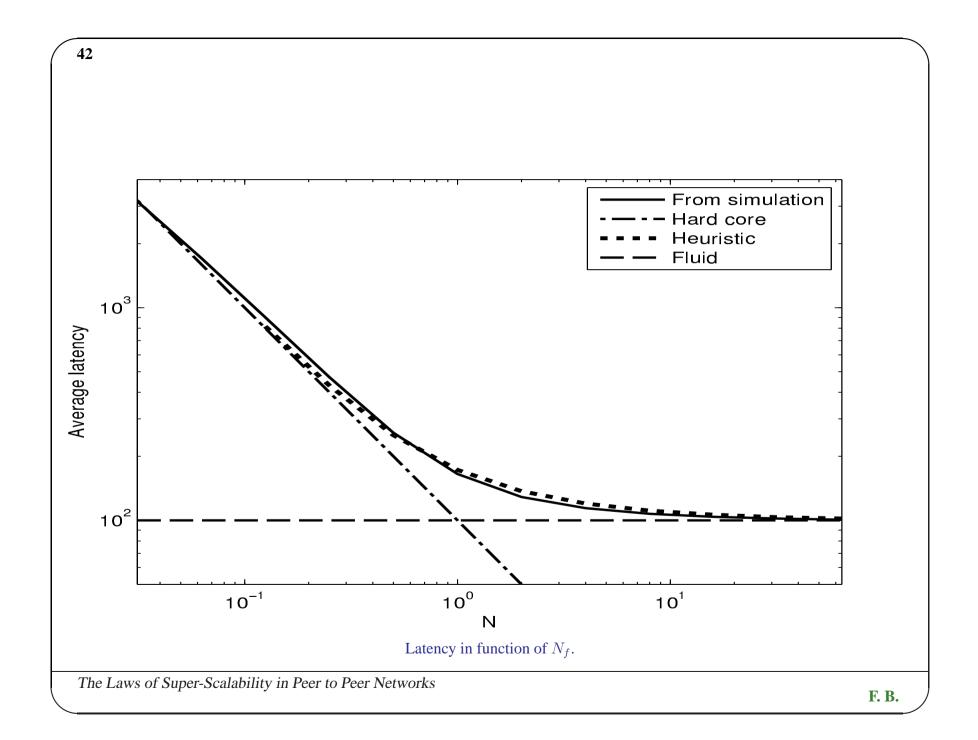
$$\hat{\mu}^2 = \mu_f^2 \left( 1 - \frac{C}{\hat{\mu}R} \ln\left(1 + \frac{\hat{\mu}R}{C}\right) \right),\,$$

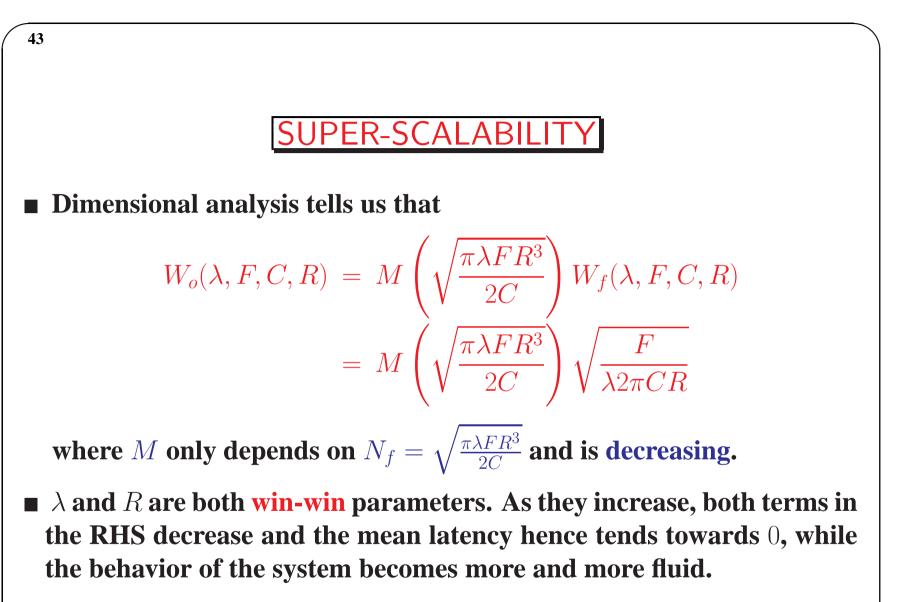


## SIMULATION

- Fix 3 independent parameters and use the 4-rth one to run through all possible scenarios.
- The two first fixed parameters are R = .1 and C = 1.
- Set  $W_f$  to 100. This implies that for all simulations, the fluid model will predict the same mean latency.
- Then, we use  $N_f$  as the variable parameter: We use  $N_f$  instead of  $\rho$  as main dimensionless parameter
- The remaining input parameters of the system are then completely defined:

$$\lambda = \frac{N_f}{\pi R^2 W_f}, \quad F = \frac{2N_f C W_f}{R}$$





Super Scalability !

## SCALABILITY & SUPER SCALABILITY

Single Server M/M/1 Queue Does not scale

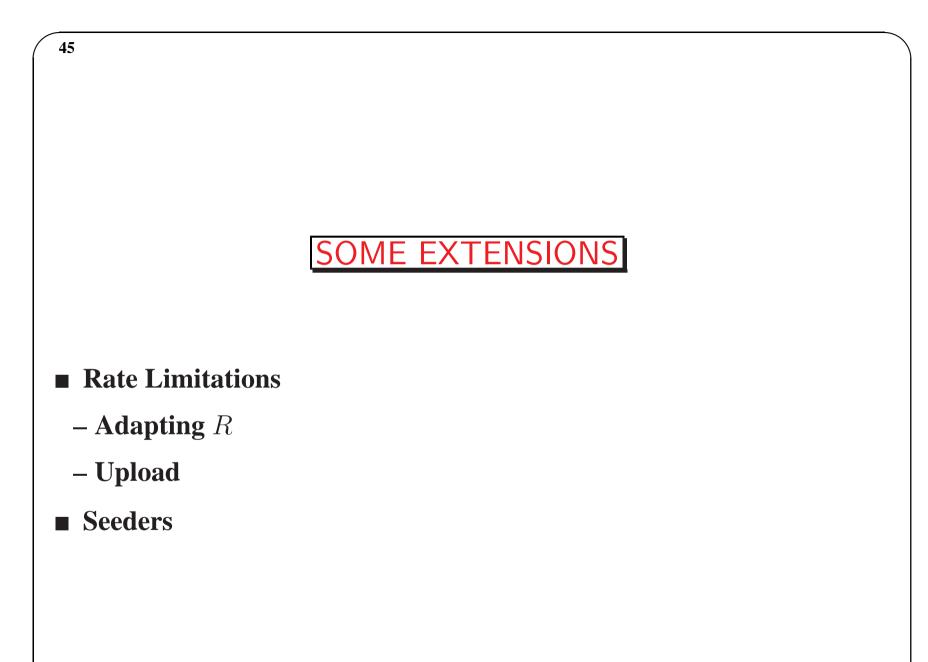
 $W = \frac{1}{\mu - \lambda}, \lambda < \mu$ 

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Infinite Server M/M/∞ Queue Scales Network Limited P2P Spatial B & D P2P Super Scales

$$W = \frac{1}{\mu} \qquad \qquad W$$

$$W = \frac{m(\lambda)}{\sqrt{\lambda}}, m(\cdot) \downarrow$$



## ADAPTING THE PEERING RADIUS

• Mean Constant Number of Nearest Peers: take as neighbors the peers in a ball with a radius R such that the mean number of other peers in the ball is L i.e.  $\pi R^2 \beta_o = L$ , where  $\beta_o$  is the (unknown) steady state intensity of the point process  $\phi_t$ . Then

$$f(r) = \frac{C}{r} \mathbb{1}_{r \le R}, \quad R = \sqrt{\frac{L}{\pi \beta_o}}$$

General Case

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$$f(r) = \frac{C}{r} \mathbf{1}_{r \le R}, \quad R = \kappa \beta_o^{-\alpha}$$

■ (DA) All system properties only depend on the parameter

$$\rho = \frac{\lambda F}{C} \kappa^{\frac{3}{1-2\alpha}}.$$

ADAPTING THE PEERING RADIUS (continued)

**Fluid:** in the general case  $\mu_f = 2\pi C \kappa \beta_f^{1-\alpha}$ , so that

$$\beta_f = \left(\frac{\lambda F}{2\pi C\kappa}\right)^{\frac{1}{2-\alpha}}$$
$$W_f = \lambda^{-\frac{1-\alpha}{2-\alpha}} F^{\frac{1}{2-\alpha}} (2\pi C\kappa)^{-\frac{1}{2-\alpha}}$$
$$\mu_f = (2\pi C\kappa)^{\frac{1}{2-\alpha}} (\lambda F)^{\frac{1-\alpha}{2-\alpha}}.$$

This is obtained when choosing a radius of the form

$$R = \kappa \left(\frac{\lambda F}{2\pi C\kappa}\right)^{\frac{\alpha}{\alpha-2}}$$

■ For instance in the constant number of nearest peers case

$$\beta_f = \frac{\left(\frac{\lambda F}{2C}\right)^{\frac{2}{3}}}{(\pi L)^{\frac{1}{3}}}, \ \mu_f = (2C)^{\frac{2}{3}} (\lambda F \pi L)^{\frac{1}{3}}, \ W_f = \frac{\left(\frac{F}{2C}\right)^{\frac{2}{3}}}{(\lambda \pi L)^{\frac{1}{3}}}$$

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## ASYMPTOTIC DESIGN

• General  $\alpha$  case:  $R = \kappa \beta^{-\alpha}$ .

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- $\blacksquare$  think of all parameters fixed and let  $\lambda$  tend to infinity.
  - $-d = \frac{1}{2-\alpha}$  the density exponent:  $\beta$  is of the order  $\lambda^d$
  - $-l = \frac{\alpha 1}{2 \alpha}$  the latency exponent: W is of the order  $\lambda^l$
  - $r = \alpha/(\alpha 2)$  the radius exponent: r is of the order  $\lambda^r$
- 2 regimes, both compatible with fluid:
  - For  $\alpha > 2$ , we get a peer density and a latency which both tend to 0 when  $\lambda$  tends to  $\infty$ : Heaven's–flash
  - For  $\alpha < \frac{1}{2}$ , we get a peer density that tends to infinity and a latency which tends to zero when  $\lambda$  tends to  $\infty$ : swarm-flash

