Lei Lei Chuang Lin Zhangdui Zhong

Stochastic Petri Nets for Wireless Networks





Stochastic Petri Nets for Wireless Networks



Lei Lei State Key Laboratory of Rail Traffic Control and Safety Beijing Jiaotong University Beijing, China

Zhangdui Zhong School of Computer and Information Technology Beijing Jiaotong University Beijing, China Chuang Lin
Department of Computer Science
and Technology
Tsinghua University
Beijing, China

ISSN 2191-8112 ISSN 2191-8120 (electronic)
SpringerBriefs in Electrical and Computer Engineering
ISBN 978-3-319-16882-1 ISBN 978-3-319-16883-8 (eBook)
DOI 10.1007/978-3-319-16883-8

Library of Congress Control Number: 2015937432

Springer Cham Heidelberg New York Dordrecht London © The Author(s) 2015

This work is subject to copyright. All rights are reserved by the Publisher, whether the whole or part of the material is concerned, specifically the rights of translation, reprinting, reuse of illustrations, recitation, broadcasting, reproduction on microfilms or in any other physical way, and transmission or information storage and retrieval, electronic adaptation, computer software, or by similar or dissimilar methodology now known or hereafter developed.

The use of general descriptive names, registered names, trademarks, service marks, etc. in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

The publisher, the authors and the editors are safe to assume that the advice and information in this book are believed to be true and accurate at the date of publication. Neither the publisher nor the authors or the editors give a warranty, express or implied, with respect to the material contained herein or for any errors or omissions that may have been made.

Printed on acid-free paper

Springer International Publishing AG Switzerland is part of Springer Science+Business Media (www.springer.com)



Preface

Stochastic Petri Nets (SPNs), introduced in 1980, are a modeling formalism that can be conveniently used for the performance and reliability evaluation of discrete event systems. They admit a graphical representation that is well suited to top-down and bottom-up modeling of complex systems, and present a very straightforward mapping between events in the SPN model and events in the underlying Markov process. Although SPNs have become a useful tool for researchers in computer science, they are unknown to most wireless researchers and are not widely used to model wireless communication systems. On the other hand, the next-generation wireless networks such as the 5th Generation (5G) cellular systems will become increasingly complex in order to support for an increasingly diverse set of services, applications, and users—all with extremely diverging performance requirements. Since SPNs are found to be powerful in modeling performance of computer systems with a wealth of numerical solution techniques, it is very interesting to explore their applicability in wireless systems. This book was motivated by a desire to bridge the gap between the research on SPN modeling formalism and on the performance modeling of wireless networks.

In this book, we present our research results on applying SPNs to the performance evaluation of wireless networks under bursty traffic, in terms of typical Quality-of-Service (QoS) performance metrics such as mean throughput, average delay, packet dropping probability, etc. In the first chapter, we introduce the key motivations, challenges, and state-of-the-art research on using SPNs for cross-layer performance analysis in wireless networks. In Chap. 2, we first introduce the SPN basics, and then focus on two powerful techniques in SPNs to deal with the well-known state space explosion problem: (1) model decomposition and iteration; (2) model aggregation using Stochastic High-Level Petri Nets (SHLPNs). We apply the first technique to the performance analysis of opportunistic scheduling and Device-to-Device (D2D) communications with full frequency reuse between D2D links in Chaps. 3 and 4, respectively. The above two scenarios show two typical radio resource sharing paradigms in wireless networks: orthogonal sharing by scheduling and non-orthogonal sharing by frequency reuse. We show that SPNs can provide an intuitive and efficient way in modeling the multiuser wireless system,

viii Preface

especially facilitating the inclusion of different resource sharing paradigms between wireless links. Moreover, the original complex model whose state space grows exponentially with the number of users can be decomposed into multiple single user subsystems, and iteration methods can be used for performance approximation. In Chap. 5, we apply the second technique to formulate a wireless channel model for Orthogonal Frequency Division Multiplexing (OFDM) multi-carrier systems with SHLPN formalism in order to simplify the cross-layer performance analysis of modern wireless systems. Compared with existing Finite State Markov Channel (FSMC) model whose state space grows exponentially with the number of OFDM subchannels, our proposed SHLPN model uses state aggregation technique to deal with this problem. Closed-form expressions to calculate the transition probabilities among the compound markings of the SHLPN model are provided. When applied to derive the performance measures for OFDM system, the SHLPN model can accurately capture the correlated time-varying nature of wireless channels. We believe the example applications of SPNs to wireless networks and related findings will reveal useful insights for the design of radio resource management algorithms and spur a new line of thinking for the performance evaluation of future wireless networks.

Beijing, China

Lei Lei Chuang Lin Zhangdui Zhong

Acknowledgements

The authors would like to acknowledge the support of the NSFC (Projects No. 61272168, No. U1334202, and No. 61472199), the State Key Laboratory of Rail Traffic Control and Safety in Beijing Jiaotong University (No. RCS2014ZT10), and the Key Grant Project of Chinese Ministry of Education (No. 313006). Thanks also are due to the Master candidates: Miss Qingyun Hao and Mr. Huijian Wang for their contribution of editing work.

A very special thanks to Prof. Xuemin (Sherman) Shen, the SpringerBriefs Series Editor on Wireless Communications. This book would not be possible without his kind support during the process. Thanks also to the Springer Editors and Staff, all of whom have been exceedingly helpful throughout the production of this book.

Contents

1	Intr	oduction	1
	1.1	Cross-Layer Performance Analysis of Wireless Networks	
		Using Stochastic Models	1
	1.2	Motivations and Challenges on Using SPNs	
		for Performance Evaluation	3
	1.3	Related Works on SPNs for Wireless Networks	4
		1.3.1 Ad Hoc Networks	4
		1.3.2 Cellular Networks	5
		1.3.3 Multi-hop Wireless Networks	5
	Refe	erences	6
2	Stoc	chastic Petri Nets	9
	2.1	SPN Basics	9
	2.2	Model Decomposition and Iteration Technique	12
	2.3	Stochastic High-Level Petri Nets	15
	Refe	erences	18
3	Perf	formance Analysis of Opportunistic Schedulers Using SPNs	19
_	3.1	Packet Level Performance Analysis of Opportunistic Schedulers	19
	3.2	The DSPN Model Formulation	21
		3.2.1 The M/MMDP/1/K Queuing System	21
		3.2.2 The DSPN Model	22
		3.2.3 Scheduling Strategies	23
	3.3	Model Solution and Performance Analysis	25
		3.3.1 Single User System	25
		3.3.2 Model Decomposition and Iteration	27
	3.4	Numerical Results	33
	3.5	Summary	36
	Refe	erences	39

xii Contents

4 Performance Analysis of Device-to-Device Communications with Dynamic Interference Using SPNs					
	4.1	•	41 41		
		Packet Level Performance Analysis of D2D Communications	41		
	4.2	The Coupled Processor Queueing System	44		
	4.3	Steady-State Solution of the Queueing System	_		
		4.3.1 Transition Probability of the Queue State	50		
		4.3.2 Transition Probability of the Server State	50		
		4.3.3 Steady-State Probability of Markov Chain	58		
4.4 Model Decomposition and Performance Approximation					
		Using DSPNs	58		
		4.4.1 The DSPN Model	58		
		4.4.2 Model Decomposition and Iteration	60		
	4.5	Numerical Results	62		
	4.6	Summary	66		
	Refe	erences	76		
5	Pac	ket Level Wireless Channel Model			
	for (OFDM System Using SHLPNs	79		
	5.1	Packet Level Wireless Channel Model	79		
	5.2	SHLPN Model of OFDM Wireless Channel	81		
		5.2.1 SPN Model	81		
		5.2.2 SHLPN Model	83		
	5.3	Example Application to Cross-Layer Performance			
		Analysis of Cellular Downlink	89		
		5.3.1 Model Description	89		
		5.3.2 Numerical Results	91		
	5.4	Summary	93		
	Refe	erences	96		
6	Con	clusions and Outlook	99		
		Conclusions	99		
	6.2	Outlook	100		
	References				

Acronym

3G 3rd-Generation

3GPP 3rd Generation Partnership Project

4G 4th Generation 5G 5th Generation

AMC Adaptive Modulation and Coding

BS Base Station CA Channel-Aware

CAC Call Admission Control

CDMA Code Division Multiple Access

CPN Colored Petri Net CQA Channel/Queue-Aware CR Cognitive Radio

CTMC Continuous-Time Markov Chain

D2D Device-to-Device

DCA Dynamic Channel Allocation
DCF Distributed Coordination Function
DEDS Discrete Event Dynamic Systems
DSPN Deterministic and Stochastic Petri Net

DTMC Discrete-Time Markov Chain
DTSPN Discrete Time Stochastic Petri Net
FSMC Finite State Markov Channel

FR Full Reuse GE Gilbert-Elliot

GSPN Generalized Stochastic Petri Net

HLPN High-Level Petri Net

HSPDA High Speed Downlink Packet Access

ISI Inter-Symbol Interference
LCR Level-Crossing Rate
LTE Long Term Evolution
M2M Machine-to-Machine
MAC Medium Access Control

xiv Acronym

MC Markov Chain

MDP Markov Decision Process MDPN Markov Decision Petri Net

MMDP Markov Modulated Deterministic Process

MIMO Multiple-Input Multiple-Output

M-QAM M-ary Quadrature Amplitude Modulation

NRT Non-Realtime

OFDM Orthogonal Frequency Division Multiplexing
OFDMA Orthogonal Frequency Division Multiple Access

OS Opportunistic Scheduling

PF Proportional Fair

PN Petri Net
QA Queue-Aware
QoS Quality-of-Service
RR Round-Robin
RT Realtime

SHLPN Stochastic High-Level Petri Net SINR Signal to Interference and Noise Ratio

SNR Signal to Noise Ratio SPN Stochastic Petri Net SRN Stochastic Reward Net

SWN Stochastic Well-Formed Petri Net TDMA Time Division Multiple Access

UE User Equipment

UMTS Universal Mobile Telecommunications System