A RANDOM MULTIPLE ACCESS PROTOCOL WITH SPATIAL INTERACTIONS

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Abstract

We analyse an ALOHA-type random multiple-access protocol where users have local interactions. We show that the fluid model of the system workload satisfies a certain differential equation. We obtain a sufficient condition for the stability of this differential equation and deduce from that a sufficient condition for the stability of the protocol. We discuss the necessary condition. Further, for the underlying Markov chain, we estimate the rate of convergence to the stationary distribution. Then we establish an interesting and unexpected result showing that the main diagonal is locally unstable if the input rate is sufficiently small. Finally, we consider two generalisations of the model.

Keywords: ALOHA protocol, Spatial interactions, Stability of processes, Fluid limits

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1. Introduction and stability result

1.1. A spatial ALOHA

We consider a random spatial service system governed by an ALOHA-type algorithm. More precisely, time is slotted, during a time slot n = 1, 2, ... a random number ξ_n of users arrive in the system, and at each slot every user in the system requires service (transmission) with a certain (transmission) probability independently of all other users. The sequence $\{\xi_n\}$ is assumed to be i.i.d.

The ALOHA multi-access algorithm was first proposed by Abramson [1]. The slotted scheme was introduced by Roberts [15]. We consider the latter setting. In the conventional centralised slotted ALOHA model, there is a single server. At the beginning of a time slot n, the total number W_n of users in the system is known, and each of them asks for service (transmission) with probability $\frac{1}{W_n}$ independently of all others. If two or more users attempt transmissions simultaneously, then transmissions collide, the users remain in the system and try to transmit later. All service times are equal to 1, and the server is free at the beginning of any time slot. It is easy to show that for this system the maximum throughput is equal to e^{-1} . Further, the Markov chain $\{W_n\}$ is positive recurrent if $\mathbf{E}\xi_1 < e^{-1}$ and transient if $\mathbf{E}\xi_1 > e^{-1}$.

When the information on the numbers W_n of users is unavailable, various decentralised adaptive algorithms have been introduced and studied. Algorithms of this type use the information on what has occurred in the previous time slot: either a conflict or a successful transmission or no attempted transmissions. More precisely, let B_n be the number of users trying to transmit during a time slot n. In a decentralised algorithm, only the values of min{ $B_n, 2$ } are available at time n+1. Assuming that at any time slot n the transmission probability is the same for all users, Hajek [11] proved that if { ξ_n } are i.i.d. with a finite exponential moment, then $\mathbf{E}\xi_n < e^{-1} \approx 0.37$ is still necessary and sufficient for the existence of a stable algorithm. Mikhailov [14] generalised this result by weakening the exponential moment assumption to the requirement for only the second moment to exist, while Foss [9] generalised it further by dropping this as well as the independence assumption. We also refer to Ephremides and Hajek [6] for a survey which includes, in particular, results in this direction.

The model described above ignores the network's spatial diversity. In this paper we

A Random Multiple Access Protocol

present a new model which allows the possibility for interaction between users to occur only when the distance between these users is small. A limited spatial interaction is a common feature of wireless networks and is thus very important for practical consideration.

In this paper we consider only spatial centralised schemes (protocols) where the total number of users in a neighbourhood is known. The study of decentralised protocols is a subject of our future research. Our main result establishes the stability of the model under consideration. For that, we use the fluid approximation approach. We show that the state is repelled by the boundary, and in the interior, the Euclidean norm turns out to be a Lyapunov function for the fluid model. Other results of the paper include convergence rates to stationarity and local (in)stability.

The remainder of the paper is organised as follows. The rest of this introduction is devoted to the description of the model and the statement of our main stability result. In Section 2 we prove that fluid limits of the workload in the system satisfy a certain differential equation. Section 3 is devoted to the analysis of the behaviour of fluid limits on the boundary of the positive orthant. In Section 4 we present a proof of our main stability result and formulate one of its possible generalisations. Section 5 deals with rates of convergence towards the steady state. Sections 6 and 7 contain some interesting results on the behaviour of solutions to the differential equation. Finally, in Section 8 we conclude with some extensions of our model, which are in a certain sense more applicable to real systems. In particular, these extensions include systems where various changes in environment conditions may result in changes in the radius and/or direction of interference between the message transmissions).

1.2. Model description

Let $\mathcal{G} = (\mathcal{V}, \mathcal{E})$ be an undirected graph with a finite set of vertices, say $\mathcal{V} = \{1, ..., K\}$. We suppose that \mathcal{G} is connected. For the graph \mathcal{G} we use the standard notion of the graph distance. For $i \in \mathcal{V}$, let $V_i = \{i\} \cup \{j \in \mathcal{V} :$ such that $(i, j) \in \mathcal{E}\}$ be the neighbourhood of a vertex i, i.e. the set of vertices at a maximum distance of 1 from i in the graph. In the particular case where all vertices have the same number of neighbours, we denote by V the cardinality of V_i , $card(V_i) = V$.

We introduce now a service system with spatial (neighbourhood) interactions as-

sociated with the graph \mathcal{G} . We assume that time is slotted, i.e., arrivals and services may occur only at times $n = 1, 2, \ldots$ Suppose that there is a service station at each vertex of \mathcal{G} . The arrival process is denoted by $A = (A(n))_{n \in \mathbb{N}}$, where A(n) = $(A_1(n), \ldots, A_K(n)) \in \mathbb{N}^K$, and $A_i(n)$ is the number of users arriving at time n at a vertex i. For s < t, denote by $A(s,t) = \sum_{n=\lceil s \rceil}^{\lceil t \rceil -1} A(n)$ the vector representing the number of users arriving between time instances s and t-. We suppose that (A(n)) is an i.i.d. sequence (while the coordinates of the vectors may be dependent). We also suppose that $\mathbf{E}A_i(n) = \lambda_i > 0$ for $i = 1, \ldots, K$. If values of λ_i do not depend on i, then we write $\lambda_i = \lambda$, $i = 1, \ldots, K$.

Let $W(n) = (W_1(n), ..., W_K(n)) \in \mathbb{R}_+^K$, where $W_i(n)$ is the number of users at vertex i at time n. At time n, a user at vertex i attempts transmission independently of the others with probability $1/\sum_{j \in V_i} W_j(n)$. This user receives service if he is the only user attempting transmission in V_i at time n. We suppose that all service times are equal to 1 and that any user leaves the system immediately upon service completion. Let $N_i(n)$ be the number of users attempting transmission at time n at vertex i. Then $N_i(n)$ is a binomial random variable with parameters $\left(W_i(n), \frac{1}{\sum_{j \in V_i} W_j(n)}\right)$ and $\{N_i(n), 1 \leq i \leq K\}$ are independent variables conditioned on W(n). The sequence $\{W(n)\}$ forms a time-homogeneous irreducible Markov Chain, which satisfies the recursion

$$W_i(n) = W_i(n-1) + A_i(n) - \mathbb{1}(N_i(n-1) = 1) \prod_{j \in V_i \setminus \{i\}} \mathbb{1}(N_j(n-1) = 0).$$
(1)

To explicitly show the dependence of W(n) on the initial condition W(0) = x, we may sometimes write $W^{x}(n)$.

If $x_i > 0$, then the *i*-th component of the drift vector is given by the expression

$$\mathbf{E}\left[|W_{i}(1) - W_{i}(0)|W(0) = x\right] = \lambda_{i} - \frac{x_{i}}{\sum_{k \in V_{i}} x_{k}} \left(1 - \frac{1}{\sum_{k \in V_{i}} x_{k}}\right)^{x_{i}-1} \prod_{j \in V_{i} \setminus \{i\}} \left(1 - \frac{1}{\sum_{k \in V_{j}} x_{k}}\right)^{x_{j}}$$
(2)

and if $x_i = 0$, then **E** $[W_i(1) - W_i(0)|W(0) = x] = \lambda_i$.

We rewrite the expression for the drift vector in the following way:

$$\mathbf{E} \left[W(1) - W(0) | W(0) = x \right] = \underline{\lambda} - G(x).$$

Here $\underline{\lambda}$ is a K-dimensional vector with its *i*-th component being equal to λ_i and $G(x) = (G_1(x), \ldots, G_K(x))$ is a function from \mathbb{R}^K to \mathbb{R}^K defined by

$$G_{i}(x) = \begin{cases} \frac{x_{i}}{\sum_{k \in V_{i}} x_{k}} \left(1 - \frac{1}{\sum_{k \in V_{i}} x_{k}}\right)^{x_{i}-1} \prod_{j \in V_{i} \setminus \{i\}} \left(1 - \frac{1}{\sum_{k \in V_{j}} x_{k}}\right)^{x_{j}}, & \text{if } x_{i} > 0\\ 0, & \text{if } x_{i} = 0. \end{cases}$$

For $x \in \mathbb{R}^K$, we denote $\phi_i(x) = \frac{x_i}{\sum_{j \in V_i} x_j}$. Let $\phi(x) = (\phi_1(x), ..., \phi_K(x))$. Note that G_i is bounded from above by 1 and if $\sum_{k \in V_i} x_k > 0$ then

$$\lim_{t \to +\infty} G_i(tx) = \widetilde{G}_i(x) = \phi_i(x) e^{-\sum_{j \in V_i} \phi_j(x)}$$

In particular, \tilde{G}_i is a homogeneous function of order 0, i.e. $\tilde{G}_i(cx) = \tilde{G}_i(x)$ for any c > 0.

We now comment on the model. In this paper, we mostly consider the symmetric case, where $\lambda_i = \lambda$ for all $i = 1, \ldots, K$ and the graph \mathcal{G} is (V - 1)-regular: the cardinality of V_i is equal to V for all i. Notice that, even in this case, the graph \mathcal{G} is not necessarily completely symmetric.

Note also that the system is not monotone. Indeed, $x \leq y$ (component-wise) does not imply that $W^y(1)$ stochastically dominates $W^x(1)$. Neither is the system monotone with respect to the graph structure: if G_1 is embedded into G_2 , this does not imply that the workload process built on graph G_1 is stochastically dominated by the workload built on graph G_2 .

We also present a number of generalisations to a non-symmetric case. In particular, using methods suggested recently in [18], we formulate in Remark 3 sufficient conditions for the stability of the system with space-inhomogeneous input. Some other generalisations of the model are proposed in Section 8.

1.3. Stability result

We first explain the intuition hidden behind the result. Consider the symmetric case, $\lambda_i = \lambda$, $card(V_i) = V$, i = 1, ..., K.

The access protocol favours an equilibrium of the workload in the network: assume that the workload at node *i* is much larger than the workload in its neighbouring nodes, $V_i \setminus \{i\}$. Then $\phi_i(x)$ is close to 1, whereas $\phi_j(x)$ is close to 0 for all the other nodes *j* in V_i . Thus the workload at node *j* in V_i will tend to get closer to the workload at node *i*. From this balance mechanism one can guess that the diagonal $\Delta = \{x \in \mathbb{R}^K : x_1 = x_2 \dots = x_K\}$ is an attractive set.

If the workload vector belongs to the diagonal: $W(0) = c\mathbb{1}$ where $c \in \mathbb{N}$, then we obtain:

$$\mathbf{E}(W(1) - W(0)|W(0) = c\mathbf{1}) = \left(\lambda - \frac{1}{V}\left(1 - \frac{1}{Vc}\right)^{Vc-1}\right)\mathbf{1}.$$

Hence, as c tends to infinity, the drift vector converges to $(\lambda - e^{-1}/V)\mathbb{1}$.

So finally, we end up with the conjecture that if $\lambda < e^{-1}/V$, then the Markov chain W is ergodic. This conjecture is clearly true for the fully isolated graph and for the complete graph.

The reasons that led to this conjecture appear to be *wrong* (this will follow from the results of Sections 6 and 7, which show that in general the main diagonal is not attractive). However, the conjecture itself is true and we can formulate our main stability result that will be proved in Section 4.

Theorem 1. Assume the model to be symmetric.

(i) If $\lambda < e^{-1}/V$, then the Markov chain W is positive recurrent.

(ii) Assume further that $\mathsf{P}(A_1(1) = A_2(1) = ... = A_K(1) = 0) > 0$. Then W is ergodic, i.e. there exists a unique stationary distribution and the distribution of W_n converges to the stationary one in the total variation norm.

Our proof of (i) is based on the fluid approximation approach. We will show that all fluid limits satisfy a certain differential equation and then proceed with the analysis of that equation. The proof of (ii) is standard: the state $\mathbf{0} = (0, 0, ..., 0)$ is achievable from any other state and from itself. So, the state $\mathbf{0}$ is positive recurrent (due to (i)) and the Markov chain W is aperiodic. The ergodicity follows.

Our heuristics suggest also that if $\lambda > e^{-1}/V$ then W is transient. Corollary 4 in Section 6 is a partial result which corroborates this intuition.

2. Fluid approximation method

This section deals with a general (not necessarily symmetric) graph.

A Random Multiple Access Protocol

2.1. General properties

In what follows, we endow \mathbb{R}^K with the L^1 -norm: $|x| = \sum_{k=1}^K |x_k|$. Let $(x^n), n \in \mathbb{N}$, be a sequence in \mathbb{N}^K such that $\lim_n |x^n| = \infty$. For $t \in [0, T]$, we define:

$$X^{n}(t) = \frac{W^{x^{n}}(\lceil |x^{n}|t\rceil)}{|x^{n}|}.$$

To simplify the notation, for $t \in \mathbb{R}_+$, we set $W(t) = W(\lceil t \rceil)$.

Let $\mathbb{D}([0,T], \mathbb{R}^K)$ denote the space of càdlàg functions from [0,T] to \mathbb{R}^K endowed with the usual Skorokhod topology. This means that the distance between the functions f_1 and f_2 is defined by

$$d_T(f_1, f_2) = \inf \sup_{t \in [0,T]} \{ |g(t) - t| + \rho(f_1(g(t)), f_2(t)) \},\$$

where ρ is the L^1 -metric in \mathbb{R}^K and the outer infimum is taken over all monotone continuous functions $g: [0,T] \to [0,T]$ such that g(0) = 0 and g(T) = T. Denote by $\mathbb{D}([0,\infty))$ the space of \mathbb{R}^K -valued càdlàg functions on $[0,\infty)$ with the metric

$$d(f_1, f_2) = \sum_{T=1}^{\infty} 2^{-T} \frac{d_T(f_1, f_2)}{1 + d_T(f_1, f_2)}.$$

Note that $X^n \in \mathbb{D}([0,T], \mathbb{R}^K)$, for all n.

Lemma 1. (i) For any sequence x^n such that $|x^n| \to \infty$, the family $\{(X^n), n \in \mathbb{N}\}$ almost surely has a compact closure in the Skorokhod topology, and any accumulation point z of $\{X_n\}$ is almost surely continuous.

(ii) Function z is Lipschitz with the constant $\max\{\sum_{i=1}^{K} \lambda_i, K\}$.

Proof. (i) One can easily obtain a proof of this statement along the lines of the proof of [3], Theorem 4.1 or [17], Theorem 7.1. Formally, the proofs of the mentioned theorems are given for multi-class networks. However, as pointed out in [10], the tightness of such families holds under weaker conditions (see [10], Assumption 2.19).

(ii) Since G_i are bounded by 1 from above,

$$\begin{aligned} |X^{n}(t) - X^{n}_{i}(s)| &\leq \max\left\{\frac{|A(s|x^{n}|, t|x^{n}|)|}{|x^{n}|}, \frac{K|x^{n}|(t-s+1/|x^{n}|)}{|x^{n}|}\right\} \\ &\leq \max\left\{\frac{1}{|x^{n}|}\sum_{k=\lceil |x^{n}|s\rceil}^{\lfloor |x^{n}|t\rfloor} B_{k}, K(t-s+1/|x^{n}|)\right\}, \end{aligned}$$

where B_k is the total number of arrivals at time k. Sequence $\{B_k\}_{k\in\mathbb{N}}$ consists of i.i.d. random variables with $\mathbf{E}B_k = K\overline{\lambda}$. By the law of large numbers, the result now follows if we let $n \to \infty$.

Definition 1. Any accumulation (in the Skorokhod topology) point z of the sequence X^n is a *fluid limit*. The collection of all fluid limits is called the *fluid model*.

It follows from the definition of X^n and z that |z(0)| = 1 and that $z_i(t) \ge 0$ for all i = 1, ..., K and for all t.

Corollary 1. The sample-path trajectories of fluid limits are self-similar. More precisely, for any fluid limit z and for any u > 0 such that P(|z(u)| > 0) > 0, the random process $\{\tilde{z}(t), t \ge 0\}$ with conditional distribution

$$\mathsf{P}(\tilde{z}(t) \in \cdot) = \mathsf{P}\left(\frac{z(u+t)}{|z(u)|} \in \cdot |z(u)\right)$$

is also a fluid limit on the event |z(u)| > 0.

This result may be obtained along the lines of the proof of Stolyar [17], Lemma 6.1. However, the remark given in the proof of Lemma 1 (i) also applies here.

Definition 2. We say that the fluid model is *stable* if there exists a deterministic time t_0 and $\varepsilon \ge 0$, such that $|z(t)| \le \varepsilon$ a.s. for $t \ge t_0$, for all fluid limits z. Due to the self-similarity of fluid limits, this is equivalent to saying that there exists a deterministic time t such that |z(t)| = 0 a.s., for all fluid limits z.

Definition 2 of fluid stability has become standard and appears in most papers dealing with the fluid approximation method.

2.2. Fluid model criterion for stability

In this subsection we formulate a stability theorem for fluid limits which will imply Theorem 1 (i).

Lemma 2. If the fluid model is stable then W is positive recurrent.

Proof. One can again obtain a proof of this assertion by following the lines of the proofs of Dai [3] or Stolyar [17] which are given for multi-class networks.

By Lemma 2, Theorem 1 (i) will follow from the next statement.

Theorem 2. If $\lambda < e^{-1}/V$, then the fluid model is stable.

Our proof of Theorem 2 is given in Section 4.

2.3. Fluid limit evolution equation

In what follows we write

$$\varphi_i(t) = \phi_i(z(t)) = \frac{z_i(t)}{\sum\limits_{j \in V_i} z_j(t)}.$$
(3)

Theorem 3. Take any fluid limit z and fix $t \ge 0$. Assume that $\sum_{j \in V_i} z_j(t) > 0$ for all i. Then $z_i(t)$ is differentiable at point t if t > 0, and has a right derivative at point t if t = 0. Moreover,

$$z_{i}'(t) = \lambda_{i} - \varphi_{i}(t)e^{-\sum_{j \in V_{i}} \varphi_{j}(t)} = \lambda_{i} - \widetilde{G}_{i}(z_{i}(t)),$$

$$\tag{4}$$

where $z_i(t)$ is the (right) derivative.

Under the assumptions of the Theorem, this differential equation admits a unique solution.

Fluid limits with an initial condition on the boundary $(\sum_{j \in V_i} z_j(0) = 0$ for some *i*) are analysed in Section 3.

Proof of Theorem 3. Two cases are possible: either $z_i(t) > 0$, or $z_i(t) = 0$ and $\sum_{j \in V_i} z_j(t) > 0$. We treat these two cases separately.

(i) Suppose first that $z_i(t) > 0$. To treat this case, we need the following technical result.

Lemma 3. There exists C > 0 such that $|G_i(x) - \widetilde{G}_i(x)| \le \min(1, C/x_i)$ if $x_i \ge 2$.

Proof of Lemma 3. Using that $|e^{-y_1} - e^{y_2}| \le |y_1 - y_2|$ for all $y_1, y_2 \ge 0$, we obtain

$$|G_{i}(x) - \widetilde{G}_{i}(x)| \leq \left| \ln \left(1 - \frac{1}{\sum_{k \in V_{i}} x_{k}} \right) \right| + \left| \sum_{j \in V_{i}} \left(x_{j} \ln \left(1 - \frac{1}{\sum_{k \in V_{j}} x_{k}} \right) + \frac{x_{j}}{\sum_{k \in V_{j}} x_{k}} \right) \right|.$$
(5)

For every j, denote $y_j = \frac{1}{\sum_{k \in V_j} x_k}$. From the inequality $|\ln(1-y) + y| \le \frac{y^2}{2(1-y)^2}$

for $y \in (0, 1)$ we obtain that

$$|G_i(x) - \widetilde{G}_i(x)| \le y_i + \frac{y_i^2}{2(1-y_i)^2} + \sum_{j \in V_i} \frac{x_j y_j^2}{2(1-y_j)^2}.$$

The statement of the lemma now follows from the inequalities

$$y_j \le 1/x_i, \quad x_j y_j \le 1 \quad \text{and} \quad y_j \le 1/2$$

for all $j \in V_i$.

Assume now that t = 0 (the result for an arbitrary t follows from the self-similarity of fluid limits). Let x = z(0). Suppose that $s < x_i$. Let $k \le |x^n|s$, then $W_i^{x^n}(k) \ge x_i^n - k \ge |x^n|(x_i^n/|x^n| - s))$. Hence, $W_i^{x^n}(k) \ge 2$ for $k \le |x^n|s$, for large enough n.

 $x_i^n - k \ge |x^n|(x_i^n/|x^n| - s)$. Hence, $W_i^{x^n}(k) \ge 2$ for $k \le |x^n|s$, for large enough n. We need to show that $\lim_{s\to 0} \frac{z_i(s) - z_i(0)}{s} = \lambda_i - \widetilde{G}_i(z(0))$. Consider the decomposition

$$X_{i}^{n}(s) - X_{i}^{n}(0) = \frac{1}{|x^{n}|} \sum_{k=0}^{\lfloor |x^{n}|s\rfloor - 1} \left(W_{i}^{x^{n}}(k+1) - W_{i}^{x^{n}}(k) \right)$$

$$= \frac{1}{|x^{n}|} \sum_{k=0}^{\lfloor |x^{n}|s\rfloor - 1} \mathbf{E} \left[W_{i}^{x^{n}}(k+1) - W_{i}^{x^{n}}(k) | W^{x^{n}}(k) \right]$$

$$+ \frac{1}{|x^{n}|} \sum_{k=0}^{\lfloor |x^{n}|s\rfloor - 1} \left(W_{i}^{x^{n}}(k+1) - \mathbf{E} [W_{i}^{x^{n}}(k+1) | W_{i}^{x^{n}}(k)] \right)$$

$$= \frac{1}{|x^{n}|} \sum_{k=0}^{\lfloor |x^{n}|s\rfloor - 1} \left(\lambda_{i} - G_{i}(W^{x^{n}}(k)) \right) + \frac{1}{|x^{n}|} \sum_{k=1}^{\lfloor |x^{n}|s\rfloor} D_{k}^{n}, \quad (6)$$

where

$$D_k^n = W_i^{x^n}(k) - \mathbf{E}\left(W_i^{x^n}(k)|W^{x^n}(k-1)\right) = A_i(k) - \lambda_i + q_i(k) - \mathbf{E}\left(q_i(k)|W^{x^n}(k-1)\right)$$

with $q_i(k) = I(N_i(k-1) = 1) \prod_{j \in V_i \setminus \{i\}} I(N_j(k-1) = 0)$. We have $\frac{1}{|x^n|} \sum_{k=1}^{\lfloor |x^n| s \rfloor} (A_i(k) - \lambda_i) \to 0$ a.s. as $n \to \infty$. So we can apply Theorem VII.3 of Feller [8] (with $b_k = 1/k$) to deduce that

$$\frac{1}{|x^n|} \sum_{k=1}^{\lfloor |x^n|s \rfloor} \left(q_i(k) - \mathbf{E}\left(q_i(k) | W^{x^n}(k-1) \right) \right) \to 0 \quad \text{a.s.}$$
(7)

as $n \to \infty$.

It remains to find the limit of the first term in the RHS of equation (6). Decompose this term as follows:

$$\frac{1}{|x^n|} \sum_{k=0}^{\lfloor |x^n|s\rfloor - 1} \left(\lambda_i - G_i(W^{x^n}(k))\right) = \frac{1}{|x^n|} \sum_{k=0}^{\lfloor |x^n|s\rfloor - 1} \left(\lambda_i - \widetilde{G}_i\left(X^n\left(\frac{k}{|x^n|}\right)\right)\right) + \varepsilon(s, n),$$

where by Lemma 3

$$|\epsilon(s,n)| \le C \frac{1}{|x^n|} \sum_{k=0}^{\lfloor |x^n| s \rfloor - 1} \frac{1}{W_i^{x^n}(k)} \le C \frac{1}{|x^n|} \sum_{k=0}^{\lfloor |x^n| s \rfloor - 1} \frac{1}{x_i^n - k} \to 0$$

as $n \to \infty$ uniformly in $s \le x_i$. Further, from the uniform convergence of X^n to z and the continuity of \widetilde{G} we deduce that

$$\frac{z_i(s) - z_i(0)}{s} = \lambda_i - \lim_{n \to \infty} \frac{\sum_{k=0}^{\lfloor |x^n|s \rfloor - 1} \widetilde{G}_i\left(z\left(\frac{k}{|x^n|}\right)\right)}{|x^n|s}$$

Since $\frac{1}{|x^n|} \sum_{k=1}^{\lfloor |x^n| \le j} \widetilde{G}_i(z(\frac{k-1}{|x^n|}))$ is a Riemann sum of a continuous bounded function, it converges to $\int_0^s \widetilde{G}_i(z(u)) du$, so

$$\lim_{s \to 0} \frac{z_i(s) - z_i(0)}{s} = \lambda_i - \lim_{s \to 0} \frac{\int_0^s \widetilde{G}_i(z(u)) du}{s} = \lambda_i - \widetilde{G}_i(z(0)).$$
(8)

(ii) Now consider the second case, $z_i(0) = 0$ and $\sum_{j \in V_i} z_j(0) > 0$. Notice that $\widetilde{G}_i(z_i(0)) = 0$. In view of equations (6) and (7) it suffices to show that

$$\lim_{s \to 0^+} \lim_{n \to \infty} \frac{1}{|x^n|s} \sum_{k=0}^{\lfloor |x^n|s\rfloor^{-1}} G_i(W^{x^n}(k)) = 0.$$
(9)

By the assumption, there exists $j \in V_i$ such that $z_j(0) = \lim_{n \to \infty} x_j^n / |x^n| > \alpha > 0$. Let $\varepsilon > 0$, then there exists n_0 such that for all $n \ge n_0$, $x_j^n / |x^n| > \alpha$ and $x_i^n / |x^n| < \varepsilon$.

Fix $0 < s < \alpha$ and $\varepsilon < \alpha$. Then for *n* large enough, $W_i^{x^n}(k) \leq \varepsilon |x^n| + A_i(0,k)$, $W_j^{x^n}(k) \geq \alpha |x^n| - k$ and

$$G_i(W^{x^n}(k)) \leq \frac{W_i^{x^n}(k)}{W_i^{x^n}(k) + W_j^{x^n}(k)}$$
$$\leq \frac{\varepsilon |x^n| + A_i(0,k)}{(\alpha + \varepsilon)|x^n| - k}$$

By the strong law of large numbers, $\lim_{t\to+\infty} A_i(0,t)/t = \lambda_i$ a.s. Let $\tilde{\lambda} > \lambda_i$. We may choose |x| and n large enough and then k_0 such that for $k_0 \leq k \leq s|x^n|$,

$$G_i(W^{x^n}(k)) \le \frac{\varepsilon |x^n| + \lambda k}{(\alpha + \varepsilon)|x^n| - k},$$

and

$$\frac{1}{|x^n|} \sum_{k=0}^{\lfloor |x^n|s\rfloor - 1} G_i(W^{x^n}(k)) \leq \frac{k_0}{|x^n|} + \frac{\varepsilon}{\alpha + \varepsilon - s} + \frac{1}{|x^n|} \sum_{k=0}^{\lfloor |x^n|s\rfloor - 1} \frac{k\widetilde{\lambda}}{\alpha |x^n| - k}$$

Direct computations show that

$$\lim_{n \to \infty} \frac{1}{|x^n|} \sum_{k=0}^{\lfloor |x^n|s \rfloor - 1} \frac{k\widetilde{\lambda}}{\alpha |x^n| - k} = -\widetilde{\lambda}(s + \alpha \ln(1 - \frac{s}{\alpha})).$$

Then

$$\limsup_{n} \frac{1}{|x^{n}|} \sum_{k=0}^{\lfloor |x^{n}|s\rfloor - 1} G_{i}(W^{x^{n}}(k)) \leq \frac{\varepsilon}{\alpha + \varepsilon - s} - \widetilde{\lambda}(s + \alpha \ln(1 - \frac{s}{\alpha})) \quad \text{a.s.}$$

Since the last inequality holds for all $\varepsilon > 0$ and $\widetilde{\lambda} > \lambda_i$, we have

$$\limsup_{n} \frac{1}{|x^n|} \sum_{k=0}^{\lfloor |x^n| \le \rfloor - 1} G_i(W^{x^n}(k)) \le -\lambda_i(s + \alpha \ln(1 - \frac{s}{\alpha})).$$

It then follows immediately that

$$\lim_{s \to 0^+} \limsup_{n} \frac{1}{|x^n|s} \sum_{k=0}^{\lfloor |x^n|s \rfloor - 1} G_i(W^{x^n}(k)) = 0.$$

The proof of Theorem 3 is now complete.

We also need a further result that may be deduced from Theorem 3. Let $H = \{x \in \mathbb{R}^K : x_i > 0 \text{ for all } i = 1, \dots, K\}$ be the interior of the positive orthant.

Lemma 4. Assume that $z(0) \in H$, then either

- (i) there exists c such that z(c) = 0 and $z(t) \in H$ for all $t \in (0, c)$ or
- (ii) z(t) remains in H for all t > 0.

Proof of Lemma 4. Restricted on the open set H, the RHS of equation (4) is a continuous function. Therefore, the solutions of equation (4) are locally uniquely defined as long as z(t) remains in H. Now, suppose, to the contrary, that $t \mapsto z(t)$ leaves H at time c at a point $y = \lim_{t\to c^-} z(t) \in \partial H \setminus \{0\}$.

Let $a_i = \limsup_{t \to c^-} \phi(z(t))$, $a_i \in [0, 1]$. Since $y \neq 0$, there exist i_1 and i_2 such that $y_{i_1} = 0$ and $y_{i_2} > 0$. The connectivity of G implies that there exists k such

that $y_k = 0$ and $\sum_{j \in V_k} y_k > 0$ (for that, consider any path from i_1 to i_2). Hence, $a_k = 0$ and $\lim_{t \to c^-} F_k(\phi(z(t))) = \lambda > 0$, this implies that $t \mapsto x_k(t)$ increases in a left neighbourhood of c, which contradicts $y_k = \lim_{t \to c^-} z(t) = 0$.

Lemma 4 implies that for an initial condition in H the fluid limit z(t) remains in Hor finally reaches 0 at time c. It also implies that if $z(0) = \lim_n x^n/|x^n| \in H$ then the fluid limit is deterministic.

3. Properties of the fluid limit on the boundary

In this section we work with the general case (we no longer make the symmetry assumptions).

Conjecture 1. We conjecture that all coordinates of any fluid limit z have right derivatives at point 0 (even if there exists i such that $x_j = z_j(0) = 0$ for all $j \in V_i$). We also conjecture that the right derivative z'(0) of a fluid limit $\{z(t), t \ge 0\}$ does not depend on the sequence x^n and only depends on $x = \lim_n x^n/|x^n|$. If this is true, then all fluid limits are deterministic functions.

In this Section, we prove a weaker statement which implies that the boundary of the positive orthant does not play any role in determining the stability conditions for the fluid model. Denote

$$\tau_h = \inf\{t \ge 0 : |z(t)| < h\}.$$

Denote also $\lambda_* = \min\{\lambda_1, \ldots, \lambda_K\} > 0$. Since |z(0)| = 1, $\max_i z_i(0) \ge 1/K$. The inequality $z'_i(t) \ge \lambda_* - 1$ for all i and t also implies that

$$\tau_{1-\varepsilon} \ge \frac{\varepsilon}{K(1-\lambda_*)}.\tag{10}$$

Theorem 4. There exist positive constants b and ε_0 such that, for any $\varepsilon \in (0, \varepsilon_0)$, $\min_i z_i(t) \ge b\varepsilon$ for any $t \in [c\varepsilon, \tau_{1-\varepsilon})$ where $c = 1/K(1 - \lambda_*)$.

From the self-similar property of fluid limits, the following corollary is immediate.

Corollary 2. For any h > 0, $z_i(t) > 0$ for all $0 < t < \tau_h$ and all *i*.

Lemma 4 and Corollary 2 imply the following.

Corollary 3. Assume that |z(0)| > 0, then either

- (i) there exists c such that z(c) = 0 and z(t) remains in H for all $t \in (0, c)$ or
- (ii) z(t) remains in H for all t > 0.

We do not present proofs of these statements here as they are rather obvious.

The rest of this Section is devoted to the proof of Theorem 4. We begin with two technical lemmas.

Lemma 5. There exist positive constants $K_1 > 1$ and K_2 such that, for any fluid limit z, if $z_i(t) > K_1 z_j(t)$ for two neighbouring nodes i and j, then $z'_j(t) > K_2$.

Proof of Lemma 5. The existence of $z'_j(t)$ is guaranteed by Theorem 3. Since $\sum_{k \in V_j} z_k(t) > z_i(t) > 0$, we have

$$z_{j}^{'}(t) > \lambda_{*} - \frac{z_{j}(t)}{\sum_{k \in V_{j}} z_{k}(t)} \ge \lambda_{*} - \frac{z_{j}(t)}{z_{i}(t) + z_{j}(t)} > \lambda_{*} - \frac{1}{1 + K_{1}}$$

and we may take $K_1 = 2/\lambda_* - 1$ and $K_2 = \lambda_*/2$.

Lemma 6. There exist constants $C_1 \ge C_2 > 0$ such that for any h > 0 one can choose $h_1 > 0$ such that if $|z(0)| \ge h_1$ and $\min_i z_i(0) \ge C_1 h$ then $\min_i z_i(t) \ge C_2 h_1$ for all $t \le \tau_h$.

Proof of Lemma 6. Denote by D the maximum graph distance in \mathcal{G} (the diameter of \mathcal{G}). Put $C_1 = \frac{1}{KK_1^{D+1}}$ and $C_2 = \frac{C_1}{K_1^{D-1}}$. We may prove Lemma 6 for h = 1. The result for an arbitrary h follows from the self-similarity of fluid limits.

It is sufficient to show that for any $t < \tau_1$ if $\min_i z_i(t) \ge C_1$ then there exists $0 < s < \infty$ such that

$$\min_{i} z_i(t+s) \ge C_1 \tag{11}$$

and

$$\min z_i(u) \ge C_2 \quad \text{for all} \quad t \le u \le t+s.$$
(12)

Indeed, assume that (11)-(12) hold and Lemma 6 is not valid. Then there exists $t \leq \tau_1$ such that $\min_i z_i(t) < C_2$. It then follows from the continuity of fluid limits that there is a last moment v < t when $\min_i z_i(v) \geq C_1$. However, it follows from (11)-(12) that there exists s > 0 such that $\min_i z_i(v + s) \geq C_1$ and $\min_i z_i(u) \geq C_2$ for all

 $v \leq u \leq v + s$. Clearly, v + s < t, which contradicts our assumption that v is a last moment before t when $\min_i z_i(v) \geq C_1$.

Now let t be any time such that $t < \tau_1$ and $\min_i z_i(t) \ge C_1$. Note that $\max_i z_i(t) \ge 1/N = C_1 K_1^{D+1}$ since $t < \tau_1$. To simplify the notation, assume that $z_1(t) = \max_i z_i(t)$. Let T be such that $z_1(t+u) \ge C_1 K_1^D$ for all $0 \le u \le T$. Again note that $z_i'(u) \ge \lambda_* - 1$ for all i and u. This implies that

$$T \ge \frac{C_1(K_1^{D+1} - K_1^D)}{1 - \lambda_*} = \frac{C_1 K_1^D (K_1 - 1)}{1 - \lambda_*}.$$
(13)

Let d be the maximum distance in \mathcal{G} from node 1. Clearly, $d \leq D$. For $j = 1, \ldots, d$, denote by A_j the set of nodes at distance j from node 1.

We show that there exists 0 < s < T such that (11) and (12) hold. First, we show that $\min z_i(u) \ge C_2$ for all $t \le u \le t + T$. Note that $z_i(u) \ge C_1$ for all $i \in A_1$ and $t \le u < t + T$. Indeed, assume that there exist $i \in A_1$ and $t \le u < t + T$ such that $z_i(u) < C_1$. Then, by continuity, there is a last moment $t \le u_1 < u$ such that $z_i(u_1) \ge$ C_1 . Lemma 5 implies that $z'_i(u_1) \ge K_2 > 0$ and hence, there exists time $u_2 > u_1$ such that $z_i(u_2) \ge C_1$, but this contradicts our assumption on u_1 . Using induction and following the same arguments, we can show that $z_i(u) \ge C_1/K_1^{j-1}$ for all $i \in A_j$ and $t \le u \le t + T$ for any $j = 1, \ldots, d$. Hence, $\min_i z_i(u) \ge C_1/K_1^{d-1} \ge C_1/K_1^{D-1} = C_2$ for all $t \le u \le t + T$.

Let us now show that there exists 0 < s < T such that (11) holds. For every $j = 1, \ldots, d$, denote by t_j the time needed to achieve the level $C_1 K_1^{d-j}$ starting from the level C_1/K_1^{j-1} and moving with speed K_2 . Clearly, $t_j = \frac{C_1(K_1^{d-1}-1)}{K_2K_1^{j-1}}$. Note that (11) and (12) hold with $s = \sum_{j=1}^d t_j$ if $T \ge \sum_{j=1}^d t_j$. Indeed, $\min_{j \in A_1} z_j$ will achieve the level $C_1 K_1^{d-1}$ not later than at time $t + t_1$ and will not become smaller than this level before time t + T, since all nodes in A_1 are neighbours of node 1 and $z_1(u) \ge K_1^D$ for all $t \le u \le t + T$. Note also that $\min_{j \in A_2} z_j$ will become greater than $C_1 K_1^{d-2}$ not later than at time it is either greater than $C_1 K_1^{d-2}$ or grows with a speed of at least K_2 (this follows from Lemma 5 and the fact that any node in A_2 has a neighbour in A_1). We can continue these arguments to prove that $\min_{j \in A_d} z_j$ will become greater than C_1 not later than at time $t + \sum_{i=1}^d t_i$ if $T \ge \sum_{i=1}^d t_i$.

Note that

$$\sum_{i=1}^{d} t_{i} = \frac{C_{1}(K_{1}^{d-1}-1)(1+K_{1}+\ldots+K_{1}^{d-1})}{K_{2}K_{1}^{d-1}} = \frac{C_{1}(K_{1}^{d-1}-1)(K_{1}^{d}-1)}{K_{2}K_{1}^{d-1}(K_{1}-1)}$$

$$\leq \frac{C_{1}(K_{1}^{d}-1)}{K_{2}(K_{1}-1)} \leq \frac{C_{1}(K_{1}^{D}-1)}{K_{2}(K_{1}-1)}.$$
(14)

If we take $K_2 = \lambda_*/2$ and $K_1 = 2/\lambda_* - 1$ then $(1 - \lambda_*)/K_2 = K_1 - 1$. Note also that in this case $K_1 \ge 2$. It now follows from (13) and (14) that $T \ge \sum_{i=1}^d t_i$.

One can see from the proof of Lemma 6 that the following (stronger) result holds.

Lemma 7. For any $h_1 > 0$ there exists $\widehat{h_2} > 0$ such that for any $h_2 \leq \widehat{h_2}$ there exists $0 < h_3 \leq h_2$ such that if $|z(0)| \geq h_1$ and $\min_i z_i(0) \geq h_2$ then $\min_i z_i(t) \geq h_3$ for all $t \leq \tau_{h_1}$.

Remark 1. Lemma 7 is valid with $\widehat{h_2} = \frac{h_1}{KK_1^{D+1}}$.

Proof of Theorem 4. The proof of Theorem 4 is similar to that of Lemma 6. Recall that D is the maximum graph distance of \mathcal{G} . Take ε_0 such that $\frac{K_2(K_1-1)\varepsilon}{(K_1^D-1)} \leq \frac{1-\varepsilon}{KK_1^{D+1}}$ for all $\varepsilon \leq \varepsilon_0$ and let $a = \frac{K_2(K_1-1)}{(K_1^D-1)}$. Then $a\varepsilon \leq \frac{1-\varepsilon}{KK_1^{D+1}}$, and, in view of Lemma 7 and Remark 1, it is enough to prove that $\min_i z_i(c\varepsilon) \geq a\varepsilon$.

Note that $\max_{i} z_{i}(0) \geq 1/K$. Assume that $z_{1}(0) = \max_{i} z_{i}(0)$. Let T be such that $z_{1}(u) \geq a \varepsilon K_{1}^{D}$ for all $0 \leq u \leq T$. Then $z'_{i}(t) \geq \lambda_{*} - 1$ implies that

$$T \ge \frac{1/K - a\varepsilon K_1^D}{1 - \lambda_*} = \frac{1 - Ka\varepsilon K_1^D}{K(1 - \lambda_*)}.$$
(15)

Again let d be the maximum distance in \mathcal{G} from node 1. For $j = 1, \ldots, d$, denote by A_j the set of nodes at distance j from node 1. For every $j = 1, \ldots, d$, denote by t_j the time needed to achieve the level $a \varepsilon K_1^{d-j}$ starting from the level 0 and moving with speed K_2 . Clearly, $t_j = \frac{a \varepsilon K_1^{d-j}}{K_2}$. Denote $T_1 = \sum_{j=1}^{D} t_j$. Note that

$$T_1 = \frac{a\varepsilon(K_1^D - 1)}{K_2(K_1 - 1)} = \frac{\varepsilon}{K(1 - \lambda_*)} = c\varepsilon.$$
 (16)

Following the same arguments as in the proof of Lemma 6, we can show that $\min_i z_i(c\varepsilon) = \min_i z_i(T_1) \ge a\varepsilon$ if $T_1 \le T$.

It remains to prove that $T_1 \leq T$. This follows from (15), (16) and the inequality $a\varepsilon \leq \frac{1-\varepsilon}{KK_1^{D+1}}$.

Remark 2. Denote by $\nu(s, h, b) = \inf\{t \ge s : |z(t)| < h \text{ or } \min_i z_i(t) < b\}$ the time (after moment s) of the first exit from the set $\{|z| \ge h\} \cap \{\min_i z_i \ge b\}$ after time s. Theorem 4 implies that there exist b > 0 and $s \ge 0$ such that $\tau_{1-\varepsilon} = \nu(s\varepsilon, 1-\varepsilon, b\varepsilon)$ for any initial condition z(0).

4. Proof of Theorem 2

In this Section we first present a proof of our main stability result and then formulate its generalisation. Recall that Theorem 1 follows from Theorem 2 and Lemma 2.

Recall also that here we deal with the symmetric case. We need to prove that there exists a deterministic time t_0 such that for all fluid limits, z(t) = 0 for $t \ge t_0$ a.s.

Lemma 8. If $z_i(t) > 0$ for all i = 1, ..., K, then

$$\left(\sum_{i} z_{i}^{2}(t)\right)' \leq \left(\lambda - \frac{e^{-1}}{V}\right) \sum_{i} z_{i}(t)$$

and hence, if $\lambda < \frac{e^{-1}}{V}$,

$$\left(\sum_{i} z_i^2(t)\right)' \le -\varepsilon \sum_{i} z_i(t)$$

for some $\varepsilon > 0$.

Proof of Lemma 8.. Clearly, it is sufficient to prove the inequality

$$\frac{\sum_{i} z_{i} \varphi_{i} \exp\left\{-\sum_{j \in V_{i}} \varphi_{j}\right\}}{\sum_{k} z_{k}} \ge \frac{e^{-1}}{V}$$
(17)

where we slightly abuse the notation from (3) by writing z_i instead of $z_i(t)$ and φ_i instead of $\varphi_i(t)$. We can write the LHS of the previous inequality in the form

$$\sum_{i} p_i f(y_i)$$

where $p_i = \frac{z_i}{\sum\limits_k z_k}$, $y_i = -\sum\limits_{j \in V_i} \varphi_j - \ln \frac{1}{\varphi_i}$ and $f(z) = e^z$. Function f is convex and $\sum\limits_i p_i = 1$, hence $\sum\limits_i p_i f(y_i) \ge f(\sum\limits_i p_i y_i)$ and

$$\frac{\sum_{i} z_{i}\varphi_{i} \exp\left\{-\sum_{j\in V_{i}}\varphi_{j}\right\}}{\sum_{k} z_{k}} \ge \exp\left\{-\sum_{i} \frac{z_{i}}{\sum_{k} z_{k}} \sum_{j\in V_{i}}\varphi_{j} - \sum_{i} \frac{z_{i}}{\sum_{k} z_{k}} \ln\frac{1}{\varphi_{i}}\right\}.$$
 (18)

Now consider
$$\sum_{i} \frac{z_i}{\sum_{k} z_k} \sum_{j \in V_i} \varphi_j$$
 and $\sum_{i} \frac{z_i}{\sum_{k} z_k} \ln \frac{1}{\varphi_i}$ separately:

$$\sum_{i} \frac{z_i}{\sum_{k} z_k} \sum_{j \in V_i} \varphi_j = \frac{\sum_{i} z_i}{\sum_{k} z_k} \frac{\varphi_j}{\sum_{k} z_k} = \frac{\sum_{j} \varphi_j}{\sum_{k} z_k} \sum_{i \in V_j} \frac{z_i}{\sum_{k} z_k} = 1$$
(19)

(we use the identity $\varphi_j \sum_{i \in V_j} z_i = z_j$ and the symmetry of the neighbourhood relation: $j \in V_i$ iff $i \in V_j$.)

Note that the logarithmic function is concave. Hence

$$\sum_{i} \frac{z_i}{\sum_{k} z_k} \ln \frac{1}{\varphi_i} \le \ln \left(\sum_{i} \frac{z_i}{\sum_{k} z_k} \frac{1}{\varphi_i} \right) = \ln \left(\frac{\sum_{i} \frac{z_i}{\varphi_i}}{\sum_{k} z_k} \right) = \ln \left(\frac{\sum_{i} \sum_{j \in V_i} z_j}{\sum_{k} z_k} \right) = \ln V.$$
(20)

Inequality (17) follows now from (18), (19) and (20).

Proof of Theorem 2.. Corollary 2 implies that $z_i(t) > 0$ for all i = 1, ..., K and all $0 < t < \inf\{u : z(u) = 0\}$. Then we can use Lemma 8. Note also that $\sum_i x_i \ge \sqrt{\sum_i x_i^2}$ for any positive values of $\{x_i\}$. Hence, Lemma 8 implies that

$$\left(\sum_{i} z_i^2(t)\right)' \le -\varepsilon \sqrt{\sum_{i} z_i^2(t)}.$$

Then

$$\left(\sqrt{\sum_{i} z_{i}^{2}(t)}\right)' \leq -\varepsilon/2,$$

and the result follows.

Remark 3. By applying methods of [18], we can get a similar (but less explicit) stability result in a more general situation. Assume now that the system may be asymmetric, i.e. that values of λ_i may differ for different *i* and the graph \mathcal{G} may be irregular.

Let

$$M = \{\mu : \mu_i = p_i e^{-\sum_{j \in V_i} p_j}, i = 1, \dots, K, \text{ for some } \overline{p} = (p_1, \dots, p_K) \text{ with } p_i \ge 0\}.$$

One can show that the vector $(\varphi_1, \ldots, \varphi_K)$ with $\varphi_i = \frac{z_i}{\sum_{j \in V_i} z_j}$ maximises the function $\sum_{i=1}^{K} z_i \ln \mu_i$ over all vectors $\mu \in M$. Based on that, one can obtain the following.

Theorem 5. Assume that there exists a vector $\mu \in M$ such that $\lambda < \mu$ componentwise. Then the Markov chain W_n is positive recurrent.

A proof of Theorem 5 follows the lines of the proof of Theorem 4 in [18].

5. Rate of convergence

In this section, we again consider the symmetric case. We will obtain power rates of convergence of W_n to its stationary distribution in the total variation norm. We expect that one can similarly prove the geometric ergodicity of the underlying Markov chain given the light-tailedness of the distribution of the increments $\{A(n)\}$.

Define the total variation distance between distributions π_1 and π_2 by

$$||\pi_1(\cdot) - \pi_2(\cdot)|| = \sup_{|g| \le 1} \left| \int g(y) \pi_1(dy) - \int g(y) \pi_2(dy) \right|.$$

Theorem 6. Assume that $\lambda < e^{-1}/V$ and $\mathbf{E}A_i(n)^{p+1} < \infty$ for some $p \ge 1$ and for all i = 1, ..., K and n. Assume also that $\mathsf{P}(A_1(1) = 0, A_2(1) = 0, ..., A_K(1) = 0) > 0$. Then

$$\lim_{n \to \infty} n^p ||\mathsf{P}^n(x, \cdot) - \pi(\cdot)|| = 0, \quad x \in \mathbb{N}^K,$$

where $\mathsf{P}^n(x,\cdot)$ is the distribution of $W^x(n)$ and $\pi(\cdot)$ is the stationary distribution of W.

Proof of Theorem 6. The proof of Theorem 6 is based on the following lemma which is an analogue of Proposition 5.3 of Dai and Meyn [4].

Lemma 9. Assume that the conditions of Theorem 6 are satisfied. Then, for some constants $c < \infty$, $\delta > 0$ and a finite set C,

$$\mathbf{E}\left(\sum_{n=0}^{\tau_C(\delta)} |W^x(n)|^p\right) \le c|x|^{p+1}$$

for any $x \in \mathbb{N}^K$, where $\tau_C(\delta) = \min(n \ge \delta : W(n) \in C)$.

Proof of Lemma 9. The proof of Lemma 9 follows the lines of the proof of Proposition 5.3 of [4].

It follows from Theorem 2 that there exists t_0 such that

$$\lim_{|x| \to \infty} \frac{W^x(|x|t_0)}{|x|} = 0 \quad \text{a.s.}$$

Note also that the family of random variables $\left\{\frac{|W^x(|x|t_0)|^{p+1}}{|x|^{p+1}}\right\}$ is uniformly integrable, since

$$\frac{|W^{x}(|x|t_{0})|^{p+1}}{|x|^{p+1}} \leq \frac{\left(\sum_{m=0}^{|x|t_{0}} \sum_{i=1}^{K} A_{i}(m)\right)^{p+1}}{|x|^{p+1}} \leq t_{0}^{p+1} \frac{\sum_{m=0}^{|x|t_{0}} \left(\sum_{i=1}^{K} A_{i}(m)\right)^{p+1}}{|x|t_{0}}$$

and the family $\left\{\frac{\sum_{m=0}^{|x|t_0} \left(\sum_{i=1}^{K} A_i(m)\right)^{p+1}}{|x|t_0}\right\}$ is uniformly integrable. This is guaranteed by the existence of $\mathbf{E}A_i(m)^{p+1}$ for all $i = 1, \dots, K$ and for all m. Hence,

$$\lim_{|x| \to \infty} \frac{\mathbf{E} \left[|W^x(|x|t_0)|^{p+1} \right]}{|x|^{p+1}} = 0.$$

Choose L such that

$$\mathbf{E}\left[|W^{x}(|x|t_{0})|^{p+1}\right] \leq \frac{1}{2}|x|^{p+1}$$
(21)

for $|x| \ge L$. Define, as in the proof of Proposition 5.3 of [4], the sequence of stopping times $\sigma_0 = 0, \sigma_1 = t(x)$, and $\sigma_{k+1} = \sigma_k + \theta_{\sigma_k}\sigma_1, k \ge 1$, where $t(x) = t_0 \max(L, |x|)$ and θ is shift operator on the sample space. We assume that t_0 is an integer. The stochastic process $\hat{W}_k = W(\sigma_k)$ is a Markov chain with the transition kernel

$$\hat{P}(x,A) = \mathsf{P}(W^x(t(x)) \in A).$$

Now (21) implies that

$$\mathbf{E}\left\{|\hat{W}_{1}|^{p+1} - |\hat{W}_{0}|^{p+1}|\hat{W}_{0} = x\right\} \leq -\frac{1}{2}|x|^{p+1} + b\mathbf{I}_{C}(x),$$

for the set $C = \{x : |x| \le L\}$ and for some constant b. The Comparison Theorem (Meyn and Tweedie [13], p. 337) yields that

$$\mathbf{E}\left[\sum_{n=0}^{k_*-1} |W^x(\sigma_k)|^{p+1}\right] = \mathbf{E}\left[\sum_{n=0}^{k_*-1} |\hat{W}(k)|^{p+1}\right] \le 2\left\{|x|^{p+1} + b\mathbf{I}_C(x)\right\}$$
(22)

where $k_* = \min(k \ge 1 : \hat{W}(k) \in C)$. To prove Lemma 9, we first show that for some constant c_0

$$\mathbf{E}\left[\sum_{n=\sigma_k}^{\sigma_{k+1}} |W^x(n)|^p |\mathcal{F}_{\sigma_k}\right] \le c_0 W^x(\sigma_k)^{p+1}$$
(23)

which by the strong Markov property amounts to

$$\mathbf{E}\sum_{n=0}^{t(x)}|W^{x}(n)|^{p}\leq c_{0}|x|^{p+1}.$$

A Random Multiple Access Protocol

This follows from the fact that

$$\sum_{n=0}^{t(x)} |W^x(n)|^p \le \sum_{n=0}^{t(x)} \left(\sum_{m=0}^n \sum_{i=1}^K A_i(m)\right)^p \le \sum_{n=0}^{t(x)} \left(\sum_{m=0}^{t(x)} \sum_{i=1}^K A_i(m)\right)^p$$

a.s., and from our assumption that $\mathbf{E}A_i(m) < \infty$ for all i = 1, ..., K and for all m. Substituting (23) into (22), we have

$$\mathbf{E}\left[\sum_{k=0}^{\infty} \mathbf{E}\left[\sum_{n=\sigma_k}^{\sigma_{k+1}} |W^x(n)|^p |\mathcal{F}_{\sigma_k}\right] \mathbf{I}k < k_*\right] \le c|x|^{p+1}.$$

By Fubini theorem and the smoothing property of the conditional expectation, the LHS is precisely $\mathbf{E}\left[\sum_{n=0}^{\sigma_{k_*}}(1+|W^x(n)|^p)\right]$. The proposition now follows from the fact that $\sigma_{k_*} \geq \tau_C(t_0L)$.

We now apply Proposition 5.4 of [4] with t = 1. In our case, it gives the following bound:

$$\mathbf{E}\left\{V(W(1)) - V(W(0))|W(0) = x\right\} \le -f(x) + \kappa \tag{24}$$

with $V(x) = \mathbf{E}\left(\sum_{n=0}^{\tau_C(\delta)} |W^x(n)|^p\right)$ and $f(x) = |x|^p$.

Further, Lemma 9 implies that $V(x) \leq c|x|^{p+1}$. Now (24) yields that

$$\mathbf{E}\left\{V(W(1)) - V(W(0))|W(0) = x\right\} \le V(x)^{\frac{p}{p+1}} + b\mathbf{I}_C$$

for the set $C = \{x : |x| \le L\}$ and for some constant b. The result now follows from Theorem 2.5 of Douc et al. [5].

6. Local stability of fluid limits on the positive orthant

In this Section we investigate the behaviour of the solution to the differential equation (4). In particular, we show that if the input rate λ is sufficiently small, then the diagonal is locally unstable.

6.1. Orbits of the fluid limits

Recall that $H = \{x \in \mathbb{R}^K : x_i > 0 \text{ for all } i = 1, \dots, K\}$ is the interior of the positive orthant and $\mathbb{1} = (1, \dots, 1)$. For z(t) in H, the differential equation (4) may be restated in a closed form as

$$z'(t) = F(\phi(z(t))),$$
 (25)

with $F_i(x) = \lambda - x_i e^{-\sum_{j \in V_i} x_j}$. Let $\Delta = \{x \in H : x_1 = x_2 \dots = x_K\}$ be the main diagonal and $C_u = \{x \in H : |x/|x| - \mathbb{1}/K | \le u\}, u > 0, C_u$ a cone with direction Δ . We note that the main diagonal is an orbit of the equation $F(\phi(c\mathbb{1})) = (\lambda - e^{-1}/V)\mathbb{1}$.

Let A be the adjacency matrix of \mathcal{G} and $\{\nu_1, ..., \nu_K\}$ its eigenvalues with $\nu_i \leq \nu_{i+1}$. The spectral gap γ is defined by:

$$\gamma = \min_{i < K} (\nu_K - \nu_i) = \nu_K - \nu_{K-1}.$$

Note that since \mathcal{G} is (V-1)-regular, $\nu_K = V$. The main result of this section is the following.

Theorem 7. If $\lambda > \frac{e^{-1}}{V}(1-\frac{\gamma^2}{V^2})$, then there exists u > 0 such that, for all solutions $t \to z(t)$ of equation (25) with the initial condition in C_u ,

$$\lim_{t \to +\infty} \phi(z(t)) = 1/V.$$

If $\lambda < \frac{e^{-1}}{V}(1-\frac{\gamma^2}{V^2})$, then the diagonal is locally unstable.

Theorem 7 will be proved in the next Subsection.

Corollary 4. Assume that $\lambda > \frac{e^{-1}}{V}(1-\frac{\gamma^2}{V^2})$ and that z(t) is a solution of (25). There exists u > 0 such that if $z(0) \in C_u$, then

- (i) if $\lambda < e^{-1}/V$, then z(c) = 0 for some c > 0.
- (ii) if $\lambda > e^{-1}/V$, then $z(t) \sim (\lambda e^{-1}/V)t$.

Proof of Corollary 4. Let z(t) be the maximal solution with given initial value $z(0) \in H$. From Theorem 7, $\lim \phi(z(t)) = \mathbb{1}/V$. Since F is continuous in a neighbourhood of $\mathbb{1}/V$, $\lim_{t\to+\infty} z'(t) = (\lambda - e^{-1}/V)\mathbb{1}$. If $\lambda \neq e^{-1}/V$, then the latter implies that, as t tends to infinity,

$$z(t) \sim (\lambda - e^{-1}/V)t\mathbb{1}.$$
(26)

Then the second statement of the corollary follows. Suppose now that $\lambda - e^{-1}/V < 0$. Then, from (26), z(t) leaves H in finite time. Lemma 4 implies in turn that there exists c > 0 such that z(c) = 0. So, the first assertion of Corollary 4 is also proved.

6.2. Proof of Theorem 7

The proof of Theorem 7 is an application of the stability theory of differential equations. It will be given in the series of technical lemmas.

6.2.1. Spectral analysis. We need to consider the eigenvalues of $D(F \circ \phi)(x)$ for $x \in \Delta$, where Df(x) is the differential of f at x. Here $F \circ \phi$ is homogeneous of order 0: for all c > 0, $F(\phi(cx)) = F(\phi(x))$. Hence,

$$D(F \circ \phi)(c\mathbf{1}) = c^{-1}D(F \circ \phi)(\mathbf{1}).$$

Since Δ is an orbit of equation (25), $\mathbb{1}$ is an eigenvector of $D(F \circ \phi)(\mathbb{1})$ associated with the eigenvalue 0.

Lemma 10. The eigenvalues of $D(F \circ \phi)(1)$ are $(0, \eta_1, \cdots, \eta_{K-1})$ with $\eta_i = -\frac{e^{-1}}{V^3}(V - \nu_{K-i})^2$. In particular, $\eta_i < 0$ for all $i \ge 1$.

Proof of Lemma 10. A direct computation leads to:

$$(D(F \circ \phi)(\mathbb{1}))_{ij} = \begin{cases} -\frac{e^{-1}(V-1)}{V^2} & \text{if } j = i, \\ \frac{e^{-1}}{V^3} |V_i \cup V_j| & \text{if } j \in V_i \setminus \{i\}, \\ -\frac{e^{-1}}{V^3} |V_i \cap V_j| & \text{if } j \notin V_i. \end{cases}$$

Then $D(F \circ \phi)(1).1 = 0$. To show this, let $M = -eV^3D(F \circ \phi)(1)$. Using the equality $|V_i \cup V_j| = 2V - |V_i \cap V_j|$, we deduce that:

$$(M\mathbf{1})_i = V(V-1) - 2V(V-1) + \sum_{j \neq i} |V_i \cap V_j| = \sum_{j=1}^K |V_i \cap V_j| - V^2 = 0.$$

Let *E* denote the identity matrix and *A* the adjacency matrix of \mathcal{G} . Since $(A^2)_{ij} = |V_i \cap V_j|$, we have the following decomposition:

$$M = V^{2}E - 2VA + A^{2} = (A - VE)^{2}.$$

The matrix A is irreducible since \mathcal{G} is connected. Thus (A - VE) is an ML-Matrix (refer to Seneta [16]). In the graph theory, this matrix is called the Laplacian matrix of \mathcal{G} . From Corollary 1 of Theorem 1 in Seneta [16], the spectral radius of A is V. Theorem 2.6 (d) of [16] implies that dim Ker(A - VE) = 1 and that all non-zero eigenvalues of $(A - E)^2$ are positive reals (recall that the spectrum of A is real).

6.2.2. Orbit of $\psi \circ z$. We define:

$$\Sigma = \{ x \in H : \sum_{i=1}^{K} x_i = 1 \} = H \cap \langle \mathbb{1}, \cdot \rangle^{-1}(\{1\}) = \psi(H),$$

where $\psi(x) = x/|x|$. Σ is clearly a C^{∞} -convex manifold of codimension 1. Introduce the following differential equation on Σ :

$$y' = D\psi(y)F(\phi(y)) = \alpha(y) \tag{27}$$

with an initial condition y(0) in Σ . Here α is a $C^{\infty}(\Sigma)$ function and $\alpha(y) \in T_y(\Sigma)$ the tangent space of Σ at y. The next step is to compare the orbits of equations (27) and (25). The next lemma asserts that the orbits of the solution of equation $y' = \alpha(y)$ and $\psi \circ x$ are indeed equal (here $t \mapsto z(t)$ is a solution of equation (25)).

Lemma 11. Let z(0) belong to H and let z(t) be the maximal solution of equation (25). Let y(t) be the maximal solution of y' = G(y), with the initial condition $y(0) = \psi(z(0))$. Then y(t) is defined on \mathbb{R}_+ , and there exists an increasing continuous bijective function $\mu : \mathbb{R}_+ \to \mathbb{R}_+$ such that

$$y \circ \mu = \psi \circ z$$

Proof of Lemma 11. For any initial condition in H, we have $F(\phi(z(t))) \leq \lambda \mathbb{1}$. This is clearly true if $z(t) \in H$. If $z(t) \notin H$, then $z(t) \in \Delta \cap H^c$, by Lemma 4. Thus $F(z(t)) = (\lambda - 1/Ve^{-1})\mathbb{1} \leq \lambda \mathbb{1}$. It follows that $|z(t)| = \sum_{j=1}^{K} z_j(t) \leq K\lambda t + \sum_{j=1}^{K} z_j(0)$.

 $F(z(t)) = (\lambda - 1/Ve^{-1}) \mathbb{1} \le \lambda \mathbb{1}$. It follows that $|z(t)| = \sum_{j=1}^{K} z_j(t) \le K\lambda t + \sum_{j=1}^{K} z_j(0)$. Suppose now that $z(t) \in H$ for all t. Then the integral $\int_0^{\infty} \left(\sum_{j=1}^{K} z_j(s)\right)^{-1} ds$ diverges. By the intermediate value theorem, we deduce that there exists an increasing continuous function ν such that

$$\int_{0}^{\nu(t)} \frac{ds}{\sum_{j=1}^{K} z_j(s)} = t \quad \text{for all} \quad t \ge 0.$$
 (28)

In particular,

$$\nu'(t) = \sum_{j=1}^{K} z_j(\nu(t)).$$

Let $w = \psi \circ z \circ \nu$, with $w(0) = \psi(w(0)) = y(0)$. We have

$$w'(t) = \nu'(t) \frac{d}{ds} \psi(z(s)) \Big|_{s=\nu(t)}$$
$$= \left(\sum_{j=1}^{K} z_j(\nu(t)) \right) D\psi(z(\nu(t))) F(w(t)).$$

A Random Multiple Access Protocol

The function ψ is homogeneous of order 0 and thus $D\psi(cz) = c^{-1}D\psi(z)$, for all c > 0. Then

$$w'(t) = D\psi\left(\frac{z(\nu(t))}{\sum_{j=1}^{n} z_j(\nu(t))}\right) F(w(t))$$

= $G(w(t)).$

The solution of the differential equation is unique, therefore w(t) = y(t). The lemma is proved with $\mu = \nu^{-1}$.

6.2.3. Local stability of $\psi \circ z$. Clearly, $y_0 = \mathbb{1}/K$ is an equilibrium point of equation (27). In the next lemma we prove that this equilibrium is locally stable.

Lemma 12. If $\lambda > \frac{e^{-1}}{V}(1-\frac{\gamma^2}{V^2})$, there exists u > 0 such that, for all solutions $t \mapsto y(t)$ of equation (27) with $|y(0) - y_0| < u$,

$$\lim_{t \to +\infty} \sup_{y(0) \in \Sigma: |y(0) - y_0| < u} |y(t) - 1/V| = 0$$

Proof of Lemma 12. We denote by $D\alpha(y)|_{T_y(\Sigma)}$ the differential of α at y restricted to the K-1 dimensional subspace $T_y(\Sigma)$. It is known that if all the eigenvalues of $D\alpha(y_0)|_{T_y(\Sigma)}$ have a negative real part, the local stability follows (see, e.g., Coddington and Levinson [2]). Let $D^2\psi(y)(\cdot, \cdot)$ denote the second differential of ψ at y, seen as a bilinear mapping. We have

$$D\alpha(y) = D^2\psi(y)(F(\phi(y)), \cdot) + D\psi(y)D(F \circ \phi)(y).$$
⁽²⁹⁾

The first term in (29) is a matrix and its entry (i, j) is equal to

$$\sum_{k=1}^{K} \frac{\partial^2 \psi(y)_i}{\partial y_j \partial y_k} F(\phi(y))_k$$

Clearly, $F(\phi(y_0)) = (\lambda - e^{-1}/V) \mathbb{1}$. Then a straightforward computation gives

$$D^2\psi(y_0)(F(\phi(y_0)), \cdot) = (\lambda - e^{-1}/V)(J - KE),$$

where E is the identity matrix and J is the matrix with all its entries equal to 1. We also have $D\psi(y_0) = E - J/K$. Finally, equation (29) can be rewritten as

$$D\alpha(y_0) = (E - J/K) \left(D(F \circ \phi)(y_0) - (\lambda - e^{-1}/V)E \right).$$

The matrix (E - J/K) commutes with all symmetric matrices and has two eigenvalues: eigenvalue 1 (with multiplicity K - 1) and eigenvalue 0 (with multiplicity 1, associated to the eigenvector 1). By Lemma 10, the eigenvalues of $D(F \circ \phi)(y_0) - (\lambda - e^{-1}/V)E$ are

$$\mu_i = -e^{-1}(V - \nu_{K-i})^2 / V^3 - \lambda + e^{-1} / V \quad \text{for} \quad 0 \le i \le K - 1.$$

The eigenvector associated to $\mu_0 = \lambda - e^{-1}/V$ is $\mathbb{1}$. Thus we have proved that $\lambda - e^{-1}/V$ is an eigenvalue of multiplicity 1 for $D\alpha(y_0)$ and that the other eigenvalues are $(\mu_i)_{i\geq 1}$. These eigenvalues have negative real parts if and only if $\mu_1 = -e^{-1}\gamma^2/V^3 - \lambda + e^{-1}/V < 0$, which is equivalent to $\lambda > e^{-1}(1 - \gamma^2/V^2)/V$. The vector space generated by the associated eigenvectors is precisely the tangent hyperplane $T_{y_0}(\Sigma) = \mathbb{1}^{\perp}$, the hyperplane orthogonal to $\mathbb{1}$.

Now we can prove Theorem 7. Let $|z(0)| \in C_u$ and y(0) = z(0)/|z(0)|. Then, by Lemmas 11 and 12,

$$\lim_{t \to +\infty} \psi(z(t)) = \lim_{t \to +\infty} y(\mu(t)) = \mathbb{1}/K.$$

In particular, $\phi(z(t))$ tends towards 1/V as t tends to infinity.

7. Absence of attraction to the diagonal in one particular case

It has already been pointed out in Section 1.3 and in the previous Section that if λ is too small, the main diagonal may not be locally stable. In this Section, we present an example of a graph with locally stable sets of parameters which do not belong to the main diagonal if λ is sufficiently small.

Consider a graph \mathcal{G} with 4 vertices placed on a circle. Number the vertices 1, 2, 3, 4 clockwise and assume that each vertex is linked with its 2 neighbours (so that, for example, vertex 1 has links with 2 and 4). In this case, K = 4 and V = 3.

For the fluid limits associated with this graph, consider equation (27). It can be rewritten in the form

$$y_i'(t) = \left(\lambda - \varphi_i(t)e^{-\sum_{j \in V_i} \varphi_j(t)}\right) - y_i \sum_{k=1}^K \left(\lambda - \varphi_k(t)e^{-\sum_{j \in V_k} \varphi_j(t)}\right), \quad i = 1, \dots, K.$$

We are interested in the so-called stable points of the latter system of differential equations, i.e. points for which the RHS's of all the equations above are identically 0. So if y(0) is such a point, y(t) stays at this point for all $t \ge 0$. Clearly, one stable point is $(1/K, \ldots, 1/K)$, which corresponds to the diagonal. However, if $\lambda < \frac{e^{-1}}{V} \left(1 - \frac{\gamma^2}{V^2}\right)$ $(= 5/27e^{-1}$ in our case), then there exist other stable points.

Take $y_1(0) = y_2(0)$ and $y_3(0) = y_4(0)$. Since $y_1(0) + y_2(0) + y_3(0) + y_4(0) = 1$, the equality $y_3(0) = (1 - 2y_1(0))/2$ holds, and the system of differential equations at time t = 0 reduces to just one (i.e. any) of them. One can show that, for any $\lambda < 5/27e^{-1}$, the RHS of this equation equals 0 at three different points: at $\overline{y^{(1)}} = (1/4, 1/4, 1/4, 1/4)$ and at two others, say $\overline{y^{(2)}}$ and $\overline{y^{(3)}}$. One can find approximate values of these points numerically. For instance, if $\lambda = 0.001$, then $\overline{y^{(2)}} \approx (0.01, 0.01, 0.49, 0.49)$ and $\overline{y^{(3)}} \approx (0.49, 0.49, 0.01, 0.01)$. Numerical results also show that these points are locally stable.

8. Extensions of the model

8.1. Random neighbourhood

In this Subsection we consider a possible extension of our model. Assume there is a fixed number of points $1, \ldots, K$ and a set of undirected graphs $\{\mathcal{G}^j\}_{j=1}^L$ each having points $1, \ldots, K$ as its vertices. Assume that at each time *n* the neighbourhood relations are given by the graph \mathcal{G}^{η_n} where η_n are independent identically distributed random variables taking the value *j* with probability p_j . The need to consider such a variability of neigbourhood relations may be justified by, for instance, the fact that a change of environment conditions may lead to a change of the radius and/or direction of interactions.

Denote by \mathcal{V}_i^j the neighbourhood of the point *i* in the graph \mathcal{G}^j and by V_i^j its cardinality. We assume again that the system is regular in the sense that $\mathbf{E}V_i^{\eta_1} = V$ for all *i*.

Following the proof of Theorem 3, one can show that the fluid limits of the model described above satisfy the following differential equation

$$z_i'(t) = \lambda - \sum_{k=1}^{L} p_k \varphi_i^k(t) e^{-\sum_{j \in V_i^k} \varphi_j^k(t)}$$

where $\varphi_i^k(t)$ are defined in a natural way. Using the same methods as those used in the proof of Theorem 2, it can be shown that the system with random neighbourhood is stable if $\lambda < \frac{e^{-1}}{V}$.

8.2. Non-regular graphs with space-inhomogeneous input

Although Remark 3 provides sufficient conditions for stability in this case, the conditions are not easy to verify. Here we give some other conditions that are also sufficient for the stability of the system. Assume now that $\mathbf{E}V_i^{\eta_1} = V_i$, and V_i are not necessarily equal. Put $V = \max_i V_i$. Assume also that $\mathbf{E}\xi_i^n = \lambda_i$, so that the input is "space-inhomogeneous". Put $\lambda = \max_i \lambda_i$. Clearly, all the results concerning fluid limits also hold in this case, and it is easy to see that one can prove the following result.

Theorem 8. The system described above is stable provided $\lambda < \frac{e^{-1}}{V}$.

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