Average Age of Information for a Multi-Source M/M/1 Queueing Model With Packet Management

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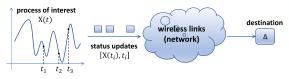
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Background: Definition and Appliances

- Internet of Things (IoT) in 5G and beyond
- Cyber-physical control applications
- One key enabler for these services is the freshness of the sensor's information at the destinations



- A status update packet contains
 - The measured value of the monitored process
 - ► A time stamp representing the time when the sample was generated
- Generated at random times
- Takes a random time to traverse the network



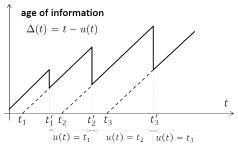
Background: Age of Information

- The traditional metrics (throughput and delay) can not fully characterize the information freshness
- Aol (at the destination) is the time elapsed since the last received status update was generated, i.e., the random process

$$\Delta(t) = t - u(t) \tag{1}$$

- $\blacktriangleright \ u(t)$ is the time stamp of the most recently received update
- The most commonly used metrics for evaluating the Aol

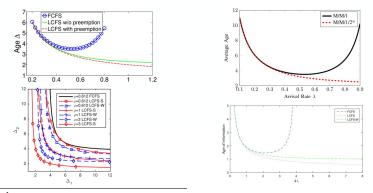








Background: Packet management in Aol Analysis^{1 2 3 4}



¹S. K. Kaul, R. D. Yates, and M. Gruteser, "Status updates through queues," in Proc. Conf. Inform. Sciences Syst. (CISS), Princeton, NJ, USA, Mar. 2123, 2012, pp. 16.

²M. Costa, M. Codreanu, and A. Ephremides, "On the age of information in status update systems with packet management," IEEE Trans. Inform. Theory, vol. 62, no. 4, pp. 18971910, Apr. 2016.

³R. D. Yates and S. K. Kaul, "The age of information: Real-time status updating by multiple sources," IEEE Trans. Inform. Theory, vol. 65, no. 3, pp. 18071827, Mar. 2019.

⁴A. Javani and Z. Wang, "Age of information in multiple sensing" [Online]. Available: http://arxiv.org/abs/1902.01975, 2019.

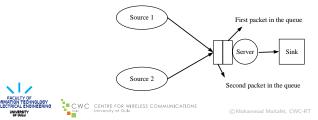




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System Model

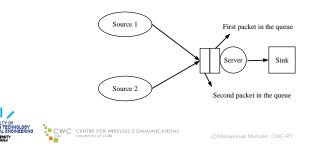
- Two independent sources, one server, and one sink
- The packets of source i are generated according to the Poisson process with rate $\lambda_i, \ i \in \{1,2\}$
- \blacksquare The packets are served according to an exponentially distributed service time with mean $1/\mu$
- The load of source i is defined as $\rho_i = \lambda_i / \mu$, $i \in \{1, 2\}$
- \blacksquare The packet generation in the system follows the Poisson process with rate $\lambda=\lambda_1+\lambda_2$
- \blacksquare The overall load in the system is $\rho=\rho_1+\rho_2=\lambda/\mu$





Packet Management Policy

- The queue can contain at most two packets at the same time, one packet of source 1 and one packet of source 2
- When the system is empty, any arriving packet immediately enters the server
- When the server is busy, a packet of a source $i \in \{1, 2\}$ waiting in the queue is replaced if a new packet of the **same source** arrives





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AoI analysis using the SHS technique (1/3)

- \blacksquare Models a queueing system through the states $(q(t),\mathbf{x}(t))^{5}$
 - ▶ $q(t) \in Q = \{0, 1, ..., m\}$ is a continuous-time finite-state Markov chain that describes the occupancy
 - x(t) = [x₀(t) x₁(t) ··· x_n(t)] ∈ ℝ^{1×(n+1)} is a continuous process that describes the evolution of age-related processes (for instance Aol of source one)
- q(t) can be presented as a graph $(\mathcal{Q}, \mathcal{L})$
 - A discrete state $q(t) \in \mathcal{Q}$ is a node of the chain
 - A (directed) link $l \in \mathcal{L}$ from node q_l to node q'_l indicates a transition from state $q_l \in \mathcal{Q}$ to state $q'_l \in \mathcal{Q}$
- A transition occurs when a packet arrives or departs in the system

 $^{^5 \}rm R.$ D. Yates and S. K. Kaul, "The age of information: Real-time status updating by multiple sources," IEEE Trans. Inform. Theory, vol. 65, no. 3, pp. 18071827, Mar. 2019.





AoI analysis using the SHS technique(2/3)

- When a transition *l* occurs
 - ▶ The discrete state *q*^{*l*} changes to state *q*^{*l*}
 - The continuous state x is reset to x'; $\mathbf{x}' = \mathbf{x} \mathbf{A}_l$, $\mathbf{A}_l \in \mathbb{B}^{(n+1) \times (n+1)}$
- The continuous state \mathbf{x} evolves as a piece-wise linear function through the differential equation $\dot{\mathbf{x}}(t) \triangleq \frac{\partial \mathbf{x}(t)}{\partial t} = \mathbf{b}_q$
 - ▶ $\mathbf{b}_q = [b_{q,0} \ b_{q,1} \cdots b_{q,n}] \in \mathbb{B}^{1 \times (n+1)}, \ b_{q,j} \in \{0,1\}, \forall j \in \{0,\dots,n\}, q \in \mathcal{Q}$
 - ► If the age process x_j(t) increases at a unit rate, we have b_{q,j} = 1; otherwise, b_{q,j} = 0
- To calculate the average AoI using the SHS technique
 - ► The state probabilities of the Markov chain; $\pi_a(t) = \Pr(q(t) = q), \quad \forall q \in Q$
 - ► The correlation vector between the discrete state q(t) and the continuous state x(t); v_q(t) = [v_{q0}(t) ··· v_{qn}(t)], ∀q ∈ Q



AoI analysis using the SHS technique(3/3)

- \mathcal{L}'_q : set of incoming transitions, and \mathcal{L}_q : set of outgoing transitions • Following the ergodicity assumption of the Markov chain q(t),
 - $\pi(t) = [\pi_0(t) \cdots \pi_m(t)]$ converges uniquely to the stationary vector $\bar{\pi} = [\bar{\pi}_0 \cdots \bar{\pi}_m]$ satisfying

$$\bar{\pi}_q \sum_{l \in \mathcal{L}_q} \lambda^{(l)} = \sum_{l \in \mathcal{L}'_q} \lambda^{(l)} \bar{\pi}_{q_l}, \quad \forall q \in \mathcal{Q}, \quad \sum_{q \in \mathcal{Q}} \bar{\pi}_q = 1,$$
(2)

▶ The correlation vector $\mathbf{v}_q(t)$ converges to a nonnegative limit $\bar{\mathbf{v}}_q = [\bar{v}_{q0} \cdots \bar{v}_{qn}], \forall q \in \mathcal{Q}$, as $t \to \infty$ such that

$$\bar{\mathbf{v}}_q \sum_{l \in \mathcal{L}_q} \lambda^{(l)} = \mathbf{b}_q \bar{\pi}_q + \sum_{l \in \mathcal{L}'_q} \lambda^{(l)} \bar{\mathbf{v}}_{q_l} \mathbf{A}_l, \ \forall q \in \mathcal{Q}$$
(3)

The average Aol of source 1 is calculated by ⁶

$$\Delta_1 = \sum_{q \in \mathcal{Q}} \bar{v}_{q0} \tag{4}$$

 $^{6}\text{R.}$ D. Yates and S. K. Kaul, "The age of information: Real-time status updating by multiple sources," IEEE Trans. Inform. Theory, vol. 65, no. 3, pp. 18071827, Mar. 2019.

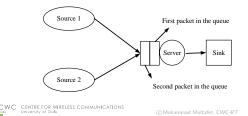




SHS Analysis for the Proposed System Model (1/6)

• The state space of the Markov chain is $\mathcal{Q} = \{0, 1, \cdots, 10\}$

State	Index of the sec- ond packet	Index of the first packet	Index of the packet under service
0	-	-	-
1	-	-	1
2	-	-	2
3	-	1	1
4	-	2	1
5	2	1	1
6	1	2	1
7	-	1	2
8	-	2	2
9	2	1	2
10	1	2	2





SHS Analysis for the Proposed System Model (2/6)

- The continuous process is $\mathbf{x}(t) = [x_0(t) \ x_1(t) \ x_2(t) \ x_3(t)]$
 - $x_0(t)$: the current Aol of source 1 at time instant t, $\Delta_1(t)$
 - $x_1(t)$ encodes what $\Delta_1(t)$ would become if the packet that is under service is delivered to the sink at time instant t
 - $x_2(t)$ encodes what $\Delta_1(t)$ would become if the first packet in the queue is delivered to the sink at time instant t
 - ► x₃(t) encodes what ∆₁(t) would become if the second packet in the queue is delivered to the sink at time instant t
- Our goal is to find $\bar{v}_{q0}, \forall q \in \mathcal{Q} \ (\Delta_1 = \sum_{q \in \mathcal{Q}} \bar{v}_{q0})$ by solving

$$\bar{\mathbf{v}}_q \sum_{l \in \mathcal{L}_q} \lambda^{(l)} = \mathbf{b}_q \bar{\pi}_q + \sum_{l \in \mathcal{L}'_q} \lambda^{(l)} \bar{\mathbf{v}}_{q_l} \mathbf{A}_l, \ \forall q \in \mathcal{Q}$$
(5)

To form the system of linear equations, we need to determine

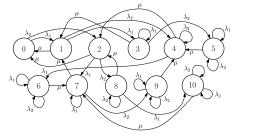
- ▶ \mathbf{b}_q , $\bar{\pi}_q$, $\forall q \in \mathcal{Q}$
- $\bar{\mathbf{v}}_{q_l} \mathbf{A}_l$ for each incoming transition $l \in \mathcal{L}_q', \forall q \in \mathcal{Q}$

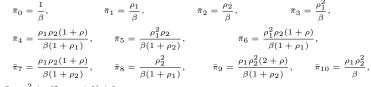




SHS Analysis for the Proposed System Model (3/6)

• Calculating $\bar{\pi}_q$ $(\bar{\pi}_q \sum_{l \in \mathcal{L}_q} \lambda^{(l)} = \sum_{l \in \mathcal{L}'_q} \lambda^{(l)} \bar{\pi}_{q_l}, \quad \forall q \in \mathcal{Q}, \quad \sum_{q \in \mathcal{Q}} \bar{\pi}_q = 1,)$





where $\beta = \rho^2 + \rho(2\rho_1\rho_2 + 1) + 1$



SHS Analysis for the Proposed System Model (4/6)

- Calculating \mathbf{b}_q $(\dot{\mathbf{x}} = \mathbf{b}_q)$
 - ▶ $b_{q,1} = 1$, $\forall q \in Q$: the Aol of source 1, $\Delta_1(t) = x_0(t)$, increases at a unit rate with time in all discrete states
 - $b_{q,i}$ is equal to 1 if the *i*th packet in the queue is a source one packet

$$\mathbf{b}_{q} = \begin{cases} \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix}, & q = 0, \\ \begin{bmatrix} 1 & 1 & 0 & 0 \end{bmatrix}, & q = 1, \\ \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix}, & q = 2, \\ \begin{bmatrix} 1 & 1 & 0 & 0 \end{bmatrix}, & q = 3, \\ \begin{bmatrix} 1 & 1 & 1 & 0 \end{bmatrix}, & q = 3, \\ \begin{bmatrix} 1 & 1 & 0 & 0 \end{bmatrix}, & q = 4, \\ \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix}, & q = 8, \\ \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix}, & q = 8, \\ \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix}, & q = 9, \\ \begin{bmatrix} 1 & 0 & 0 & 0 \end{bmatrix}, & q = 10 \end{cases}$$





SHS Analysis for the Proposed System Model (5/6)

- Calculating $\bar{\mathbf{v}}_{q_l} \mathbf{A}_l$ for each incoming transition $l \in \mathcal{L}'_q, \forall q \in \mathcal{Q}$
 - There are 32 transitions
 - \blacktriangleright For instance transition $l:3\rightarrow 5$ in the chain



$$\mathbf{x}' = [x_0 \ x_1 \ x_2 \ 0] \tag{6}$$

$$\mathbf{x}' = [x_0 \ x_1 \ x_2 \ x_3] \mathbf{A}_l = [x_0 \ x_1 \ x_2 \ 0] \Rightarrow \mathbf{A}_l = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$
(7)

$$\bar{\mathbf{v}}_3 \mathbf{A}_l = \begin{bmatrix} v_{30} \ v_{31} \ v_{32} \ v_{33} \end{bmatrix} \mathbf{A}_l = \begin{bmatrix} v_{30} \ v_{31} \ v_{32} \ 0 \end{bmatrix}$$
(8)



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Aol in a Multi-Source M/G/1 Queueing Model (6/6)

After solving the system of liner equations we have

$$\Delta_1 = \frac{\sum_{k=0}^7 \rho_1^k \eta_k}{\mu \rho_1 \left(1 + \rho_1\right)^2 \sum_{j=0}^4 \rho_1^j \xi_j},$$

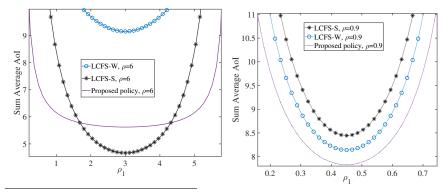
$$\begin{split} \eta_0 &= \rho_2^4 + 2\rho_2^3 + 3\rho_2^2 + 2\rho_2 + 1, & \eta_1 = 7\rho_2^4 + 15\rho_2^3 + 21\rho_2^2 + 14\rho_2 + 6, \\ \eta_2 &= 17\rho_2^4 + 46\rho_2^3 + 64\rho_2^2 + 42\rho_2 + 16, & \eta_3 = 15\rho_2^4 + 73\rho_2^3 + 118\rho_2^2 + 78\rho_2 + 26, \\ \eta_4 &= 5\rho_2^4 + 52\rho_2^3 + 124\rho_2^2 + 102\rho_2 + 30, & \eta_5 = 15\rho_2^3 + 66\rho_2^2 + 79\rho_2 + 24, \\ \eta_6 &= 15\rho_2^2 + 31\rho_2 + 11, & \eta_7 = 5\rho_2 + 2, \\ \xi_0 &= \rho_2^4 + 2\rho_2^3 + 3\rho_2^2 + 2\rho_2 + 1, & \xi_1 = 2\rho_2^4 + 6\rho_2^3 + 9\rho_2^2 + 7\rho_2 + 3, \\ \xi_2 &= 6\rho_2^3 + 12\rho_2^2 + 10\rho_2 + 4, & \xi_3 = 6\rho_2^2 + 8\rho_2 + 3, \\ \xi_4 &= 2\rho_2 + 1. \end{split}$$





Results

• Sum average AoI for different values of ρ^7 with $\mu = 1$



 $^7 R.$ D. Yates and S. K. Kaul, "The age of information: Real-time status updating by multiple sources," IEEE Trans. Inform. Theory, vol. 65, no. 3, pp. 18071827, Mar. 2019.





Thank You For Your Attention!

Questions? (mohammad.moltafet@oulu.fi)





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