

A DISTRIBUTED TRANSPORTATION SIMPLEX APPLIED TO A CONTENT DISTRIBUTION NETWORK PROBLEM

RAFAELLI DE C. COUTINHO¹, LÚCIA M.A. DRUMMOND¹
AND YURI FROTA¹

Abstract. A Content Distribution Network (CDN) can be defined as an overlay system that replicates copies of contents at multiple points of a network, close to the final users, with the objective of improving data access. CDN technology is widely used for the distribution of large-sized contents, like in video streaming. In this paper we address the problem of finding the best server for each customer request in CDNs, in order to minimize the overall cost. We consider the problem as a transportation problem and a distributed algorithm is proposed to solve it. The algorithm is composed of two independent phases: a distributed heuristic finds an initial solution that may be later improved by a distributed transportation simplex algorithm. It is compared with the sequential version of the transportation simplex and with an auction-based distributed algorithm. Computational experiments carried out on a set of instances adapted from the literature revealed that our distributed approach has a performance similar or better to its sequential counterpart, in spite of not requiring global information about the contents requests. Moreover, the results also showed that the new method outperforms the based-auction distributed algorithm.

Keywords. CDN, transportation simplex algorithm, distributed algorithm.

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¹ Institute of Computing – Fluminense Federal University, RJ, Brazil.
{[rcoutinho](mailto:rcoutinho@ic.uff.br),[lucia](mailto:lucia@ic.uff.br),[yuri](mailto:yuri@ic.uff.br)}@ic.uff.br

1. INTRODUCTION

A Content Distribution Network (CDN) can be defined as an overlay system that replicates copies of contents at multiple points of a network, close to the final users, with the objective of improving data access. Some problems need to be considered in order to implement and operate a CDN. At first, the servers need to be strategically located in the network, aiming to cover a wide range of potential clients. This problem is called the Server Placement Problem (SPP) [4]. Once servers are placed, and given a short-term forecast (say, for the next hours) of the clients requests for contents, it is necessary to decide how contents should be replicated among the servers in order to minimize the expected access time. This second problem is called the Replica Placement Problem (RPP) [20]. The last one, called the Request Routing System Problem (RRSP) consists in, given the client requests and the configuration of the CDN (server/link capacities, latency, costs, *etc.*), finding the best assignment of each request to a server that holds a copy of the required content. Remark that, while it is usual that most requests will be really assigned to a single server (the strict meaning of the word “assignment” in the optimization community), the problem definition allows splitting the demand of a request on different servers. This work proposes viewing and solving the RRSP as a Transportation Problem (TP). The Transportation Problem (TP) is a classical optimization problem [1] that deals with sources where a supply of some items are available and destinations where the items are demanded. The objective is finding a minimum cost way of transporting the items. Given its vast range of applications, the TP has obviously been extensively studied. The traditional sequential approach can only tackle a distributed problem after all data is collected in a central node, then the solution is broadcast over the network. However, it becomes increasingly harder to use this sequential approach, as the volume of data to be collected over a large wide area network increases. The difficulty lies in maintaining the data updated in a highly dynamic environment. In fact, the exponential growth of the Internet over the last three decades could only be sustained because some of its key protocols were designed as distributed algorithms.

In this work, we propose a distributed version of the Transportation Simplex, an algorithm that was devised by Dantzig as a specialization of the Simplex algorithm for general linear programming problems [10]. Although the Transportation Simplex is still the most usual algorithm for the sequential TP, to the best of our knowledge, no effort was made to obtain solution for its distributed version, where the sources and destinations are nodes of an actual network and the problem data is distributed among them.

An alternative approach to solve this problem would be electing a leader server to locally solve the problem and then broadcast the solution. Considering that there is a high cost to elect a leader, collect data, solve the problem and distribute the solution, and also the memory demand at the leader server, the fully distributed approach proposed here is an appealing alternative for the Request Routing System Problem.

In this paper we also compare the proposed algorithm with an auction-based algorithm. The auction algorithm is a parallel relaxation method for solving the classical assignment problem and has been generalized to solve linear transportation problems in reference [5]. The algorithm operates like an auction, there is a price for each object, and at each iteration, unassigned persons bid simultaneously for objects thereby raising their prices. Objects are then awarded to the highest bidder. Although it has been proposed for shared memory multiprocessors, we adjusted it so that it also executed in distributed environments.

The remaining of the paper is organized as follows. Section 2 provides an overview of related works that solve the transportation problem in parallel. In Section 3 we show the modelling of the RSSP as a transportation problem. In Section 4 the developed distributed auction algorithm is shown. The proposed distributed algorithms, both the one used to obtain an initial solution as the distributed transportation simplex, are presented in Section 5. Section 6 discusses the implementations and report the results of computational tests. Finally, Section 7 concludes the paper.

2. RELATED WORK

In the related literature, two well known approaches are presented to solve the transportation problem in parallel. The first one consists of parallel versions of the network simplex algorithm. Those algorithm solves the minimum cost network flow problem, that includes the transportation problem as a particular case. The second approach considers auction algorithms to solve linear transportation problems.

In reference [8], a primal network simplex algorithm, that applies decomposition of the original problem into subproblems, is proposed. Three variants of this parallel algorithm are presented. In the first one, each process executes the same algorithm over a different subproblem. Processes exchange parts of subproblems, periodically, in order to eliminate arcs that connect subproblems of different processes, called *across arcs*. In the second strategy, additionally to the procedure proposed previously, some processes are dedicated uniquely to perform pricing operations. Finally, in the third method, a process can interrupt another one, to transfer a subproblem when an across arc appears in the solution. In all cases, the global optimal solution is found when all local problems are solved and there are no candidate across arc to enter the solution. Tests were performed in a shared memory multiprocessor. Almost linear speedups were obtained on instances corresponding to multi-period network problems.

A parallel dual simplex algorithm for shared memory parallel computers is introduced in reference [18]. The traditional simplex (primal or dual) does not offer many possibilities for parallelism, because it moves from a feasible basic solution to another by performing one pivoting operation at a time. Then, Thulasiraman *et al.* proposed a dual simplex method that performs concurrent pivoting operations, by executing each of them over small subgraphs. This operation consists of traversing the spanning tree of the graph, corresponding to a basis, from leaves

to root, identifying clusters that can perform concurrent pivoting. Each process consists of a graph node and the communication between processes uses shared memory. Tests were run in the multiprocessor BBN Butterfly. Good speedups were observed only for a small number of processors, adding more processors did not decrease computational times. This indicates that the test instances only allowed a limited number of concurrent pivots.

In reference [11] the authors presented a similar approach by introducing a synchronous parallel primal simplex algorithm for transportation problems on shared memory parallel computers. The method also performs concurrent pivoting operations by distributing the cost matrix across the machine with each processor storing a contiguous block of rows. Comparisons were made with parallel assignment problem algorithms but there was no clear winner.

Later, a parallel primal simplex method for minimum cost network flow problem is also proposed in [2]. A greater degree of parallelism is achieved by also breaking down the pricing (not only the pivots) into different processors. A monitor is used to synchronize parallel processes and to schedule tasks to processors. Those tasks can (i) select an arc and make the pivoting; (ii) update the dual variables; or (iii) perform the pricing operation. Tests were executed on a shared memory multiprocessor, Sequent Symmetry S81 with 20 processors and 32 Mbytes of shared memory. For the instances tested, an average speedup of 8.26 was reached.

A recent review of parallel simplex methods is presented in reference [12]. According to it, there is no parallelization of the simplex method that offers significant improvement in performance for large and sparse LP problems. However, some implementations of parallel solvers applied to dense or specific classes of linear programs were successful.

Concerning auction-based parallel algorithms, Bertsekas and Castañón [5] proposed the converting of the transportation problem into an assignment one, intending to use a previously introduced auction algorithm for the assignment problem with small modifications to exploit the special structure of the network. Later, they discussed about parallel implementations of the auction algorithm in shared memory multiprocessors with several degrees of synchronization among the processes for the assignment problem [6]. More recently, a particular case of the assignment problem, that deals with the lack of global information and limited communication capability, is solved by a distributed auction algorithm that maximizes the total assignment within a linear approximation of the optimal solution [19]. In reference [9], a novel variation of the assignment problem is tackled by an auction algorithm that considers a hierarchy of decision makers.

3. MODELING THE RSSP AS A TRANSPORTATION PROBLEM

Let $G = (V, A)$ be a complete bipartite graph, where the vertex set V is divided into subsets V_1 with n sources and V_2 with m destinations. The arc (i, j) from source i to destination j has a cost c_{ij} . Each source $i \in V_1$ is associated with a capacity b_i , while each destination $j \in V_2$ is associated with a demand d_j . It is

assumed that capacities and demands are balanced, *i.e.*, $\sum_{i \in V_1} b_i = \sum_{j \in V_2} d_j$; if this is not the case, an artificial vertex can be introduced to absorb the excess of capacity or demand. The Transportation Problem (TP) consists in solving the following linear program:

$$\min \sum_{i \in V_1} \sum_{j \in V_2} c_{ij} x_{ij} \quad (3.1)$$

$$s.t. \quad \sum_{i \in V_1} x_{ij} = d_j, \quad \forall j \in V_2, \quad (3.2)$$

$$\sum_{j \in V_2} x_{ij} = b_i, \quad \forall i \in V_1, \quad (3.3)$$

$$x_{ij} \geq 0, \quad \forall i \in V_1, j \in V_2, \quad (3.4)$$

where variables x_{ij} represent the flow from i to j . Remark that any of the equalities in (3.2)–(3.3) is implied by the remaining $m+n-1$ equalities and can be removed.

To cast the RRSP as a TP, some considerations are made about typical CDNs:

- A CDN is composed by a set I of servers, spread around a large geographical area, that can communicate using the underlying Internet structure.
- A CDN hosts a set C of distinct contents. At a given moment, a server $i \in I$ has a subset C_i of contents, determined by the last solution of the Replica Placement Problem. Alternatively, it can be said that for each $c \in C$, $I_c \subseteq I$ is the subset of servers that have c . It is usual that only a single central server (which is actually a datacenter) contains a copy of all contents.
- The servers have a limited amount of outgoing bandwidth available. The bandwidth of server $i \in I$ is given by b_i .
- At a given moment, there is a set J of client requests. A request $j \in J$ is associated with a content $c(j) \in C$ and with a required bandwidth of d_j . The value of d_j is related to Quality of Service issues. Sometimes d_j is defined as a function of the content $c(j)$. $J(C_i) \subseteq J$ is the subset of requests for a content in C_i .
- There is a subset $K \subseteq I$ of the servers (called *client servers*) that not only hold contents, they are also associated to the client requests. In other words, each request $j \in J$ is associated with a server $k(j) \in K$. When content $c(j)$ belongs to $C_{k(j)}$, the request can possibly be attended by $k(j)$ itself. Otherwise, it must be redirected to servers that contain $c(j)$. In any case, the total consumption of bandwidth of the servers attending j is d_j .
- It is assumed w.l.o.g. that there exists at most one request in server i for a content c , so a request $j \in J$ can be alternatively identified by the pair $(k(j), c(j))$.
- The CDN administrator can define the communication cost $c_{i_1 i_2}$ between two servers i_1 and i_2 in I , per unit of traffic, based on parameters like distance or latency. If $i_1 = i_2$, the cost is zero. This means that fully attending a demand j by $k(j)$, if it is possible, costs zero. But this would still consume the bandwidth of $k(j)$ by d_j units.

Given the above considerations, the RRSP can be modeled as the following linear program:

$$\min \sum_{j \in J} \sum_{i \in I_{c(j)}} c_{ik(j)} x_{ij} \quad (3.5)$$

$$s.t. \quad \sum_{i \in I_{c(j)}} x_{ij} = d_j, \quad \forall j \in J, \quad (3.6)$$

$$\sum_{j \in J(C_i)} x_{ij} \leq b_i, \quad \forall i \in I, \quad (3.7)$$

$$x_{ij} \geq 0, \quad \forall j \in J, i \in I_{c(j)}, \quad (3.8)$$

where variables x_{ij} are the bandwidth that server i uses to attend demand j .

By associating V_1 to I and V_2 to J , the relation between (3.1)–(3.4) and (3.5)–(3.8) becomes evident. However, in order to obtain a perfect reduction of the RRSP to a TP, some details must be fixed:

- The bipartite graph induced by (3.5)–(3.8) is not complete. The solution is adding the missing arcs, between requests and servers that do not contain the required content, with suitable large costs. We remark that even when many artificial arcs are introduced, this has a small impact on the performance of the distributed algorithms that will be proposed. This happens because most of those arcs can be handled implicitly and they are completely ignored as soon as a first truly feasible solution is found.
- Converting (3.7) to equality can be easily done by adding an artificial demand of $\sum_{i \in I} b_i - \sum_{j \in J} d_j$ units. If this quantity is negative, then the problem is infeasible. Anyway, while adding an artificial demand is trivial for a sequential TP algorithm, it is not so obvious when designing a distributed algorithm, since it requires a global data that is not readily available in the beginning of the algorithm.

4. THE AUCTION ALGORITHM FOR THE TP

The auction algorithm is a parallel relaxation method for solving the classical assignment problem. The algorithm operates like an auction whereby unassigned persons bid simultaneously for objects by raising their prices. Each object j has a price $price_j$, with the initial prices being zero. Prices of the objects are adjusted upwards as persons bid for the best objects, that is the object for which the corresponding benefit minus the price is maximal. Only persons without an object submit a bid, and objects are awarded to their highest bidder. When the prices of some of the assigned objects become high enough, unassigned objects become attractive and receive new bids. Thus, the algorithm executes several bidding and assignment steps towards a full assignment of persons to objects [5].

The transportation problem is converted into an assignment problem by creating multiple copies of similar persons or objects for each source or destination, respectively. Two objects are called similar if every person to whom they can be assigned considers them as equally valuable, while two persons are named similar if they assign the same value to every object. The objective of the problem is to

maximize the costs of the flows between sources and destinations. The bidding and the assignment phases of the auction algorithm are highly parallelizable with shared memory. The bidding can be accomplished simultaneously for all persons. Similarly, the assignment can be accomplished simultaneously for all objects.

Considering that the servers of a CDN communicate through a network and do not have a shared memory, the algorithm by Bertsekas and Castañón had to be adapted to execute in a distributed way. Here the sharing of prices and bids is accomplished through message exchanges among sources and destinations. The Algorithm 1, named *AuctionTP*, presents our proposal for a based-auction distributed algorithm for the TP. Each source accomplishes the bidding phase, by sending flows and bids to each destination not yet completed served by it, and by calculating new flows and bids according to the answers received from these destinations. Each destination receives all the sent bids, updates the flows and prices of its requests and sends an acknowledge message to all servers containing the new prices, flows and the corresponding sources responsible for serving it. The procedure of updating bids (12), offering flows (13), prices (17), accepted flows (17) and ε (9) and (18) are accomplished according to the rules proposed by [5]. The algorithm terminates with an optimal solution provided that the transportation problem is feasible and $\varepsilon < 1/\min\{m, n\}$, where n and m are the number of sources and destinations, respectively. Remark that as RRSP consists of a minimization problem we multiplied each cost c_{ij} by (-1) and added the highest cost among all of them to each one.

5. DISTRIBUTED ALGORITHM

5.1. SEQUENTIAL TRANSPORTATION SIMPLEX

The Transportation Simplex algorithm needs an initial basic solution to start with. The classical Northwest Corner method, described as Algorithm 2, is a constructive heuristic to obtain it. The method was initially devised as an easy to execute pencil-and-paper algorithm. However, its solutions can be crude as the method completely disregards the costs, the next variable x_{ij} that will receive positive flow is arbitrarily chosen. The related Minimum Cost method usually obtains a better initial solution by choosing a variable x_{ij} that still can be increased with minimum c_{ij} . Anyway, the $n + m - 1$ basic variables found by those methods define a tree in the bipartite graph G .

The Transportation Simplex itself [10] performs a sequence of iterations, where basic solutions (always defined by trees in G) can be improved until they are proved to be optimal. Each source is associated with a dual variable u_i and each destination with a dual variable v_j . The construction of a dual solution uses the constraints $u_i + v_j = c_{ij}$, for each basic variable x_{ij} . One of those variables, say u_1 , can be fixed to zero, defining the root of the tree. Starting from that root, the remaining dual variables are determined in a unique way by propagating the values over the tree. After that, the reduced costs of the non-basic variables can also be

Algorithm 1: Auction Algorithm for the TP

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1 Initialization
2 Initial Assignment:  $flow_{aj} := d_j, \forall j \in J$ , where  $a$  is an artificial source;
3 for every source  $i$  that offers a content required by destination  $j$  do
4    $bid_{ij} := 0$ ;
5    $offer\_flow_{ij} := 0$ ;
6    $price_{ij} := 0$ ;
7    $flow_{ij} := 0$ ;
8 end
9  $\varepsilon := (\max_{i \in I, j \in J} \{c_{ij}\} \times \min\{n, m\})/2$ ;

10 Bidding Step executed by source  $i$ 
11 for each destination  $j$  not totally attended by source  $i$  that requires a content in  $C_i$ 
12   do
13   update  $bid_{ij}$  ( $flow_{ij}, price_{ij}, c_{ij}, \varepsilon$ );
14   update  $offer\_flow_{ij}$  ( $flow_{ij}, price_{ij}, c_{ij}$ );
15   send message ( $bid_{ij}, offer\_flow_{ij}, i$ ) to destination  $j$ ;
16 end
17 Upon receiving message ( $ACK, local\_price, local\_flow, local\_server$ ) from
18   destination  $j$ :
19   update  $price_{kj}$  and  $flow_{kj}, \forall k \in local\_server$ ;
20   update  $\varepsilon$ ;

21 Assignment Step executed by destination  $j$ 
22 Upon receiving message ( $bid_{ij}, offer\_flow_{ij}, i$ ) from every source  $i$  that keeps a
23   required content:
24    $list :=$  received messages sorted by decreasing order of bid;
25    $local\_price := \emptyset$ ;
26    $local\_flow := \emptyset$ ;
27    $local\_server := \emptyset$ ;
28   while (not full attended) or ( $list \neq \emptyset$ ) do
29      $price\_flow\_received_i :=$  first element removed from  $list$ ;
30      $local\_price := local\_price \cup bid_{ij}$  from  $price\_flow\_received_i$ ;
31      $local\_flow := local\_flow \cup$  updated  $offer\_flow_{ij}$  from  $price\_flow\_received_i$ ;
32      $local\_server := local\_server \cup i$  from  $price\_flow\_received_i$ ;
33   end
34 send ( $ACK, local\_price, local\_flow, local\_server$ ) to every source  $k \in I$ ;

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calculated as $\bar{c}_{ij} = c_{ij} - u_i - v_r$. If all reduced costs are non-negative, the solution is optimal. Otherwise, a variable with negative reduced cost is selected to enter the basis. This variable creates a cycle in the tree. Increasing the value of the entering variable by θ changes the values of the other variables along the cycle, by $-\theta$ and θ , alternating. The entering variable is increased by the maximum possible value, which causes some variables to drop to zero. One of those variables is selected to leave the basis, which corresponds to another tree. A complete description of all those sequential algorithms can be found in reference [3].

Algorithm 2: Northwest Corner method**Input:** Integers n and m , capacity and demand vectors b and d **Output:** Flow matrix x , boolean matrix B identifying the basic variables

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1  $x = 0, B = \text{false}, s' = s, d' = d;$ 
2  $i = 1, j = 1;$ 
3 repeat
4    $\Delta = \min\{b'_i, d'_j\};$ 
5    $x_{ij} = \Delta, B_{ij} = \text{true}, b'_i = b'_i - \Delta, d'_j = d'_j - \Delta;$ 
6   if  $d' \neq 0$  and  $b'_i = 0$  and  $d'_j = 0$  then
7      $B_{i(j+1)} = \text{true};$ 
8   end
9   if  $b'_i = 0$  then
10     $i = i + 1;$ 
11  end
12  if  $d'_j = 0$  then
13     $j = j + 1;$ 
14  end
15 until  $d' = 0;$ 

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5.2. DISTRIBUTED APPROACH

In the distributed algorithms described next, each server in I is associated to a process, that executes the same local algorithm, which consists of sending messages, waiting for incoming messages and processing. Messages can be transmitted independently and arrive after an unpredictable but finite delay, without error and in sequence. Processes have distinct identities that can be totally ordered. Initially, a server i only knows the requests (i, c) , $c \in C_i$. On the other hand, it is assumed that a server knows which contents are present in each other server (possibly using a service similar to DNS) and the corresponding communication cost. The assumption is reasonable since content position change much less dynamically than request data.

5.2.1. Obtaining an initial solution

DistInit is a distributed constructive heuristic, inspired by the Minimum Cost method, but not necessarily equivalent to it. In *DistInit*, at first, each server tries to attend its local requests. If it is not capable of serving a local request, a message *Serve* is sent to the closest server that stores that content. Upon receiving this message, a server answers with an *ACK* or a *NACK* message depending on its bandwidth availability. When a server receives a *NACK* or an *ACK* with partial attending, it sends another *Serve* message to the next closest server with the remaining required bandwidth. When all requests are attended, the algorithm finishes. See Figure 1 for an example of an initial solution. Squares and circles represent servers and requests, respectively. The number inside the square is the server identification i , while the two numbers inside the circle of a request j represent $(k(j), c(j))$. The edges indicate which servers attend each request.

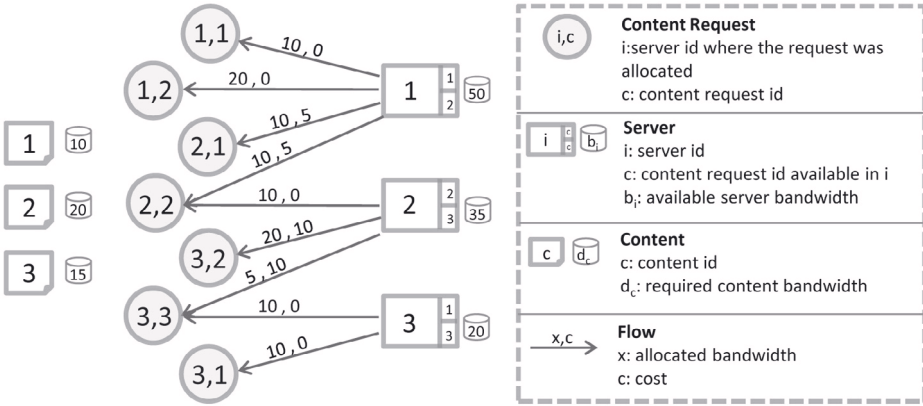


FIGURE 1. Initial solution.

5.2.2. Distributed transportation simplex

The distributed transportation simplex (*DistTS*) initiates in the server that has the smallest identification. It assigns zero to its dual variable u_1 , calculates the dual variables v corresponding to the requests supplied by it, and sends these values to the servers that hold those requests, through *Varv* messages. Upon receiving this message, each process calculates the dual variables of the other servers that have also contributed to attend a common request and sends these results through *Varu* messages. This procedure is repeated, alternating the sending of *Varv* and *Varu* messages until all dual variables are calculated, and consequently the reduced costs. Now, each server selects its most negative reduced cost edge and sends a message to the corresponding server, to introduce that non-basic variable in the solution. Then, messages are sent along the candidate cycles to select a basic variable to leave the solution. In the best case, this distributed algorithm can process all those cycles (*i.e.* make pivot steps) in parallel. However, those candidate cycles may have intersections, which would cause inconsistencies if they are pivoted at the same time. So, when a conflict is detected, the cycle associated with the smallest reduced cost is chosen to continue, while the other is canceled. For every pivot that is performed, it is also necessary to re-calculate the dual variables. However, instead of recalculating all of them, only the ones that belong to the new subtree are updated. The new dual variables are propagated through *Varu* and *Varv* messages and all procedures described above are repeated until it is detected that there is no edge with negative reduced cost.

The steps of the Distributed Transportation Simplex can be summarized as follows. Those steps are illustrated by Figures 2 to 5, where an example of *DistTS* execution is presented.

- Build the initial dual solution tree

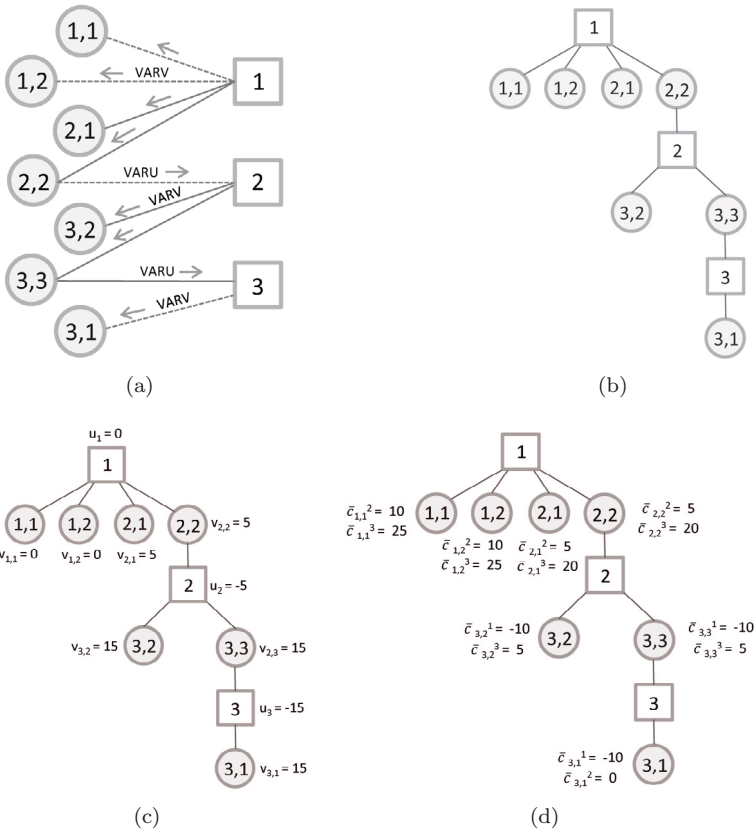


FIGURE 2. (a) *Varv* and *Varu* Messages; (b) Dual Solution Tree; (c) Tree with Dual Variables; (d) Tree with Reduced Costs.

In this step, u_1 is updated with zero, the corresponding dual variables v are calculated and sent in *Varv* messages. Upon receiving these messages, other processes also calculate their dual variables and send these results through *Varu* messages, as shown in Figure 2a. When all dual variables are calculated, the initial dual solution tree is built, see Figure 2b, with the corresponding dual variables and reduced costs, as presented in Figures 2c and 2d.

- Create cycles
 In this step, each server selects its most negative reduced cost edge and sends the message *Reduced_cost* to the corresponding server. This procedure produces candidate cycles, as shown in Figure 3a, where three negative costs are selected ($\bar{c}_{3,1}^1, \bar{c}_{3,2}^1$ and $\bar{c}_{3,3}^1$).
- Select a basic variable to leave the solution

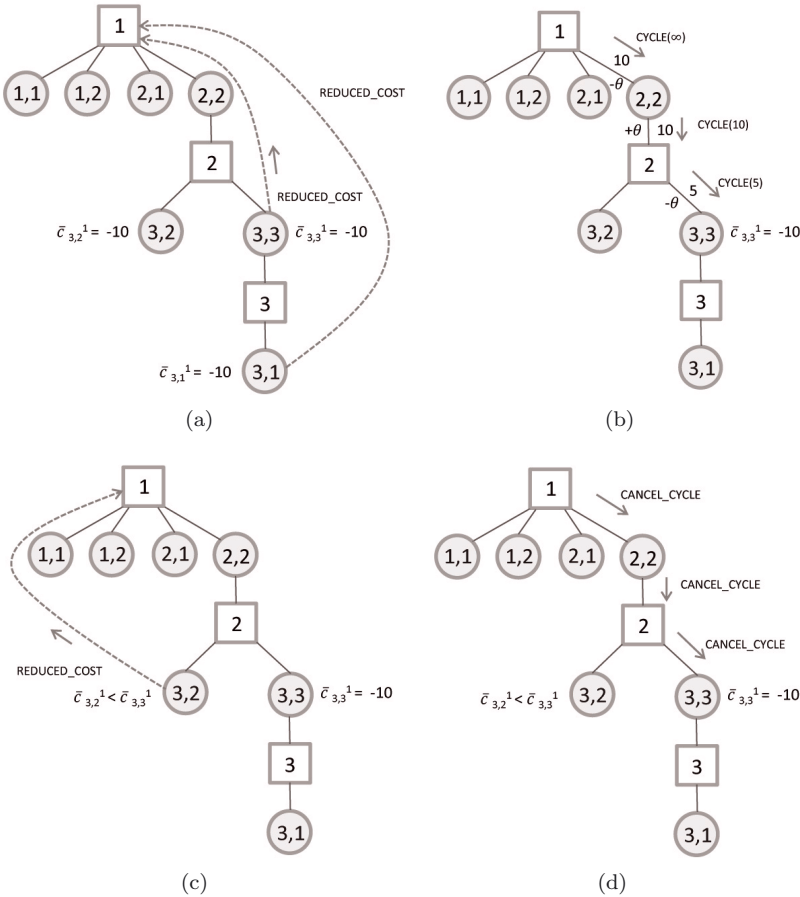


FIGURE 3. (a) Cycles corresponding to negative reduced costs; (b) basic variable selection to leave the solution; (c) conflict detection; (d) cycle canceling.

Upon receiving a *Reduced_cost* message, the server sends the *Cycle* message along the candidate cycle to select a basic variable to leave the solution, as seen in Figure 3b with reduced cost $\bar{c}_{3,3}^1$. The *Cycle* message is sent with the value θ to select the edge flow with the smallest value. Initially, θ is infinity. The value $-\theta$ or $+\theta$ is assigned to each edge of the cycle, alternately. When all edges of the cycle are visited, the smallest flow of the edges is known. Then, an *Update* message is sent along the cycle to update the flows of θ with this smallest value. A basic variable that now has value zero is selected to leave the solution. It is possible to select until n variables to leave the solution. However, when these candidate cycles have intersections and they are pivoted at the

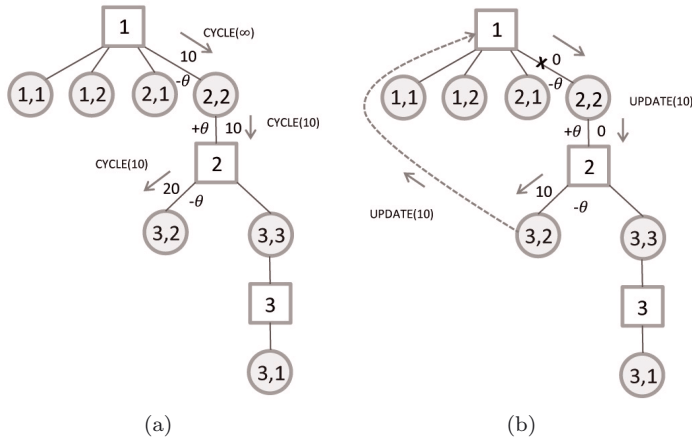


FIGURE 4. (a) Select other cycle; (b) updating the flows.

same time, a mutual exclusion problem appears what can produce inconsistent results.

- Cancel cycles

When a conflict is detected, the cycle associated with the smallest reduced cost is chosen to continue, while the other is canceled. Suppose that the messages *Reduced_cost* corresponding to the requests 3,1 and 3,3 arrive in the server 1 with equal costs, and then the other *Reduced_cost* message from request 3,2 with a smaller cost reaches it. In this moment, the server detects a conflict, as shown in Figure 3c. Then, *Cancel* messages are sent along the cycle with the highest reduced cost, see Figure 3d. Only after canceling the previous cycle, a new basic variable selection is initiated (see Fig. 4a) and the flows are updated as in Figure 4b.

- Rebuild the dual solution tree

The new tree after the pivot is rebuilt, as shown in Figure 5a, and then the new dual variables are propagated through *Varu* and *Varv* messages, as presented in Figure 5b.

All procedures described before are repeated until it is detected that there is no edge with negative reduced cost.

5.2.3. Complexity analysis

At first we analyse the *DistInit* algorithm that aims to get an initial solution for the TP problem. Each one of the client servers tries to attend its local requests. In a worst case scenario, this procedure can propagate n messages for each local request m , resulting in worst case complexities of $O(n.m)$ messages (total number of messages sent during the algorithm), $O(n)$ global time (maximum message

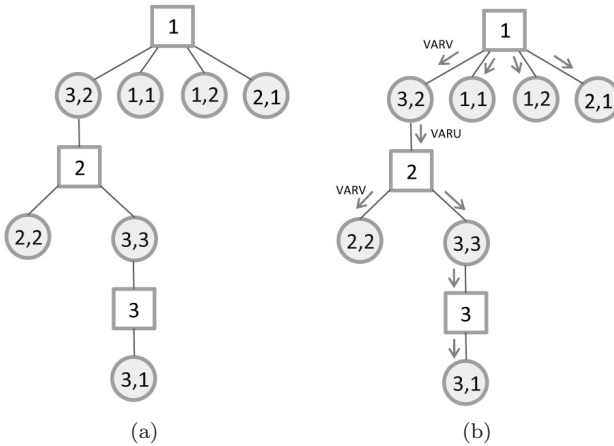


FIGURE 5. (a) New tree after a pivot over the shorter cycle; (b) new propagation of dual variables.

sequence), and $O(|J_i|)$ local time, where $|J_i|$ is defined as the number of local requests for each server $i \in I$.

Starting from a solution provided by the *DistInit* method, the *DistTS* initiates the procedure that calculates all dual variables by sending *Varv* and *Varu* messages, resulting in a complexity of $O(n.m)$ messages. Next, each server selects its most negative reduced cost edge and warns the elected corresponding server, which in turn broadcasts its election to all other servers. In the worst case, $O(n^2)$ messages are sent to identify candidate cycles to be processed as pivot steps. The conflicting cycles are canceled with a complexity of $O(n^2)$ messages while each one of the k remaining cycles ($k < n$) are processed and has to re-calculate its dual variables. The new dual variables are propagated through all servers with a total of $O(k.n)$ messages. The above observations leads to a worst case message complexity for the *DistTS* method of $O(p.n.m)$, where p is the number of rounds of the Simplex.

Considering now the global time of *DistTS*, we note that the maximum message sequence to process the dual variables, identify/cancel cycles and broadcast new variables, are all bounded by the height of the dual solution tree, which is $O(n)$. Therefore, we reach a global time complexity of $O(p.n)$. Moreover, the local time spent by a server is dominated by the process of selecting its most negative reduced cost edge ($O(n)$), finding candidate cycles ($O(n)$), or selecting a request to be served ($O(m)$). Since $O(m) > O(n)$, we achieve a local time complexity of $O(m)$.

6. EXPERIMENTAL RESULTS

The algorithms described in the previous section were implemented in ANSI C and MPI (MPICH2) [15] for message passing. All experiments were performed

(with exclusive access) on a cluster with 42 nodes, each one with two processors Intel Xeon QuadCore 2.66 Hz and 16 Gb of RAM under Linux (Red Hat) 5.3 operating system. The algorithms were tested over the set of instances presented in reference [16] for the combined RPP and RRSP problems (both problems are optimized at once). These instances were generated by using BRITE topology generator [7], that tries to generate topologies similar to real networks, and are available on the LABIC website [14]. These instances were adapted for the RRSP by fixing the locations of the contents on the servers, as can be seen in [13]. They are divided into three classes: easy, medium and hard. The instances from the easy class are not considered in this work. There are twenty instances for each class, five for each value of $n \in \{10, 20, 30, 50\}$. The average number of requests per server is 70. Table 1 presents the quantity of servers, requests and contents, the average capacity and bandwidth of all servers, for each instance.

6.1. COMPARISON OF DISTTS AND THE SEQUENTIAL VERSION

The first experiment, reported in Table 2, is a comparison of the new distributed heuristic *DistInit* with the sequential Minimum Cost Method (MCM), in terms of solution quality. The instances are identified by the label n_y , instances with y ranging from 6 to 10 belong to class medium, those where y is between 11 and 15 are from class hard. The second and third columns present the number of requests and the value of an optimal solution, respectively. The next two columns are the value of the solution found by MCM and the corresponding percentual difference to the optimal. The next columns are the average value of the solutions found by 10 executions of *DistInit* (since this algorithm is not deterministic), the corresponding average difference to the optimal and the standard deviation. *DistInit* performed a little better than MCM. Some very large solutions values indicate the use of some artificial variables, so those solutions are not really feasible. MCM could not find a feasible solution on 17 instances, this happened 14 times with *DistInit*. Considering only the 23 instances where both algorithms could find a feasible solution, the average difference to the optimal is 2.4% for MCM and 2.2% for *DistInit*. The small values in the last column indicate that *DistInit* found very similar solutions on its different executions of the same instance. However, it should be stressed that the tests were performed in a “well-behaved” environment. Processor loads and message delays would be much more unpredictable in a real CDN environment.

The second experiment, reported in Table 3, compare the sequential Transportation Simplex method, initialized with the MCM, with the distributed Transportation Simplex method (*DistTS*), initialized with *DistInit*. First, there is a comparison of their performance on finding the first truly feasible solution, without using artificial variables. In some practical contexts, one just needs a feasible solution, so the methods can be stopped at that point. The table shows, for each method, the value of the first solution and the number of pivot steps necessary to find it. If the initial heuristic already produces a feasible solution, the number of pivots is zero. The number of steps necessary to find the optimal solution is also

TABLE 1. Instance Description.

Instance	Server	Requests	Contents	Avg. of Server Capacity	Avg. of Server Bandwidth
10_6	10	627	12	118 394	4024
10_7	10	675	11	122 458	4026
10_8	10	641	13	123 875	4028
10_9	10	659	14	130 202	4025
10_10	10	649	15	124 592	4023
10_11	10	627	12	3494	4024
10_12	10	675	11	3558	4026
10_13	10	641	13	3475	4028
10_14	10	659	14	3302	4025
10_15	10	649	15	3492	4023
20_6	20	1289	15	127 773	4023
20_7	20	1356	11	130 070	4024
20_8	20	1314	13	122 498	4029
20_9	20	1352	14	122 696	4027
20_10	20	1367	13	122 637	4027
20_11	20	1289	15	3473	4023
20_12	20	1356	11	3420	4024
20_13	20	1314	13	3498	4029
20_14	20	1352	14	3596	4027
20_15	20	1367	12	3537	4027
30_6	30	2007	12	123 095	4023
30_7	30	1963	12	123 887	4022
30_8	30	2021	11	124 698	4023
30_9	30	1991	11	124 119	4022
30_10	30	1998	11	126 618	4031
30_11	30	2007	12	3495	4023
30_12	30	1963	12	4620	4022
30_13	30	2021	11	3598	4023
30_14	30	1991	11	3552	4022
30_15	30	1998	11	3518	4031
50_6	50	3391	11	125 785	4025
50_7	50	3329	11	124 544	4025
50_8	50	3214	15	123 678	4023
50_9	50	3303	15	121 720	4028
50_10	50	3295	13	120 115	4026
50_11	50	3391	11	3565	4025
50_12	50	3329	11	3504	4025
50_13	50	3314	15	3398	4023
50_14	50	3303	15	4160	4028
50_15	50	3295	13	3535	4026

TABLE 2. Heuristic solution: *DistInit* x MCM.

Instance	Opt	MCM		DistInit		SD
		Value	%Opt	Value	%Opt	
10_6	471 763	471 763	0.0	471 763	0.0	0.0
10_7	306 227	12 055 281	3 836.7	306 227	0.0	0.0
10_8	378 231	380 743	0.7	379 416	0.3	0.0
10_9	461 161	360 134 315	77 992.9	66 494 292	14 318.9	57.5
10_10	501 082	516 506	3.1	516 538	3.1	1.1
10_11	471 763	471 763	0.0	471 763	0.0	0.0
10_12	316 065	104 204 534	32 869.3	93 844 995	29 591.7	7.6
10_13	378 231	380 743	0.7	379 416	0.3	0.0
10_14	461 161	360 134 315	77 992.9	104 635 498	22 589.6	54.3
10_15	501 082	516 506	3.1	519 473	3.7	0.8
20_6	1 434 570	298 622 394	20 716.2	69 422 807	4 739.3	106.5
20_7	916 306	974 232	6.3	950 868	3.8	0.6
20_8	1 158 373	252 787 670	21 722.6	186 742 182	16 021.1	34.6
20_9	1 160 991	814 687 624	70 071.7	542 353 658	46 614.7	18.8
20_10	853 256	864 902	1.4	864 245	1.3	0.1
20_11	1 434 570	298 622 394	20 716.2	90 560 889	6 212.8	80.4
20_12	916 306	974 232	6.3	951 267	3.8	0.7
20_13	1 158 373	252 787 670	21 722.6	181 488 041	15 567.5	19.7
20_14	1 160 991	814 687 624	70 071.7	481 505 793	41 373.7	22.6
20_15	839 076	845 561	0.8	845 503	0.8	0.2
30_6	1 443 887	1 452 805	0.6	1 471 337	1.9	0.3
30_7	1 280 967	1 299 447	1.4	1 311 361	2.4	0.2
30_8	1 132 309	1 187 076	4.8	1 168 246	3.2	1.6
30_9	1 169 035	1 219 235	4.3	1 226 495	4.9	0.4
30_10	1 150 971	111 066 244	9 549.8	87 874 822	7 534.8	50.7
30_11	1 458 771	1 467 689	0.6	1 487 350	2.0	0.2
30_12	1 280 967	1 299 447	1.4	1 308 424	2.1	0.4
30_13	1 132 309	1 187 076	4.8	1 168 002	3.2	1.5
30_14	1 182 625	1 232 757	4.2	1 241 409	5.0	0.3
30_15	1 150 971	111 066 244	9 549.8	68 044 774	5 811.9	113.0
50_6	2 223 512	232 991 437	10 378.5	2 326 645	4.6	0.9
50_7	1 655 212	1 674 253	1.2	1 670 467	0.9	0.2
50_8	3 065 126	81 444 220	2 557.1	100 397 235	3 175.5	68.0
50_9	3 029 901	3 111 283	2.7	3 117 665	2.9	0.4
50_10	2 196 471	2 250 427	2.5	2 227 284	1.4	0.5
50_11	2 223 512	232 991 437	10 378.5	2 333 775	5.0	0.7
50_12	1 655 212	1 674 253	1.2	1 668 489	0.8	0.2
50_13	3 065 126	81 444 220	2 557.1	162 122 968	5 189.3	35.3
50_14	3 011 459	163 208 074	5 319.6	14 219 738	372.2	126.4
50_15	2 196 403	2 223 243	1.2	2 217 503	1.0	0.2

TABLE 3. Sequential transportation simplex x DistTS.

Instance	Sequential			DistTS		
	Feasible Solution		Final Solution	Feasible Solution		Final Solution
	Solution	Pivots	Pivots	Solution	Pivots	Pivots
10_6	471 763	0	0	471 763	0	0
10_7	306 303	1	2	306 227	0	0
10_8	380 743	0	4	380 365	0	1
10_9	469 533	18	23	491 423	2	20
10_10	516 506	0	10	526 855	0	17
10_11	471 763	0	0	471 763	0	0
10_12	316 443	5	6	316 874	2	3
10_13	380 743	0	4	380 615	0	1
10_14	469 533	18	23	491 653	4	22
10_15	516 506	0	10	527 942	0	21
20_6	1 465 556	17	52	1 555 328	5	46
20_7	974 232	0	86	938 719	0	77
20_8	1 165 685	12	26	1 385 258	12	32
20_9	1 162 230	57	74	1 170 782	43	86
20_10	864 902	0	17	866 121	0	21
20_11	1 465 556	17	52	1 469 270	6	45
20_12	974 232	0	86	937 778	0	79
20_13	1 165 685	12	26	1 225 276	11	35
20_14	1 162 230	57	74	1 169 135	43	81
20_15	845 561	0	12	848 275	0	12
30_6	1 452 805	0	33	1 471 605	0	42
30_7	1 299 447	0	36	1 299 497	0	49
30_8	1 187 076	0	63	1 166 714	0	60
30_9	1 219 235	0	78	1 222 032	0	94
30_10	1 178 768	9	46	1 175 020	6	53
30_11	1 467 689	0	33	1 486 846	0	42
30_12	1 299 447	0	36	1 299 569	0	47
30_13	1 187 076	0	63	1 169 751	0	60
30_14	1 232 757	0	76	1 235 904	0	96
30_15	1 178 768	9	46	1 171 555	8	49
50_6	2 351 415	25	170	2 322 403	0	149
50_7	1 674 253	0	32	1 666 277	0	29
50_8	3 149 847	7	121	3 144 390	12	143
50_9	3 111 283	0	108	3 123 216	0	103
50_10	2 250 427	0	60	2 236 384	0	46
50_11	2 351 415	25	170	2 308 857	0	149
50_12	1 674 253	0	32	1 664 698	0	27
50_13	3 149 847	7	121	3 197 215	13	154
50_14	3 078 389	11	124	3 201 781	1	109
50_15	2 223 243	0	38	2 222 120	0	40
Average	1 331 579	8	52	1 342 931	4	54

TABLE 4. DistST solution with groups.

Instance	Server Number	Group Number	Sequential Steps	Solution	DistTS Steps	Message Number	Message Chain
10_11-13_10_14-15	50	5	44	2 128 302	18	20 740	1017
20_11-13_20_14-15	100	5	240	5 509 315	74	378 013	6301
10_14-15_20_13-15	80	5	147	4 120 681	82	224 549	6845
10_14-15_30_13-15	110	5	219	4 428 147	89	757 308	12460
10_11-13_20_11-13	90	6	172	4 675 308	69	250 957	6302
10_11-13_30_11-13	120	6	143	5 038 106	64	493 945	8885
10_11-12_20_11-12_30_11-12	120	6	220	5 878 442	70	484 547	7858
10_11-15_30_11-12	110	7	113	4 868 040	46	328 851	10334
10_11-14_20_11-13	100	7	195	5 136 469	77	274 504	7789
10_11-15_20_11-13	110	8	205	5 637 551	70	271 521	6458
Average	99	6	170	4 742 036	66	348 494	7425

given. It can be seen that the performance of both methods is similar in terms of pivots required to find an optimal solution. This means that the fact that some pivots are being made in parallel is not affecting the algorithm. However, the level of parallelism observed in this experiment was small, it is rare that more than 3 pivots can be performed in parallel. In those instances, the candidate cycles are composed of too many servers and requests, which results in lots of intersections and, consequently, poor parallelism. Its due to the characteristics of the instances, which were randomly generated in such a way that the requests for a given content are evenly distributed among the servers. Therefore, that are no natural clusters of requests/contents that can be optimized in parallel.

Considering that in CDN's, requests are frequently attended by closest servers [17] forming clusters, new instances were proposed in this work. These instances were generated from association of some of the previously proposed instances, where costs between content requests and servers of originally different instances were assigned very high values, see [13]. Table 4 presents results on these instances, columns have the following meaning. The first column give information about the new instances, where $x_y - z_w - v - k$ represents the association of instances of x servers with classes varying from y to z , and instances with w servers with classes ranging from v to k . The next two columns present the number of servers and the number of grouped instances, respectively. The fourth column represents the number of steps of the sequential transportation simplex while the fifth column stands for the value of optimal solution. The next three columns present the number of global steps executed in the distributed simplex, the total number of messages exchanged in the distributed execution and the largest exchanged chain of messages, respectively.

In these new instances, each cluster of servers executed totally in parallel with each other, which resulted in many simplex steps executed in parallel and consequently in a significant reduction of *DistTS* steps. As in the previous instances, the number of total exchanged messages increased with the growing of the number of steps, requests and servers, however the number of messages exchanged in a chain

where the sending of one depended on the receipt of another one, in the worst case, was much smaller than the total number of messages, meaning that now many of them were exchanged in parallel.

6.2. COMPARISON OF *DISTTS* AND *AUCTIONTP*

The third experiment, reported in Table 5, compares the *DistTS* and *AuctionTP* methods. The first and second columns present the name and the optimal solution of the instances. The next four columns contain the first feasible solution, the time in seconds to find it, the total time and the number of exchanged messages by the *DistTS*. The last four columns show the same information for the *AuctionTP*.

It is possible to observe that for instances with 10 servers both algorithms present similar execution time. As the number of servers increases, the *AuctionTP* execution time also grows. It occurs because the bidding and assignment steps, executed several times until the optimal solution is found, are separated logically by synchronization points. In the distributed algorithm it means that a server can not progress to the next bidding step without receiving an acknowledge message from each other destination to which it sent a bidding message. On its turns, without receiving all bidding messages, destination processes do not update their prices and send the corresponding acknowledge messages. Clearly, the time spent with synchronization increases with the number of servers.

7. FINAL REMARKS

This paper tackled the Request Routing System Problem, as a Transportation Problem. In the related literature, simplex and auction based approaches are usually presented to solve the TP in shared memory parallel machines. However, as CDN information is spread out on servers that communicate only by message passing, new parallel algorithms adjusted to this distributed scenario have been proposed here.

Our main contribution was the design and implementation of a distributed transportation Simplex algorithm adapted to solve the RRSP. It includes a distributed heuristic for finding an initial solution that it is interesting on its own. Furthermore, for comparison purposes, we also developed a distributed Auction algorithm based on the shared memory parallel version by [5].

Experiments with instances adapted from the literature were performed. The results pointed that the *DistInit* and *DistTS* algorithms have a performance better or similar to their sequential counterparts, in spite of not requiring global information about the content requests. Moreover, we also verified that *DistTS* outperformed the *AuctionTP* in the largest instances, showing that the synchronization points of *AuctionTP* introduced a high overhead in a distributed environment. Future work will concentrate on the investigation of the parameter ε in order to improve the convergence time of *AuctionTP*.

TABLE 5. DistTS x AuctionTP.

Instance	Opt	DistTS				AuctionTP			
		Feasible	Feasible	Total	Total	Feasible	Feasible	Total	Total
		Solution	Time (s)	Time (s)	Messages	Solution	Time (s)	Time (s)	Messages
10_6	471 763	471 763	0.00	0.00	953	471 763	0.02	1.09	366 600
10_7	306 227	306 227	0.00	0.01	1 424	306 227	0.04	1.07	357 500
10_8	378 231	380 365	0.00	0.01	2 298	378 231	0.04	1.17	370 500
10_9	461 161	491 423	0.00	0.08	10 215	461 161	0.04	0.88	289 900
10_10	501 082	526 855	0.00	0.09	11 762	501 082	0.03	1.12	357 500
10_11	471 763	471 763	0.00	0.00	953	471 763	0.02	1.10	366 600
10_12	316 065	316 874	0.01	0.02	3 069	316 065	0.04	1.07	357 500
10_13	378 231	380 615	0.00	0.01	2 558	378 231	0.04	1.14	370 500
10_14	461 161	491 653	0.00	0.08	10 210	461 161	0.04	0.90	289 900
10_15	501 082	527 942	0.00	0.10	12 548	501 082	0.03	1.11	357 500
20_6	1 434 570	1 555 328	0.13	0.69	93 428	1 434 570	16.20	170.86	5 617 416
20_7	916 306	938 719	0.02	0.79	100 124	916 306	85.75	167.44	5 501 080
20_8	1 158 373	1 385 258	0.23	0.44	58 628	1 158 373	15.71	233.78	6 177 400
20_9	1 160 991	1 170 782	0.68	1.09	141 779	1 160 991	10.82	195.10	6 275 040
20_10	853 256	866 121	0.01	0.32	41 636	853 256	2.83	164.35	5 299 200
20_11	1 434 570	1 469 270	0.13	0.71	94 914	1 434 570	16.81	171.44	5 617 416
20_12	916 306	937 778	0.01	0.65	86 582	916 306	86.18	168.40	5 497 504
20_13	1 158 373	1 225 276	0.20	0.41	55 179	1 158 373	15.64	235.57	6 177 400
20_14	1 160 991	1 169 135	0.82	1.23	148 894	1 160 991	10.93	195.71	6 280 480
20_15	839 076	848 275	0.01	0.19	25 287	839 076	2.90	165.70	5 301 500
30_6	1 443 887	1 471 605	0.08	12.71	185 099	1 443 887	26.44	535.24	31 672 992
30_7	1 280 967	1 299 497	0.27	12.65	152 457	1 280 967	13.35	468.23	27 845 568
30_8	1 132 309	1 166 714	0.13	19.90	206 759	1 132 309	8.00	484.28	28 915 614
30_9	1 169 035	1 222 032	0.05	24.74	272 909	1 169 035	7.73	502.68	29 040 348
30_10	1 150 971	1 175 020	2.72	13.44	181 513	1 150 971	47.75	498.32	29 718 000
30_11	1 458 771	1 486 846	0.07	11.85	178 703	1 458 771	25.81	535.75	31 692 180
30_12	1 280 967	1 299 569	0.34	12.32	148 595	1 280 967	13.41	479.81	28 547 466
30_13	1 132 309	1 169 751	0.23	20.31	214 672	1 132 309	7.95	485.60	28 909 776
30_14	1 182 625	1 235 904	0.07	26.18	288 581	1 182 625	7.62	500.15	29 034 486
30_15	1 150 971	1 171 555	2.52	12.48	164 366	1 150 971	47.95	496.07	29 730 000
50_6	2 223 512	2 322 403	1.13	165.27	1 318 262	2 223 512	157.50	1 712.05	251 921 000
50_7	1 655 212	1 666 277	1.06	34.85	245 676	1 655 212	84.35	1 520.94	253 663 800
50_8	3 065 126	3 144 390	6.90	138.37	1 279 083	3 065 126	90.36	1 580.04	245 158 910
50_9	3 029 901	3 123 216	1.05	125.19	949 613	3 029 901	135.05	1 673.37	257 829 200
50_10	2 196 471	2 236 384	0.90	57.01	455 113	2 196 471	164.02	1 676.71	245 177 400
50_11	2 223 512	2 308 857	1.08	160.70	1 298 531	2 223 512	157.29	1 693.02	251 864 000
50_12	1 655 212	1 664 698	1.07	22.85	165 867	1 655 212	84.63	1 522.36	253 663 800
50_13	3 065 126	3 197 215	21.02	152.57	1 427 140	3 065 126	90.56	1 549.89	240 678 250
50_14	3 011 459	3 201 781	1.99	135.31	1 001 733	3 011 459	26.13	1 517.02	241 516 500
50_15	2 196 403	2 222 120	1.04	49.35	398 012	2 196 403	162.15	1 626.70	251 892 500
Average	1 299 608	1 342 931	1.15	30.37	285 878	1 299 608	40.55	573.43	71 242 506

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