Stability of the Max-Weight Protocol in Adversarial Wireless Networks

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Abstract

In this paper we consider the MAX-WEIGHT protocol for routing and scheduling in wireless networks under an *adversarial* model. This protocol has received a significant amount of attention dating back to the papers of Tassiulas and Ephremides. In particular, this protocol is known to be *throughput-optimal* whenever the traffic patterns and propagation conditions are governed by a *stationary stochastic process*.

However, the standard proof of throughput optimality (which is based on the negative drift of a quadratic potential function) does not hold when the traffic patterns and the edge capacity changes over time are governed by an arbitrary adversarial process. Such an environment appears frequently in many practical wireless scenarios when the assumption that channel conditions are governed by a stationary stochastic process does not readily apply.

In this paper we prove that even in the above adversarial setting, the MAX-WEIGHT protocol keeps the queues in the network stable (i.e. keeps the queue sizes bounded) whenever this is feasible by some routing and scheduling algorithm. However, the proof is somewhat more complex than the negative potential drift argument that applied in the stationary case. Our proof holds for any arbitrary interference relationships among edges. We also prove the stability of ε-approximate MAX-WEIGHT under the adversarial model. We conclude the paper with a discussion of queue sizes in the adversarial model as well as a set of simulation results.

I. INTRODUCTION

We consider the performance of the Max-Weight routing and scheduling algorithm in adversarial networks. Max-Weight has been one of the most studied algorithms [7], [15], [16] since it was introduced in the work of Tassiulas and Ephremides [20], [21] and Awerbuch and Leighton [8], [9]. The key property of Max-Weight is that for a fixed set of flows it is *throughput optimal* in stochastic networks with a wide variety of scenarios [20], [11], [18], even though it may fail to provide maximum stability in a scenario with flow-level dynamics [22]. That is, for a fixed set of flows the Max-Weight protocol keeps the queues in the network stable whenever this is feasible by some routing and scheduling algorithm. Moreover, we can obtain a bound on the amount of packets in the system that is polynomial in the network size.

However, the standard analyses of the Max-Weight algorithm make critical use of the fact that the channel conditions and the traffic patterns are governed by stationary stochastic processes. The stationary stochastic model deals with the case where traffic patterns do not deviate much from their time-average behavior. On the other hand, we shall consider the worst case traffic scenario modeled by adversarial models. If an adversary chooses traffic patterns and interference conditions, and edge capacities change over time in an arbitrary way, then the question remains as to whether a system running under Max-Weight can be unstable. It is important to model the worst (adversarial) case because non-evenly distributed traffic patterns are observed over time in many queuing models. A typical adversarial scenario is a military communication network, in which there could exist adversarial jammers. Once it is jammed, the victim link will have zero capacity or very weak capacity. Ensuring stability under the worst case is crucial in many such systems. The aim of the current paper is to resolve this question.

Previous work has shed some light on this issue. In [5] it was shown that for a single transmitter sending data over one-hop edges to a set of mobile users, if the set of non-zero channel rates can approach zero arbitrarily closely, then no protocol can be stable. However, since this is a fairly unnatural condition, [5] looked at the more natural setting in which all rate sets are finite. For this case a stable protocol was given but it was a somewhat unnatural protocol that relies on a lot of bookkeeping. The stability of a more natural protocol such as Max-Weight was left unresolved.

In some adversarial setting, the stability of Max-Weight in static networks was proven in [1], and the stability of Max-Weight was proven in dynamic networks with single-commodity demands [7] and multicommodity demands [2]. However, these proofs only applied to the case when each edge could be scheduled independently (in other words, the decision to transmit on an edge has no affect on the edge rates on other edges), This is obviously not a suitable model for wireless transmissions in which edges can clearly affect each other. As discussed in [5], the stability of Max-Weight was not known in the adversarial setting for the case of interfering edges, even if we only have one node that transmits.

In this paper we resolve the question of the stability of Max-Weight in general adversarial networks. We present an adversarial model of interfering edges and show that the Max-Weight policy always maintains stability as long as we are strictly within the network stability region, even when the stability region is allowed to change over time. We consider a very general adversarial model that can be applied to all the possible interference conditions, including k-hop interference [19], independent set constraint [12], [13], and node exclusive constraints [3], [4], [14], [17]. Our proof gives a bound on the queue size that is exponential in the network size. (This is unlike the stochastic case.) However, we also demonstrate (using an example inspired by [6]) that such exponential queue sizes can occur. Although computing the optimal solution of Max-Weight is computationally NP hard for many scenarios, in many practical wireless networks ε-approximate solutions can be computed in polynomial time [10], [12], [13]. In this paper, we also prove the stability of any ε-approximate Max-Weight under the adversarial model, when $\varepsilon > 0$ is small enough. We conclude the paper with a set of simulation results showing stability of Max-Weight on adversarial setups.

A. Discussion

We now give a high-level description of the Max-Weight algorithm and discuss why the standard stochastic analyses are invalid in the adversarial case. Essentially the protocol operates by maintaining at each node v a queue of data for each possible destination d. We denote the size of this queue at time t by $q^t_{v,d}$. For any set of edges in the network, the total *weight* on the set at time t is the sum over all edges in the set of the queue differentials multiplied by the instantaneous edge rates. (A formal definition will be given in the model section below.) At all times the MAX-WEIGHT protocol transmits data on edges so as to maximize the total weight that it gains. In many situations computing the exact Max-Weight set of transmissions is a computationally hard problem. However, in Section 4 we show the stability of an approximate Max-Weight algorithm which can be implemented efficiently in many practical setups.

We say that we are in the stationary stochastic model if there is an underlying stationary Markov Chain whose state determines the channel conditions on the edges. We say that we are in the adversarial model if we do not make such assumptions. In order to make sure that the network is not inherently overloaded the adversarial model assumes that there *exists* some way to route and schedule the packets so as to keep the network stable. However, these routes and schedules are *a priori* unknown to the algorithm

Most previous analyses of Max-Weight have been performed in a stationary stochastic model and they take the following form. Define a quadratic potential function $P(t) = \sum_{v,d}(q^t_{v,d})^2$ and show, using the assumption that the traffic arrivals are within the network stability region, that the potential function always has a negative drift up to an additive second order term of $P(t+1) - P(t) = \sum_{v,d}(q^t_{v,d} + \sigma^t_{v,d})^2 - \sum_{v,d}(q^t_{v,d})^2$ where $\sigma^t_{v,d} = q^{t+1}_{v,d} - q^t_{v,d}$. Moreover, when the potential function become sufficiently large, the negative drift in the first order term is sufficient to overcome the positive second order term. Therefore the entire potential function has a negative drift. This determines an upper bound on $P(t) = \sum_{v,d}(q^t_{v,d})^2$ and hence we have an upper bound on $\sum_{v,d} q^t_{v,d}$.

The reason that this type of analysis does not apply in the adversarial model is that the channel rates associated with the large queues in the network may be very small (or even zero). In this case we cannot necessarily say that a large queue implies a large drop in the potential. Hence for any possible queue configuration there is always the possibility that the potential function $P(t) = \sum_{v,d}(q^t_{v,d})^2$ can increase. Hence we need a different approach to ensure stability. We discuss this in more detail in Section 2.

B. *Why do adversarial models make sense*

We now briefly discuss why it is useful to consider the adversarial setting which includes the *worst* case scenario; A model that is governed by a stationary stochastic process is not general enough to cover many widely occuring scenarios. For example, consider a cellular network in which a car is driving down a road between evenly spaced basestations. In this case the channel conditions between the car and its closest basestation will rise and fall in a periodic fashion. Moreover, when a car drives into an area of poor coverage (e.g. a tunnel), the channel rate could go to zero. In particular, this could happen in a haphazard manner that is not modeled by a stationary stochastic process.

The situation is even more severe in ad-hoc networks. As nodes move around many of the edges (i, j) will only be active for a finite amount of time. Hence any stationary stochastic model that gives a non-zero channel rate to such an edge cannot accurately reflect the edge rate over a long time period. However, we still wish to ensure that the queue sizes will not blow up unnecessarily over time and we believe that an adversarial analysis is one way to address this type of question.

In [2], the stability of Max-Weight in some adversarial model was proven. However, it was not sufficiently rich to capture many types of wireless interactions. First of all, in the model of [2] all edge rates were either zero or one. Secondly, when a edge had rate one we could transmit on it regardless of what is happening on the other edges. However, this model cannot capture a situation in which edge rates are variable, nor can it capture a scenario with two interfering edges such that we can transmit on either one in isolation but not both simulataneously.

In this paper we will define a more general adversarial model in which any interference conditions are possible and edge rates can vary over time. This allows us to capture arbitrary types of wireless interference behavior. In the next section we describe our model in more detail, after which we present our results.

C. The Model

We assume a system in which time is divided into discrete time slots. We consider a queueing model for packet transmissions. Let D be the set of possible destinations. Each destination in D can be a subset of the set of nodes. At each time step t a set of feasible edge rate vectors $R(t) \subset \mathbb{R}^k$ is given by the adversary where $k = |E|$, and E is the set of all directed edges. Suppose that $r(t) \in R(t)$. It means that if we write $r(t) = (r_1(t), r_2(t), \ldots, r_k(t))$, then it is possible to transmit on edge e at rate $r_e(t)$, *for all edges simultaneously*. In other words we can transmit data of size x_1 on edge 1, data of size x_2 on edge 2, etc., so long as $0 \leq x_e \leq r_e(t)$ for all e. Note that this means that the rates satisfy the *downward closed* property, i.e., we can always transmit on an edge at a rate that is less than the rate $r_e(t)$.

This is a very general setting for the interference model because it includes all the possible interference constraints, including k-hop interference, independent set constraint, and node exclusive constraints. For example for a dynamic network $G(V, E(t))$, $R(t) = \{(r_e(t))_{e \in E(t)} | r_e(t) = 0$ or 1 for all $e \in E(t)$, $r_{e_1}(t) r_{e_2}(t) = 0$ if e_1 and e_2 are incident in $E(t)\}$ represents a set of feasible edge rate vectors of independent set constraints on $E(t)$ that changes over time.

We make the following assumption about the adversary. (It was shown in [5] that if we do not have these conditions then no online protocol can be stable.)

- All packet arrival and edge rates are bounded from above and non-zero rates are bounded away from zero. In other words, there exist values $R_{\min} > 0$ and $R_{\max} > 0$ such that for each $r(t) = (r_1(t), \ldots, r_k(t)) \in R(t)$, $r_e(t) \leq R_{\max}$ and if $r_e(t) \neq 0$ then $r_e(t) \geq R_{\min}$.

We now define the (ω, ε)-adversary. At each time, it determines the packet arrivals and edge capacities. Then, the routing and scheduling algorithm decides the packet transfers in the network against the (ω, ε)-adversary. In this manner, our framework can be understood as a type of sequential game.

Definition 1: We say that an adversary injecting the packets and controlling the edges is an (ω, ε)-adversary, $A(\omega, \epsilon)$, for some $\varepsilon > 0$ and some integer $\omega \geq 1$, called a *window* parameter, if the following holds: The adversary defines the feasible rate vectors and packet arrivals in each time step subject to the constraint that there exists a routing and scheduling algorithm T (possibly involving fractional movement of packets) which keeps the system stable. Let t_p be the time when a packet p is injected. Then we can define $\Psi_p = \{(e,t')|t' \in [t_p, t_p+\omega-1], \ell(p,e,t') > 0,$ where $\ell(p,e,t')$ is a fractional amount of p that is transmitted by T along e at time $t'\}$, which corresponds to the movement of packet p from its source to one of its destinations under the algorithm T. For all packet p, $(1-\frac{\varepsilon}{2})$ fraction [1] of p will arrive to its destination during the window $[t_p, t_p+\omega-1]$. For any integer j, let I^j be the set of packets injected during the window $W_j = [j\omega, (j+1)\omega-1]$. Then the adversary assumes that the following holds

$$\sum_{p \in I^j \cup I^{j-1}, (e,t') \in \Psi_p, t' \in W_j} \ell(p,e,t') \leq \sum_{t' \in W_j} (1-\varepsilon) r_e(t'),$$

where $r(t') \in R(t')$ are edge rate vectors assigned by T.

This is a very general adversarial model because it covers all the possible interference conditions, including k-hop interference, independent set constraint, and node exclusive constraints, in dynamic networks, and this model includes adversarial models used in [7], [1] and [2]. We prove the following theorem, which shows that the MAX-WEIGHT protocol is *throughput-optimal* even against the strongest adversary.

Theorem 1: The MAX-WEIGHT protocol is stable under any $A(\omega, \epsilon)$ for any $\varepsilon > 0$.

D. The Protocol

We now define the MAX-WEIGHT protocol. We assume that each node v has $|D|$ queues which correspond to each destination, respectively. Thus, we have $n|D|$ many queues. Let $Q_{v,d}$ be the queue at node v for data having destination d. Let $q^t_{v,d}$ be the total size of data in queue $Q_{v,d}$ at time t. We define a general routing and scheduling algorithm MAX-WEIGHT(β) that is parameterized by a parameter $\beta > 0$. We use MAX-WEIGHT to denote the algorithm with $\beta = 1$. In this paper, we will use the term *scheduling algorithm* to mean a combined routing and scheduling algorithm.

Algorithm MAX-WEIGHT(β)

1) Choose $r(t) \in R(t)$ and $d^{(e)} \in D$ for each $e = (v,u) \in E$, such that $\sum_{e \in E} s_e(t) \left((q^t_{v,d^{(e)}})^\beta - (q^t_{u,d^{(e)}})^\beta \right)$ is maximized (with an arbitrary tiebreaking rule) where

$$s_e(t) := min \left\{ r_e(t), \left| \frac{q^t_{v,d^{(e)}} - q^t_{u,d^{(e)}}}{2} \right| \right\}.$$

Send data of size $s_e(t)$ from $Q_{v,d^{(e)}}$ to $Q_{u,d^{(e)}}$ along e.

2) For each time t, and for each node v, accept all packets injected by the Adversary to v.

3) Remove all packets that arrive at their destination.

When $\beta > 0$, $(q^t_{v,d^{(e)}})^\beta - (q^t_{u,d^{(e)}})^\beta \geq 0$ implies $q^t_{v,d^{(e)}} - q^t_{u,d^{(e)}} \geq 0$, so it guarantees all packet movement between queues occur from a taller queue to a smaller queue.

[1] In fact, for any $(1-\delta)$ fraction of p with constant $0 < \delta < \varepsilon$ all the results in this paper holds.

The algorithm can be understood to be designed so that the following *potential function* decreases as much as possible. (However, as discussed earlier and unlike in the stochastic case, there is no simple argument that for sufficiently large queue sizes there always *is* a decrease in potential.)

$$P(t) \stackrel{\triangle}{=} \sum_{v,d} (q_{v,d}^t)^{\beta+1}.$$

II. Stochastic analysis

In this section we give more details of the typical stochastic analysis and explain why this type of analysis does not directly hold in the adversarial setting. We say that we are in the stationary stochastic model if there is an underlying stationary Markov Chain $\mathcal{M}$ with state space $\{m_r\}$ and a function $f(\cdot)$ from $\{m_r\}$ to sets of feasible edge rate vectors $R(t)$ such that the Markov Chain updates its state at each time step and if it has state $\{m_r\}$ at time t then $R(t) = f(m_r)$.

Throughout this section we will focus on the case that $\beta = 1$ and study the potential function $P(t) = \sum_{v,d}(q_{v,d}^t)^2$. Let $a_{v,d}^t$ (resp. $b_{v,d}^t$) be the amount of data arriving into (resp. departing from) $Q_{v,d}$ at time t, according to the Max-Weight algorithm. For simplicity we shall also discuss the most basic scenario in which the distribution over feasible service rate vectors is i.i.d. at each time step. Let ${a'}_{v,d}^t$ and ${b'}_{v,d}^t$ be the corresponding quantities for the underlying "optimum" schedule (that keeps the system stable by assumption). The expected change in $P(\cdot)$ from time step t to time $t+1$ is given by,

$$\begin{aligned} & E[P(t+1) - P(t)] = E[\sum_{v,d}(q_{v,d}^{t+1})^2 - \sum_{v,d}(q_{v,d}^t)^2] \\ = \quad & E[\sum_{v,d}\left(q_{v,d}^t + a_{v,d}^t - b_{v,d}^t)\right)^2 - \sum_{v,d}(q_{v,d}^t)^2] \\ = \quad & E[\sum_{v,d}((q_{v,d}^t)^2 + 2q_{v,d}^t(a_{v,d}^t - b_{v,d}^t) + (a_{v,d}^t - b_{v,d}^t)^2) - \sum_{v,d}(q_{v,d}^t)^2] \\ \leq \quad & E[\sum_{v,d}(2q_{v,d}^t({a'}_{v,d}^t - {b'}_{v,d}^t) + (a_{v,d}^t - b_{v,d}^t)^2)]. \end{aligned} \tag{1}$$

The final inequality is due to the definition of Max-Weight since we can think of Max-Weight as always making the decision that minimizes $\sum_{v,d} q_{v,d}^t({a'}_{v,d}^t - {b'}_{v,d}^t)$. By taking into account the i.i.d. nature of the service rate vectors and the fact that the traffic injections can be scheduled by the optimal algorithm, we have that $E[({a'}_{v,d}^t - {b'}_{v,d}^t)] \leq -\epsilon$ for all v, d. since there is an upper bound on the amount of data that can be transfered between two queues at each time step, $E[(a_{v,d}^t - b_{v,d}^t)^2]$ is bounded by some quantity C that is independent of time. Hence,

$$E[P(t+1) - P(t)] \leq C - 2\sum_{v,d} q_{v,d}^t \varepsilon$$

and thus if there is some $Q_{v,d}$ that satisfies $q_{v,d}^t \geq C/2\varepsilon$ then the expected drift of $P(t)$ is negative at time t. This in turn implies that $P(t)$ cannot grow indefinitely over time and so the system is stable.

We can now demonstrate why this type of argument *does not* hold in the adversarial model. In a non-stationary, adversarial environment it is not necessarily the case that the set $R(t)$ and packet arrival rates are independent of the $q_{v,d}^t$ values. That is, we cannot assume that a large queue will have good connectivity to the rest of work, so there is no analogue of the statement that $E[({a'}^t_{v,d} - {b'}^t_{v,d})] \leq -\varepsilon$. In particular, it may be the case that for all large $q^t_{v,d}$ and for all $r(t) \in R(t)$, the value of $r_e(t)$ is zero for all edges e that are adjacent to node v. Indeed, the fact that we have built up a large queue in one region of the network may be precisely because that region has poor connectivity to other parts of the network. Hence we need a different type of argument to show stability in the adversarial setting and this is the question that we address in this paper.

III. Main Results

At the highest level, our proof proceeds as follows. We first show a result that bears some similarity to the "negative drift" result that is used to prove stability in stationary stochastic systems. In particular in Theorem 2 we show that whenever a packet is injected, we can assign a set of transmissions by the MAX-WEIGHT(β) protocol to the packet such that the resulting decrease in potential almost matches the increase in potential that arises from the packet injection itself. This allows us to bound the increase in potential whenever a packet is injected. (We note as an aside that when there are no packet injections the MAX-WEIGHT(β) protocol ensures that the potential never increases.) Moreover, Theorem 2 also shows that whenever there is an injection to a queue that is sufficiently tall, the assigned transmissions induce a decrease in potential *more than* the increase due to the packet injection. Hence for such injections there will always be a decrease in potential.

However, in an adversarial system this type of argument is not sufficient to show stability since it might be the case that most packets are injected into small queues. We therefore extend the proof of Theorem 2 to a more general result that will ensure stability. In particular we introduce the notion of a *bad injection*. This is an injection that is extra to the injections that are allowed by our definition of adversary. This notion is convenient since we will use an inductive proof in which injections to small queues that lead to a big increase in potential are treated as "extra" packets by the inductive hypothesis. In particular, we are able to use an inductive argument to show that the number of bad injections is bounded, and hence we can obtain an upper bound of the potential over all time. This immediately implies the stability of MAX-WEIGHT(β).

We now describe these ideas in a little more detail. The procedure in our setup is as follows. At each time, an adversary chooses the packet injections and interference conditions. Then MAX-WEIGHT(β) determines the (routing and) scheduling of packet transmissions. To show the stability of MAX-WEIGHT(β), we will define an assignment of each packet with a set of (partial) transmissions in the network, so that any injected packet to a *tall* queue will decrease the potential function.

Definition 2: We imagine that there are $|D|$ links on each directed edge corresponding to each possible destination respectively. Let $L = \{\ell = (e,d) | e = (v,u) \in E, d \in D\}$ be the set of all links. Let p be a packet injected at time t, and let $W = [t, t+\omega-1]$. A set of partial transmissions Γ_p assigned to p is defined as a vector of dimension $\omega|L|$. Let $s_e(t')$ be the vector chosen by MAX-WEIGHT(β) that maximizes $\sum_e s_e(t') \left((q^{t'}_{v,d^{(e)}})^\beta - (q^{t'}_{u,d^{(e)}})^\beta \right)$. For a given adversary $A(\omega,\varepsilon)$, and a scheduling algorithm Alg, let $\Gamma_p(A(\omega,\epsilon), Alg) = (s_{p,\ell}(t'))_{\ell \in L, t' \in W}$ be a vector of size $\omega|L|$ that satisfies for each $e \in E$, $d \in D$, $t' \in W$, (i) $s_{p,(e,d)}(t') \geq 0$, and (ii) $\sum_{p,d} s_{p,(e,d)}(t') \leq s_e(t')$. We say $\Gamma_p(A(\omega,\epsilon), Alg)$ is a *set of (possibly partial) transmissions assigned with* p, for convenience, denote by Γ_p.

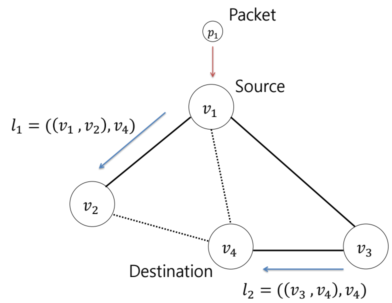

Fig. 1. An example of partial transmission assignment. Suppose that a packet p_1 is injected to a node v_1 at time t_{p_1}, and its destination is v_4. For instance, a set of partial transmissions assigned with p_1 that contains $s_{p_1,\ell_1}(t_{p_1}+2) = 0.5$ and $s_{p_1,\ell_2}(t_{p_1}-1) = 1$ can be Γ_p. Note that the assignments do not need to be at the same time, and the whole assignments do not need to form a path, or multiple paths.

We note that the word *partial* is used to reflect the fact that one transmission may correspond to multiple packets p subject to the condition (ii). Conceptually, it allows the case that an injected packet can be transmitted to its destination across multiple paths. Thus, an assignment of partial transmissions Γ_p of each packet can represent many general routing patterns. Moreover, it allows the case when Γ_p does not form a set of paths. An example of this assignment is shown in Fig 1.

Theorem 2: Consider a given adversary $A(\omega, \epsilon)$ for any $\omega \geq 1$ and $\varepsilon > 0$, and the MAX-WEIGHT(β) protocol for some $\beta > 0$. For any injected packet p, we can assign this packet with $\Gamma_p = \Gamma_p(A(\omega,\epsilon),\ \text{MAX-WEIGHT}(\beta))$ so that the sum of total potential changes is less than $-\frac{\varepsilon}{1-\varepsilon/2}\ell_p(\beta+1)q^\beta + \ell_p O(q^{\beta-1})$, where q is the height of the queue where the packet is injected. Therefore, there is a constant q^* depending on ω and ε, so that if $q \geq q^*$ the sum of potential changes due to the injection is less than $-\frac{\varepsilon}{2}\ell_p q^\beta$.

In the next section we will prove the stability of the MAX-WEIGHT protocol under any $A(\omega, \varepsilon)$. The same argument can be applied to prove that the MAX-WEIGHT(β) protocol with any constant $\beta > 0$ is stable under any $A(\omega, \epsilon)$ with $\varepsilon > 0$.

Now, we will prove the stability of the MAX-WEIGHT protocol under any $A(\omega, \varepsilon)$. The same argument can be applied to prove that the MAX-WEIGHT(β) protocol with any constant $\beta > 0$ is stable under any $A(\omega, \epsilon)$ with $\varepsilon > 0$.

We define a more general adversarial model, which we call a *general adversarial queue system* with *bad packets*. In this model the number of queues can be any finite number, not only of the form $n|D|$. An adversary allowing b many bad packets is defined as follows.

By Theorem 2, for any $A(\omega, \epsilon)$ under MAX-WEIGHT, for each injection of packet p, we can assign this packet with a set of partial transmissions Γ_p so that the sum of potential changes due to these movements are at most $-\frac{\varepsilon}{1-\varepsilon/2}\ell_p q + C$, where q is the height of the queue where the packet is injected and C is a constant depending on ω and ε (but not on n and t). In a general adversarial queueing system, we also consider the same assignment Γ_p. If the sum of potential changes due to Γ_p is at least $-\frac{\varepsilon}{1-\varepsilon/2}\ell_p q + C + 1$, we now say this a *bad packet*. We say all the other injected packets are *good packets*.

Definition 3: We say that an adversary injecting the packets and controlling edge capacities in a general adversarial queue system is an $A(\omega, \epsilon, b)$ for some $\varepsilon > 0$ and some integers $\omega \geq 1$ and $b \geq 0$, if the following holds: there exists a scheduling algorithm Alg and an assignment of partial transmissions for each injected packet p (for example, the collection of Γ_p for MAX-WEIGHT protocol), such that among all the packets injected over all time, there are at most b bad packets.

In the proof of MAX-WEIGHT stability, we will use an induction on the number of queues. For a given subset of queues, we can imagine a smaller (sub-)system of those queues. For an injected packet p, if *too much* of the assigned partial transmissions do not occur between the queues of the sub-system, we will consider p as a bad packet. In the analysis, we will use the following property of good packets.

Lemma 3: Consider a general adversarial queue system $A(\omega, \epsilon, b)$ with a corresponding scheduling algorithm Alg and a corresponding set of partial transmissions of packets Γ. Then there is a constant q^* depending on ω and ε, so that for any good packet p injected to a queue of height q, if $q \geq q^*$ the sum of the *decrease of potential* due p is more than $\frac{\varepsilon}{2}\ell_p q$.

Proof: From the definition, the sum of potential changes due to the injection of any good packet p is at most $-\frac{\varepsilon}{1-\varepsilon/2}\ell_p q + C + 1$. Let $q^* = \frac{4-2\varepsilon}{(2\varepsilon+\varepsilon^2)(\ell_p)}(C+1)$, then for any $q \geq q^*$, $\frac{\varepsilon}{1-\varepsilon/2}\ell_p q - \frac{\varepsilon}{2}\ell_p q = \frac{2\varepsilon+\varepsilon^2}{4-2\varepsilon}\ell_p q \geq \frac{2\varepsilon+\varepsilon^2}{4-2\varepsilon}\ell_p q^* = C+1$. Thus, the decrease of potential is more than $\frac{\varepsilon}{2}\ell_p q$ for $q \geq q^*$. ■

The crux of our analysis will involve proving the following results (in section 4.2).

Theorem 4: Consider any general adversarial queue system $A(\omega, \epsilon, b)$ for any constant $\varepsilon > 0$ with corresponding scheduling algorithm Alg. If Alg guarantees all packet movement between queues occurs from a taller queue to a smaller queue, then Alg is stable.

Hence from Theorem 4 we obtain Theorem 1 directly.

IV. PROOFS OF THEOREMS

A. *Proof of Theorem 2*

Proof: We divide time into windows of ω time steps, $[0, \omega-1], [\omega, 2\omega-1], [2\omega, 3\omega-1], \ldots$. Since $W_j = [j\omega, (j+1)\omega - 1]$ for all integer $j \geq 0$, the collection of W_j for $j \geq 0$ is non-overlapped and the union of this collection covers all time slots t. From now on let $W = W_j$ for some integer $j \geq 0$.

For each time $t' \in W$, and for each node v, we accept all packets injected by the adversary. For each packet $p \in I^j \cup I^{j-1}$ we will associate some fraction $r_p = \{d_{p,e}(t') | (e, t') \in \Psi_p\}$ of rates of directed edges used in Ψ_p as follows. Let $p_1, \ldots p_m$ be all the packets injected in $I^j \cup I^{j-1}$. The order of p_i's can be any possible ordering. Then from the definition 1,

$$\sum_{i=1,\ldots,m, t' \in \{t' \in W | (e,t') \in \Psi_{p_i}\}} \ell(p_i, e, t') \leq (1-\varepsilon) \sum_{t' \in W} r_e^{(0)}(t'). \tag{2}$$

where $r^{(0)}(t) \in R(t)$ are edge rate vectors assigned by T.

First, for p_1 and for each directed edge e used in Ψ_{p_1}, we can define $d_{p_1,e}(t')$ for each $t' \in W$ so that

$$0 \leq d_{p_1,e}(t') \leq r_e(t') \quad \text{and} \quad (1-\varepsilon) \sum_{t' \in W} d_{p_1,e}(t') = \sum_{t' \in W} \ell(p_1, e, t'). \tag{3}$$

We define $d_{p_1,e}(t') = 0$ for all directed edge e which is not used in Ψ_{p_1}. Then, from (2) and (3), for each $e \in E$ and $t' \in W$, let $r_e^{(1)}(t') = r_e(t') - d_{p_1,e}(t')$. Then we have,

$$\sum_{i=2,(e,t') \in \Psi_{p_i}, t' \in W}^{m} \ell(p_i, e, t') \leq (1-\varepsilon) \sum_{t' \in W} r_e^{(1)}(t').$$

Similarly for p_2 and for each e used in Ψ_{p_2} we can define $d_{p_2,e}(t')$ for each $t' \in W$ so that

$$0 \leq d_{p_2,e}(t') \leq r_e^{(1)}(t') \quad \text{and} \quad (1-\varepsilon) \sum_{t' \in W} d_{p_2,e}(t') = \sum_{t' \in W} \ell(p_2, e, t').$$

By continuing this process, we can define $d_{p_i,e}(t')$ inductively for all $i \geq 2$, for each e used in Ψ_{p_i} and $t' \in W$ so that

$$0 \leq d_{p_i,e}(t') \leq r_e^{(i-1)}(t') \quad \text{and} \quad (1-\varepsilon) \sum_{t' \in W} d_{p_i,e}(t') = \sum_{t' \in W} \ell(p_i, e, t'). \tag{4}$$

At time t', think of a directed edge $e = (v, u) \in E$, a link (e, d), and suppose that e has rate $r_e(t')$ at time t', and $q_{v,d}^{t'} \geq q_{u,d}^{t'} + r_e(t')$. Then the potential change $C_e(t')$ due to transmission via a link (e, d) at time t' is

$$\begin{aligned} C_e(t') = &\quad (q_{u,d}^{t'} + r_e(t'))^{\beta+1} - (q_{u,d}^{t'})^{\beta+1} + (q_{v,d}^{t'} - r_e(t'))^{\beta+1} - (q_{v,d}^{t'})^{\beta+1} \\ = &\quad r_e(t')(\beta+1)\left((q_{u,d}^{t'})^{\beta} - (q_{v,d}^{t'})^{\beta}\right) + r_e(t') O\left((q_{u,d}^{t'})^{\beta-1} + (q_{v,d}^{t'})^{\beta-1}\right). \end{aligned} \tag{5}$$

Note that this is also true when $|q_{u,d}^{t'} - q_{v,d}^{t'}| < r_e(t')$. Hence, when $d_{p,e}(t')$ amount of edge rate of e at time t' is assigned to an injected packet p, we can consider $d_{p,e}(t')(\beta+1)\left((q_{u,d}^{t'})^{\beta} - (q_{v,d}^{t'})^{\beta}\right) + d_{p,e}(t') O\left((q_{u,d}^{t'})^{\beta-1} + (q_{v,d}^{t'})^{\beta-1}\right)$ amount of potential change is induced by a packet p.

We consider the sum of potential changes at each time t' by MAX-WEIGHT(β). Let $s_e(t')$ be a vector chosen by MAX-WEIGHT(β). From (5),

$$C_e(t') \geq s_e(t')(\beta+1)\left((q_{u,d^{(e)}}^{t'})^{\beta} - (q_{v,d^{(e)}}^{t'})^{\beta}\right) - R_{\max} O\left((q_{u,d^{(e)}}^{t'})^{\beta-1} + (q_{v,d^{(e)}}^{t'})^{\beta-1}\right). \tag{6}$$

From (6), we obtain that

$$\sum_{e \in E} C_e(t') \geq \sum_{e \in E} s_e(t')(\beta+1)\left((q_{u,d^{(e)}}^{t'})^{\beta} - (q_{v,d^{(e)}}^{t'})^{\beta}\right) - R_{\max} O\left((q_{u,d^{(e)}}^{t'})^{\beta-1} + (q_{v,d^{(e)}}^{t'})^{\beta-1}\right). \tag{7}$$

Thus, if we fix the time t', then the sum of potential changes at t' by MAX-WEIGHT(β) is less than or equal to the sum of potential changes at t' by $d_{p,e}(t')$. We want to define Γ_p so that the sum of potential changes by $s_{p,(e,d)}(t')$ is equal to the sum of potential changes by $d_{p,e}(t')$.

Firstly, we fix $t' \in W$. Let $p_1, \ldots, p_m$ be the packets injected in I^W. Let $E = \{e_1, \ldots, e_k\}$. The order of e_i's can be any possible ordering. For each $e_j \in E$, let

$$K_{e_j}(t') = \sum_{i=1}^{m} d_{p_i,(v_j,u_j)}(t')\left((q_{v_j,d_i}^{t'})^{\beta} - (q_{u_j,d_i}^{t'})^{\beta}\right) \tag{8}$$

where d_i is the destination of p_i. Let

$$J(t') = \sum_{j=1}^{k} s_{e_j}(t') \left((q^{t'}_{v_j,d^{(e_j)}})^\beta - (q^{t'}_{u_j,d^{(e_j)}})^\beta \right) \tag{9}$$

where $e_j = (v_j, u_j)$. At first, we define

$$s_{p_1,(e_1,d_1)}(t') = min \left\{ \frac{J(t')}{(q^{t'}_{v_1,d_1})^\beta - (q^{t'}_{u_1,d_1})^\beta}, s_{e_1}(t'), \frac{K_{e_1}(t')}{(q^{t'}_{v_1,d_1})^\beta - (q^{t'}_{u_1,d_1})^\beta} \right\}, \tag{10}$$

if $s_{e_1}(t') > 0$, and $s_{p_1,(e_1,d_1)}(t') = 0$ otherwise. Since $s_{e_1}(t')$ is chosen by MAX-WEIGHT(β), $s_{p_1,(e_1,d_1)}(t') \geq 0$. Next, let $s^{(1)}_{e_1}(t') = s_{e_1}(t') - s_{p_1,(e_1,d_1)}(t')$, $J^{(1)}(t') = J(t') - s_{p_1,(e_1,d_1)}(t') \left((q^{t'}_{v_1,d_1})^\beta - (q^{t'}_{u_1,d_1})^\beta \right)$, and $K^{(1)}_{e_1}(t') = K_{e_1}(t') - s_{p_1,(e_1,d_1)}(t') \left((q^{t'}_{v_1,d_1})^\beta - (q^{t'}_{u_1,d_1})^\beta \right)$.

Similary, for all $2 \leq i \leq m$, we can define

$$s_{p_i,(e_1,d_i)}(t') = min \left\{ \frac{J^{(i-1)}(t')}{(q^{t'}_{v_1,d_i})^\beta - (q^{t'}_{u_1,d_i})^\beta}, s^{(i-1)}_{e_1}(t'), \frac{K^{(i-1)}_{e_1}(t')}{(q^{t'}_{v_1,d_i})^\beta - (q^{t'}_{u_1,d_i})^\beta} \right\}, \tag{11}$$

if $s^{(i-1)}_{e_1}(t') > 0$, and $s_{p_i,(e_1,d_i)}(t') = 0$ otherwise. Let $s^{(i)}_{e_1}(t') = s^{(i-1)}_{e_1}(t') - s_{p_i,(e_1,d_i)}(t')$, $J^{(i)}(t') = J^{(i-1)}(t') - s_{p_i,(e_1,d_i)}(t') \left((q^{t'}_{v_1,d_i})^\beta - (q^{t'}_{u_1,d_i})^\beta \right)$, and $K^{(i)}_{e_1}(t') = K^{(i-1)}_{e_1}(t') - s_{p_i,(e_1,d_i)}(t') \left((q^{t'}_{v_1,d_i})^\beta - (q^{t'}_{u_1,d_i})^\beta \right)$.

Now, from (7), we can define inductively $s_{p_i,(e_j,d_i)}$ for all $j = 2, \ldots, k$, and $i = 2, \ldots, m$, so that

$$s_{p_i,(e_j,d_i)}(t') = min \left\{ \frac{J^{((j-1)m+(i-1))}(t')}{(q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta}, s^{(i-1)}_{e_j}(t'), \frac{K^{(i-1)}_{e_j}(t')}{(q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta} \right\}, \tag{12}$$

if $s^{(i-1)}_{e_j}(t') > 0$, and $s_{p_i,(e_j,d_i)}(t') = 0$ otherwise, where $e_j = (v_j, u_j)$, and d_i is the destination of p_i.

Let $\Gamma_p = (s_{p_i,(e_j,d_i)}(t'))_{e_j \in E, t' \in W}$, where d_i is the destination of p_i. for each $p_i \in I^W$. We obtain that $s_{p,(e,d)}(t') \geq 0$, $\sum_{p,d} s_{p,(e,d)}(t') \leq s_e(t')$,

$$\begin{aligned} \sum_{j=1}^{k} \sum_{i=1}^{m} s_{p_i,(e_j,d_i)}(t') \left((q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta \right) &\leq J(t') \\ &= \sum_{j=1}^{k} s_{e_j}(t') \left((q^{t'}_{v_j,d^{(e_j)}})^\beta - (q^{t'}_{u_j,d^{(e_j)}})^\beta \right), \end{aligned} \tag{13}$$

and also the followings holds.

$$\begin{aligned} \sum_{j=1}^{k} \sum_{i=1}^{m} s_{p_i,(e_j,d_i)}(t') \left((q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta \right) &= \sum_{j=1}^{k} K_{e_j}(t') \\ &= \sum_{j=1}^{k} \sum_{i=1}^{m} d_{p_i,e_j}(t') \left((q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta \right). \end{aligned} \tag{14}$$

In the previous assignment, we first defined $s_{p_1,(e_j,d_1)}$ for $j = 1, \ldots, k$. From (13) and (14), MAX-WEIGHT algorithm guarantees that the following inequalities hold.

$$\begin{aligned}\sum_{j=1}^{k} s_{p_i,(e_j,d_i)}(t') \left((q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta\right) &\leq \sum_{j=1}^{k}\sum_{i=1}^{m} s_{p_i,(e_j,d_i)}(t') \left((q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta\right) \\ &= \sum_{j=1}^{k}\sum_{i=1}^{m} d_{p_i,e_j}(t') \left((q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta\right) \\ &\leq \sum_{j=1}^{k} s_{e_j}(t') \left((q^{t'}_{v_j,d^{(e_j)}})^\beta - (q^{t'}_{u_j,d^{(e_j)}})^\beta\right) \qquad (15)\end{aligned}$$

Thus, we can assign $s_{p_i,(e_1,d_i)(t')}$ for $i = 1, \ldots, m$, so that $\sum_{i=1}^{m} s_{p_i,(e_1,d_i)(t')}\big((q^{t'}_{v_1,d_i})^\beta - (q^{t'}_{u_1,d_i})^\beta\big) = K_{e_1}(t')$. Similary, for all $j \geq 2$, we can assign $s_{p_i,(e_j,d_i)(t')}$ for $i = 1, \ldots, m$, so that $\sum_{i=1}^{m} s_{p_i,(e_j,d_i)(t')}\big((q^{t'}_{v_j,d_i})^\beta$ $-(q^{t'}_{u_j,d_i})^\beta\big) = K_{e_j}(t')$. Then by taking the sum of the above inequallities we derive that strictly equallity holds in (14). So Γ_p is well-defined by the $s_{p,(e,d)}$ values. Thus we assigned all packet $p \in I^W$ with Γ_p so that the assigned amount of partial packet transmissions in each link at time t' is less than or equal to the amount of packet transmissions of MAX-WEIGHT(β) in each link at time t'.

The proof that for any $A(\omega, \epsilon)$ under MAX-WEIGHT(β) , for each injection of a packet p, the sum of potential changes due to the injection of p and Γ_p is at most $-\frac{\varepsilon}{1-\varepsilon/2}\ell_p(\beta+1)q^\beta + \ell_p O(q^{\beta-1})$, where q is the height of the queue where the packet is injected, is in the Appendix A. ∎

B. *Proof of Theorem 4*

Proof: Let $\varepsilon > 0$ and let $\omega \geq 1$ be some integer. Consider a general adversarial queue system $A(\omega, \epsilon, b)$ with scheduling algorithm Alg. Let n be the number of queues in this system. We will show that there is a constant $U(n, q_0, b)$ such that for $A(\omega, \epsilon, b)$, when the size of the tallest queue at time $t = 0$ is at most q_0, the sizes of all queues over all $t \geq 0$ is bounded above by $U(n, q_0, b)$.

We induct on n to show that for any $q_0 \geq 0$ and $b \geq 0$, there exists $U(n, q_0, b)$. For the basic step, when $n = 1$, there is only one queue in the system, and thus it should be a destination queue. Hence, $U(n, q_0, b)$ exists.

For the inductive step, we assume that there is $U(m, q_0, b)$ for all $1 \leq m \leq n-1$, and for all $q_0 \geq 0$ and $b \geq 0$. Using this induction hypothesis, we will show that for any q_0, $U(n, q_0, 0)$ exists. We can set $U(n, q_0, 1) = U(n, U(n, q_0, 0) + R_{\max}, 0)$, because at each time when the bad packet arrives, the size of the tallest queue is at most $U(n, q_0, 0)$ and we can transmit data of size at most $R_{\max}$ on each link. Similarly for any $i \geq 1$, we can set

$$U(n, q_0, i) = U(n, U(n, q_0, i-1) + R_{\max}, 0) \qquad (16)$$

by considering the time when the ith bad packet arrives. Now we only need to prove that $U(n, q_0, 0)$ exists. Let $P(t)$ be the potential of the queues at time t. Note that each injection to a queue of size at most q^* makes the potential increase by at most $(2R_{\max}q^* + R_{\max}^2)$. By Theorem 2, the maximum possible increase of potential induced by all injections during any time window of size ω is bounded by some constant P_0. Now, for fixed n, we define the following; Let $M_n = 0$. Given M_{k+1}, for $j = 1, 2, \ldots, k$, define

$$S_j \triangleq U\left(n-k, M_{k+1}, \frac{(j-1)}{2}(L_1 + L_2 \ldots + L_{j-1})^2\right),$$

$$L_j \triangleq \frac{2(n-k)S_j^2}{\varepsilon},$$
$$M_k \triangleq \frac{L_k}{R_{\min}} + S_k + \frac{2P_0}{\varepsilon R_{\min}}.$$

Then M_k, $k = 1, 2, \ldots, n$, are decreasing over k ($M_1 \gg M_2 \gg \ldots \gg M_n = 0$). We will show that for any $A(\omega, \epsilon, 0)$ for a general adversarial queue system with n queues, for all time $t \geq 0$, $P(t)$ is bounded by some value that is independent of t. More precisely we will show that

$$P(t) \leq (n-1)M_1^2 + \max\{nq_0^2, nM_1^2 + 2\sqrt{n}R_{\max}M_1 + R_{\max}^2\}. \tag{17}$$

Note that the right-hand side of (17) is independent of t, so we can conclude that $U(n, q_0, 0)$ exists.

Now suppose that we are given a general adversarial queue system with n queues controlled by an $A(\omega, \epsilon, 0)$ and some given scheduling algorithm Alg and a corresponding set Γ of partial transmissions assigned with packets , such that all the initial queue sizes are at most q_0.

Suppose that for all time t, $P(t) < nM_1^2$ holds. Then it implies that the given scheduling algorithm Alg is stable and (17) is satisfied. Now suppose that there is t_0 such that $P(t_0) \geq nM_1^2$. By choosing the smallest such t_0, we may assume that $P(t_0) \leq \max\{nq_0^2, nM_1^2 + 2\sqrt{n}R_{\max}M_1 + R_{\max}^2\}$ since if $P(t_0 - 1) < nM_1^2$, the change of potential between time $t_0 - 1$ and t_0 is at most $2\sqrt{n}R_{\max}M_1 + R_{\max}^2$. Note that if $P(t_0) \geq nM_1^2$, then there is a queue of size at least M_1, so the size of tallest queue at that time is at least M_1.

Let $q_1 \geq q_2 \geq \ldots \geq q_n = 0$ be the ordered sizes of the queues at time t_0. For $1 \leq j \leq n$, let Q_j be the corresponding jth tallest queue at time t_0. Then since $q_1 \geq M_1$ and $q_n = M_n = 0$, there exists some $1 \leq k \leq (n-1)$ such that $q_k \geq M_k$ and $q_{k+1} \leq M_{k+1}$. Hence, $q_k \gg q_{k+1}$ and the sizes of the small queues stay much smaller than q_k, and so the sizes of the tall queues are much bigger than those of the small queues. We will show that for all the time afterward the size of the $(k+1)$th tallest queue stays much smaller than M_k. A precise description will appear later.

Now fix one such k. We will say all the queues having size at least M_k at time t_0 are *"tall queues"*, and all the other queues *"small queues"*. Recall that by our assumption on the MAX-WEIGHT protocol, data from a small queue will never move to a tall queue. Hence we can consider the set of all the small queues as a separate general adversarial queue system. We will call this queue system a *system of small queues*. Afterward, we will use an inductive argument on this system of small queues to guarantee that their sizes are bounded by a constant S_j for some $1 \leq j \leq k$ during some period of time.

Let t_1 be the first time after t_0 such that there is an injection of a packet to a tall queue or a transmission of a packet from a tall queue to a small queue. Here we note that in the case when there is no such $t_1 > t_0$, then for this $A(\omega, \epsilon, 0)$, the argument that will be presented in the proof of Lemma 5 shows that the sizes of all the small queues cannot be bigger than M_k for any time $t \geq t_0$. Since a packet in a small queue will never move to a tall queue , the potential of tall queues are non-increasing over all time. Hence we obtain that $P(t)$ is bounded by $(n-1)M_k^2 + P(t_0) \leq (n-1)M_1^2 + \max\{nq_0^2, nM_1^2 + 2\sqrt{n}R_{\max}M_1 + R_{\max}^2\}$ for all $t \geq t_0$ as required in (17).

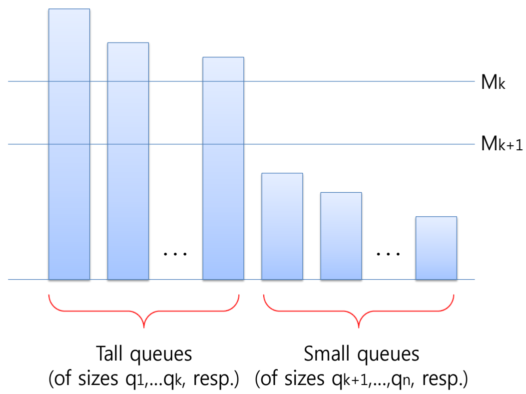

Fig. 2. All the queues having size at least M_k at time t_0 are called *"tall queues"* and all the other queues are called *"small queues"*. Then, tall queues are much higher than small queues.

When there is such a t_1, our main argument is that during time $t_0 \leq t \leq t_1$, the system of small queues is maintained. By Lemma 3, we are able to show a net decrease in the potential in the system, as long as there are "sufficient" injection into queues that are large enough. Hence, one injection to a tall queue or one transmission of a packet from a tall queue to a small queue creates a sufficient decrease in potential. We can therefore show that the potential remains bounded as long as the increase in potential between times t_0 and t_1 is less than the decrease in potential due to the injection or transmission at time t_1. We will prove the following Lemma.

Lemma 5: There is t^*, satisfying $t_0 < t^* \leq t_1 + \omega - 1$, such that $P(t^*) \leq P(t_0)$, and during $t_0 \leq t \leq t^*$ the sizes of small queues are bounded by M_k.

The proof of Lemma 5 will appear later after we conclude the proof of Theorem 4. By applying this, the potential of all the small queues, $P_S(t) \triangleq \sum_{i=k+1}^{n}(q_i^t)^2$, is bounded above by $(n-1)M_k^2 \leq (n-1)M_1^2$ since the sizes of all the small queues cannot be bigger than M_k for any time $t_0 \leq t \leq t^* - 1$. Note also that until the time $t^* - 1$, the potential of all the tall queues, $P_T(t) \triangleq \sum_{i=1}^{k}(q_i^t)^2$, is non-increasing over time. Since at time t^* we know that the total potential $P(t^*) \leq P(t_0)$, for $t_0 \leq t \leq t^*$, the potential $P(t)$ is bounded by $(n-1)M_1^2 + \max\{nq_0^2, nM_1^2 + 2\sqrt{n}R_{\max}M_1 + R_{\max}^2\}$ We now choose the first time $t \geq t^*$, if there exists such t, so that $P(t) \geq nM_1^2$, and set this time as a new t_0. Then by applying the same argument, we obtain that for all time $t \geq 0$, (17) holds. Hence $U(n, q_0, 0)$ exists. It implies (16) which in turn proves Theorem 4. ■

Proof: (Proof of Lemma 5) Note that, for all time $t_0 \leq t \leq t_1$, there may be some injection of packets to a small queue so that its corresponding set of partial transmissions includes some links between tall queues that yields the amount of potential change at least 1. We will regard these kinds of injected packets as "bad packets" for the system of small queues, and we will call these injections "bad injections". That is, each bad injection in the system of small queues makes potential change among tall queues at least 1. Note that by considering these packets as bad packets, the dynamics of small queues can be thought as an independent general adversarial queue system having $n-k$ queues, which means that it is a kind of subsystem of the original system. Then essentially, we will show that the total amount of these bad injections over all time $t_0 \le t \le t_1$ is bounded by some number which is independent of t. Note that each bad injection in the system of small queues makes potential change among tall queues at least 1.

Now consider all possible cases to obtain the required t^*. At first, we consider the case; (Case I) if there is no bad injection to small queues for all time $t_0 \le t \le t_1$, (Case II) if there are some bad injections in that time window.

From the definition of the MAX-WEIGHT(β) algorithm, $r_e(t) \ge R_{\min}$ for each link (e,d) such that $q_{v,d}^t - q_{v,d}^t \ge 0$, so we send data along e at least $R_{\min}$ at once if we can. Without loss of generality, we can assume that $R_{\min}$ and $R_{\max}$ satisfy $R_{\min} \le \ell_p \le R_{\max}$ for each $p \in I^W$.

$-$ **C**ase I If there is no bad injection to small queues for all time $t_0 \le t \le t_1$, then by the induction hypothesis, for all $t_0 \le t \le t_1$, the sizes of small queues are bounded above by $S_1 = U(n-k, M_{k+1}, 0)$. Thus, the potential of all the small queues at time t_1 is at most $\frac{\varepsilon}{2}L_1 = (n-k)S_1^2$. By Lemma 3, the decrease of potential due to a injection to a tall queue is at least $\frac{\varepsilon}{2}R_{\min}M_k$, and the decrease of potential due to a transmission from a tall queue to a small queue at time t_1 is at least $\{(M_k)^2 - (S_1)^2\} - \{(M_k - R_{\min})^2 - (S_1 + R_{\min})^2\} = 2R_{\min}(M_k - S_1)$. Thus, the decrease of potential due to a injection to a tall queue or the decrease of potential due to a transmission from a tall queue to a small queue at time t_1 is at least $min\{\frac{\varepsilon}{2}R_{\min}M_k, 2R_{\min}(M_k - S_1)\} \ge \frac{\varepsilon}{2}R_{\min}(M_k - S_1)$. Note that from the definition of M_k,

$$\frac{\varepsilon}{2}R_{\min}(M_k - S_1) \ge \frac{\varepsilon}{2}L_1 + P_0.$$

Therefore, the decrease of potential due to an injection to a tall queue or a transmission from a tall queue to a small queue at time t_1 is more than or equal to the potential of all the small queues at time t_1, and the difference among them is at least P_0. Note also that the maximum possible increase of the potential induced by injections during the time $[t_1, t_1 + \omega - 1]$ is bounded by P_0, and that all the packet movement associated with the injection to a tall queue at time t_1 occurs in this time window of size ω. Since there was no injection to any of the tall queues during $t_0 \le t \le (t_1 - 1)$, the potential of the tall queues is non-increasing for $t_0 \le t < t_1$. Hence, by letting $t^* = t_1 + \omega - 1$, we have $P(t^*) \le P(t_0)$.

$-$ **C**ase II Suppose that there are some bad injections to small queues. Let $0 \le r_1 \le r_2 \le \ldots \le r_{k-1}$ be the ordered list of $(q_1 - q_2)$, $(q_2 - q_3), \ldots, (q_{k-1} - q_k)$. As $\{M_1, M_2, \cdots\}$ is a set of queue thresholds, $\{L_1, L_2, \cdots\}$ defines a set of thresholds for the above list of queue differences and $\{S_1, S_2, \cdots\}$ gives a bound on the sizes of the small queues during some period of time in the following cases. Note that these numbers are independent of t. We can divide (Case II) by following three cases; (Case II-A): if $r_1 > L_1$, (Case II-B): if there is $1 \le m < k-1$ such that for all $1 \le j \le m$, $r_j \le L_j$, and $r_{m+1} > L_{m+1}$, (Case II-C): if $r_m \le L_m$ for all $1 \le m \le k-1$.

$-$ **C**ase II-A Suppose that $r_1 > L_1$. Then any transmission between two tall queues at some time $t_0 < t \le t_1$ will make the decrease of potential more than L_1. Let t^* be the smallest time $t^* > t_0$ so that there is a transmission between two tall queues at time t^*. By the induction hypothesis, for all time $t_0 \leq t \leq t^*$, the sizes of the small queues are bounded by $S_1 = U(n-k, M_{k+1}, 0)$, and the potential of the small queues is bounded by $\frac{\varepsilon}{2}L_1 = (n-k)S_1^2$. Then from the same argument as the (Case I), $P(t^*) \leq P(t_0)$.

– **C**ase II-B Suppose that there is $1 \leq m < k-1$ such that for all $1 \leq j \leq m$, $r_j \leq L_j$, and $r_{m+1} > L_{m+1}$. We will show that the potential of all the small queues is bounded by $\frac{\varepsilon}{2}L_{m+1}$. We may assume that bad injections to small queues induce transmissions just between neighboring tall queues. Note also that the amount of bad injections to small queues during some period of time is bounded by the total amount of transmissions between tall queues during that period of time.

We say a link $e_j = (Q_j, Q_{j+1})$ between two neighboring tall queues is a *tall link* if $q_j - q_{j+1} > L_{m+1}$ and a *small link* otherwise. We can divide (Case II-B) by following two cases; (Case II-B-1) if there is no transmission via tall links for all time $t_0 \leq t \leq t_1$, (Case II-B-2) if there is a transmission via some tall link for some time $t_0 < t \leq t_1$. We will use the following Lemma.

Lemma 6: Let $r_1, r_2, \ldots, r_m$ be the sizes of the small links at time t_0 and assume that $r_j \leq L_j$ for all $1 \leq j \leq m$. If there is no transmission via *tall links* for $t_0 \leq t < t'$ and all the transmissions occur via small links, then the total amount of packet transmissions via *small links* during that period of time is bounded by

$$\frac{m}{2}(r_1 + r_2 + \ldots + r_m)^2 \leq \frac{m}{2}(L_1 + L_2 \ldots + L_m)^2.$$

Proof: Let $e_{j_1}, e_{j_2}, \ldots e_{j_m}$ be the set of small links, where $j_1 < j_2 < \ldots < j_m$. For $1 \leq i \leq m$, let s_i be $(q_{j_i} - q_{j_i+1})$. Hence $\{s_i\}_{1 \leq i \leq m}$ is a permutation of $\{r_i\}_{1 \leq i \leq m}$.

Recall that the sizes of the queues at time t_0 are non-increasing with respect to their indices. Moreover, note that if $j_{i+1} - j_i \geq 2$ for some i, then any packet p that was originally located at Q_m, with $m \leq j_i + 1$ cannot move to Q_{j_i+2} for all time $t_0 \leq t \leq t'$. Hence we can consider each subset of consecutive small links separately. For example if $j_1, \ldots, j_m$ are 2,3,5,6,7, then we will consider 2,3 and 5,6,7 separately. Suppose that $j_1, j_2 \ldots, j_s$ are consecutive integers. Since $q_{j_1}^{t'} + \ldots + q_{j_{s+1}}^{t'} = q_{j_1}^{t_0} + \ldots + q_{j_{s+1}}^{t_0}$, we obtain that

$$(q_{j_1}^{t'})^2 + \ldots + (q_{j_{s+1}}^{t'})^2 \geq \sum_{i=1}^{s+1} \left(\frac{q_{j_1}^{t_0} + \ldots + q_{j_{s+1}}^{t_0}}{s+1} \right)^2.$$

Thus, the amount of packet transmission via $e_{j_1}, \ldots, e_{j_s}$ is

$$\begin{aligned}
& \{(q_{j_1}^{t_0})^2 + \ldots + (q_{j_{s+1}}^{t_0})^2\} - \{(q_{j_1}^{t'})^2 + \ldots + (q_{j_{s+1}}^{t'})^2\} \\
\leq \quad & \{(q_{j_1}^{t_0})^2 + \ldots + (q_{j_{s+1}}^{t_0})^2\} - (s+1)\left(\frac{q_{j_1}^{t_0} + \ldots + q_{j_{s+1}}^{t_0}}{s+1} \right)^2 \\
= \quad & \frac{1}{s+1}\left(s\sum_{i=1}^{s+1}(q_{j_i}^{t_0})^2 - 2\sum_{1 \leq i < k \leq s+1} q_{j_i}^{t_0} q_{j_k}^{t_0} \right) \\
= \quad & \frac{1}{s+1}\left(\sum_{1 \leq i < k \leq s+1} (q_{j_i}^{t_0} - q_{j_k}^{t_0})^2 \right)
\end{aligned}$$

$$
\begin{aligned}
&\leq \frac{1}{s+1}\binom{s+1}{2}(r_1+\ldots+r_{s+1})^2 \\
&= \frac{s}{2}(r_1+\ldots+r_{s+1})^2 \\
&\leq \frac{s}{2}(L_1+\ldots+L_{s+1})^2.
\end{aligned}
$$

A similar argument holds for other consecutive indices, separately. Hence the sum of total amount of transmissions via small links during time $t_0 \leq t \leq t'$ is bounded by $\frac{m}{2}(L_1 + L_2 + \ldots + L_m)^2$. ■

– **C**ase II-B-1 If there is no transmissions via tall links for all time $t_0 \leq t \leq t_1$. Then by Lemma 6, the total amount of bad injections to the small queues during $t_0 \leq t \leq t_1$ is bounded by $\frac{m}{2}(L_1+L_2+\ldots+L_m)^2$. Since each bad injection in the system of small queues makes potential change among tall queues at least 1, we conclude that the number of bad packets to the system of small queues is also at most by $\frac{m}{2}(L_1 + L_2 + \ldots + L_m)^2$. Therefore, for all time $t_0 \leq t \leq t_1$, the sizes of the small queues are bounded by

$$S_{m+1} = U\left(n-k, M_{k+1}, \frac{m}{2}(L_1+L_2+\ldots+L_m)^2\right)$$

by the induction hypothesis. Hence, the potential of all the small queues at time t_1 is at most $\frac{\varepsilon}{2}L_{m+1} = (n-k)S_{m+1}^2$.

Note that the potential for the tall queues is non-increasing for $t_0 \leq t \leq t_1$. By Lemma 3, the decrease in potential due to an injection to a tall queue is at least $\frac{\varepsilon}{2}R_{\min}M_k$, and the decrease in potential due to a transmission from a tall queue to a small queue at time t_1 is at least $2R_{\min}(M_k - S_{m+1})$. Thus, the decrease of potential due to an injection to a tall queue or the decrease of potential due to a transmission from a tall queue to a small queue at time t_1 is at least $min\{\frac{\varepsilon}{2}R_{\min}M_k, 2R_{\min}(M_k - S_{m+1})\} \geq \frac{\varepsilon}{2}R_{\min}(M_k - S_{m+1})$. Note that from the definition of M_k,

$$\frac{\varepsilon}{2}R_{\min}(M_k - S_{m+1}) \geq \frac{\varepsilon}{2}L_{m+1} + P_0.$$

Therefore, the decrease of the potential at time t_1 is more than or equal to the potential of all the small queues at t_1, and the difference among them is at least P_0. By letting $t^* = t_1 + \omega - 1$, we have $P(t^*) \leq P(t_0)$.

– **C**ase II-B-2 If there is a transmission via some tall link for some time $t_0 < t \leq t_1$, let t^* be the smallest such t. Then similarly, by Lemma 6, the total amount of bad injections to the small queues during $t_0 \leq t \leq t^*$ is bounded by $\frac{m}{2}(L_1+L_2+\ldots+L_m)^2$. Hence the sizes of the small queues during this time interval are bounded by S_{m+1} by the induction hypothesis and from the definition of t_1, so the potential of all the small queues at time t^* is at most $\frac{\varepsilon}{2}L_{m+1} = (n-k)S_{m+1}^2$. Moreover, during $t_0 \leq t \leq t^*$, for any tall link $e_j = (Q_j, Q_{j+1})$, q_j is non-decreasing and q_{j+1} is non-increasing, because any transmission via small links can make q_j bigger (when e_{j-1} is a small link), or q_{j+1} smaller (when e_{j+1} is a small link), but it cannot increase $q_j - q_{j+1}$. Thus, $q_j - q_{j+1} \geq L_{m+1}$ at $t = t^*$. Hence, a transmission via a tall link at time t^* will make the potential decrease by at least $\frac{\varepsilon}{2}L_{m+1}$, which is more than the potential of all the small queues at time t^*. Note also that the potential for the tall queues is non-increasing for $t_0 \leq t < t^*$. Hence, we have $P(t^*) \leq P(t_0)$.

– **C**ase II-C Finally, consider the case when $r_m \leq L_m$ for all $1 \leq m \leq k-1$. Then by Lemma 6 and the induction hypothesis, for all time $t_0 \leq t \leq t_1$, the sizes of small queues are bounded by

$$S_k = U\left(n-k, M_{k+1}, \frac{(k-1)}{2}(L_1 + L_2 + \ldots + L_{k-1})^2\right).$$

Hence, the potential of all the small queues at time t_1 is at most $\frac{\varepsilon}{2}L_k = (n-k)S_k^2$. By Lemma 3, the decrease of the potential due to an injection to a tall queue is at least $\frac{\varepsilon}{2}R_{\min}M_k$, and the decrease of the potential due to a transmission from a tall queue to a small queue at time t_1 is at least $2R_{\min}(M_k - S_k)$. Thus, the decrease of the potential due to a injection to a tall queue or the decrease of the potential due to a transmission from a tall queue to a small queue at time t_1 is at least $min\{\frac{\varepsilon}{2}R_{\min}M_k, 2R_{\min}(M_k - S_k)\} \geq \frac{\varepsilon}{2}R_{\min}(M_k - S_k)$. Then, from the definition of M_k, $\frac{\varepsilon}{2}R_{\min}(M_k - S_k) = \frac{\varepsilon}{2}L_k + P_0$, which is more than the potential of all the small queues at time t_1, and the difference among them is at least P_0. Note also that the potential of the tall queues is non-increasing for $t_0 \leq t < t_1$. Hence, by letting $t^* = t_1 + \omega - 1$, we have $P(t^*) \leq P(t_0)$.

Hence in all the cases, we have $P(t^*) \leq P(t_0)$ and for $t_0 \leq t \leq t^*$, the sizes of small queues are bounded by $S_j + \omega n R_{\max}$ for some $1 \leq j \leq k$, so they are bounded by M_k. ■

V. CHARACTERIZATION OF THE QUEUE SIZES

We now consider the behavior of the queue sizes under the adversarial model. In the case of a stationary stochastic network, the typical "negative drift" argument that we described earlier essentially shows that the potential in the system cannot grow much larger than $(k^2\varepsilon^{-1}(R_{\max})^2)^2$. More precisely, if the potential ever does get larger than that amount then some queue size must be larger than $k^2\varepsilon^{-1}(R_{\max})^2$. At that point the expression for the change in network potential implies the expected drift in potential is non-positive. One consequence of this is that whenever an individual queue size becomes larger than $(k^2\varepsilon^{-1}(R_{\max})^2)^2$ the expected drift in potential is non-positive.

In contrast, for the MAX-WEIGHT protocol in the adversarial model the bound on queue size implied by the analysis of Section 4 is actually exponential in the number of users. We now briefly show that this is necessary. In particular, we present an example where the MAX-WEIGHT protocol does indeed give rise to exponentially-sized queues. Our example is close to an example given in [6] in which it was shown that we can get exponential queue sizes in a critically loaded scenario (i.e. where $\varepsilon = 0$). We now show that this is actually possible in a subcritically loaded example (with $\varepsilon > 0$).

We consider a set of N single hop edges (numbered $0, \ldots, N-1$) that are all mutually interfering, i.e. only one edge can transmit data at a time. Let $a_i(t)$ be the amount of data injected for edge i at time t and let $r_i(t)$ be the edge rate. The adversary defines these quantities in the following simple manner. At any given time t let $i' = \min\{i : q_i(t) < (1-\varepsilon)2^i\}$. If $i' = 0$ then the adversary sets $r_0(t) = 1$ and $a_0 = 1 - \varepsilon$. If $i' > 0$ then it sets $r_{i'-1}(t) = 1 - \varepsilon$, $r_{i'}(t) = \frac{1-\varepsilon}{2}$ and $a_{i'}(t) = \frac{(1-\varepsilon)^2}{2}$. In both cases all other $r_i(t)$ and $a_i(t)$ values are set to 0. It is clear that these definitions are consistent with an $A(1, \varepsilon)$ adversary.

Lemma 7: With the above patterns of data arrivals and edge rates, for each t and for each i, there exists a $t' \geq t$ such that $q_i(t') \geq (1-\varepsilon)2^i$.

Proof: We prove the above statement by induction on i. Suppose that $q_0(t) < 1 - \varepsilon$. Then for this time step i' is set to 0 and so $a_0(t) = 1 - \varepsilon$. Once data has been served for edge 0 and the arriving data has been added to the edge's queue we have $q_0(t+1) \geq 1 - \varepsilon$. (Note that this assumes that data arrives in a queue after data has been served. This is a reasonable assumption but if it does not hold then we can simply set $\omega \geq 2$ and have all the arrivals in a window of length ω arrive at the beginning of the window.) This completes the base case.

For the inductive step, suppose that $q_i(t) < (1 - \varepsilon)2^i$ for an $i > 0$. The inductive hypothesis implies that there exists some time $t' \geq t$ at which $i' = i$. Suppose that t' is the first such time step. Between t and t' note that we must have $i' < i$ and so the value of q_i does not change. When we reach time step t' it must be the case that $q_i(t') < 2q_{i-1}(t')$. Moreover, by the definition of the edge rates $r_{i-1}(t') = 1 - \varepsilon$ and $r_i(t') = \frac{1-\varepsilon}{2}$. Hence the MAX-WEIGHT protocol serves queue $i - 1$ but the arrivals are for queue i. Hence $q_i(t')$ is strictly greater than $q_i(t)$. By repeating this process we eventually reach a time t'' at which $q_i(t'') \geq (1 - \varepsilon)2^i$.

By the inductive hypothesis there must be a time $t''' \geq t''$ for which $q_j(t''') \geq (1 - \varepsilon)2^j$ for all $j \leq i - 1$. Between times t'' and t''' the value of q_i cannot decrease. Hence at time t''' we have $q_j(t''') \geq (1 - \varepsilon)2^j$ for all $j \leq i$. The inductive step is complete. ■

Corollary 8: There exists a network configuration with N edges and an $A(1, \varepsilon)$ adversary such that some queue grows to size $(1 - \varepsilon)2^{N-1}$.

We remark in conclusion that with a different protocol adversarial models do not necessarily lead to exponentially large queues. In [6] another protocol was presented (which directly keeps track of the past history of edge rates and arrivals) which ensures a maximum queue size of $O(\omega k |\mathcal{R}|^2 R_{\max})$, where $\mathcal{R}$ is the set of feasible rate values. However, we still feel that it is of interest to study the performance and stability of the MAX-WEIGHT protocol in adversarial networks since it is extremely simple to implement and it has been proposed so many times in the literature as a solution to the scheduling problem in wireless networks.

VI. STABILITY OF APPROXIMATE MAX - WEIGHT

As remarked in the introduction, computing the exact Max-Weight set of feasible transmissions is in general an NP-hard problem. Hence a natural question to ask is what can be achieved if at each time step we only find an approximate Max-Weight set of feasible transmissions. In this section we address this question.

Recall that $A(\omega, \epsilon)$ assures that there is a set of fractional movement of packets Ψ_p for each $p \in I^W$ and there is a edge rate vector $r_e \in R(t)$ for each $t \in W$, so that each edge is used at most $(1 - \varepsilon)$ times of the sum of rates associated at e during the time window W. Thus, it guarantees that each edge e can transmit more data than is actually required by a $\frac{1}{1-\varepsilon}$ factor. Hence, the actual packet movement by MAX-WEIGHT induces potential changes that are $\frac{1}{1-\varepsilon}$ times greater than necessary.

For an optimization problem, an ε-approximation algorithm is an algorithm that provides an approximate solution within $(1 \pm \varepsilon)$ factor of the optimal solution. Although computing the optimal solution of MAX-WEIGHT is computationally very hard, in many practical wireless networks ε-approximate solution for $r(t)$ can be computed in polynomial time. For example, [10] presented an ε-approximate solution to find the MWIS (maximum weight independent set) on planar graphs, and this was extended by several authors to more general classes of graphs. In [12], [13], an ε-approximate MWIS for a large class of wireless networks in the Euclidean space is provided. In our model, we assume an ε-approximate MAX-WEIGHT computes an ε-approximate solution $r'(t)$ for each time t so that the potential decrease is at least $(1-\varepsilon)$ times the maximum possible potential decrease at time t. We will prove the stability of any $\hat{\varepsilon}$-approximate MAX-WEIGHT protocol under $A(\omega, \epsilon)$ for $\varepsilon > 0$, if $0 < \hat{\varepsilon} < \varepsilon$.

Theorem 9: For $0 < \hat{\varepsilon} < \varepsilon$, any $\hat{\varepsilon}$-approximate MAX-WEIGHT(β) is stable under $A(\omega, \epsilon)$.

Proof: Let $\tilde{\varepsilon} = \frac{\varepsilon - \hat{\varepsilon}}{1-\hat{\varepsilon}}$, then $A(\omega, \epsilon)$ is $A(\omega, \tilde{\varepsilon})$. As in the statement of Theorem 2, if we can associate the injection of $p \in I^j \cup I^{j-1}$ with a set of partial transmissions Γ'_p, so that the sum of potential changes due to this injection to a queue of height $q \geq q^*$ is less than $-\frac{\tilde{\varepsilon}}{2}(\beta+1)\ell_p q^\beta$, then all the other arguments in the proof of Theorem 4 holds when we replace ε with $\tilde{\varepsilon}$.

As in the proof of Theorem 2, we define $d'_{p,e}(t') = \frac{1-\varepsilon}{1-\tilde{\varepsilon}} d_{p,e}(t')$ for all $e \in E$, $t' \in W$, and $p \in I^j \cup I^{j-1}$. Then we show that $d'_{p,e}(t)$ satisfy (3) if we substitute ε by $\tilde{\varepsilon}$. As in the proof of Theorem 2 in [**?**], we define

$$\begin{aligned} K'_{e_j}(t') &= \sum_{i=1}^{m} d'_{p_i,(v_j,u_j)}(t') \left((q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta \right) \\ &= (1-\hat{\varepsilon}) K_{e_j}(t'). \end{aligned} \tag{18}$$

By the definition of $\hat{\varepsilon}$-approximate MAX-WEIGHT, we can take $\hat{s}_{e_j}(t')$ for each $e_j = (v_j, u_j) \in E$, $t' \in W$ such that

$$\begin{aligned} J'(t') &:= \sum_{j=1}^{k} \hat{s}_{e_j}(t) \{ (q^t_{v_j, d_a^{(e_j)}})^\beta - (q^t_{u_j, d_a^{(e_j)}})^\beta \}. \\ &\geq \sum_{j=1}^{k} (1-\hat{\varepsilon}) s_{e_j}(t) \{ (q^t_{v_j, d^{(e_j)}})^\beta - (q^t_{u_j, d^{(e_j)}})^\beta \} \end{aligned} \tag{19}$$

for some destinations $d_a^{(e_j)}$ for each e_j. By (18) and (19), we can recursively assign

$$\hat{s}_{p_i,(e_j,d_i)}(t') = min \left\{ \frac{J'^{((j-1)m+(i-1))}(t')}{(q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta}, \hat{s}^{(i-1)}_{e_j}(t'), \frac{{K'}^{(i-1)}_{e_j}(t')}{(q^{t'}_{v_j,d_i})^\beta - (q^{t'}_{u_j,d_i})^\beta} \right\},$$

where $e_j = (v_j, u_j)$ and d_i is the destination of p_i, in the same manner as in the proof of Theorem 2. Then, for all $e_j \in E$, $t' \in W$, and $p_i \in I^j \cup I^{j-1}$,

$$\sum_{e \in E} \sum_{p,d} \hat{s}_{p,(e,d)}(t') \left((q^{t'}_{v,d})^\beta - (q^{t'}_{u,d})^\beta \right) \leq \sum_{e \in E} \hat{s}_e(t') \left((q^{t'}_{v,d^{(e)}})^\beta - (q^{t'}_{u,d^{(e)}})^\beta \right).$$

Let $\Gamma'_{p_i} = (\hat{s}_{p_i,e_j}(t'))_{e_j \in E, t' \in W}$ for each $p_i \in I^j \cup I^{j-1}$, we obtain that the sum of potential changes due to this injection is less than -$\frac{\tilde{\varepsilon}}{2}\ell_{p_i}(\beta+1)q^\beta$ by using the same argument in section 4.1. This in turn implies that $\hat{\varepsilon}$-MAX-WEIGHT(β) algorithm is stable under $A(\omega, \epsilon)$. ■

VII. EXPERIMENTS

A. Simulation Setup

We now describe a numerical experiment that aims to understand the queue size dynamics of the MAX-WEIGHT protocol under the adversarial model. Consider a $n_1 \times n_2$ simple grid graph G, and let $n = n_1 n_2$. Then, there

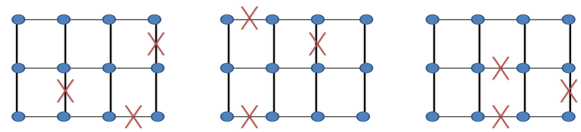

Fig. 3. The above 3 underlying graphs express which edges are not available under $r^{(1)}, r^{(2)}, r^{(3)}$.

are $4n - 2n_1 - 2n_2$ directed edges in the graph. We assume that all single nodes can be a destination. We let $n_1 = 3, n_2 = 4$, so $n = 12$, and $4n - 2n_1 - 2n_2 = 34$.

In our simulation, we used 3 different edge rate vectors $r^{(1)}, r^{(2)}, r^{(3)} \in \mathbb{R}^{34}$ for G. For each $r^{(i)}$, $1 \leq i \leq 3$, we select 3 edges among 17 possible edges, and remove them. The underlying graphs of $r^{(1)}, r^{(2)}, r^{(3)}$ are described in Fig 3. Other directed edges have edge rates chosen independently and uniformly at random from [0.5,2]. We used the node-exclusive constraint model, i.e., matching constraint model.

Among $n(n-1)$ many distinct source-destination pairs (S-D pairs), we randomly chose K many S-D pairs $(s_1, d_1), \ldots, (s_K, d_K)$ for $K = 10$. When the set of feasible edge rate vectors R is fixed for all time $t \geq 0$, we define the feasible *arrival rate* as follows. The collection of all the feasible arrival rate vectors are called the network stability region.

Definition 4: The *arrival rate vector* $\gamma = (\gamma_1, \ldots, \gamma_K) \in [0,1]^K$ corresponding to the S-D pairs $(s_1, d_1), \ldots,$ (s_K, d_K) is said to be *feasible*, if there exist flows, $(f^1, \ldots, f^K)$ such that

1) For each $1 \leq j \leq K$, f^j routes a flow of at least r_j from s_j to d_j.
2) The induced net flow on the directed edges, $\hat{f} = \sum_{i=1}^{K} f^j$ belongs to the interior of $co(R)$ where $co(R)$ is the convex hull of R.

If an arrival rate vector is in the interior of $co(R)$, and the arrivals are identical for all time, then MAX-WEIGHT is stable [12]. Moreover, if an arrival rate vector is in the interior of $co(R)^c$, then MAX-WEIGHT is unstable. We chose K many source-destination pairs at random. For each $r^{(i)}$, $1 \leq i \leq 3$, we compute 3 different feasible arrival rate vectors that are closed to the boundary of the network stability region. To do so, we fixed random arrival rate vectors $\gamma^{(1)}, \gamma^{(2)}, \gamma^{(3)}$ such that each entry has a value from $[0.5, 2]$. We computed constants c_{ij}, by binary search, for edge rate vector $r^{(i)}$, and arrival rate vector $\gamma^{(j)}$ so that $c_{ij}\gamma^{(j)}$ is stable under MAX-WEIGHT, and $(c_{ij} + 0.001)\gamma^{(j)}$ is not stable under MAX-WEIGHT, as described in Fig 4. Each c_{ij} varied from 0.098 to 0.178 in our simulation. We used a sufficiently large time window of size 10^6 so that we could check the stability.

We did two set of experiments. In both of those experiments, we divided the time $t \geq 0$ into non-overlapped sub-windows of ordered phases. The first phase is $t \in [1, \lceil 1.5 \rceil]$, the second phase is $t \in [\lceil 1.5 \rceil + 1, \lceil 1.5 + (1.5)^2 \rceil]$, and for each $i \geq 1$, the ith phase is: $t \in [\lceil \sum_{j=1}^{i} (1.5)^{j-1} \rceil + 1, \lceil \sum_{j=1}^{i} (1.5)^j \rceil]$.

In the first experiment, we fixed the edge rate vector $r^{(i)}$ for some $i \in \{1, 2, 3\}$. Over time the adversary injects packets as follows. For $t \geq 0$, if t is in the j-th phase, then inject packets with an arrival rate $c_{i\bar{j}}\gamma^{(\bar{j})}$ where $\bar{j} \in \{1, 2, 3\}$ and $\bar{j} \equiv j \ (mod\ 3)$.

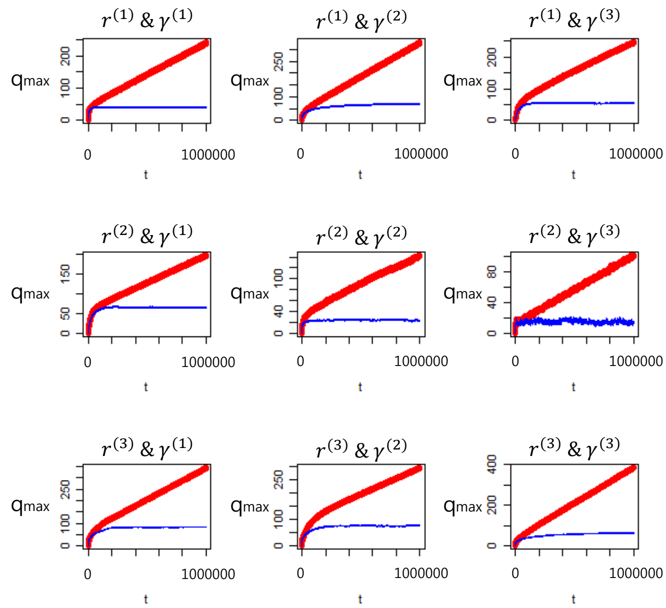

Fig. 4. For each pair of edge rate and arrival rate vector, the plot represents the change of the maximum size of queues for $c_{ij}\gamma^{(j)}$ and $(c_{ij}+0.01)\gamma^{(j)}$ in the time window [0,10^6].

In the second experiment, over time the adversary determines edge rate vectors and packet arrivals as follows. For $t \geq 0$, if t is in the i-th phase, we assign an edge rate vector $r^{(\bar{i})}$ where $\bar{i} \in \{1,2,3\}$ and $\bar{i} \equiv i \ (mod\ 3)$, and we assign an arrival rate vector $c_{\bar{i}j}\gamma^{(j)}$ at random.

Notice that, in both experiments, the average of the arrival rate vectors until time T does not converge as T goes to infinity. Also in the second experiment, the same holds for the edge rate vectors. However the above injections satisfy the definition of $A(\omega,\varepsilon)$ for some $\omega > 0$ and a small $\varepsilon > 0$. In both setups, we observed the dynamics of the maximum queue sizes over time.

B. Simulation Results

For the first experiment, as Fig 5 shows, for each edge rate vector, MAX-WEIGHT is stable with the above cyclic rate vectors. Interestingly, the maximum queue size may increase in some sub-window, but it decreases rapidly when the new sub-window starts. This is because the congested edges are different for each arrival rate vector, and the traffic-congestions are resolved when the arrival rate is changed. Notice that the maximum queue sizes for the cyclic rate vector case are bounded above and bounded below by some fixed arrival rate vector cases respectively.

The queue dynamics for the second experiment are described in Fig 6. The gray lines describe queue sizes for fixed edge and arrival rate vectors. The black line describes the queue size for the cyclic rate vector case. Again, the maximum queue sizes for the cyclic rate vector case are bounded above and bounded below by some fixed edge and arrival rate vector cases respectively. From our two experiments we observe that MAX-WEIGHT make the system stable under $A(\omega,\varepsilon)$ even when the edge and arrival rate vectors do not converge over time.

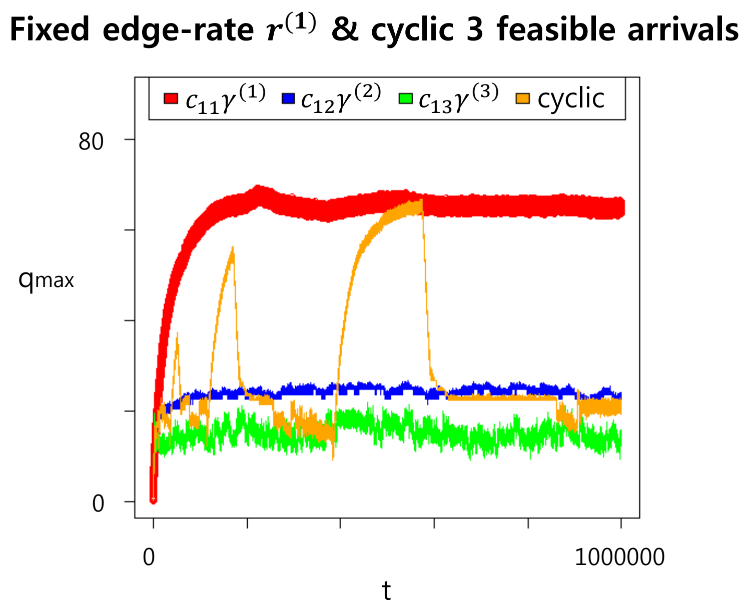

Fig. 5. For the edge rate vector $r^{(1)}$, we plot the maximum queue size when we use fixed arrival rate vectors $c_{11}\gamma^{(1)}$, $c_{12}\gamma^{(2)}$, $c_{13}\gamma^{(3)}$, and a cyclic arrival rate vector.

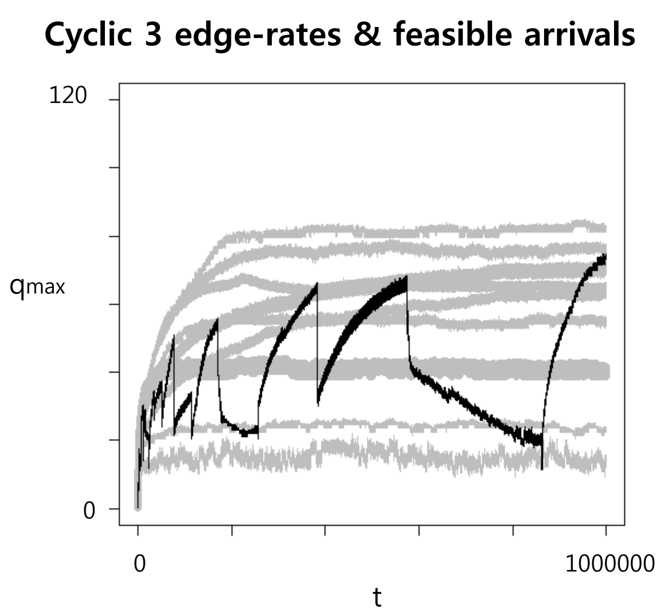

Fig. 6. We use the randomly cyclic edge and arrival rate pairs. It shows the stability of MAX-WEIGHT.

VIII. Conclusion

In this paper we have shown that the Max-Weight protocol remains stable even when the traffic arrivals and edge rates are determined in an adversarial manner.

In our opinion the most natural open question concerns the bound on queue size. Our analysis gives a bound that is exponential in the network size and we have shown in Section 5 that such a bound is unavoidable in the general case. However, achieving these large queue sizes involves choosing the achievable rate vectors $R(t)$ in a very specific manner. We are interested in whether there are any simple sufficient conditions on the sets $R(t)$ which would ensure that such large queues do not occur.

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APPENDIX

Proof: Now, for $t, t' \in W$, $|q^t_{u,d} - q^{t'}_{u,d}| \le nR_{\max}\omega$ since at each time slot, at most $R_{\max}$ amount of data can move along a link from u. Hence by considering ω and n and $R_{\max}$ as constants, we obtain that for any $t, t' \in W$, $(q^{t'}_{u,d})^\beta = (q^t_{u,d})^\beta + O\left((q^t_{u,d})^{\beta-1}\right)$.

Suppose that a packet p with size ℓ_p is injected at a node v_0 at time $t_0 \in W$. Let d be the destination of p. Then, the potential change due to the injection of p is,

$$
\begin{aligned}
& \sum_{(x,y)\in E} \sum_{t'\in W} s_{p,((x,y),d)}(t')(\beta+1)\left|(q^{t_0}_{x,d})^\beta - (q^{t_0}_{y,d})^\beta + O\left((q^{t_0}_{x,d})^{\beta-1} + (q^{t_0}_{y,d})^{\beta-1}\right)\right| \\
= \quad & \sum_{e=(v,u)\in\Psi_p} \sum_{t'\in W} d_{p,e}(t')(\beta+1)\left|(q^{t_0}_{v,d})^\beta - (q^{t_0}_{u,d})^\beta + O\left((q^{t_0}_{v,d})^{\beta-1} + (q^{t_0}_{u,d})^{\beta-1}\right)\right| \\
\ge \quad & \sum_{e=(v,u)\in\Psi_p} \frac{1}{1-\varepsilon}\{\sum_{t'\in W} \ell(p,e,t')\}(\beta+1)\left|(q^{t_0}_{v,d})^\beta - (q^{t_0}_{u,d})^\beta + O\left((q^{t_0}_{v,d})^{\beta-1} + (q^{t_0}_{u,d})^{\beta-1}\right)\right| \\
\ge \quad & \sum_{e=(v,u)\in\Psi_p} \frac{1-\varepsilon/2}{1-\varepsilon}\ell_p(\beta+1)\left|(q^{t_0}_{v,d})^\beta - (q^{t_0}_{u,d})^\beta + O\left((q^{t_0}_{v,d})^{\beta-1} + (q^{t_0}_{u,d})^{\beta-1}\right)\right| \\
\ge \quad & \sum_{e=(v,u)\in\Psi_p} \frac{\ell_p}{1-\varepsilon/2}(\beta+1)\left|(q^{t_0}_{v,d})^\beta - (q^{t_0}_{u,d})^\beta + O\left((q^{t_0}_{v,d})^{\beta-1} + (q^{t_0}_{u,d})^{\beta-1}\right)\right| \\
\ge \quad & \frac{1}{1-\varepsilon/2}\ell_p(\beta+1)(q^{t_0}_{v_0,d})^\beta + \ell_p O\left((q^{t_0}_{v_0,d})^{\beta-1}\right).
\end{aligned}
$$

because $\{\sum_{t'\in W} \ell(p,e,t')\} \ge (1-\frac{\varepsilon}{2})\ell_p$ holds for all packet p and edge e.

The increase of potential due to the direct injection of p is $\ell_p(\beta+1)(q^{t_0}_{v_0,d})^\beta + \ell_p O((q^{t_0}_{v_0,d})^{\beta-1})$. Hence the total change of potential induced by this injection of a packet p is,

$$
\begin{aligned}
& \ell_p(\beta+1)(q^{t_0}_{v_0,d})^\beta + \ell_p O\left((q^{t_0}_{v_0,d})^{\beta-1}\right) \\
- \quad & \sum_{(x,y)\in E} \sum_{t'\in W} s_{p,((x,y),d)}(t')(\beta+1)\left|(q^{t_0}_{x,d})^\beta - (q^{t_0}_{y,d})^\beta + O\left((q^{t_0}_{x,d})^{\beta-1} + (q^{t_0}_{y,d})^{\beta-1}\right)\right| \\
\le \quad & -\frac{\varepsilon/2}{1-\varepsilon/2}\ell_p(\beta+1)(q^{t_0}_{v_0,d})^\beta + \ell_p O\left((q^{t_0}_{v_0,d})^{\beta-1}\right).
\end{aligned}
$$

Hence there is a constant q^*, depending on n, ω and ε, so that if $q \ge q^*$ the sum of potential changes due to the injection is less than $-\frac{\varepsilon}{2}\ell_p q^\beta$. ■