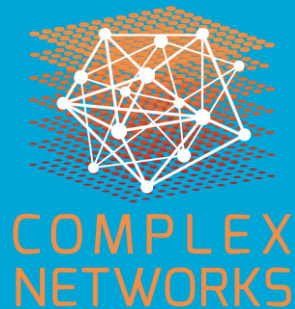


# Stochastic Approximation of Network Reliability

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Prof.dr.ir. Rob Kooij

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# Network Reliability

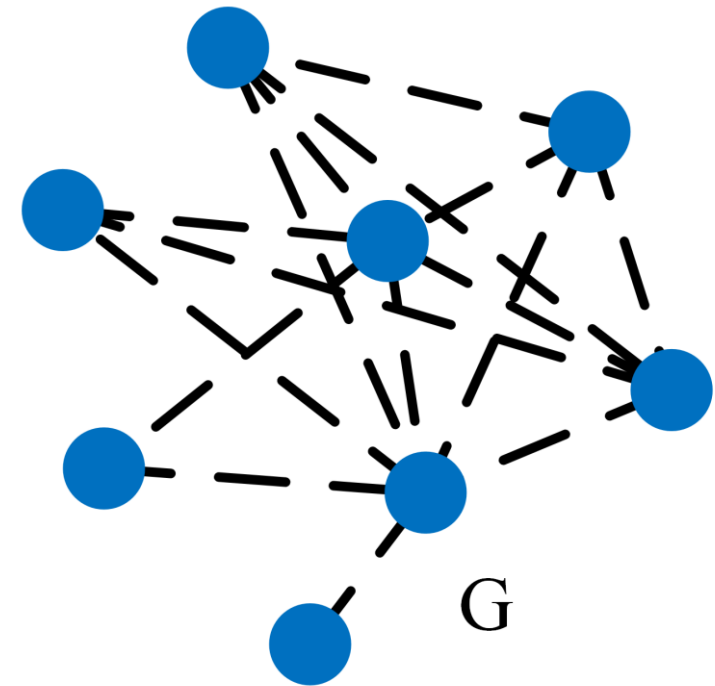
- Network Reliability


Undirected graph  $G(N, L)$

Each link independently operational with probability  $p$

Nodes always operational

- Network Reliability =  $\Pr[G \text{ is connected}]$



 Always operational

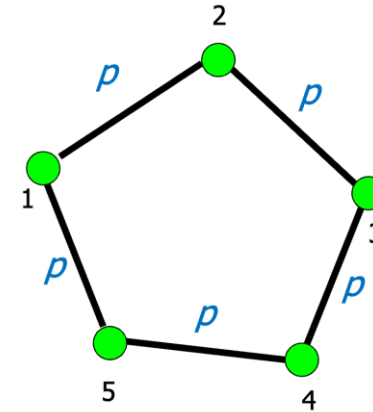
 Operational with  $p$

# Network Reliability Polynomial $Rel_G(p)$

$$Rel_G(p) = \sum_{i=0}^{L-N+1} F_i (1-p)^i p^{L-i}$$

$F_i$ : # of sets of  $i$  links, whose removal leave  $G$  connected

**NP-hard**



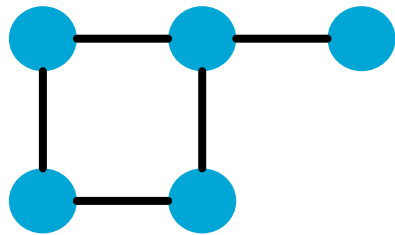
$$F_0 = 1$$

$$F_1 = 5$$

$$Rel_G(p) = p^5 + 5p^4(1-p)$$

# Stochastic approximation of $Rel_G(p)$

$\{G_{p_l}(N) \text{ is connected}\} \Rightarrow \{D_{min} \geq 1\}$ : always true

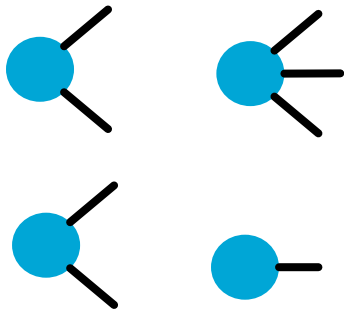


Connected Graph

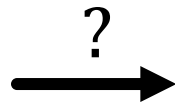


$$D_{min} > 0$$

Main assumption:  $\{D_{min} \geq 1\} \Rightarrow \{G_{p_l}(N) \text{ is connected}\}$  for large  $N$  and  $p_l$



$$D_{min} > 0$$



Connected Graph

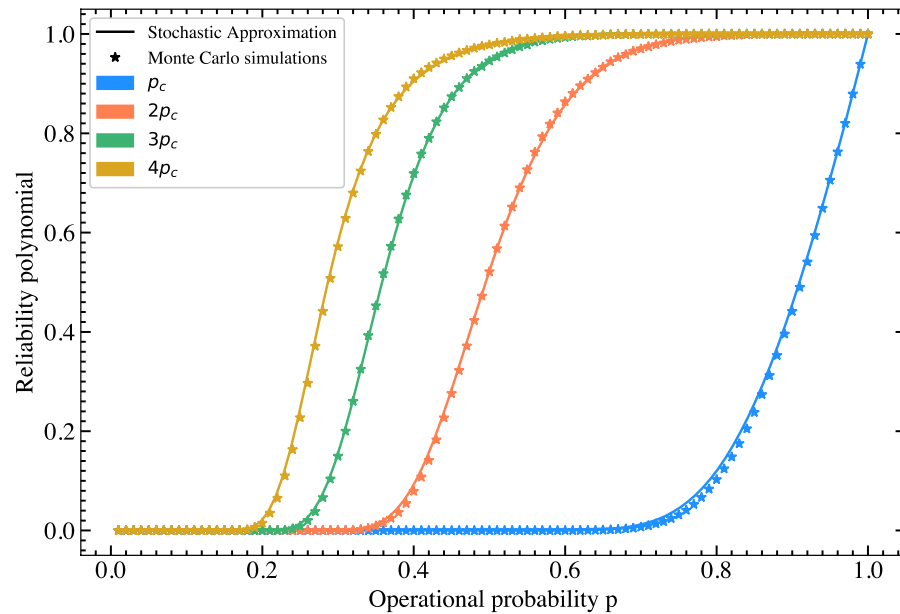
# Stochastic approximation of $Rel_G(p)$

$$\Pr[G \text{ is connected}] = \Pr[D_{min} \geq 1] + o(1)$$

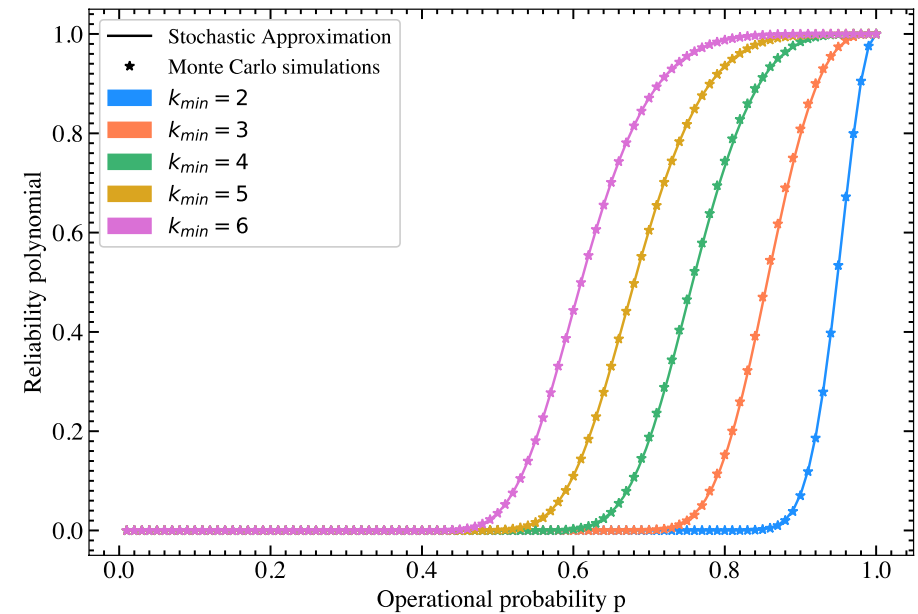
$$\text{Stochastic approximation: } Rel_G(p) \approx \overline{Rel}_G(p) = (1 - \varphi_D(1 - p))^N$$

$$\text{Where } \varphi_D(z) = E[z^D] = \sum_{j=0}^{N-1} \Pr[D = j]z^j$$

# Stochastic approximation of $Rel_G(p)$



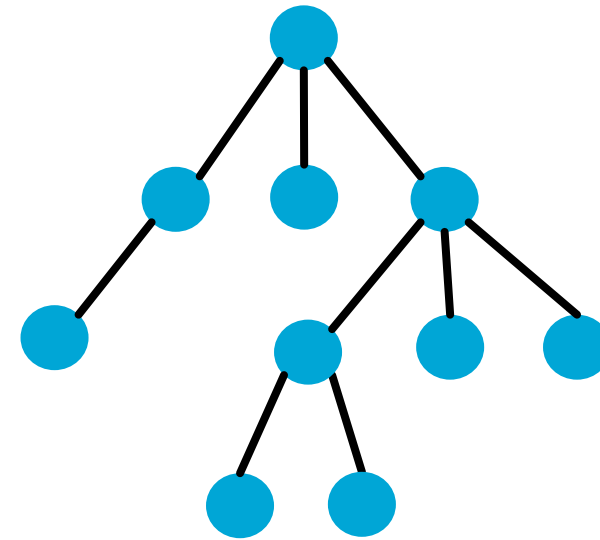
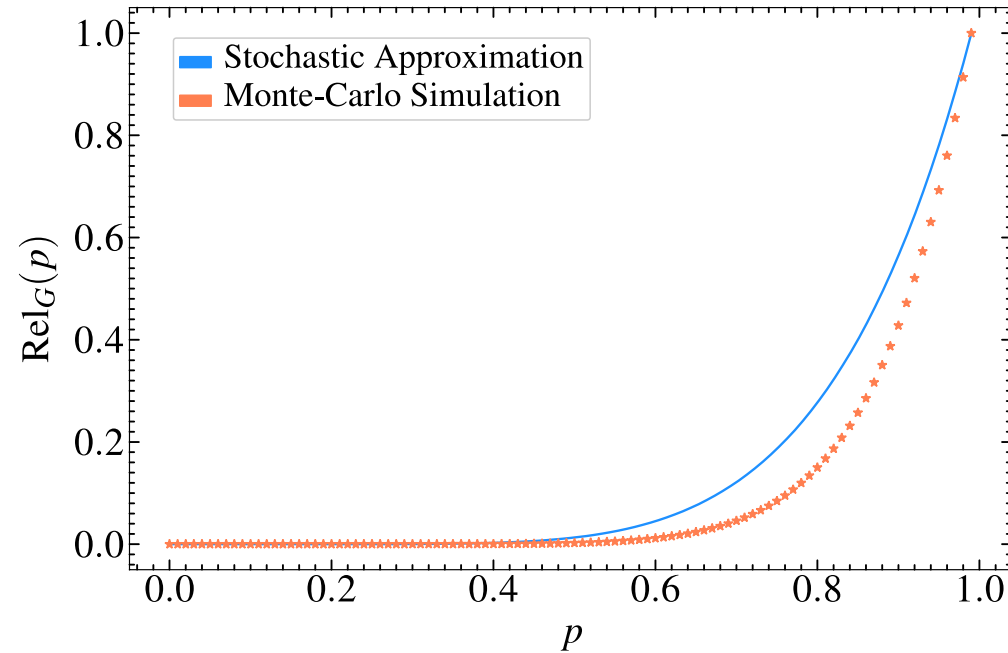
ER graphs with  $N=200$ , different link density



BA model with  $N=500$ , different numbers of edges per new node  $k_{min}$

Accurate and based solely on degree distribution

# Stochastic approximation of $Rel_G(p)$



Tree graph with  $N = 10$  nodes and  $L=9$  links

Work bad for small  $N$  and  $p_l$

# Node reliability polynomial $nRel_G(p)$

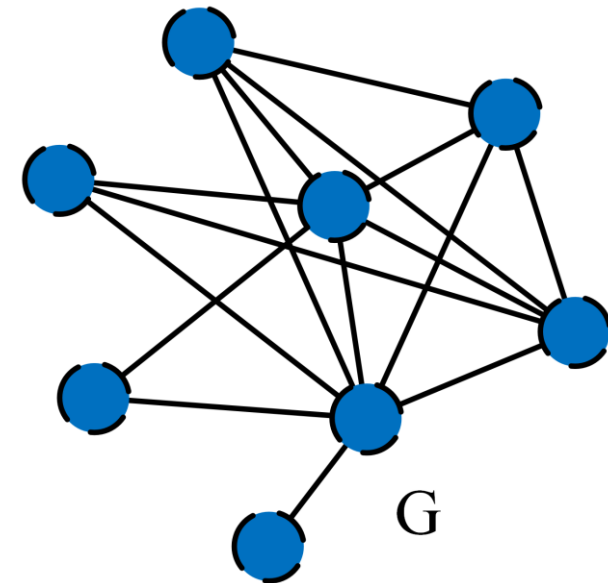
- Network Reliability

Undirected graph  $G(N, L)$

Each node independently operational with probability  $p$

Links always operational

- Network Reliability =  $\Pr[G \text{ is connected}]$



— — Always operational

● Operational with  $p$



# Node reliability polynomial $nRel_G(p)$

$$nRel_G(p) = \sum_{k=0}^N S_k (1-p)^{N-k} p^k$$

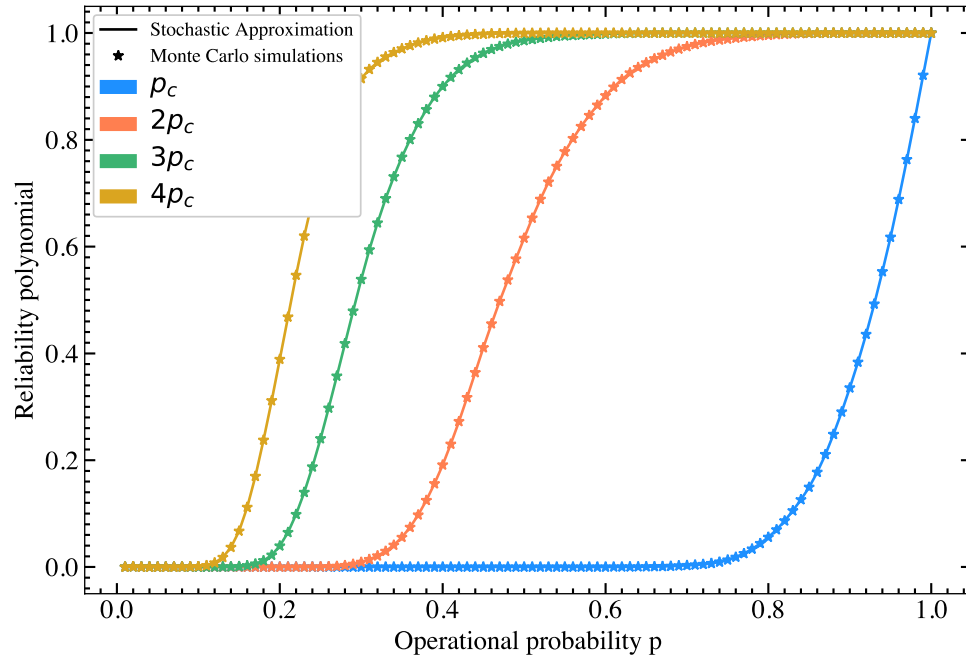
$S_k$ : # of sets of connected subgraph of G with k nodes

**NP-hard**

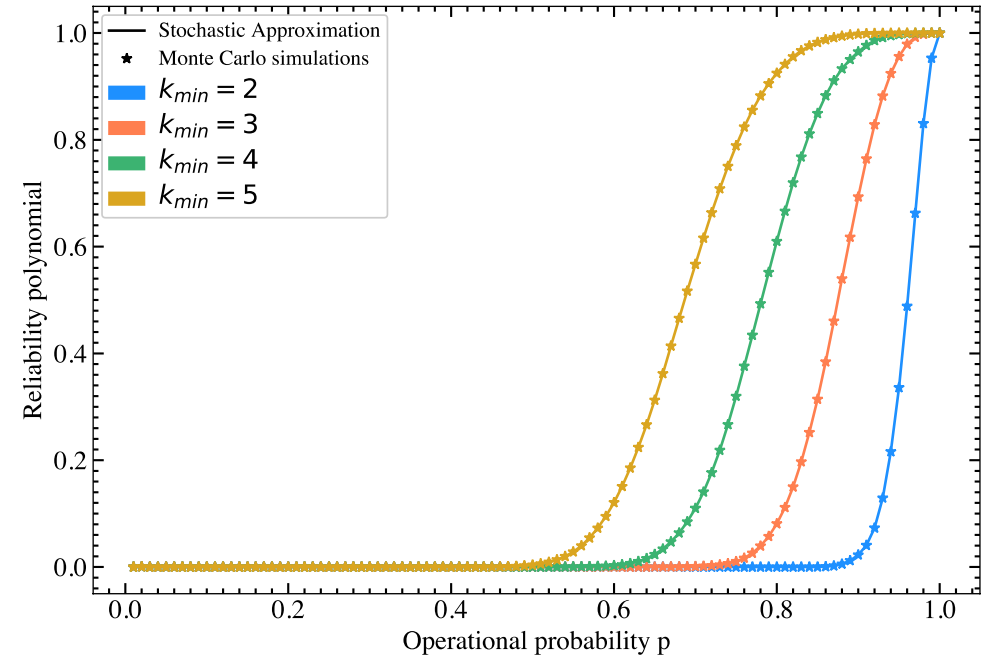
Stochastic approximation:  $nRel_G(p) \approx \overline{nRel}_G(p) = (1 - \varphi_D(1-p))^{Np}$

Where  $\varphi_D(z) = E[z^D] = \sum_{j=0}^{N-1} \Pr[D = j] z^j$

# Stochastic approximation of $nRel_G(p)$

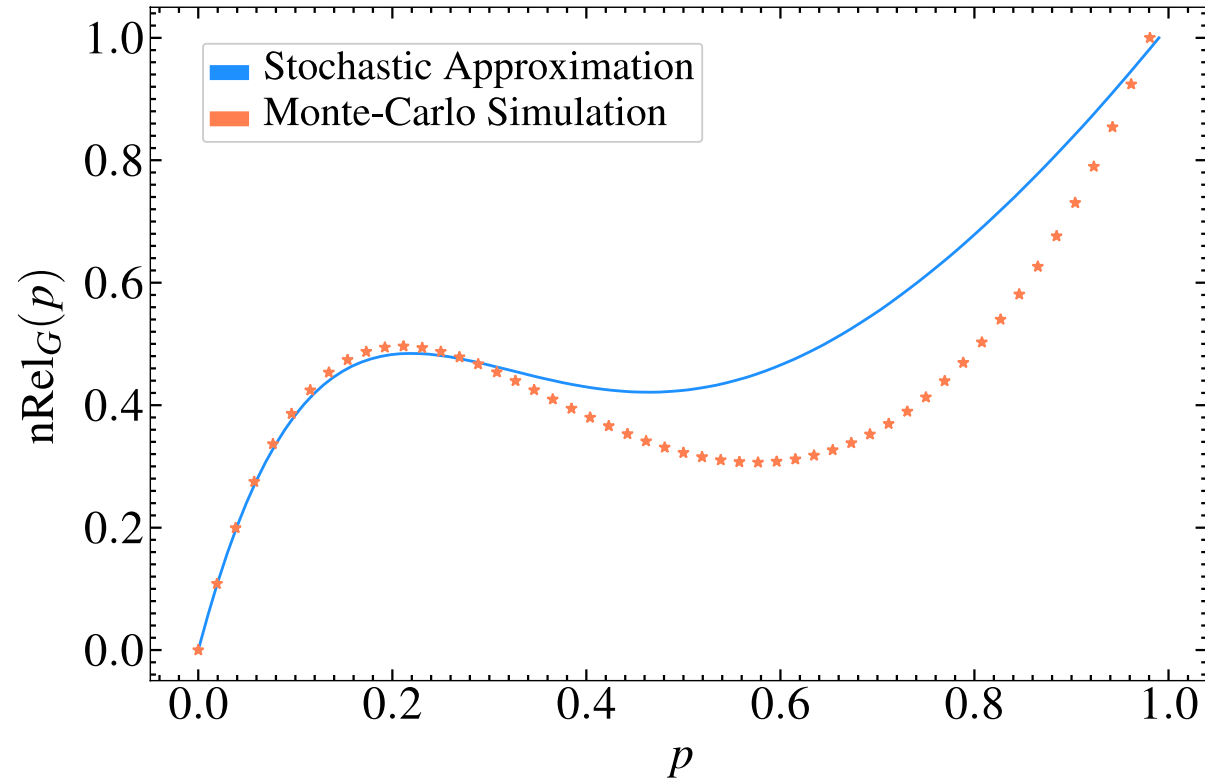


ER graphs with  $N=200$ , different link density



BA model with  $N=500$ , different numbers of edges per new node  $k_{min}$

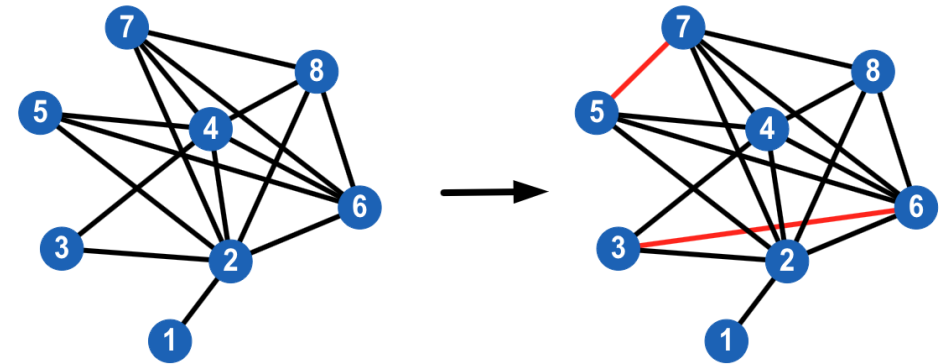
# Stochastic approximation of $nRel_G(p)$



Work bad for small  $N$  and  $p_l$

# Enhancing Network Reliability by Adding $l$ Edges

Adding  $l$  links to maximize the network reliability  $Rel_G(p)$  or node reliability  $nRel_G(p)$



**NP-hard**

# Reliability based k-GRIP problem

$$Rel_G(p) \approx (1 - \varphi(1 - p))^N$$

$$nRel_G(p) \approx (1 - \varphi(1 - p))^{Np}$$

Depend on  $1 - \varphi(1 - p)$

$$1 - \varphi(1 - p) = \frac{1}{N} \sum_{i=1}^N (1 - (1 - p)^{d_i})$$

**Objective:**

$$\begin{aligned} & \max_A 1 - \varphi_{D+A}(1 - p) \\ &= \max_{A=[a_1, a_2, \dots, a_N]} \sum_{i=1}^N \left(1 - (1 - p)^{d_i + a_i}\right) \end{aligned}$$

**Subject to:**

$$s.t. \sum_{i=1}^N a_i = 2k, a_i \geq 0, a_i \in \mathbb{Z}$$

Greedily add links between nodes with the lowest degrees

# Greedy Algorithm

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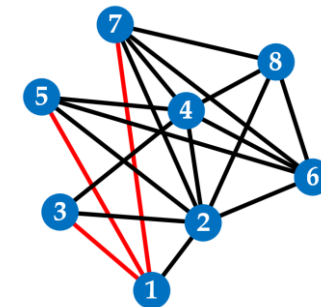
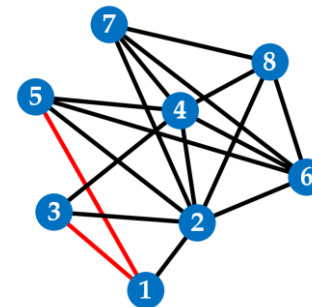
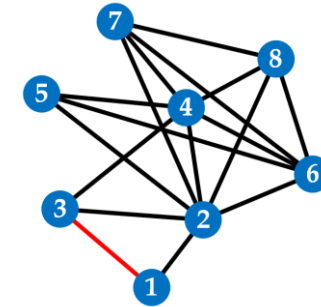
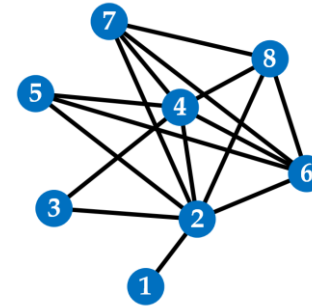
**Algorithm 1** Greedy Lowest-Degree Pairing Edge Addition Algorithm

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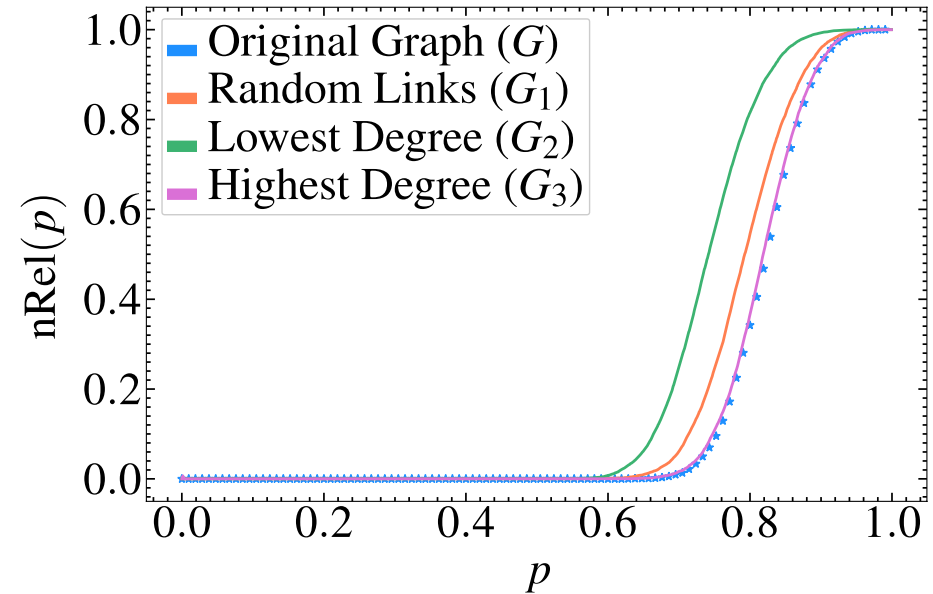
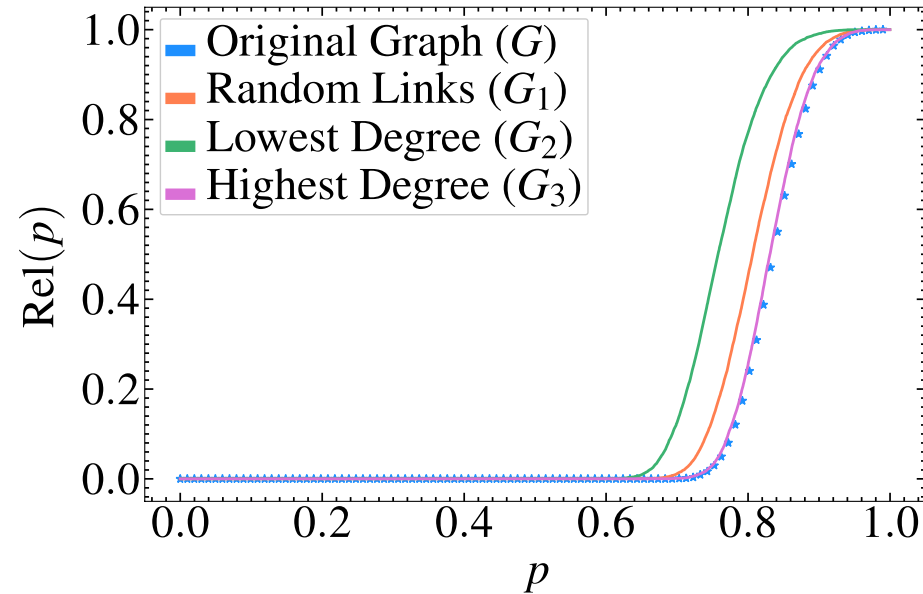
**Input:** a graph  $G$ , number of links to add  $k$

**Output:** a new graph  $G^*$

- 1: Generate the degree vector  $\mathbf{d}$  for graph  $G$
  - 2: **for**  $t = 1$  to  $k$  **do**
  - 3:     Sort nodes by their degree in ascending order
  - 4:     Find node  $i$  with the smallest degree
  - 5:     Find node  $j$  with the smallest degree that is not connected to  $i$
  - 6:     Add link between nodes  $i$  and  $j$  in the graph
  - 7:     Update the graph  $G$  and the degree vector  $\mathbf{d}$  after adding the new link
  - 8: **end for**
  - 9: Return the new graph  $G^*$
- 

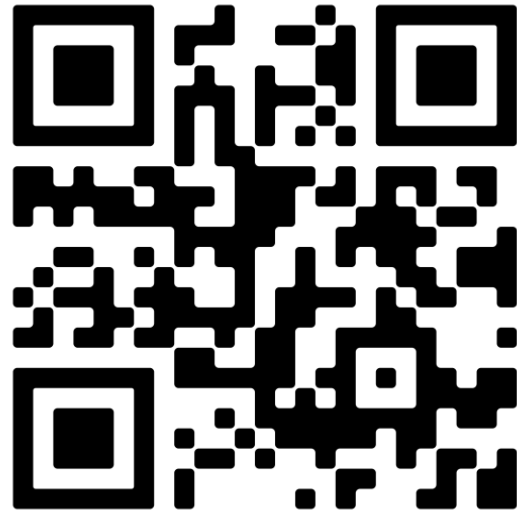


# Greedy Algorithm



$N = 1365$  nodes,  $L = 5263$  links, 500 links are added

# Thank You



**Paper: Node Reliability: Approximation, Upper Bounds, and Applications to Network Robustness**