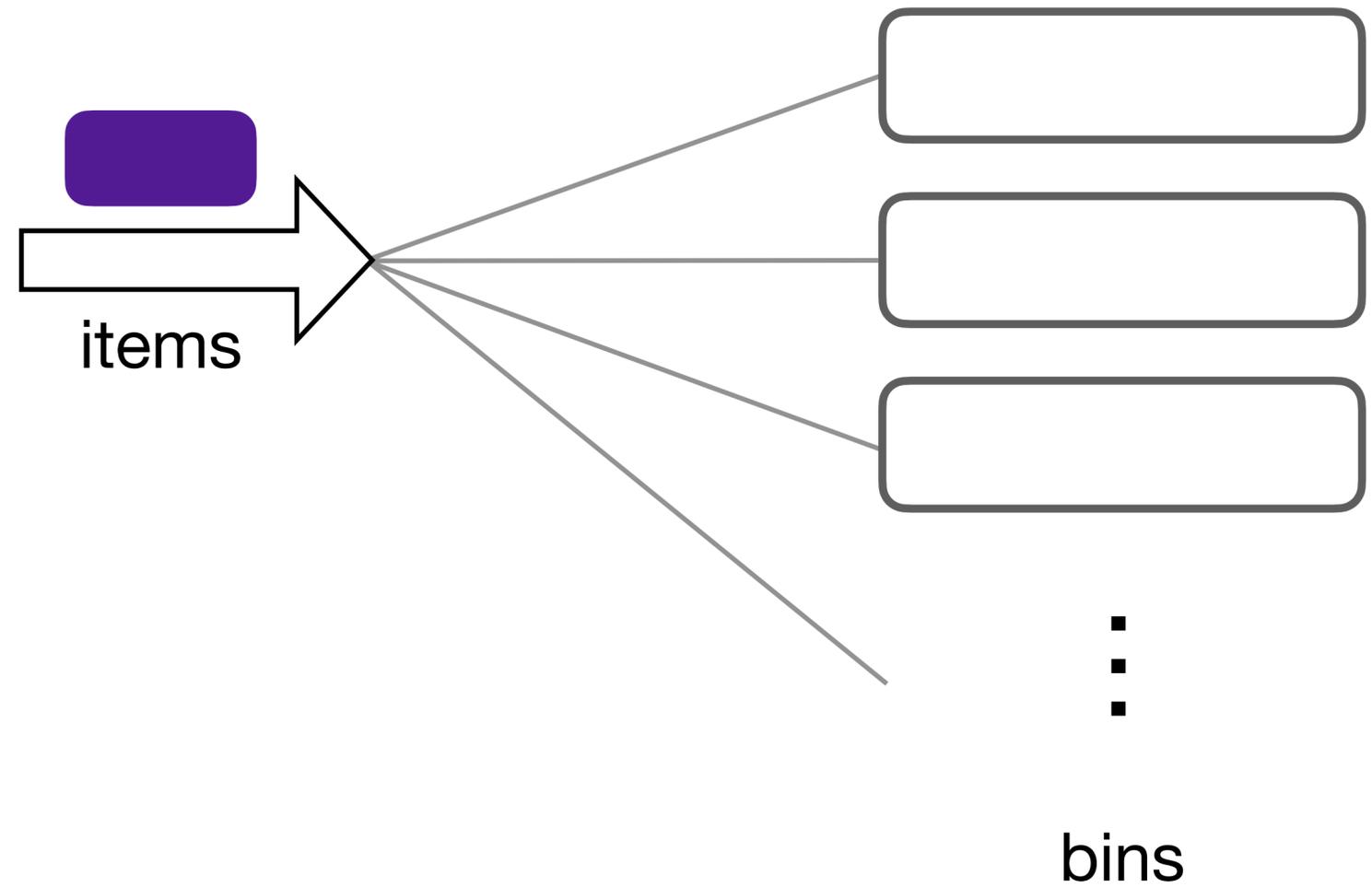


Stochastic Bin Packing with Time-Varying Item Sizes

Joint work with [Yige Hong \(CMU\)](#) and [Qiaomin Xie \(UW-Madison\)](#)

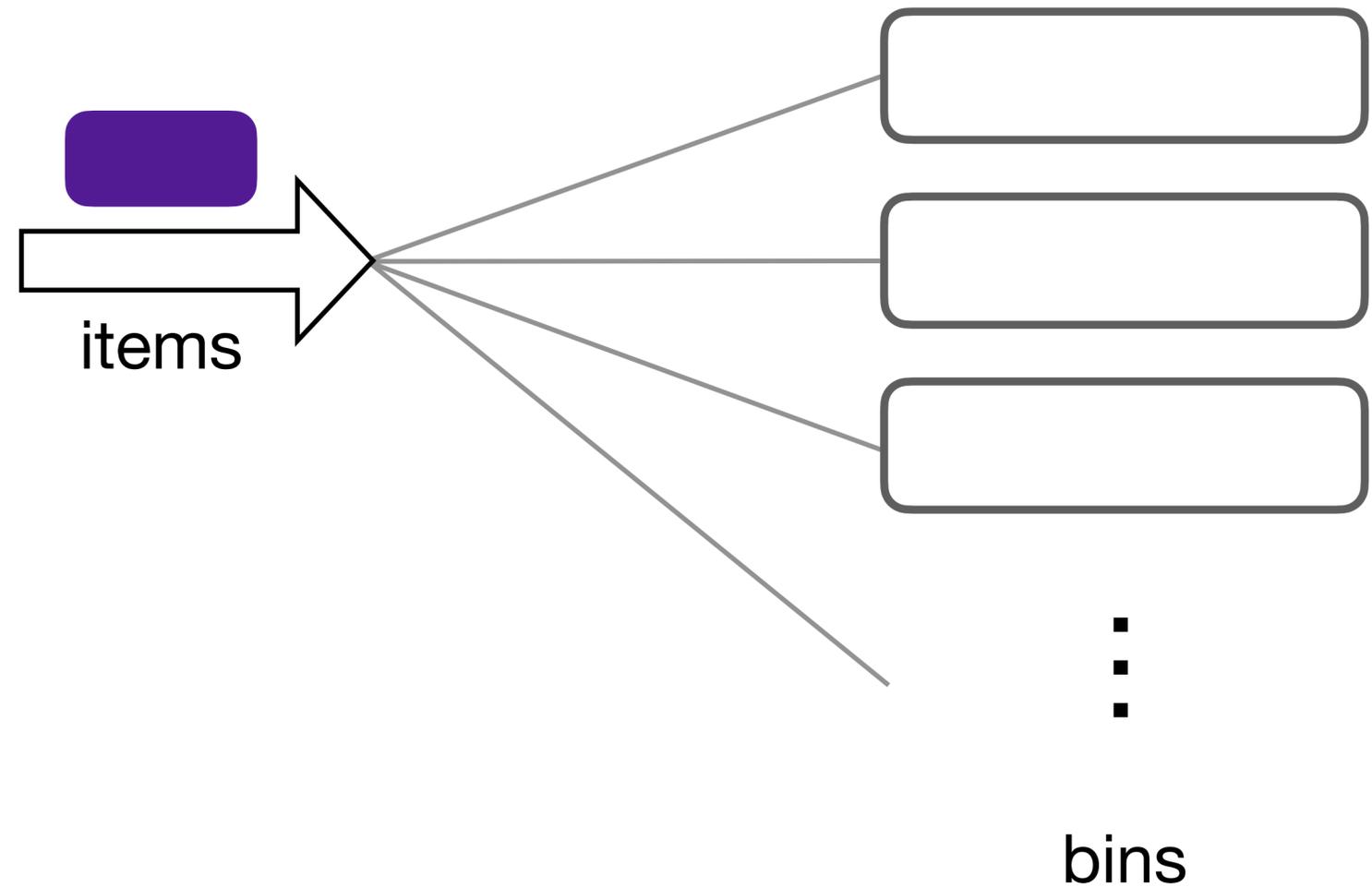
Weina Wang
Carnegie Mellon University

The problem



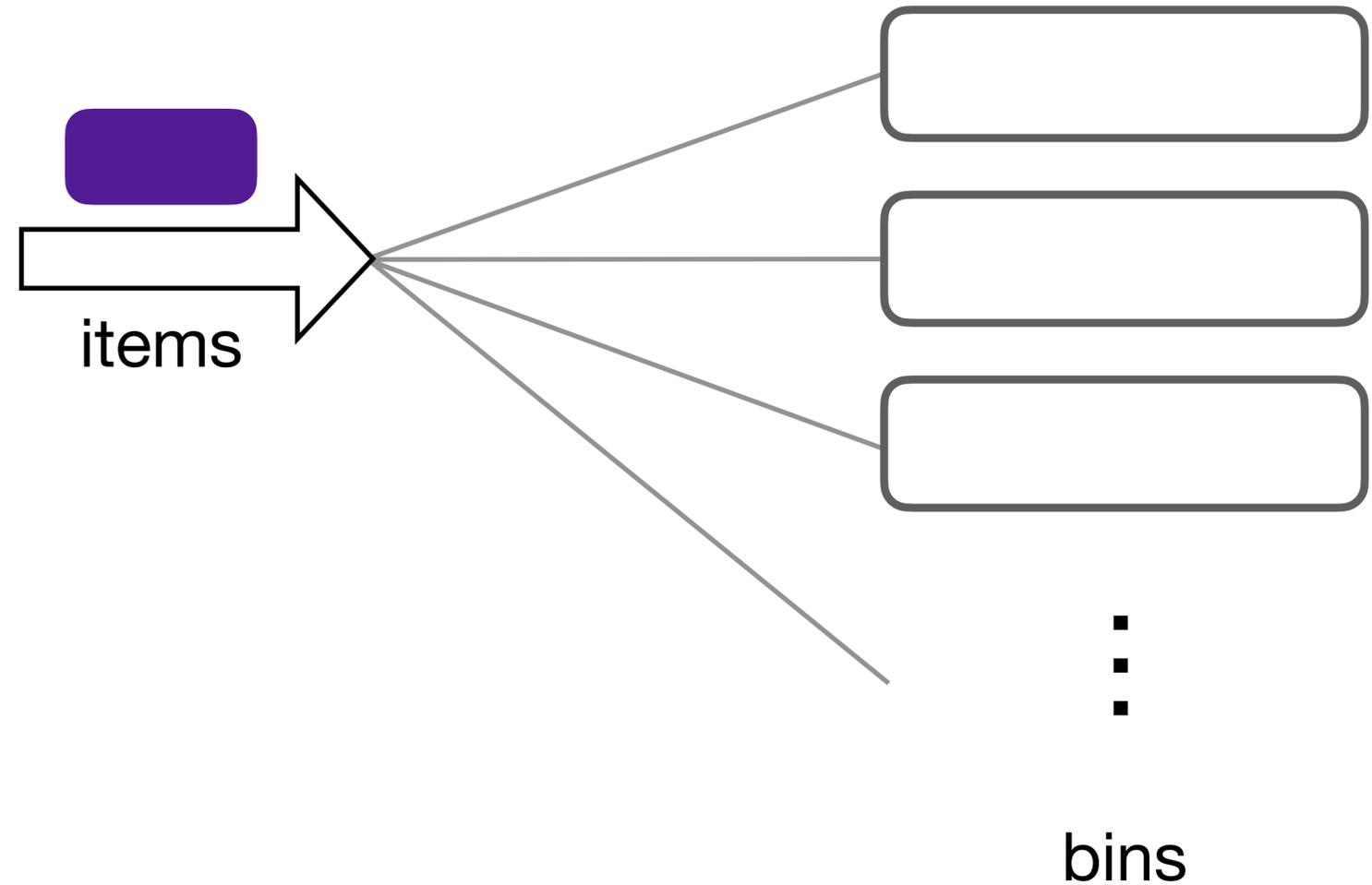
The problem

- Each arriving item needs to be assigned to a bin



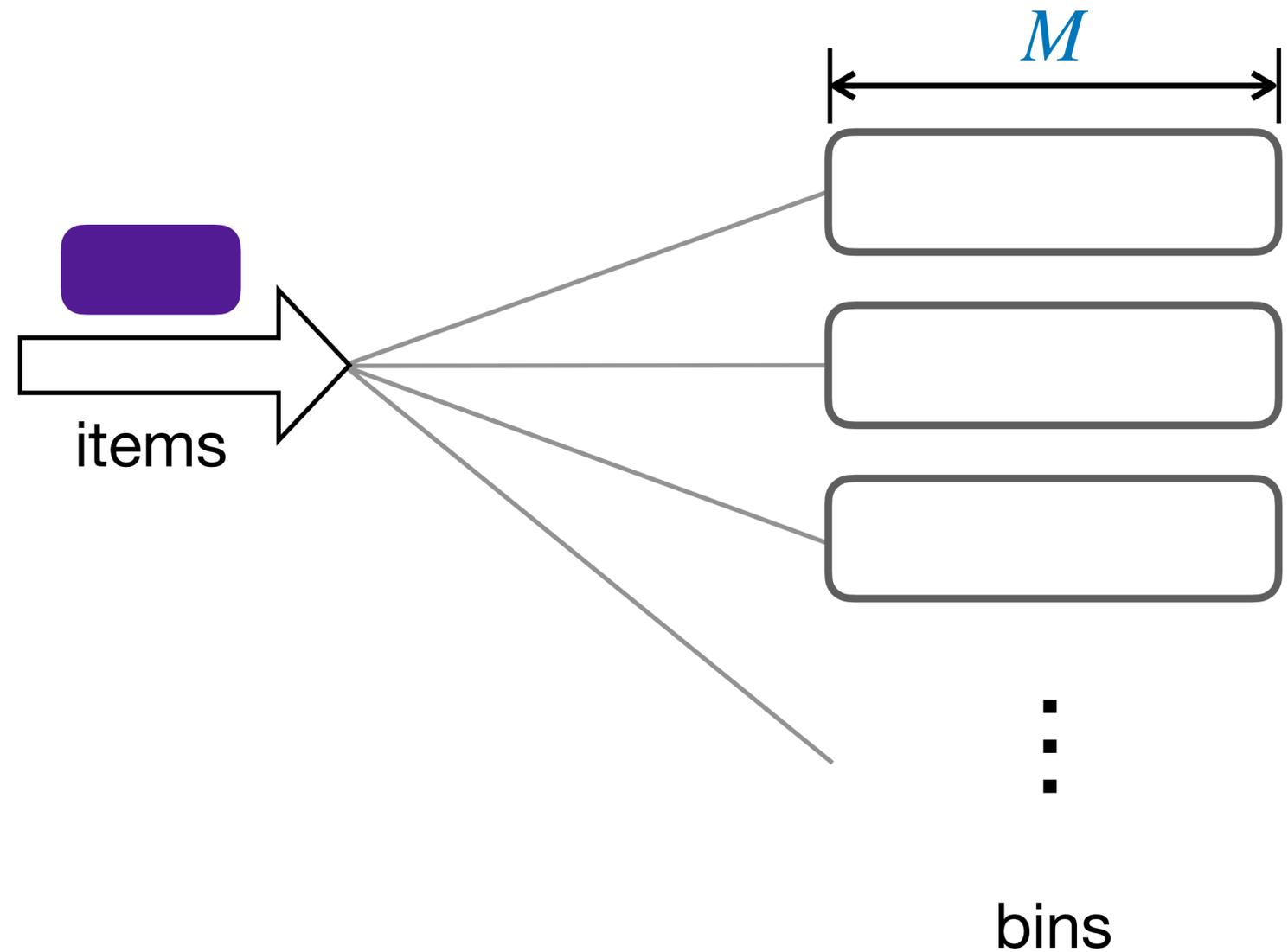
The problem

- Each arriving item needs to be assigned to a bin
- Infinite # bins



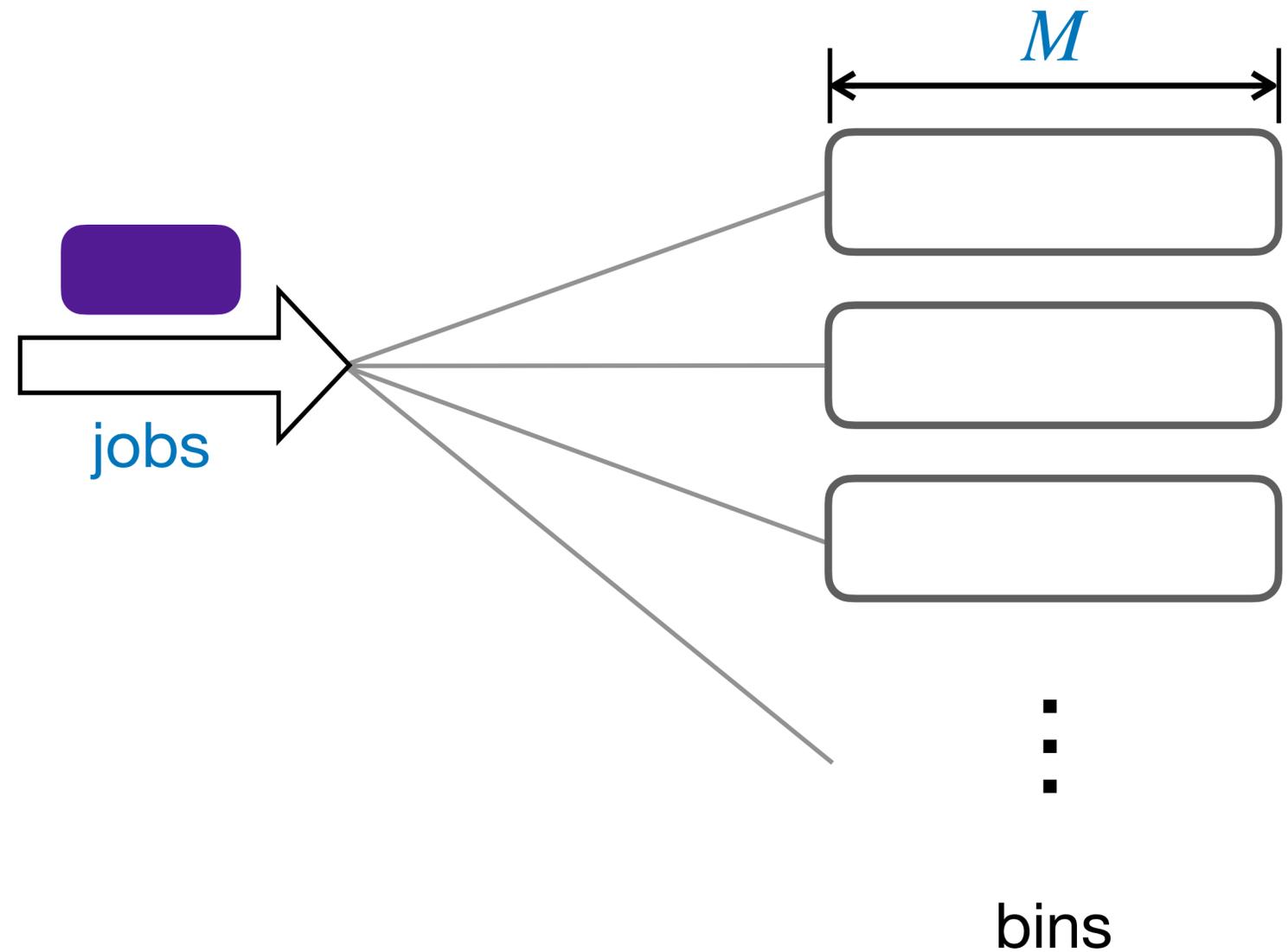
The problem

- Each arriving item needs to be assigned to a bin
- Infinite # bins
- Each bin has a capacity M



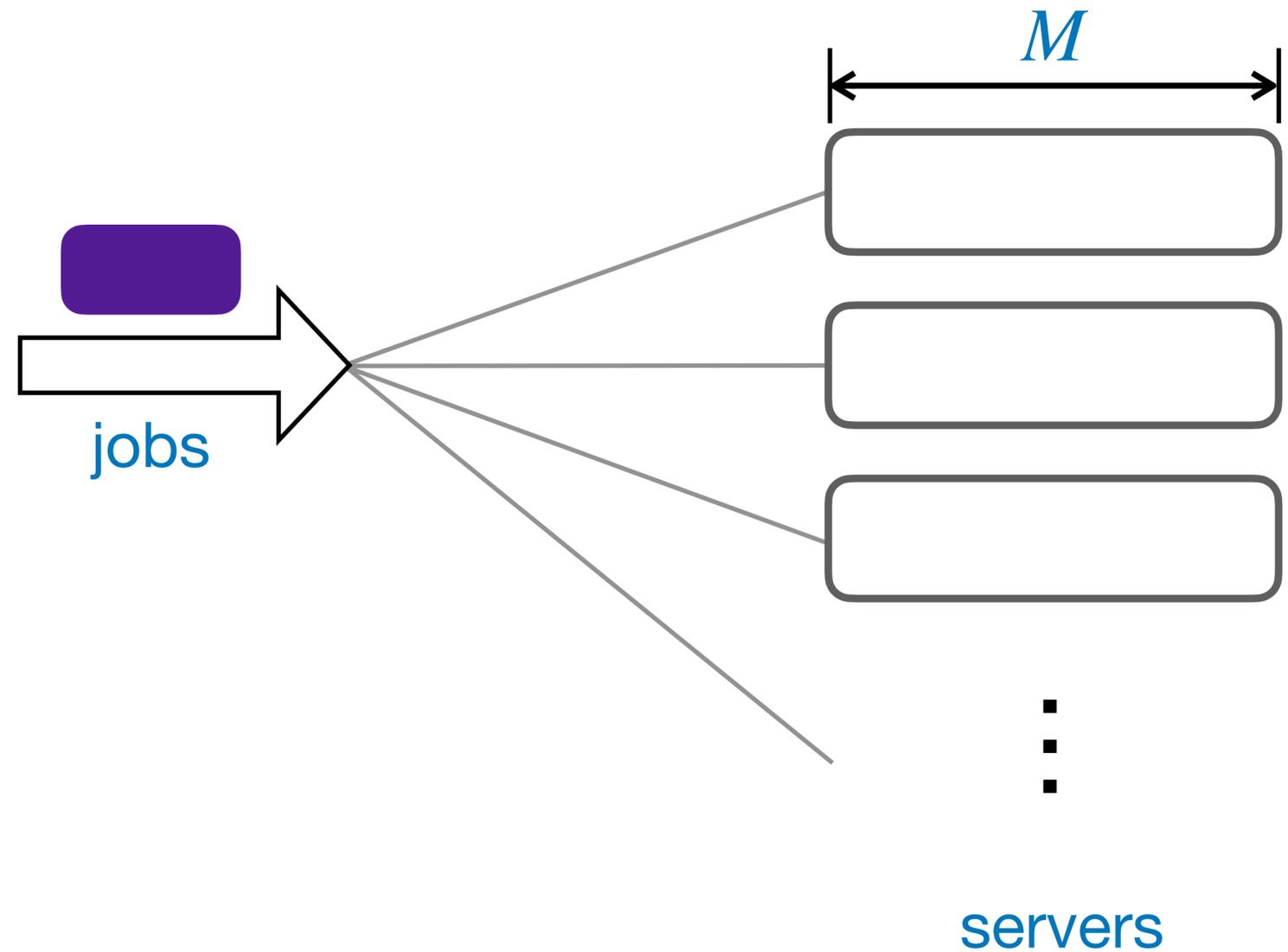
The problem

- Each arriving **job** needs to be assigned to a bin
- Infinite # bins
- Each bin has a capacity M



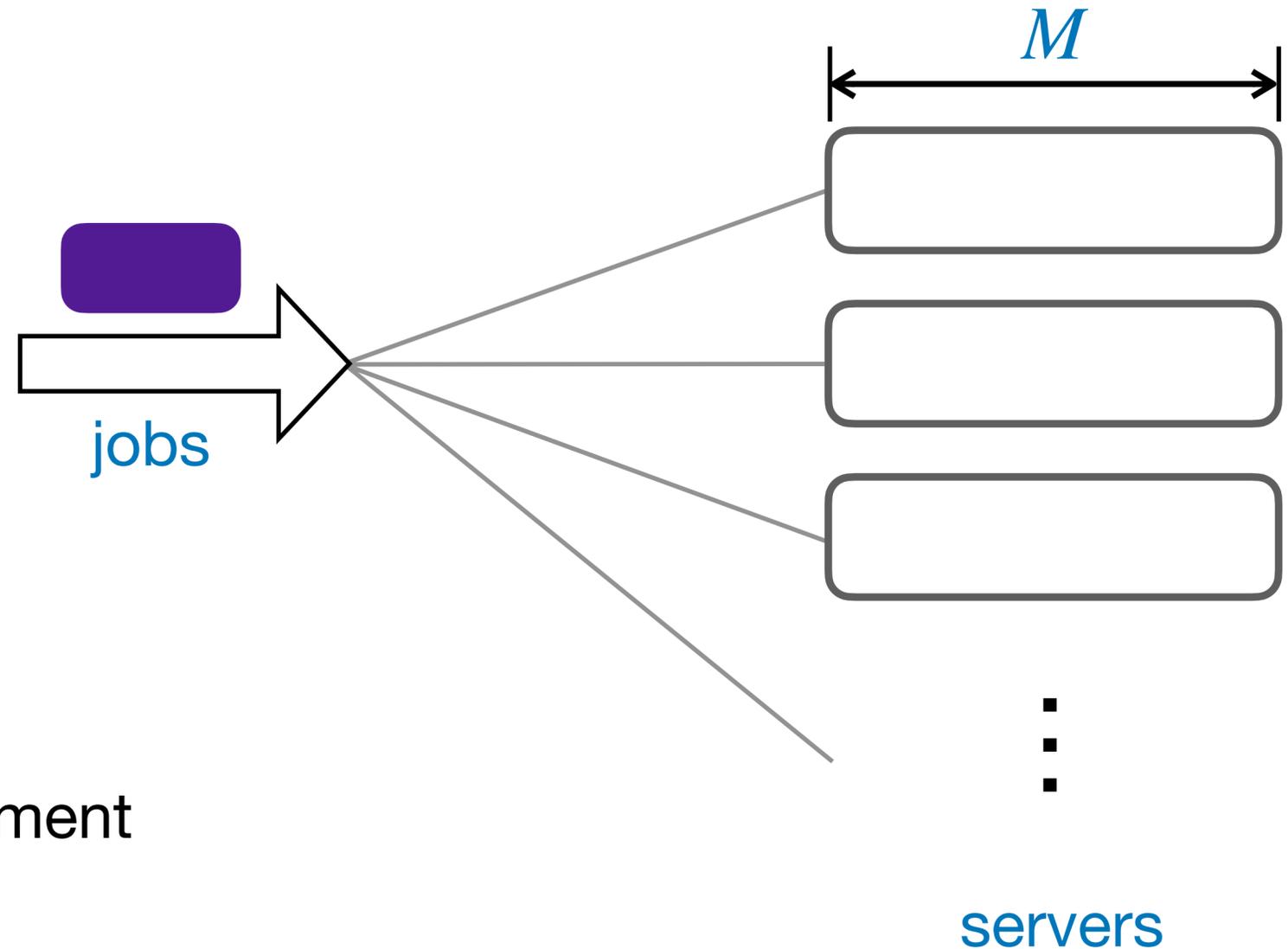
The problem

- Each arriving **job** needs to be assigned to a **server**
- Infinite # **servers**
- Each **server** has a resource capacity M



The problem

- Each arriving **job** needs to be assigned to a **server**
- Infinite # **servers**
- Each **server** has a resource capacity M

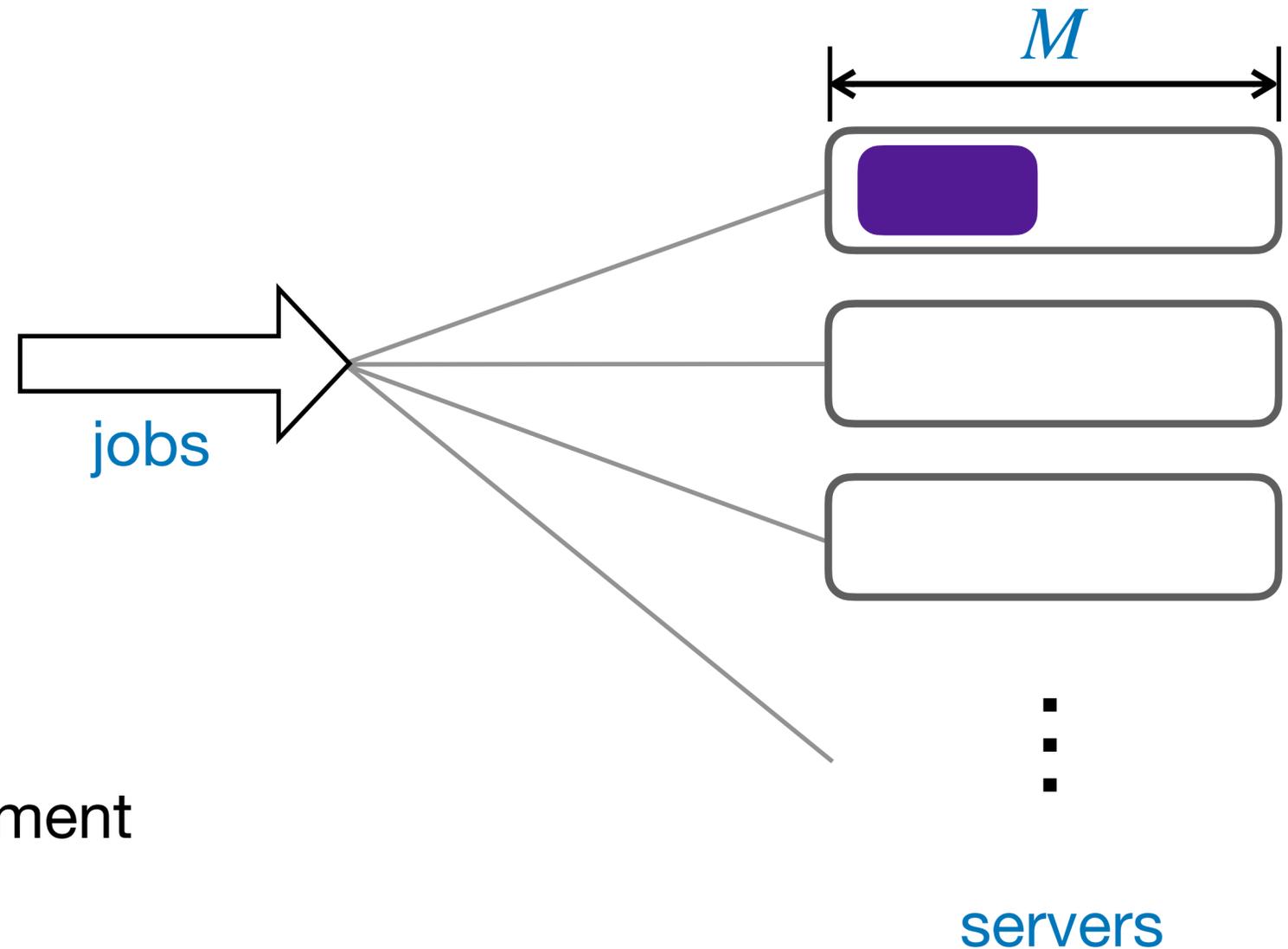


Traditional job model:

- Each job has a fixed resource requirement
- Each job departs after a random time

The problem

- Each arriving **job** needs to be assigned to a **server**
- Infinite # **servers**
- Each **server** has a resource capacity M

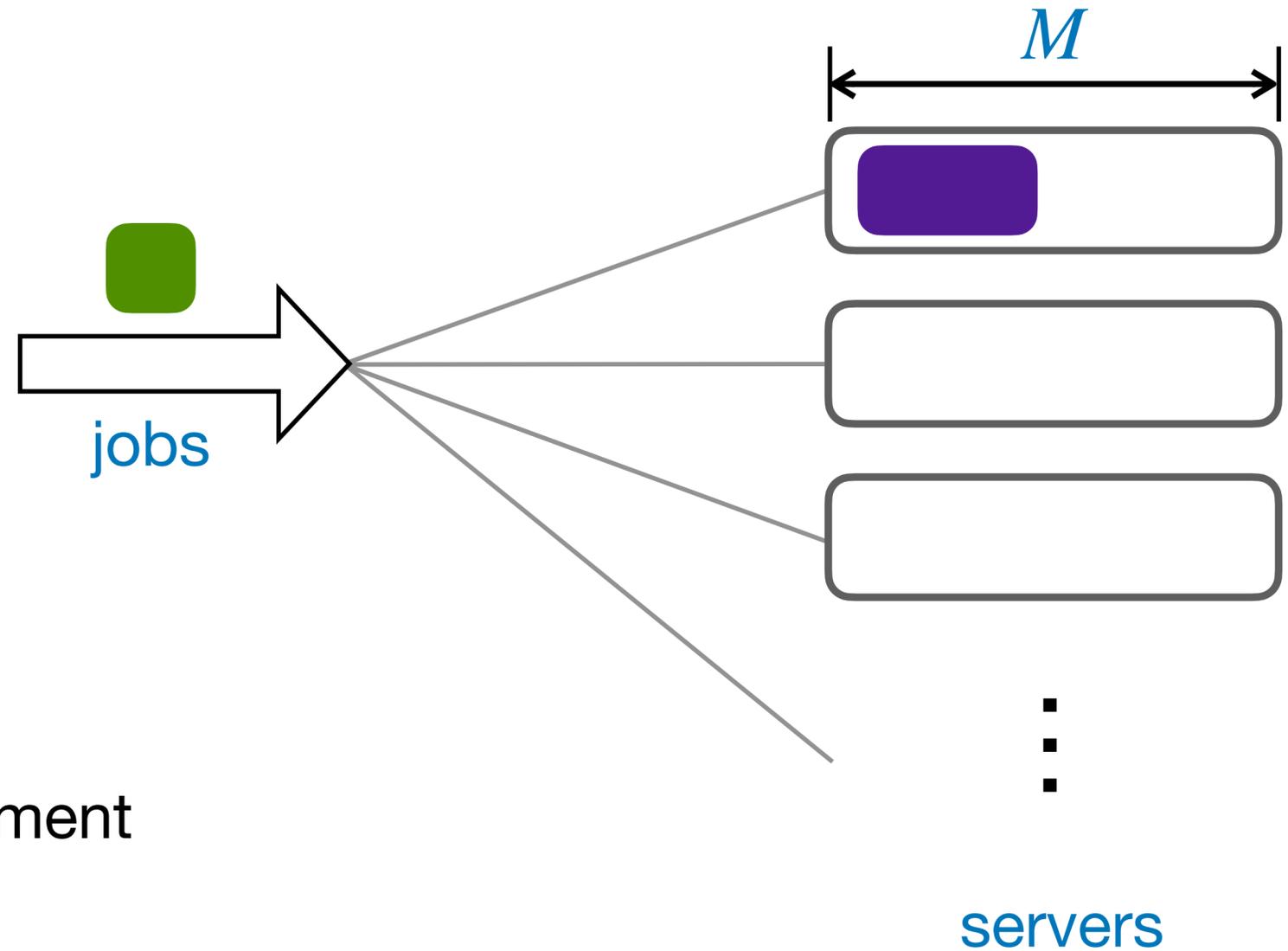


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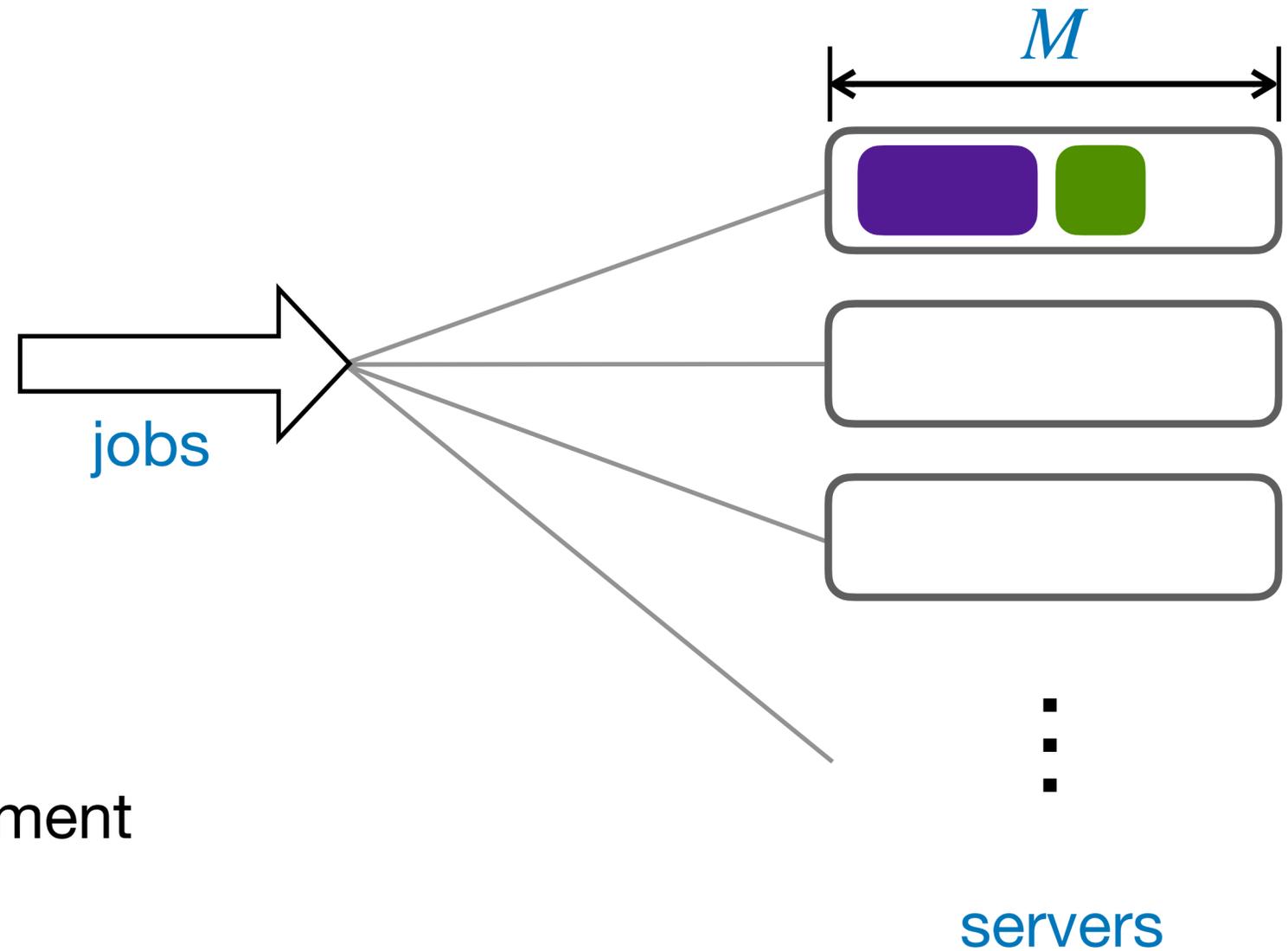


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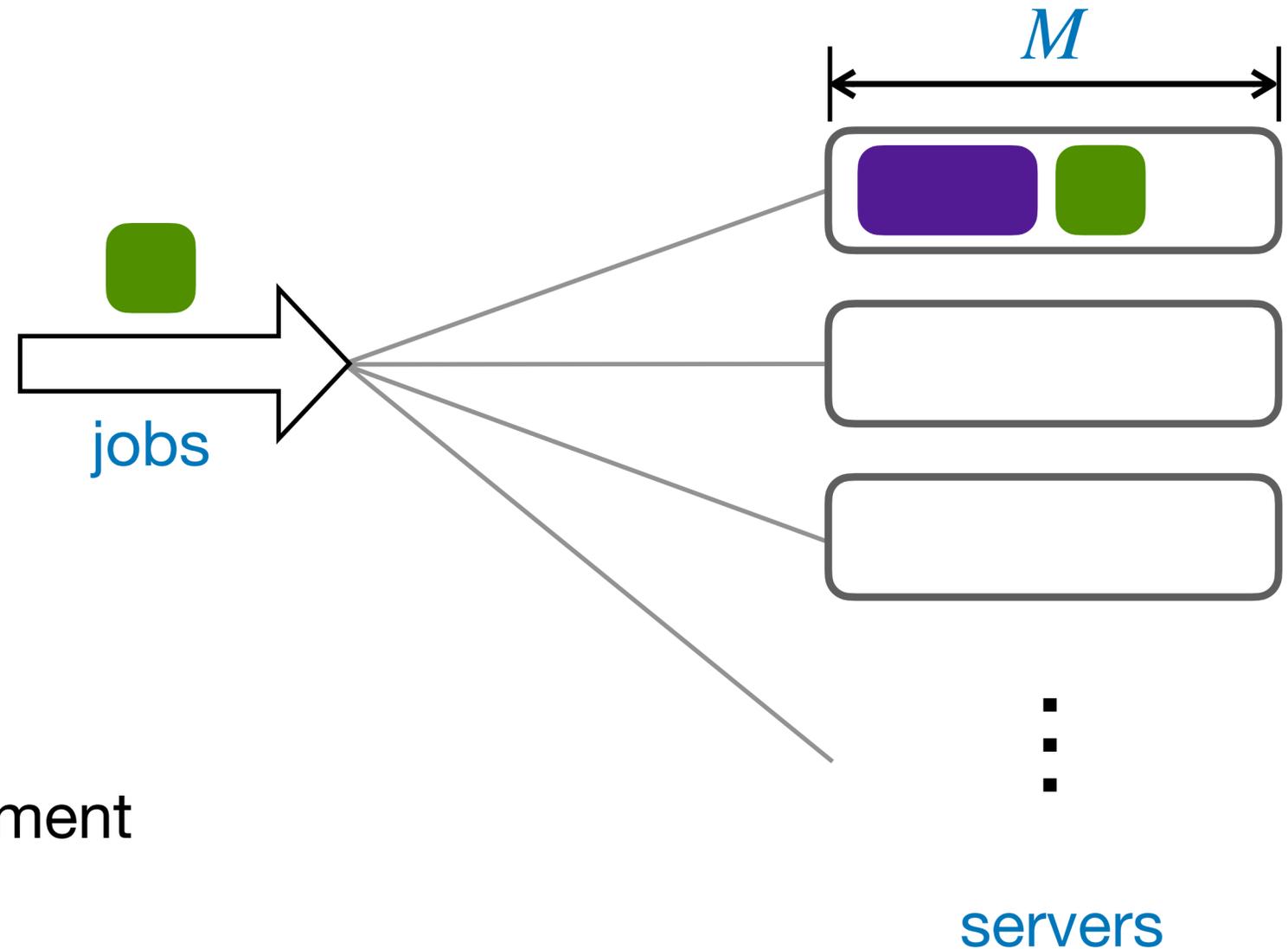


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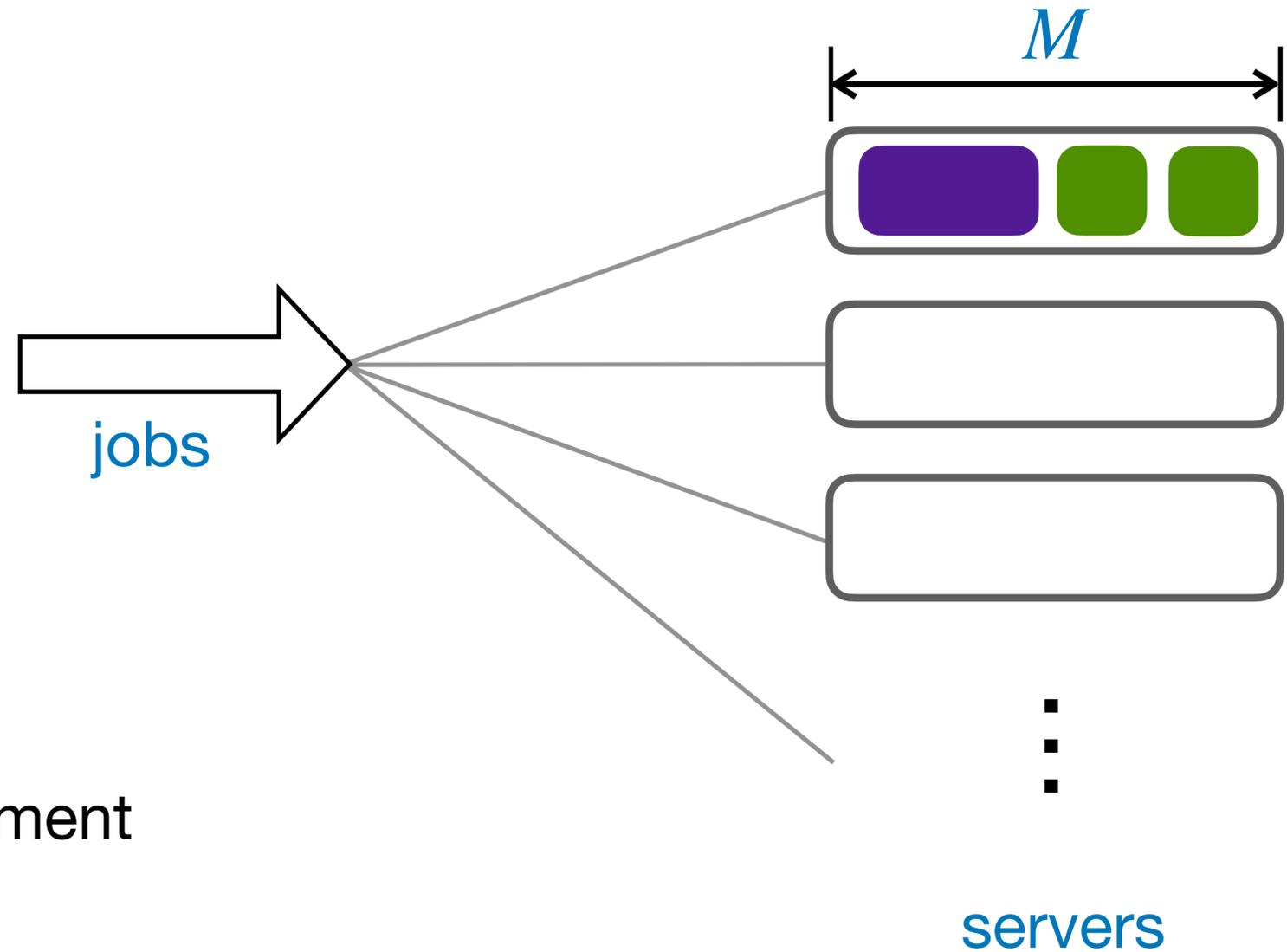


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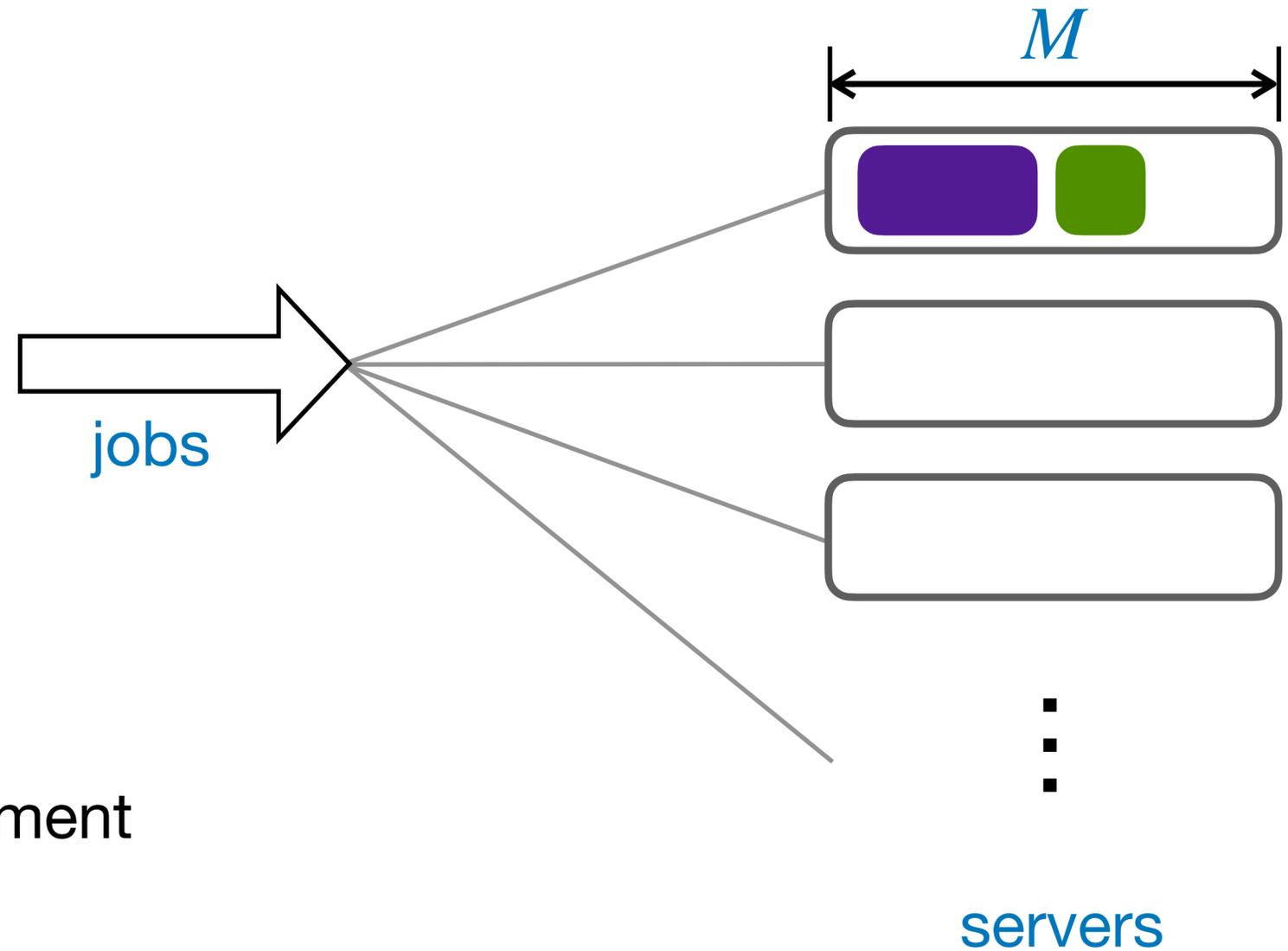


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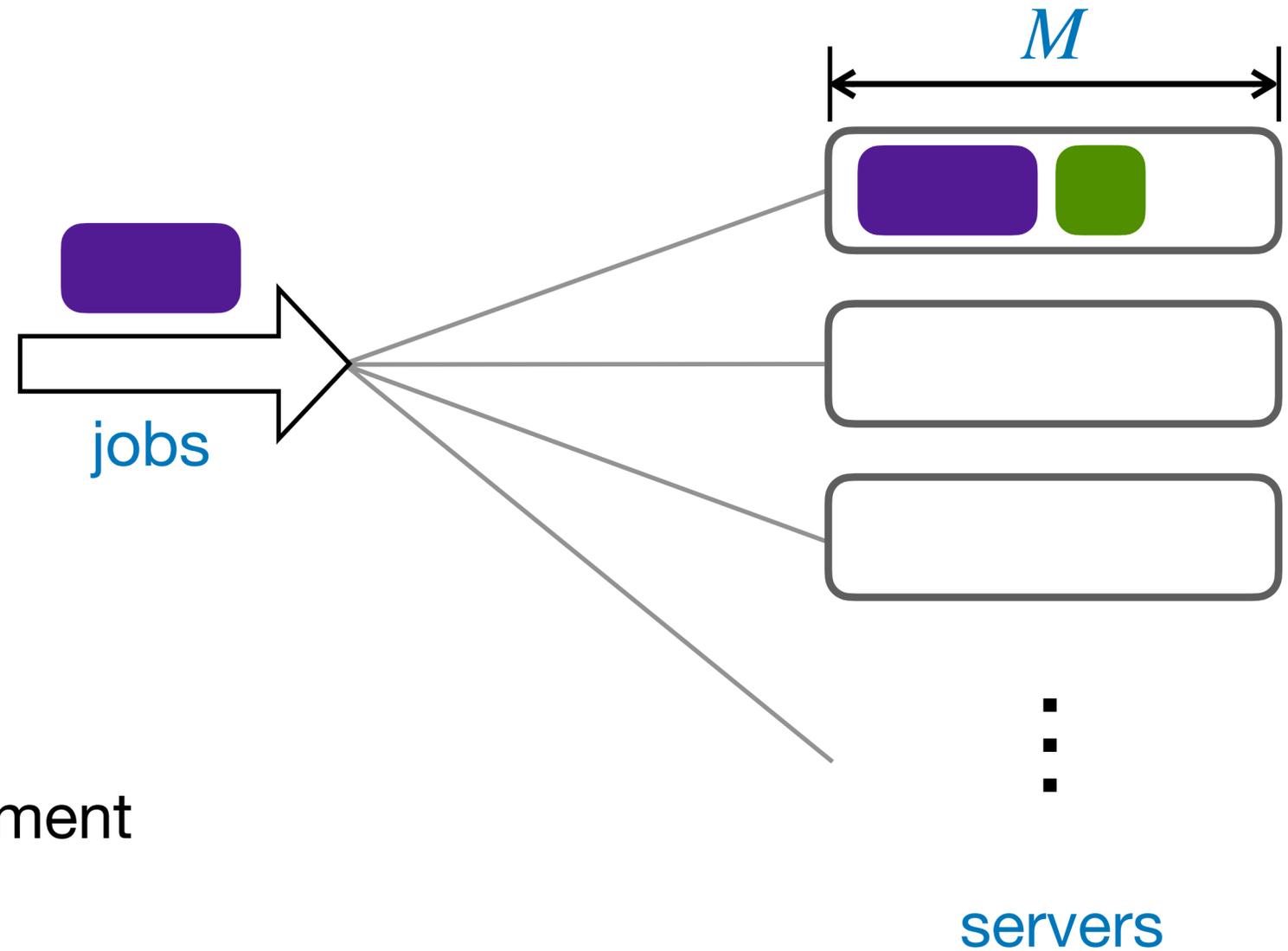


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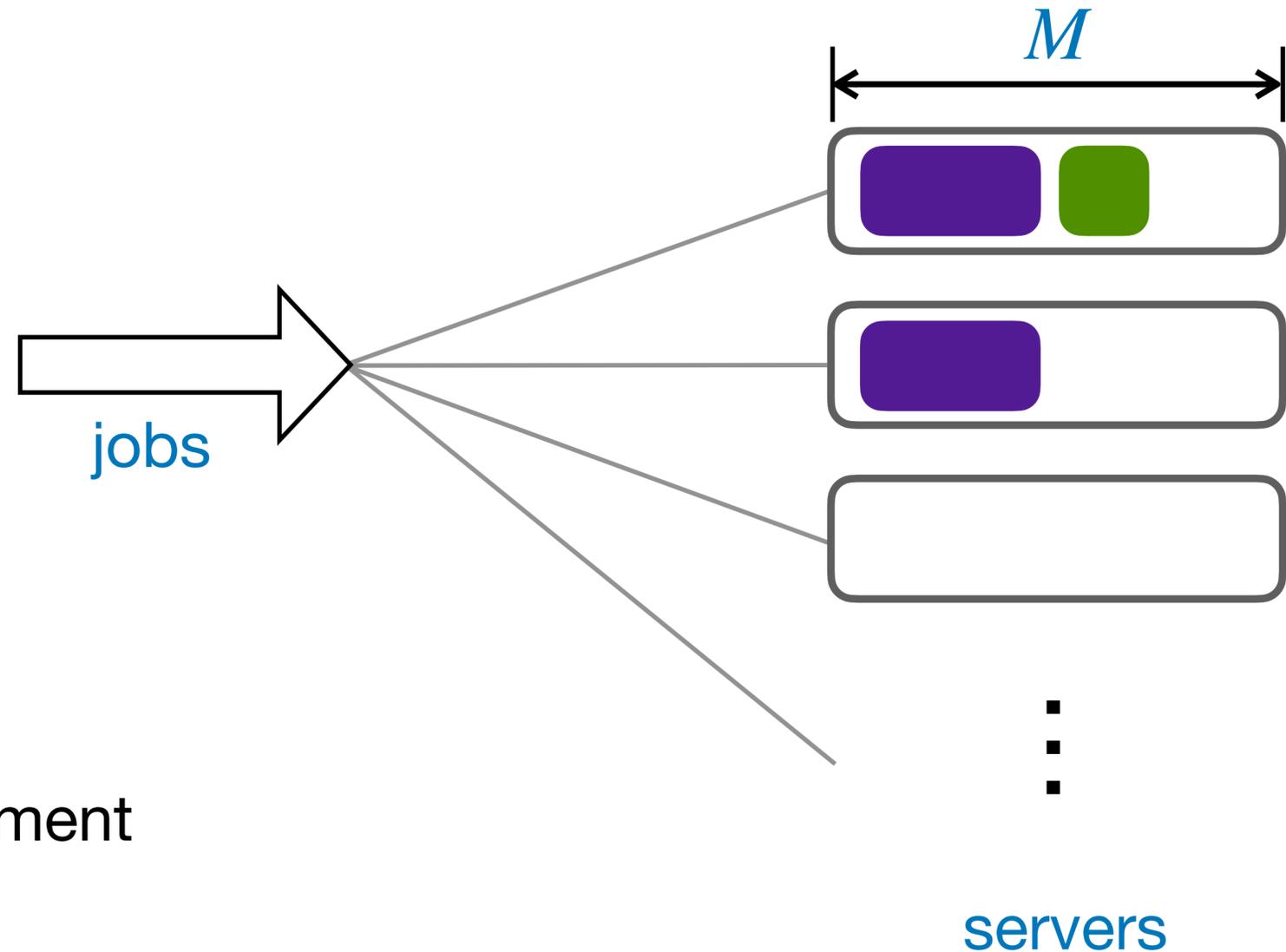


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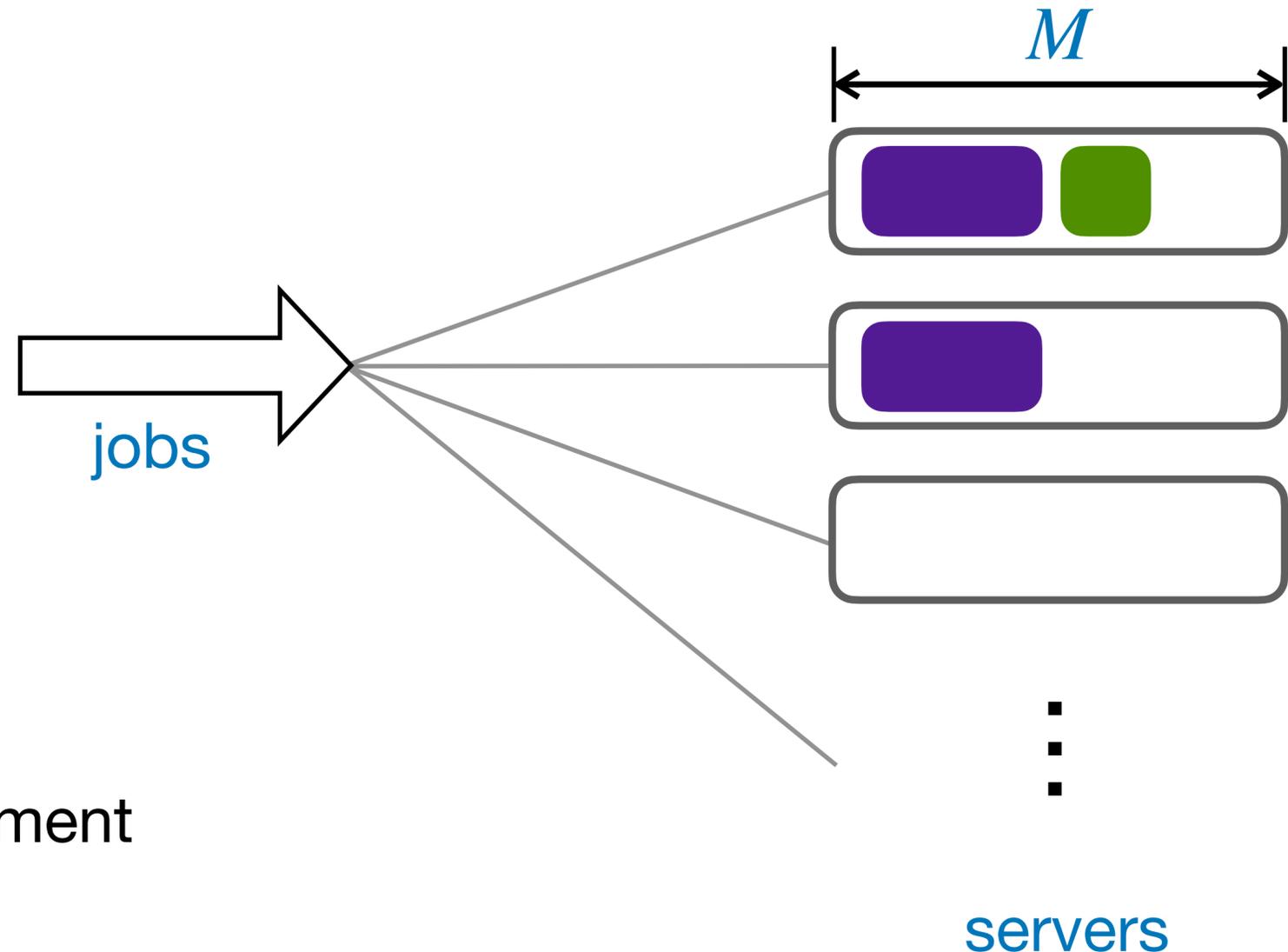


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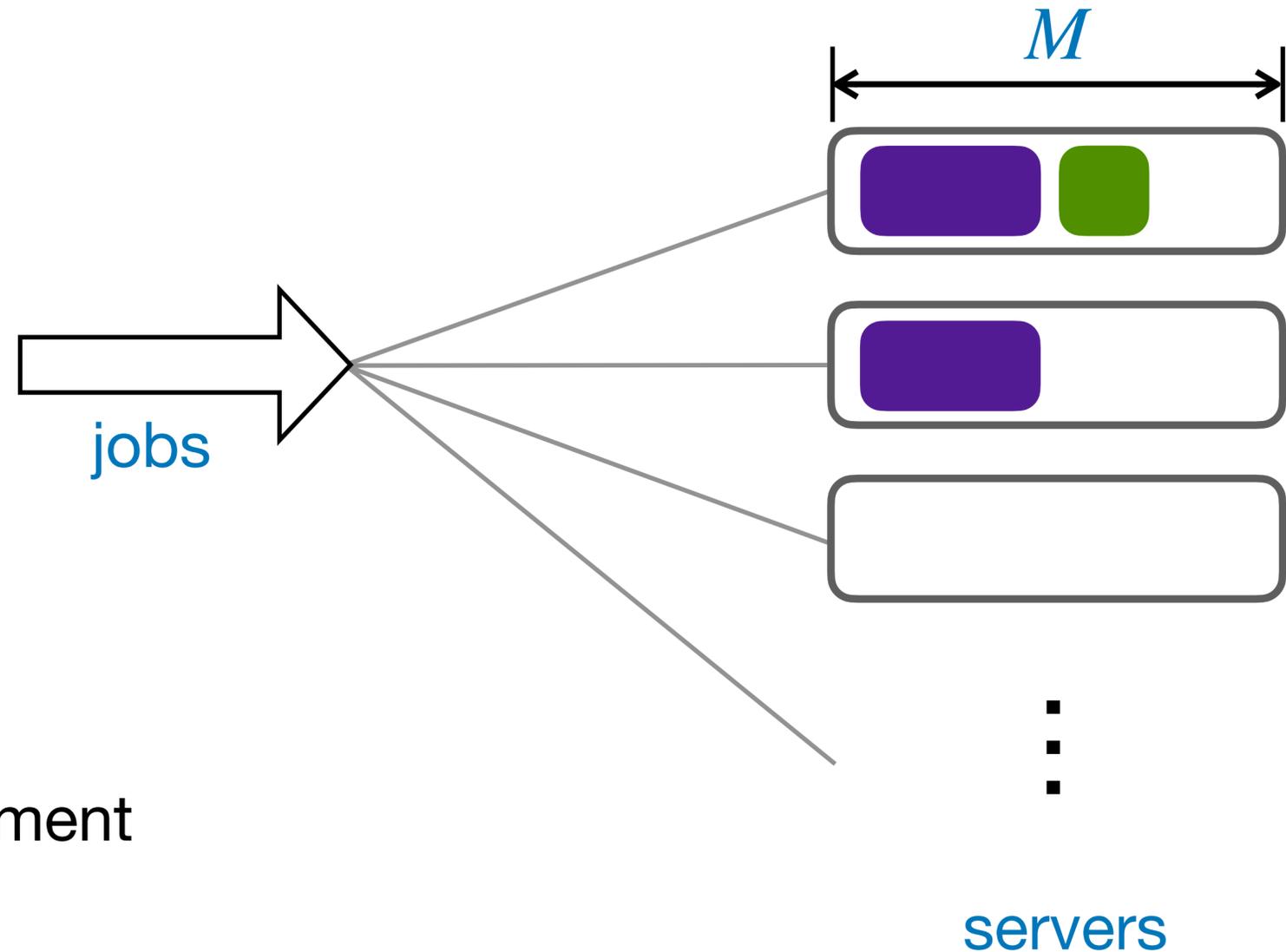
Traditional job model:

- Each job has a fixed resource requirement
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Goal: minimize $\mathbf{E} [\# \text{ active servers}]$
job assigning policy

The problem

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job assigning policy

Prior work: algorithms with asymptotic optimality

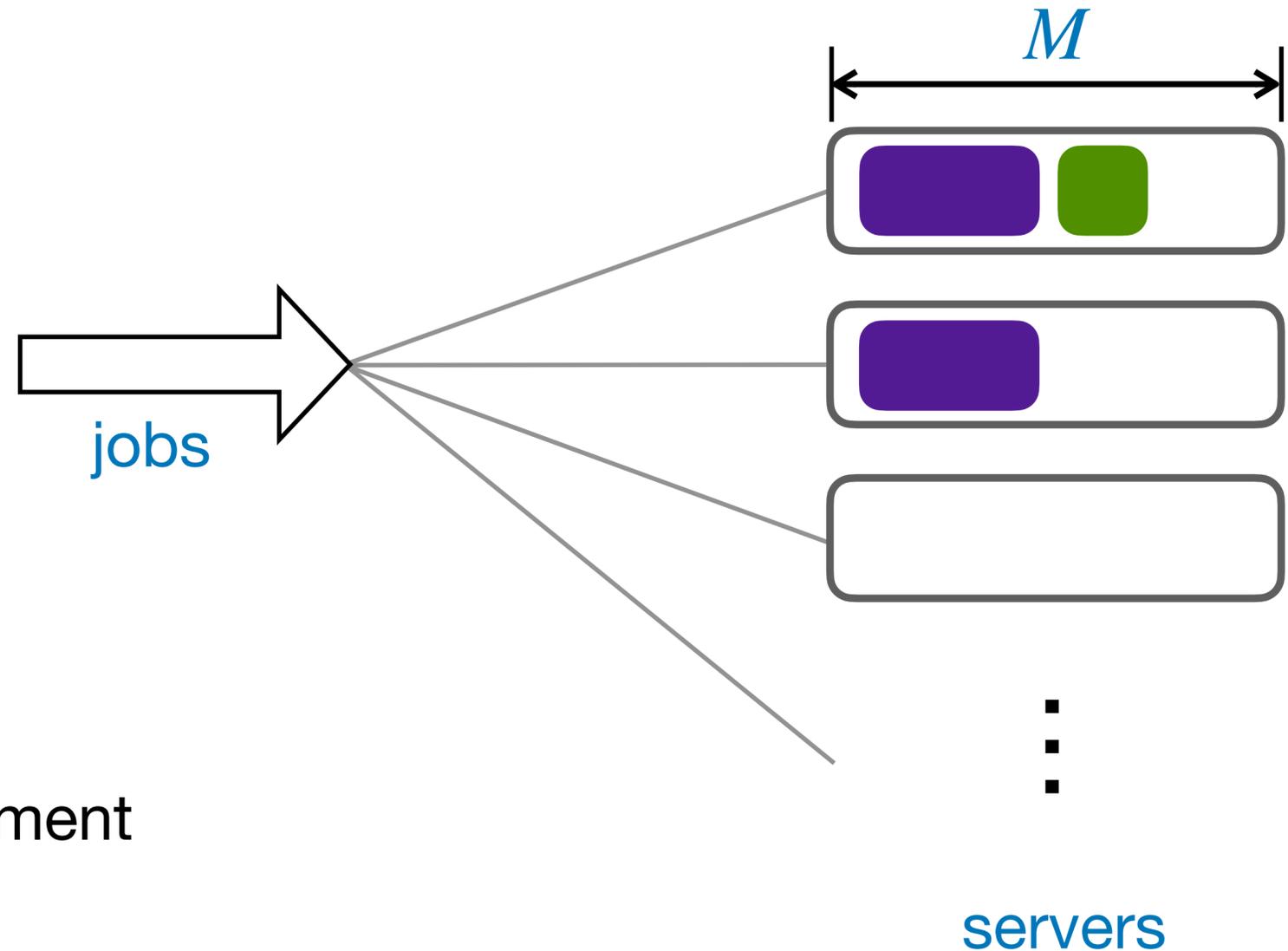
[Stolyar and Zhong 2013, 2015], [Stolyar 2017], [Stolyar and Zhong 2021], ...

The problem

- Each arriving **job** needs to be assigned to a **server**
- Infinite # **servers**
- Each **server** has a resource capacity M

A new job model:

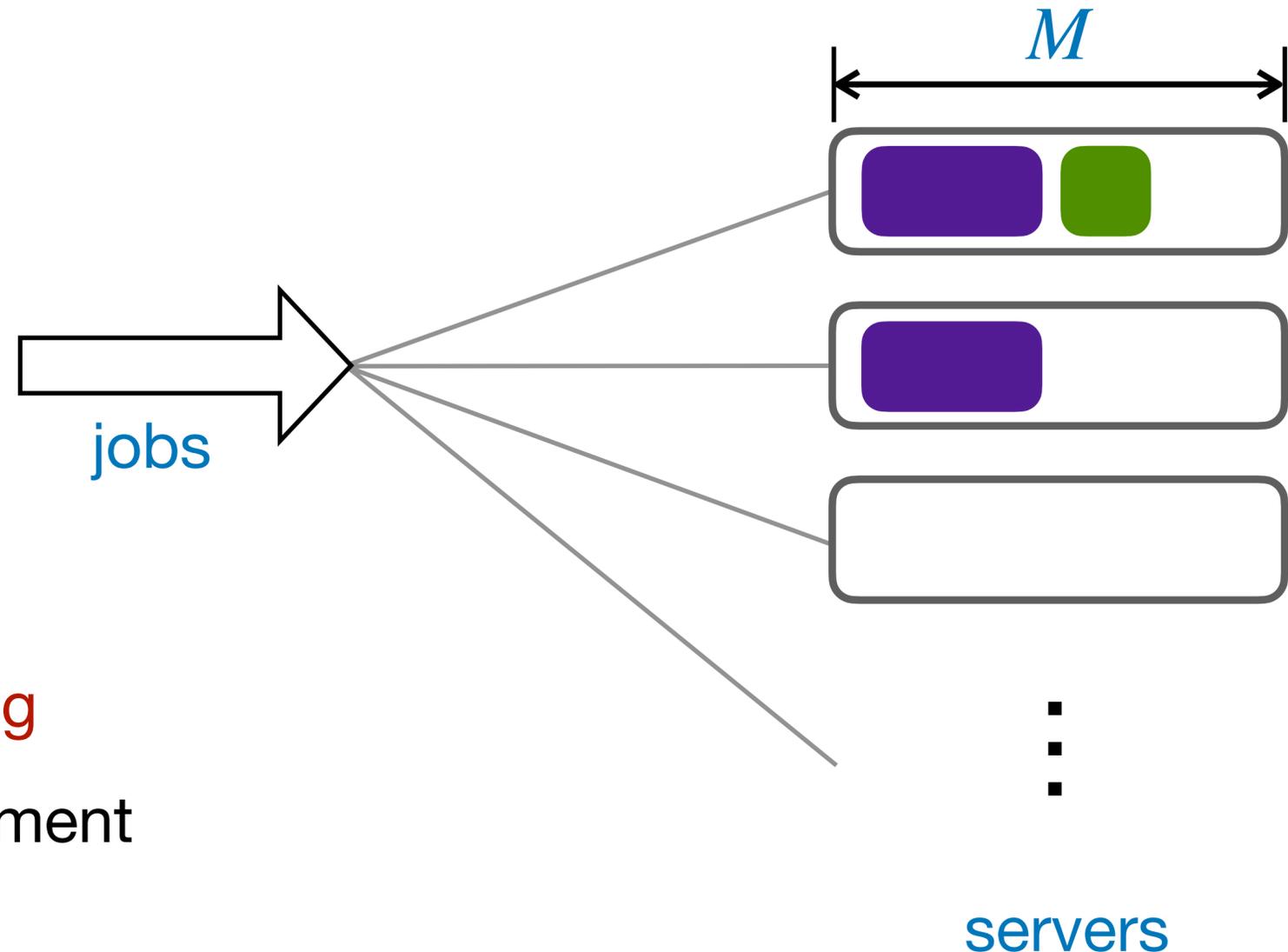
- Each job has a fixed resource requirement
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The problem

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A new job model:

~~fixed~~ **time-varying**

- Each job has a ~~fixed~~ resource requirement
- Each job departs after a random time

Goal: minimize $\mathbf{E} [\# \text{ active servers}]$
job assigning policy

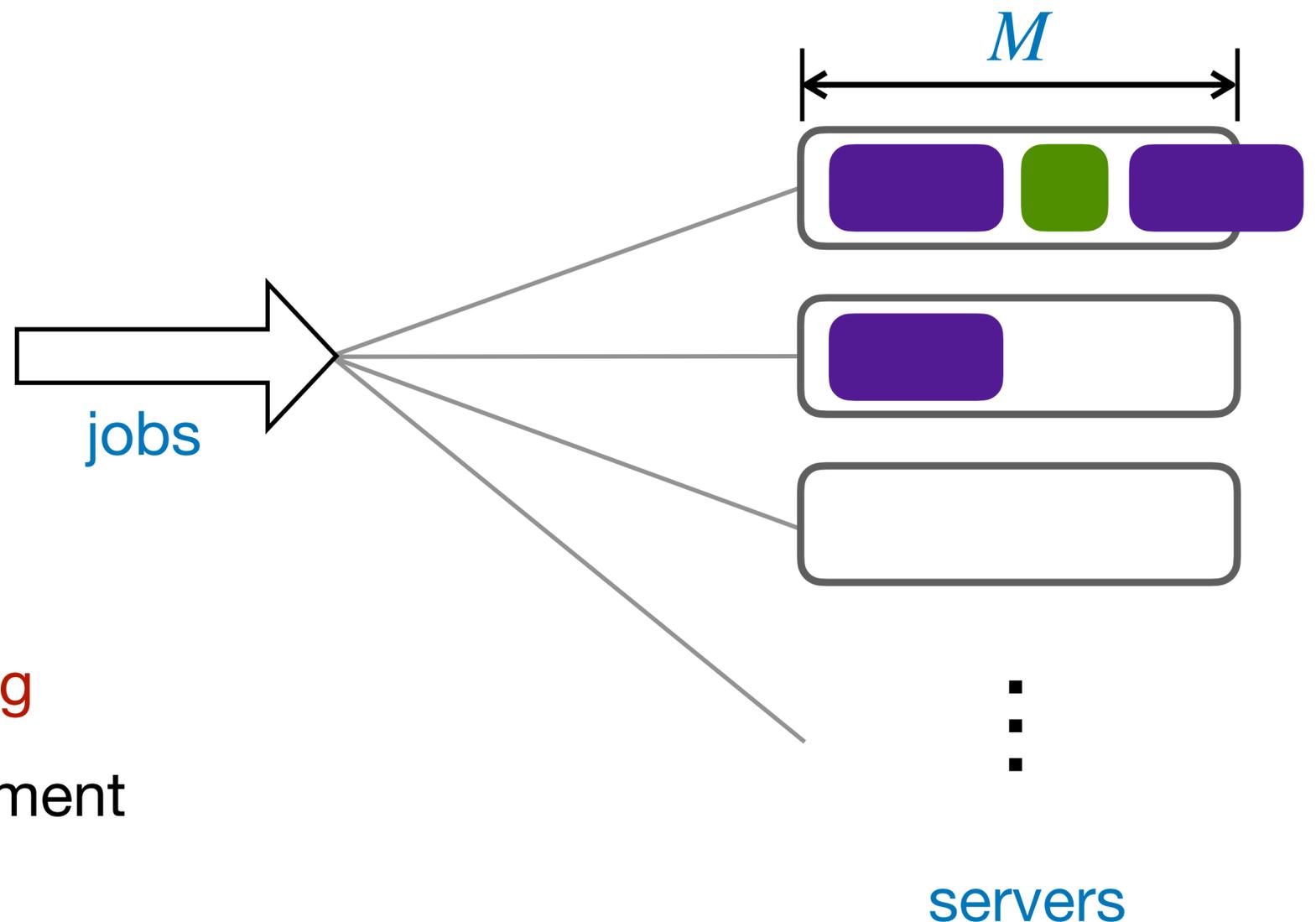
The problem

- Each arriving **job** needs to be assigned to a **server**
- Infinite # **servers**
- Each **server** has a resource capacity M

A new job model: ↗ **time-varying**

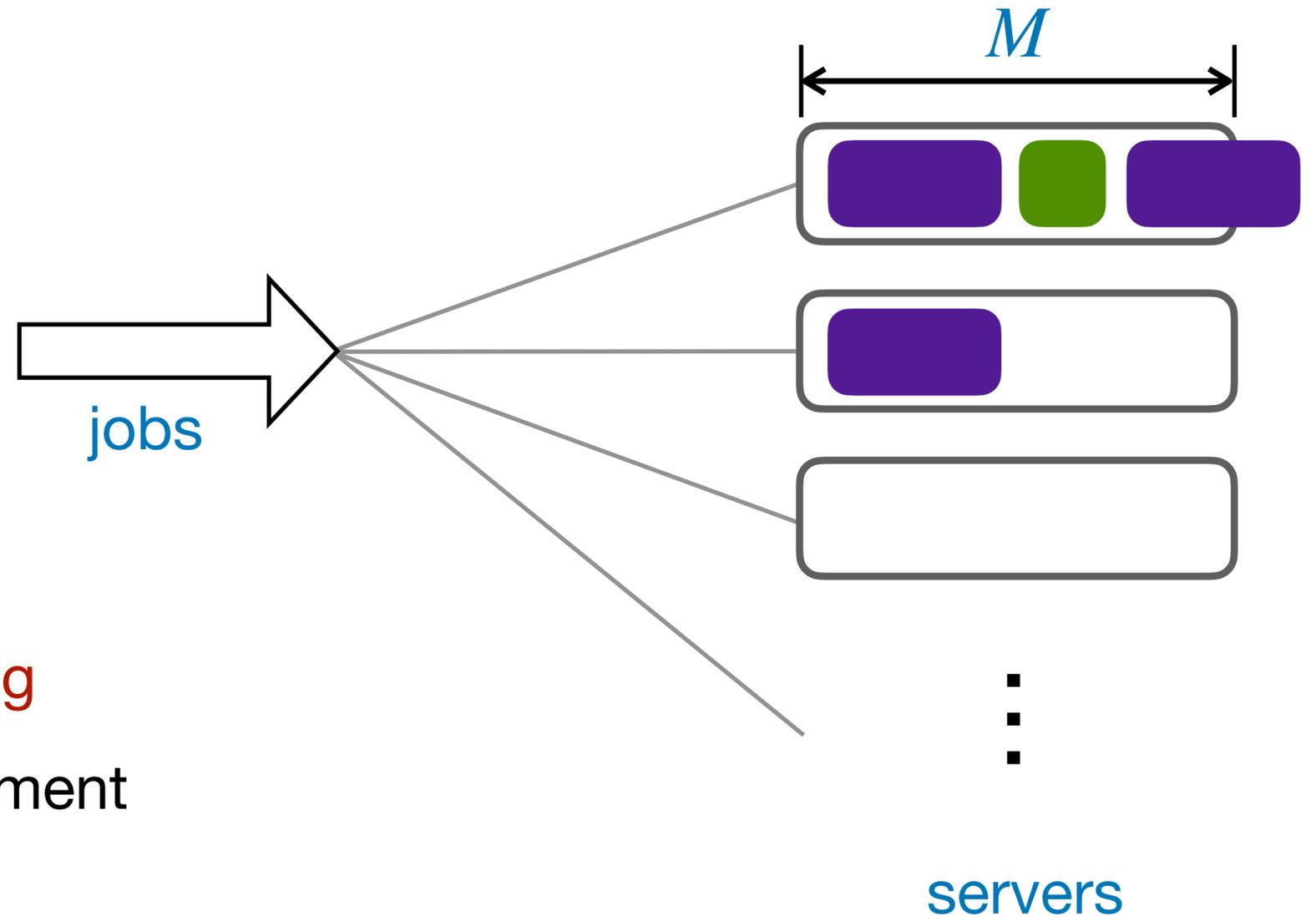
- Each job has a ~~fixed~~ resource requirement
- Each job departs after a random time

Goal: minimize $\mathbf{E} [\# \text{ active servers}]$
job assigning policy



The problem

- Each arriving **job** needs to be assigned to a **server**
- Infinite # **servers**
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A new job model:

~~fixed~~ ^{time-varying} resource requirement

- Each job has a ~~fixed~~ resource requirement
- Each job departs after a random time

Goal:

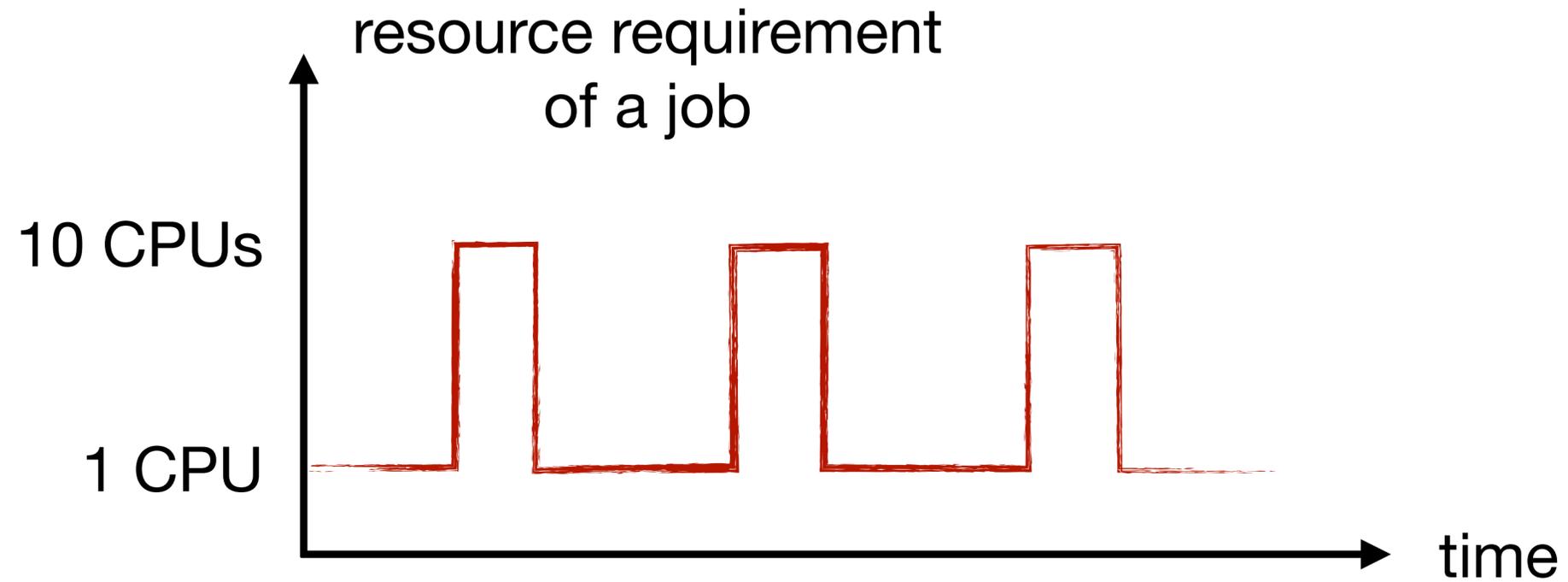
minimize
job assigning policy

\mathbf{E} [# active servers]

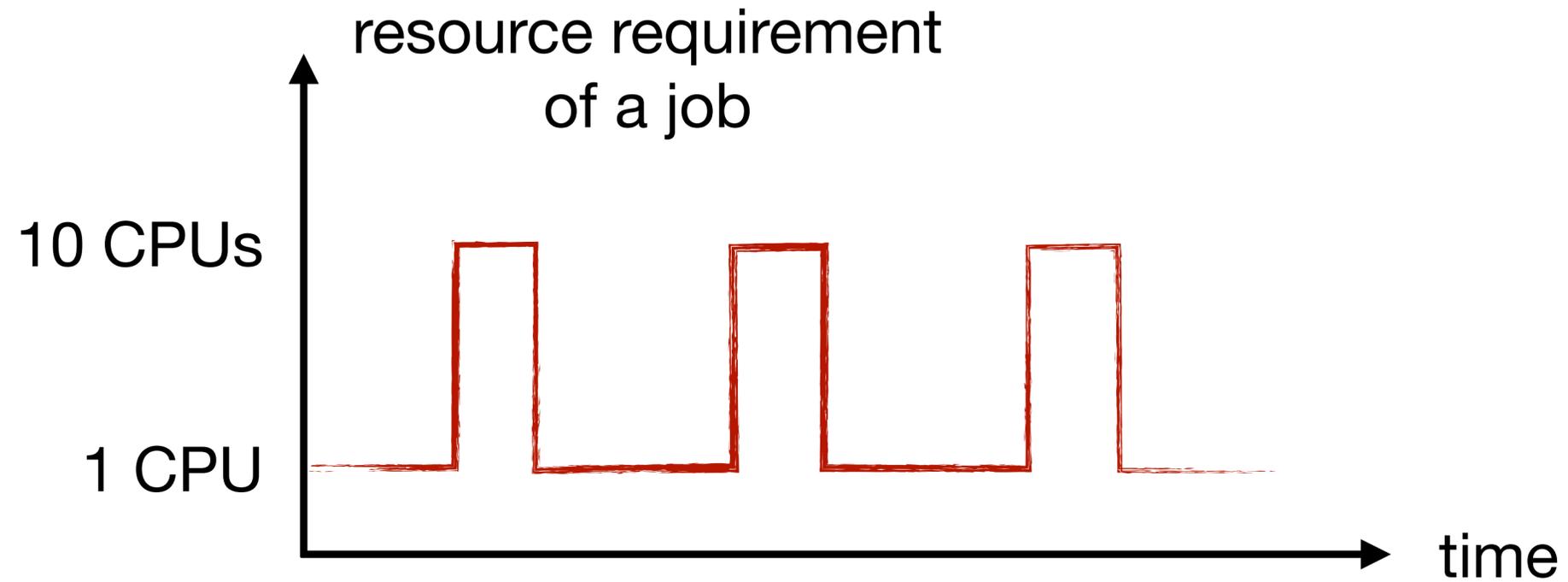
subject to

cost (resource contention) \leq budget

Why does time-varying matter?

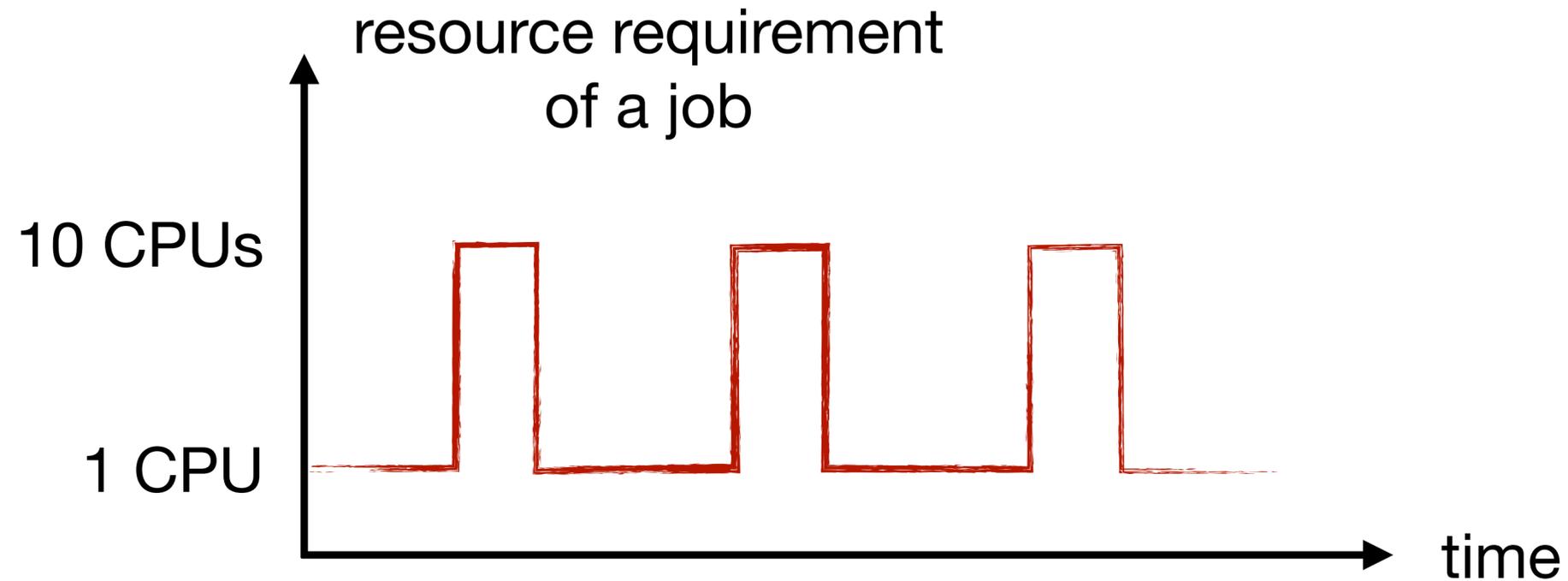


Why does time-varying matter?



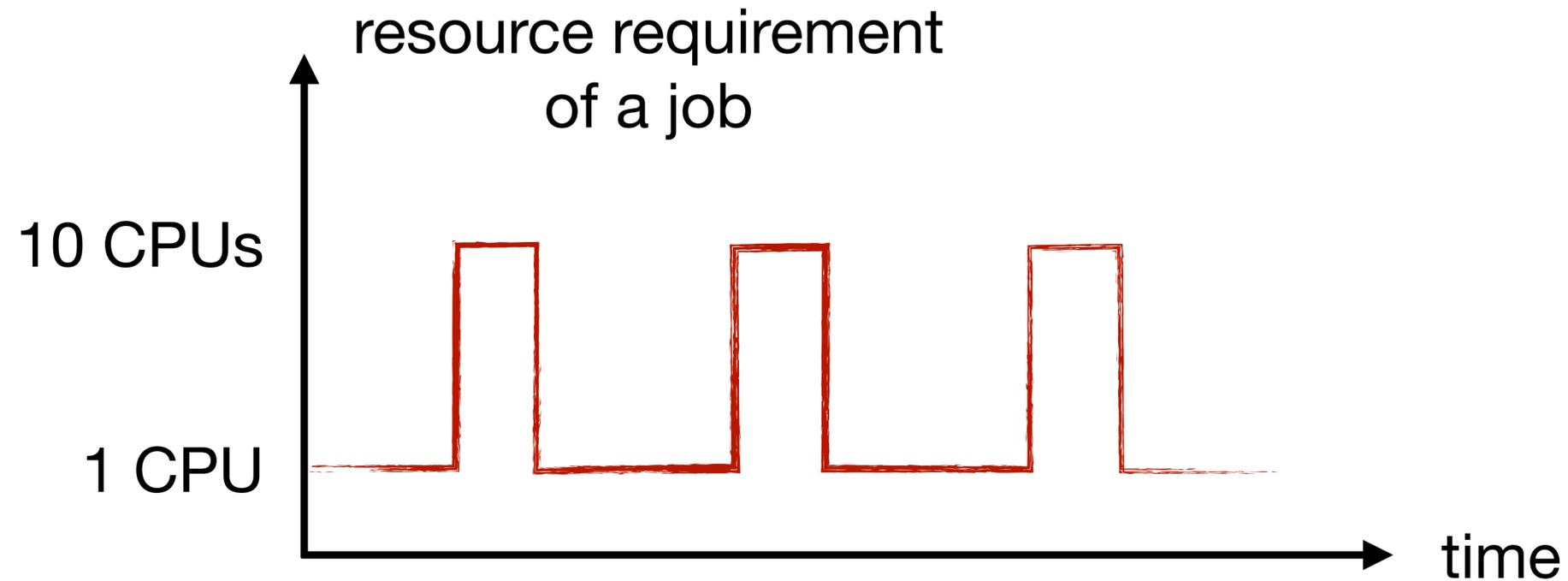
- Reserve resources based on peak requirement

Why does time-varying matter?



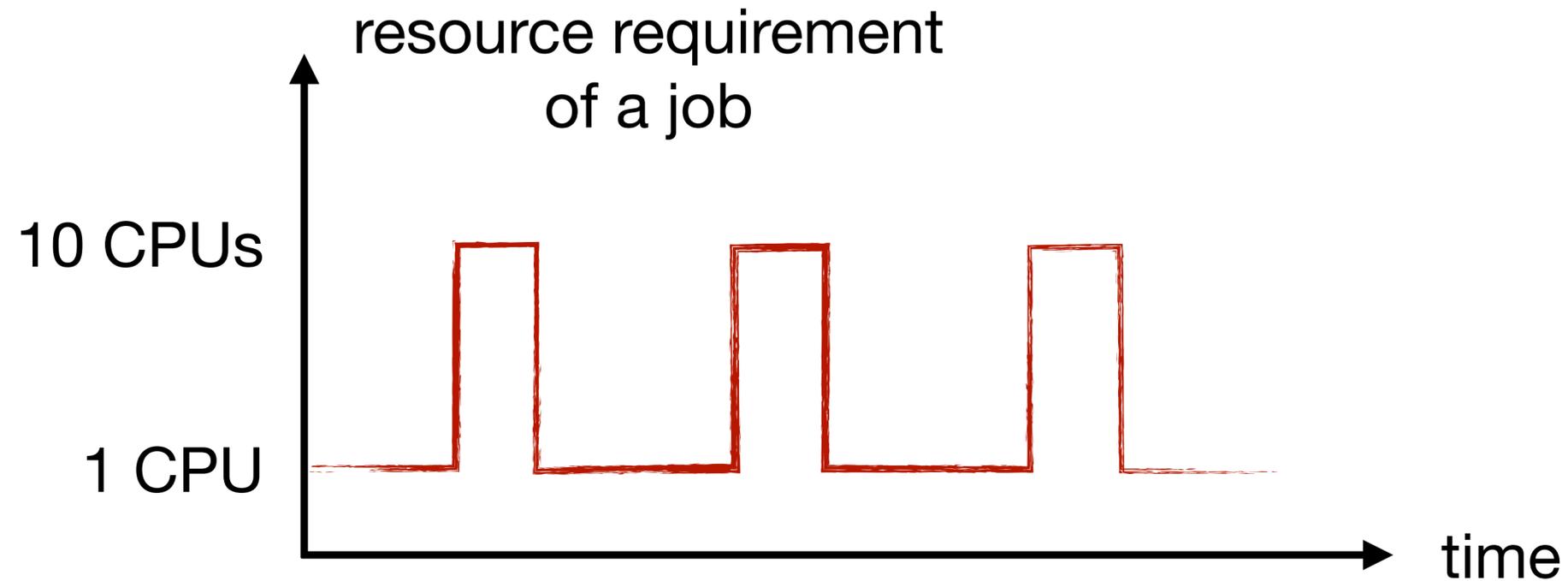
- Reserve resources based on peak requirement
➔ low resource utilization on a server

Why does time-varying matter?



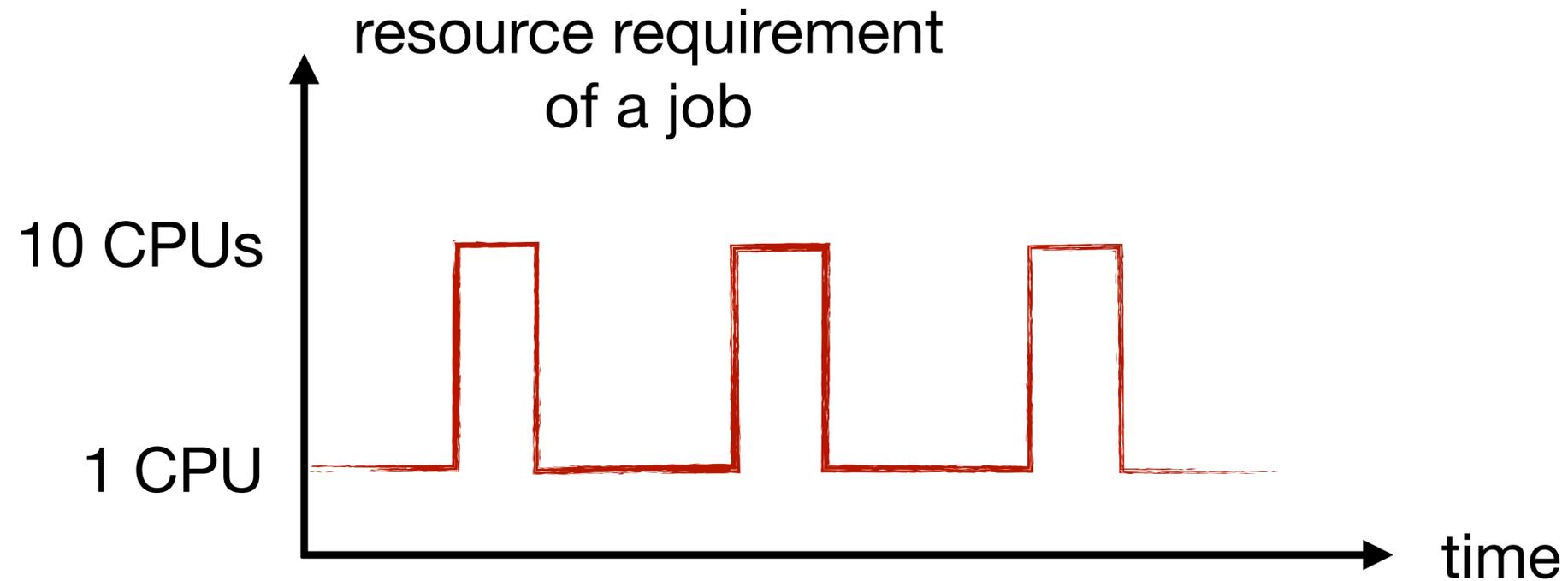
- Reserve resources based on peak requirement
 - ➔ low resource utilization on a server
 - ➔ larger # active servers

Why does time-varying matter?



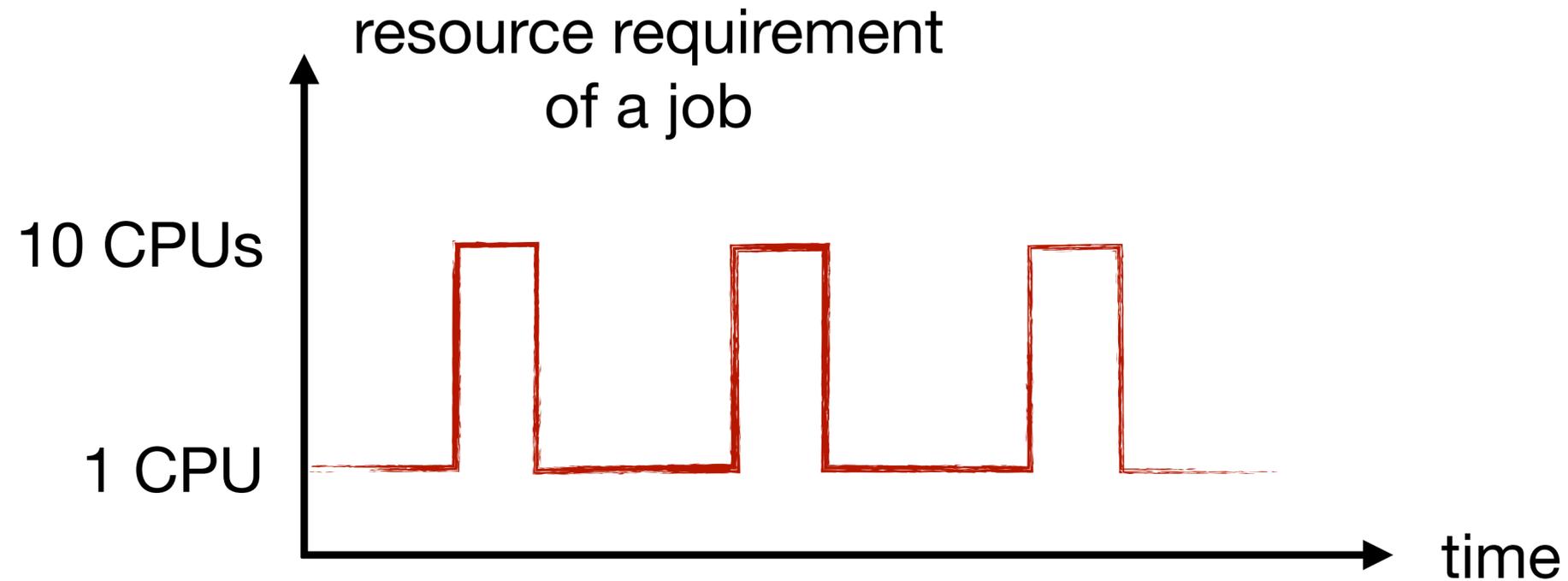
- Reserve resources based on peak requirement
 - ➔ low resource utilization on a server
 - ➔ larger # active servers
- Overcommit resources on a server

Why does time-varying matter?



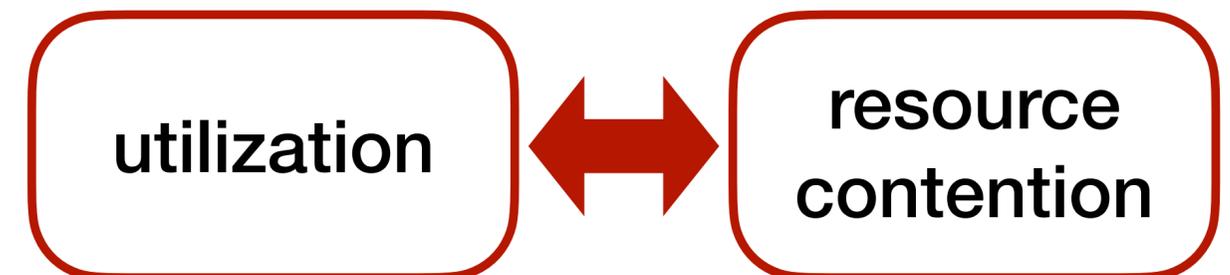
- Reserve resources based on peak requirement
 - ➔ low resource utilization on a server
 - ➔ larger # active servers
- Overcommit resources on a server
 - ➔ possible resource contention

Why does time-varying matter?

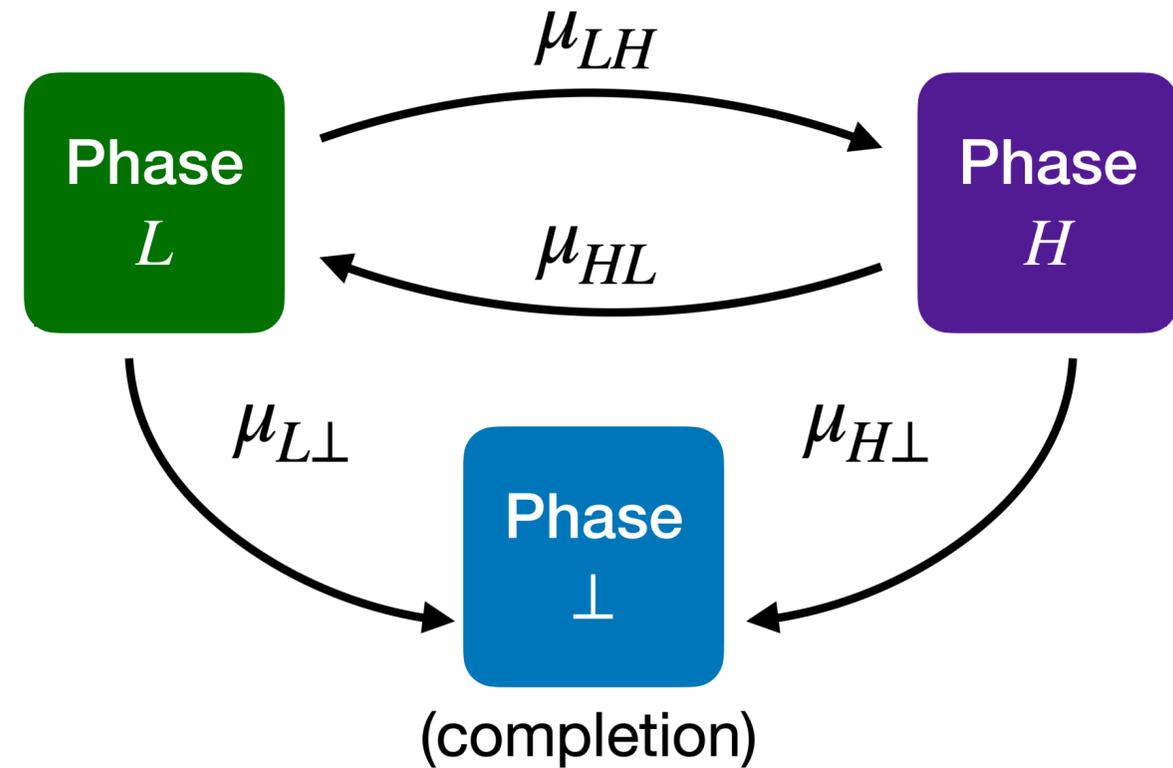


- Reserve resources based on peak requirement
 - ➔ low resource utilization on a server
 - ➔ larger # active servers
- Overcommit resources on a server
 - ➔ possible resource contention

Our formulation captures:



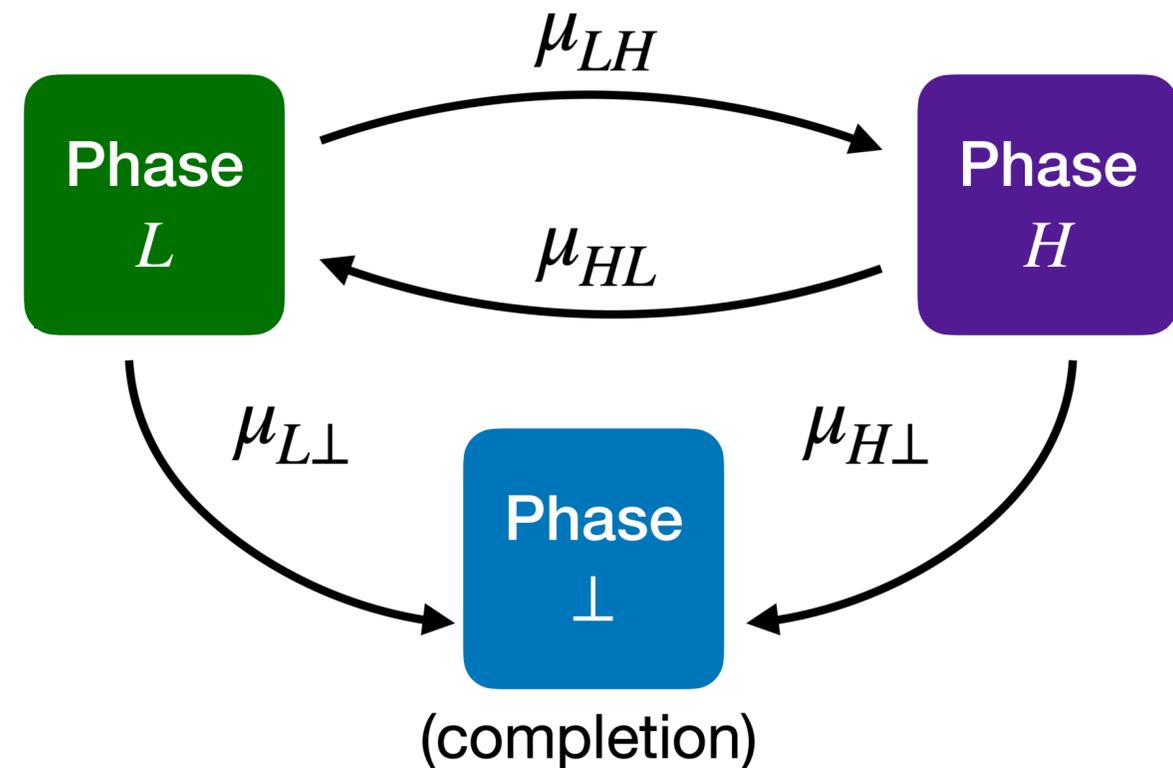
More details on the job model



Example MC

More details on the job model

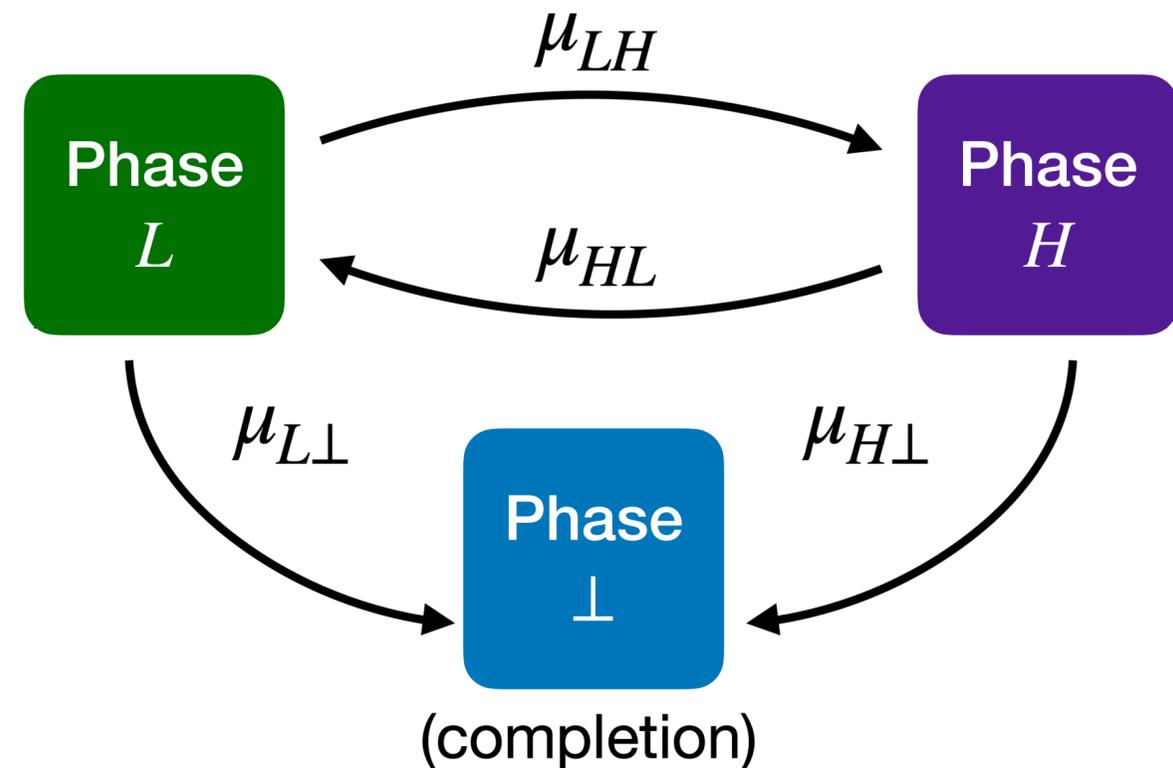
- Resource requirement of a job evolves over time following a Markov chain



Example MC

More details on the job model

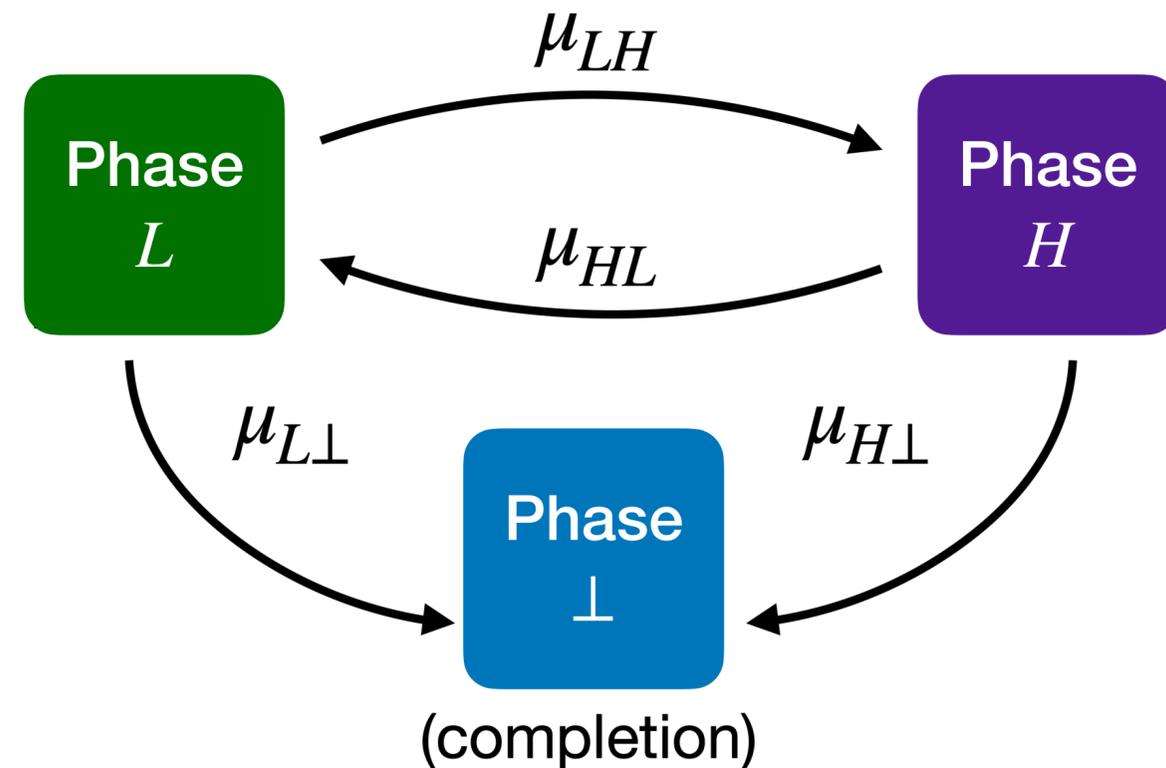
- Resource requirement of a job evolves over time following a Markov chain
- Initial job type follows an initial distribution



Example MC

More details on the job model

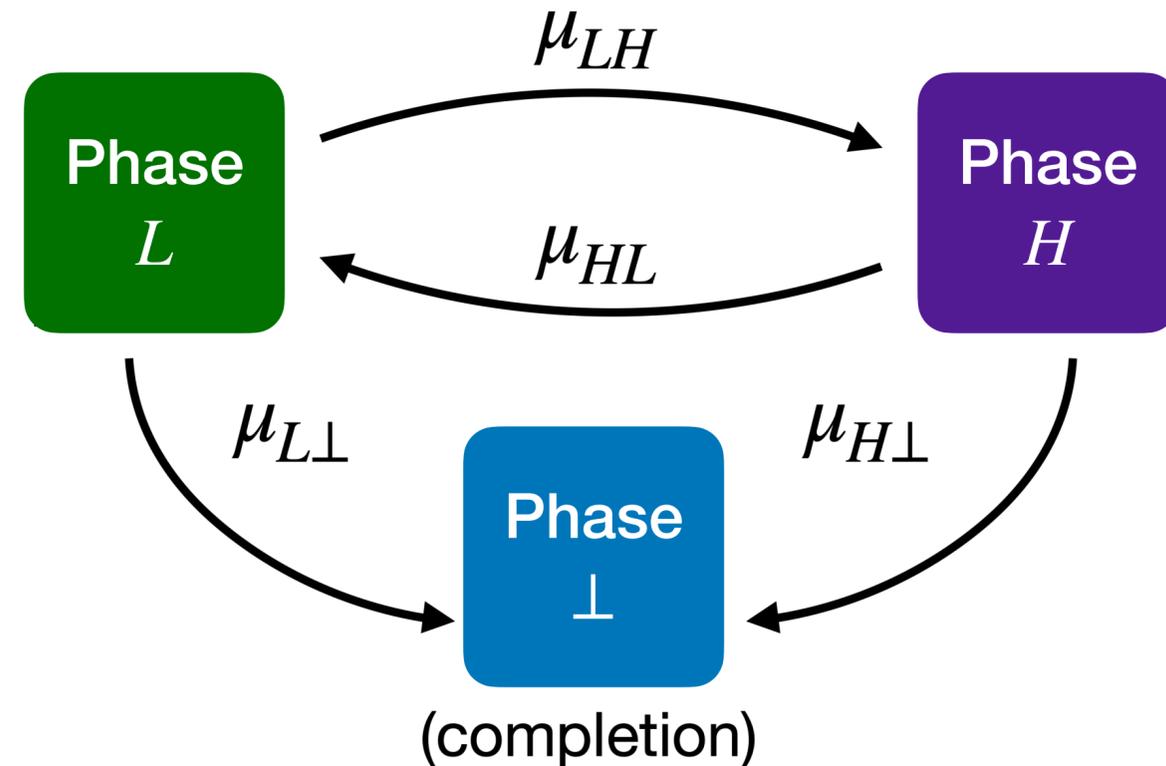
- Resource requirement of a job evolves over time following a Markov chain
- Initial job type follows an initial distribution
- MCs of jobs are independent of each other, and they are exogenous (not affected by resource contention)



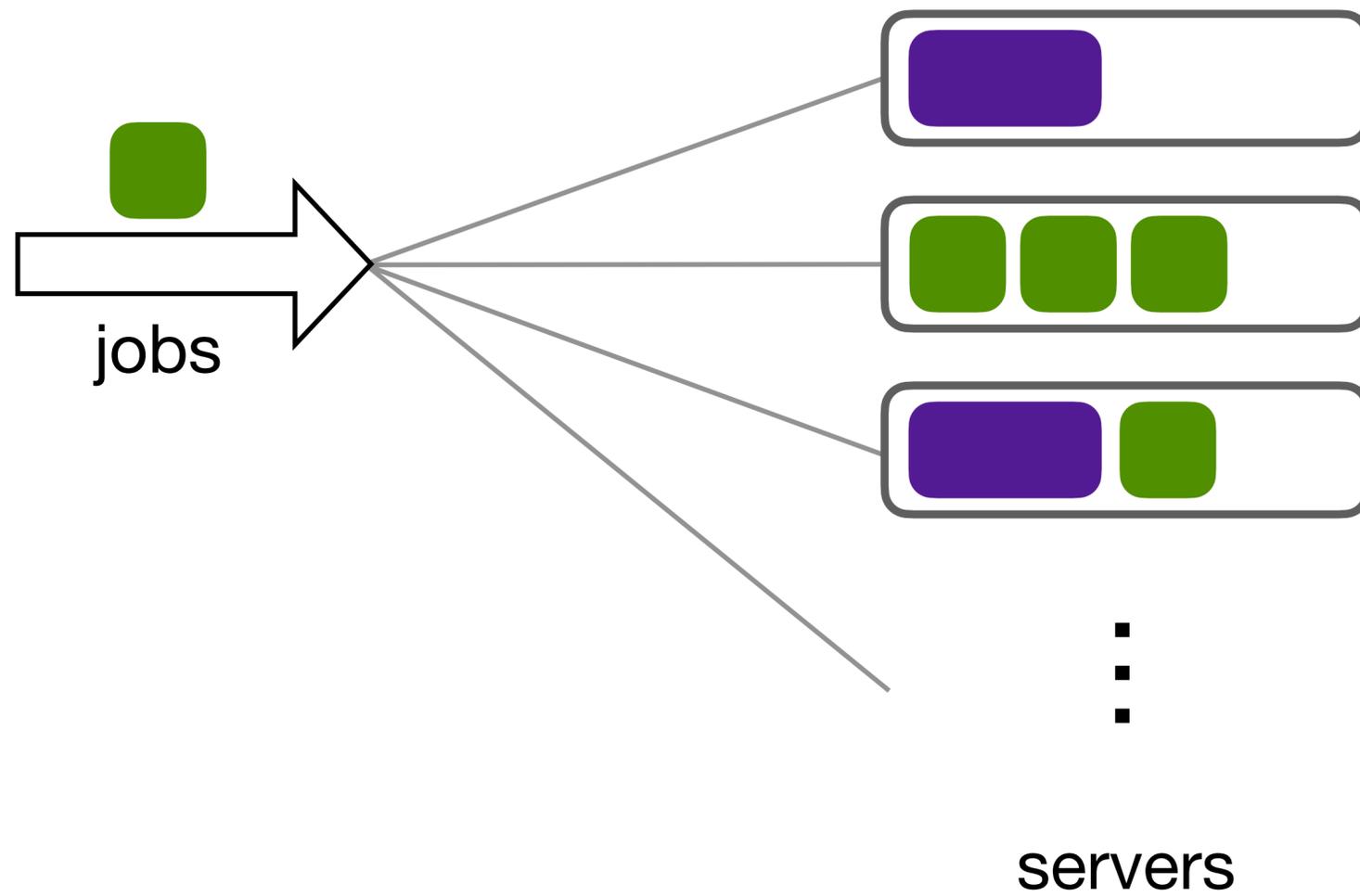
Example MC

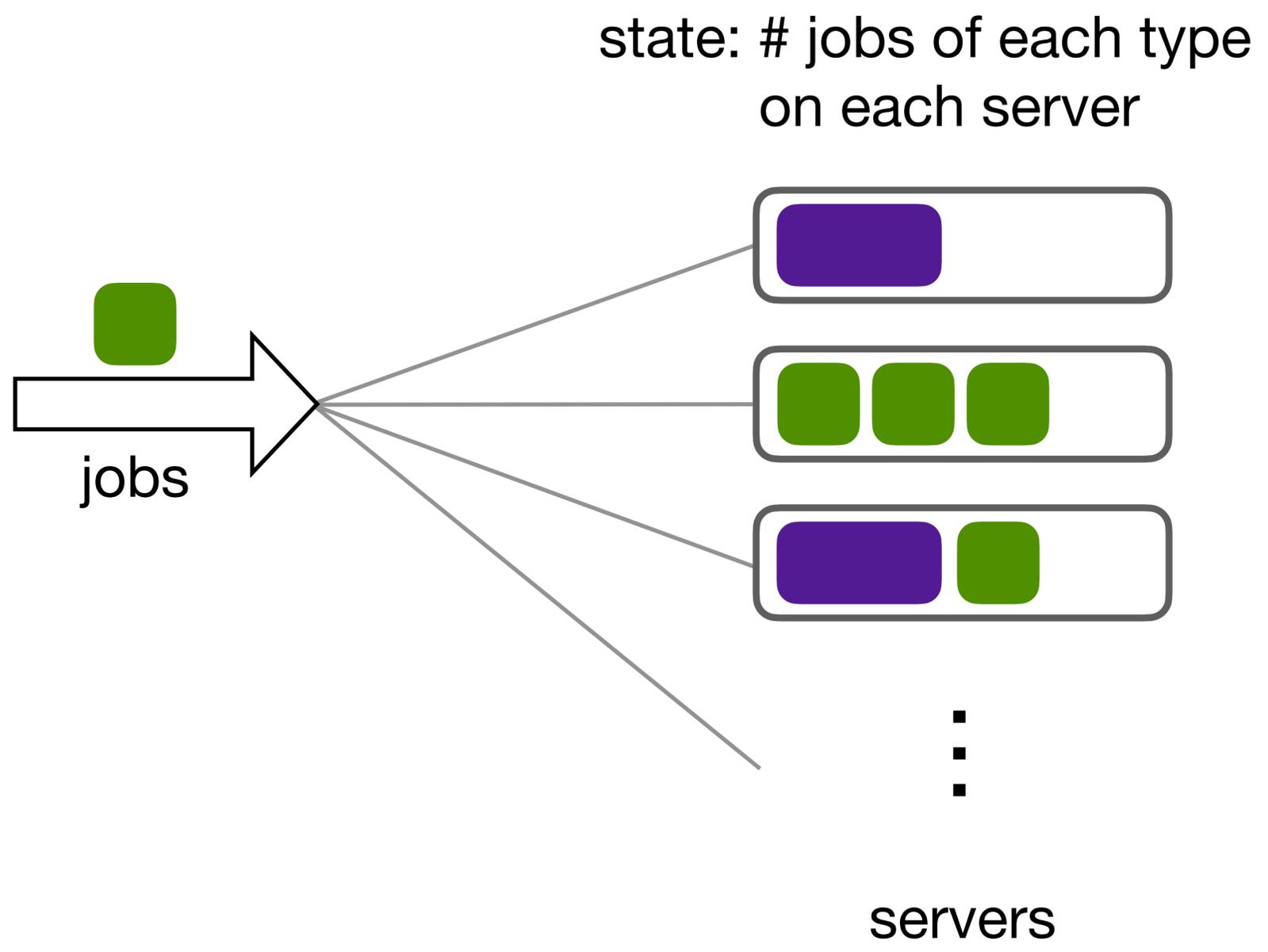
More details on the job model

- Resource requirement of a job evolves over time following a Markov chain
- Initial job type follows an initial distribution
- MCs of jobs are independent of each other, and they are exogenous (not affected by resource contention)
- Jobs arrive following a Poisson process



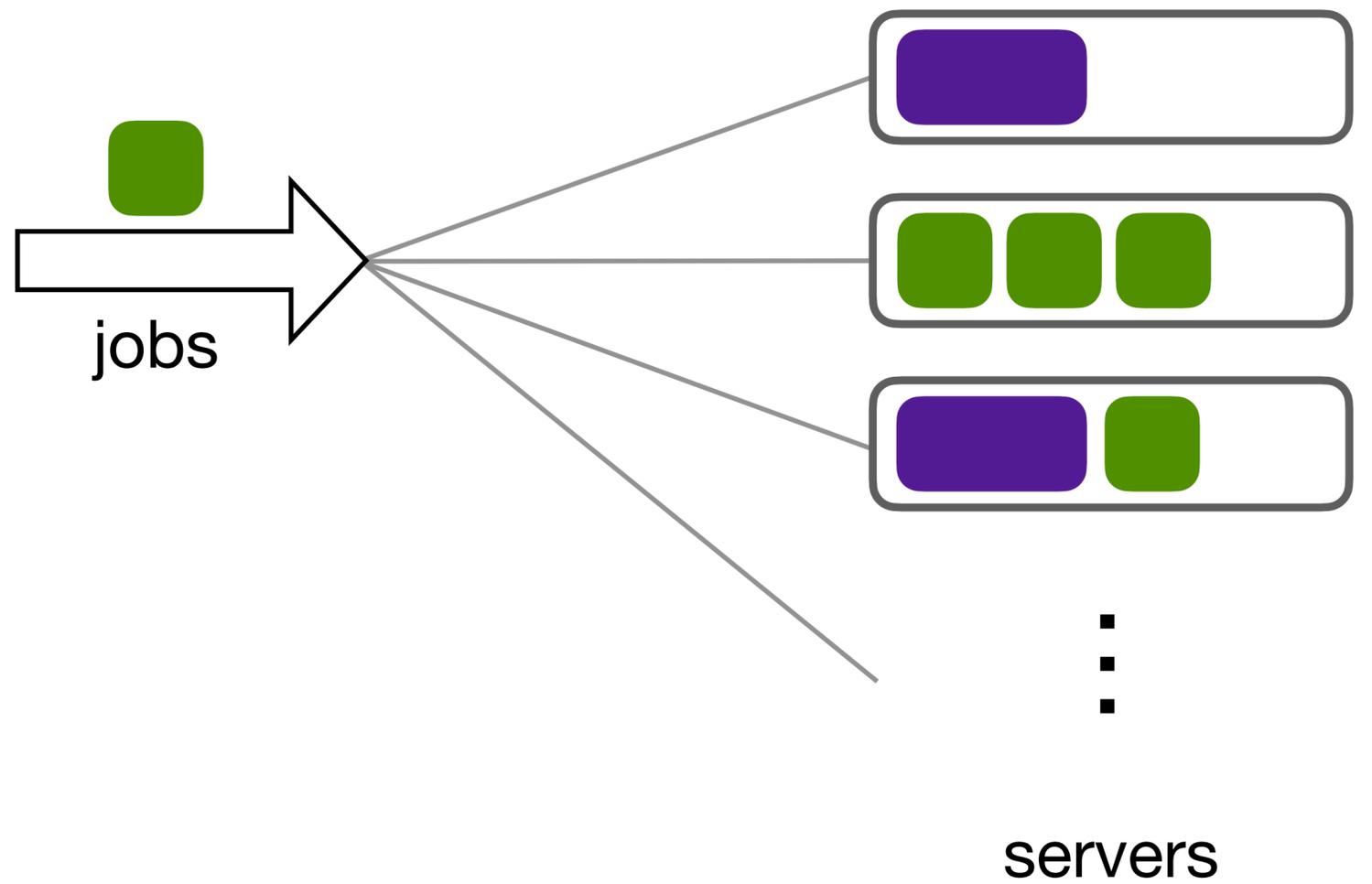
Example MC





state space is large!

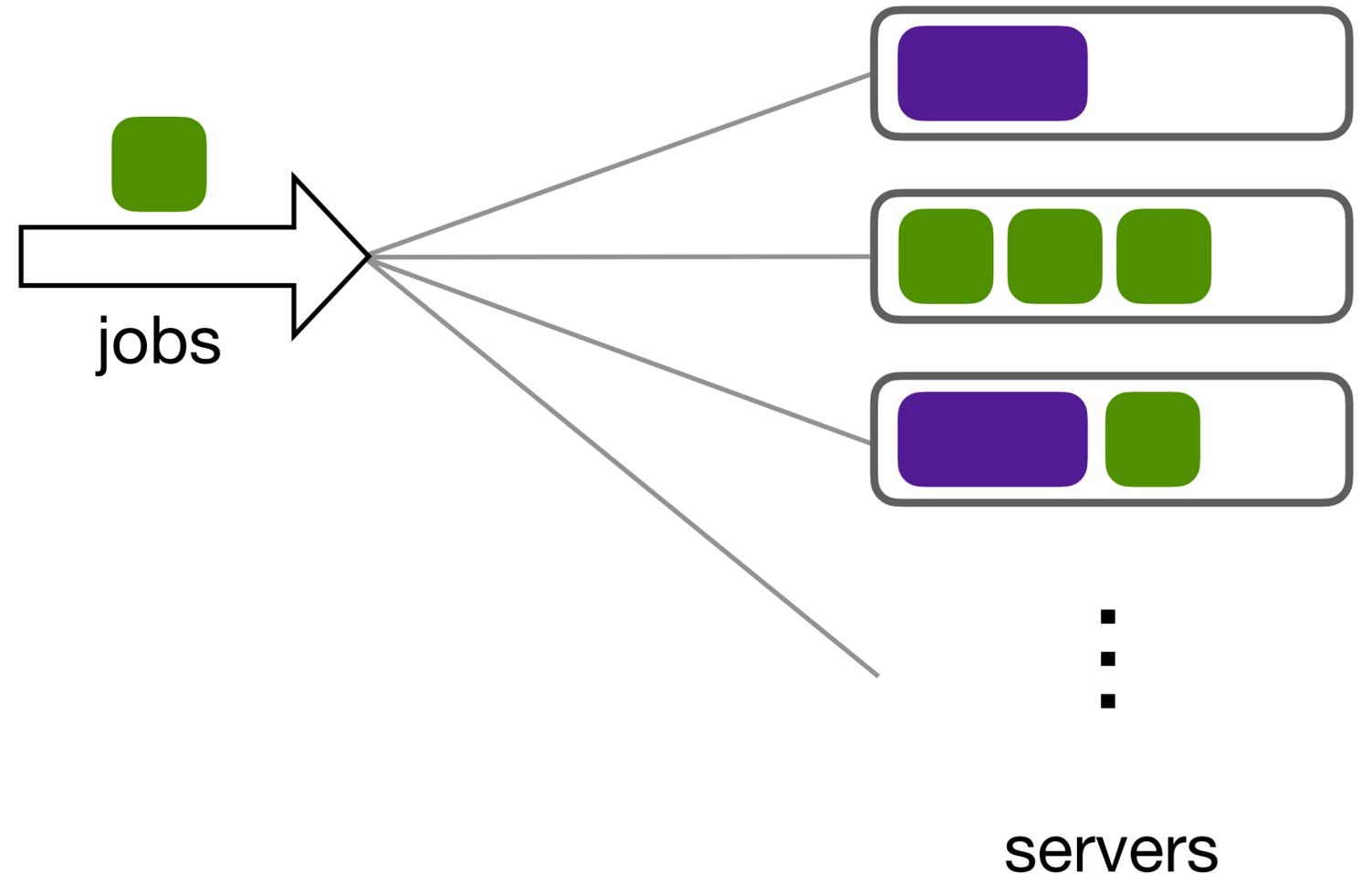
state: # jobs of each type
on each server



Reducing dimensionality

state space is large!

state: # jobs of each type
on each server

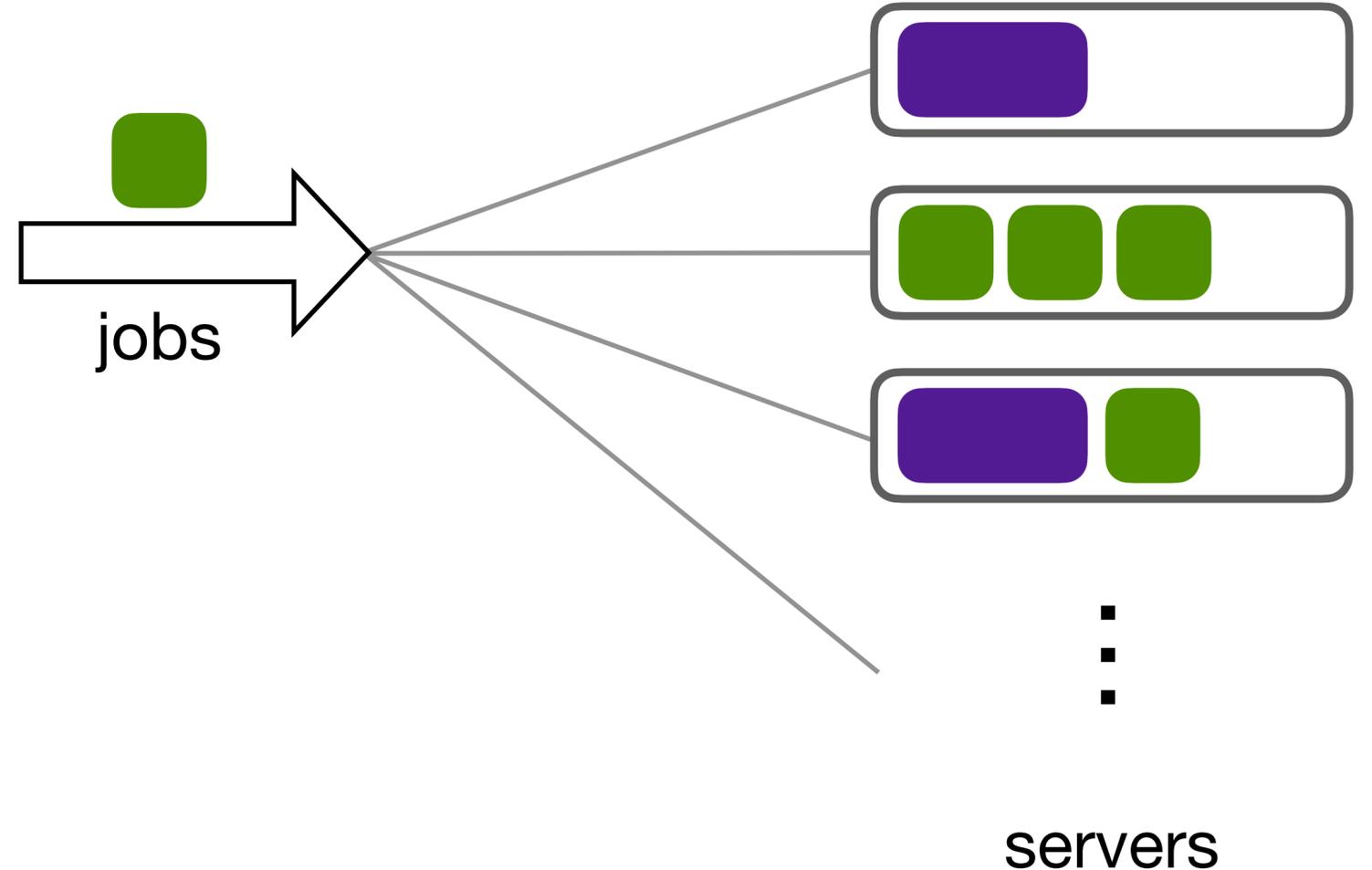


Reducing dimensionality

state space is large!

state: # jobs of each type
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- Server-by-server evaluation:

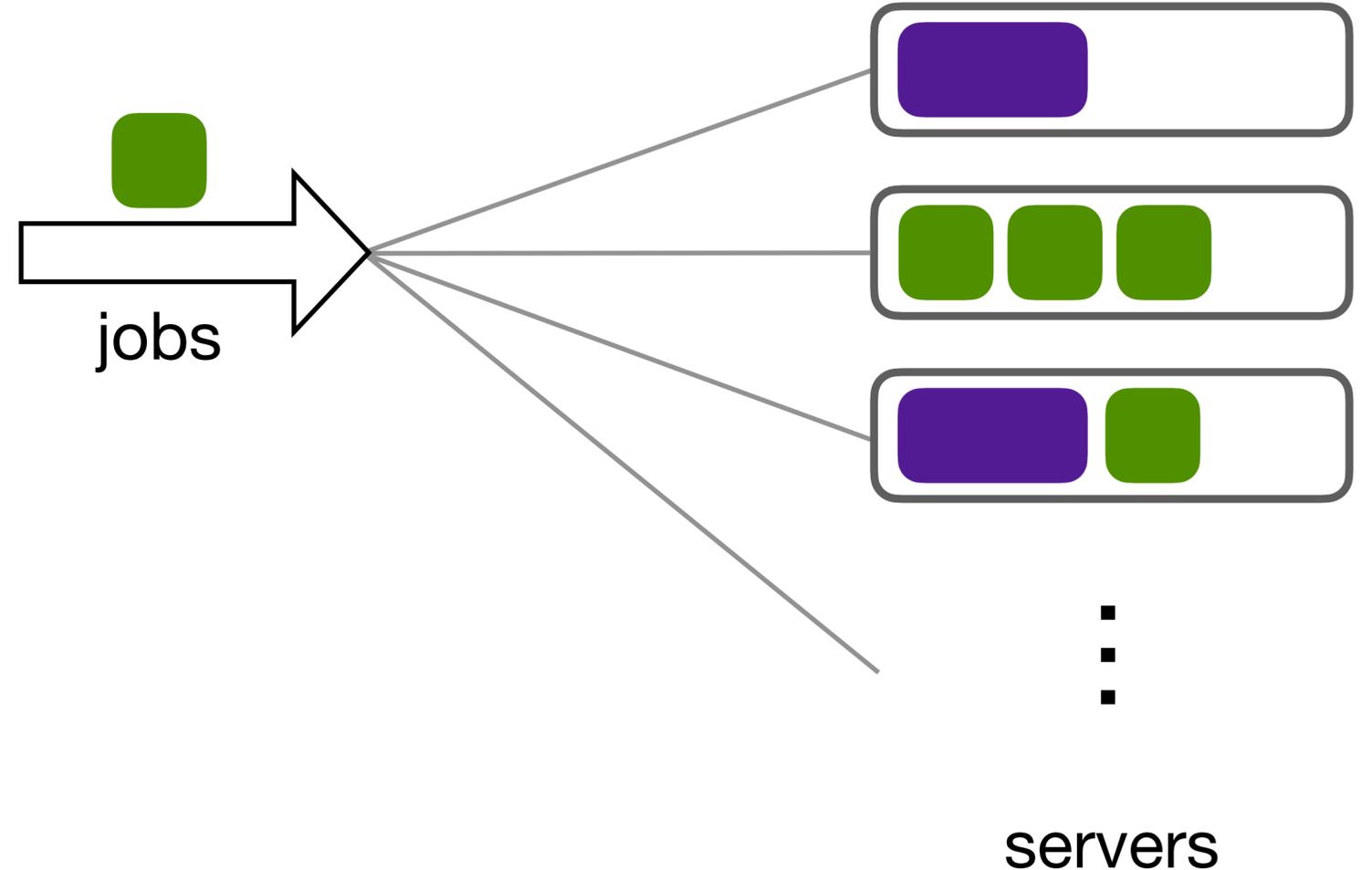


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state space is large!

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- Server-by-server evaluation:
 - How to evaluate each server?



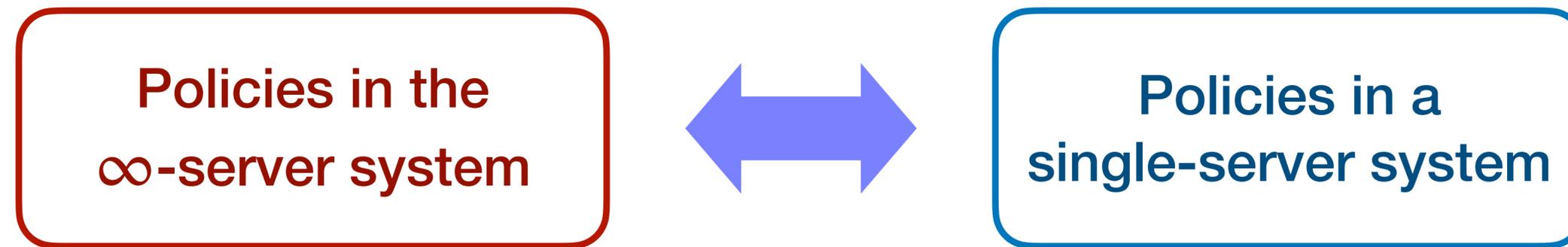
Reducing dimensionality

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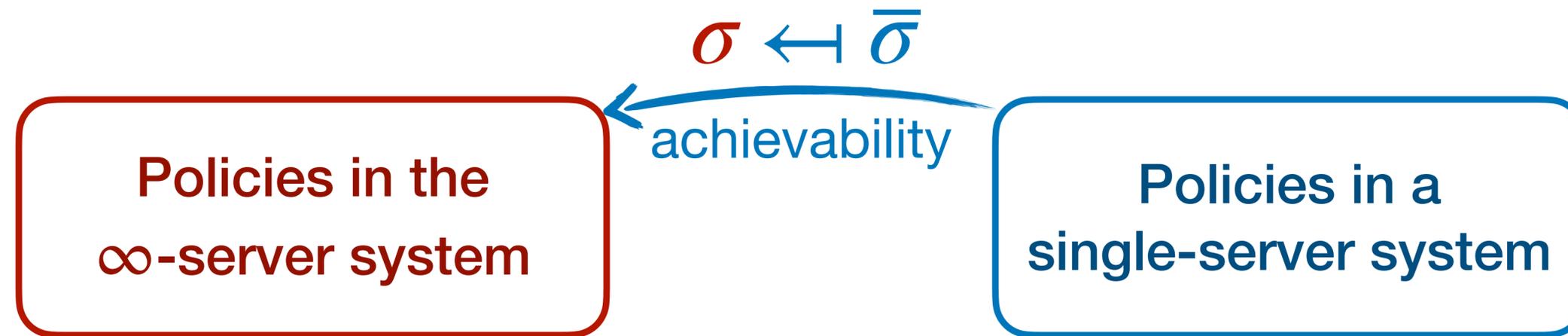
- Server-by-server evaluation:
 - How to evaluate each server?
 - How to relate to $E[\# \text{ active servers}]$?



A policy-conversion framework

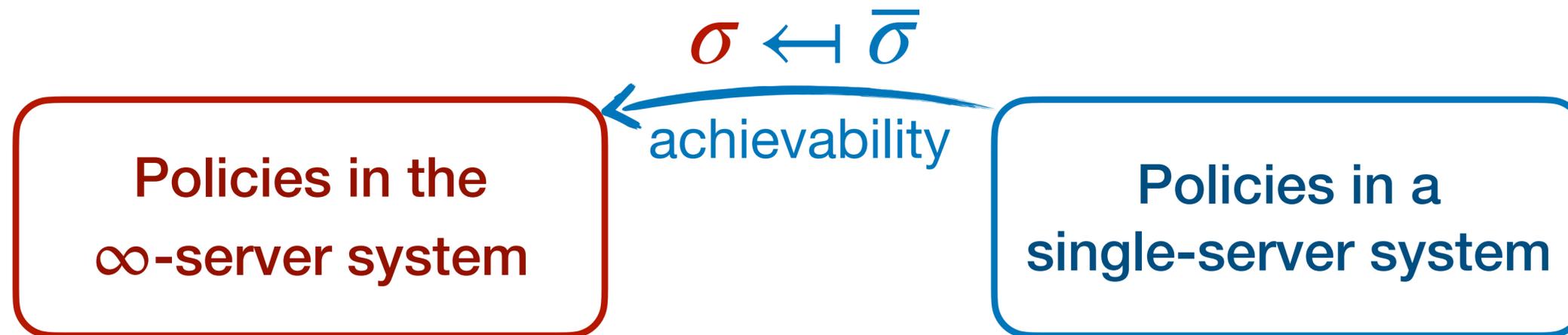


A policy-conversion framework



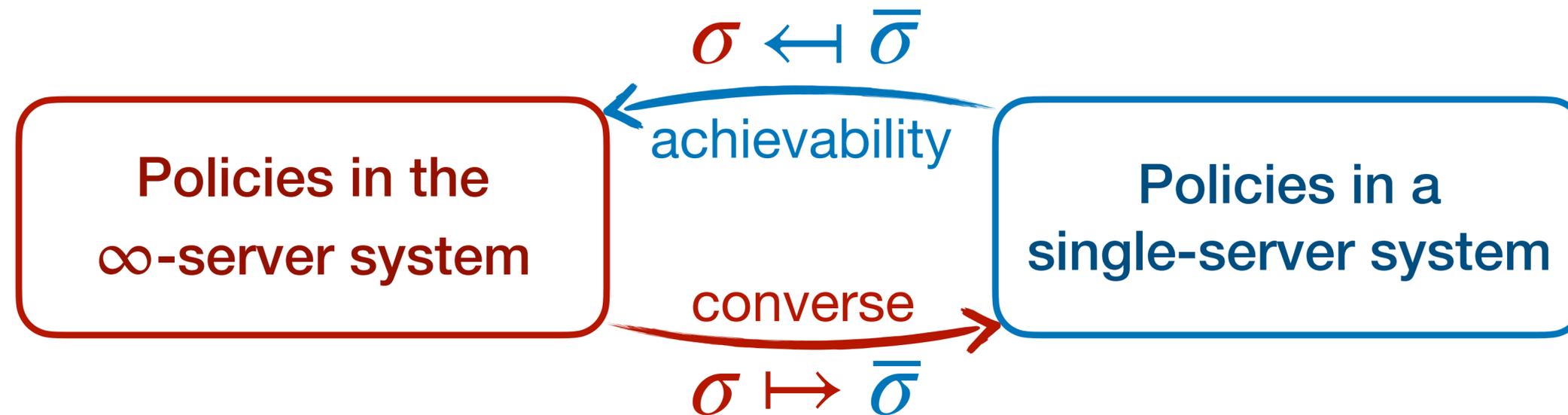
A policy-conversion framework

- Use $\bar{\sigma}$ to tell how to evaluate each server
- Performance of σ is related to properties of $\bar{\sigma}$



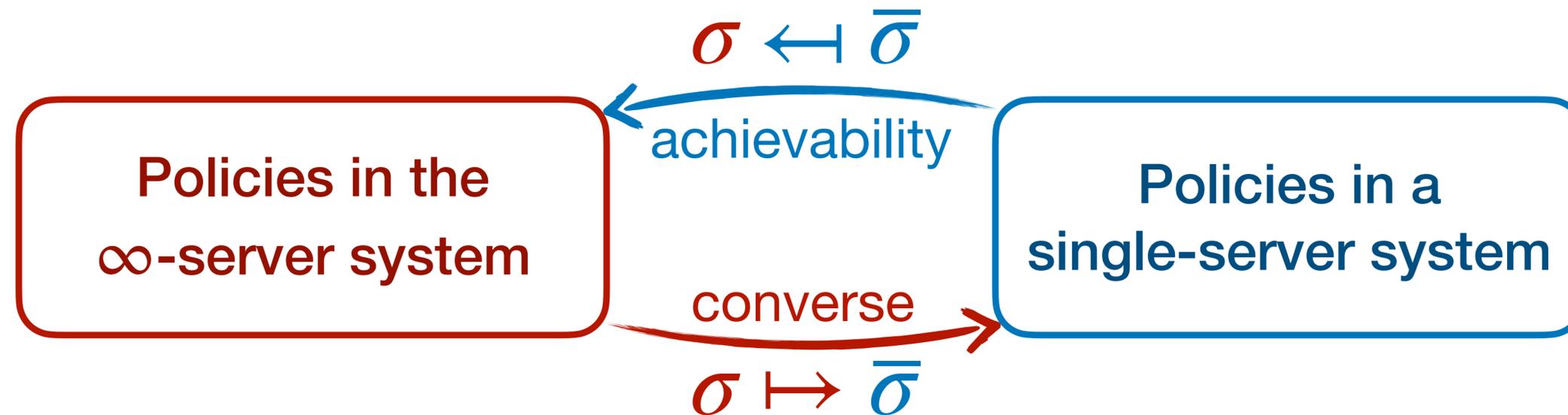
A policy-conversion framework

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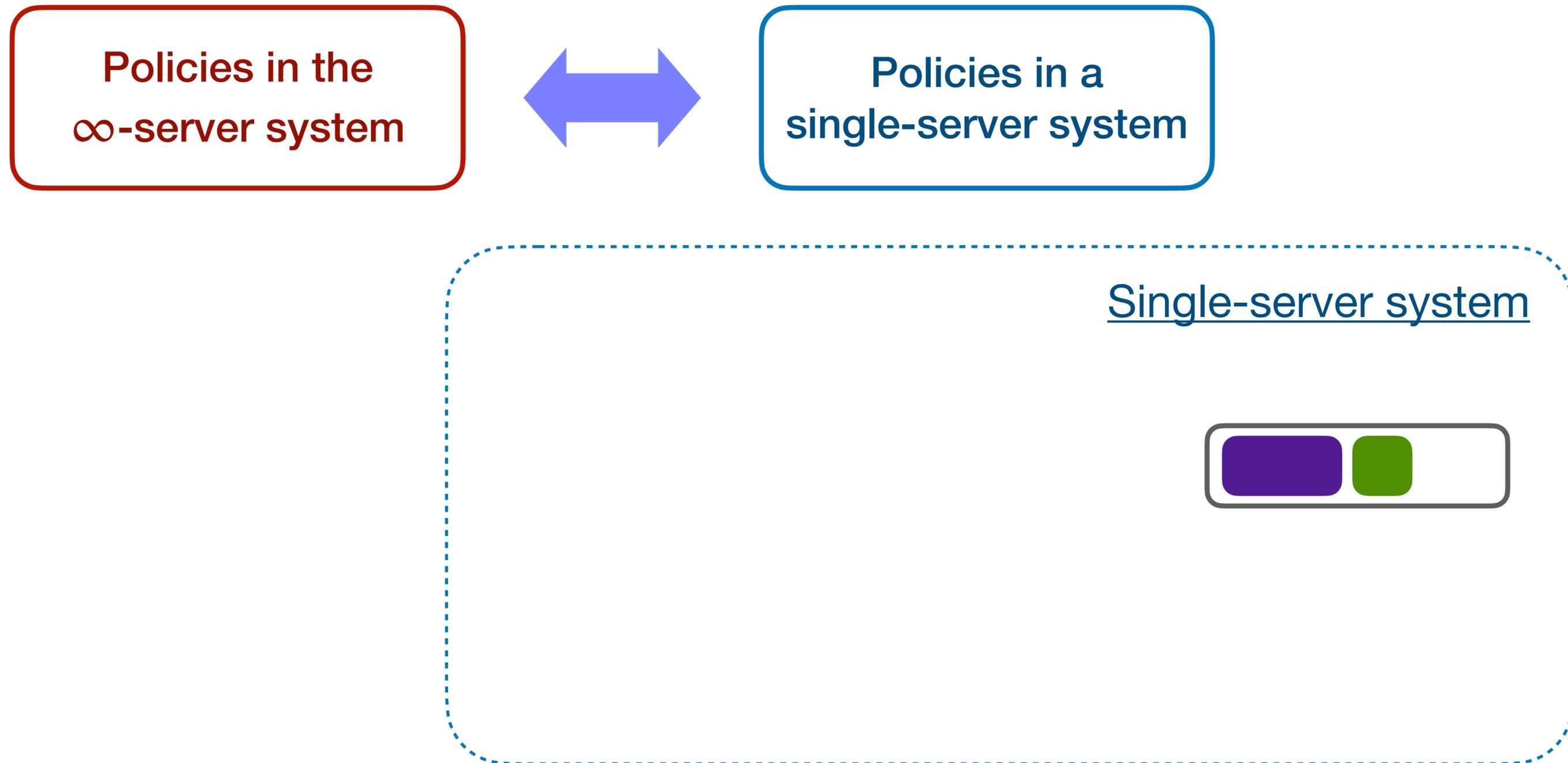
A policy-conversion framework

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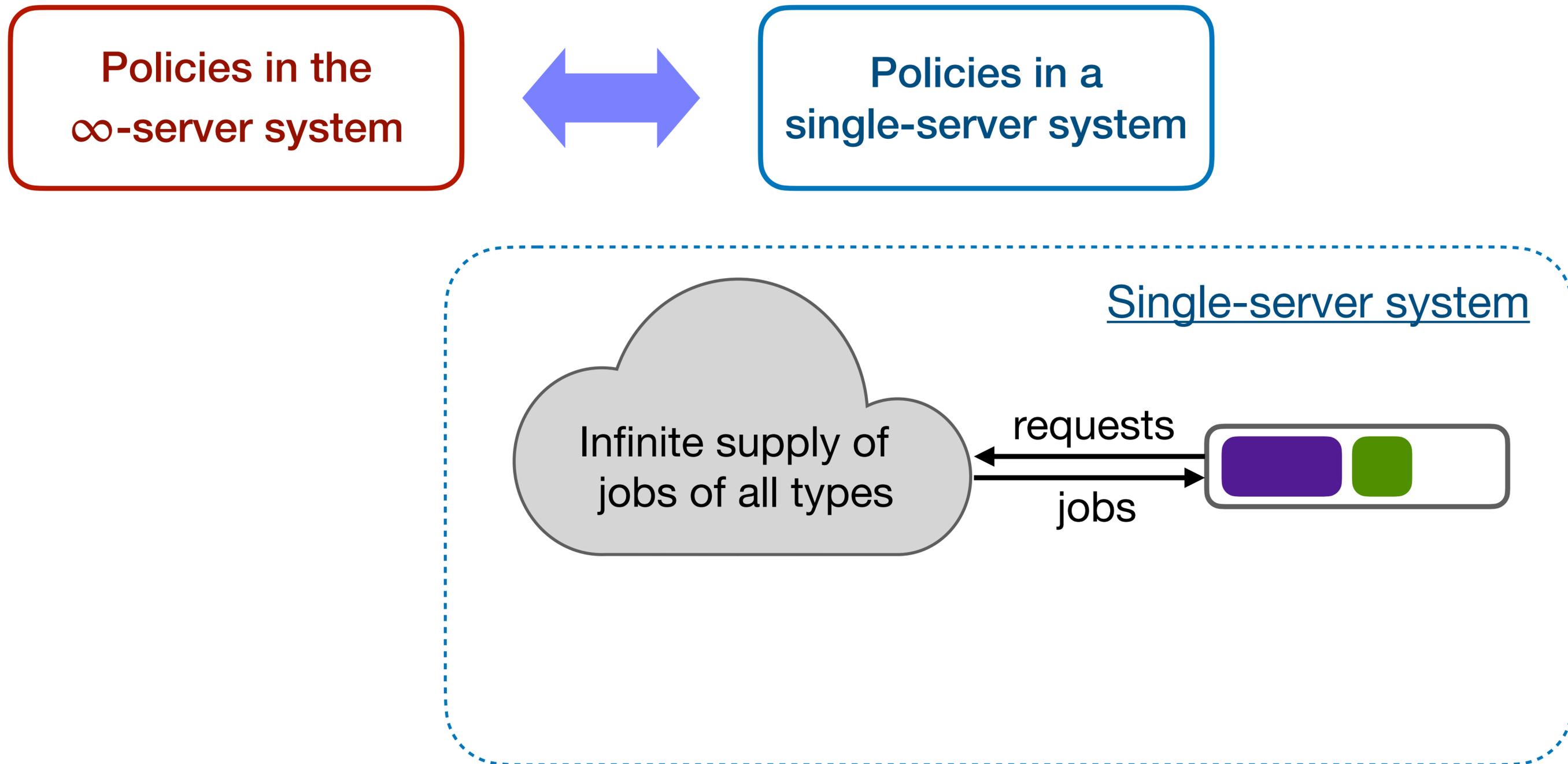


- Allows us to obtain lower bound on $E[\# \text{ active servers}]$

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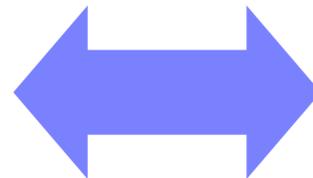


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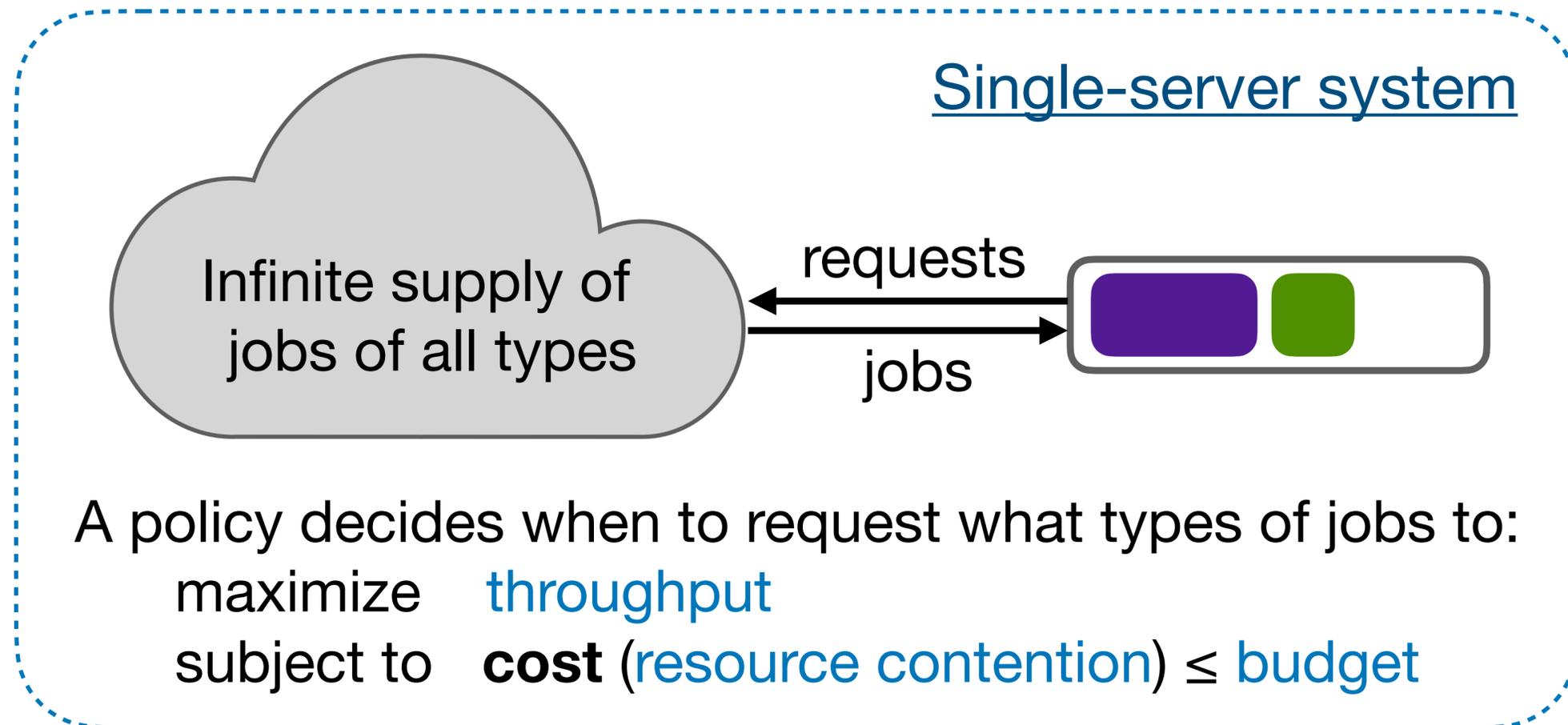


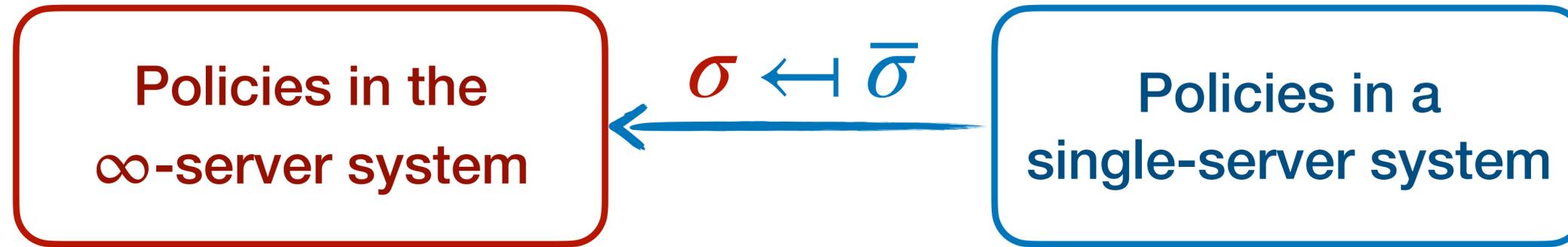
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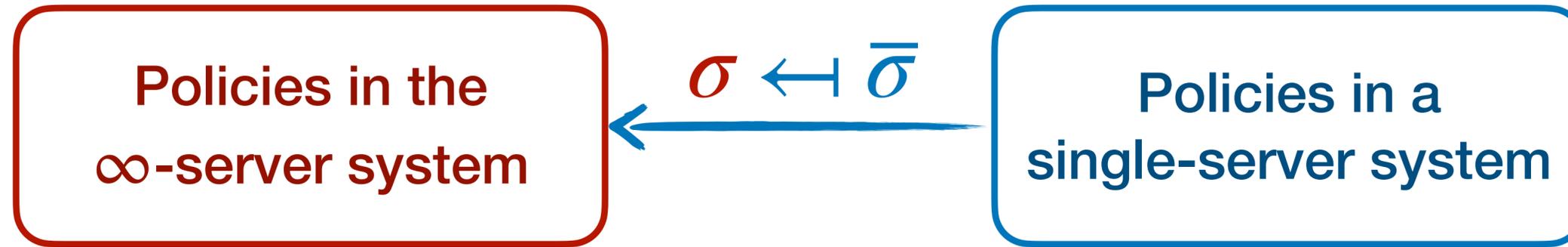
Policies in the ∞ -server system



Policies in a single-server system







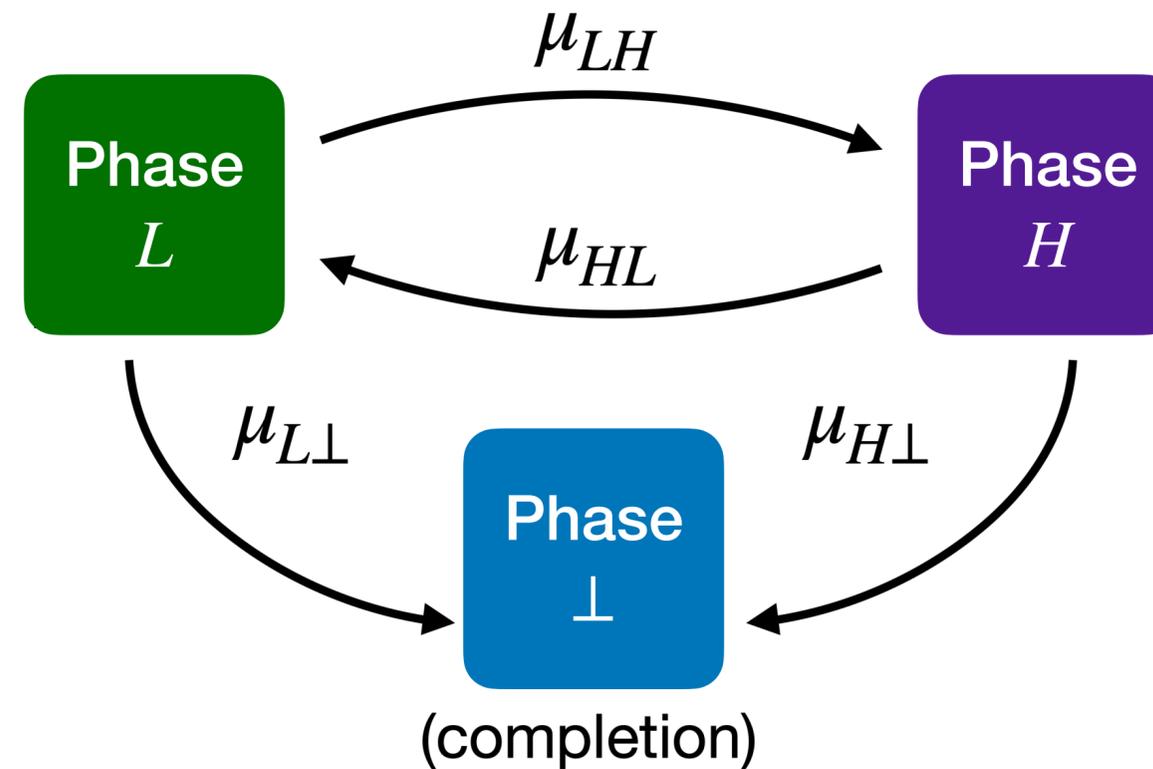
- Arrival rates: $r \cdot (\lambda_L, \lambda_H)$

Policies in the ∞ -server system

$\sigma \leftrightarrow \bar{\sigma}$

Policies in a single-server system

- Arrival rates: $r \cdot (\lambda_L, \lambda_H)$

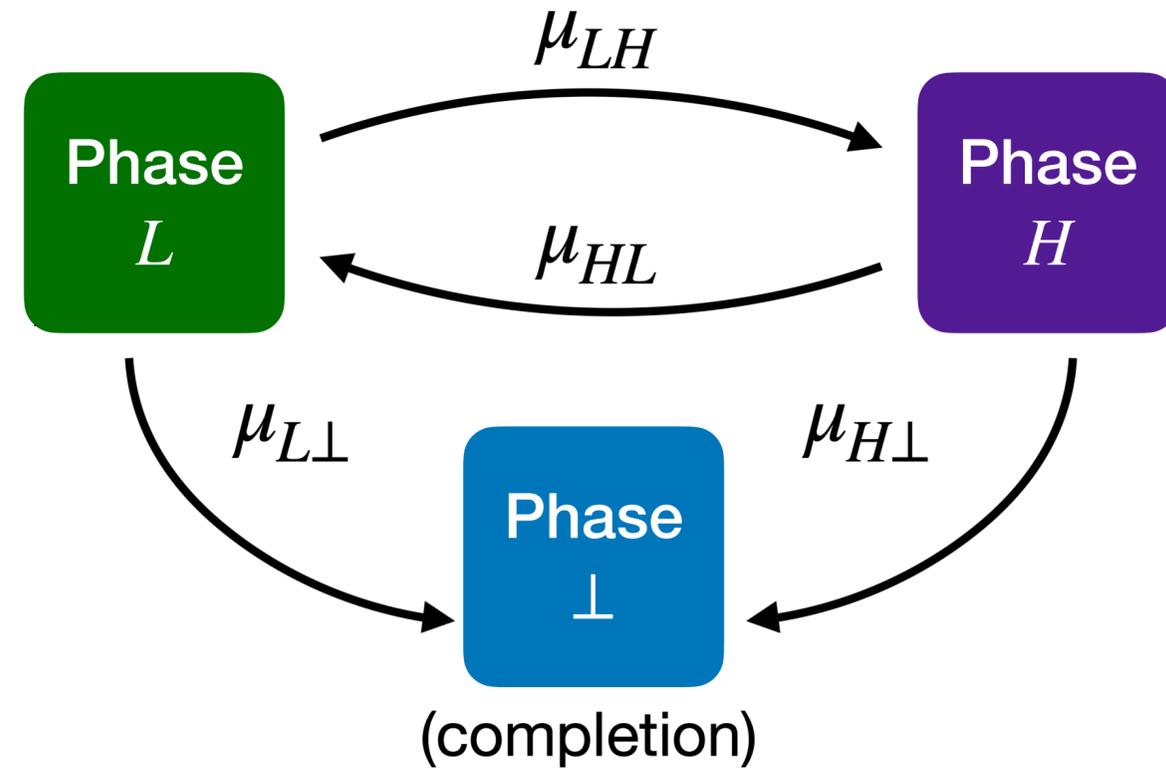


Policies in the ∞ -server system

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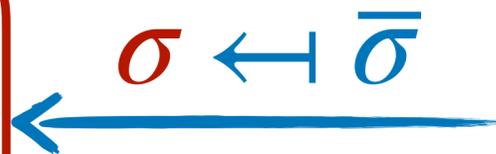
Policies in a single-server system

- Arrival rates: $r \cdot (\lambda_L, \lambda_H)$
- Asymptotic regime: $r \rightarrow +\infty$

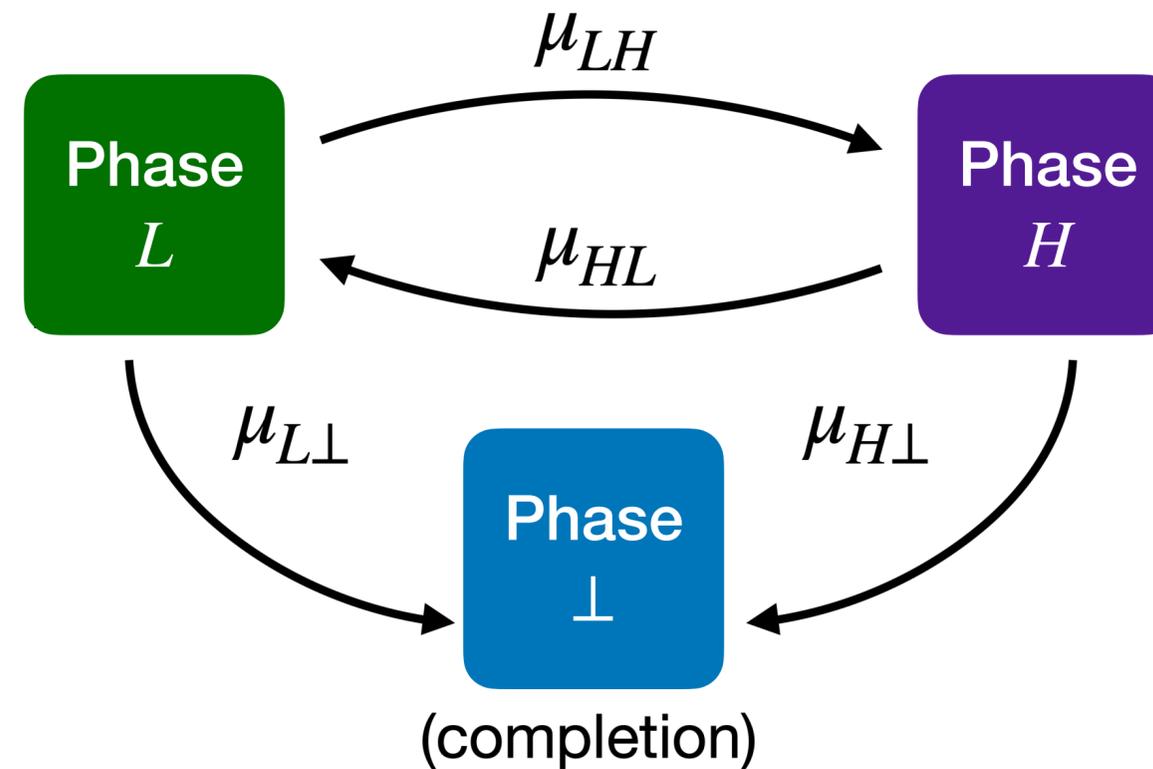
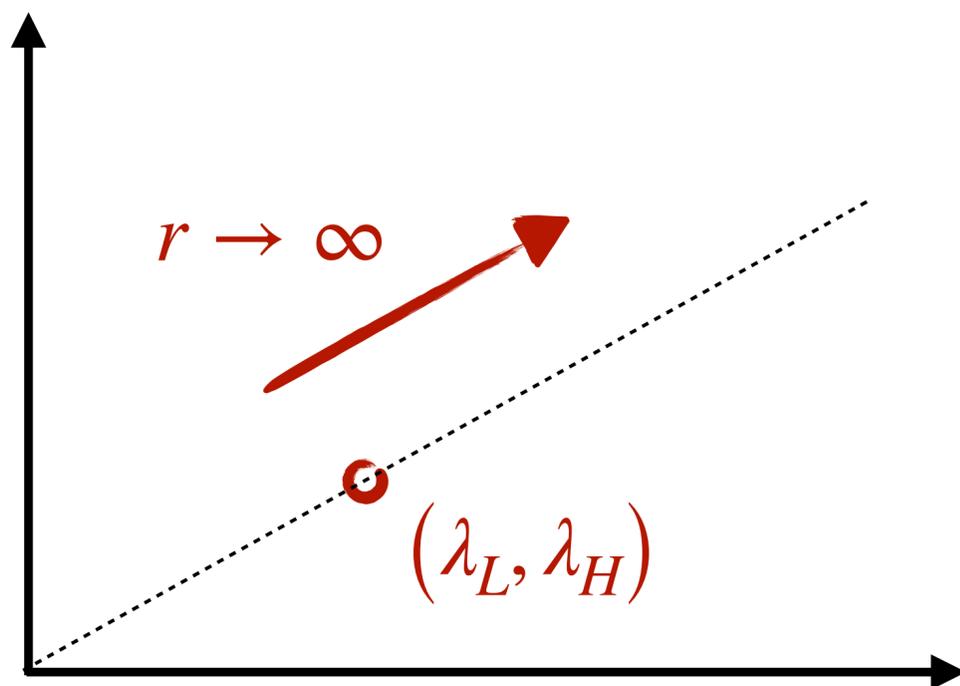


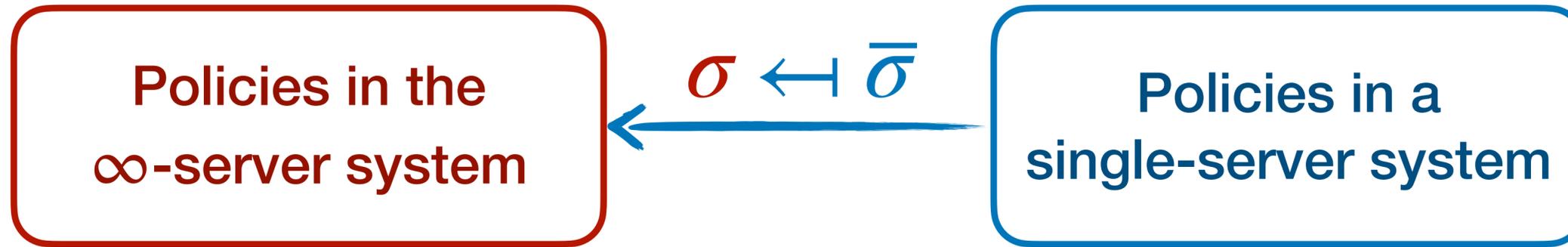
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Policies in a single-server system



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Policies in the
 ∞ -server system

$\sigma \leftrightarrow \bar{\sigma}$

Policies in a
single-server system

- Arrival rates: $r \cdot (\lambda_L, \lambda_H)$
- Asymptotic regime: $r \rightarrow +\infty$

Policy $\bar{\sigma}$

throughput $\cdot \bar{N} = r \cdot (\lambda_L, \lambda_H)$
cost (resource contention) \leq budget

Policies in the ∞ -server system

$\sigma \leftrightarrow \bar{\sigma}$

Policies in a single-server system

- Arrival rates: $r \cdot (\lambda_L, \lambda_H)$
- Asymptotic regime: $r \rightarrow +\infty$

Policy $\bar{\sigma}$

throughput $\cdot \bar{N} = r \cdot (\lambda_L, \lambda_H)$
cost (resource contention) \leq budget

convert

Policy σ

E [# active servers] $\leq \left(1 + O(r^{-0.5})\right) \cdot \bar{N}$
cost (resource contention) $\leq \left(1 + O(r^{-0.5})\right) \cdot$ budget

Policies in the ∞ -server system

$\sigma \leftrightarrow \bar{\sigma}$

Policies in a single-server system

- Arrival rates: $r \cdot (\lambda_L, \lambda_H)$
- Asymptotic regime: $r \rightarrow +\infty$

Policy $\bar{\sigma}$

throughput $\cdot \bar{N} = r \cdot (\lambda_L, \lambda_H)$
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convert

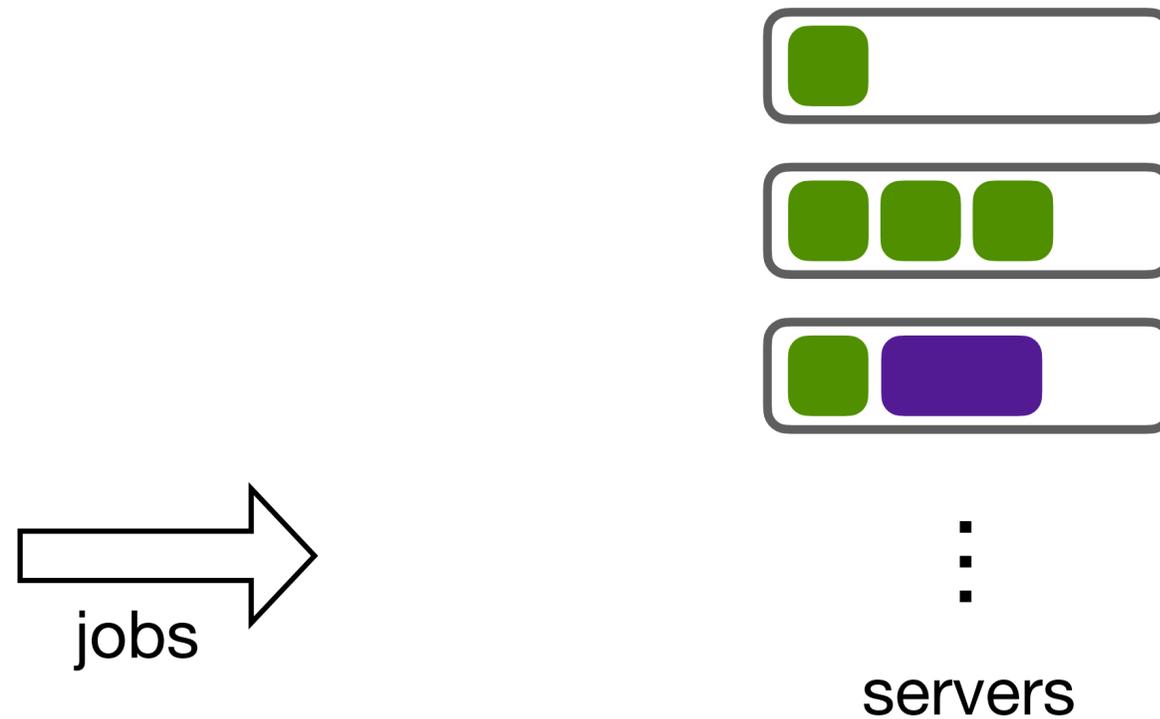
Policy σ

E [# active servers] $\leq \left(1 + O(r^{-0.5})\right) \cdot \bar{N}$
cost (resource contention) $\leq \left(1 + O(r^{-0.5})\right) \cdot$ budget

Main Result: We design a policy for the original ∞ -server system that is *asymptotically optimal*

Policy conversion: single-server to ∞ -server

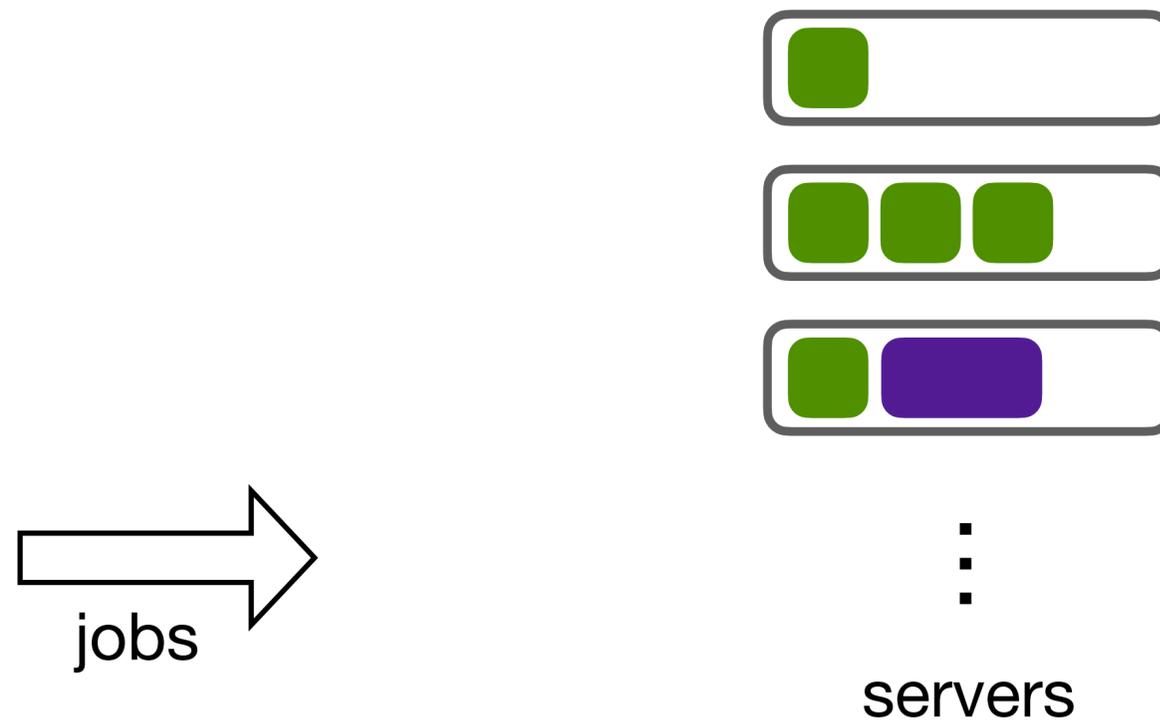
Meta-algorithm: JOIN-THE-RECENTLY-REQUESTING-SERVER ($\bar{\sigma}$)



Policy conversion: single-server to ∞ -server

Meta-algorithm: JOIN-THE-RECENTLY-REQUESTING-SERVER ($\bar{\sigma}$)

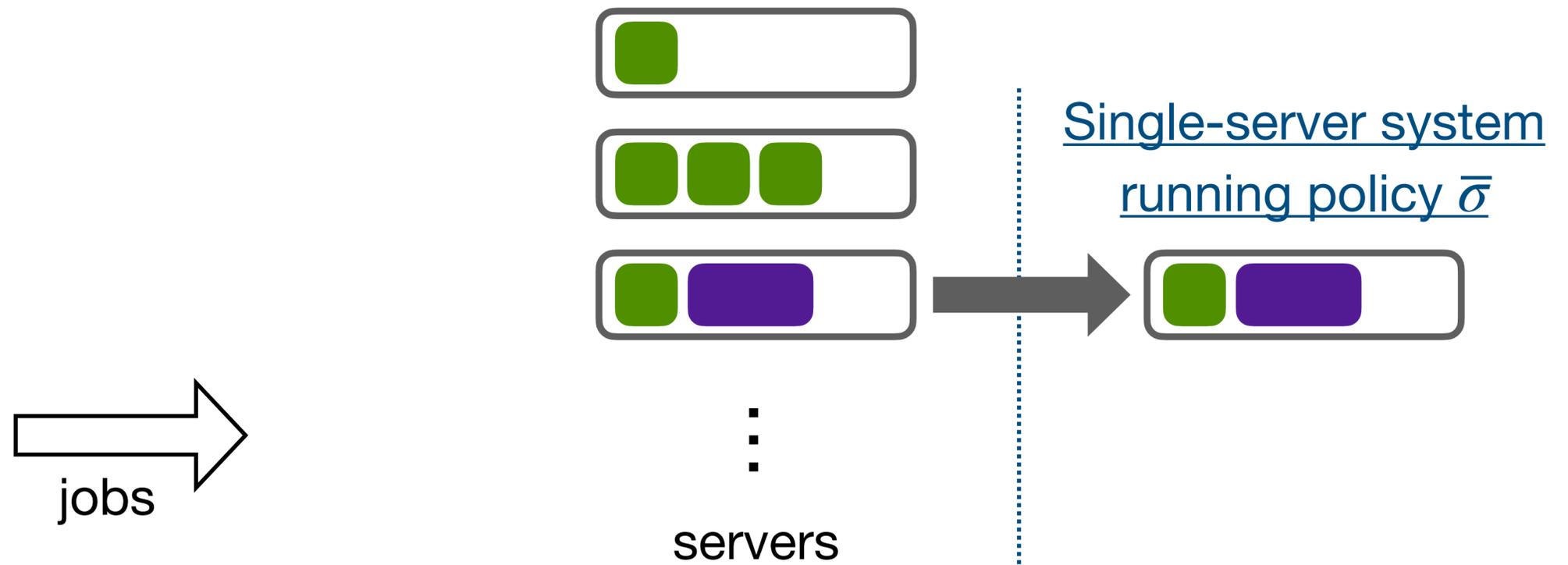
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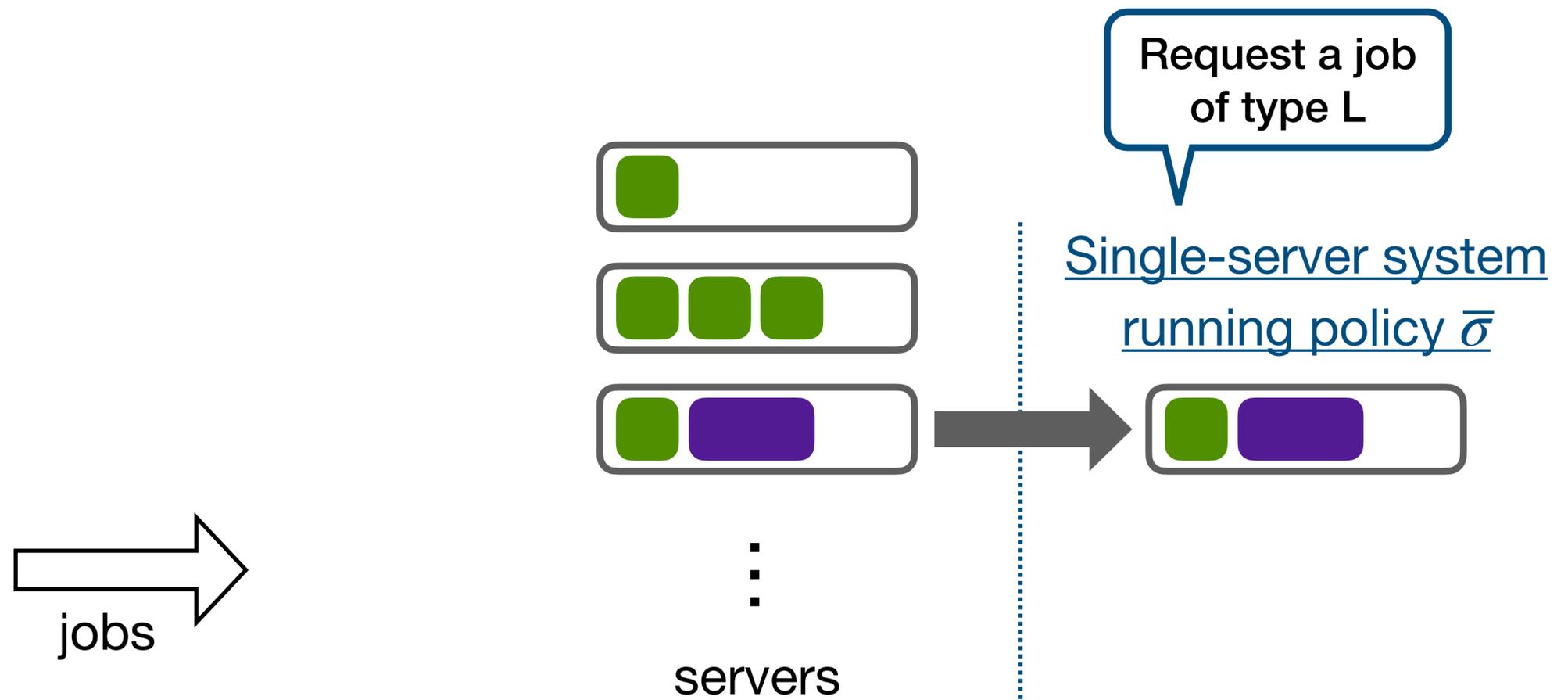
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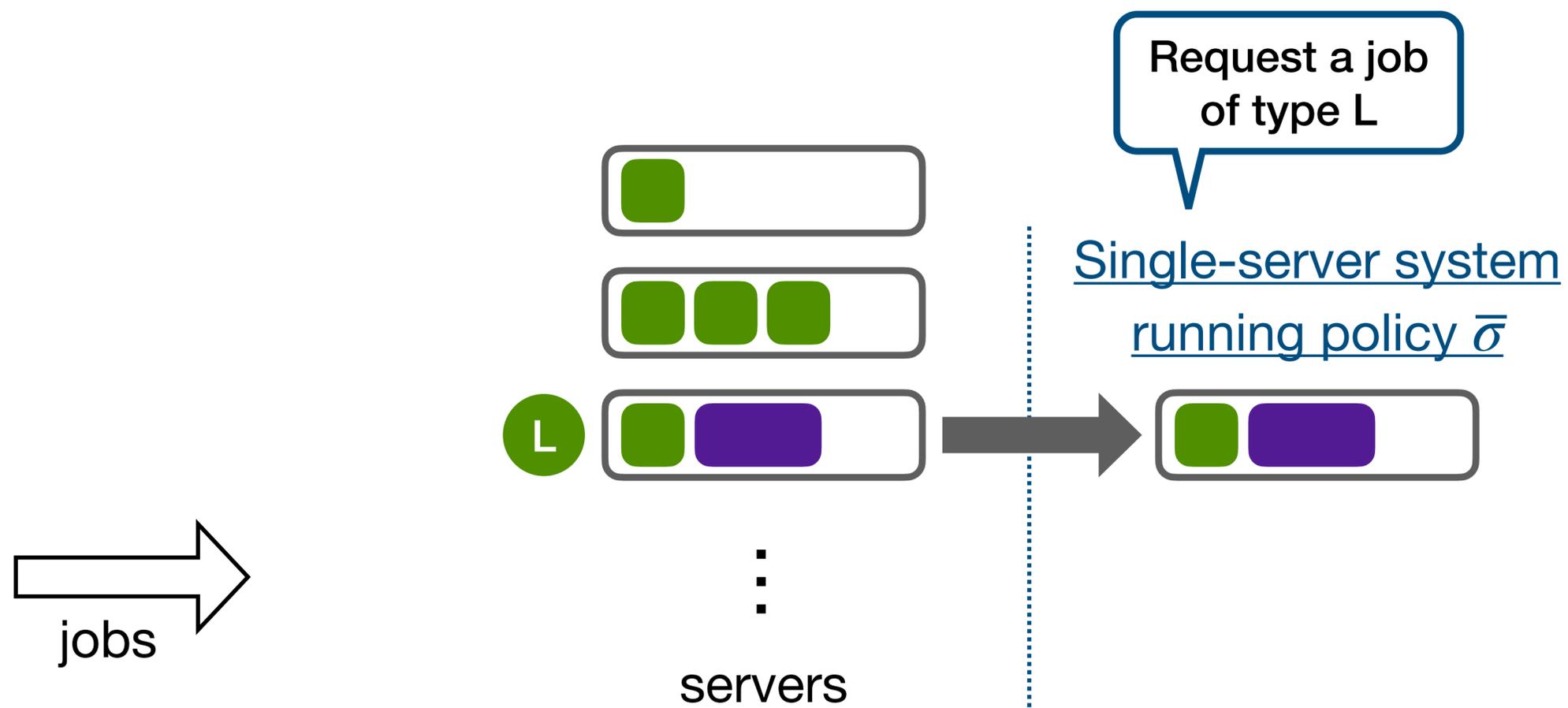
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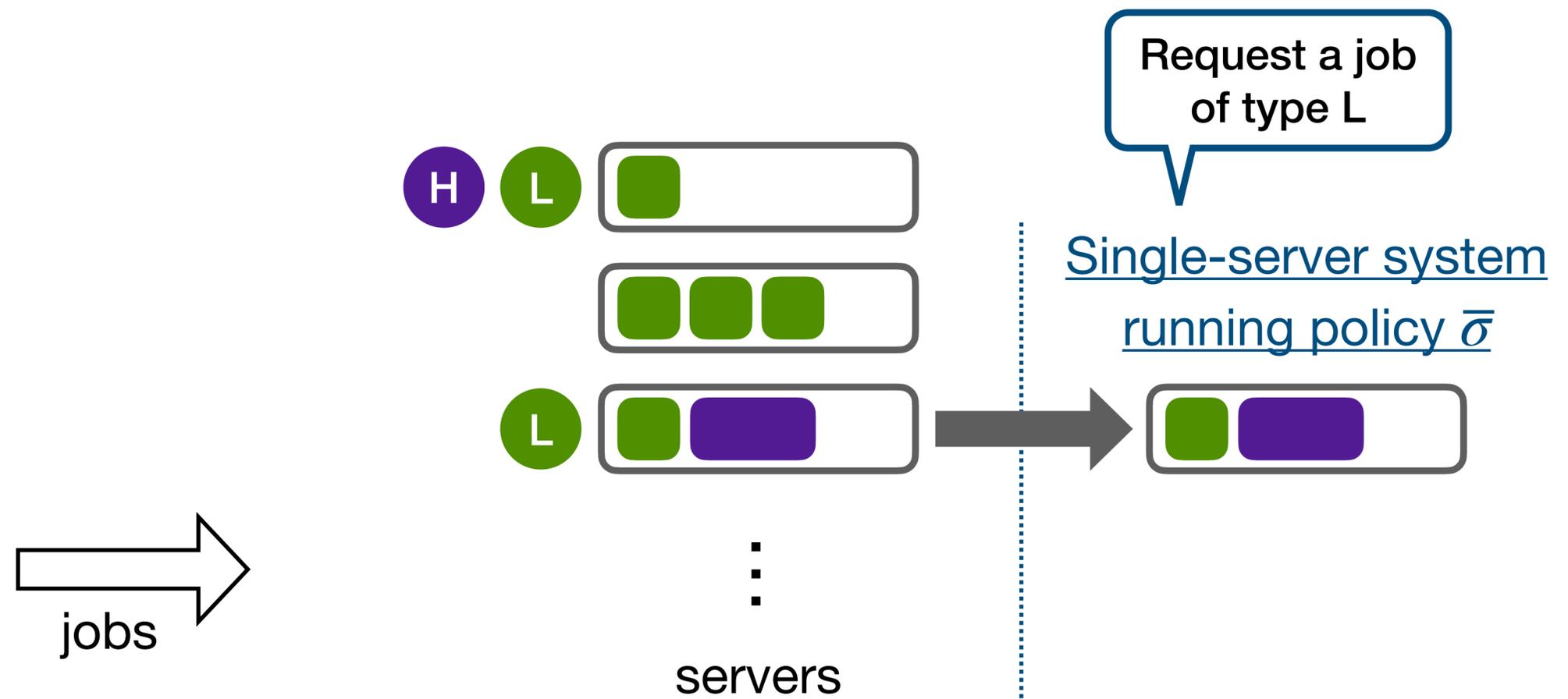
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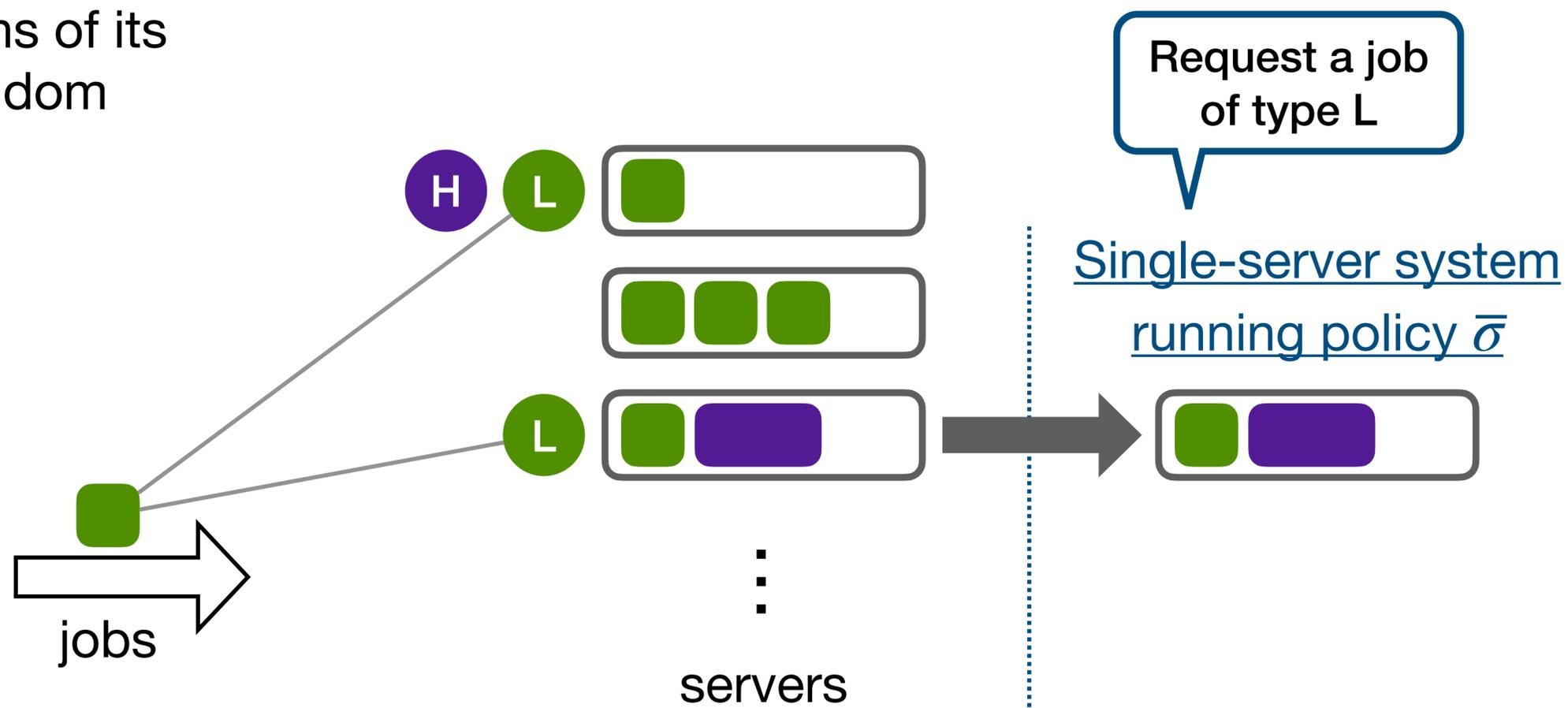
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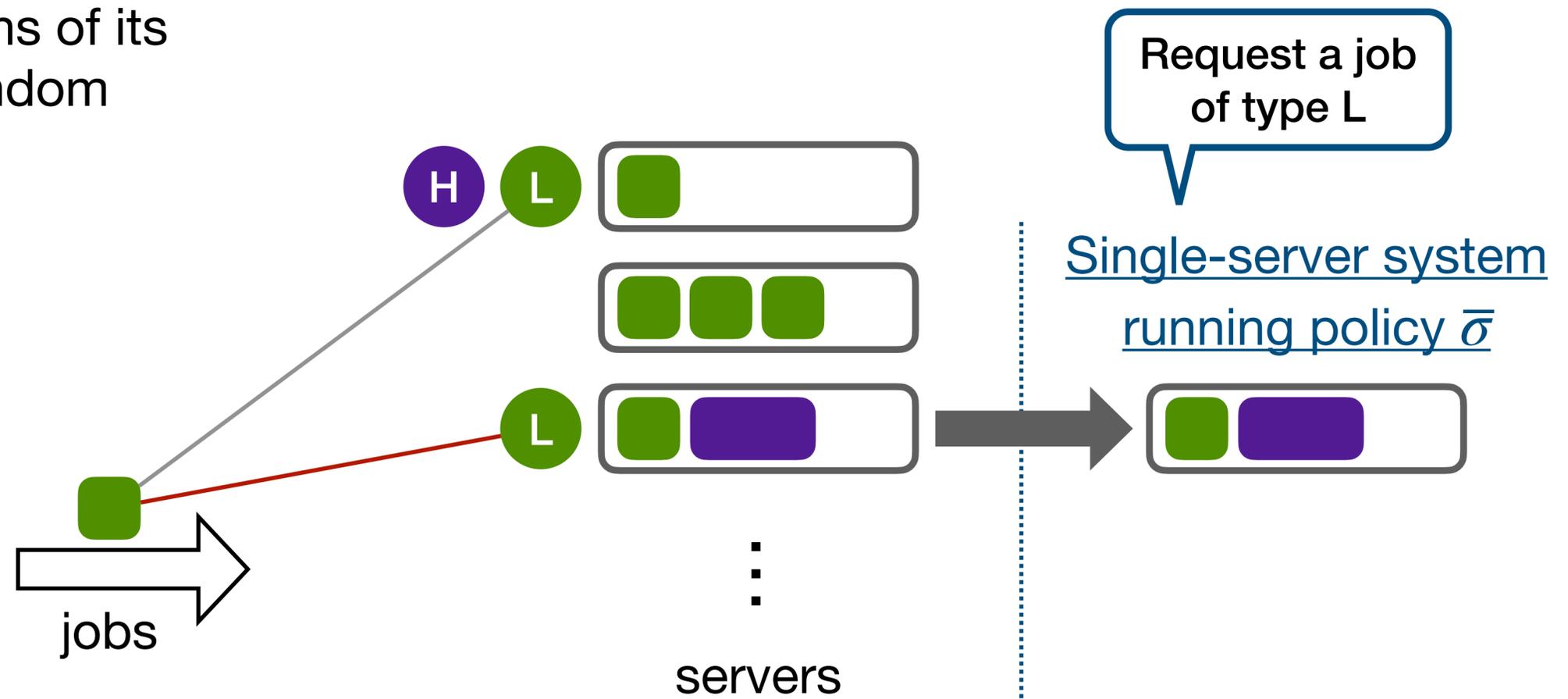
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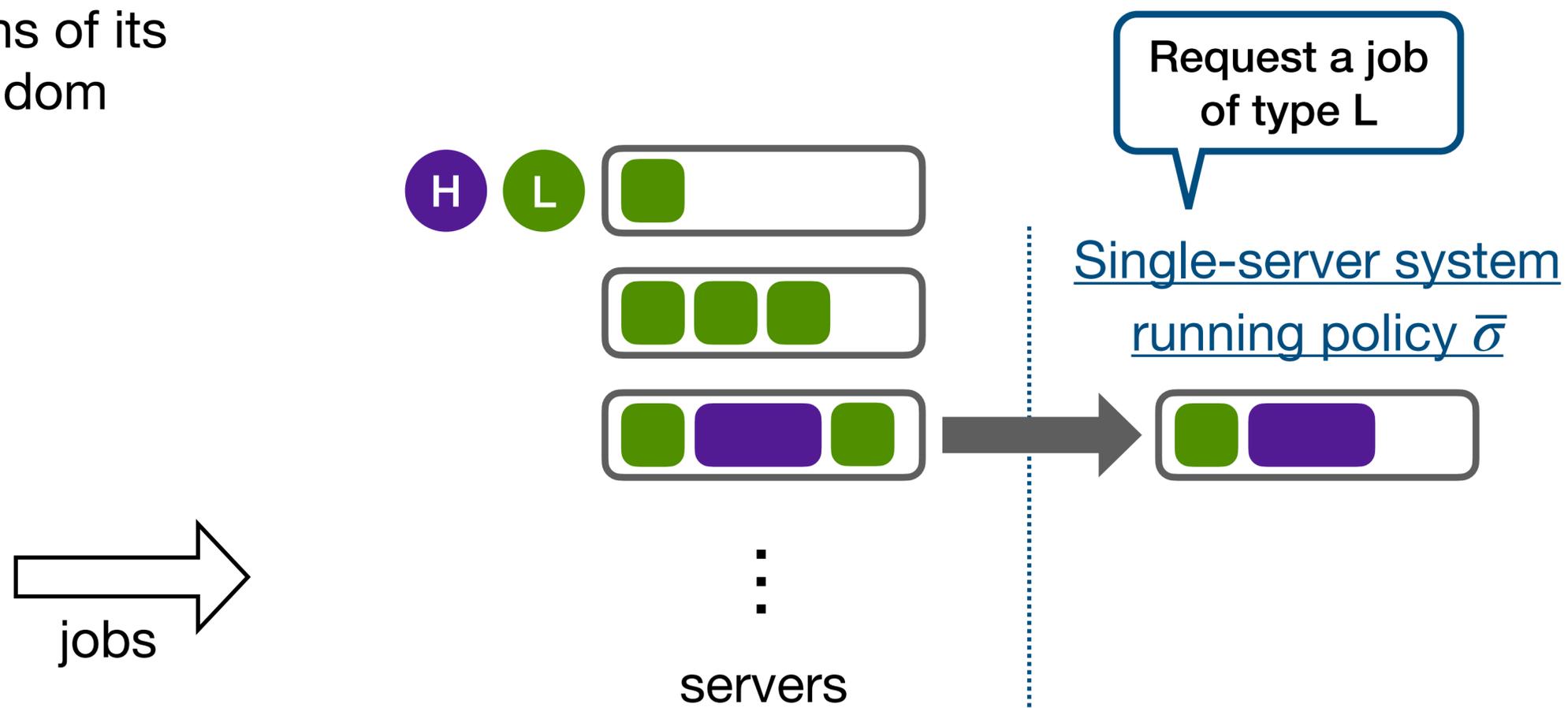
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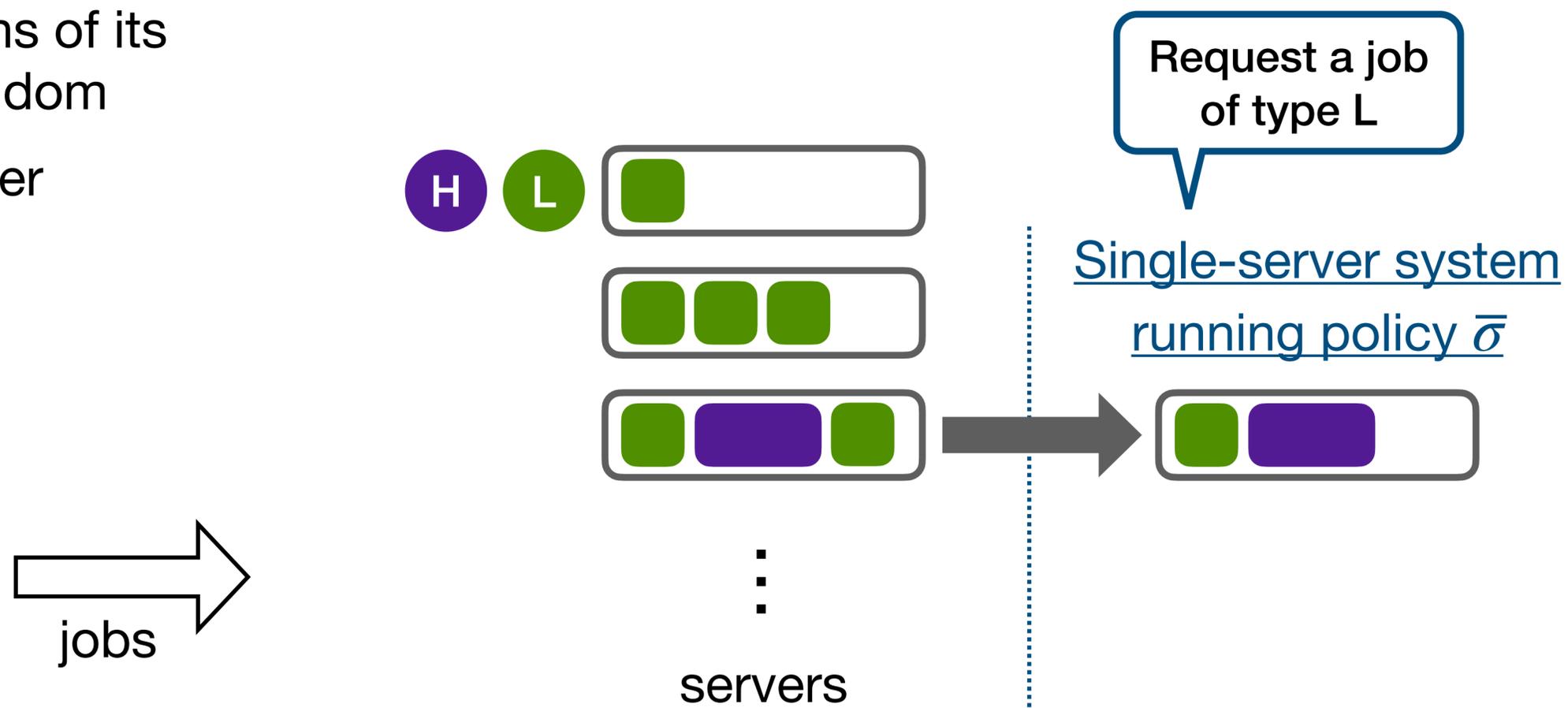
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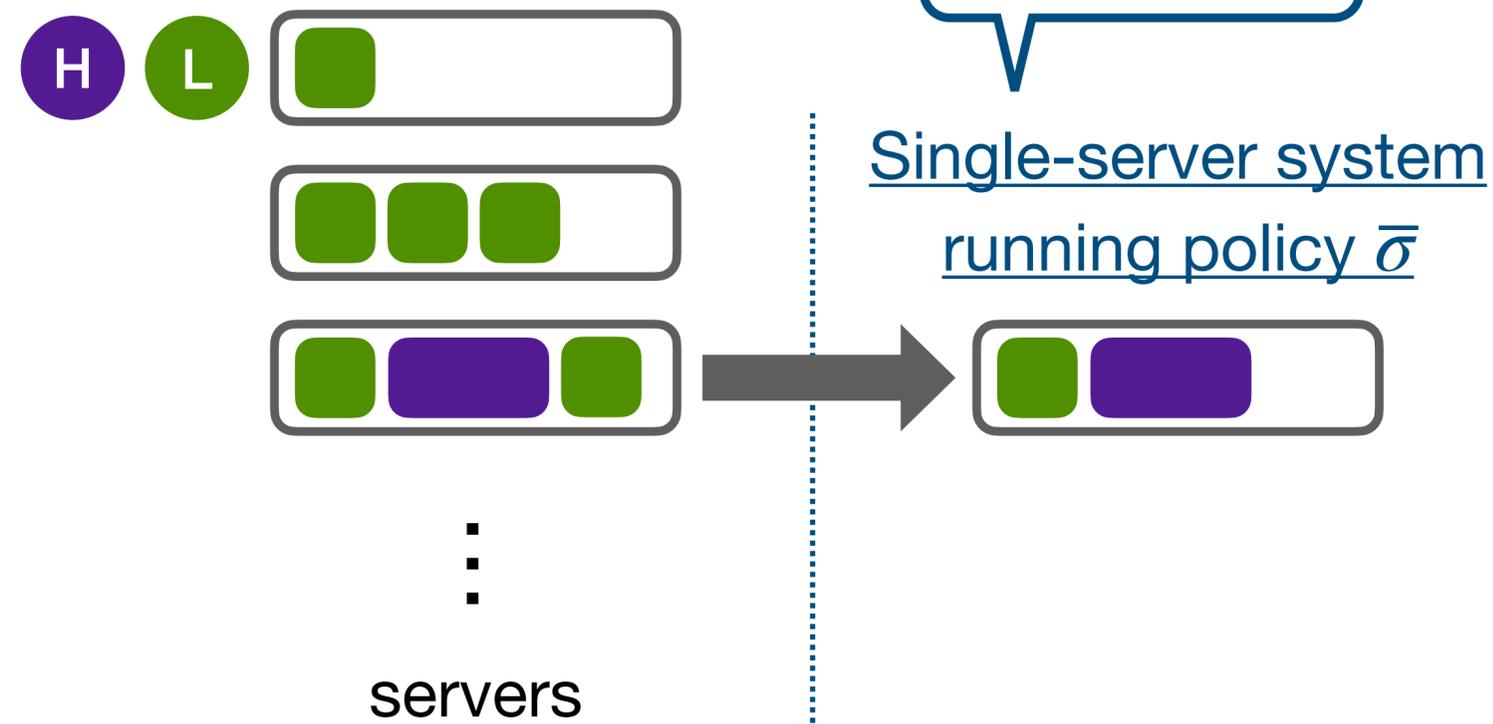
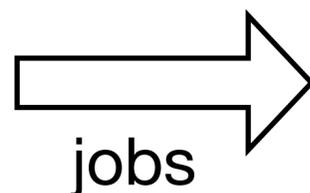


Policy conversion: single-server to ∞ -server

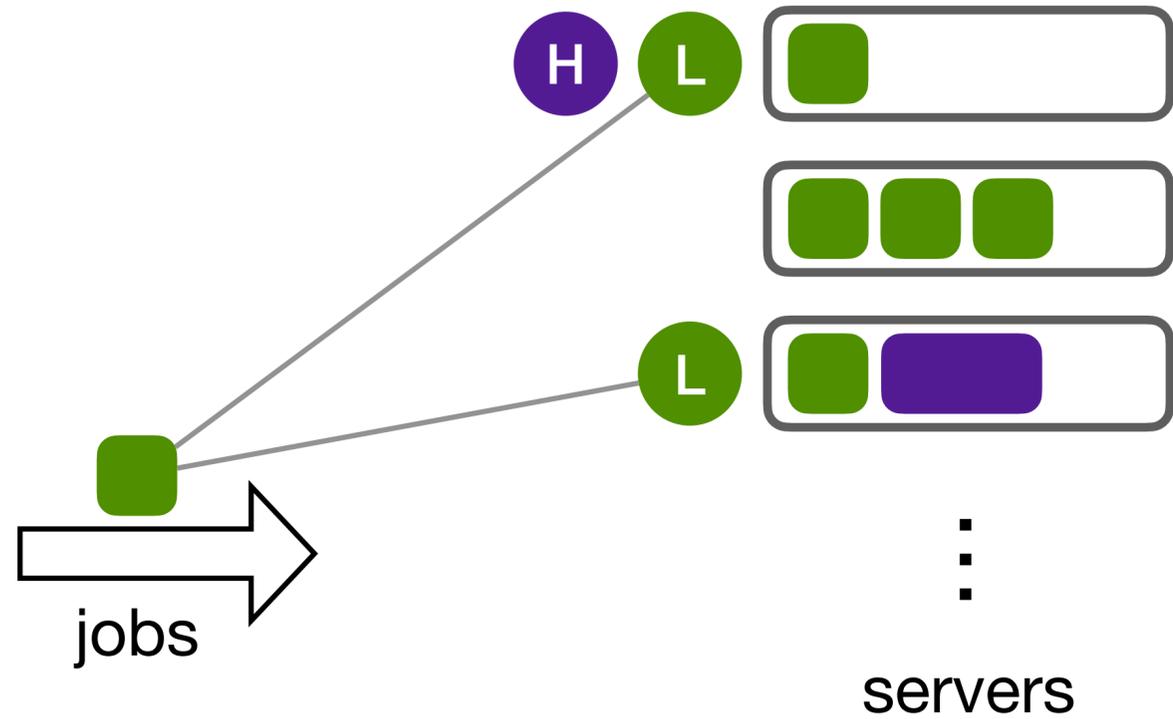
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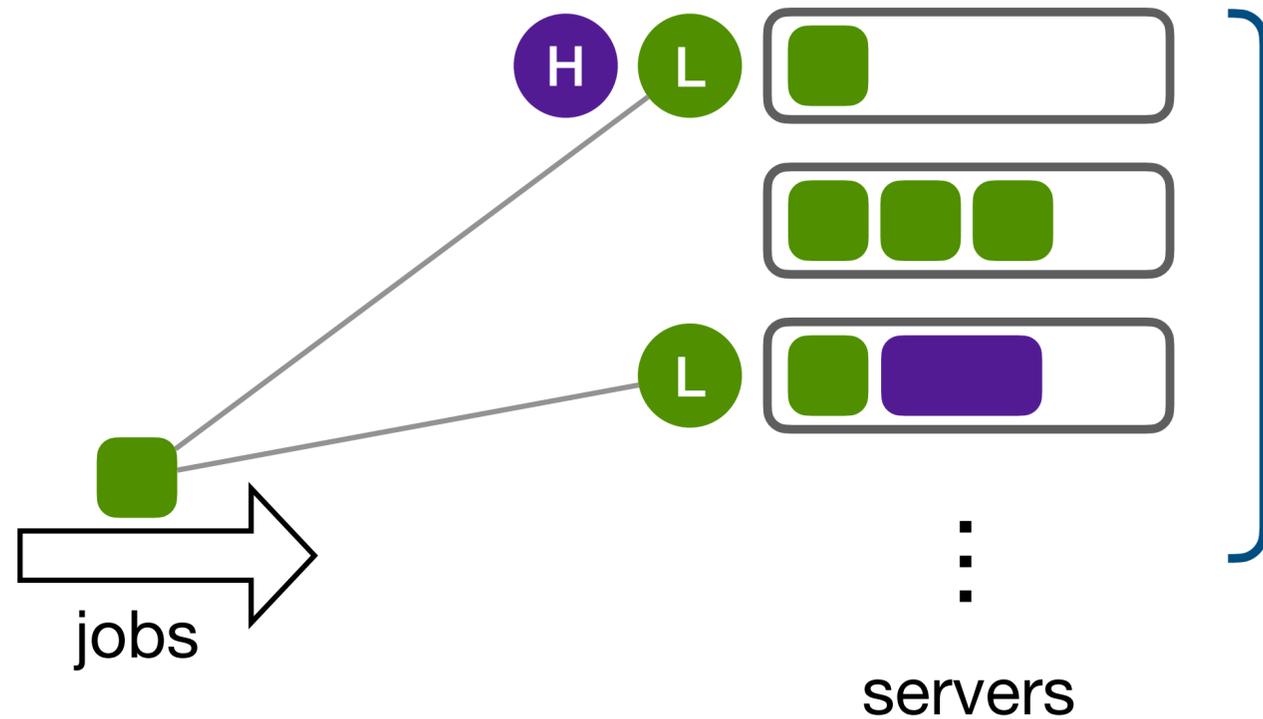
How is the throughput related to # active servers via tokens?



Policy conversion: more details



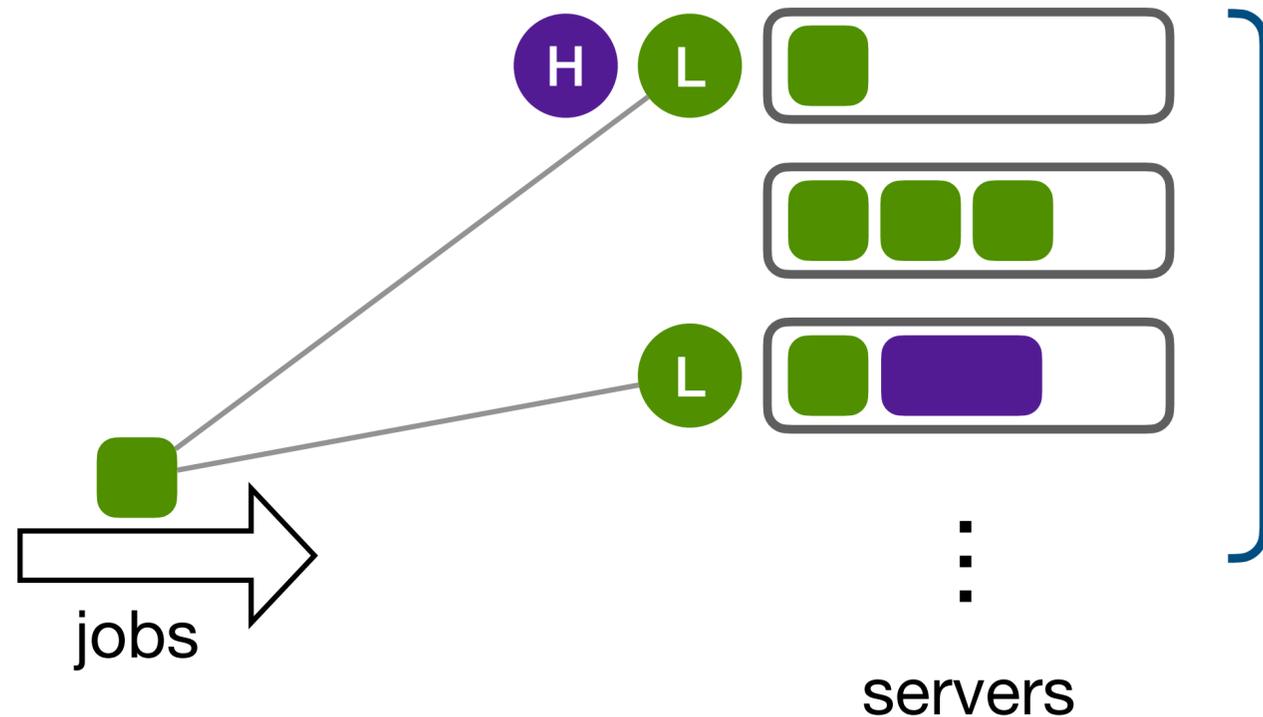
Policy conversion: more details



Run single-server policy $\bar{\sigma}$ for only

$$\bar{N} = \frac{\text{arrival rate}}{\text{throughput}(\bar{\sigma})} \text{ servers}$$

Policy conversion: more details



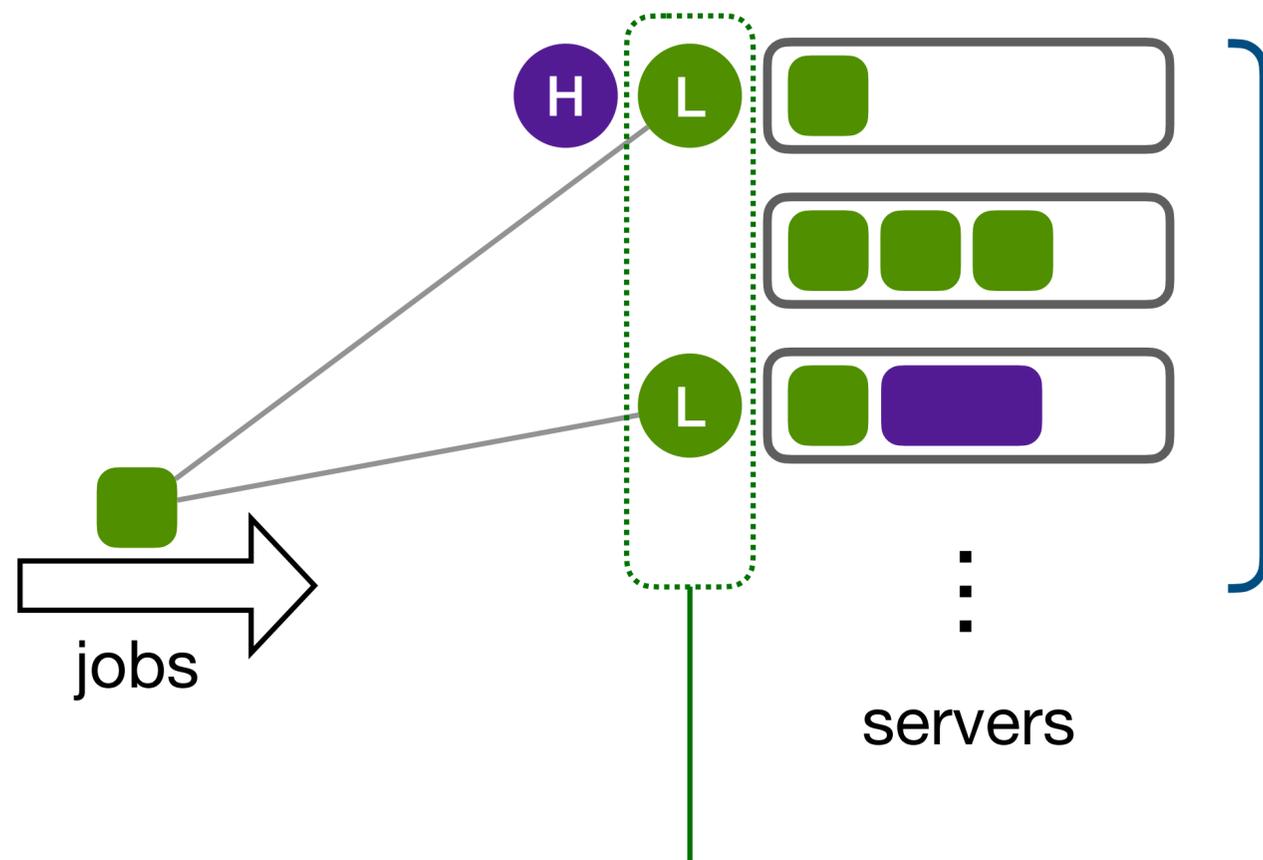
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Recall that we aim to show

$$\mathbf{E} [\# \text{ active servers}] \leq \left(1 + O(r^{-0.5}) \right) \cdot \bar{N}$$

Policy conversion: more details



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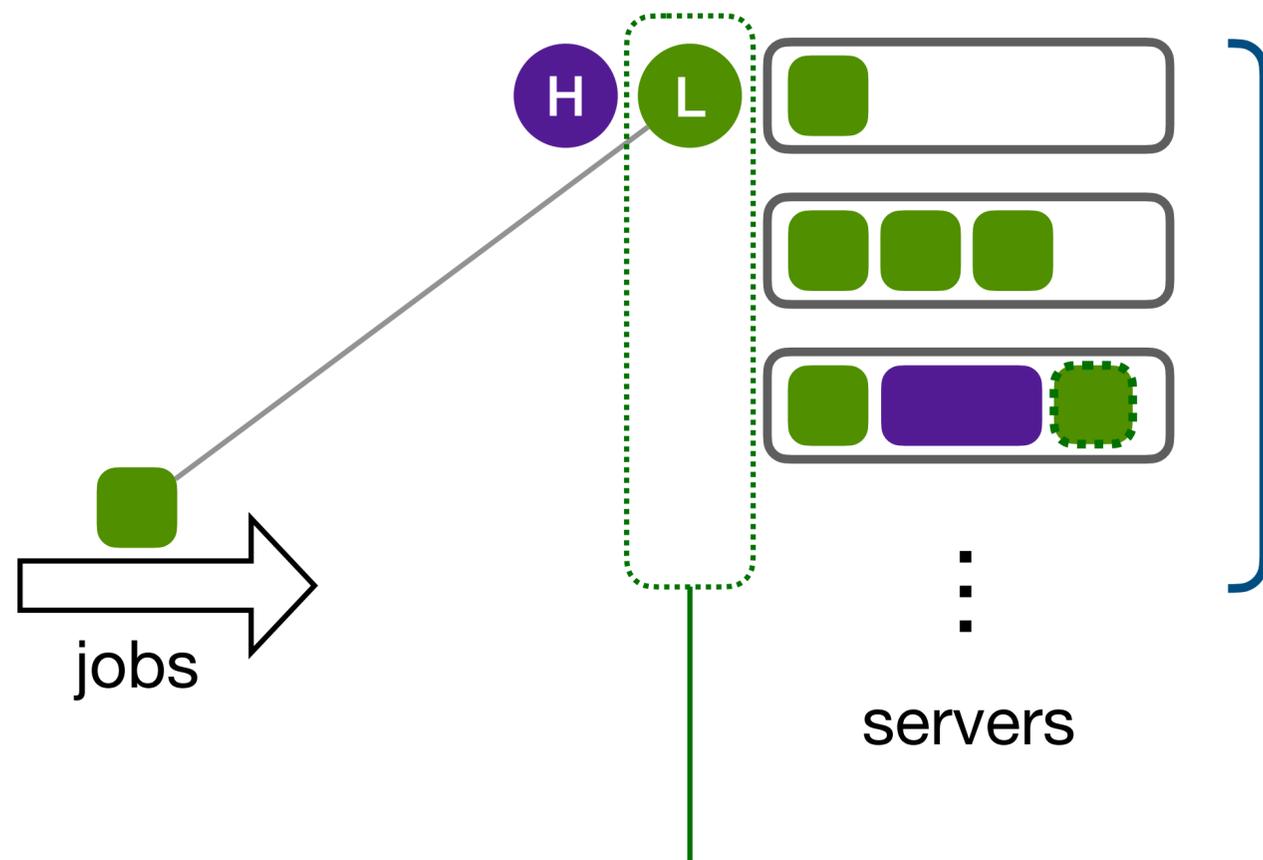
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Policy conversion: more details



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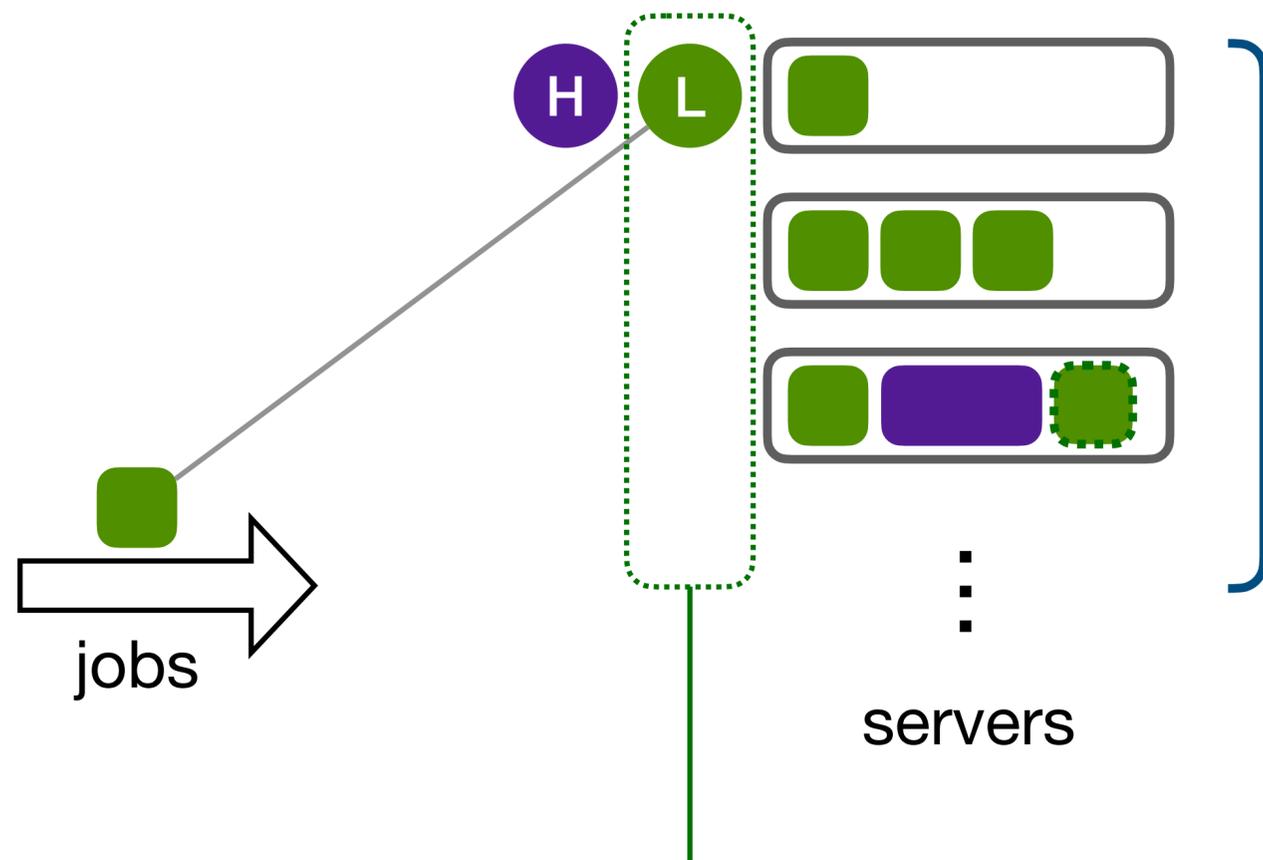
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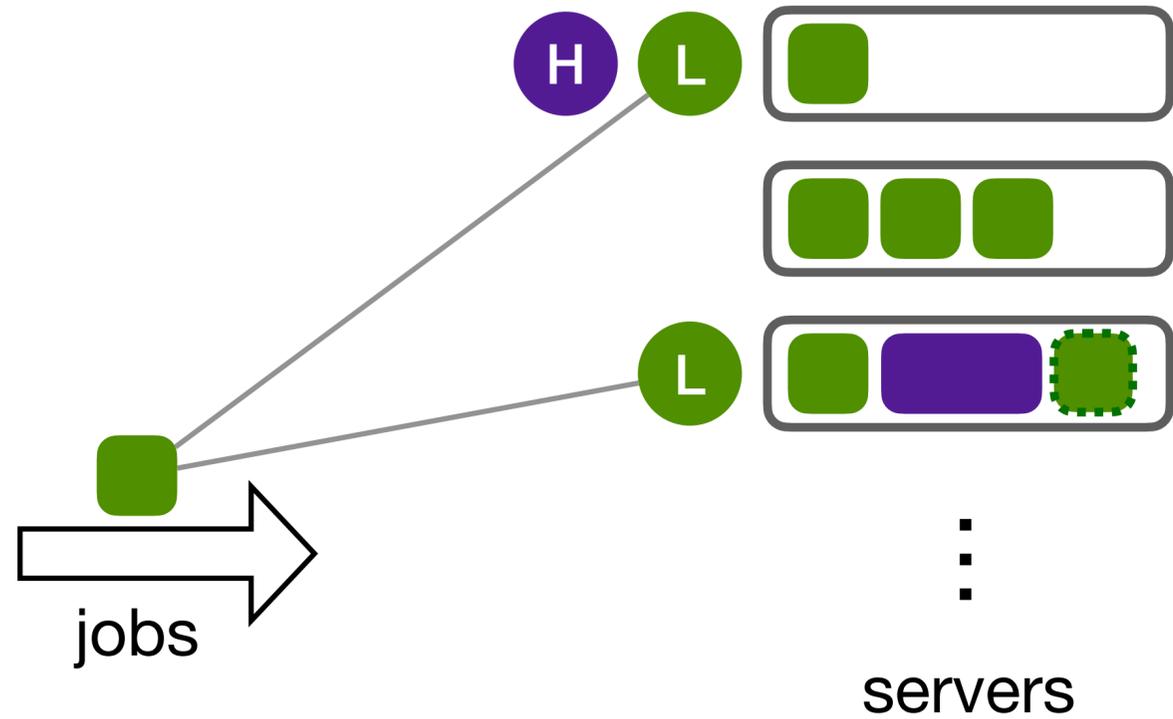
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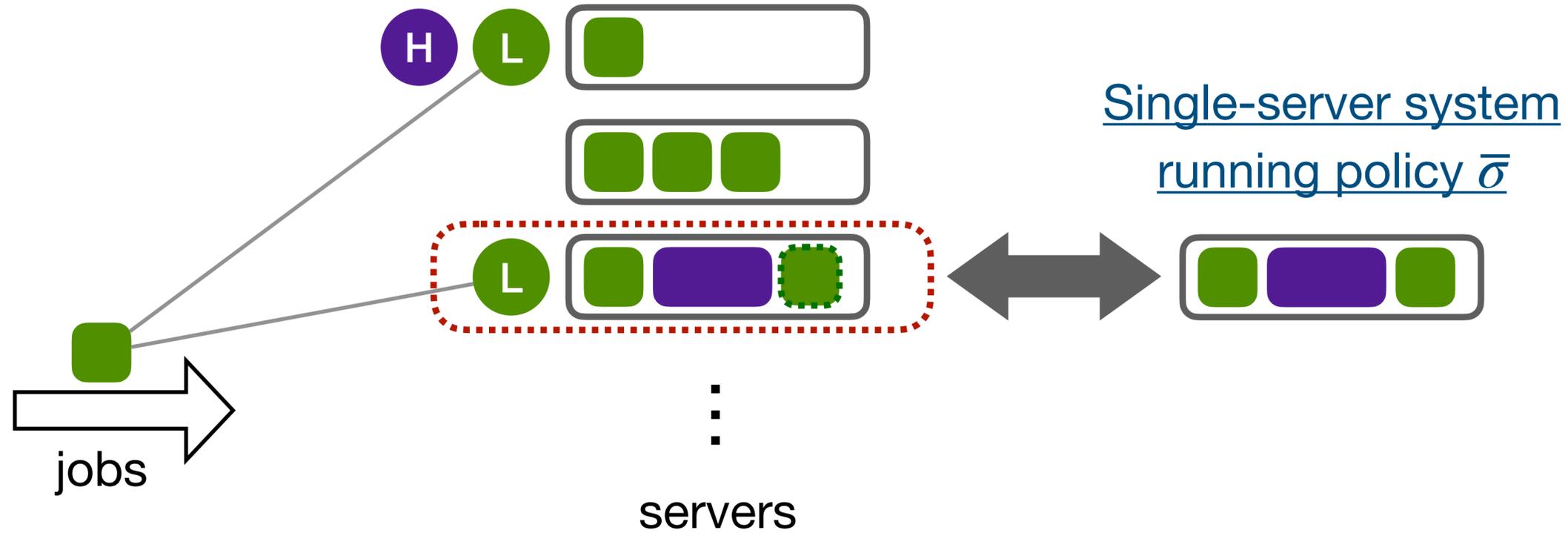
When the # tokens of a type $> \sqrt{r}$, remove the overflow tokens and generate virtual jobs

We can prove that $\mathbf{E} [\# \text{ virtual jobs}] = O(r^{0.5})$

Key proof idea 1

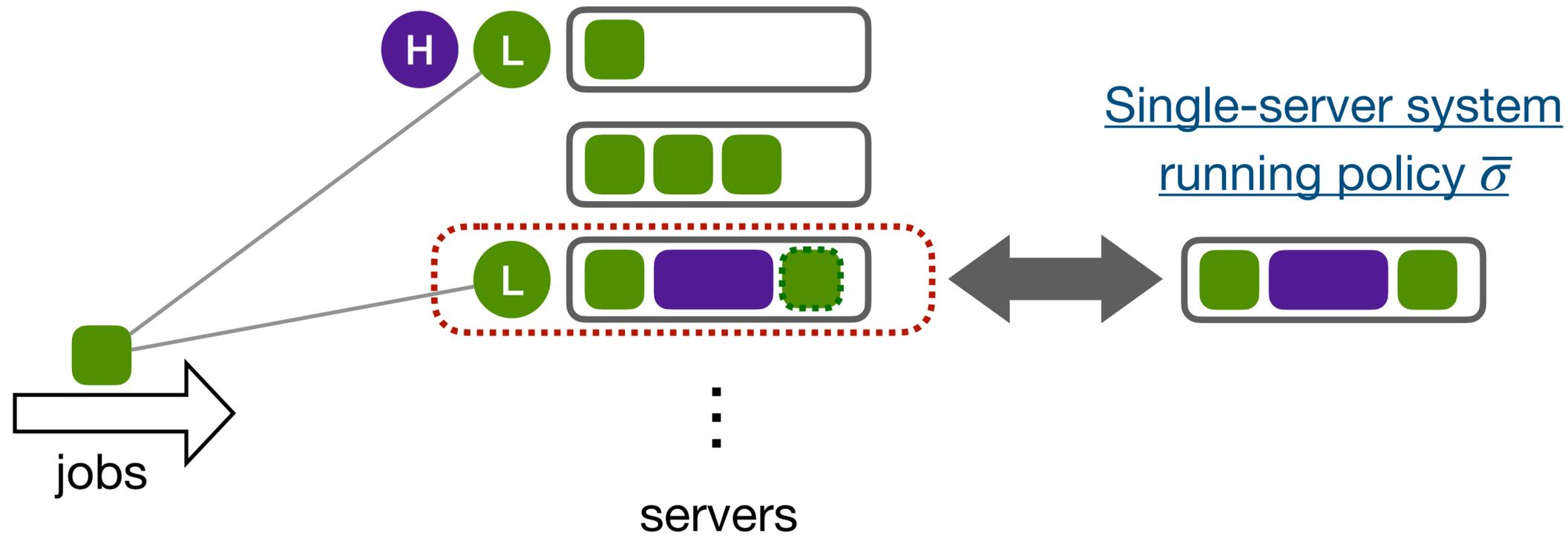


Key proof idea 1



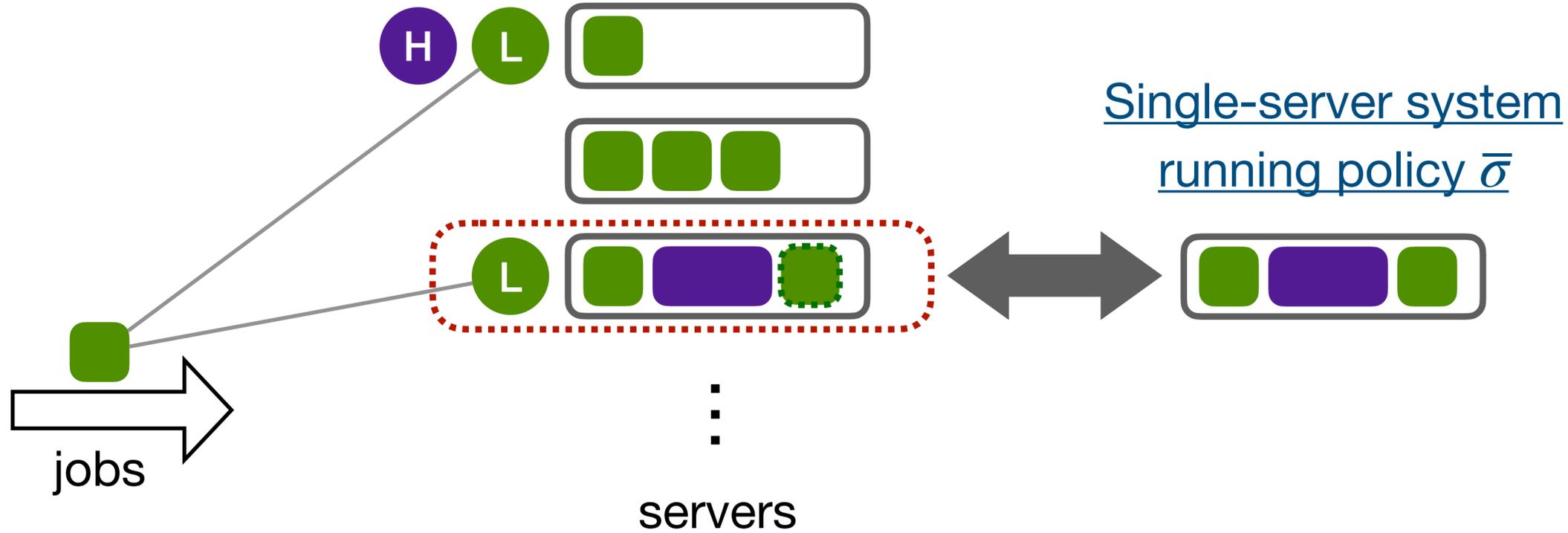
Key proof idea 1

Will show that each server in the original system \approx an independent single-server system



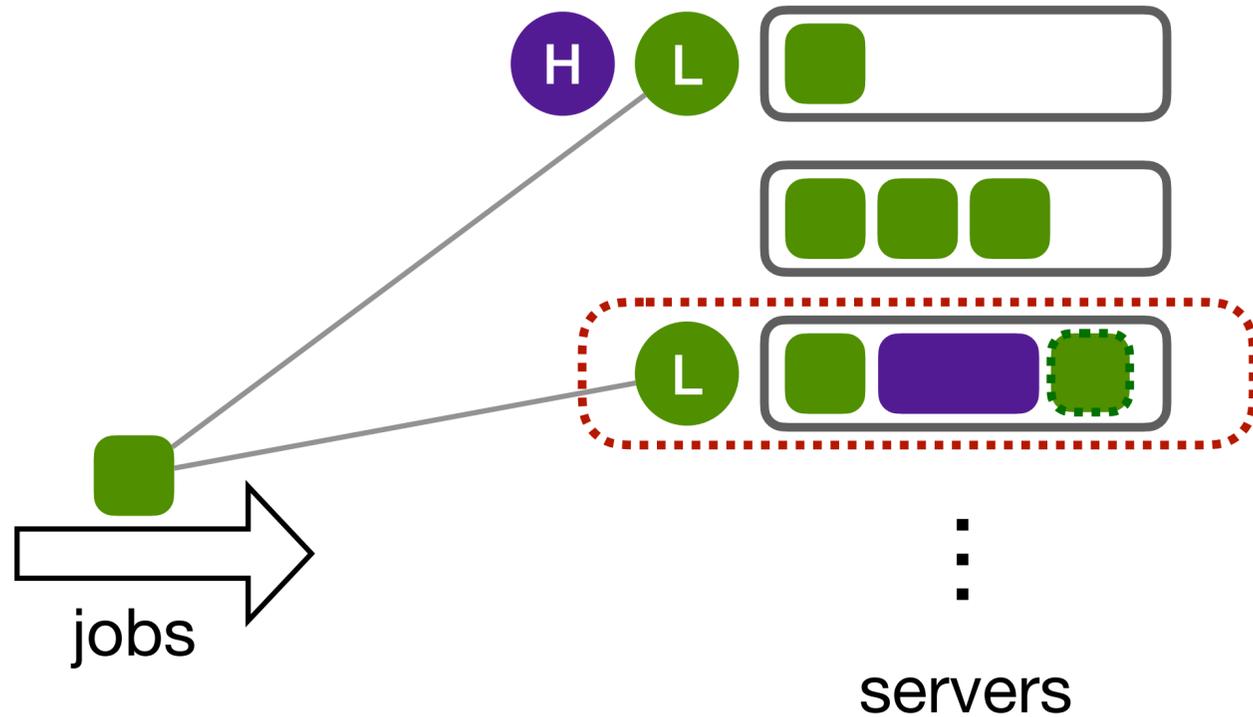
Key proof idea 1

Will show that each server in the original system \approx an independent single-server system



If only each token were replaced by a job immediately ...

Key proof idea 1



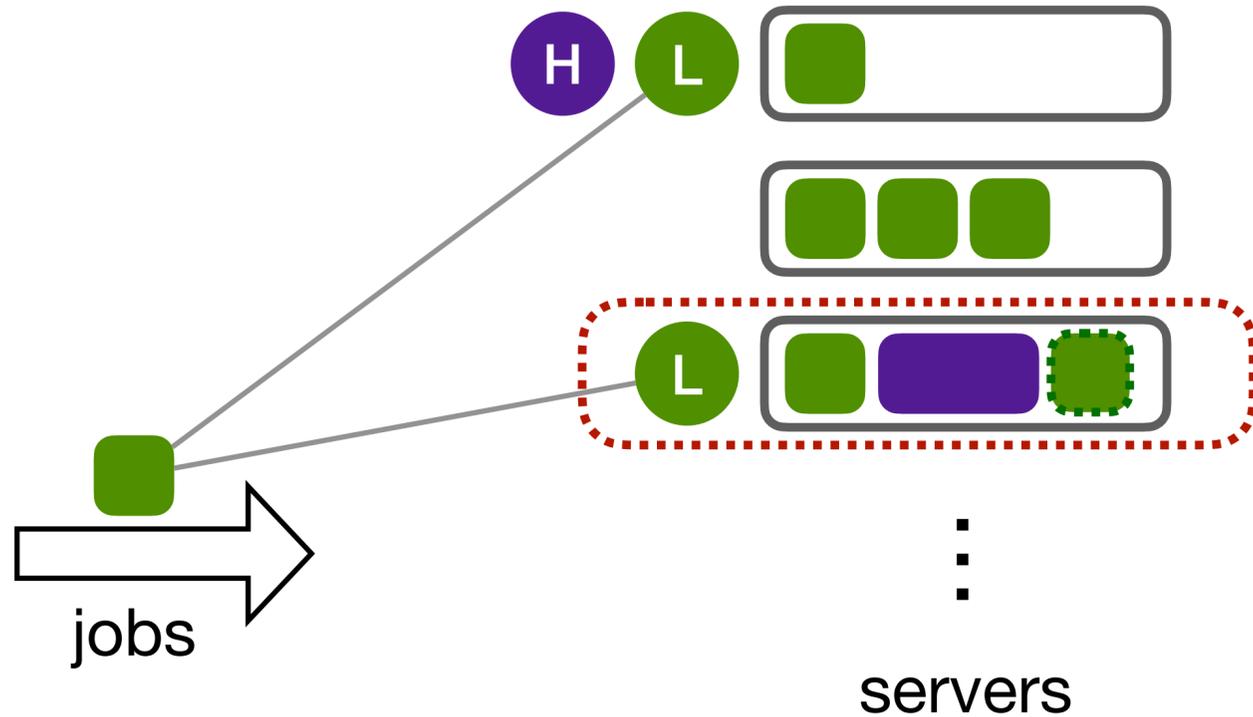
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Single-server system
running policy $\bar{\sigma}$



Difficulty: the dynamics of a server in the original system depends on other servers through arrivals & token overflows

Key proof idea 1



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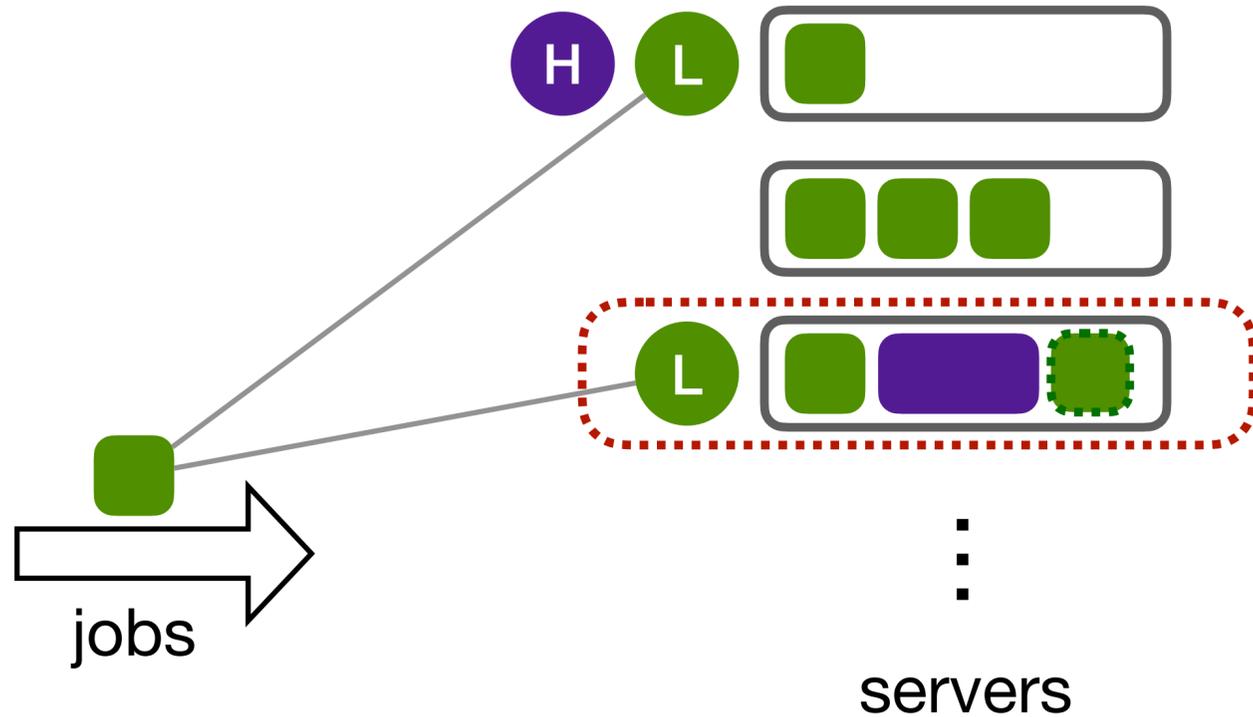
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Idea: for each type i , consider $\widetilde{K}_i = \# \text{ jobs} + \# \text{ virtual jobs} + \# \text{ tokens}$

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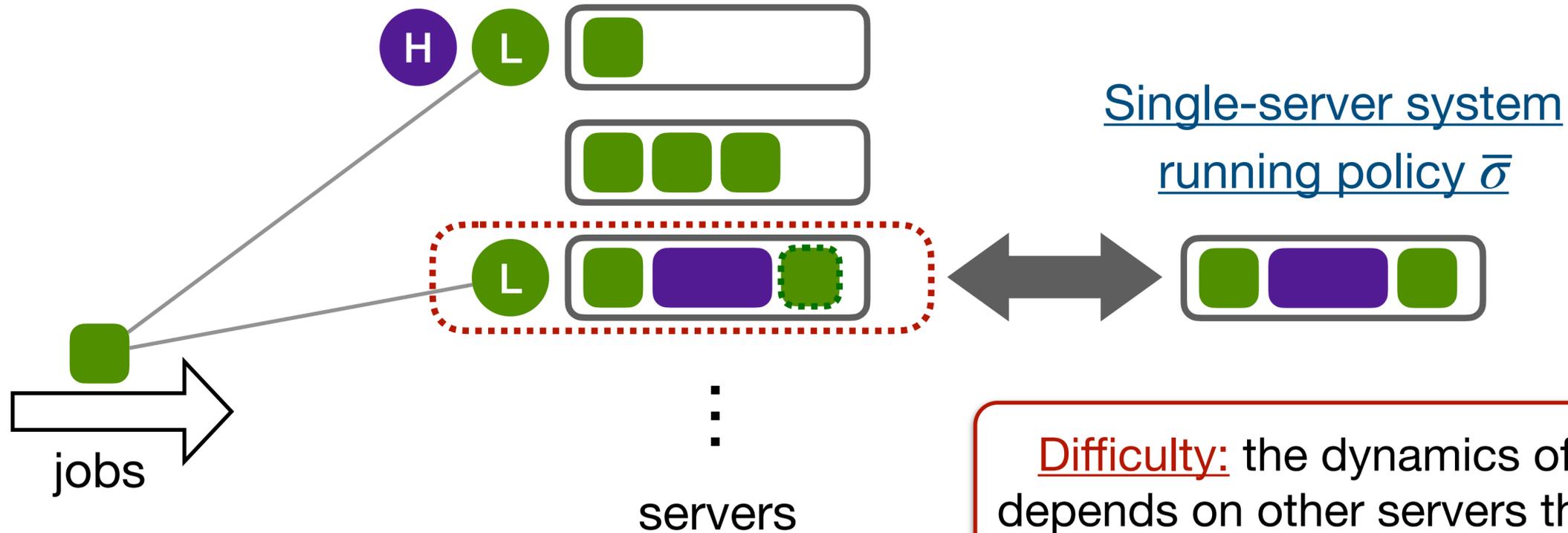
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Why does considering \widetilde{K}_i help decouple servers?

Key proof idea 1



Will show that each server in the original system \approx an independent single-server system

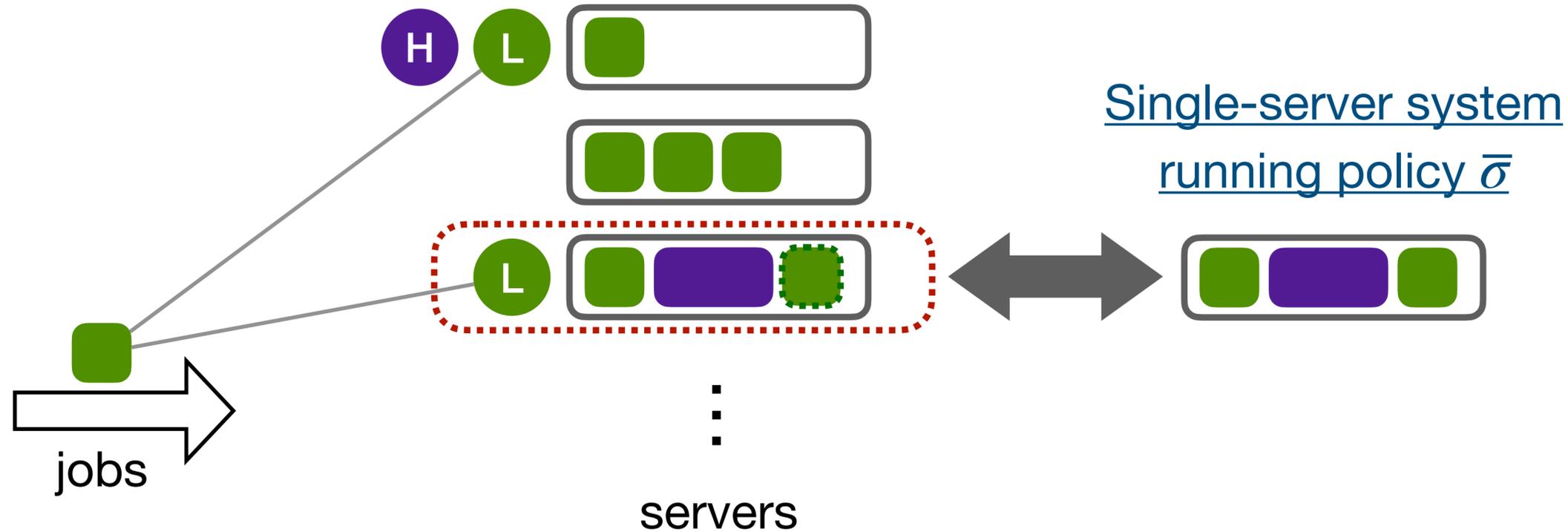
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Why does considering \widetilde{K}_i help decouple servers?

- Idea: for each type i , consider $\widetilde{K}_i = \# \text{ jobs} + \# \text{ virtual jobs} + \# \text{ tokens}$
- Arrivals & token overflows do not affect \widetilde{K}_i

Key proof idea 1

Will show that each server in the original system \approx an independent single-server system



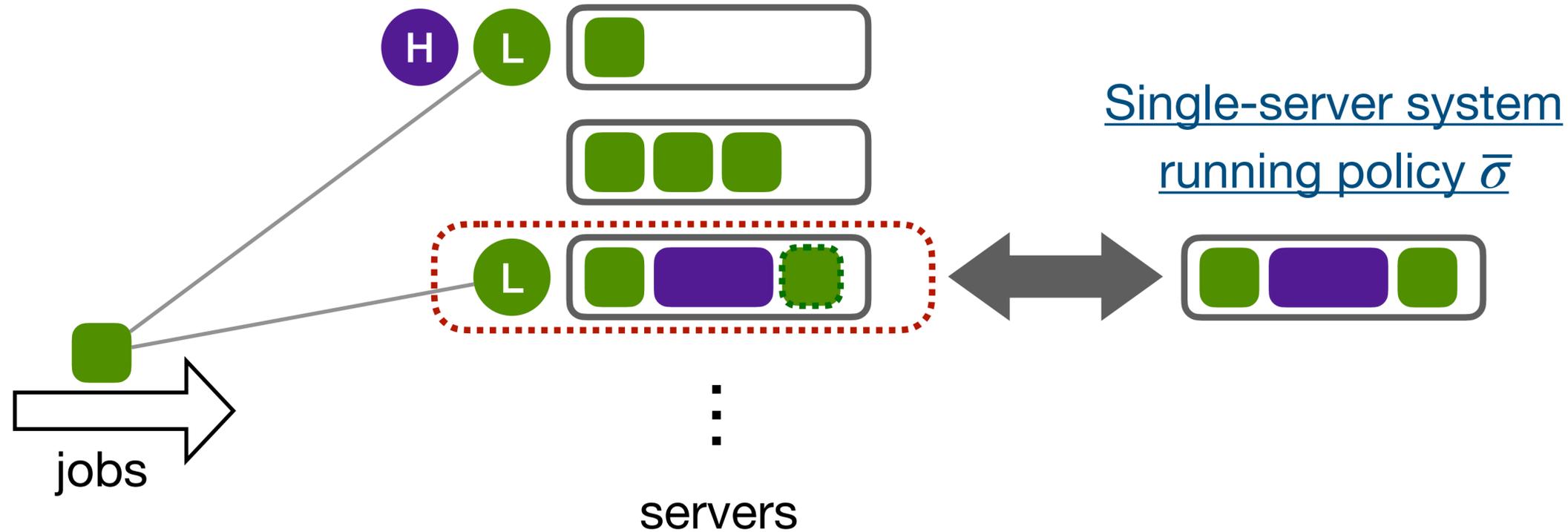
Idea: for each type i , consider

$$\widetilde{K}_i = \# \text{ jobs} + \# \text{ virtual jobs} + \# \text{ tokens} \quad \text{v.s.} \quad \bar{K}_i = \# \text{ jobs of type } i$$

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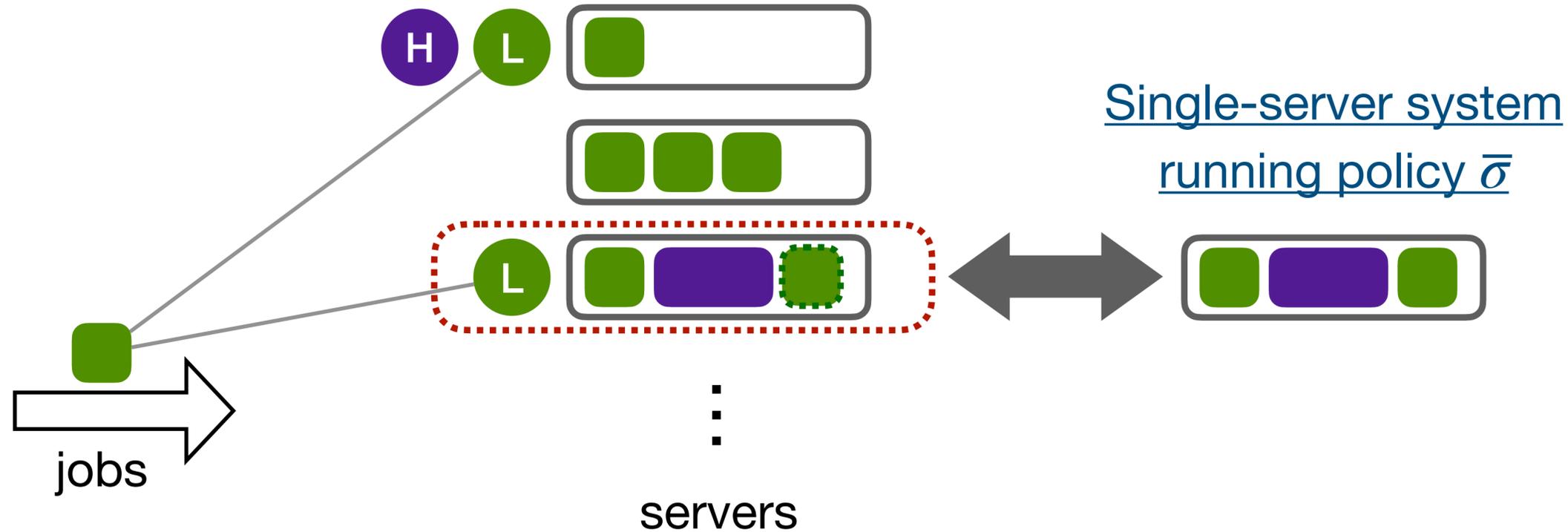
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- Requests by $\bar{\sigma}$ change \widetilde{K}_i and \bar{K}_i in the same way, difference bounded by **# tokens**

Key proof idea 1

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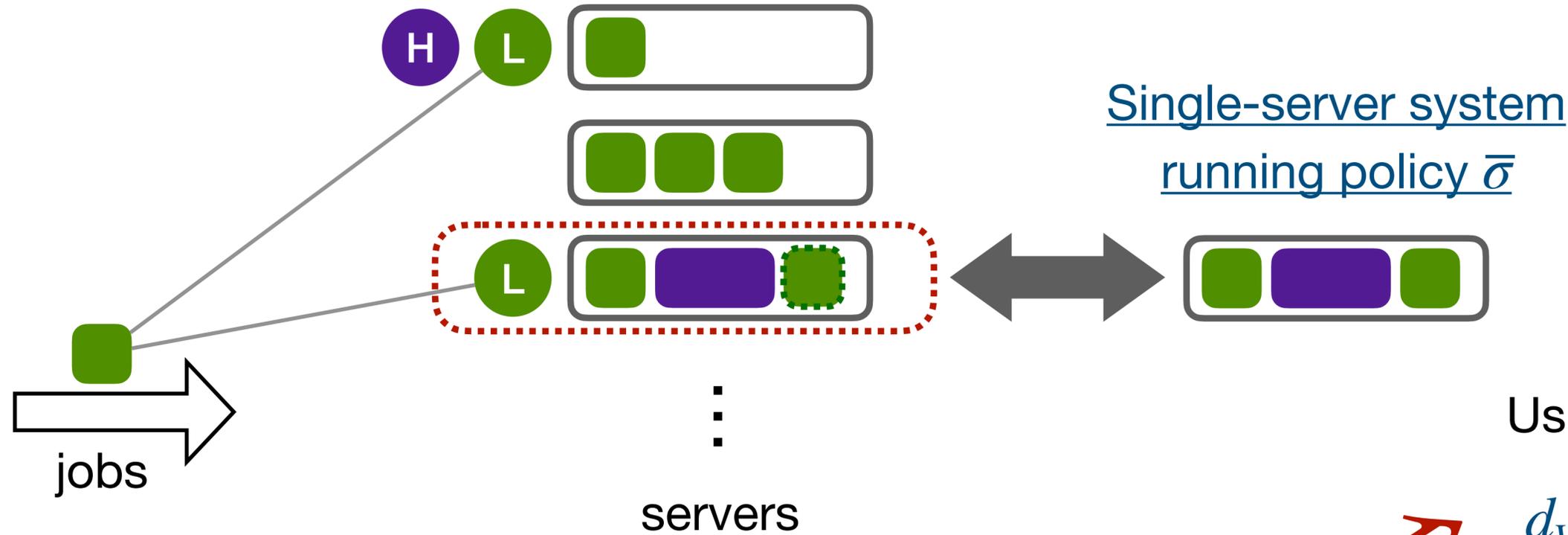
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- Requests by $\bar{\sigma}$ change \widetilde{K}_i and \bar{K}_i in the same way, difference bounded by $\# \text{ tokens}$
- Job phase transitions in \widetilde{K}_i and \bar{K}_i differ by $\# \text{ tokens}$

Key proof idea 1

Will show that **each server in the original system**
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Using Stein's method, we show

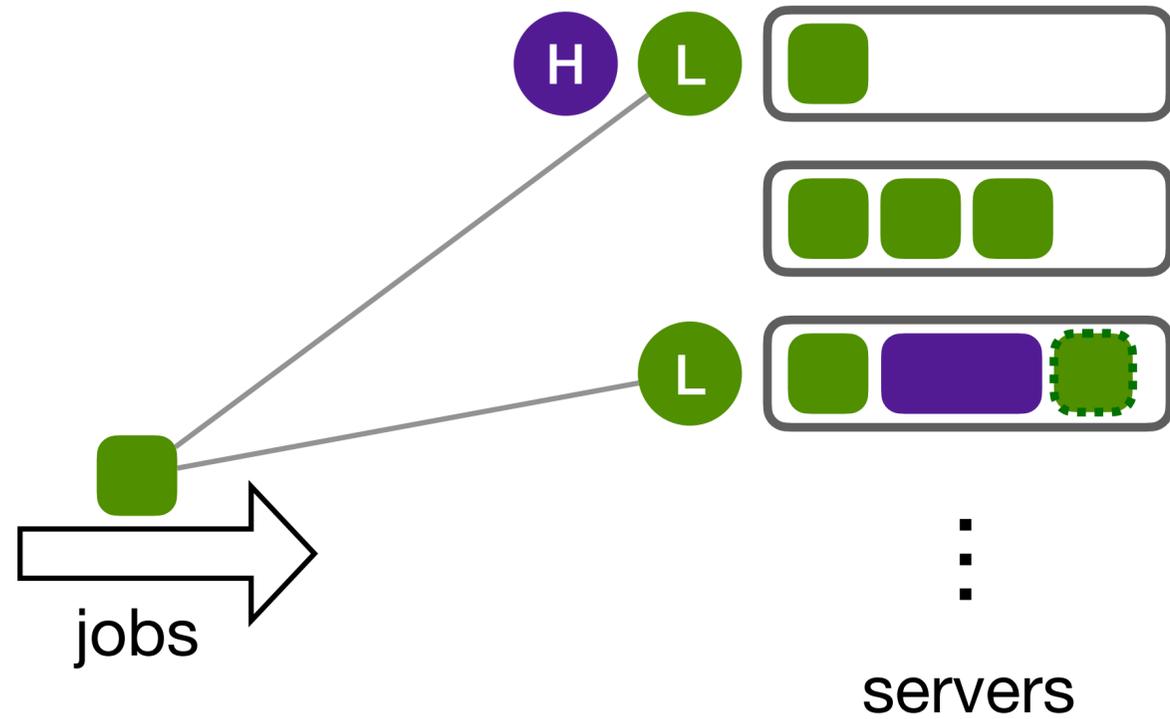
$$\Rightarrow d_W \left(\widetilde{K}^{1:\bar{N}}, \bar{K}^{1:\bar{N}} \right) = O \left(r^{0.5} \right)$$

Idea: for each type i , consider

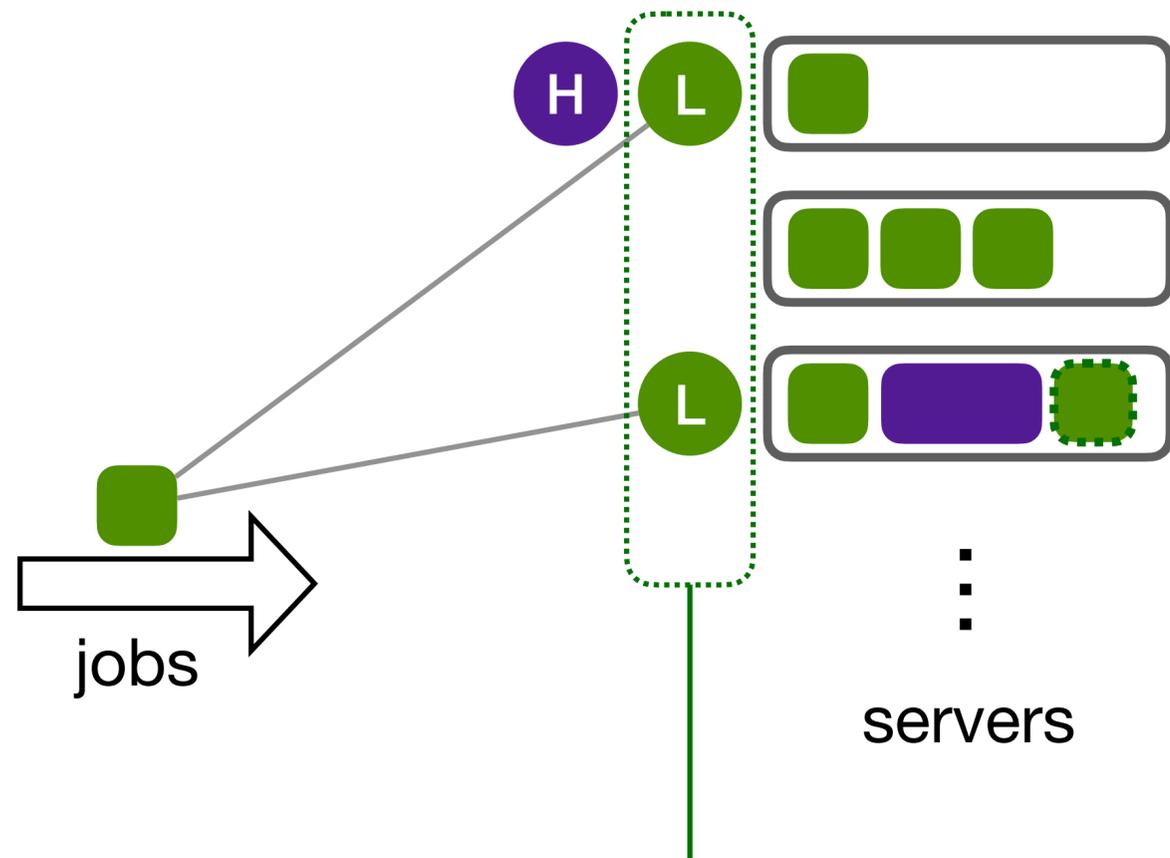
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Key proof idea 2

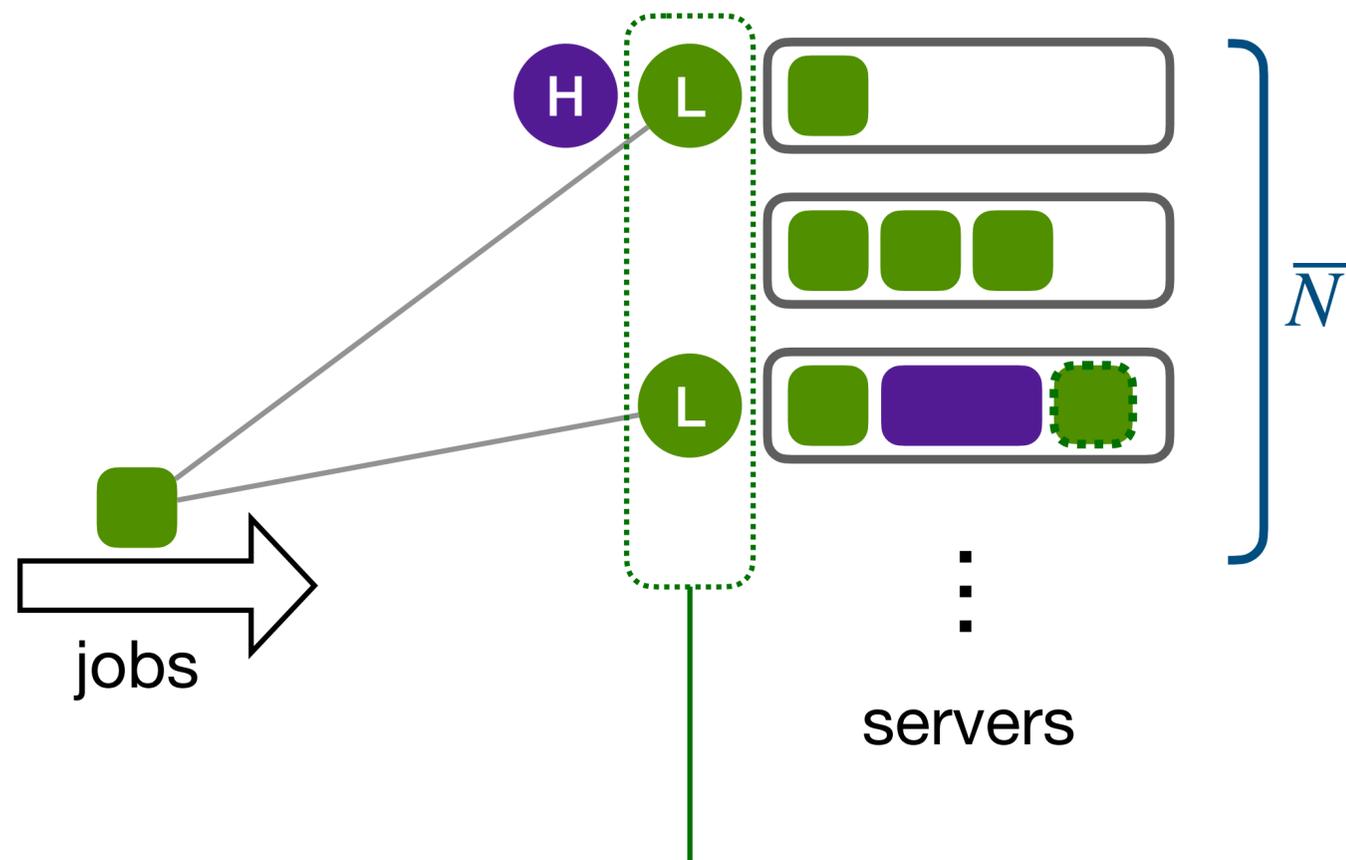


Key proof idea 2



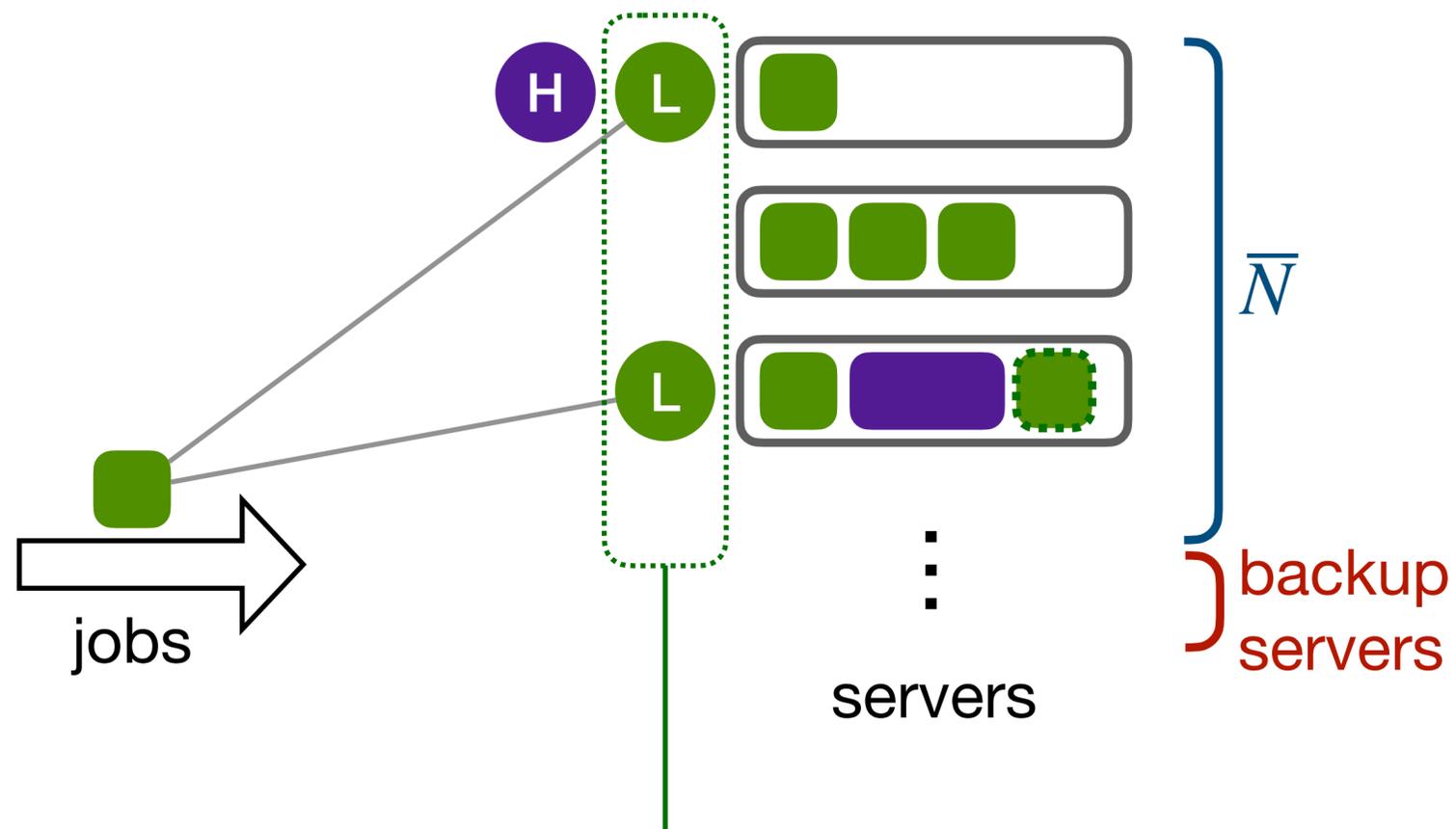
When the # tokens of a type $> \sqrt{r}$, remove the overflow tokens and generate virtual jobs

Key proof idea 2



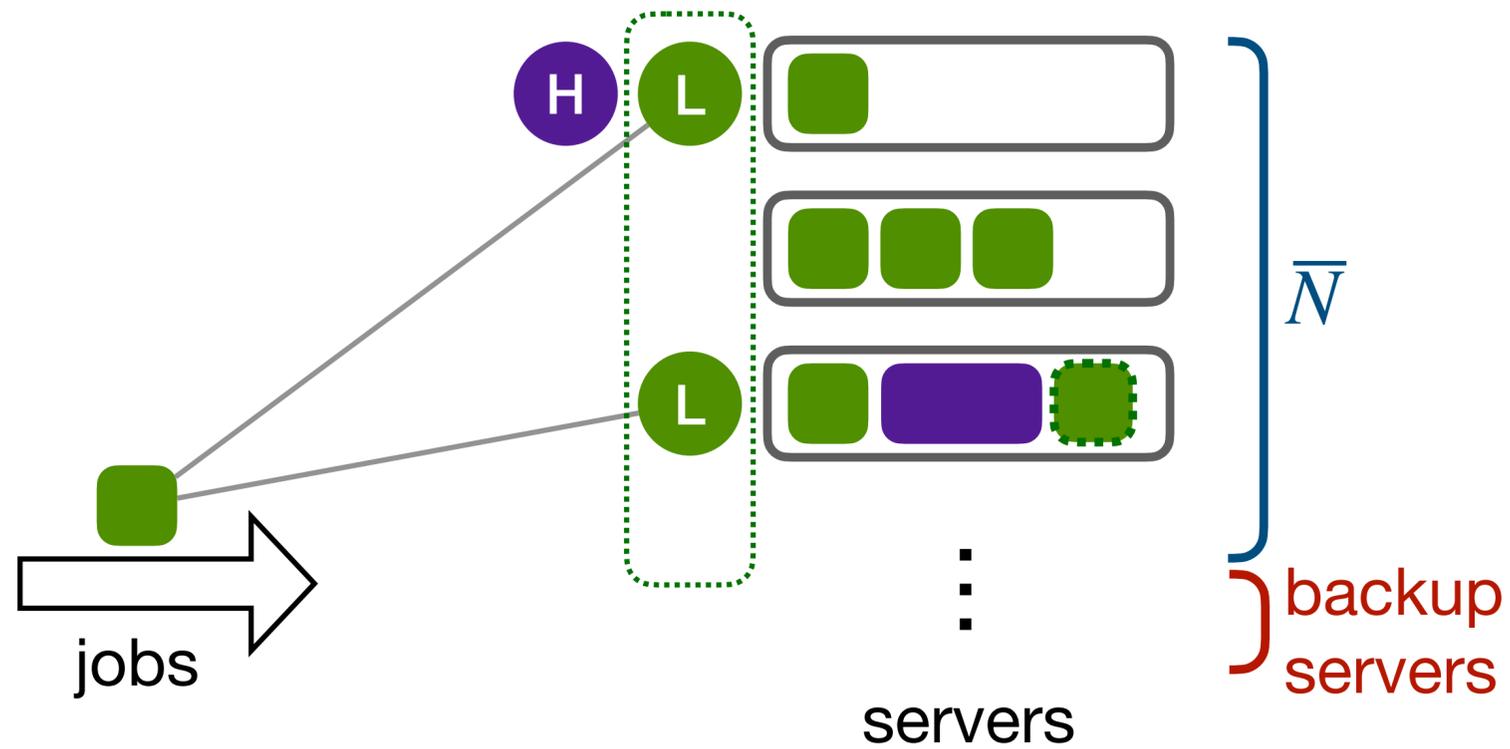
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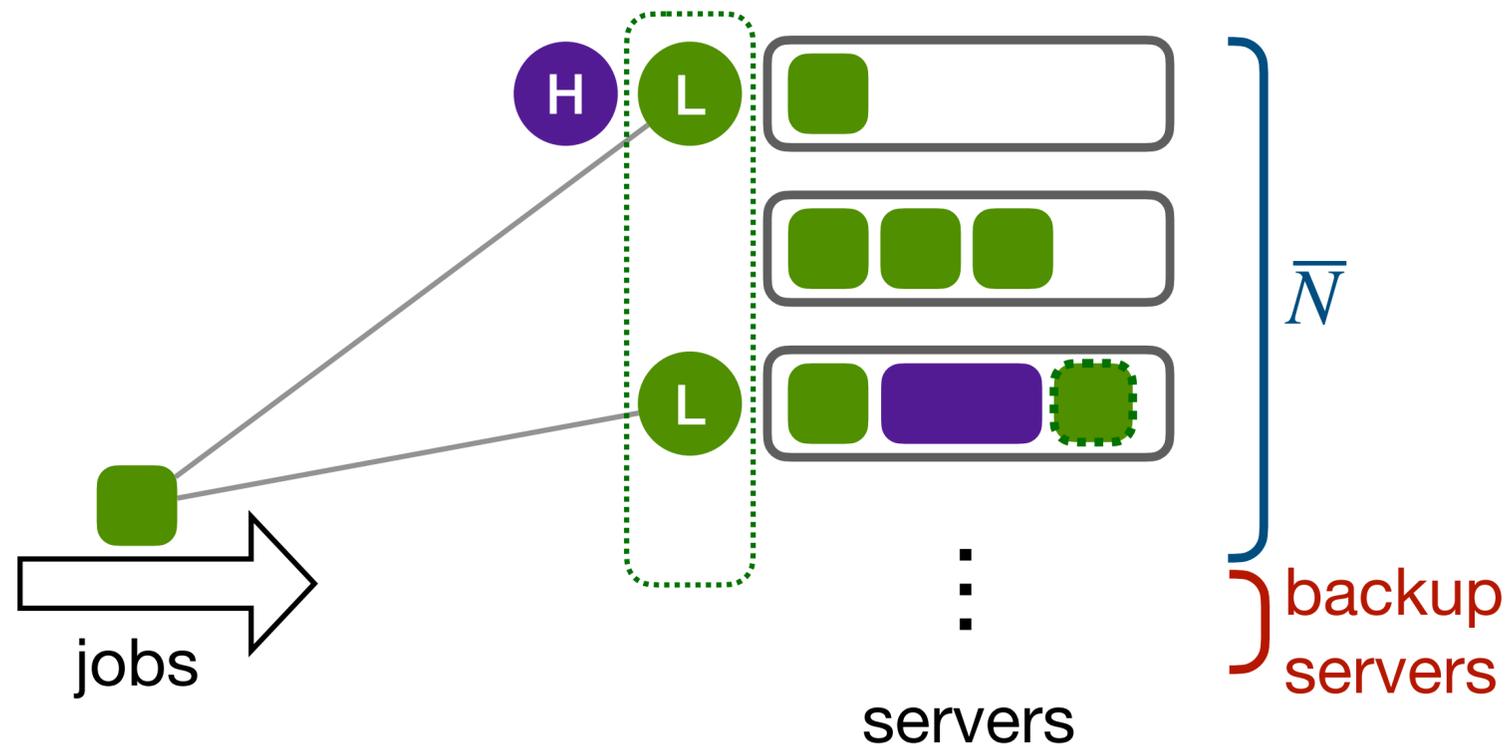
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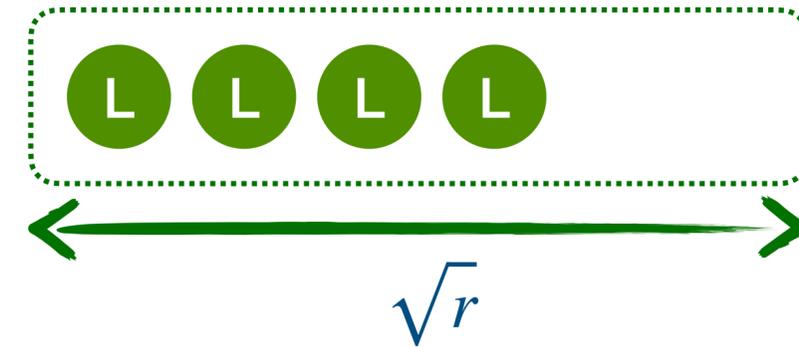


Will show that # virtual jobs = $O(\sqrt{r})$,
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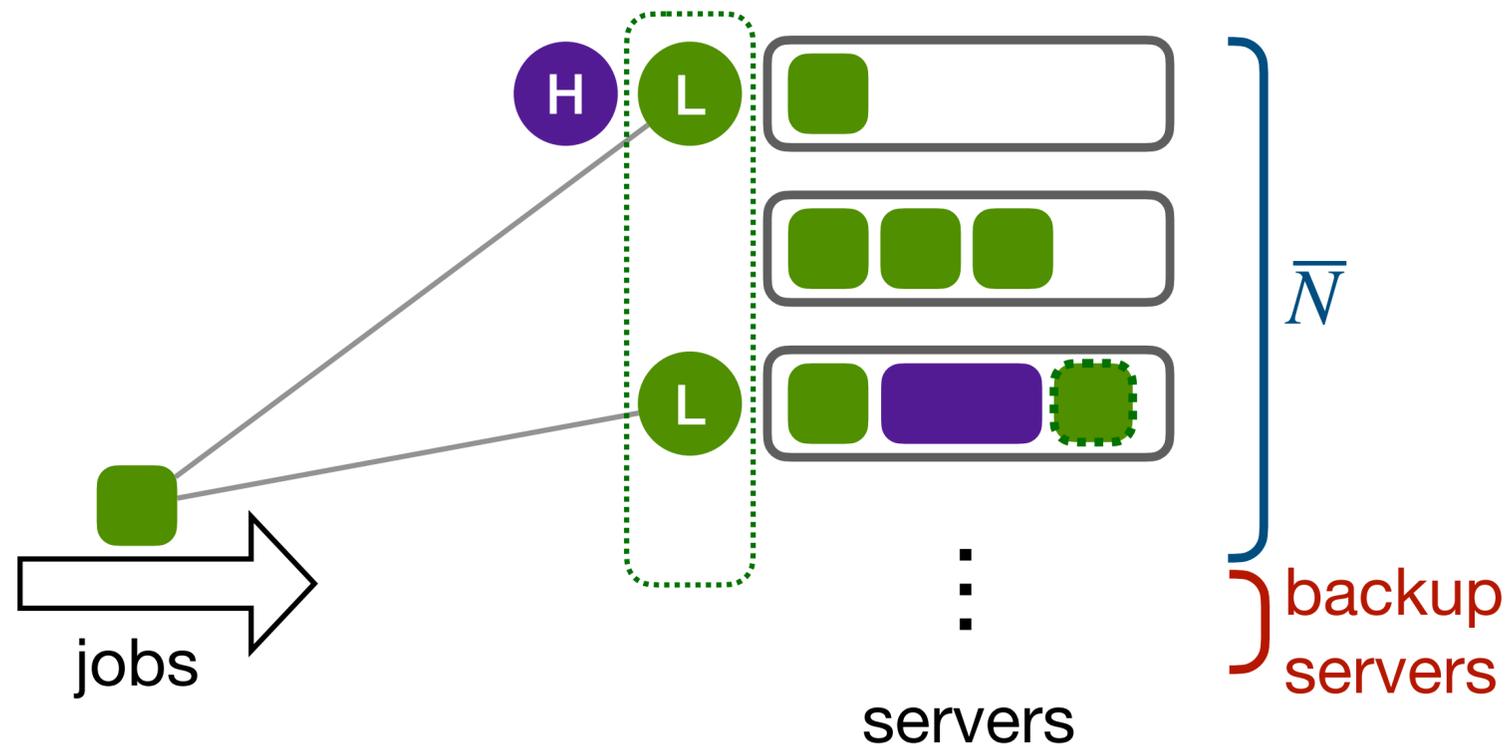
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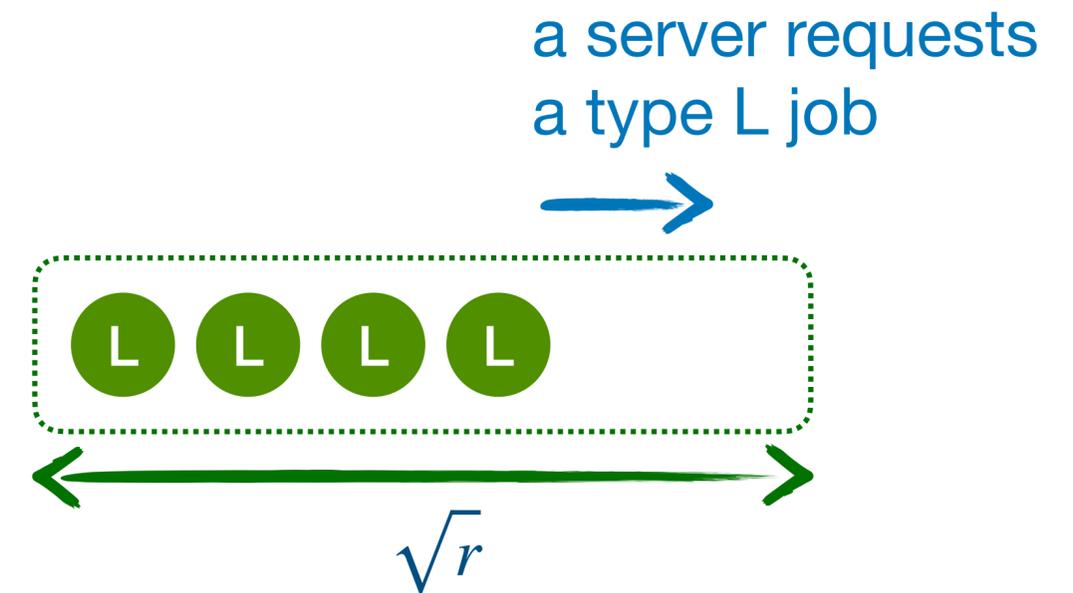
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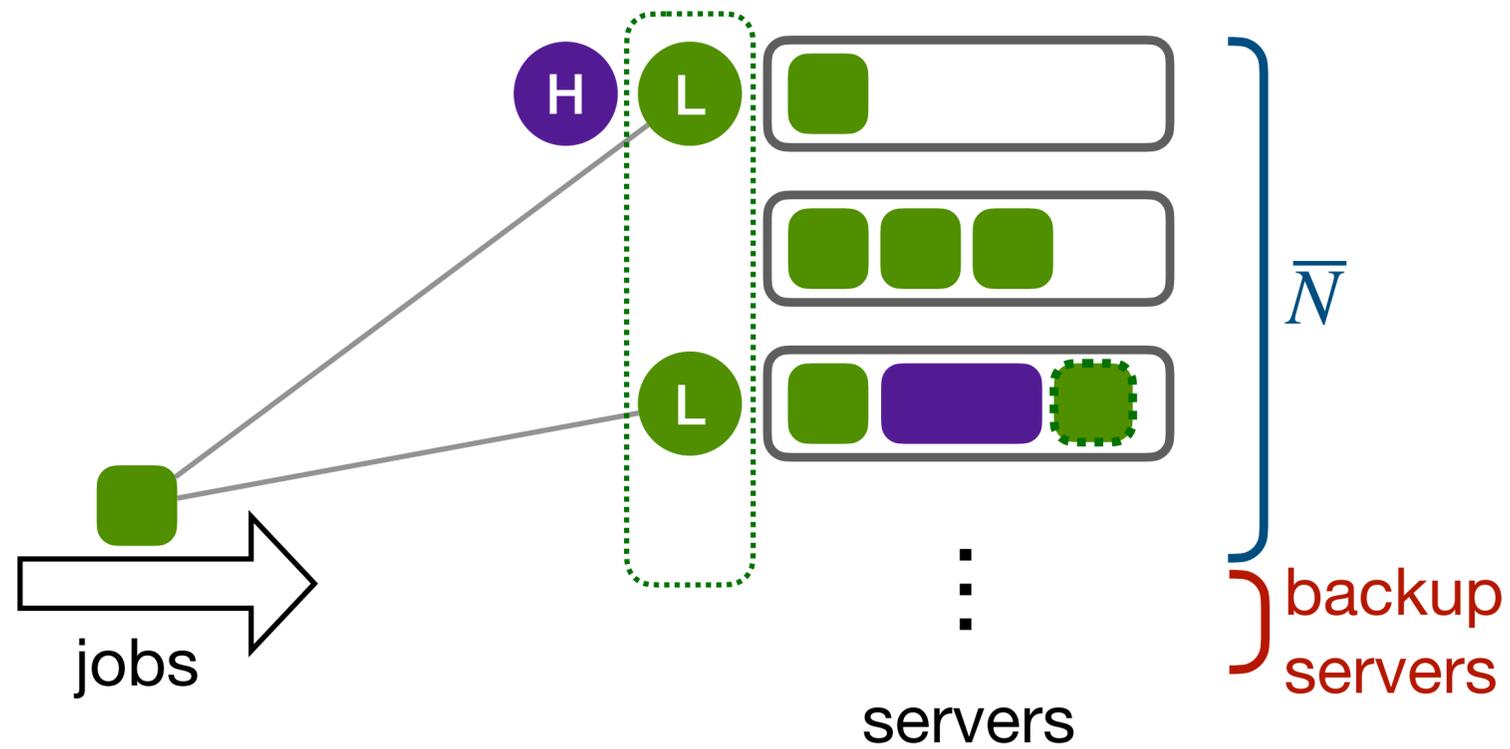
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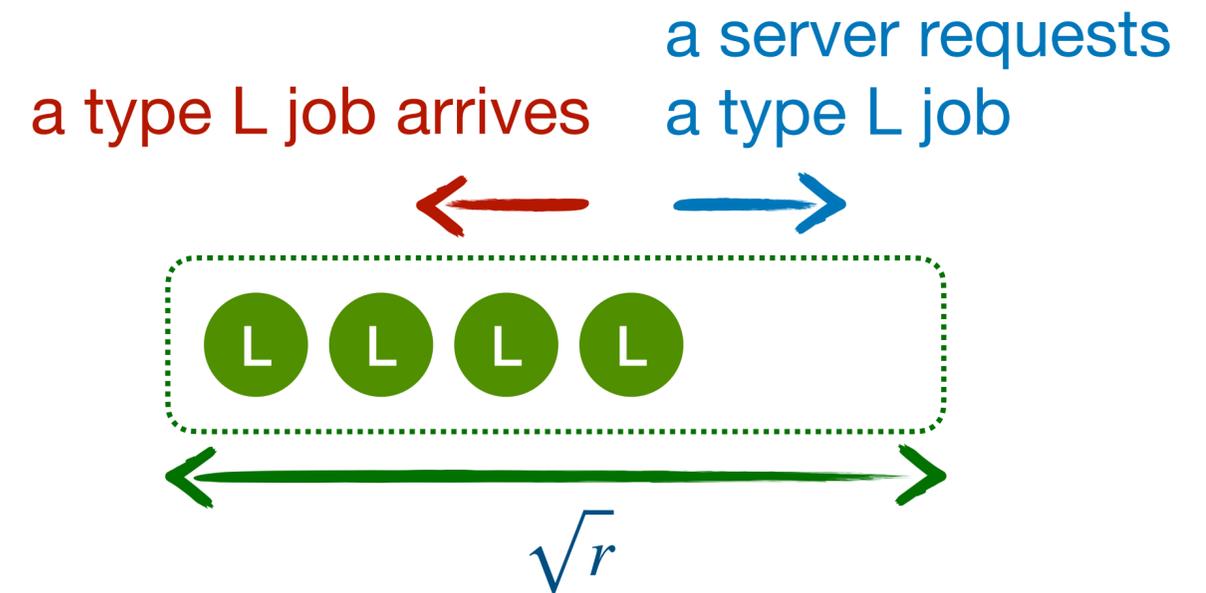
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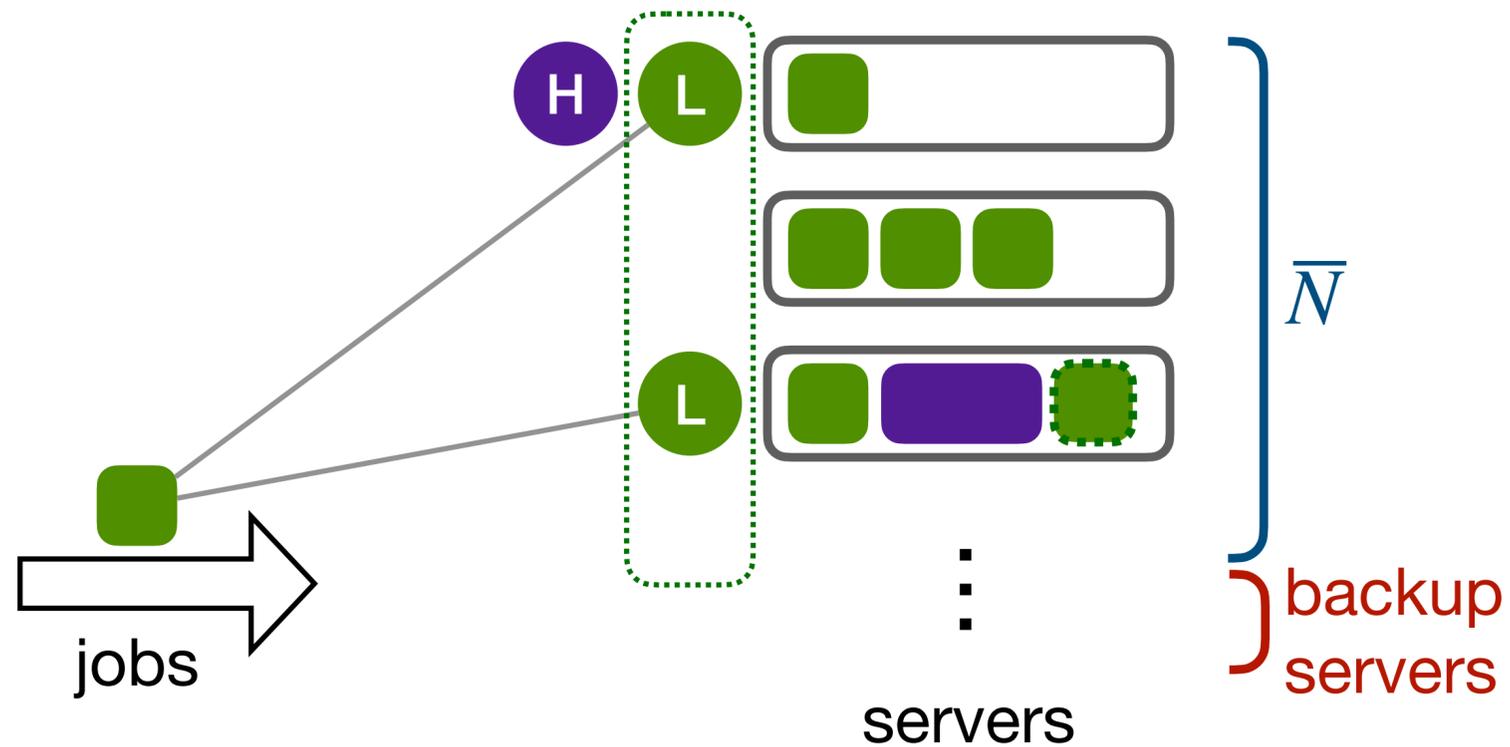
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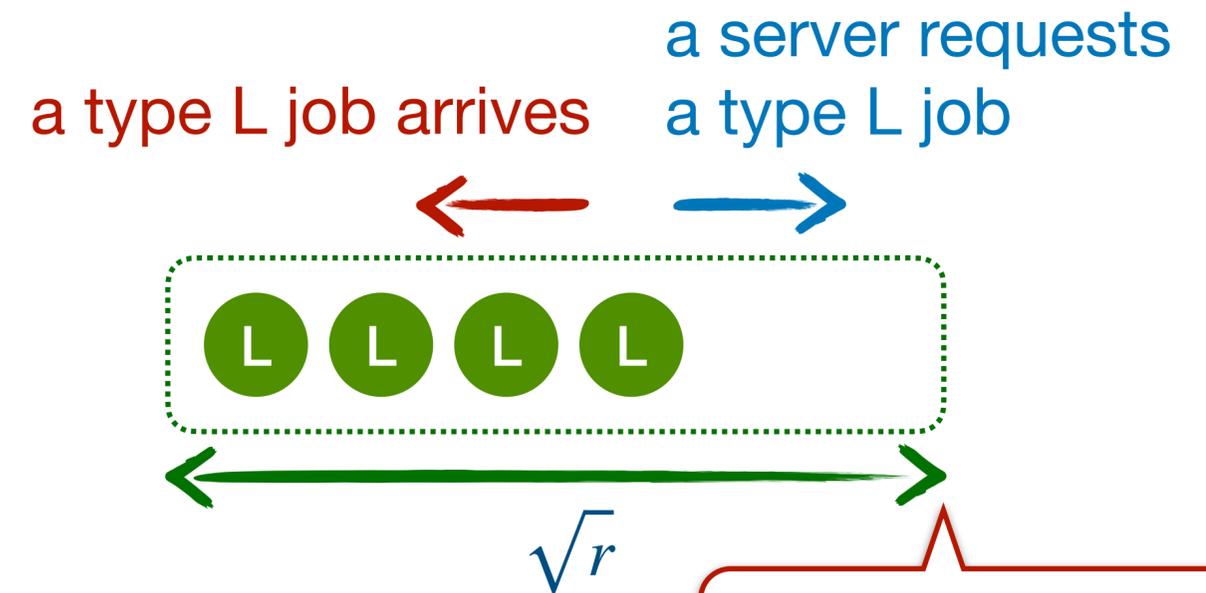
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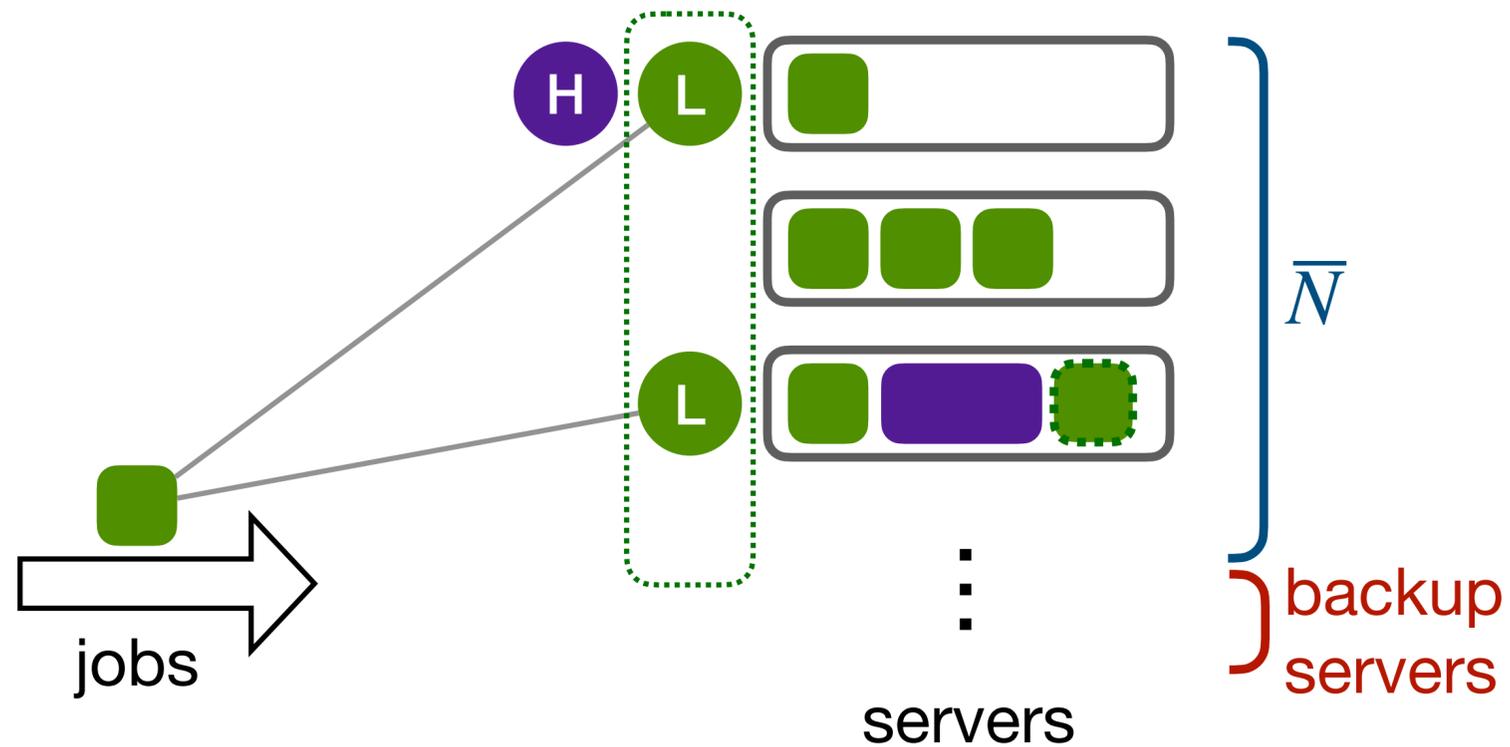


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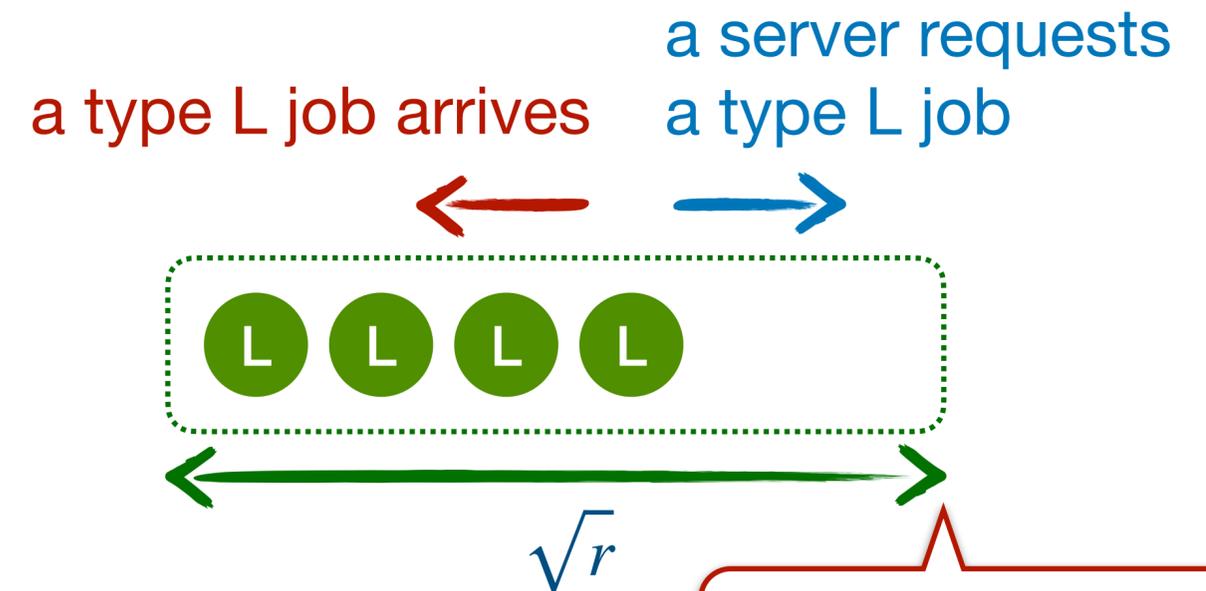


What happens when
tokens hits \sqrt{r} ?

Key proof idea 2



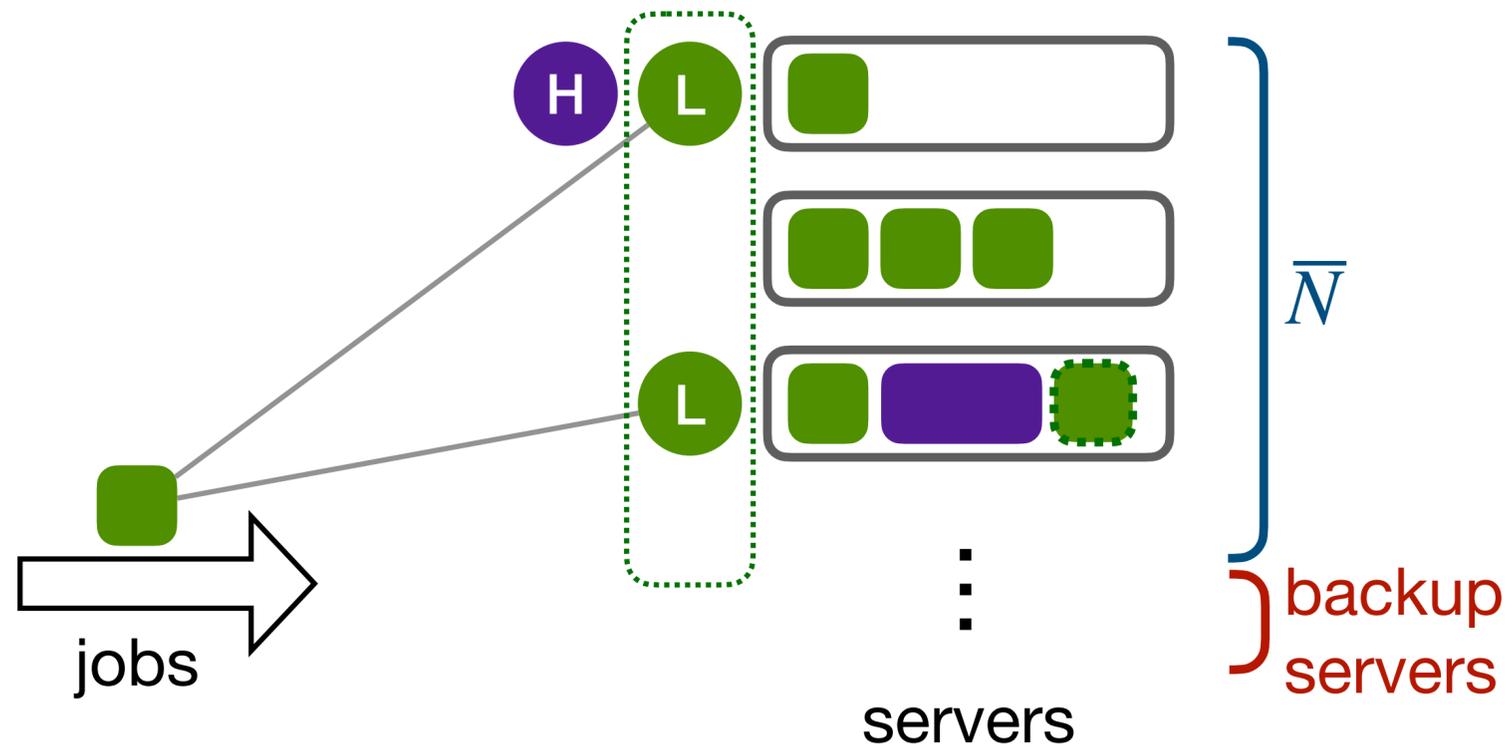
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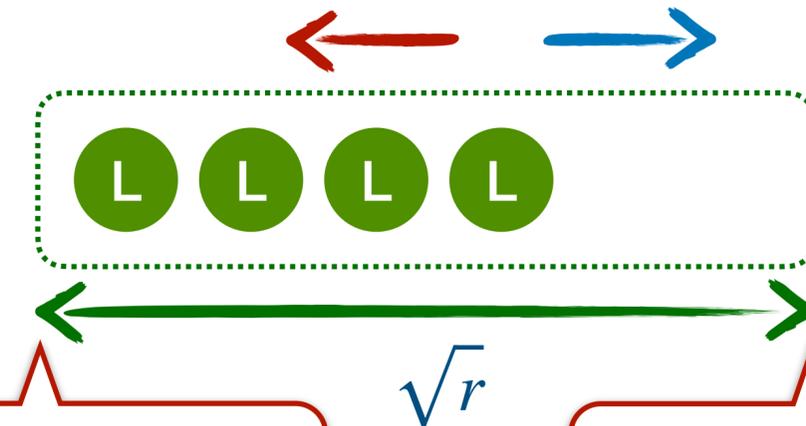
Generate a virtual job

Key proof idea 2



Will show that # virtual jobs = $O(\sqrt{r})$,
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a type L job arrives a server requests a type L job

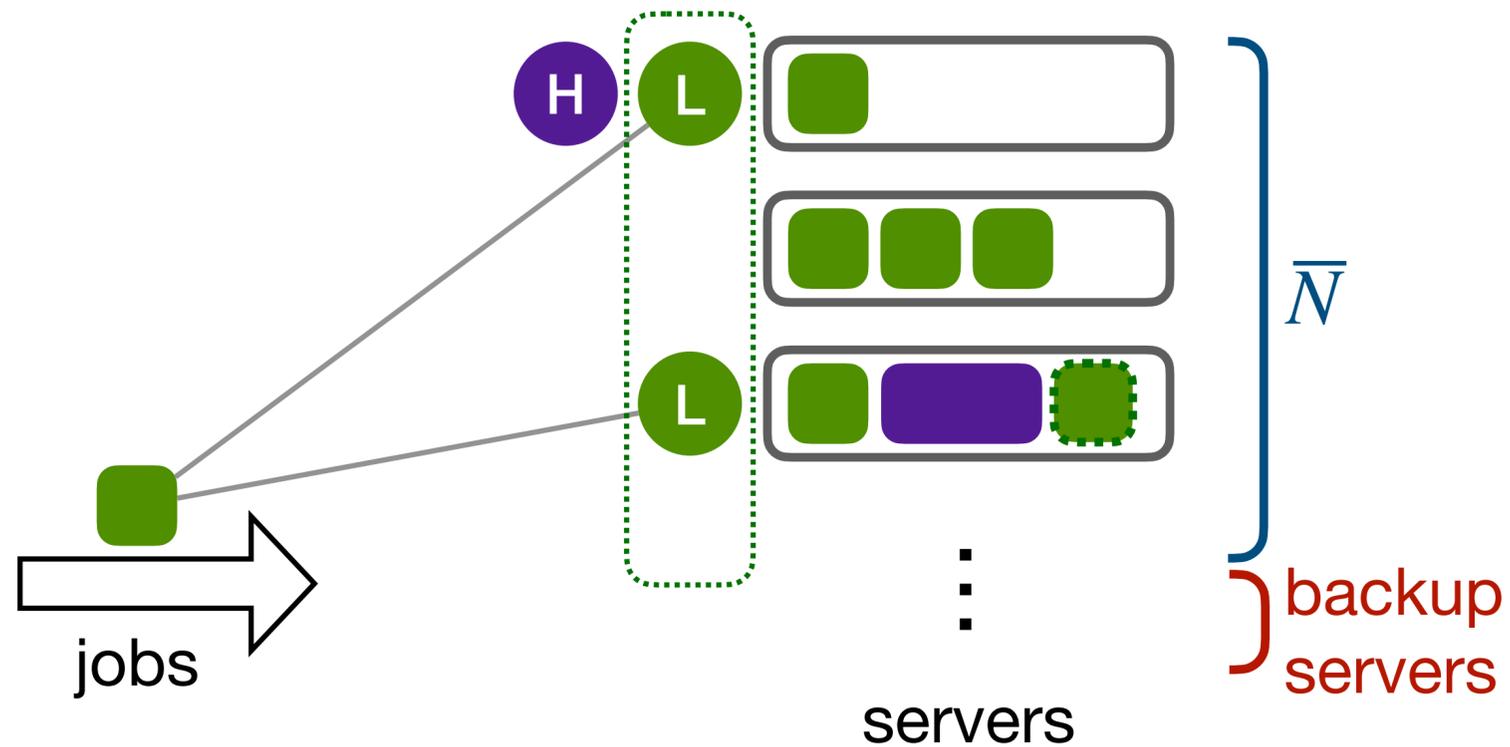


What happens when # tokens hits 0?

What happens when # tokens hits \sqrt{r} ?

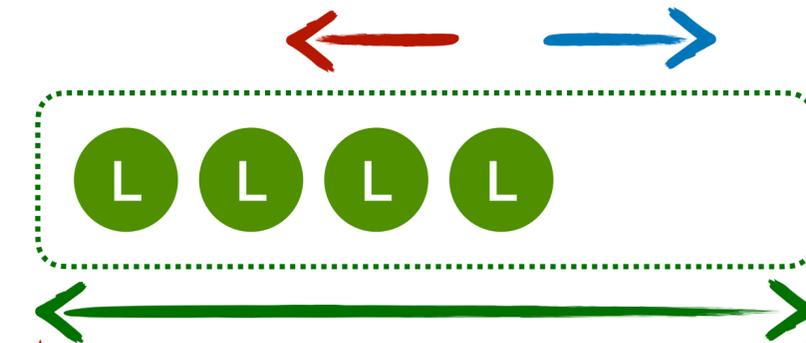
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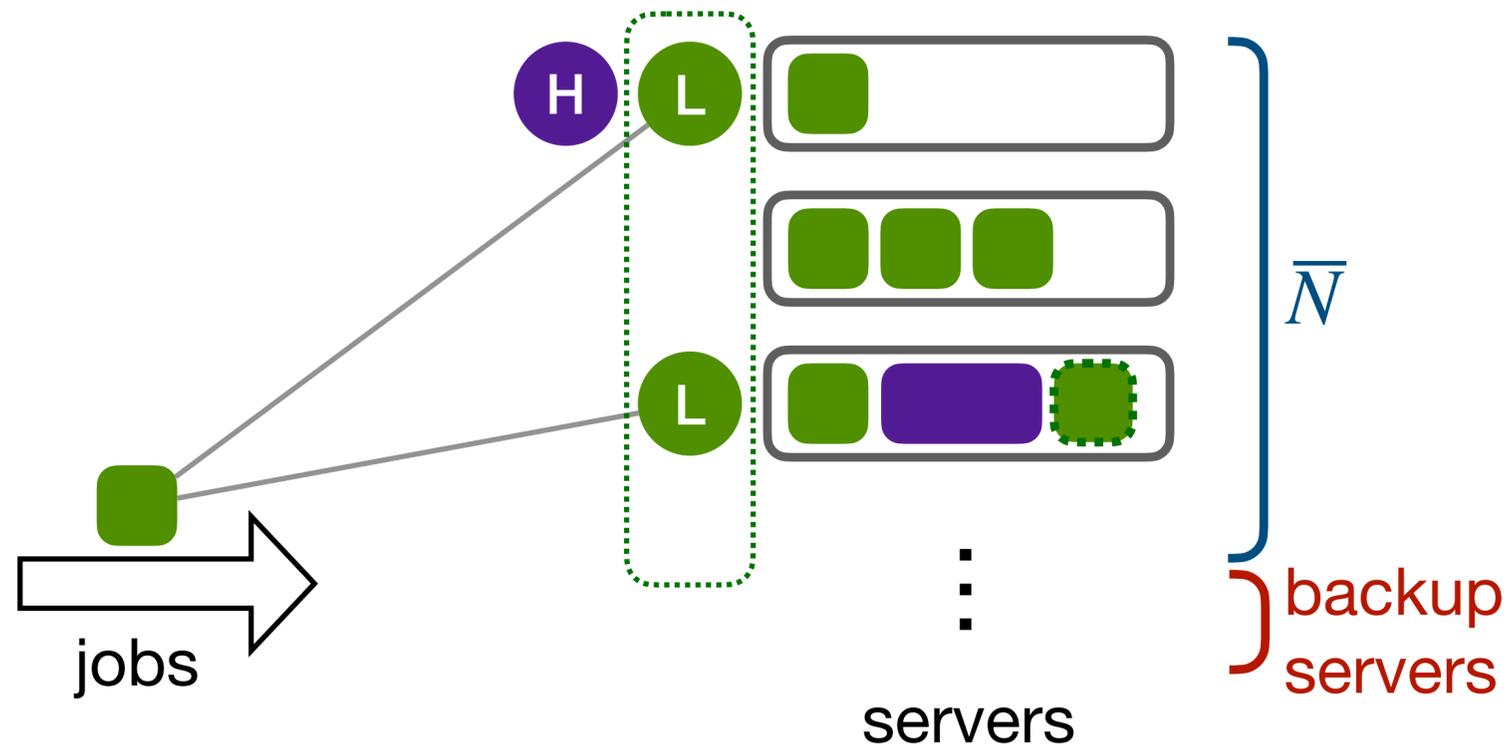
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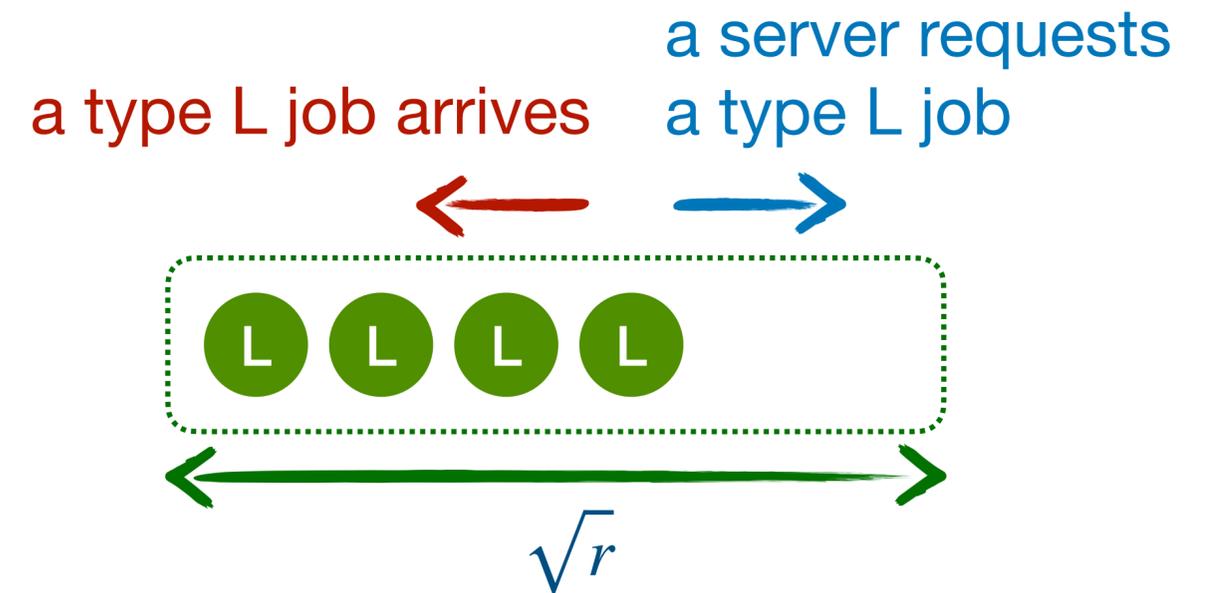
Generate a job to backup servers

Generate a virtual job

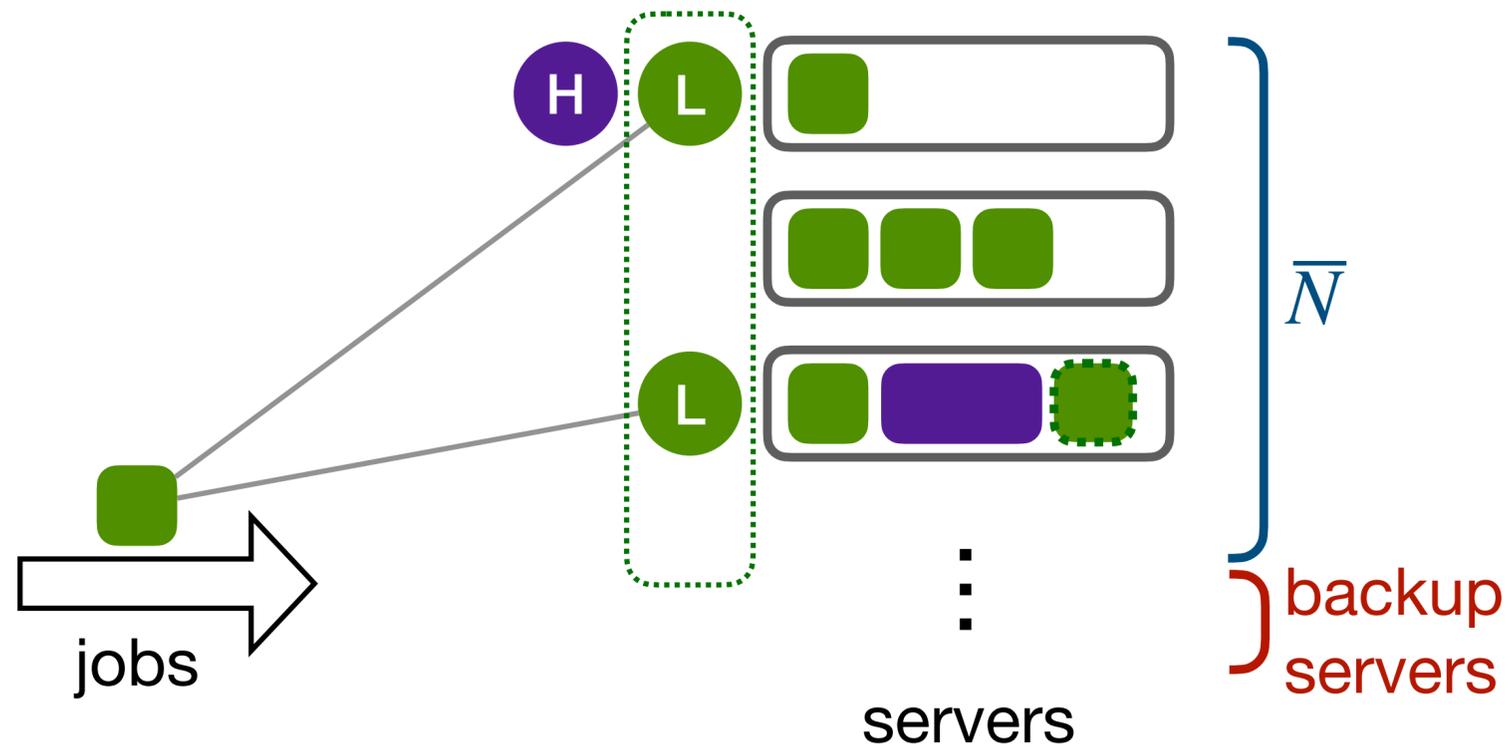
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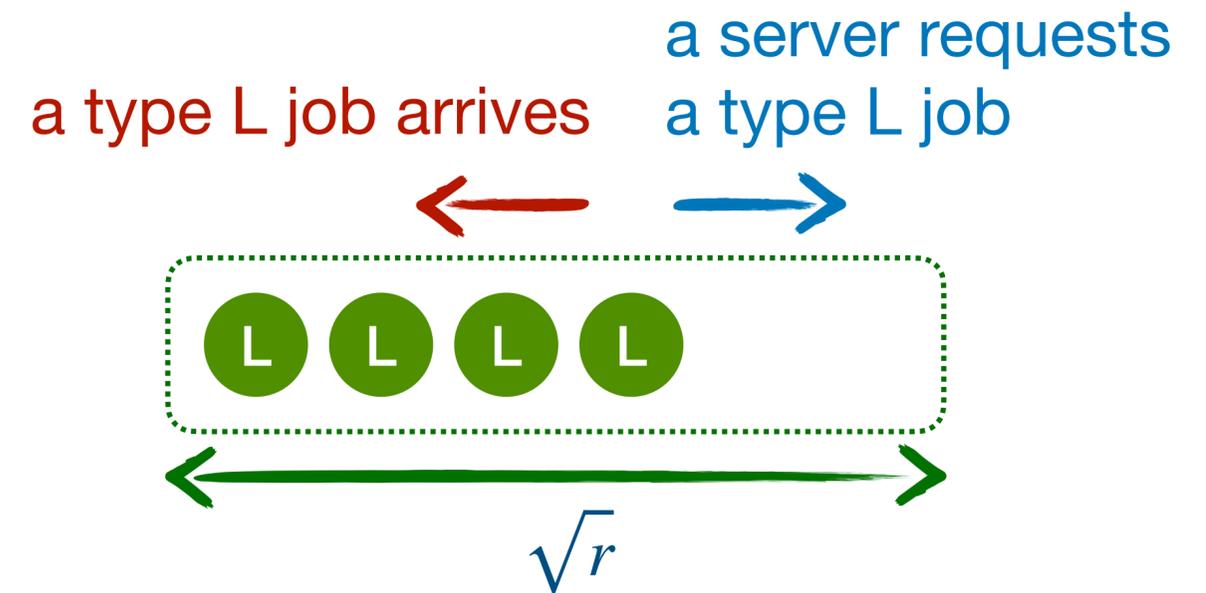
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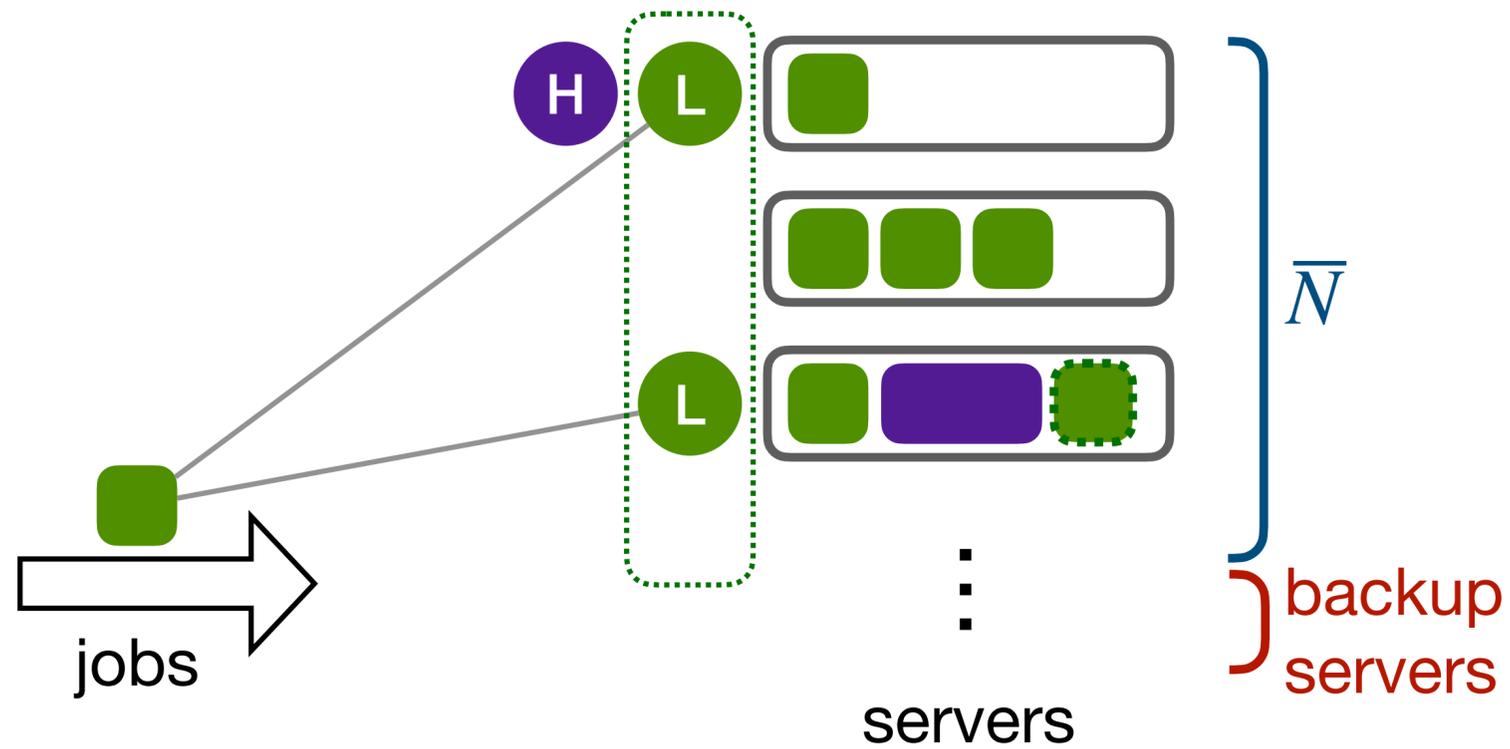
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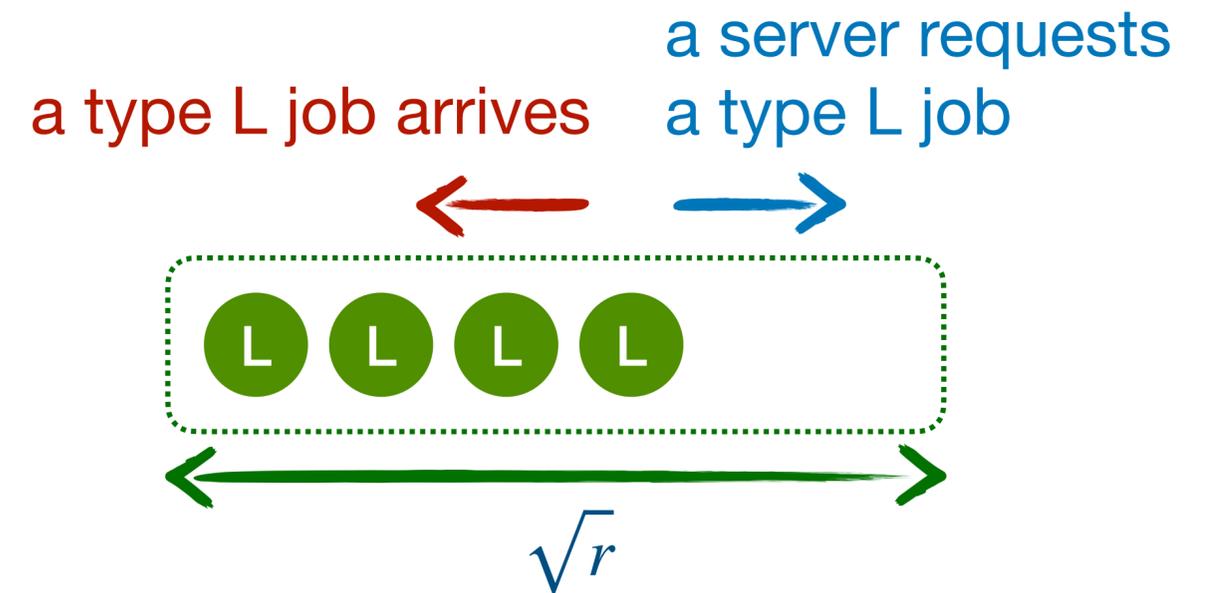
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Key proof idea 2

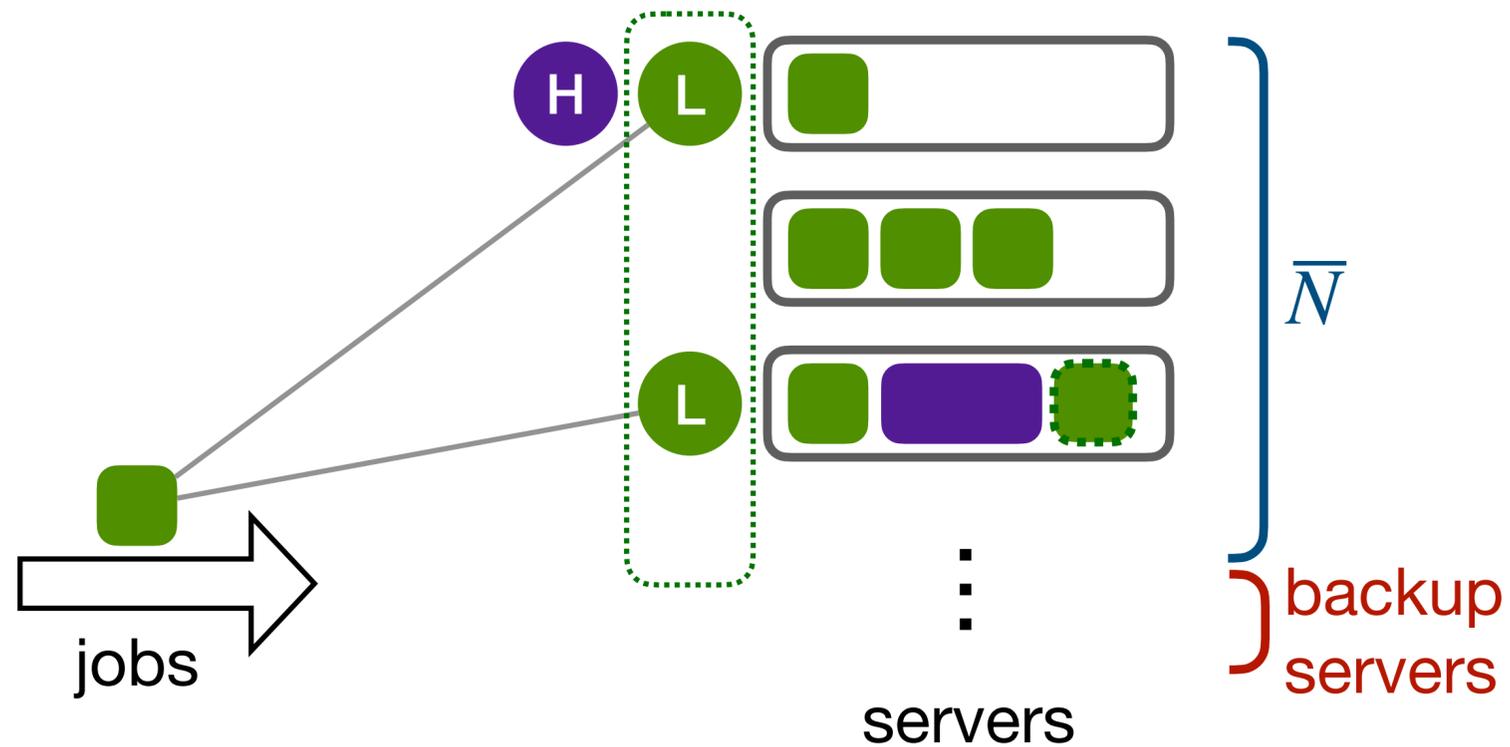


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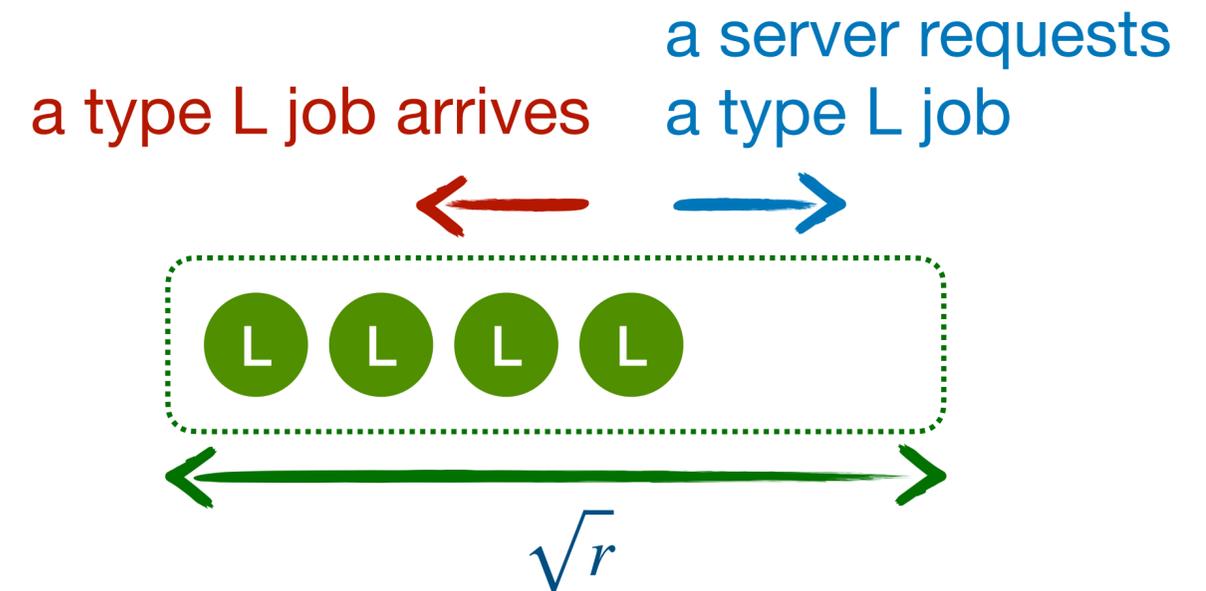


- An almost balanced random walk

Key proof idea 2

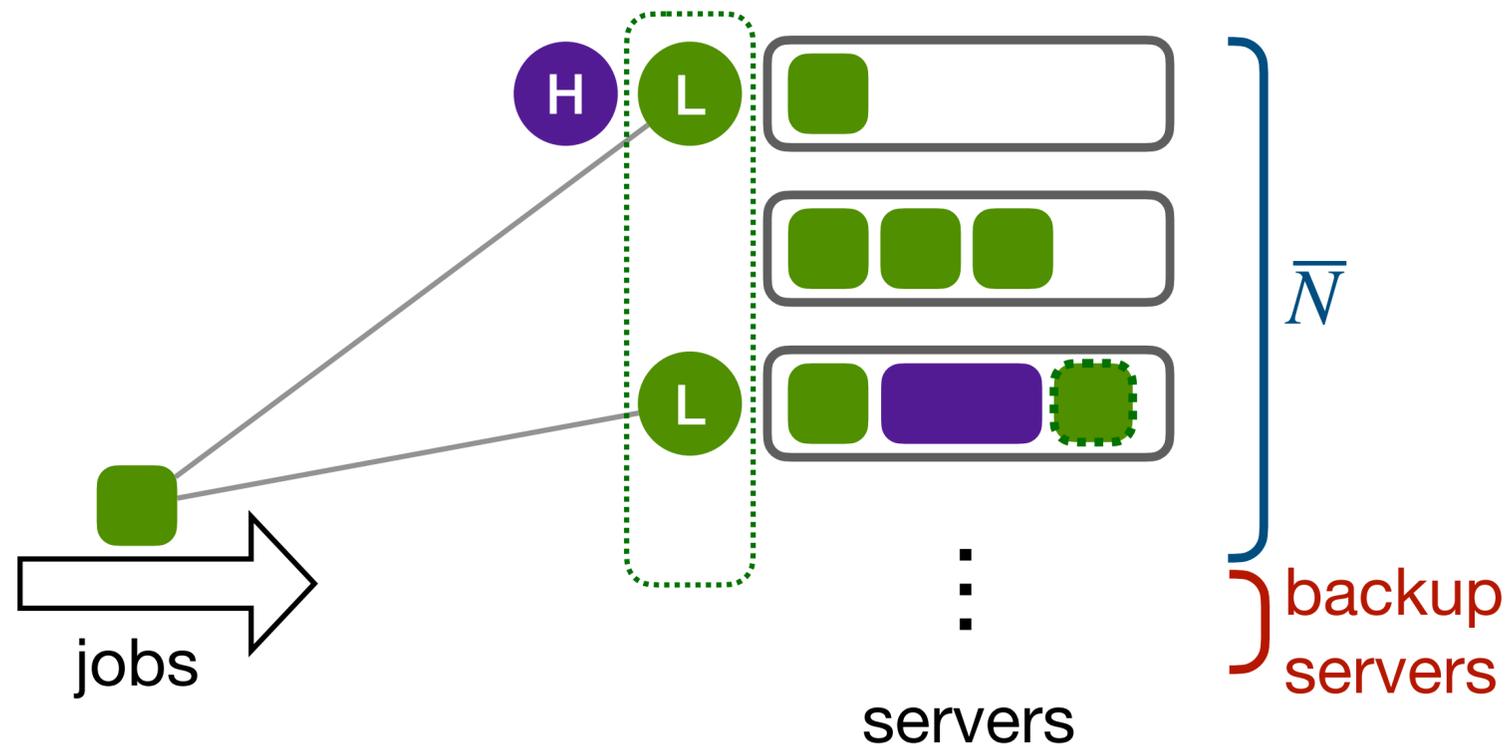


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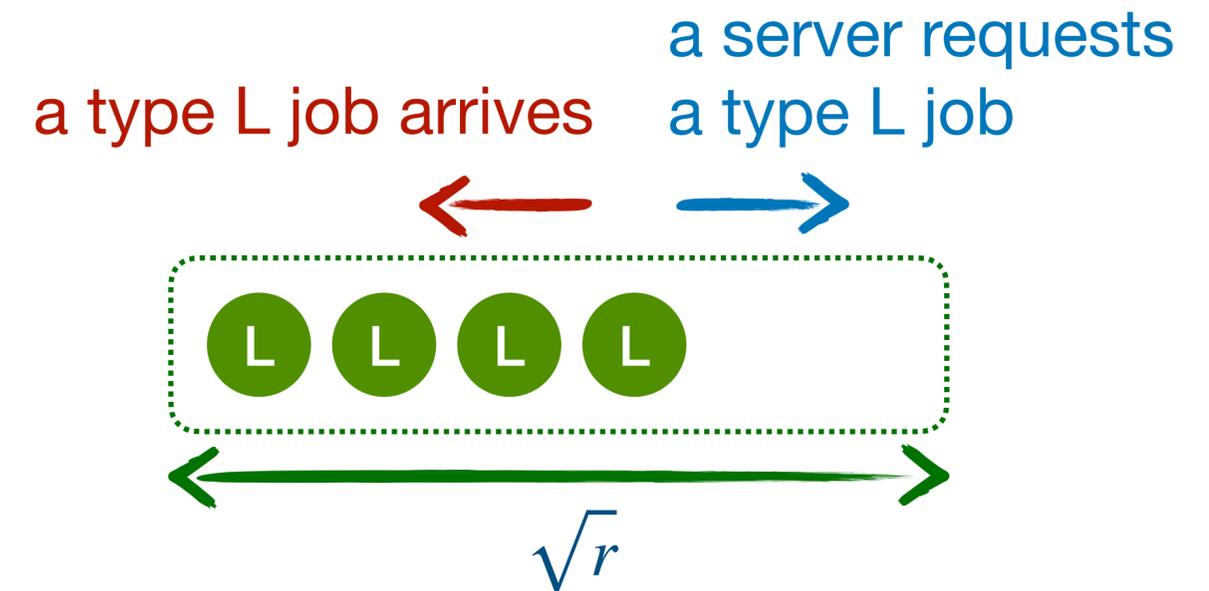


- An almost balanced random walk
- Stationary distribution \approx uniform on $\{0, 1, \dots, \sqrt{r}\}$

Key proof idea 2

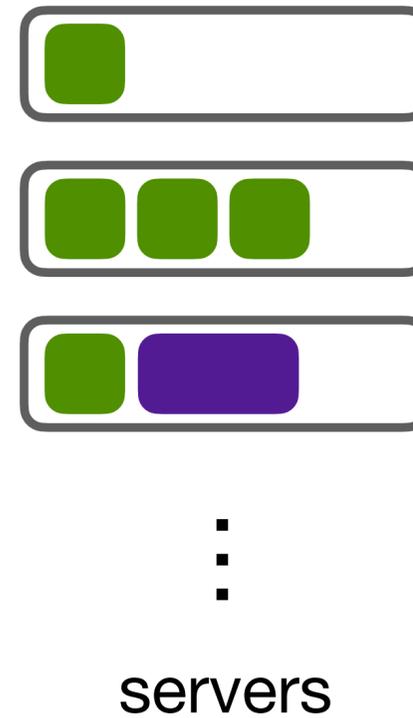
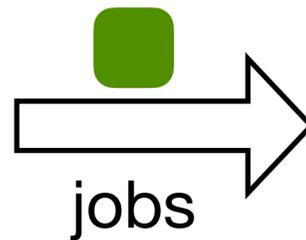
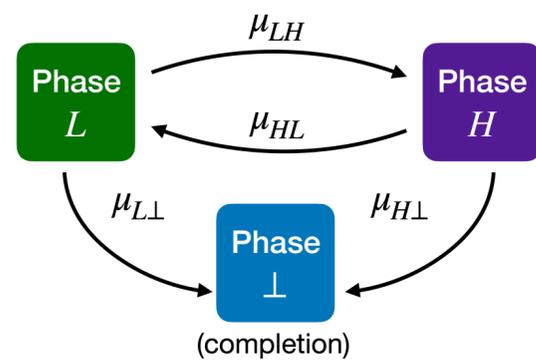


Will show that # virtual jobs = $O(\sqrt{r})$,
and # backup servers = $O(\sqrt{r})$



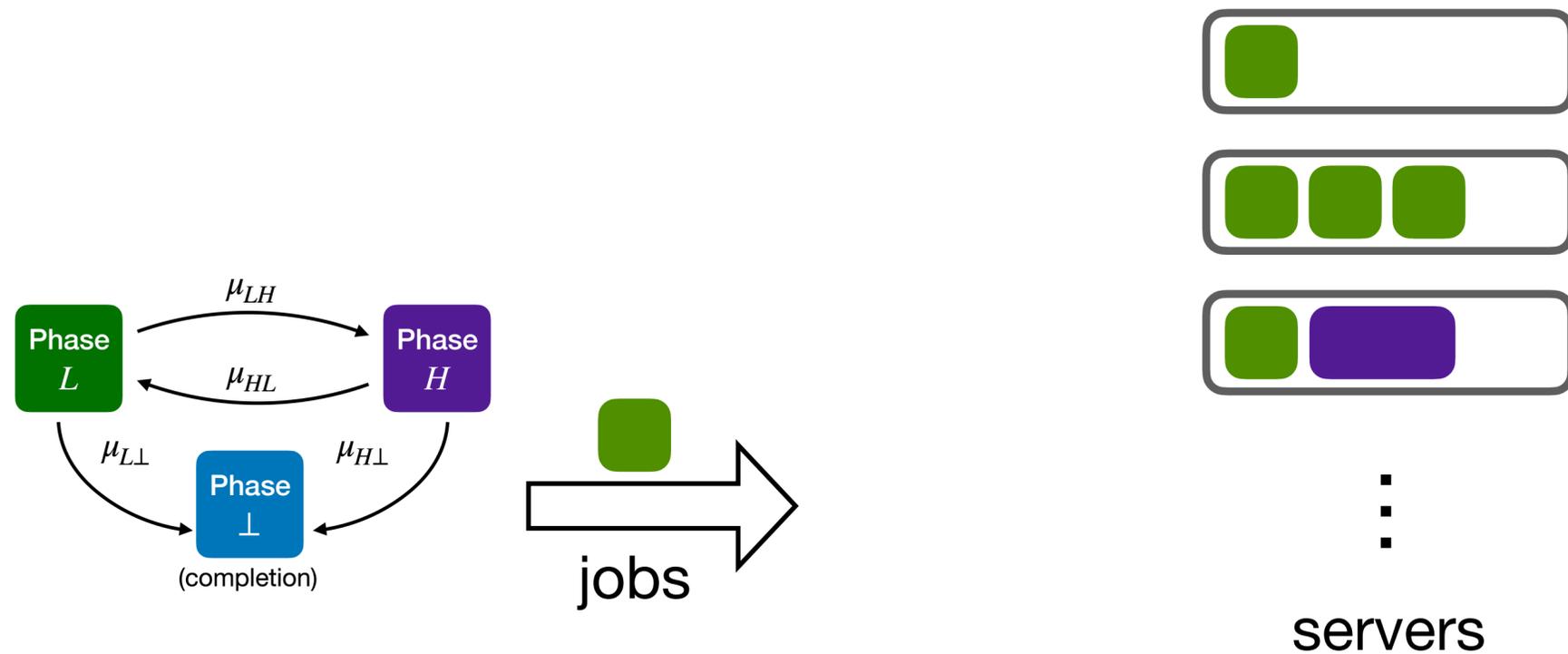
- An almost balanced random walk
- Stationary distribution \approx uniform on $\{0, 1, \dots, \sqrt{r}\}$
- Rate of generating virtual jobs
 \approx rate of sending jobs to backup servers
 \approx arrival rate / $\sqrt{r} = O(\sqrt{r})$

Summary



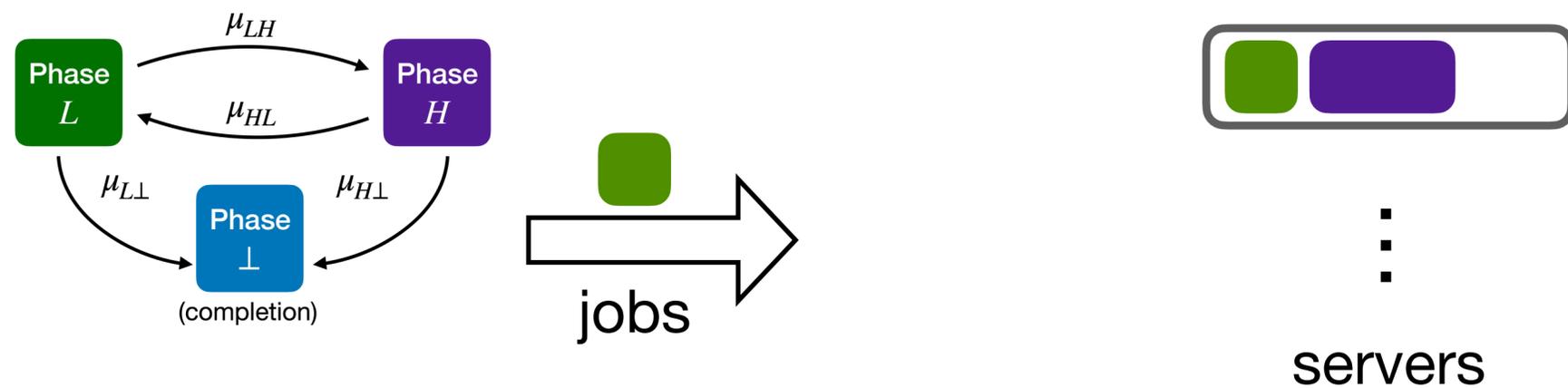
Summary

- We considered the problem of assigning jobs to servers when jobs have time-varying resource requirements



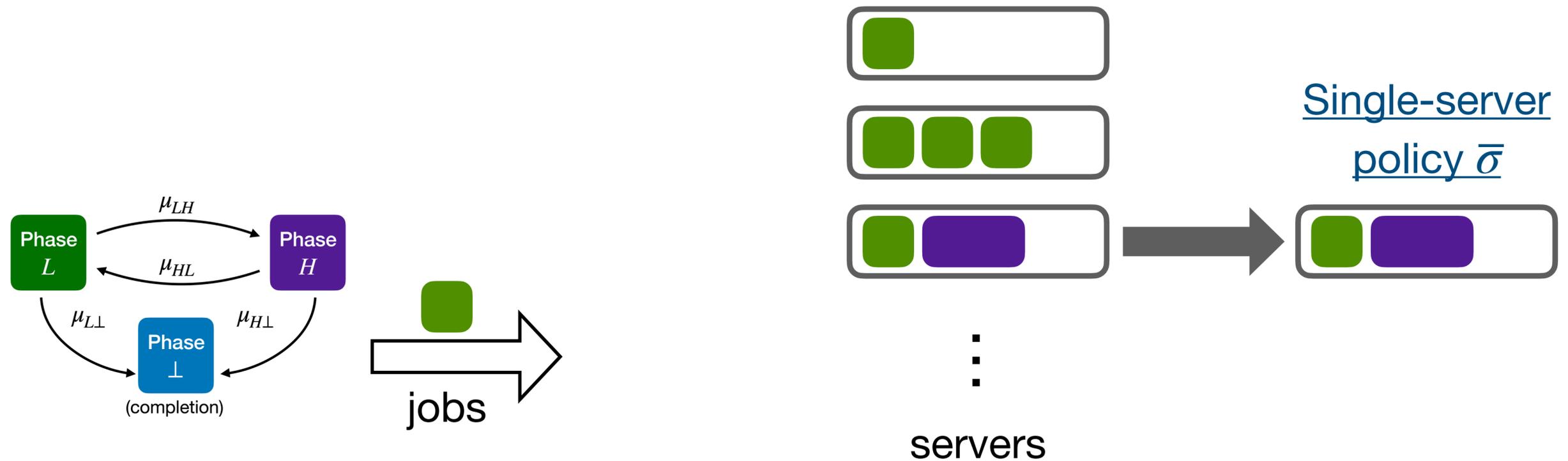
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- We considered the problem of assigning jobs to servers when jobs have time-varying resource requirements
- We designed an asymptotically optimal policy
- We proposed a policy-conversion framework that allows us to reduce the policy-design problem to that in a single-server system
- A highlight of the framework is the meta-algorithm, JOIN-THE-RECENTLY-REQUESTING-SERVER (JRSS), that converts a single-server policy to a policy in the original system

