

Performance analysis of communication networks

IEEE 802.11 Performance Analysis

Sara Alouf

alouf@cs.vu.nl



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<http://www.cs.vu.nl/~obp/education/perfeval>

Objectives

- Evaluate the performance of the **MAC layer** in IEEE 802.11 protocol
- **Compute**
 - transmission probability τ
 - collision probability p
 - normalized system throughput S (not station throughput)
- **Side objective:**
 - learn about **discrete-time** Markov chain

Discrete-time Markov chain

■ Definition

a discrete-time Markov chain (DTMC) is a discrete-time discrete-space stochastic process X_n such that

$$P(X_{n+1} = j \mid X_0 = i_0, \dots, X_n = i) = P(X_{n+1} = j \mid X_n = i) = p_{ij} \left(\frac{\cancel{i}}{i} \right)$$

(future values depend only on current value)

↑
if homogeneous

■ Transition matrix

$$\mathbf{P} = \begin{pmatrix} p_{00} & p_{01} & \cdots & p_{0j} & \cdots \\ p_{10} & p_{11} & \cdots & p_{1j} & \cdots \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ p_{i0} & p_{i1} & \cdots & p_{ij} & \cdots \\ \vdots & \vdots & \cdots & \vdots & \ddots \end{pmatrix}$$

$$p_{ij} \geq 0 \quad \forall i, j$$
$$\sum_j p_{ij} = 1 \quad \forall i$$

Discrete-time Markov chain

■ Problem

compute the **stationary** distribution of the process X_n

$$\pi(i) = \lim_{n \rightarrow \infty} \pi_n(i), \quad \pi_n(i) = P(X_n = i)$$

■ Bayes' formula

$$\underbrace{P(X_{n+1} = j)}_{\pi_{n+1}(j)} = \sum_i \underbrace{P(X_{n+1} = j | X_n = i)}_{p_{ij}} \underbrace{P(X_n = i)}_{\pi_n(i)} \quad \forall j, n$$

■ let $\pi_n = (\pi_n(0), \pi_n(1), \dots, \pi_n(i), \dots)$ then $\pi_{n+1} = \pi_n \mathbf{P}$

■ Normalization condition $\sum_i \pi_n(i) = 1 \Leftrightarrow \pi_n \mathbf{1} = 1$

Discrete-time Markov chain

■ More definitions

- a DTMC is **irreducible** if any state can be reached from any other state
- a state is **aperiodic** if the largest common divisor of all its cycles is 1 (e.g., states with loops are aperiodic)
- a DTMC is **aperiodic** if all states are aperiodic

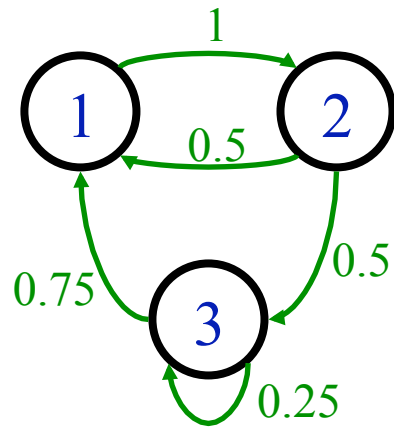
■ Theorem

if a DTMC is irreducible and aperiodic, and if there is a strictly positive solution to the set of equations

$$\begin{cases} \boldsymbol{\pi} = \boldsymbol{\pi} \mathbf{P} \\ \boldsymbol{\pi} \mathbf{1} = 1 \end{cases}$$

then $\pi(i) = \lim_{n \rightarrow \infty} P(X_n = i)$ independent of the initial state

Simple example

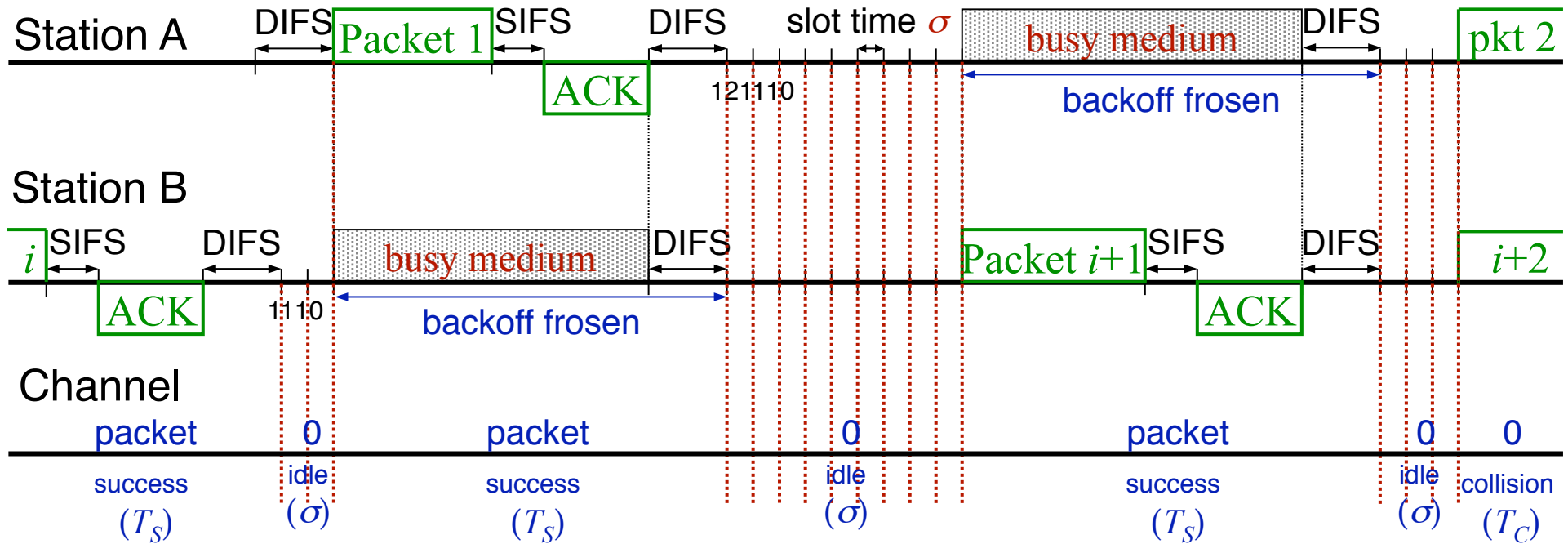


- It is a **homogeneous DTMC** because transitions depend only on current state
- It is **irreducible**
- It is **aperiodic**
- ➔ theorem applies to compute the stationary distribution π

$$\mathbf{P} = \begin{pmatrix} 0 & 1 & 0 \\ 0.5 & 0 & 0.5 \\ 0.75 & 0 & 0.25 \end{pmatrix}, \quad \pi = (\pi(1), \pi(2), \pi(3))$$

$$\begin{cases} \pi = \pi \mathbf{P} \\ \pi \mathbf{1} = 1 \end{cases} \Rightarrow \pi = (0.375, 0.375, 0.25)$$

IEEE 802.11 Distributed Coordination Function



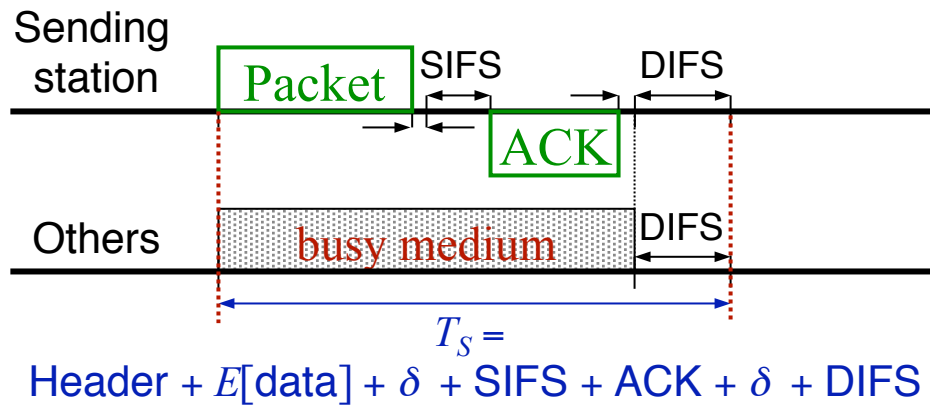
System throughput

$$S = \frac{P_{\text{success}} E[\text{data}] + \cancel{P_{\text{collision}} 0} + \cancel{P_{\text{idle}} 0}}{P_{\text{success}} T_S + P_{\text{collision}} T_C + P_{\text{idle}} \sigma}$$

where $P_{\text{success}} + P_{\text{collision}} + P_{\text{idle}} = 1$

Computing T_S and T_C

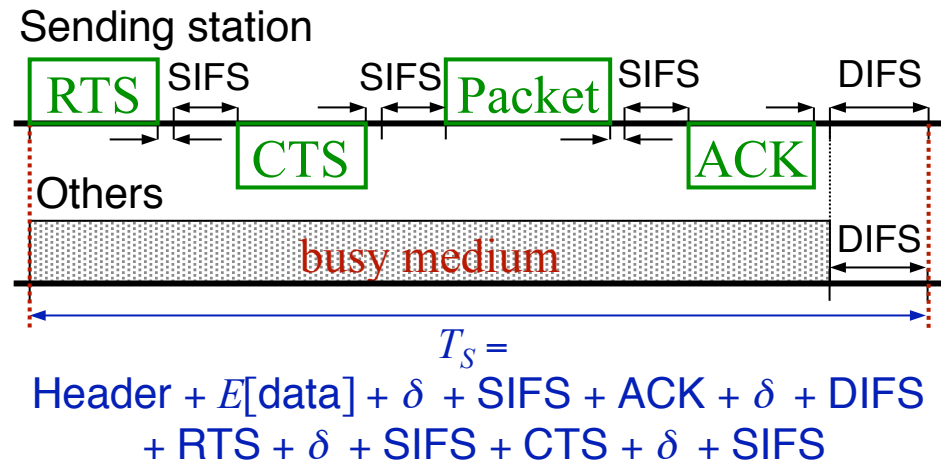
Basic access mechanism



$$T_S = \text{Header} + E[\text{data}] + \delta + \text{SIFS} + \text{ACK} + \delta + \text{DIFS}$$

$$T_C = \text{Header} + E[\text{data}^*] + \delta + \text{DIFS}$$

RTS/CTS access mechanism



$$T_S = \text{Header} + E[\text{data}] + \delta + \text{SIFS} + \text{ACK} + \delta + \text{DIFS} + \text{RTS} + \delta + \text{SIFS} + \text{CTS} + \delta + \text{SIFS}$$

$$T_C = \text{RTS} + \delta + \text{SIFS}$$

Computing P_{idle} , P_{success} and $P_{\text{collision}}$

■ Introduce

- τ : prob. station transmits in random slot (**unknown**)
- N : number of active sources

■ We have

- $P_{\text{idle}} = P(0 \text{ station are transmitting}) = (1-\tau)^N$
- $P_{\text{success}} = P(\text{only 1 station is transmitting}) = N\tau(1-\tau)^{N-1}$
- $P_{\text{collision}} = P(2 \text{ or more stations are transmitting})$
 $= 1 - (1-\tau)^N - N\tau(1-\tau)^{N-1} = 1 - P_{\text{idle}} - P_{\text{success}}$

$$S = \frac{E[\text{data}]}{T_S - T_C + \left(\underbrace{T_C/\sigma}_{T_C^*} - P_{\text{idle}}(T_C/\sigma - 1) \right) \frac{\sigma}{P_{\text{success}}}} = \boxed{\frac{E[\text{data}]}{T_S - T_C + \frac{T_C^* - (1-\tau)^N (T_C^* - 1)}{N\tau(1-\tau)^{N-1}} \sigma}}$$

$S = -$

Computing τ

■ Introduce

➤ $X(n)$: exponential backoff stage at step n ($0 \leq X(n) \leq m$)

➤ $Y(n)$: backoff value at step n ($0 \leq Y(n) \leq 2^{X(n)}W_0 - 1$)

$$\Rightarrow \tau = P(Y = 0) = \sum_{i=0}^m P(X = i, Y = 0) = \sum_{i=0}^m b_{i,0}$$

■ Problem: how to compute $b_{i,0}$?

■ We have

➤ Discrete time (time is slotted)

➤ Future values of $(X(n), Y(n))$ depend only on current value

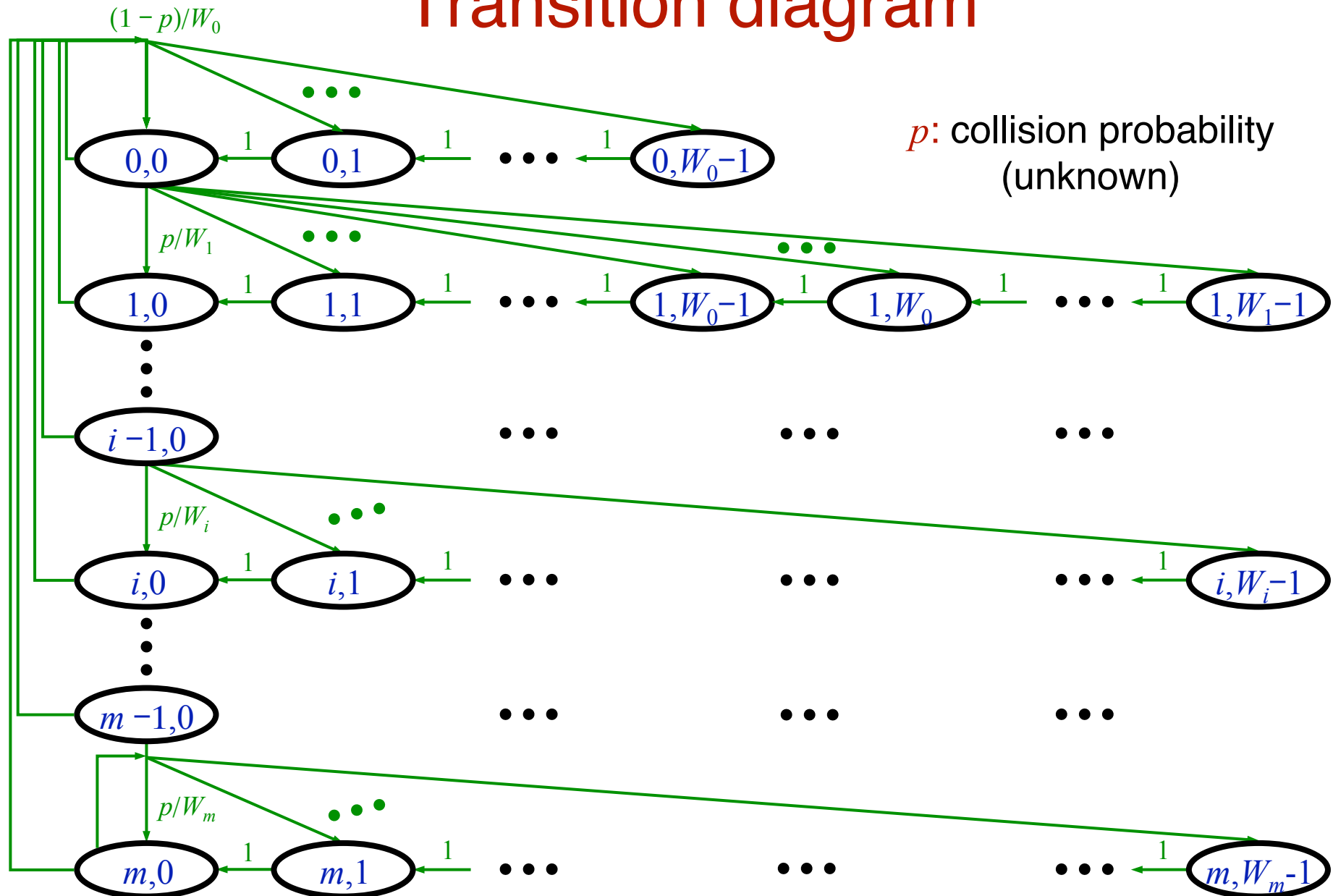
◆ at every time-step, $Y(n)$ is decreased by 1

◆ success $\Rightarrow X(n+1)=0$, otherwise, $X(n+1) = \min\{m, X(n) + 1\}$

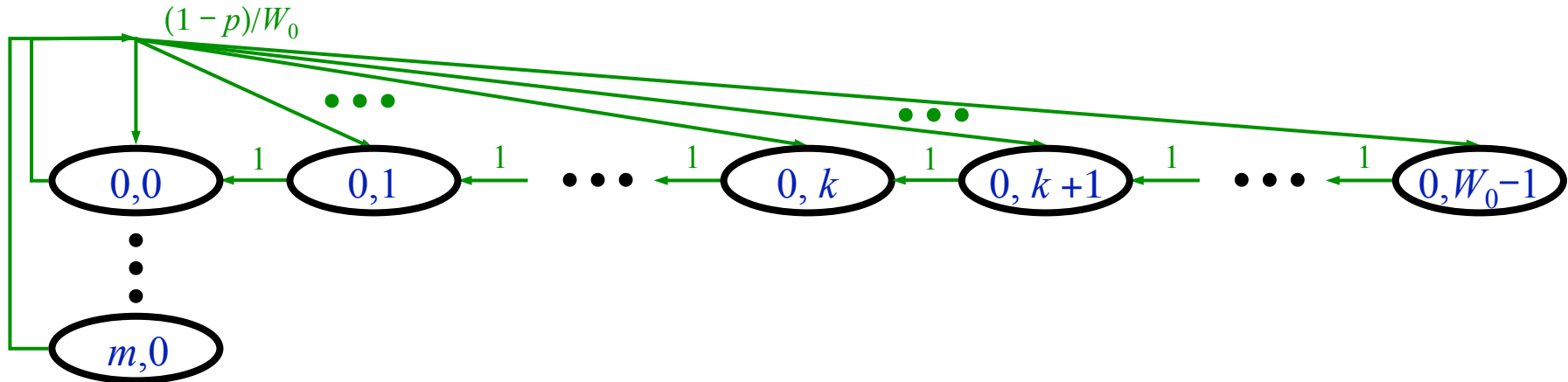
➔ $(X(n), Y(n))$ homogeneous finite-space discrete-time

2-dimensional Markov chain

Transition diagram



Computing stationary distribution: $i = 0$

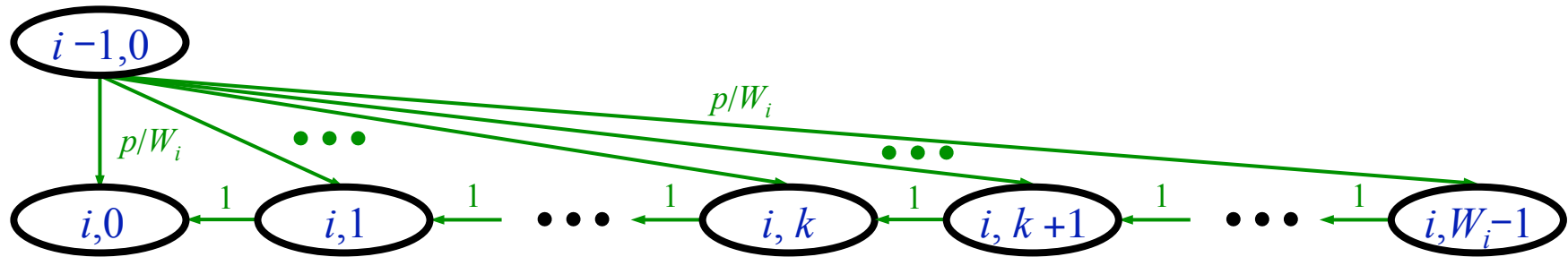


$$\begin{cases} b_{0,k} = b_{0,k+1} + \left(\frac{1-p}{W_0}\right) \sum_0^m b_{i,0}, & \forall k \in [0, W_0 - 2] \\ b_{0,W_0-1} = \left(\frac{1-p}{W_0}\right) \sum_{i=0}^m b_{i,0} \end{cases}$$

$$\Rightarrow b_{0,k} = \sum_{j=1}^{W_0-k} \left(\frac{1-p}{W_0}\right) \sum_0^m b_{i,0} = \frac{W_0 - k}{W_0} (1-p) \sum_0^m b_{i,0}, \quad \forall k \in [0, W_0 - 1]$$

Observe that $b_{0,0} = (1-p) \sum_{i=0}^m b_{i,0} \Rightarrow b_{0,k} = \frac{W_0 - k}{W_0} b_{0,0}, \quad \forall k \in [0, W_0 - 1]$

Computing stationary distribution: $0 < i < m$

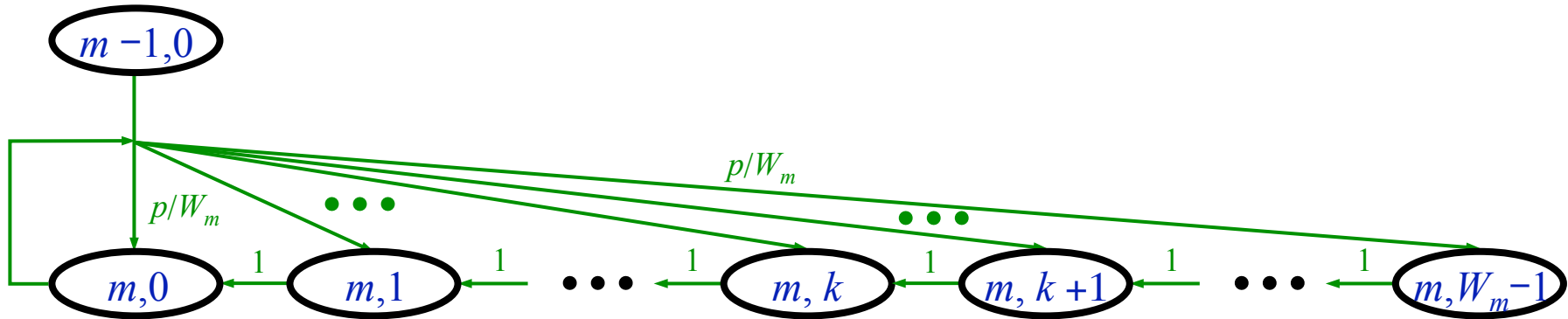


$$\begin{cases} b_{i,k} = b_{i,k+1} + (p/W_i)b_{i-1,0}, & \forall k \in [0, W_i - 2] \\ b_{i,W_i-1} = (p/W_i)b_{i-1,0} \end{cases}$$

$$\Rightarrow b_{i,k} = \sum_{j=1}^{W_i-k} (p/W_i)b_{i-1,0} = \frac{W_i - k}{W_i} p b_{i-1,0}, \quad \forall k \in [0, W_i - 1]$$

Observe that $b_{i,0} = p b_{i-1,0} \Rightarrow b_{i,k} = \frac{W_i - k}{W_i} b_{i,0}, \quad \forall k \in [0, W_i - 1]$

Computing stationary distribution: $i = m$



$$\begin{cases} b_{m,k} = b_{m-1,k+1} + (p/W_m)(b_{m-1,0} + b_{m,0}) & \forall k \in [0, W_m - 2] \\ b_{m,W_m-1} = (p/W_m)(b_{m-1,0} + b_{m,0}) \end{cases}$$

$$\Rightarrow b_{m,k} = \sum_{j=1}^{W_m-k} (p/W_m)(b_{m-1,0} + b_{m,0}) = \frac{W_m - k}{W_m} p(b_{m-1,0} + b_{m,0}) \quad \forall k \in [0, W_m - 1]$$

Observe that $b_{m,0} = p(b_{m-1,0} + b_{m,0}) \Rightarrow b_{m,k} = \frac{W_m - k}{W_m} b_{m,0}, \quad \forall k \in [0, W_m - 1]$

Recapitulate

$$b_{i,k} = \frac{W_i - k}{W_i} b_{i,0}, \quad \forall k \in [0, W_i - 1] \text{ and } \forall i \in [0, m]$$

$$(1) \quad b_{0,0} = (1 - p) \sum_{i=0}^m b_{i,0}$$

$$(2) \quad b_{i,0} = p b_{i-1,0}, \quad \forall i \in [1, m-1] \quad \Rightarrow \quad b_{i,0} = p^i b_{0,0}, \quad \forall i \in [0, m-1]$$

$$(3) \quad b_{m,0} = p(b_{m-1,0} + b_{m,0}) \quad \Rightarrow \quad b_{m,0} = \frac{p}{1-p} b_{m-1,0} = \frac{p^m}{1-p} b_{0,0}$$

Next step to finish computing stationary distribution:

find $b_{0,0}$

$$\text{Normalisation} \quad \Rightarrow \quad \sum_{i=0}^m \sum_{k=0}^{W_i-1} b_{i,k} = 1$$

Finding $b_{0,0}$

$$\begin{aligned}
 \sum_{i=0}^m \sum_{k=0}^{W_i-1} b_{i,k} = 1 &\Leftrightarrow 1 = \sum_{i=0}^m b_{i,0} \sum_{k=0}^{W_i-1} \frac{W_i - k}{W_i} \\
 &\Leftrightarrow 1 = \sum_{i=0}^m b_{i,0} \frac{W_i + 1}{2} \quad (\text{recall } W_i = 2^i W_0) \\
 &\Leftrightarrow 1 = \sum_{i=0}^{m-1} p^i b_{0,0} \left(\frac{W_i + 1}{2} \right) + \frac{p^m}{1-p} b_{0,0} \left(\frac{W_m + 1}{2} \right) \\
 &\Leftrightarrow 1 = \frac{b_{0,0}}{2} \left[W_0 \sum_{i=0}^{m-1} (2p)^i + \sum_{i=0}^{m-1} p^i + \frac{p^m}{1-p} (2^m W_0 + 1) \right] \\
 &\Leftrightarrow 1 = \frac{b_{0,0}}{2} \left[W_0 \left(\frac{1 - (2p)^m}{1 - 2p} + \frac{(2p)^m}{1-p} \right) + \frac{1}{1-p} \right]
 \end{aligned}$$

$$\Leftrightarrow b_{0,0} = \frac{2(1-2p)(1-p)}{(1-2p)(W_0+1) + pW_0[1-(2p)^m]}$$

Performance measures

- Prob. station transmits in random slot is

$$\begin{aligned}\tau &= P(Y = 0) = \sum_{i=0}^m P(X = i, Y = 0) = \sum_{i=0}^m b_{i,0} \\ &= \left[\sum_{i=0}^{m-1} p^i + \frac{p^m}{1-p} \right] b_{0,0}\end{aligned}$$

$$\tau = \frac{b_{0,0}}{1-p} = \frac{2(1-2p)}{(1-2p)(1+W_0) + pW_0[1-(2p)^m]}$$

- p is collision probability given that station is transmitting
= $P(\text{at least 1 other station is transmitting})$

$$p = 1 - (1 - \tau)^{N-1}$$

- $p = f(p) \Rightarrow$ fixed-point equation

Summary

■ We have computed

➤ transmission probability $\tau = \frac{2(1-2p)}{(1-2p)(1+W_0)+pW_0[1-(2p)^m]}$

➤ collision probability $p = 1 - (1-\tau)^{N-1}$

➤ normalized system throughput $S = \frac{E[\text{data}]}{T_S - T_C + \frac{T_C^* - (1-\tau)^N (T_C^* - 1)}{N\tau(1-\tau)^{N-1}} \sigma}$

■ Reference:

Giuseppe Bianchi “*Performance analysis of the IEEE 802.11 Distributed Coordination Function*”, IEEE JSAC 18(3): 535-547, March 2000

Validation

