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# Dynamic, Latency-Optimal vNF Placement at the Network Edge

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**Abstract**—Future networks are expected to support low-latency, context-aware and user-specific services in a highly flexible and efficient manner. One approach to support emerging use cases such as, e.g., virtual reality and in-network image processing is to introduce virtualized network functions (vNFs) at the edge of the network, placed in close proximity to the end users to reduce end-to-end latency, time-to-response, and unnecessary utilisation of the core network. While placement of vNFs has been studied before, it has so far mostly focused on reducing the utilisation of server resources (i.e., minimising the number of servers required in the network to run a specific set of vNFs), and not taking network conditions into consideration such as, e.g., end-to-end latency, the constantly changing network dynamics, and user mobility patterns.

In this paper, we first formulate the *Edge vNF placement* problem to allocate vNFs to a distributed edge infrastructure, minimising end-to-end latency from all users to their associated vNFs. Furthermore, we present a way to dynamically re-schedule the optimal placement of vNFs based on temporal network-wide latency fluctuations using optimal stopping theory. We evaluate our dynamic scheduler over a simulated nation-wide backbone network using real-world ISP latency characteristics. We show that our proposed dynamic placement scheduler minimises vNF migrations compared to other schedulers (e.g., periodic and always-on scheduling of a new placement), and offers Quality of Service guarantees by not exceeding a maximum number of latency violations that can be tolerated by certain applications.

**Keywords**—*Network Function Virtualization, Latency, Edge Network, Resource Orchestration, Optimal Stopping Theory*

## I. INTRODUCTION

The penetration of Content Delivery Networks (CDN) in recent years has demonstrated the benefits of deploying application-aware intelligence in the network. Continuing in this direction and building on Software-Defined Networking (SDN), future telecommunication networks are now expected to support low-latency, context-aware and user-specific services (also called “value-added” services) carrying large volumes of traffic while being managed in a highly flexible and efficient manner [1]. Example applications include high-definition low-latency video encoders and content caches, web and P2P index engines, personalised firewalls and security functions, and tactile Internet and virtual or augmented reality applications that demand fast and low-latency in-network data processing.

One approach to support these emerging use cases of the future Internet is to introduce and manage virtualized network services (also called virtual Network Functions or vNFs) not only at the provider’s internal Network Function Virtualization (NFV) infrastructure, but also at the distributed

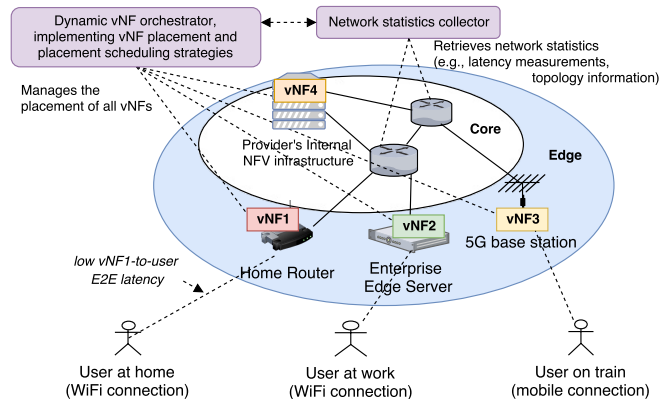


Fig. 1: A high-level architecture of the system; the dynamic orchestrator manages the placement of all vNFs and continuously monitors the dynamics of network properties.

Multi-Access Edge Computing (MEC) infrastructure of the network [2] [3]. Edge computing devices can include home routers managed by the ISP of the user, IoT or enterprise gateways that connect many users to the Internet, as well as next generation base stations equipped with storage and computing capabilities, as shown in Figure 1. In order to run services at the network edge, one can use virtualization technologies such as Virtual Machines or more preferably lightweight Linux containers (e.g., LXC or Docker) that allow vNFs to be placed even on low-cost devices (e.g., home routers), as presented in [4]. However, while placing vNFs near end-users radically reduces vNF-to-user end-to-end (E2E) latency (the latency experienced between an end-user and the associated vNF), time-to-response, and unnecessary utilisation of the core network, the location of edge vNFs has to be carefully managed to accommodate movements of end-users (that are expected to happen constantly due to the small cell sizes of next generation mobile architecture (5G)) and also to keep up with varying traffic dynamics that cause highly variable latency across network links [5] [6].

Orchestration and placement of vNFs has been one of the main NFV research challenges due to the complexity of service chains and the dynamics of the emerging traffic patterns. While many research projects have proposed solutions for static vNF placement (e.g., [7], [8]), to the best of our knowledge, placement of vNFs in a distributed edge NFV infrastructure has not been studied before. Furthermore, most NFV resource orchestration schemes calculate placement only for a specific service chain using a static network condition (topology and

traffic) and do not re-compute placement to migrate vNFs when these temporal network properties change. The lack of dynamic orchestration and re-calculation of vNF placement often results in “latency violations” for users, where vNF-to-user E2E latency exceeds a desired value (e.g., latency violation is when a video cache vNF has an upper bound of 100 ms for vNF-to-user E2E latency, but due to network congestion the actual vNF-to-user E2E latency increases to 130 ms for a period of time). On the other hand, the number of vNF migrations triggered by re-optimising the placement of vNFs has to be minimised since vNF migrations cause temporal service interruption and high network overhead while transferring their state across physical hosting devices [9].

**Contribution & Research Outcome:** In this paper, we advocate that *Edge vNFs* need to be dynamically placed in synergy with changing network dynamics (e.g., latency fluctuating on links), user demands (e.g., certain vNFs are used in certain times of the day) and mobility (e.g., users move continuously with the mobile devices) to support low vNF-to-user E2E latency. Our main contributions are: (i) we formulate and solve “Edge vNF placement”, a realistic vNF placement problem; (ii) we provide a time-optimised scheduler that strives to achieve latency-optimal allocation of vNFs in next-generation Edge networks using the fundamentals of optimal stopping theory [10]; and (iii) we provide the mathematical analyses and theorems for the considered dynamic re-calculation of the optimal vNF placement. We show that by re-calculating the optimal placement and migrating vNFs at a carefully selected time, unnecessary vNF migrations can be prevented (saving resources for the operators), while the number of latency violations in the network is always bound. We present experimental results using a simulated nation-wide network based on real-world latency characteristics and vNF latency requirements.

The remainder of this paper is structured as follows. We formulate the basic placement model in Section II and introduce the dynamic scheduling in Section III. In Section IV, we evaluate our proposed placement and our dynamic scheduler using various experiments comparing number of migrations performed and latency violations encountered by diverse placement scheduling schemes. Section V discusses related work, and Section VI concludes the paper.

## II. OPTIMAL EDGE vNF PLACEMENT

In this section, we introduce and formalise the *Edge vNF placement* problem as an Integer Linear Program (ILP) to calculate the latency-optimal allocation of vNFs in next-generation edge networks.

### A. Rationale

With recent advances of virtualization and NFV, vNFs can be hosted on any physical server, for instance an edge device close to the user or in a distant cloud [11] [3] [12]. In order to provide the best possible vNF-to-user E2E latency, the operators are aiming to place vNFs in close proximity to their users, by first utilising edge devices that are close to the user and falling back to hosting vNFs in the provider’s internal cloud when edge devices are out of capacity. We

Network parameters	Description
$\mathbb{G} = (\mathbb{H}, \mathbb{E}, \mathbb{U})$	Graph of the physical network.
$\mathbb{H} = \{h_1, h_2, h_j, \dots, h_H\}$	Compute hosts (e.g., edge devices) within the network.
$\mathbb{E} = \{e_1, e_2, e_m, \dots, e_E\}$	All physical links in the network.
$\mathbb{U} = \{u_1, u_2, u_o, \dots, u_U\}$	All users associated with network functions.
$\mathbb{P} = \{p_1, p_2, p_k, \dots, p_P\}$	All paths in the network.
$W_j$	Hardware capacity $\{cpu, memory, io\}$ of the hosts $h_j \in H$ .
$C_m$	Capacity of the link $e_m \in E$ .
$A_m$	Latency on the link $e_m \in E$ .
$Z_k$	Last host in path $p_k \in P$ .
vNF parameters	Description
$\mathbb{N} = \{n_1^1, n_2^2, n_i^o, \dots, n_N^U\}$	Network functions to allocate, where the vNF $n_i^o \in \mathbb{N}$ is associated to user $u_o \in \mathbb{U}$ .
$R_i$	vNF’s host requirements $\{cpu, memory, io\}$ of vNF $n_i \in \mathbb{N}$ .
$\theta_i$	The maximum latency vNF $n_i \in N$ tolerates from its user.
Derived parameters	Description
$b_{ijk}$	Bandwidth required between the user and the vNF $n_i$ in case it is hosted at $h_j$ using the path $p_k$ . Derived from the physical topology and the vNF requests.
$l_{ijk}$	Latency between the user of the vNF $n_i$ in case it is hosted at $h_j$ and uses the path $p_k$ . Derived from the physical topology and the vNF requests.
Variables	Description
$X_{ijk}$	Binary decision variable denoting if $n_i$ is hosted at $h_j$ using the path $p_k$ or not.

TABLE I: Table of parameters for our System model.

also accommodate different bandwidth requirements of various types of vNFs.

### B. System Model

Table I shows all the parameters used for the formulation. We represent the physical network as an undirected graph  $\mathbb{G} = (\mathbb{H}, \mathbb{E}, \mathbb{U})$ , where  $\mathbb{H}$ ,  $\mathbb{E}$  and  $\mathbb{U}$  denote the set of hosts, the links between them, and the users in the topology, respectively. We assume that vNFs can be placed to any host in this graph, meaning that all physical hosts have *cpu, memory, io* capabilities to host vNFs. Also, we assume that all links have a physical limit on their bandwidth (e.g., 1 Gbit/s or 100 Mbit/s) that is taken into account for the placement.

As there are different types of vNFs (e.g., lightweight firewalls or resource-intensive Deep Packet Inspection modules), we introduce *cpu, memory, io* requirements for each  $n_i$ . On top of the compute requirements, all vNFs have delay requirements according to the service provider’s Service Level Agreements (SLA) that are denoted with  $\theta_i$ . Similarly, all vNFs specify bandwidth reservations required along the path from their user (since some vNFs are used heavily by the users, some are not). These bandwidth requirements are materialised using the derived parameter  $b_{ijk}$  that denotes the bandwidth required along the path  $p_k$  in case vNF  $n_i^o$  (vNF associated to user  $u_o$ ) is hosted at  $h_j$ . Another important derived parameter of the model,  $l_{ijk}$ , denotes the latency from a user to a vNF in case  $n_i^o$  vNF is hosted at a certain host ( $h_j$ ) while its traffic is routed using a certain path  $p_k$ .  $l_{ijk}$  is calculated by summing all  $A_m$  individual latency values of each link along the path  $p_k$  from user  $u_o$  (user of vNF  $n_i^o$ ) to the vNF hosted at host

$h_j$ . Finally, let  $X_{ijk}$  be our main binary decision variable for the model, that is:

$$X_{ijk} = \begin{cases} 1 & \text{if we allocate } n_i^o \text{ to } h_j \text{ using path } p_k \\ 0 & \text{otherwise} \end{cases} \quad (1)$$

### C. Problem Formulation for Optimal Placement

The *Edge vNF placement problem* is defined as follows:

**Problem 1.** *Given the set of users  $\mathbb{U}$ , the set of vNF hosts  $\mathbb{H}$ , the set of individual vNFs  $\mathbb{N}$ , and a latency matrix  $l$ , we need to find an appropriate allocation of all vNFs that minimises the total expected end-to-end latency from all users to their respective vNFs:*

$$\min. \sum_{p_k \in \mathbb{P}} \sum_{n_i^o \in \mathbb{N}} \sum_{h_j \in \mathbb{H}} X_{ijk} l_{ijk} \quad (2)$$

Eq. 2 looks for the values of  $X_{ijk}$ , while it is subject to the following constraints:

$$\sum_{n_i^o \in \mathbb{N}} \sum_{p_k \in \mathbb{P}} X_{ijk} R_i < W_j, \forall h_j \in \mathbb{H} \quad (3)$$

$$\sum_{h_j \in \mathbb{H}} \sum_{p_k \in \mathbb{P}} X_{ijk} l_{ijk} < \theta_i, \forall n_i^o \in \mathbb{N} \quad (4)$$

$$\sum_{h_j \in \mathbb{H}} X_{ijk} = 1, \forall n_i^o \in \mathbb{N}, \forall p_k \in \mathbb{P} \quad (5)$$

$$\sum_{h_j \in \mathbb{H}} X_{ijk} b_{ijk} < C_m, \forall e_m \in p_k, \forall p_k \in \mathbb{P} \quad (6)$$

$$X_{ijk} = 0, n_i^o \neq Z_k, \forall n_i^o \in \mathbb{N}, \forall p_k \in \mathbb{P}, \forall h_i \in \mathbb{H} \quad (7)$$

Constraint (3) ensures that the hardware limitations of hosts are adhered to (since CPU, memory, and IO resources are finite, we can only host a certain number of vNFs at particular hosts). Constraint (4) ensures that the maximum vNF-to-user E2E latency tolerance ( $\theta_i$ ) is never exceeded at placement. Constraint (5) states that each vNF must be allocated to exactly one of the hosts (for instance to a nearby edge device or the Cloud), while constraint (6) takes bandwidth requirements of vNFs ( $b_{ijk}$ ) and link capacities ( $linkcap(m)$ ) along a path, and ensures that none of the physical links along the path get overloaded. Finally, constraint (7) ensures that the selected user-to-vNF path is valid, meaning that it ends with the host of the vNF.

## III. DYNAMIC PLACEMENT SCHEDULING

In this Section, we present a way to schedule the re-computation of the placement presented in Section II to fit a real-world scenario, where the E2E user-to-vNF latency changes over time due to events such as congestion on any of the links in the path or user mobility resulting in a longer path between the user and the vNF [13].

### A. Rationale

After a vNF placement is retrieved by implementing and running the ILP model presented in (Section II), the binary decision variables  $X_{ijk} = x_{ijk}$  are instantiated to the values 0 or 1, such that the objective latency function  $\mathcal{F}(\{x_{ijk}, l_{ijk}\})$  is minimised w.r.t. latency values  $l_{ijk}$ . Let us denote this instantiation  $\mathcal{I}_0$ . Now, we have to consider a dynamic environment where the latency matrix  $l_{ijk}$  between vNF  $i$  located at host  $j$  using path  $k$  varies with time due to, e.g., temporal load variation at the vNF hosting platform, the position (i.e., physical distance) of the user from the vNF, temporal network utilisation, etc. This implies that  $l_{ijk}^t$  varies with time  $t$ , and hence the overall latency  $\mathcal{F}_t = \sum_{i,j,k} x_{ijk} l_{ijk}^t$  varies with time given an initial vNF placement  $\mathcal{I}_0$ . This time dependency evidently results to changes in the objective function  $\mathcal{F}$  which indicates that, at some time instance  $t$ , the placement  $\mathcal{I}_0$  may not minimize  $\mathcal{F}_t$ . In this case, one should re-evaluate the minimisation problem (Section II) with up-to-date latency values, hence obtaining a *new* vNF placement  $\mathcal{I}_t$  at every time instance.

Based on a new vNF placement, vNFs might be needed to *migrate* from one host to another in order for the new placement  $\mathcal{I}_t$  to minimise the objective function (overall minimum latency)  $\mathcal{F}_t$ . This migration cost due to different placement configurations is non-negligible. Specifically, given placements  $\mathcal{I}_t$  and  $\mathcal{I}_\tau$  at time instances  $t$  and  $\tau$  with  $\tau > t$ , respectively, that both minimise the expected latencies  $\mathcal{F}_t$  and  $\mathcal{F}_\tau$ , respectively, the migration cost  $\mathcal{M}_{t \rightarrow \tau}$  is defined as:

$$\mathcal{M}_{t \rightarrow \tau} = \sum_{ijk} I(x_{ijk}^t, x_{ijk}^\tau), \quad (8)$$

with  $I(x, x') = 0$  if  $x = x'$ , and 1 otherwise. We encounter the problem to determine *when* a new optimal vNF placement needs to be evaluated to avoid possibly redundant re-computation and additional cost for vNF migration from one host to another. The trade-off here is that, at time instance  $\tau > t$ , we can *tolerate* some *deviation* from the optimal (minimum) latency computed at time instance  $t$  to void a new optimal placement at  $\tau$  along with a possible migration cost  $\mathcal{M}_{t \rightarrow \tau}$  with expected migration cost  $\mathbb{E}[\mathcal{M}_{t \rightarrow \tau}] = nhP(x_{ijk}^t = x_{ijk}^\tau)$ , where  $n$  is the number of users and  $h$  is the number of hosts. To materialise this tolerance, we assume that a vNF  $i$  can tolerate some latency increase, up to its  $\theta_i$ . As a real-world example, a strictly real-time packet processing vNF can have a maximum of 10 ms latency tolerance [14]. That is, we define as vNF *latency tolerance violation* at time  $t$  as the indicator:

$$L_{ijk}^t = \begin{cases} 1 & \text{if } l_{ijk}^t > \theta_i \\ 0 & \text{otherwise} \end{cases} \quad (9)$$

Since each vNF is only using one path and is allocated to one server, a single vNF's tolerance can be defined as:

$$L_t^i = \sum_j \sum_k L_{ijk}^t, \quad (10)$$

while, at time  $t$ , the violation tolerance for all vNFs is then:

$$L_t = \sum_i L_t^i \quad (11)$$

We are monitoring the evolution of the overall violation tolerance  $L_t$  with time in order to determine when to re-evaluate the optimisation placement problem in light of minimising the cost of migration. In the remainder, we employ Optimal Stopping Theory principles to formalise this dynamic decision making problem.

### B. Problem Formulation for Dynamic Placement Scheduling

Let us accumulate the user's violations in terms of latency tolerance from time instance  $t = 0$ , where we obtained the optimal placements of all the vNF by minimising  $\mathcal{F}$ , up to the current time instance  $t$ , i.e., we obtain the following cumulative sum of overall violations up to  $t$ :

$$Y_t = \sum_{k=0}^t L_k. \quad (12)$$

Given the initial optimal placement  $\mathcal{I}_0$ , latency tolerance  $\theta_i$  per vNF  $i$ , and expected migration cost  $\mathbb{E}[\mathcal{M}_0]$  independent of time, we require that the maximum latency toleration of the system users should not exceed a tolerance threshold  $\Theta > 0$ . That is, at any time instance  $t$ , if  $Y_t \leq \Theta$  then we do not enforce a re-evaluation of the vNFs placement, hence avoid incurring any possible vNF migration cost  $\mathcal{M}_{0 \rightarrow t}$ . If  $Y_t > \Theta$ , then we should re-compute a new optimal placement and incur an expected migration cost  $\mathbb{E}[\mathcal{M}_{0 \rightarrow t}]$ . We allow  $\Theta$  to be carefully set and adjusted by operators to reflect a specific QoS level and control the rate of latency violations allowed. We can also extend the model to implement various QoS levels by setting up different values of  $\Theta$  for diverse sets of users (e.g., subscribers paying for a premium vNF service have a lower  $\Theta$  than other flat-charged customers).

The challenge is to find the (optimal stopping) time instance  $t^*$  for deriving an optimal placement for the vNFs, such that  $Y_t$  be as close to the system's maximum tolerance  $\Theta$  as possible. This  $\Theta$  can then reflect the Quality of Service offerings of the network provider. If  $Y_t$  exceeds this threshold, then we incur a given expected vNF migration cost  $\mathbb{E}[\mathcal{M}_0]$ . Specifically, our goal is to maximise the cumulative sum of tolerances up to time  $t$  without exceeding  $\Theta$ . To represent this condition of minimising the distance of the cumulative sum of violations from the maximum tolerance  $\Theta$ , we define the following reward function:

$$f(Y_t) = \begin{cases} Y_t & \text{if } Y_t \leq \Theta, \\ \lambda \mathbb{E}[\mathcal{M}_0] & \text{if } Y_t > \Theta, \end{cases} \quad (13)$$

where factor  $\lambda \in [0, 1]$  weighs the importance of the migration cost to the reward function. Formally, the time-optimised problem is defined as finding the *optimal stopping time*  $t^*$  that maximises the expected reward in (13):

**Problem 2.** Find the optimal stopping time  $t^*$  where the supremum in (14) is attained:

$$\sup_{t \geq 0} \mathbb{E}[f(Y_t)]. \quad (14)$$

The solution of Problem 2 is classified as an optimal stopping problem where we seek a criterion (a.k.a. optimal stopping rule) when to stop monitoring the evolution of the cumulative sum of overall violations in (12), and start off a

new re-evaluation of the optimisation for deriving optimal vNF placements. Obviously, we can re-evaluate the vNF placement optimisation algorithm at every time instance, but this comes at the expense of frequent vNF migrations. On the other hand, we could delay the re-evaluation of the optimal placement at the expense of a higher deviation from the initial optimal solution, since we are dealing with a dynamic environment w.r.t. latency. The idea is to tolerate as much latency violations as possible w.r.t.  $\Theta$  but not to exceed this. The optimal stopping rule we are trying to find will provide an optimal dynamic decision-making rule for maximising the expected reward (since  $Y_t$  is a random variable) from any other decision-making rule. Before proceeding with proving the uniqueness and the optimality of the proposed optimal stopping rule, we outline some essential preliminaries of the theory of optimal stopping below.

### C. Solution Fundamentals

The theory of optimal stopping [15], [10] is concerned with the problem of choosing a time instance to take a certain action in order to maximise an expected payoff. A stopping rule problem is associated with:

- a sequence of random variables  $Y_1, Y_2, \dots$ , whose joint distribution is assumed to be known;
- and a sequence of reward functions  $(f_t(y_1, \dots, y_t))_{1 \leq t}$  which depend only on the observed values  $y_1, \dots, y_t$  of the corresponding random variables.

An optimal stopping rule problem is described as follows: We are observing the sequence of the random variable  $(Y_t)_{1 \leq t}$  and, at each time instance  $t$ , we choose either to *stop* observing and apply our decision (which, in this case, is the re-evaluation of our optimal vNF placement and possible vNF migration) or *continue* (with the existing vNF placement without re-evaluating its optimality). If we stop observing at time instance  $t$ , we induce a reward  $f_t \equiv f(y_t)$ . We desire to choose a stopping rule or stopping time to maximise our expected reward.

**Definition 1.** An optimal stopping rule problem is to find the optimal stopping time  $t^*$  that maximises the expected reward:  $\mathbb{E}[f_{t^*}] = \sup_{0 \leq t \leq \mathcal{T}} \mathbb{E}[f_t]$ . Note,  $\mathcal{T}$  might be  $\infty$ .

The information available up to time  $t$ , is a sequence  $\mathbb{F}_t$  of values of the random variables  $Y_1, \dots, Y_t$  (a.k.a. filtration).

**Definition 2.** The 1-stage look-ahead (1-sla) stopping rule refers to the stopping criterion

$$t^* = \inf\{t \geq 0 : f_t \geq \mathbb{E}[f_{t+1} | \mathbb{F}_t]\} \quad (15)$$

In other words,  $t^*$  calls for stopping at the first time instance  $t$  for which the reward  $f_t$  for stopping at  $t$  is (at most) as high as the expected reward of continuing to the next time instance  $t + 1$  and then stopping.

**Definition 3.** Let  $A_t$  denote the event  $\{f_t \geq \mathbb{E}[f_{t+1} | \mathbb{F}_t]\}$ . The stopping rule problem is monotone if  $A_0 \subset A_1 \subset A_2 \subset \dots$  almost surely (a.s.)

A monotone stopping rule problem can then be expressed as follows:  $A_t$  is the set on which the 1-sla rule calls for stopping at time instance  $t$ . The condition  $A_t \subset A_{t+1}$  means

that, if the 1-sla rule calls for stopping at time  $t$ , then it will also call for stopping at time  $t + 1$  irrespective of the value of  $Y_{t+1}$ . Similarly,  $A_t \subset A_{t+1} \subset A_{t+2} \subset \dots$  means that, if the 1-sla rule calls for stopping at time  $t$ , then it will call for stopping at all future times irrespective of the values of future observations.

**Theorem 1.** *The 1-sla rule is optimal for monotone stopping rule problems.*

We refer the interested reader to [15] for proof.  $\square$

In the remainder, we propose a 1-sla stopping rule which, based on Theorem 1, is optimal for our Problem 2.

#### D. Optimally-Scheduled vNF Placement

At the optimal stopping time  $t^*$ , we re-evaluate the optimal placement of the vNFs, i.e., deriving the *new* optimal placement  $I_{t^*}$  and incur a migration expected cost  $\mathbb{E}[\mathcal{M}_0]$  given that  $\lambda > 0$ .

**Theorem 2.** *Given an initial optimal vNF placement  $\mathcal{I}_0$  at time  $t = 0$ , we re-evaluate the optimal placement  $\mathcal{I}_t$  at time instance  $t$  such that:*

$$\inf_{\tau \leq 0} \left\{ \tau : \sum_{\ell=0}^{\Theta - Y_\tau} \ell P(L = \ell) \leq (Y_\tau - \lambda \mathbb{E}[\mathcal{M}_0])(1 - F_L(\Theta - Y_\tau)) \right\} \quad (16)$$

where  $F_L(\ell) = \sum_{l=0}^{\ell} P(L = l)$  and  $P(L = \ell)$  is the cumulative distribution and mass function of  $L$  in (11), respectively.

*Proof:* The target is to find an optimal 1-sla stopping rule, that is to find the criterion in (15) to stop observing the random variable  $Y_t$  and then re-evaluate the vNF placement. Based on the filtration  $\mathbb{F}_t$  up to time instance  $t$ , we focus on the conditional expectation  $\mathbb{E}[f(Y_{t+1})|Y_t \leq \Theta]$ , that is:

$$\begin{aligned} & \mathbb{E}[f(Y_{t+1})|Y_t \leq \Theta] = \\ & \mathbb{E}[Y_{t+1}|Y_t \leq \Theta, Y_{t+1} \leq \Theta]P(Y_{t+1} \leq \Theta) + \\ & \mathbb{E}[\lambda \mathbb{E}[\mathcal{M}_0]|Y_t \leq \Theta, Y_{t+1} > \Theta]P(Y_{t+1} > \Theta) = \\ & \mathbb{E}[Y_t + L|L \leq \Theta - Y_t]P(L \leq \Theta - Y_t) + \\ & \mathbb{E}[\lambda \mathbb{E}[\mathcal{M}_0]|L > \Theta - Y_t]P(L > \Theta - Y_t) = \\ & \sum_{\ell=0}^{\Theta - Y_t} (Y_t + \ell)P(L = \ell) + \lambda \mathbb{E}[\mathcal{M}_0] \left(1 - \sum_{\ell=0}^{\Theta - Y_t} P(L = \ell)\right) = \\ & \sum_{\ell=0}^{\Theta - Y_t} \ell P(L = \ell) + (Y_t - \lambda \mathbb{E}[\mathcal{M}_0])F_L(\Theta - Y_t) + \lambda \mathbb{E}[\mathcal{M}_0]. \end{aligned}$$

For deriving the 1-sla, we have to stop at the first time instance  $t$  where  $\mathbb{E}[f(Y_{t+1})|Y_t \leq \Theta] \leq Y_t$ , that is, at that  $t$ :

$$\sum_{\ell=0}^{\Theta - Y_t} \ell P(L = \ell) + (Y_t - \lambda \mathbb{E}[\mathcal{M}_0])F_L(\Theta - Y_t) + \lambda \mathbb{E}[\mathcal{M}_0] \leq Y_t,$$

which completes the proof.  $\blacksquare$

Theorem 2 states that starting at  $t = 0$ , we stop at the first time instance  $t \geq 0$  where the condition in (16) is satisfied.

Based on this criterion, we maximise the expected reward in (13). The proposed 1-sla stopping rule in Theorem 2 is optimal based on Theorem 1, given that Problem 2 is ‘monotone’. This means that we stop at the first time  $t$  such that  $f_t(Y_t) \geq E[f_{t+1}(Y_{t+1})|\mathbb{F}_t]$ , with the event  $\{Y_t \leq \Theta\} \in \mathbb{F}_t$ . That is, any additional observation at time  $t + 1$  would not contribute to the reward maximisation. We then proceed with the following:

**Theorem 3.** *The 1-sla rule in (16) is optimal for our vNF placement Problem 2.*

*Proof:* Based on Theorem 1, our 1-sla rule is optimal when the difference  $E[f_{t+1}(Y_{t+1})|\mathbb{F}_t] - f_t(Y_t)$  is monotonically non-increasing with  $Y_t$ . Given the filtration  $\mathbb{F}_t$ , this difference is non-increasing when  $Y_t \in [0, \Theta]$ , therefore the 1-sla rule is unique and optimal for Problem 2.  $\blacksquare$

After any re-evaluation of the optimal vNF placement with optimal solution  $\mathcal{I}_t$ , we observe the cumulative sum of the latency violations  $Y_k$  for  $k > t$ . Then, we evaluate the 1-sla optimal criterion in (16) at every time instance  $k$  for possible triggering of the rule. The computational complexity of this evaluation depends on the number of vNFs in the entire system. The stopping criterion evaluation should be of trivial complexity, avoiding time-consuming decision-making on whether to activate the re-evaluation or not. From (16), the stopping criterion depends on the calculation of a summation from 0 to  $\Theta - Y_k$ , at time instance  $k$ . Evidently, we can recursively evaluate this sum at time  $k$  by simply using the sum up to time  $k - 1$  plus a loop of length  $\mathbb{E}[|Y_k - Y_{k+1}| + 1]$ . Hence, the time complexity of evaluating the sum at  $k$  is  $O(N)$ , where  $N$  is the number of vNFs in the entire system.

## IV. EVALUATION

We have implemented the dynamic placement scheduler, as presented in Section III. To show the properties of such system, we have designed three experiments. After introducing the experimental environment (Section IV-A) that we modelled using a real-world topology and actual latency values, we evaluate the optimal placement with static network conditions (as presented in Section II) and show the latency benefits of running vNFs at the network edge instead of running vNFs at distant Cloud DCs (Section IV-B). As a second experiment, we present how continuously-changing latency causes the system to deviate from an once optimal placement and how it relates to latency violations experienced by end users (Section IV-C). Finally, in Section IV-D, we show the dynamics and adaptive behaviour of the proposed placement *scheduler* by comparing it to three alternative schedulers.

### A. Evaluation environment

*a) Network topology:* As a realistic network topology, we have used the Jisc nation-wide NREN backbone network<sup>1</sup>, as reported by Topology-zoo<sup>2</sup>. To introduce edge resources, we have assumed compute capacity (i.e., a physical server) at all of the points of presence of the Jisc network topology,

<sup>1</sup><http://jisc.co.uk>

<sup>2</sup><http://topology-zoo.org>

TABLE II: Latency tolerance of different vNF types

Type of network function	Maximum delay
Real-time (e.g., packet processing functions)	10 ms
Near real-time (e.g., control plane functions)	30 ms
Non real-time (e.g., management functions)	100 ms

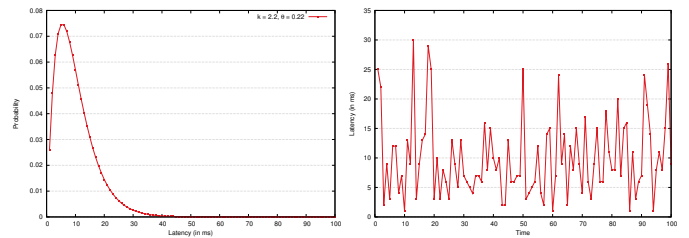
each added server being capable of running a limited number of vNFs. This deployment scenario (adding compute servers next to already existing network devices of a provider) is the suggested deployment by ETSI’s MEC, since it allows low-cost deployment and interoperability with already deployed network devices [3]. Furthermore, we have introduced three Cloud DCs in the Jisc topology (attached to the London, Bristol and Glasgow POPs) to simulate the provider’s internal NFV infrastructure that has unlimited capacity for vNFs as opposed to the limited capacity set for the edge.

*b) Latency tolerance of vNFs:* Latency tolerance for each vNF is an important aspect of this work. As different vNFs have different latency requirements, we split vNFs into three categories based on their latency tolerance, and assign a  $\theta_i$  tolerance to each vNF  $n_i$ , representing the maximum latency between the vNF and the end-user beyond which the vNF becomes unusable. As shown in Table II, some real-time functions such as, e.g., inline packet processing (access points, virtual routers and switches, deep packet inspection) cannot afford more than 10 ms from their user. Some “near real-time” vNFs, however, can accommodate up to 30 ms delay. Examples of the latter include control plane functions such as, e.g., analytics solutions and location-based services. As a third category, we introduce non real-time functions (e.g., OSS systems) that have high delay tolerance of 100 ms. In our experiments, we used an equally distributed mix of real-time, near real-time and non real-time vNFs, however, our claims below can be generalised for any type of vNFs.

*c) Latency modelling of the network links:* Latency has been modelled based on millions of real-world E2E latency measurements collected from New Zealand’s research and education wide-area network provider, REANNZ<sup>3</sup> using Ruru [16]. Based on the collected empirical data, we observed that latency between locations in wide area has marginal long memory (giving a Hurst exponent of 0.6 on average). As a result, we modelled latency of the links using Gamma distributions ( $k = 2.2, \theta = 0.22$ ), as shown in Figure 2a. Gamma distribution has been fitted due to its asymmetric, long-tail property that represents well the increased latency caused by congestion and routing issues in wide area networks. In order to obtain latency values for individual links, we sampled this distribution to create a representative time series as shown Figure 2b.

### B. Optimal Static Placement

Since our optimisation problem was formulated as an ILP, we implemented it using the Gurobi<sup>4</sup> solver. The solver calculates the optimal placement (and cumulative user-to-vNF E2E latency as an objective function) for our problem detailed



(a) Probability distribution function of latency

(b) Latency time-series

Fig. 2: Statistical latency characteristics of a physical link.

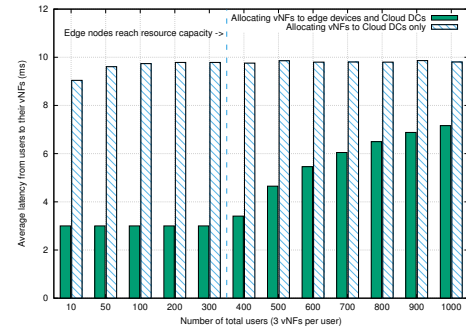


Fig. 3: Comparing the average vNF-to-user E2E latency between edge and Cloud deployments.

in Section II. To show the benefits of running vNFs at the network edge, we compare two scenarios:

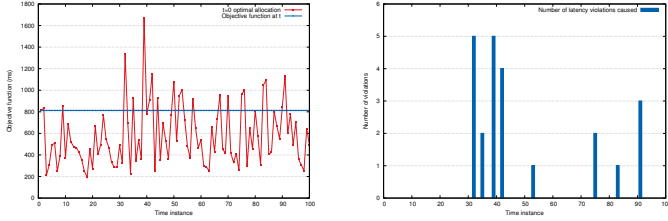
- 1) Cloud-only deployment: vNFs are only allocated to a set of Cloud DCs (three DCs in our case).
- 2) Two-tier edge deployment: in addition to the Cloud DCs, all points of presence of the backbone network have equal, but finite amount of computing capabilities to host vNFs. When edge devices run out of resources, vNFs are allocated to the Clouds that are further away, yet incur higher latency from the users.

In this experiment, we have assigned end users to edge locations in a round robin fashion and set a fixed user-to-edge latency of 3 ms, a fair estimation for an average last hop latency based on the studies in [6]. For this experiment, we have assumed 3 vNFs per user (one with real-time, one with near real-time and one with non real-time latency requirement) and assigned computing capabilities to all edge nodes with a total capacity of 1000 vNFs (ca. 40 vNFs per edge node).

In Figure 3, we show the average latency from users to their vNFs. The Cloud-only deployment gives an average latency of 10 ms between users and their vNFs, while running vNFs at the edge results in a 3 ms average latency until the edge nodes reach the limits of their capacity and vNFs. When edge nodes run out of resources, the average vNF-to-user E2E latency starts converging to that of the Cloud-only scenario since, from this point onward, vNFs are being allocated to the cloud servers, resulting in longer communication paths. Therefore, placing vNFs at the network edge can result in significantly lower (up to 70% decrease) vNF-to-user E2E latency.

<sup>3</sup><http://reannz.co.nz>

<sup>4</sup><https://www.gurobi.com>



(a) Deviation from optimal allocation per time instance. (b) Number of latency violations per time instance.

Fig. 4: Deviation from the optimal placement and the number of violations per time instance.

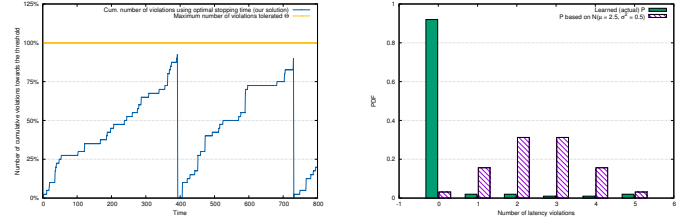
### C. Analysing Latency Violations

Since the latency matrix  $l$  changes over time (due to changes in link latency and in users' physical location), the system deviates from a previously optimal placement over time. This behaviour is shown in Figure 4a, where we highlighted the difference between an old value of the objective function (Eq. 2) and the value of this objective function calculated at every time instance  $t$  (a time instance can be e.g., 5 minutes on a production deployment) based on the temporal latency parameters. As shown, successive objective values can deviate between -25% and 200% from each other.

These deviations from a previously optimal allocation can result in latency violations which note that a vNF  $n_i$  experiences higher vNF-to-user E2E latency than the  $\theta_i$  threshold used for the previous (optimal) placement, as it is shown in Figure 4b. As it can be seen by looking at Figure 4b and Figure 4a at the same time, while deviations from an optimal placement happen at any time, not all deviations are responsible for latency violations (since a deviation can distribute between all users and vNFs not violating any particular vNF-to-user E2E latency requirement). It is important to note that the number of violations counted at different time instances is the key for calculating the optimal time for migration, since we are using its cumulative distribution and mass functions in Eq. 14 as  $P(L = \ell)$  to predict the number of latency violations the system will experience at the next time instance. These properties are unique for the network topology, vNF locations and the physical locations of the users. We envision learning  $P(L = \ell)$  for a period of time (e.g., 100 time instances) before kicking off the placement scheduler. While in operation, we continuously update  $P(L = \ell)$  based on the experienced violations.

### D. Placement Scheduling Using Optimal Stopping Time

1) *Basic behaviour:* For this experiment, we run the system for 800 time instances which represents 2 days and 18 hours of operations in case 5 minutes is selected for a time instance by the operator. We present the behaviour of our placement scheduling solution described in Section III. As shown in Figure 5a, the system experiences accumulated latency violations towards the latency tolerance threshold  $\Theta$  set by the operator for the system (or  $\Theta$  can be set for a subset of users to differentiate QoS received by different groups of users). After some time, just before reaching this threshold,



(a) Our scheduler optimises for a new placement avoiding reaching the violation threshold. (b) Distribution of the number of latency violations per time.

Fig. 5: Our proposed scheduler triggers the optimisation just before reaching a latency violation threshold.

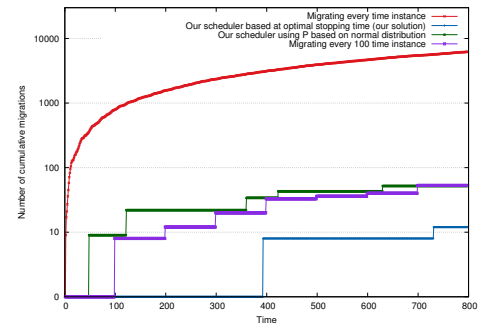


Fig. 6: Comparison of the number of migrations with various migration scheduling strategies.

the system triggers the re-calculation of the placement and performs vNF migrations in order to reach the new latency-optimal location while zeroing the accumulation of latency. As also shown in Figure 5a, the scheduling algorithm is fully adaptive to the number of latency violations experienced by unpredictable latency deviations. As an example, the second migration happens much later from the optimal point than the first one.

It is also important to note that Eq 16 relies on  $F_L(\ell) = \sum_{l=0}^{\ell} P(L = l)$  and  $P(L = \ell)$  that are the cumulative distribution and mass functions of  $L$  in (11), respectively. In order to learn  $P(L = \ell)$ , we left the system running for 100 time instances (that would mean around 8 hours if 5 minutes is selected for a time instance by the operator) before scheduling the first re-allocation of the placement. This is required, since the optimal stopping is calculated based on the previously-learned distribution of latency violations per time instance  $P(L = \ell)$ . It is important to note that the properties of  $P(L = \ell)$  determine when to trigger a migration and it can be in various stages of the system.

2) *Comparison with other placement schedulers:* In Figure 6 and Figure 7, we analyse the trade-off between the number of migrations and the number of latency violations. We have evaluated the following four placement scheduling strategies:

a) *Scheduling at every time instance:* Scheduling every time instance means that the allocation of vNFs is re-computed and re-arranged at every time instance (e.g., every 5 minutes),



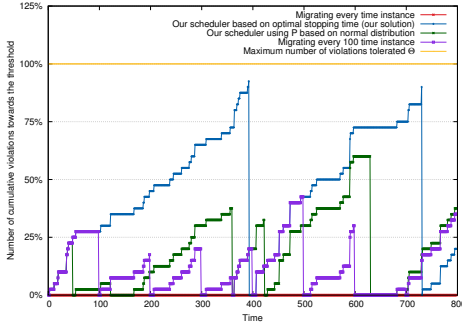


Fig. 7: Comparing of the number of cumulative violations with various scheduling strategies.

based on the temporal latency parameters of the network. As shown in Figure 6, migrating vNFs at every time instance results in a 2-3 orders of magnitude higher number of migrations, since every time instance a new placement is calculated and therefore vNF migrations are conducted (vNFs are moved to new devices or new network routes are selected between each user and their vNFs). As expected, this results in zero latency violations at every time instance since vNFs are always at their optimal location, as shown in Figure 7.

*b) Scheduling at optimal stopping time using learned  $P(L = \ell)$ :* This approach, which is the one we have adopted in this work, minimises the number of migrations while it guarantees that the system never reaches the maximum number of allowed violations  $\Theta$ . This solution depends on the learned distribution of latency violations at every time instance which we gathered by leaving the system to run for 100 time instances before scheduling any re-optimisation of the placement. As shown in Figure 6, our strategy re-computes the placement two times and performs only 12 vNF migrations while, as shown in Figure 7, it got very close, reaching 87% of the latency violations threshold of the system. From the Figures we can also observe that our scheduler can eliminate at least 76.9% and up to 94.8% of the vNF migrations compared to other schedulers.

*c) Scheduling a new placement using  $P(L = \ell)$  following the Normal distribution:* The distribution of experienced latency violations is a key parameter in our model, as shown in Eq. 16. As presented before, in order to get the best result, we advise a learning phase for the system, where the  $P(L = \ell)$  distribution of the latency violations is learned. In this experiment, however, instead of using the learned  $P(L = \ell)$  based on previous observations, we assume that the latency violations in the system follow a Normal distribution  $\mathcal{N}(2.5, 0.5)$  and therefore we used our optimal stopping time scheduler with this fixed distribution instead of the learned distribution. The difference between the two distributions is shown in Figure 5b. While assuming a Normal distribution for  $P(L = \ell)$  eliminates the need for learning, it initiates a new placement much sooner than our scheduler using the learned distribution of latency violations as shown in Figures 6 and 7. In our case, re-calculation of the placement is scheduled sooner as the probabilities of getting high number of latency violations at a time instance are higher compared to the learned distribution. While this results in a sub-optimal solution, an

operator could start with such approximated distribution for  $P(L = \ell)$  and adapt the distribution of latency violations over time to the actual experienced latency violations.

*d) Scheduling a new placement at fixed periodic intervals:* This strategy initiates vNF migrations at set time intervals, independent of the number of latency violations experienced before. This is the most basic scheduling strategy a network operator could implement by, e.g., initiating a network configuration batch-job re-allocating vNFs at the same time every night. Looking at the number of migrations in Figure 6, this strategy results in a moderate number of migrations compared to other strategies. Also, as shown in Figure 7, if the selected time interval is short enough (e.g., every 100 time instances), the cumulative number of latency violations never reaches the threshold. However, it is important that this strategy does not depend on  $P(L = \ell)$ , the latency violations experienced and therefore does not adhere to the latency violation threshold  $\Theta$ , meaning that a long interval (e.g., every 500 time instances in our case) would result in violating the threshold. In fact, our solution tackles the problem of systematically selecting the right time to re-compute the placement without manual and constant tuning from the operator.

As shown, each scheduler has a distinct behaviour. While scheduling the re-optimisation of the placement every time instance results in zero latency violations, it requires many vNF migrations, performed at every time instance. On the contrary, migrating periodically results in fewer migrations but it requires a constant tuning from an operator to select the right time for re-optimisation of the placement. Our solution using optimal stopping theory selects the right time for placement just by looking at the previously experiences latency violations noted in  $P(L = \ell)$ . In order to show the importance of  $P(L = \ell)$ , we have also presented a scheduler that estimates the latency distribution and does not learn it.

## V. RELATED WORK

Moving intelligence from traditional servers at the centre of the network to the network edge is gaining significant attention from both the research and the industry communities, as discussed in [17] and [4]. The term "fog computing" [18] has been defined to offload computation to nearby devices (forming a "fog"), while the "multi-access edge computing (MEC)" [3] by ETSI advocated the use of edge servers to run customised services for users. Already presented industrial solutions promoting the edge include ADVA's One Network Edge offering that provides a comprehensive range of edge services running on specific, enhanced, yet simplified packet forwarding devices. In research, the benefits of an edge infrastructure have been explored from various angles. As an example, the authors in [19] have presented the prominent work on "cloudlets" that bring Cloud to the mobile users by exploiting computing services in their spatial vicinity. As another example, the authors of [4] present how one can use container network functions at the network edge to provide services such as, e.g., DDoS protection and remote network troubleshooting. *Our work contributes to this field* by presenting a dynamic, latency-based vNF placement that can be used by the aforementioned technologies to support latency-sensitive applications.

With the rise of 5G networks, ultra-low and predictable end-to-end latency is becoming increasingly important as the key enabler for many new and visionary applications. Achieving ultra-low latency has been attempted at various points of the networking stack, from the OS kernel [20] to 5G millimeter-wave cellular networks [21]. *In contrast to these works*, to the best of our knowledge, our approach is the first to investigate an end-to-end latency optimisation problem from a wider, high-level perspective, and optimised the physical location of edge vNFs based on real-time latency measurements on the links and the number of latency violations encountered.

Orchestrating and managing vNFs in different NFV infrastructures has been a popular research topic and it is often related to the traditional Virtual Machine (VM) placement problem. As a prominent example for vNF placement, in [7], the authors have presented VNF-P, a generic model for efficient placement of virtualized network functions. Some other works have also taken latency as a parameter in vNF orchestration, similar to what we are proposing in this paper. As an example, in [13] the authors presented a latency-aware composition of virtual network functions that identifies the order and placement location of vNF chains. *In contrast to their optimisation* which targets DCs, in this paper we have formulated a novel placement model for a distributed network edge and have let the placement to follow latency trends dictated by the SLA violations allowed.

## VI. CONCLUSIONS

In this paper, we advocated that in order to sustain low end-to-end latency from users to their vNFs in a continuously changing network environment, one has to migrate vNFs to optimal locations numerous times during the life of a NFV system. We have therefore defined an optimal placement model with a dynamic scheduler that adapts to changes in network latency over the infrastructure and re-evaluates the placement of vNFs according to the number of latency violations permitted in the system. We have evaluated the proposed vNF orchestrator using a simulated nation-wide network topology with real-world latency characteristics and users running multiple latency-sensitive vNFs.

Our results show that our dynamic vNF placement scheduler reduces the number of migrations by 94.8% and 76.9% compared to a scheduler that runs every time instance and one that would periodically trigger vNF migrations to a new optimal placement, respectively. By applying such dynamic and latency-aware scheduling on top of a vNF placement optimisation, operators can reduce network utilisation and minimise service interruption while meeting the service guarantees to subscribed users.

## ACKNOWLEDGEMENTS

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