

DETECTING SERVICE PROVIDER ALLIANCES ON THE CHOREOGRAPHY ENACTMENT PRICING GAME

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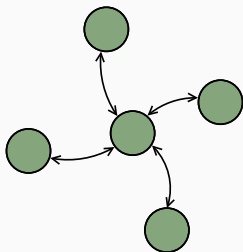
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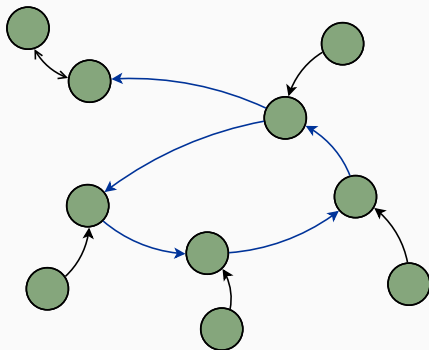
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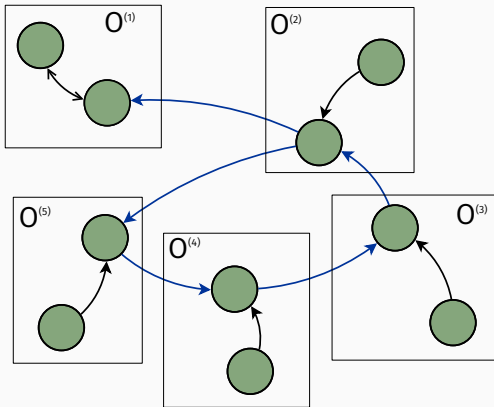
Orchestration



Choreography



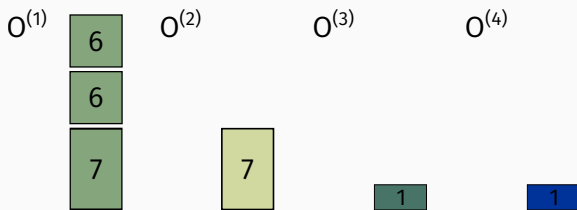
Different services may need different providers to be executed



- An application is composed of several services
- The enactment of a service composition is the assignment of services to providers according to a given criteria (e.g., price)
- It is easy for an organization to delegate the execution to any provider:
 - no reason for a vendor not to subcontract resources from other vendors
 - the choreography model enforces interoperability and loose coupling
- Collaborative platform composed of resources from different organizations

COST OF COLLABORATION

- Suppose users pay a price proportional to the energy spent to execute its jobs
- Dynamic voltage and frequency scaling (DVFS)
- Energy = $\int_t P(s(t)) dt$, with $P(s(t)) = s(t)^\alpha$, $\alpha > 1$



$$p(\{1\}) = 19^\alpha; \quad p(\{2\}) = 7^\alpha; \quad p(\{3\}) = p(\{4\}) = 1^\alpha$$

$$\text{cost without cooperation} = 19^\alpha + 7^\alpha + 1^\alpha + 1^\alpha$$

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$O^{(1)}$



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$O^{(3)}$



$O^{(4)}$



$$\text{cost}^{(1)} = 7^\alpha; \quad \text{cost}^{(2)} = 7^\alpha; \quad \text{cost}^{(3)} = \text{cost}^{(4)} = 7^\alpha$$

$$\text{cost with cooperation} = 4(7^\alpha)$$

$$\text{Profit of coalition: } (19^\alpha + 7^\alpha + 2) - 4(7^\alpha) > 0$$

COST OF COLLABORATION

$O^{(1)}$



$O^{(2)}$



$O^{(3)}$



$O^{(4)}$



Costs for $O^{(3)}$ and $O^{(4)}$ increased from 1^α to 7^α

Members should distribute the profit and offer some compensation for them to participate.

$v = \text{cost without cooperation} - \text{cost with cooperation}$

$$v(\{1, 2, 3, 4\}) = (19^\alpha + 7^\alpha + 2) - 4 \cdot 7^\alpha$$

COST OF COLLABORATION

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Let $C_{\mathcal{SH}}^{(k)}$ be the global cost of the cooperative schedule \mathcal{SH} for organization $O^{(k)}$. The cooperative problem can then be stated as follows:

**Find (x_1, \dots, x_N) such that $C_{\mathcal{SH}}^{(k)} - x_k \leq p(\{k\})$ and $\sum_i x_i \leq v([N])$
 $\forall k(1 \leq k \leq N)$, if such vector exists.**

The vector x represents the payment for each organization to have incentive to collaborate.

- The choreography enactment game models the cooperative game played by organizations
- Their main objective is to form alliances in order to schedule all jobs belonging to them at the lowest cost
- The alliance must be *stable*, i.e., no player or subset of players have incentive to leave the alliance

Cooperative game

- pair $([N], v)$ where $[N] = \{1, \dots, N\}$ is a finite set of players
- $v : 2^{[N]} \rightarrow \mathbb{R}$ is the *characteristic function*, a mapping a alliance $\mathcal{C} \subseteq [N]$ to its payment $v(\mathcal{C})$
- $v(\mathcal{C})$ is the value that \mathcal{C} could obtain if they choose to cooperate

$$v(\{1, 2, 3, 4\}) = (19^\alpha + 7^\alpha + 2) - 4 \cdot 7^\alpha \quad v(\{2, 3, 4\}) = (7^\alpha + 2) - 3 \cdot 3^\alpha$$

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- The problem is then to find where there is an alliance where no one can be excluded without decreasing the other player's profit
- In Game Theory, this is given by the notions of **objections** and **counter-objections**

Objection

A pair (\mathcal{P}, y) is said to be *objection of i against j* if:

- \mathcal{P} is a subset of $[N]$ such that $i \in \mathcal{P}$ and $j \notin \mathcal{P}$ and
- if y is a vector in $\mathbb{R}^{[M]}$ such that $y(\mathcal{P}) \leq v(\mathcal{P})$, for each $k \in \mathcal{P}$, $y_k \geq x_k$ and $y_i > x_i$ (agent i strictly benefits from y , and the other members of \mathcal{P} do not do worse in y than in x).

Counter-objection

A pair (\mathcal{Q}, z) is said to be a *counter-objection* to an objection (\mathcal{P}, y) if:

- \mathcal{Q} is a subset of $[N]$ such that $j \in \mathcal{Q}$ and $i \notin \mathcal{Q}$ and
- if z is a vector in $\mathbb{R}^{[M]}$ such that $z(\mathcal{P}) \leq v(\mathcal{P})$, for each $k \in \mathcal{Q} \setminus \mathcal{P}$, $z_k \geq x_k$ and, for each $k \in \mathcal{Q} \cap \mathcal{P}$, $z_k \geq y_k$ (the members of \mathcal{Q} which are also members of \mathcal{P} get at least the value promised in the objection).

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For organizations not changing the alliance's profit, we can show that:

Lemma 1.

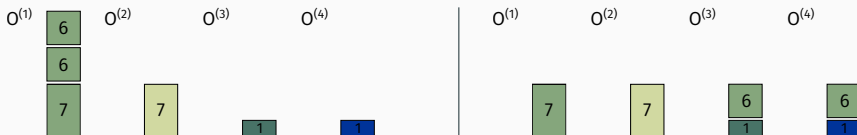
Let $[N]$ be a set of organizations and v be the characteristic function (corresponding to the cost savings). Let x be a feasible stable imputation. For each organization $O^{(j)}$ in $[N]$ such that $v([N]) = v([N] \setminus \{j\})$, we have $x_j = 0$.

STABILITY OF THE ALLIANCE

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For organizations helping increase the alliance's profit

Lemma 2.

Let $[N]$ be a set of organizations and v be the characteristic function (corresponding to the cost savings). Let $O^{(i)}$ and $O^{(j)}$ be organizations such that $v([N]) > v([N] \setminus \{i\})$ and $v([N]) > v([N] \setminus \{j\})$. Let $\mathcal{O} = [N] \setminus \{j\}$ be a subset of organizations. Let (\mathcal{O}, y) be an objection of $O^{(i)}$ against $O^{(j)}$. *In order to have a counter-objection to (\mathcal{O}, z) , with $\mathcal{Q} = [N] \setminus \{i\}$ of $O^{(j)}$ against $O^{(i)}$, a sufficient condition is:*

$$x_j - x_i \leq p(\{j\}) - p(\{i\}) - \text{cost}^{(-i)} + \text{cost}^{(-j)}$$

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Intuition

Objection

$$v(\mathcal{O}) = \sum_{k \in [N] \setminus \{i, j\}} y_k + y_i$$

Counter-objection

$$v(\mathcal{Q}) = \sum_{k \in [N] \setminus \{i, j\}} z_k + z_j$$

$$v(\mathcal{Q}) - v(\mathcal{O}) \geq x_j - x_i$$

Theorem 3.

Let $[N]$ be a set of organizations and v be the characteristic function (corresponding to the cost savings). Let A be a subset of organizations $\{j \in [N] : v([N]) > v([N] \setminus \{j\})\}$. *There exists a unique stable imputation x if it fulfills all the three following conditions:*

1. $\forall j \in [N] \setminus A, x_j = 0$
2. $\forall j \in A, x_j = \text{cost}^{(-j)} + p(\{j\}) - \frac{1}{|A|} \cdot \left(\text{cost}^{(A)} + \sum_{k \in A} \text{cost}^{(-k)} \right)$
3. $\forall j \in A, \text{cost}^{(-j)} + p(\{j\}) \geq \frac{1}{|A|} \cdot \left(\text{cost}^{(A)} + \sum_{k \in A} \text{cost}^{(-k)} \right)$

Corollary 4 (a lower bound for non-empty bargaining sets).

Let $[N]$ be a set of organizations and v be the characteristic function (corresponding to the cost savings). Let A be a subset of organizations $\{j \in [N] : v([N]) > v([N] \setminus \{j\})\}$. There exists a unique stable imputation x if $p(A) \geq \text{cost}^{(A)}$.

Corollary 5.

Let $[N]$ be a set of organizations with their sets of jobs. If all organizations have as objective function $(\sum_j C_j)$ or $(\sum_j E_j)$, then Algorithm 1 determines in polynomial time whether $[N]$ can form an alliance and, if possible, returns the imputation vector.

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ALLIANCE DETECTION ALGORITHM

Input: $[N]$ of organizations, function v (cost savings), and $\text{cost}(\cdot)$.

Output: (Whether there is an alliance or not and the imputation vector)

- 1 Compute the lowest cost schedule \mathcal{SH}
- 2 **forall** organizations $O^{(k)} \in [N]$ **do**
 - 3 Compute the lowest cost local schedule ($\text{cost}_{\text{local}}^{(k)} = p(\{k\})$)
 - 4 Compute the lowest cost schedule using all resources except $O^{(k)}$'s ($\text{cost}^{(-k)}$)
- 5 Compute the lowest cost schedule using all the resources and its cost ($\text{cost}^{([N])}$)
- 6 **forall** organization $O^{(k)} \in [N]$ **do**
 - 7 Compute $p([N] \setminus \{k\})$ ($= \sum_{j \in [N], j \neq k} p(\{j\})$)
 - 8 Compute $v([N] \setminus \{k\})$ ($= p([N] \setminus \{k\}) - \text{cost}^{(-k)}$)
- 9 Compute $A = \{j \in [N] \mid v([N]) > v([N] \setminus \{j\})\}$, $p(A)$, $\text{cost}^{(A)}$ and $\sum_{k \in A} \text{cost}^{(-k)}$
- 10 **if** $p(A) < \text{cost}^{(A)}$ **then**
 - 11 **return** (*alliance=false, imputation= \emptyset*)
- 12 **forall** organization $O^{(k)} \in A$ **do**
 - 13 compute x_k according to Property (2) of the Theorem;
- 14 **return** (*alliance=true, imputation= x*)

- We found the basic conditions needed for (stable) alliances for problems that can be optimally solved in polynomial time
- Can we adapt this technique for other objectives like makespan? A recent work by Azar et al. (ACM Economics and Computation 2015) may be the solution
- The bargaining set of this game suggests a relation of this problem with truthful mechanisms from algorithmic mechanism design