

Minimization of Communication Cost Through Caching in Mobile Environments *

A. Prasad Sistla Ouri Wolfson
Yixiu Huang

Electrical Engineering and Computer Science Department
University of Illinois
Chicago, Illinois 60607

Abstract

Users of mobile computers will soon have online access to a large number of databases via wireless networks. Because of limited bandwidth, wireless communication is more expensive than wire communication. In this paper we present and analyze various static and dynamic data allocation methods. The objective is to optimize the communication cost between a mobile computer and the stationary computer that stores the online database. Analysis is performed in two cost models. One is connection (or time) based, as in cellular telephones, where the user is charged per minute of connection. The other is message based, as in packet radio networks, where the user is charged per message. Our analysis addresses both, the average case and the worst case for determining the best allocation method.

*A preliminary version of this paper has appeared in the *Proceedings of the ACM-SIGMOD*, May 1994, Minneapolis, Minnesota. This research was supported in part by Grants NSF IRI-9224605, NSF IRI-9408750, DARPA N66001-97-2-8901, NATO CRG-960648, AFSOR F49620-93-1-0059.

1 Introduction

Users of mobile computers, such as palmtops, notebook computers and personal communication systems, will soon have online access to a large number of databases via wireless networks. The potential market for this activity is estimated to be billions of dollars annually, in access and communication charges. For example, while on the road, passengers will access airline and other carriers schedules, and weather information. Investors will access prices of financial instruments, salespeople will access inventory data, callers will access location dependent data (e.g. where is the nearest taxi-cab, see [10, 24]) and route-planning computers in cars will access traffic information.

Because of limited bandwidth, wireless communication is more expensive than wire communication. For example, a cellular telephone call costs about \$0.35 cents per minute. As another example, RAM Mobile Data Corp. charges on average \$0.08 per data message to or from the mobile computer (the actual charge depends on the length of the message). It is clear that for users that perform hundreds of accesses each day, wireless communication can become very expensive. Therefore, it is important that mobile computers access online databases in a way that minimizes communication.

We assume that an online database is a collection of data items, where a data item is, for example, a web-page or a file. Users access these data items by a unique id, such as a key, one at a time. We minimize communication using an appropriate data-allocation scheme. For example, if a user frequently reads a data-item x , and x is updated infrequently, then it is beneficial for the user to allocate a copy of x to her/his mobile computer. In other words, the mobile user subscribes to receive all the updates of x . This way the reads access the local copy, and do not require communication. The infrequent updates are transmitted from the online database to the mobile computer. In contrast, if the user reads x infrequently compared to the update rate, then a copy of x should not be allocated to the mobile computer. Instead, access should be on-demand; every read request should be sent to the stationary computer that stores the online database.

Thus, one-copy and two-copies are the two possible allocation schemes of the data item x to a mobile computer. In the first scheme, only the stationary computer has a copy of x , whereas in the second scheme both, the stationary and the mobile computer have a copy of x . An allocation method determines whether or not the allocation scheme changes over time. In a *static* allocation method the allocation scheme does not change over time, whereas in a *dynamic* one it does. The following is an example of a dynamic allocation method. The allocation scheme changes from two-copies to one-copy as a result of a larger number of writes than reads in a window of four minutes.

In mobile computing the geographical area is usually divided into cells, each of which has a stationary controller. Our stationary computer should not be confused with the stationary controller. The stationary computer is some node in the stationary network that is fixed for a given data item, and it does not change when the mobile computer moves from cell to cell.

In this paper we analyze two static allocation methods, namely the one that uses the one-copy scheme and the one that uses the two-copies scheme; and a family of dynamic data allocation methods. These methods are suggested by the need to select the allocation scheme according to the read/write ratio: if the reads are more frequent then the methods use the two-copies allocation

scheme, otherwise they use the one-copy scheme. The family consists of all the methods that allocate and deallocate a copy of a data item to the mobile computer based on a sliding window of k requests. For every read or update (we often refer to updates as writes) the latest k requests are examined. If the number of reads is higher than the number of writes and the mobile computer does not have a copy, then such a copy is allocated to the mobile computer; if the number of writes is higher than the number of reads and the mobile computer does have a copy, then the copy is deallocated. Thus, the allocation scheme is dynamically adjusted according to the relative frequencies of reads and writes.

The algorithms in this family are distributed, and they are implemented by software residing on both, the mobile and the stationary computers. The different algorithms in this family differ on the size of the window, k .

Our analysis of the static and dynamic algorithms addresses both worst-case, and the expected case for reads and writes that are Poisson-distributed. Furthermore, this analysis is done in two cost models. The first is connection (or time) based, where the user is charged per minute of cellular telephone connection. In this model, if the mobile computer reads the item from the stationary database computer, then the read-request as well as the response are executed within one connection of minimum length (say one minute). If writes are propagated to the mobile computer, then this propagation is also executed within one minimum-length connection.

The second cost model is message based. In this model the user is charged per message, and the exact charge depends on the length of the message. Therefore, in this model we distinguish between data-messages that are longer, and control-messages that are shorter. Data-messages carry the data-item, and control messages only carry control information, specifically read-requests (from the mobile computer to the stationary computer) and delete-requests (the delete-request is a message that deallocates the copy at the mobile computer). Thus a remote read-request necessitates one control message, and the response necessitates a data message. A write propagated to the mobile computer necessitates a data-message.

The rest of the paper is organized as follows. In the next section we present a summary of the results of this paper. In section 3 we formally present the model, and in section 4 we precisely present the sliding-window family of dynamic allocation algorithms. In section 5 we develop the results in the connection cost model, and in section 6 we develop the results in the message model. In section 7 we discuss some other dynamic allocation methods, and extensions to handle read, write operations on multiple data items. In section 8 we compare our work to relevant literature. In section 9 we discuss the conclusions of our analysis.

2 Summary of the results

We consider a single data item x and a single mobile computer, and we analyze the static allocation methods ST_1 (mobile computer does not have a copy of x) and ST_2 (mobile computer does have a copy of x), and the dynamic allocation methods SW_k (sliding-window with window-size k).

We assume that reads at the mobile computer are issued according to the Poisson distribution with the parameter λ_r , namely in each time unit the expected number of reads is λ_r . The writes at the stationary computer are issued independently according to the Poisson distribution with

the parameter λ_w . Other requests are ignored in this paper since their cost is not affected by the allocation scheme. We let θ denote $\frac{\lambda_w}{\lambda_r + \lambda_w}$.

Our analysis of each one of the algorithms uses three measures. The first, called expected cost and denoted EXP , gives the expected cost of a read/write request in the case that θ is known and fixed. The second, called average expected cost and denoted AVG , is important for the case θ is unknown or it varies over time with equal probability of having any value between 0 and 1. It gives average the expected cost of a request over all possible values of θ .

Our third measure is for the worst case, and it is based on the notion of competitiveness¹ (see [9, 18, 23, 29, 32]) of an on-line algorithm. Intuitively, a data allocation algorithm A is said to be c -competitive if for any sequence s of read-write requests, the cost of A on s is at most c times as much as the minimum cost, namely the cost incurred by an ideal offline algorithm that knows the whole sequence of requests in advance (in contrast our algorithms are online, in the sense that they service the current request without knowing the next request).

In the remainder of this section we summarize the results for each one of the two cost models discussed in the introduction. These results will be interpreted and discussed at the intuitive level in the conclusion section.

2.1 Summary of results in the connection model

In the connection model our results are as follows. For ST_1 the expected cost (i.e. expected number of connections) per request is $1 - \theta$, and for ST_2 the expected number of connections per request is θ . For SW_k the expected cost per request is $\theta \cdot \alpha_k + (1 - \theta) \cdot (1 - \alpha_k)$, where α_k is the probability that the majority of k consecutive requests are reads (the formula for this probability is in equation 5). Furthermore, we show that for any fixed k , SW_k is not lower than $\min\{\theta, 1 - \theta\}$. Thus, if $\theta \geq \frac{1}{2}$, then the static allocation method ST_1 has the best expected cost per request, and if $\theta \leq \frac{1}{2}$, then the static allocation method ST_2 has the best expected cost per request.

Next consider the average expected cost. SW_k has the best average (over the possible values of θ) expected cost per request. This cost is $\frac{1}{4} + \frac{1}{4 \cdot k + 8}$, and it decreases as k increases, coming within 6% of the optimum for $k = 15$. In contrast, ST_1 and ST_2 , both have an average expected cost of $\frac{1}{2}$.

For the worst case, we show that ST_1 and ST_2 are not competitive, i.e., the ratio between their performance and the performance of the optimal, perfect-knowledge algorithm is unbounded. In contrast, we show that SW_k is $(k + 1)$ -competitive, and this competitiveness factor is tight.

In summary, in the worst case the cost of the SW_k family of allocation algorithms increases as k increases, whereas the average expected cost decreases as k increases. The window size k should be chosen to strike a balance between these two conflicting requirements. For example, $k = 15$ may provide a reasonable compromise.

¹The traditional worst case complexity as a function of the size of the input is inappropriate since all the algorithms discussed in this paper have the same complexity under this measure. For example, in the connection model, for each algorithm there is a sequence of requests of size m on which the algorithm incurs cost m .

2.2 Summary of results in the message passing model

In this model our results are as follows. Let the cost of a data message be 1 and the cost of a control message be ω , where $0 \leq \omega \leq 1$. For ST_1 , the expected cost per request is $(1+\omega) \cdot (1-\theta)$; and for ST_2 the expected cost is θ . For SW_1 , the expected cost is $\theta \cdot (1-\theta) \cdot (1+2 \cdot \omega)$, and for SW_k ($k > 1$) we derived the expected cost as a function of ω and θ as shown in equation 15 of section 6.3². From these formulae of the expected costs, we conclude the following. If $\theta > \frac{1+\omega}{1+2 \cdot \omega}$, then ST_1 has the best expected cost; if $\theta < \frac{2 \cdot \omega}{1+2 \cdot \omega}$, then ST_2 has the best expected cost; otherwise, namely if $\frac{2 \cdot \omega}{1+2 \cdot \omega} < \theta < \frac{1+\omega}{1+2 \cdot \omega}$, the SW_1 algorithm has the best expected cost. The dominance graph of these three strategies is shown in the following figure 1. It indicates the superior algorithm for each value of θ and ω .

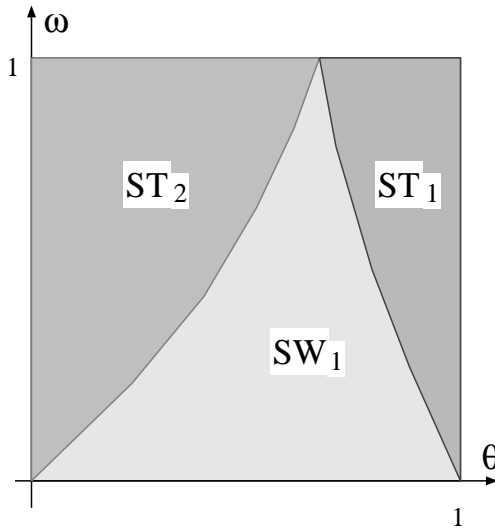


Figure 1: Superiority coverage in message model

Next we consider the average expected cost, and we obtain the following results. ST_1 has an average expected cost of $\frac{1+\omega}{2}$; ST_2 has an average expected cost of $\frac{1}{2}$; SW_1 has an average expected cost of $\frac{1+2 \cdot \omega}{6}$; and the average expected cost of SW_k (for $k \neq 1$) is given by equation 16 of section 6.3, and it has a lower bound of $\frac{2+\omega}{8}$. Then we conclude that, if $\omega \leq 0.4$, then SW_1 has the best average expected cost; if $\omega > 0.4$, then the average expected cost decreases as the window size k increases (see corollary 2 in section 6.3).

For the worst case we show that, as in the connection cost model, neither ST_1 nor ST_2 are competitive. Similarly, we show that the sliding-window algorithm SW_1 is $(1+2 \cdot \omega)$ -competitive, and SW_k (for $k > 1$) is $[(1 + \frac{\omega}{2}) \cdot (k + 1) + \omega]$ -competitive.

In summary, the trade-off between the average expected cost and the worst case is similar to the connection model. Namely, a dynamic allocation algorithm is superior to the static ones, with the worst case improving with a decreasing window size; whereas the average expected cost decreases as the window size increases.

²The SW_1 algorithm is not a special case of the SW_k algorithms, as pointed out at the end of section 4

3 The Model

A mobile computer system consists of a mobile computer MC and a stationary computer SC that stores the online database. We consider a data item x that is stored at the stationary computer at all times. Reads and writes are issued at the mobile or stationary computers. Actually, the reads and writes at the stationary computer may have originated at other computers, but the origin is irrelevant in our model. Furthermore, we ignore the reads issued by the stationary computer and the writes issued by the mobile computer, since the cost of each such request is fixed (zero and one respectively), regardless of whether or not MC has a copy of the data item. Thus, the *relevant* requests are writes that are issued by the stationary computer, and reads that are issued by the mobile computer. A *schedule* is a finite sequence of relevant requests to the data item x . For example, w, r, r, r, w, r, w is a schedule. When each request is issued, either the MC has a copy of the data item, or it does not. For the purpose of analysis we assume that the relevant requests are sequential. In practice they may occur concurrently, but then some concurrency control mechanism will serialize them, therefore our analysis still holds. We assume that messages between the stationary computer and each mobile computer are delivered in a first-in-first-out order.

We consider the following two cost models. The first is called the *connection* model. In this model, for each algorithm (static or dynamic) the cost of requests is as follows. If there does not exist a copy of the data item at the MC when a read request is issued, then the read costs one connection (since the data item must be sent from the SC). Otherwise the read costs zero. For a write at the SC , if the MC has a copy of the data item, then the write costs one connection; otherwise the write costs zero. The total cost of a schedule ψ , denoted by $COST(\psi)$, is the sum of the costs for all requests in ψ .

The second model is called the *message* cost model. In this model, we assume that a data message cost is 1, and a control message cost is ω . Since the length of a control message is not higher than the length of a data message, $0 \leq \omega \leq 1$. In this model the cost of requests is as follows. For a read request, if there exists a copy at the MC , then the read does not require communication; otherwise, it necessitates a control message (which forwards the request to the SC) and a data message (which transfers the data to the MC) with a total cost of $1 + \omega$.

For a write request, if the MC does not have a copy of the data item, then the write costs 0. Otherwise the write costs 1, ω , or $1 + \omega$, depending on the algorithm and on the result of the comparison of reads and writes executed by the MC in response to the write request. If the write is propagated to the MC and the MC does not deallocate its copy in response, then the cost is 1; if the MC deallocates its copy in response then the cost is $1 + \omega$ (ω accounts for the deallocate request). Finally, as will be explained in the next section, SW_1 does not propagate writes to the MC ; it simply deallocates the copy at the MC at each write request. Then the cost of the write is ω .

We assume that the reads issued from the MC are Poisson distributed with parameter λ_r , and the writes issued from the SC are Poisson distributed with parameter λ_w . Denote $\frac{\lambda_w}{\lambda_w + \lambda_r}$ by θ . Observe that, since the Poisson distribution is memoryless, at any point in time θ is the probability that the next request is a write, and $1 - \theta = \frac{\lambda_r}{\lambda_w + \lambda_r}$ is the probability that the next request is a read.

Suppose that A is a data allocation algorithm, and λ_r and λ_w are the read and write distri-

bution parameters, respectively. We denote by $EXP_A(\theta)$ the *expected cost* of a relevant request. Suppose now that θ varies over time with equal probability of having any value between 0 and 1. Then we define the *average expected cost* per request, denoted AVG_A , to be the mean value of $EXP_A(\theta)$ for θ ranging from 0 to 1, namely

$$AVG_A = \int_0^1 EXP_A(\theta) d\theta \quad (1)$$

The average expected cost should be interpreted as follows. Suppose that time is subdivided into sufficiently large periods, where in the first period the reads and writes are distributed with parameters λ_r^1 and λ_w^1 , and $\theta_1 = \frac{\lambda_w^1}{\lambda_r^1 + \lambda_w^1}$; in the second period the reads and writes are distributed with parameters λ_r^2 and λ_w^2 , and $\theta_2 = \frac{\lambda_w^2}{\lambda_r^2 + \lambda_w^2}$; etc.. Suppose further that each θ_i has equal probability of having any value between 0 and 1 (i.e. the probability density function of θ has value 1 everywhere between 0 and 1, and is 0 everywhere else). In other words, each θ_i is a random number between 0 and 1. Then, when using the algorithm A , the expected cost of a relevant request over all the periods of time is the integral denoted AVG_A . In other words, AVG_A is the expected value of the expected cost. One can also argue that AVG_A is the appropriate objective cost function when θ is unknown and it has equal probability of having any value between 0 and 1.

For the worst-case study, we take competitiveness as a measure of the performance of an on-line data allocation algorithm. Formally, a c -competitive data allocation algorithm A is defined as follows. Suppose that M is the perfect data allocation algorithm that has complete knowledge of all the past and future requests. Data allocation algorithm A is *c-competitive* if there exist two numbers c (≥ 1), and b (≥ 0), such that for any schedule ψ , $COST_A(\psi) \leq c \cdot COST_M(\psi) + b$. We call c the *competitiveness factor* of the algorithm A . A competitive algorithm bounds the worst-case cost of the algorithm to be within a constant factor of the minimum cost.

We say an algorithm A is *tightly c-competitive* if A is c -competitive, and for any number $d < c$, A is not d -competitive.

4 Sliding-window algorithms

The Sliding-Window(k) algorithm allocates and deallocates a copy of the data item x at the mobile computer. It does so by examining a window of the latest relevant read and write requests. The window is of size k , and for ease of analysis we assume that k is odd. Recall, the reads are issued at the mobile computer, and the writes are issued at the stationary computer.

Observe that at any point in time, whether or not the mobile computer has a copy of x , either the mobile computer or the stationary computer is aware of all the relevant requests. If the mobile computer has a copy of x , then all the reads issued at the mobile computer are satisfied locally, and all the writes issued at the stationary computer are propagated to the mobile computer; thus the mobile computer receives all the relevant requests. Else, i.e. if the mobile computer does not have a copy, then all reads issued at the mobile computer are sent to the stationary computer; thus the stationary computer receives all the relevant requests.

Thus, either the mobile computer or the stationary computer (but not both) is *in charge* of maintaining the window of k requests. The window is tracked as a sequence of k bits (e.g. 0

represents a read and 1 represents a write). At the receipt of any relevant request, the computer in charge drops the last bit in the sequence and adds a bit representing the current operation. Then it compares the number of reads and the number of writes in the window.

If the number of reads is bigger than the number of writes and there is a copy of x at the mobile computer, then the SW_k algorithm simply waits for the next operation. If the number of reads is bigger than the number of writes and there is no copy at the mobile computer (i.e. the stationary computer is in charge), then such a copy is allocated as follows. Observe that the last request must have been a read. The stationary computer responds to the read request by sending a copy of x to the mobile computer. The SW_k algorithm piggybacks on this message (1) an indication to save the copy in MC's local database, in which the SC also commits to propagate further writes to the MC, and (2) the current window of requests. From this point onwards, the MC is in charge.

If the number of writes is bigger than the number of reads and there is no copy of x at the MC, then the SW_k algorithm waits for the next request. If the number of writes is bigger than the number of reads and there is a copy of x at the MC (i.e. the MC is in charge), then the copy is deallocated as follows. The SW_k algorithm sends to the SC (1) an indication that the SC should not propagate further writes to the MC, and (2) the current window of requests. From this point onwards the SC is in charge.

This concludes the description of the algorithm, and at this point we make two remarks. First, when the window size is 1 and the MC has a copy of x , then a write at the SC will deallocate the copy (since the window will consist of only this write). Therefore, instead of sending to the MC a copy of x , the SC simply sends the delete-request that deallocates the copy at the MC. Thus, SW_1 denotes the algorithm so optimized. Observe that SW_1 the classic write-invalidate protocol.

5 Connection cost model

In this section we analyze the algorithms in the connection cost model. The section is divided into 3 subsections. In the first subsection, we probabilistically study the static data allocation algorithms, and in the second we study the family of sliding window algorithms. In each of these subsections we derive the expected cost first, then the average expected cost, and then we compare the algorithms based on these measures. Finally, in section 5.3 we analyze the worst case performance of all the algorithms.

5.1 Probabilistic analysis of the static algorithms

For the ST_1 algorithm, a write request costs 0, and a read request cost 1 connection. For the ST_2 algorithm, every write costs 1, and every read costs 0. Hence, $EXP_{ST_1}(\theta)$ and $EXP_{ST_2}(\theta)$ are simply equal to the probabilities that a request is a read and a write, respectively. Thus,

$$EXP_{ST_1}(\theta) = 1 - \theta \quad \text{and} \quad EXP_{ST_2}(\theta) = \theta \quad (2)$$

Concerning the average expected cost, by equation 1 and equation 2 we obtain

$$AVG_{ST_1} = \int_0^1 EXP_{ST_1}(\theta)d\theta = \frac{1}{2} \quad \text{and} \quad AVG_{ST_2} = \int_0^1 EXP_{ST_2}(\theta)d\theta = \frac{1}{2} \quad (3)$$

5.2 Probabilistic analysis of the SW_k algorithms

In this section we derive the expected cost of the SW_k algorithms, and we show that for each k and for each θ , the SW_k algorithm has a higher expected cost than one of the static algorithms. Then we derive the average expected cost of the SW_k algorithms, and we show that for any k the SW_k algorithm has a lower average expected cost than both static algorithms. Also, we show that the average expected cost of the SW_k algorithms decreases when k increases.

Recall that we are assuming that the size of the window $k (= 2 \cdot n + 1)$ is an odd number. At any point in time, the probability that there exists a copy at the MC (which we denote by α_k) is the probability that the majority among the preceding k requests are reads, and this is the same as the probability that the number of writes in the preceding k requests is less than or equal to n , namely

$$\alpha_k = \sum_{j=0}^n \binom{k}{j} \cdot \theta^j \cdot (1 - \theta)^{k-j} \quad (4)$$

Theorem 1 *For every k and for every θ , the expected cost of the SW_k algorithm is*

$$EXP_{SW_k}(\theta) = \theta \cdot \alpha_k + (1 - \theta) \cdot (1 - \alpha_k) \quad (5)$$

Proof: Let us consider a single request, q . When there is a copy at the MC, then the expected cost of q is equal to the probability that q is a write operation, and it equals θ . When there is no copy at the MC, the expected cost of q is $1 - \theta$. The expected cost of q is the probability that there is a copy at the MC times the expected cost of q when there is a copy at the MC, plus the probability that there is no copy at the MC times the expected cost of q when there is no copy at the MC. Thus, we conclude the theorem. \square

The next theorem compares the expected costs of the SW_k and the static algorithms.

Theorem 2 *For every k and every θ , $EXP_{SW_k}(\theta) \geq \min\{EXP_{ST_1}(\theta), EXP_{ST_2}(\theta)\}$*

Proof: From equations 2, 5 it follows that $EXP_{SW_k}(\theta) = EXP_{ST_2} \cdot \alpha_k + EXP_{ST_1} \cdot (1 - \alpha_k)$. The theorem follows due to the fact that the weighted average of two values is not smaller than the minimum of the two values. \square

Now let us consider the average expected costs.

Theorem 3 *For the sliding-window algorithm with window size k , SW_k , the average expected cost per request is*

$$AVG_{SW_k} = \int_0^1 EXP_{SW_k}(\theta) d\theta = \frac{1}{4} + \frac{1}{4 \cdot (k + 2)} \quad (6)$$

Proof : Our derivation of equation 6 uses the following identity for positive integers a and b ,

$$\int_0^1 x^a \cdot (1 - x)^b dx = \frac{a! \cdot b!}{(a + b + 1)!} \quad (7)$$

Using equation 5, it is straightforward to show that

$$AVG_{SW_k} = \frac{1}{2} + 2 \cdot \int_0^1 \alpha_k \cdot \theta d\theta - \int_0^1 \alpha_k d\theta \quad (8)$$

Using equation 4 and the identity given by equation 7 and after some algebraic simplifications, it can be shown that

$$\int_0^1 \alpha_k \cdot \theta d\theta = \frac{(n+1)(n+2)}{2(k+1)(k+2)} \quad (9)$$

and

$$\int_0^1 \alpha_k d\theta = \frac{(n+1)}{(k+1)} \quad (10)$$

Substituting for $\int_0^1 \alpha_k \cdot \theta d\theta$ and $\int_0^1 \alpha_k d\theta$ in equation 8, and after some simplification, we get the result given by equation 6. \square

Corollary 1 *The average expected cost of the SW_k algorithms decreases when the window size k increases, and $AVG_{SW_k} < \min\{AVG_{ST_1}, AVG_{ST_2}\}$ for any $k \geq 1$.*

Proof: From theorem 3, it is easy to see that AVG_{SW_k} decreases when k increases, and $AVG_{SW_k} \leq AVG_{SW_1} = \frac{1}{4} + \frac{1}{12} = \frac{1}{3}$. From equations 3 in section 5.1, we conclude the corollary. \square

5.3 Worst case analysis in connection model

In this section we show that the static algorithms, ST_1 and ST_2 , are not competitive. Then we show that the SW_k algorithm is $(k+1)$ -competitive. Therefore, our competitiveness study suggests that for optimizing the worst case, one has to choose the sliding window algorithm with a small window size k .

First, let's consider the two static strategies. For the ST_1 algorithm, we can pick a long schedule which consists of only reads. Then the cost of the ST_1 algorithm is un-boundedly higher than the cost of the optimal algorithm on this schedule (which is 0 if we keep a copy at the MC). For the ST_2 algorithm, we can also pick a long schedule which consists of only writes. Then the cost of the ST_2 algorithm on this schedule is also un-boundedly higher than the optimal cost (which is 0 if we do not keep a copy at the MC). Therefore, the static algorithms, ST_1 and ST_2 , are not competitive.

Theorem 4 *The sliding-window algorithm SW_k is tightly $(k+1)$ -competitive.*

Proof : We prove this by showing that for any schedule ψ of requests, $COST_{SW_k}(\psi) \leq N_\psi \cdot (k+1) + (k+1)$ where N_ψ is the number of read requests in ψ that occur immediately after a write request. We will also exhibit a schedule ψ_0 for which $COST_{SW_k}(\psi_0) = N_{\psi_0} \cdot (k+1) + (k+1)$. Since it can be shown that the cost of an optimal off-line algorithm on a schedule ψ is N_ψ , it follows that SW_k is tightly $(k+1)$ -competitive. As before, we assume throughout the proof that $k = 2 \cdot n + 1$.

First we prove that $COST_{SW_k}(\psi) \leq N_\psi \cdot (k+1) + (k+1)$. Let ψ be a schedule consisting of read and write requests. Let N_ψ be the number of read requests in ψ that occur immediately after

a write request. We divide the schedule ψ into maximal blocks consisting of similar requests. Formally, let B_1, B_2, \dots, B_r be the division of ψ into blocks such that the requests in any block are all reads or they are all writes, and successive blocks have different requests.

It should be easy to see that the total number of read blocks in ψ , i.e. blocks that only contain read requests, is less than or equal to $(N_\psi + 1)$. Similarly, the total number of write blocks in ψ is less than or equal to $(N_\psi + 1)$. Now, we analyze the cost of read and write requests separately. Consider any read block B_i . It should be easy to see that only the first $n + 1$ reads in B_i may each incur a connection. After the first $n + 1$ reads the window will definitely have more reads than writes, and the algorithm will maintain two copies (consequently further reads in the block do not cost any connections). Thus the cost of executing all the reads in B_i is bounded by $(n + 1)$. Hence the cost of all the reads in ψ is bounded above by $(n + 1) \cdot (N_\psi + 1)$. By a similar argument, it can be shown that the cost of all the writes in a write block is bounded by $(n + 1)$. As a consequence, the cost of all the writes in ψ is bounded by $(n + 1) \cdot (N_\psi + 1)$. Hence, $COST_{SW_k}(\psi) \leq 2 \cdot (n + 1) \cdot (N_\psi + 1)$. Substituting $k = 2 \cdot n + 1$ and rearranging the terms, we get $COST_{SW_k}(\psi) \leq (k + 1) \cdot N_\psi + (k + 1)$.

To show that the above bound is tight, assume that initially there is a single copy of the data item. Consider a schedule ψ_0 that starts with a block of read requests, ends with a block of write requests, and in each block there are exactly k requests. It should be easy to see that $COST_{SW_k}(\psi_0) = (k + 1) \cdot N_\psi + (k + 1)$. \square

6 Message cost model

This section is divided into 4 subsections. In the first subsection we probabilistically analyze the static algorithms, in the second we analyze SW_1 , and in the third we analyze the family of sliding window algorithms SW_k for $k > 1$.³ In each one of the first three subsections we study the algorithm's expected cost first, then the average expected cost. We also study the relation among the expected costs of all the static and dynamic algorithms; and the relation among the average expected costs. In subsection 6.4, we study the worst case of all the algorithms.

Recall that in this model we assume that a data message cost is 1, and a control message cost is ω , where ω ranges from 0 to 1.

6.1 Probabilistic analysis of the static algorithms

For the ST_1 algorithm, the write does not require any communication, whereas the read costs $(1 + \omega)$; for the ST_2 algorithm, every write costs 1, the read costs 0. So,

$$EXP_{ST_1}(\theta) = (1 + \omega) \cdot (1 - \theta) \quad \text{and} \quad EXP_{ST_2}(\theta) = \theta \quad (11)$$

$$AVG_{ST_1} = \int_0^1 EXP_{ST_1}(\theta) d\theta = \frac{1 + \omega}{2} \quad \text{and} \quad AVG_{ST_2} = \int_0^1 EXP_{ST_2}(\theta) d\theta = \frac{1}{2} \quad (12)$$

³As mentioned at the end of section 4, SW_1 is not simply SW_k with $k = 1$. In this cost model this difference in the algorithms results in a different analysis, thus the need for a separate subsection dedicated to the analysis of SW_1 .

6.2 Probabilistic analysis of the SW_1 algorithm

First we derive the expected cost of a relevant request.

Theorem 5 *The expected cost of the SW_1 algorithm is*

$$EXP_{SW_1}(\theta) = \theta \cdot (1 - \theta) \cdot (1 + 2 \cdot \omega) \quad (13)$$

Proof: For the SW_1 algorithm, a read that immediately follows a write costs $1 + \omega$ (ω for the control message that conveys the read request, and 1 for the data message); a write that immediately follows a read costs an ω (the cost of a control message deallocating the copy at the MC). No other relevant requests cost any communication. Therefore, the expected cost of a request q is the expected cost of a read that immediately follows a write times the probability of q being such a read, plus the expected cost of a write that immediately follows a read times the probability of q being such a write, namely, $EXP_{SW_1}(\theta) = \theta \cdot (1 - \theta) \cdot (1 + \omega) + (1 - \theta) \cdot \theta \cdot \omega = \theta \cdot (1 - \theta) \cdot (1 + 2 \cdot \omega)$. \square

In the next theorem we study the relation of the expected costs of three algorithms, i.e., $EXP_{ST_1}(\theta)$, $EXP_{ST_2}(\theta)$, and $EXP_{SW_1}(\theta)$. The results of this theorem is graphically illustrated in Figure 1.

Theorem 6 *The expected costs $EXP_{SW_1}(\theta)$, $EXP_{ST_1}(\theta)$, and $EXP_{ST_2}(\theta)$ are related as follows, depending on θ and ω .*

- 1) If $\theta > \frac{1+\omega}{1+2\cdot\omega}$, then $EXP_{ST_1}(\theta) < EXP_{SW_1}(\theta) < EXP_{ST_2}(\theta)$;
- 2) If $\frac{2\cdot\omega}{1+2\cdot\omega} < \theta < \frac{1+\omega}{1+2\cdot\omega}$, then $EXP_{SW_1}(\theta) < \min\{EXP_{ST_1}(\theta), EXP_{ST_2}(\theta)\}$;
- 3) If $\theta < \frac{2\cdot\omega}{1+2\cdot\omega}$, then $EXP_{ST_2}(\theta) < EXP_{SW_1}(\theta) < EXP_{ST_1}(\theta)$;

Proof: This is a straight-forward algebraic derivation, that uses equations 11, 13, and the fact that $\omega < 1$. \square

Now we are ready to consider the average expected cost.

Theorem 7 *The average expected cost of the SW_1 algorithm is*

$$AVG_{SW_1} = \frac{1 + 2 \cdot \omega}{6} \quad (14)$$

and $AVG_{SW_1} \leq AVG_{ST_2} \leq AVG_{ST_1}$

Proof: Equation 14 can be easily obtained from equation 13, based on the definition of the average expected cost (equation 1). Since $0 \leq \omega \leq 1$, we obtain $\frac{1+2\cdot\omega}{6} \leq \frac{1}{2} \leq \frac{1+\omega}{2}$. From the equations 12 in section 6.1, we conclude the theorem. \square

6.3 Probabilistic analysis of SW_k

In this section we consider the SW_k algorithms, for $k = 2 \cdot n + 1 > 1$. First, we derive the formula of the expected cost for SW_k . Then we show that for any k and for any θ the expected cost of SW_k is higher than the minimum of the expected costs of SW_1 , ST_1 , and ST_2 . Thus we conclude

that for a known fixed θ , SW_k is inferior to the other algorithms. Then we derive the formula of the average expected cost for SW_k . Then we show that SW_k has the best average expected cost for some $k \geq 1$, and we determine this optimal k as a function of ω , the cost of a control message.

Theorem 8 *For every $k > 1$, the expected cost of the SW_k algorithm is*

$$EXP_{SW_k}(\theta) = \alpha_k \cdot \theta + (1 - \alpha_k) \cdot (1 - \theta) \cdot (1 + \omega) + \omega \cdot \binom{2 \cdot n}{n} \cdot \theta^{n+1} \cdot (1 - \theta)^{n+1} \quad (15)$$

Proof : Consider a write request w . It costs a data message if there exists a copy at the MC when the request is issued. The probability of having a copy at the MC is α_k . Additionally, if the MC deallocates its copy as a result of this write, the write will necessitate a delete message sent from the MC to the SC, It can be argued (and we omit the details) that this occurs if and only if the sequence of k requests immediately preceding w , starts with a read and has exactly n writes. Therefore, the expected cost of w is

$$\alpha_k + \omega \cdot (1 - \theta) \cdot \binom{2 \cdot n}{n} \cdot \theta^n \cdot (1 - \theta)^n$$

Now consider a read request r . It does not require communication if there is a copy at the MC when the request is issued. Otherwise, it costs a control message for the request, and a data message for the response. Thus, the expected cost of r is $(1 - \alpha_k) \cdot (1 + \omega)$.

Therefore, the expected cost of a request is the expected cost of a write times the probability that the request is a write, plus the expected cost of a read times the probability that the request is a read, namely, $EXP_{SW_k}(\theta) = \theta \cdot [\alpha_k + \omega \cdot \binom{2 \cdot n}{n} \cdot \theta^n \cdot (1 - \theta)^{n+1}] + (1 - \theta) \cdot (1 - \alpha_k) \cdot (1 + \omega)$

A simple algebraic manipulation of the above expression leads to equation 15. \square

Theorem 9 *For any θ and for any $k > 1$, the expected cost of algorithm SW_k is higher than the expected cost of at least one of the algorithms SW_1 , ST_1 , and ST_2 . Namely, $EXP_{SW_k}(\theta) \geq \min\{EXP_{SW_1}(\theta), EXP_{ST_1}(\theta), EXP_{ST_2}(\theta)\}$*

In order to prove this theorem, we need the following three lemmas.

Lemma 1 *For any $k > 1$, if $\theta \leq 0.5$, then $EXP_{SW_k}(\theta) \geq EXP_{ST_2}(\theta)$.*

Proof: From equations 11 and 15 we derive

$$EXP_{SW_k}(\theta) - EXP_{ST_2}(\theta) \geq \alpha_k \cdot \theta + (1 - \alpha_k) \cdot (1 - \theta) - \theta = (1 - \alpha_k) \cdot (1 - 2 \cdot \theta) \geq 0 \quad \square$$

Lemma 2 *If $\theta > 0.5$, then α_k decreases when k increases, and $1 - \theta - \alpha_k > 0$ for any $k > 1$.*

Proof : From the definition of α_k (see equation 4), we can derive $1 - \theta = \alpha_1$, and $\alpha_{k+2} - \alpha_k = \binom{k}{n} \cdot \theta^{n+1} \cdot (1 - \theta)^{n+1} \cdot (1 - 2 \cdot \theta)$, (details are omitted). From this formula, we see that $\alpha_{k+2} - \alpha_k$ is negative for all $k \geq 1$. Hence α_k decreases with k . As a consequence $\alpha_1 - \alpha_k = (1 - \theta - \alpha_k) > 0$, for any $k > 1$. \square

Lemma 3 For any $k > 1$ and any $\theta > 0.5$,

- 1) If $\omega < \frac{2\theta-1}{1-\theta}$, then $EXP_{SW_k}(\theta) > EXP_{ST_1}(\theta)$;
- 2) If $\omega \geq \frac{2\theta-1}{1-\theta}$, then $EXP_{SW_k}(\theta) \geq EXP_{SW_1}(\theta)$.

Proof: $EXP_{SW_k}(\theta) - EXP_{ST_1}(\theta) \geq_{(by\ equations\ 11\ and\ 15)} \alpha_k \cdot \theta + (1 - \alpha_k) \cdot (1 - \theta) \cdot (1 + \omega) - (1 - \theta) \cdot (1 + \omega) = \alpha_k \cdot [2 \cdot \theta - 1 - \omega \cdot (1 - \theta)]$, namely,

$$EXP_{SW_k}(\theta) - EXP_{ST_1}(\theta) \geq \alpha_k \cdot [2 \cdot \theta - 1 - \omega \cdot (1 - \theta)]$$

Base on the above inequality, it is easy to show that if $\omega < \frac{2\theta-1}{1-\theta}$, then $EXP_{SW_k} > EXP_{ST_1}$. Thus, we have proved the first claim of the lemma.

$EXP_{SW_k}(\theta) - EXP_{SW_1}(\theta) \geq_{(by\ equations\ 13\ and\ 15)} \alpha_k \cdot \theta + (1 - \alpha_k) \cdot (1 - \theta) \cdot (1 + \omega) - \theta \cdot (1 - \theta) \cdot (1 + 2 \cdot \omega) = \theta \cdot [\alpha_k - (1 - \theta) \cdot \omega] + (1 - \theta) \cdot (1 + \omega) \cdot (1 - \alpha_k - \theta) \geq_{(\omega \leq 1)} \theta \cdot [\alpha_k - (1 - \theta)] + (1 - \theta) \cdot (1 + \omega) \cdot (1 - \alpha_k - \theta) = (1 - \theta - \alpha_k) \cdot [1 - 2 \cdot \theta + \omega \cdot (1 - \theta)]$, namely, $EXP_{SW_k}(\theta) - EXP_{SW_1}(\theta) \geq (1 - \theta - \alpha_k) \cdot [1 - 2 \cdot \theta + \omega \cdot (1 - \theta)]$
Based on the above inequality and lemma 2, it is easy to show that if $\omega \geq \frac{2\theta-1}{1-\theta}$, then $EXP_{SW_k}(\theta) \geq EXP_{SW_1}(\theta)$ \square

Proof of theorem 9: If $\theta \leq 0.5$, then lemma 1 indicates that $EXP_{SW_k}(\theta) \geq EXP_{ST_2}(\theta)$; if $\theta > 0.5$, then lemma 3 indicates that $EXP_{SW_k}(\theta) \geq \min\{EXP_{SW_1}(\theta), EXP_{ST_1}(\theta)\}$. The theorem follows. \square

Now, let's consider the average expected cost of the SW_k algorithms for $k > 1$.

Theorem 10 For the SW_k algorithm with window size $k > 1$, the average expected cost is

$$AVG_{SW_k} = \int_0^1 EXP_{SW_k}(\theta) d\theta = \frac{1}{4} + \frac{1}{4 \cdot (k+2)} + \omega \cdot \left[\frac{1}{8} + \frac{3}{8 \cdot (k+2)} + \frac{1}{4 \cdot k \cdot (k+2)} \right] \quad (16)$$

Proof : From the definition of α_k in section 5.2, equation 7 and equation 15, we can derive the equation 16. The tedious intermediate derivation steps are omitted. \square

Corollary 2 For $k > 1$, AVG_{SW_k} decreases when k increases, and $AVG_{SW_k} > \frac{1}{4} + \frac{\omega}{8}$.

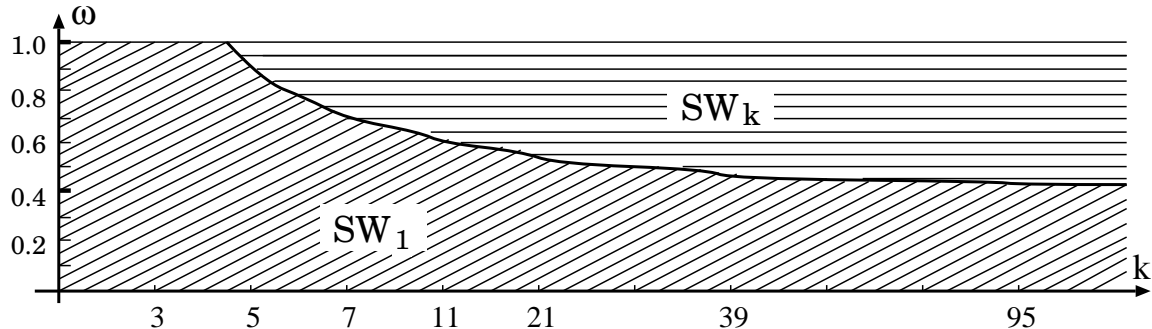
Proof: This corollary is straight forward from equation 16. \square

In theorem 7 we have shown that the average expected cost of the SW_1 algorithm is better (i.e. lower) than that of the static algorithm. In the following corollaries, we analyze when the average expected cost of SW_k (for $k > 1$) is lower than the average expected cost of SW_1 based on the two formulae 14 and 16. In corollary 3 below, we show that when $\omega \leq 0.4$, the average expected cost of SW_k is always higher than that of SW_1 .

Corollary 3 If $\omega \leq 0.4$, then $AVG_{SW_k} > AVG_{SW_1}$ for any $k > 1$.

Proof: If $\omega < 0.4$, then $\frac{1+2\omega}{6} < \frac{1}{4} + \frac{\omega}{8}$. Thus, by theorem 7 and corollary 2, we conclude this corollary. \square

In the next corollary, we study the case where $\omega > 0.4$. We show that for a given $\omega > 0.4$, there is some k_0 , such that if $k \geq k_0$, then the average expected cost of SW_k is lower than that



of SW_1 . The following figure illustrates the results of the corollaries 3 and 4. For example, if $\omega = 0.45$, then only when $k \geq 39$, the SW_k algorithm has a lower expected cost than that of SW_1 ; if $\omega = 0.8$, then only when $k \geq 7$, the SW_k algorithm has a lower expected cost than that of SW_1 .

Corollary 4 *If $\omega > 0.4$, then $AVG_{SW_k} \leq AVG_{SW_1}$ for any k which satisfies*

$$k \geq \frac{10 - \omega + \sqrt{100 - 68 \cdot \omega + 121 \cdot \omega^2}}{2 \cdot (5 \cdot \omega - 2)}$$

Proof : Algebraic manipulation using equations 14 and 16. \square

6.4 Worst case in message model

In this section, we study the competitiveness of the algorithms ST_1 , ST_2 , and SW_k for $k \geq 1$, in the message cost model. The result for SW_1 is stated separately, since it is a special case (see section 4). We conclude that the static algorithms are not competitive as is the case in the connection model. Then we show that SW_1 is more competitive than SW_k for $k > 1$, and we show that the competitiveness factor of the SW_k algorithms deteriorates when k increases, thus SW_1 performs the best in the worst case.

As in the connection model, we can easily derive that the static algorithms are not competitive in the message model.

Theorem 11 *The algorithm SW_1 is tightly $(1 + 2 \cdot \omega)$ -competitive in the message cost model, where $\omega (< 1)$ is the ratio of control message cost to data message cost.*

Proof : Similarly to the proof of theorem 4, we let N_ψ be the number of reads in ψ that occur immediately after a write, where ψ is an arbitrary schedule of requests. It is easy to see that N_ψ is the minimum cost to satisfy all the requests in ψ . Let B_1, B_2, \dots, B_r be the division of ψ into blocks such that the requests in any block are all reads or they are all writes, and successive blocks have different requests.

It should be easy to see that the total number of read blocks in ψ is less than or equal to $(N_\psi + 1)$, and a read block costs at most $(1 + \omega)$ since after the first read the mobile computer will keep a copy of the data item. The total cost of reads is bounded by $(N_\psi + 1) \cdot (1 + \omega)$. Similarly, the total number of write blocks in ψ is less than or equal to $(N_\psi + 1)$, and a write block costs

only ω since the first write in the block will invalidate the copy at the MC. Thus, the total cost of writes in ψ is bounded by $(N_\psi + 1) \cdot \omega$, and $COST_{SW_1}(\psi) \leq (N_\psi + 1) \cdot (1 + \omega) + (N_\psi + 1) \cdot \omega = (1 + 2 \cdot \omega) \cdot N_\psi + (1 + 2 \cdot \omega)$.

To show that the above bound is tight, assume that initially there is a single copy of the data item. Consider a schedule ψ_0 that starts with a read request, ends with a write request, and in each block there is exactly 1 request. It should be easy to see that $COST_{SW_k}(\psi_0) = (k + 1) \cdot N_\psi + (k + 1)$. \square

Theorem 12 *The algorithm SW_k (for $k > 1$) is tightly $[(1 + \frac{\omega}{2}) \cdot (k + 1) + \omega]$ -competitive in the message cost model, where $\omega (< 1)$ is the ratio of control message cost to data message cost.*

Proof : Similarly to the proofs of theorems 4 and 11, we prove that for any schedule ψ of requests, $COST_{SW_k}(\psi) \leq N_\psi \cdot [(1 + \frac{\omega}{2}) \cdot (k + 1) + \omega] + (1 + \frac{\omega}{2}) \cdot (k + 1) + \omega$, where N_ψ is the number of read requests in ψ that occur immediately after a write request. We will also exhibit a schedule ψ_0 for which $COST_{SW_k}(\psi_0) = N_\psi \cdot [(1 + \frac{\omega}{2}) \cdot (k + 1) + \omega] + \gamma$, where γ is a constant. Since it can be shown that the cost of an optimal off-line algorithm on ψ is N_ψ , it follows that SW_k is tightly $[(1 + \frac{\omega}{2}) \cdot (k + 1) + \omega]$ -competitive. As before, we assume throughout the proof that $k = 2 \cdot n + 1$.

Let ψ be a schedule consisting of read and write requests. We prove that $COST_{SW_k}(\psi) \leq N_\psi \cdot [(1 + \frac{\omega}{2}) \cdot (k + 1) + \omega] + (1 + \frac{\omega}{2}) \cdot (k + 1) + \omega$ as follows. We divide the schedule ψ into maximal blocks consisting of similar requests. Formally, let B_1, B_2, \dots, B_r be the division of ψ into blocks such that the requests in any block are all reads or they are all writes, and successive blocks have different requests.

It should be easy to see that the total number of read blocks in ψ , i.e. blocks that only contain read requests, is less than or equal to $(N_\psi + 1)$. Similarly, the total number of write blocks in ψ is less than or equal to $(N_\psi + 1)$. Now, we analyze the cost of read and write requests separately. Consider any read block B_i . It should be easy to see that only the first $n + 1$ reads in B_i may each cost $(1 + \omega)$. After the first $n + 1$ reads the window will definitely have more reads than writes, and the algorithm will maintain two copies and further reads in the block do not cost any communication. Thus the cost of executing all the reads in B_i is bounded by $(n + 1) \cdot (1 + \omega)$. Hence the cost of all the reads in ψ is bounded above by $(n + 1) \cdot (1 + \omega) \cdot (N_\psi + 1)$. Now consider a write block B_j . It is easy to see that B_j will cost at most $(n + 1)$ data message, since after the first $n + 1$ writes the window will definitely have more writes than reads and the copy at the MC will be deallocated, and this deallocation may cost this block an additional control message. Thus, the cost of a write block is bounded by $(n + 1 + \omega)$. As a consequence, the cost of all the writes in ψ is bounded by $(n + 1 + \omega) \cdot (N_\psi + 1)$. Hence, $COST_{SW_k}(\psi) \leq (2 + \omega) \cdot (n + 1) \cdot (N_\psi + 1) + \omega \cdot (N_\psi + 1)$. Substituting $k = 2 \cdot n + 1$ and rearranging the terms, we get $COST_{SW_k}(\psi) \leq [(k + 1) \cdot (1 + \frac{\omega}{2}) + \omega] \cdot N_\psi + (k + 1) \cdot (1 + \frac{\omega}{2}) + \omega$.

To show that the above bound is tight, assume that initially there is a single copy of the data item. Consider a schedule ψ_0 that starts with a block of read requests, ends with a block of write requests, and in each block there are exactly k requests. It should be easy to see that $COST_{SW_k}(\psi_0) = (k + 1) \cdot N_\psi + (k + 1)$. \square

7 Extensions

In this section we discuss various extensions to the previous methods. In particular, in the first subsection we show how to modify the static algorithms to make them competitive, and in the second subsection we discuss extensions of the algorithm to optimize the case where multiple data items can be read and written in a single operation.

7.1 Modifications to the Static Methods

We have presented two simple static methods that use the one-copy and two-copies schemes. The static methods can be chosen if the value of θ is known in advance. For example, in the connection model, the static method using a single copy at the stationary computer has the best expected cost if $\theta > 0.5$. Similarly, the static method using the two-copy scheme has the best expected cost when $\theta \leq 0.5$. However, the static methods do not have a good worst case behavior, i.e. they are not competitive. For example, a static method using a single copy will incur a high cost on a sequence of requests consisting of only reads from the mobile computer. This cost can be arbitrarily large, depending on the length of the sequence. Even though such a sequence is highly improbable, it can occur with nonzero probability.

We can overcome this problem by simple modifications to the static methods, that actually make them dynamic. For example, we can modify the one-copy static method as follows. It will normally use the one-copy scheme until m consecutive reads occur; then it changes to the two-copies scheme and uses this scheme until the next write. Then it reverts back to one-copy scheme and repeats this process. We refer to this algorithm as $T1_m$. It can be shown that $T1_m$ is $m + 1$ -competitive and that its expected cost is $(1 - \theta) + (1 - \theta)^m(2\theta - 1)$ in the connection model. Note that the second term is the additional expected cost over the static method (it can be shown that for each $\theta > 0.5$ $T1_m$ has a lower expected cost than SW_m and they are both equally competitive). This is the price of competitiveness. Thus, if we know that $\theta > 0.5$ then we can choose the $T1_m$ algorithm instead of ST_1 , for an appropriate value of m .

Similarly, we can modify the ST_2 algorithm to obtain the $T2_m$ algorithm that has almost the same expected cost as ST_2 , and is $(m + 1)$ -competitive.

7.2 Multiple Data Items

In this paper we have addressed the problem of choosing an allocation method for a single data items. These results can be extended to the case where multiple data items can be read and written in a single operation.

We will sketch an algorithm that gives an optimal static allocation method, in the connection model, for multiple data items, when the frequencies of operations on the data items are known in advance. Assume that multiple data items can be remotely read in one connection; similarly for the remote writes. We present the algorithm for the case when we have only two data items x and y . This can be generalized to more than two data items. Also, we discuss how this approach can be extended to the dynamic window based algorithms.

Assume that we have two data items x and y . We classify the read operations into three classes. reads of x only, reads of y only, and reads that access both x and y . We assume that

these three different reads occur according to independent Poisson distributions with frequencies $\lambda_{r,x}$, $\lambda_{r,y}$ and $\lambda_{r,*}$, respectively. We classify the writes similarly and assume that these writes occur with frequencies $\lambda_{w,x}$, $\lambda_{w,y}$ and $\lambda_{w,*}$, respectively. It is to be noted that $\lambda_{r,*}$ and $\lambda_{w,*}$ denote the frequencies of joint reads and writes respectively. Now, we have four possible allocation methods for x and y : ST_1 (both x and y have only one copy), ST_2 (both x and y have two copies), $ST_{1,2}$ (x has one copy and y has one copy) and $ST_{2,1}$ (x has two copies and y has only one). For each of these allocation methods we can obtain the expected cost of a single operation using the above frequencies, and then choose the one with the lowest expected cost. For example, the expected cost for ST_1 is $(\lambda_{r,x} + \lambda_{r,y} + \lambda_{r,*})/\lambda$ and that of $ST_{1,2}$ is $(\lambda_{r,x} + \lambda_{w,y} + \lambda_{r,*} + \lambda_{w,*})/\lambda$ where λ is the sum of all the read and write frequencies. The above method can be generalized to any finite set of data items. We need the frequencies of various joint operations on these data items.

To use the method given above we need to know the frequencies of various operations in advance. If these frequencies are not known in advance, then we can use the window based approach that dynamically calculates these frequencies. In this case, we need to keep track of the number of operations of different kind (i.e. the joint/exclusive read/write operations for multiple data items) in the window. From these numbers, we can calculate the frequencies of these operations, compute their expected costs (similar to the static methods given in the previous paragraph) using these frequencies, and choose an appropriate future allocation method. To avoid excessive overhead, this recomputation can be done periodically instead of after each operation. Future work will address the performance analysis of this method.

8 Comparison with Relevant Literature

As far as we know this is the first paper to study the communication cost of static and dynamic allocation in distributed systems using both, average case and worst case analysis. There are two bodies of relevant work, each of which is discussed in one of the following two subsections. In the first subsection we compare this paper with database literature on data allocation in distributed systems. In the second subsection we compare this paper to literature on caching and distributed virtual memory.

8.1 Data allocation in distributed systems

Data allocation in distributed systems is either static or dynamic. In [35] and [36], we considered dynamic data allocation algorithms, and we analyzed them using the notion of convergence, which is different than the measures used in this paper, namely expected case and worst case. Additionally, the algorithms in those works are different than the ones discussed here. Furthermore, in [35] and [36] we did not consider static allocation algorithms, and we did not consider the connection cost model.

Other dynamic data allocation algorithms were introduced in [22] and [23]. Both works analyze dynamic data allocation in the worst case only. Actually, the SW_1 algorithm was first analyzed in [23]. However, the model there requires a minimum of two copies in the system, for availability purposes. Thus even for the worst case the results are different. In contrast, in this paper we assume that availability constraints are handled exclusively within the stationary system, independently of the mobile computers.

There has also been work addressing dynamic data allocation algorithms in [9]. This work also addresses the worst case only. Additionally, the model there does not allow concurrent requests, and it requires centralized decision making by a processor that is aware of all the requests in the network. In contrast, our algorithms are distributed, and allow concurrent read-write requests.

Static allocation was studied in [37, 14]. These works address the following file-allocation problem. They assume that the read-write pattern at each processor is known a priori or it can be estimated, and they find the optimal static allocation scheme. However, works on the file-allocation problem do not compare static and dynamic allocation, and they do not quantify the cost penalty if the read-write pattern deviates from the estimate.

Many works on the data replication problem (such as [4, 6, 11, 13, 17, 21, 34]) and on file systems (such as CODA [30, 33]) address solely the availability aspect, namely how to ensure availability of a data item in the presence of failures. In contrast, in this paper we addressed the communication cost issue.

The works done by Alonso and Ganguly in [5, 20] are also related to the present paper in the sense that they also address the optimization issue for mobile computers. However, their optimization objective is energy, whereas ours is communication.

The work on broadcast disks ([2]) also addresses performance issues related to push/pull of data in a mobile computing environment. However, this work assumes read-only data items and it does not perform the type of analytical performance evaluation present in this paper.

8.2 Caching and virtual memory

In the computer architecture and operating systems literature there are studies of two subjects related to dynamic data allocation, namely caching and distributed virtual memory (see [1, 3, 7, 8, 12, 15, 16, 19, 25, 29, 30, 27, 28, 31, 33, 38]).

However, there are several important differences between Caching and Distributed Virtual Memory (CDVM) on one hand, and replicated data in distributed systems on the other. Therefore, our results have not been obtained previously. First, many of the CDVM methods do not focus on the communication cost alone, but consider the collection of factors that determine performance; the complexity of the resulting problem dictates that their analysis is either experimental or it uses simulation. In contrast, in this paper we assumed that since in mobile computing wireless communication involves an immediate out-of-pocket expense, the optimization of wireless communication is the sole caching objective; and we performed a thorough analytical cost evaluation.

Second, in CDVM the size of the cache is assumed to be limited. Thus, the important issues in CDVM literature are cache utilization, and the page replacement strategy (e.g. LRU, MRU, etc.), namely which page to replace in the cache when the cache is full and a new page has to be brought in. In other words, in contrast to replicated data in distributed systems, which may reside on secondary and even tertiary storage, in CDVM a page may be deleted from the cache as a result of limited storage. One may argue whether or not limited storage is a major issue in distributed databases, however, in this paper we assumed that storage at the mobile computer is abundant.

There have been some CDVM methods which consider communication cost as one of the optimization criteria (e.g. TreadMarks [26]). However, they do not use dynamic allocation

schemes.

9 Conclusions

In this paper we have considered several data allocation algorithms for mobile computers. In particular, we have considered the one-copy and the two-copies allocation schemes. We have investigated static and dynamic allocation methods using the above schemes. In a static method the allocation scheme remains unchanged throughout the execution. In a dynamic method the allocation scheme changes dynamically based on a window consisting of the last k requests; if in the window there are more reads at the mobile computer than writes at the stationary computer, then we use the two-copy scheme, otherwise we use the one-copy scheme. We get different dynamic methods for different values of k . For $k = 1$ the dynamic method is simply the classic write-invalidate protocol.

We have considered two cost models – the connection model and the message model. In the connection model, the cost is measured in terms of the number of (wireless telephone) connections, where as in the message model the cost is measured in terms of the number of control and data messages.

We have considered three different measures— expected cost, average expected cost, and the worst case cost which uses the notion of competitiveness. Roughly speaking, an algorithm A is said to be k -competitive if for every sequence s of read-write requests the cost of A on the sequence s is at most k times the cost of an ideal off-line algorithm on s which knows s in advance. An algorithm A is said to be competitive, if for some $k > 0$, A is k -competitive. The expected cost is the standard expected cost per request assuming fixed probabilistic distributions for reads and writes. We believe that an allocation method should be chosen based on the expected cost as well as the worst case cost. Specifically, we think that an allocation method should be chosen to minimize the expected cost, provided that it has some bound on the worst case behavior.

Now we explain the difference between the expected cost and the average expected cost. We have assumed that both, reads at the mobile computer and writes at the stationary computer, occur according to independent Poisson distributions with frequencies λ_r and λ_w respectively. When the values of λ_r and λ_w are known (more specifically, when the value of $\theta = \frac{\lambda_w}{\lambda_r + \lambda_w}$ is known), then an allocation method should be chosen based on the expected cost and the competitiveness. However, when θ varies and it is equally likely to have any value between 0 and 1, then an allocation method should be chosen based on the average expected cost (in addition to competitiveness). The average expected cost is the integral of the expected cost over θ from 0 to 1. An allocation method with a lower average expected cost will have a lower average cost per request, in a sequence of requests in which the frequencies of reads and writes vary over time. Furthermore, the average expected cost can also provide an insight and/or a measure for selecting an allocation method in the case when θ is unknown, but it is equally likely to have any value between 0 and 1⁴.

In the connection model, if θ is greater than 0.5, i.e., the read frequency is lower than the write frequency, then the static allocation method using only one copy at the stationary computer has

⁴If θ is not uniformly distributed, then the average expected cost should be defined as the integral of the expected cost multiplied by the density function for θ .

the best expected cost. Similarly, if θ is smaller than 0.5, then the static allocation method using one copy at the stationary computer and one at the mobile computer has the best expected cost.

When λ_r and λ_w change over time (i.e. θ changes over time), then one of the dynamic methods SW_k for an appropriate value of k should be chosen. This is due to the fact that the average expected cost of the SW_k algorithms is lower than either one of the static methods. The value of the window size k should be chosen to strike a balance between the average expected cost (which decreases as k increases, see equation 6) and competitiveness (the SW_k algorithm is $(k + 1)$ -competitive, thus competitiveness becomes worse as k increases). For example, for $k = 9$ the sliding-window algorithm will have an average expected cost that is within 10% of the optimum, and in the worst case will be at most 10 times worse than the optimum offline algorithm.

In the message model, the static allocation methods are still not competitive; and the dynamic allocation methods SW_k are again competitive, although with a different competitiveness factor. For a given θ , the expected cost of one of the three methods ST_1 , ST_2 and SW_1 is lowest; the particular one depends on the values of θ and ω (the ratio between the control message cost and the data message cost). The lowest expected-cost algorithm as a function of θ and ω is given in figure 1.

If θ is unknown or it varies over time, then one of the sliding window methods provides the optimal average expected cost. The particular one depends on the value of ω . If $\omega \leq 0.4$ then the SW_1 algorithm should be chosen as it has the least average expected cost; for other values of ω , the higher the value of k the lower the average expected cost of the SW_k algorithm (see figure 2). Again, the appropriate value of k should be chosen to strike a balance between average expected cost and competitiveness.

The data allocation methods and the results of this paper pertain to applications where the data items accessed by the various mobile computers are mostly disjoint, and the read requests must be satisfied by the most-up-to-date version of the data item. For applications that do not satisfy these assumptions, techniques that use data broadcasting and batching of updates may be appropriate, and our results need to be extended. This is the subject of future work.

ACKNOWLEDGEMENT: We wish to thank the referees for their insightful comments.

References

- [1] J. Archibald and J. Baer, "An Evaluation of Cache Coherence Solutions in Shared-Bus Multiprocessors", *ACM Trans. on Computer Systems*, 4:(4), Nov. 1986, pages 273-298
- [2] S. Acharya, M. Franklin, S. Zdonik, "Balancing Push and Pull for Data Broadcast", *ACM-SIGMOD '97*, pp. 183-194.
- [3] A. Agarwal, R. Simoni, J. Hennessy, and M. Horowitz, "An Evaluation of Directory Schemes for Cache Coherence", *Proc. of the 15-th Int'l Symp. on Computer Architecture*, Pages 280-289, June 1988

- [4] M. Ahamad and M.H. Ammar, "Multidimensional Voting", *ACM Trans. on Computer Systems*, 9(4), 1991, pages 399-431
- [5] R. Alonso and S. Ganguly, "Query Optimization for Energy Efficiency in Mobile Environments", *Proc. of the 1993 Int'l Workshop on Foundations of Models and Languages for Data and Objects*, Aigen, Austria
- [6] D. Agrawal, A. El Abbadi, "The Tree Quorum Protocol: An Efficient Approach for Managing Replicated Data", *Proc. of 16th VLDB*, August, 1990.
- [7] J.K. Bennett, J.B. Carter and W. Zwaenepoel, "Adaptive Software Cache Management for Distributed Shared Memory Architectures", *Proc. of the 17-th Int'l Symp. on Comp. Arch.*, Pages 148-159, May 1990
- [8] J.K. Bennett, J.B. Carter and W. Zwaenepoel, "Munin : Distributed shared memory based on type-specific memory coherence", *Proc. of the 1990 Conference on Principles and Practice of Parallel Programming*
- [9] Y. Bartal, A. Fiat, Y. Rabani, "Competitive Algorithms for Distributed Data Management", *24th Annual ACM STOC*, 5/92, Victoria, B.C. Canada.
- [10] B. R. Badrinath and T. Imielinski, "Replication and Mobility", *Proc. of the 2nd Workshop on the Management of Replicated Data (WMRD-II)*, pp. 9-12, Monterey, CA.
- [11] S. Y Cheung, M.H. Ammar, and M. Ahamad, "The Grid Protocol: A High Performance Scheme for Maintaining Replicated Data", *Proceedings of the 6th International Conference on Data Engineering*, pp 438-445, January 1990.
- [12] M.J. Carey, M.J. Franklin, M. Livny, E.J. Shekita, "Data Caching Tradeoffs in Client-Server BDMS Architectures", *ACM-SIGMOD '91*, pp. 357-366
- [13] Michael J. Carey, and Miron Livny, "Distributed concurrency control performance: A study of algorithms, distribution and replication", *Proc. of the 14th VLDB Conf.*, Los Angeles, CA, 1988
- [14] L. W. Dowdy and D. V. Foster, "Comparative Models of the File Assignment Problem", *ACM Computing Surveys*, 14 (2), 1982.
- [15] S. J. Eggers and R. H. Katz, "A Characterization of Sharing in Parallel Programs and Its Application to Coherency Protocol Evaluation", *Proc. of the 15-th Int'l Symp. on Comp. Architecture*, Pages 373-382, June 1988
- [16] Susan J. Eggers and Randy H. Katz, "Evaluating the Performance of Four Snooping Cache Coherency Protocols", *Proc. of the 16-th Int'l Symp. on Computer Architecture*, June 1989
- [17] Eager, D.L. and K.C. Sevick, "Achieving Robustness in Distributed Database Systems", *ACM-TODS*, 8(3), 354-381, Sept. 1983

- [18] A. Fiat, R. Karp, M.Luby, L.A. McGeoch, D.Sleator, N.E. Yong, "Competitive paging algorithms", *Journal of Algorithms*, 12, pages 685-699, 1991
- [19] M. Franklin, "Client data Caching: A foundation for high performance object database systems", *Kluwer Academic Publishing*, 1996,
- [20] S. Ganguly and R. Alonso, "Query Optimization in Mobile Enviroments", *Technical Report*, December 1993
- [21] D. Gifford. "Weighted Voting for Replicated Data", *Proc. of 7th ACM Symposium on Operation System Principles*, pages 150-162, 1979
- [22] Yixiu Huang, Ouri Wolfson, "A Competitive Dynamic Data Replication Algorithm", *IEEE Proc. of 9-th International Conference on Data Engineering '93*, pages 310-317, Vienna, Austria
- [23] Yixiu Huang, Ouri Wolfson, "Dynamic Allocation in Distributed System and Mobile Computers", *IEEE Proc. of 10-th Int'l Conf. on Data Engineering '94*, pages 20-29, Houston, Texas.
- [24] T. Imielinski and B. R. Badrinath, "Querying in highly mobile distributed environments", *Proc. of the 18th Int'l Conf. on VLDB '92*, pp. 41-52
- [25] Kai Li, "Shared Virtual Memory on Loosely Coupled Multiprocessors", *Ph. D. thesis*, September 1986, Department of Computer Science, Yale University, New Heaven, CT, USA
- [26] P. Keleher, S. Dwarkadas, A.L. Cox, and W. Zwaenepoel, "TreadMarks: Distributed Shared Memory on Standard Workstations and Operating Systems", *Proceedings of the Winter 94 Usenix Conference*, pp. 115-131, January 1994.
- [27] Kai Li and Paul Hudak, "Memory Coherence in Shared Virtual memory systems", *ACM Trans. on Computer Systems*, 7(4):321-359, Nov. 1989
- [28] J. Lee and U. Ramachandram, "Synchronization with Multiprocessor Caches", *Proc. of the 17-th Int'l Symp. on Comp. Architecture*, Pages 27-37, May 1990
- [29] A.R. Karlin, M. S. Manasse, L. Rudolph, and D. D. Sleator, "Competitive Snoopy Caching", *Algorithmica* (1988) 3:79-119
- [30] J.J. Kistler, and M. Satyanarayanan, "Disconnected Operation in the Coda File System", *ACM Trans. on Computer Systems*, 10(1), February 1992, Pages 3-25
- [31] D.J. Makaroff and D.L. Eager, "Disk Cache Performance for Distributed Systems" *Proc. of the 10-th Int'l Conf. on Dist. Computing Systems*, Pages 212-219, May 1990
- [32] M. Manasse, L.A. McGeoch, and D.Sleator, "Competitive algorithms for online problems", *Proc. 20th ACM STOC*, pp. 322-333, ACM 1988

- [33] M. Satyanarayanan, J.J. Kistler, P. Kumar, M.E. Okasaki, E.H. Siegel, and D.C. Steere, "Coda: A Highly Available File System for a Distributed Workstation Environment", *IEEE Trans. on Computers*, 39(4) April 1990, Pages 447-459
- [34] R. H. Thomas, "A Majority Consensus Approach to Concurrency Control for Multiple Copy Database", *ACM Trans. on Database Systems*, 4(2):180-209, June, 1979
- [35] Ouri Wolfson and Sushil Jajodia, "Distributed Algorithms for Dynamic Replication of Data", *Proc. of ACM-PODS*, 1992
- [36] Ouri Wolfson and Sushil Jajodia, "An Algorithm for Dynamic Data Distribution", *Proc. of the 2nd Workshop on Management of Replicated Data (WMRD-II)*, 1992, pp. 62-65
- [37] O. Wolfson and A. Milo, "The Multicast Policy and Its Relationship to Replicated Data Placement", *ACM TODS*, 16 (1), 1991.
- [38] Y. Wang, L.A. Rowe, "Cache Consistency and Concurrency Control in a Client/Server DBMS Architecture", *ACM-SIGMOD '91*, Pages 367-376