Dynamic Modeling of the Internet via Evolutionary Variational Inequalities with Vulnerability Analysis

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Microeconomics-Dynamics Mini-conference, California Institute of Technology, May 23 - 25, 2008



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This research was supported in part by

- ► the National Science Foundation
- the John F. Smith Memorial Fund University of Massachusetts at Amherst
- ► the Radcliffe Institute for Advanced Study at Harvard University.

This support is gratefully acknowledged.

Outline

- Motivation
- Literature
- ► Evolutionary Variational Inequalities (EVIs) and the Internet
- The Network Efficiency Measure and Component Importance Identification for Dynamic Networks
- The Dynamic Braess Paradox
- Summary and Conclusions

The Internet has revolutionized the way in which we work, interact, and conduct our daily activities. It has affected the young and the old as they gather information and communicate and has transformed business processes, financial investing and decision-making, and global supply chains. The Internet has evolved into a network that underpins our developed societies and economies.

Motivation: A Dynamic Model of the Internet

"A network like the Internet is volatile. Its traffic patterns can change quickly and dramatically... The assumption of a static model is therefore particularly suspect in such networks." (page 10 of Roughgarden (2005)).

Motivation: A Dynamic Model of the Internet

- It has been shown that distributed routing, which is common in computer networks and, in particular, the Internet, and selfish (or source routing in computer networks) routing, as occurs in the case of user-optimized transportation networks, in which travelers select the minimum cost route between an origin and destination, are one and the same if the cost functions associated with the links that make up the paths/routes coincide with the lengths used to define the shortest paths.
- We assume that the costs on the links are congestion dependent, that is, they depend on the volume of the flow on the link.
- We can expect that a variety of time-dependent demand structures will occur on the Internet as individuals seek information and news online in response to major events or simply go about their daily activities whether at work or at home. Hence, the development of this dynamic network model of the Internet is timely.

Internet Traffic Flows Between Fifty Countries



Source: Stephen Eick, Visual Insights

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Visual Map of the Internet



Source: www.opte.org

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Global Internet Communication Network



Source: www.telegeography.com

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Motivation: Network Vulnerability Analysis

- Recent disasters have demonstrated the importance as well as the vulnerability of network systems.
- For example:
 - ◊ 9/11 Terrorist Attacks, September 11, 2001
 - ◊ The biggest blackout in North America, August 14, 2003
 - Two significant power outages during the month of September 2003 one in England and one in Switzerland and Italy
 - ♦ Hurricane Katrina, August 23, 2005
 - ◊ The Minneapolis Bridge Collapse, August 1, 2007
 - The Mediterranean Submarine Cable Disruption, January 30, 2008

Disasters in Transportation Networks



www.salem-news.com





www.boston.com

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Disasters in Electric Power Networks



media.collegepublisher.com



www.cellar.org

www.crh.noaa.gov

Disasters in Communication Networks



www.tx.mb21.co.uk





www.w5jgv.com

www.wirelessestimator.com

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Examples of Other Dynamic Networks

- Oil and natural gas networks
- Electricity generation and distribution networks
- Supply chain networks
- Transportation networks

Literature on EVIs and the Applications

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Recent Literature on Network Vulnerability

- Latora and Marchiori (2001, 2002, 2004)
- ▶ Holme, Kim, Yoon and Han (2002)
- Murray-Tuite and Mahmassani (2004)
- Taylor and Deste (2004)
- Barrat, Barthlemy and Vespignani (2005)
- Criado, Flores, Hernández-Bermejo, Pello and Romance (2005)
- Chassin and Posse (2005)
- Sheffi (2005)
- DallAsta, Barrat, Barthlemy and Vespignani (2006)
- ► Jenelius, Petersen and Mattson (2006)

Our Research on Network Efficiency, Vulnerability, and Robustness

- Nagurney, A., Qiang, Q., 2007a. A Network Efficiency Measure for Congested Networks. *Europhysics Letters* 79, 38005.
- Nagurney, A., Qiang, Q., 2007b. A Transportation Network Efficiency Measure that Captures Flows, Behavior, and Costs With Applications to Network Component Importance Identification and Vulnerability, *Proceedings of the 18th Annual POMS Conference*.
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Our Research on Network Efficiency, Vulnerability, and Robustness (Cont'd)

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Online Access to the Papers Related to this Presentation

- Nagurney, A. Parkes, D., Daniele, P. (2007). The Internet, Evolutionary Variational Inequalities, and the Time-Dependent Braess Paradox, *Computational Management Science* 4, 355-375. http://supernet.som.umass.edu/articles/EVIsInternetBraessFinal.pdf
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2005-2006 Radcliffe Institute for Advanced Study Fellowship Year at Harvard



Anna Nagurney Dynamic Modeling of the Internet and Vulnerability Analysis

The Dynamic Model of the Internet (Nagurney, Parkes, and Daniele (2007))

The Internet is modeled as a network G = [N, L], consisting of the set of nodes N and the set of directed links L. The set of links L consists of n_l elements. The set of O/D pairs of nodes is denoted by W and consists of n_W elements. We denote the set of routes (with a route consisting of links) joining the O/D pair w by P_w . We assume that the routes are acyclic. Let P with n_P elements denote the set of all routes connecting all the O/D pairs in the Internet. Links are denoted by a, b, etc; routes by r, g, etc., and O/D pairs by w_1 , w_2 , etc. We assume that the Internet is traversed by "jobs" or "classes" of traffic and that there are K"jobs" with a typical job denoted by k.

Demands, Route Flows, and Link Flows

Let $d_w^k(t)$ denote the demand, that is, the traffic generated, between O/D pair w at time t by job class k. The flow on route r at time t of class k, which is assumed to be nonnegative, is denoted by $x_r^k(t)$ and the flow on link a of class k at time t by $f_a^k(t)$.

Conservation of Flow Between Demands and Route Flows The following conservation of flow equations must be satisfied at each *t*:

$$d^k_w(t) = \sum_{r \in P_w} x^k_r(t), \quad orall w \in W, orall k$$

Route Capacities

Also, we must have that

$$0 \leq x_r^k(t) \leq \mu_r^k(t), \quad \forall r \in P, \forall k$$

where $\mu_r^k(t)$ denotes the capacity on route r of class k at time t.

Conservation of Flow Between Route Flows and Link Flows

$$f_{a}^{k}(t) = \sum_{r \in P} x_{r}^{k}(t) \delta_{ar}, \quad \forall a \in L, \forall k,$$
(3)

where $\delta_{ar} = 1$ if link *a* is contained in route *r*, and $\delta_{ar} = 0$, otherwise. Hence, the flow of a class on a link is equal to the sum of the flows of the class on routes that contain that link. All the link flows at time *t* are grouped into the vector f(t), which is of dimension Kn_L .

Link Costs and Route Costs

The cost on route r at time t of class k is denoted by $C_r^k(t)$ and the cost on a link a of class k at time t by $c_a^k(t)$. For the sake of generality, we allow the cost on a link to depend upon the entire vector of link flows at time t, so that

$$c_a^k(t) = c_a^k(f(t)), \quad \forall a \in L, \forall k.$$

The costs on routes are related to costs on links through the following equations:

$$C_r^k(x(t)) = \sum_{a \in L} c_a^k(x(t)) \delta_{ar}, \quad \forall r \in P, \forall k,$$

which means that the cost on a route of class k at a time t is equal to the sum of costs on links of that class that make up the route at time t. We group the route costs at time t into the vector C(t), which is of dimension Kn_P .

Feasible Set

We consider the Hilbert space $\mathcal{L} = L^2([0, T], R^{Kn_P})$ (where [0, T] denotes the time interval under consideration) given by

$$\mathcal{K} = \{x \in L^2([0, T], R^{\mathcal{K}n_{\mathcal{P}}}) : 0 \le x(t) \le \mu(t) \text{ a.e. in } [0, T]\}$$

$$\sum_{p \in P_w} x_p^k(t) = d_w^k(t), \forall w, \forall k \text{ a.e. in } [0, T] \}.$$

We assume that the capacities $\mu_r^k(t)$, for all r and k, are in \mathcal{L} , and that the demands, $d_w^k \ge 0$, for all w and k, are also in \mathcal{L} . Further, we assume that

$$0 \le d(t) \le \Phi \mu(t)$$
, a.e. on $[0, T]$,

where Φ is the $Kn_W \times Kn_P$ -dimensional O/D pair-route incidence matrix, with element (kw, kr) equal to 1 if route r is contained in P_w , and 0, otherwise. Hence, the feasible set \mathcal{K} is nonempty. It is easily seen that \mathcal{K} is also convex, closed, and bounded. Note that we are not restricted as to the form that the time-varying demands for the O/D pairs take since convexity of \mathcal{K} is guaranteed even if the demands have a step-wise structure, or are piecewise continuous.

Another Definition

The dual space of $\mathcal L$ is denoted by $\mathcal L^*$. On $\mathcal L \times \mathcal L^*$ we define the canonical bilinear form by

$$\langle\langle \mathcal{G},x
angle
angle:=\int_0^T\langle \mathcal{G}(t),x(t)
angle dt,\quad \mathcal{G}\in\mathcal{L}^*,\quad x\in\mathcal{L}.$$

Furthermore, the cost mapping $C : \mathcal{K} \to \mathcal{L}^*$, assigns to each flow trajectory $x(\cdot) \in \mathcal{K}$ the cost trajectory $C(x(\cdot)) \in \mathcal{L}^*$.

Dynamic Network Equilibrium

A multiclass route flow pattern $x^* \in \mathcal{K}$ is said to be a dynamic network equilibrium (according to the generalization of Wardrop's first principle(cf. Wardrop (1952) and Beckmann, McGuire, and Winsten (1956))) if, at each time t, only the minimum cost routes for each class not at their capacities are used (that is, have positive flow) for each O/D pair unless the flow of that class on a route is at its upper bound (in which case those class routes' costs can be lower than those on the routes not at their capacities). The state can be expressed by the following equilibrium conditions which must hold for every O/D pair $w \in W$, every route $r \in P_w$, every class k; k = 1, ..., K, and a.e. on [0, T]:

$$C^k_r(x^*(t)) - \lambda^{k*}_{w'}(t) \left\{egin{array}{ccc} \leq 0, & ext{if} & x^{k*}_r(t) = \mu^k_r(t), \ = 0, & ext{if} & 0 < x^{k*}_r(t) < \mu^k_r(t), \ \geq 0, & ext{if} & x^{k*}_r(t) = 0. \end{array}
ight.$$

 $x^* \in \mathcal{K}$ is an equilibrium flow according to the definition of dynamic network equilibrium if and only if it satisfies the evolutionary variational inequality:

$$\int_0^T \langle \mathcal{C}(x^*(t)), x(t) - x^*(t)
angle dt \geq 0, \quad orall x \in \mathcal{K}.$$

A Multiclass Numerical Example

Consider a network (small subnetwork of the Internet) consisting of two nodes and two links as shown below. There is a single O/D pair w = (1, 2). Since the routes connecting the O/D pair consist of single links we work with the routes r_1 and r_2 directly:



 $C_{r_1}^1(x(t)) = 2x_{r_1}^1(t) + x_{r_1}^2(t) + 5, \quad C_{r_2}^1(x(t)) = 2x_{r_2}^2(t) + 2x_{r_2}^1(t) + 10,$ for Class 2:

 $C_{r_1}^2(x(t)) = x_{r_1}^2(t) + x_{r_1}^1(t) + 5, \quad C_{r_2}^2(x(t)) = x_{r_2}^1(t) + 2x_{r_2}^2(t) + 5.$

The time horizon is [0, 10]. The demands for the O/D pair are:

$$d_w^1(t) = 10 - t, \quad d_w^2(t) = t.$$

The upper bounds are: $\mu_{r_1}^1 = \mu_{r_2}^1 = \mu_{r_1}^1 = \mu_{r_2}^2 = \infty.$

Equilibrium Route Flows for the Multiclass Numerical Example

Equilibrium Multiclass Route Flows at time t							
Flow	t = 0	<i>t</i> = 2.5	t = 5	<i>t</i> = 7.5	t = 10		
$x_{r_1}^{1*}(t)$	6.25	6.25	5.00	2.50	0.00		
$x_{r_2}^{1*}(t)$	3.75	1.25	0.00	0.00	0.00		
$x_{r_1}^{\bar{2}*}(t)$	0.00	0.00	$1.\bar{66}$	4.166	6.66		
$x_{r_2}^{2*}(t)$	0.00	2.50	3.33	3.33	3.33		

We provide a graph of the equilibrium route trajectories, where we display also the interpolations between the discrete solutions. Since the route cost functions are strictly monotone over the time horizon [0, 10] we know that the equilibrium trajectories are unique.

As the theory predicts, the trajectories are also continuous for this example. It is interesting to see that after time t = 5 route r_2 is never used by class 1, whereas route r_1 is not utilized for class 2 traffic until after t = 2.



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The unification of Evolutionary Variational Inequalities (EVIs) and Projected Dynamic Systems (PDSs) allows the modeling of dynamic networks over different time scales.

Papers:

- Cojocaru, M. G., Daniele, P., Nagurney, A. 2005. Projected Dynamical Systems and Evolutionary Variational Inequalities via Hilbert Spaces with Applications *Journal of Optimization Theory and Applications* 127, 1-15.
- Cojocaru, M. G., Daniele, P., Nagurney, A. 2006. Double-Layered Dynamics: A Unified Theory of Projected Dynamical Systems and Evolutionary Variational Inequalities European Journal of Operational Research 175, 494-507.

A Pictorial of the Double-Layered Dynamics



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Equilibria of PDS and Variational Inequalities

An important feature of any PDS is that it is intimately related to a variational inequality problem (VI).

The equilibria of a PDS:

$$\frac{\partial}{\partial t}(x(t)) = \Pi_{\mathcal{K}}(x(t), -F(x(t))) = \lim_{\delta \to 0} \frac{(P_{\mathcal{K}}(x+\delta v) - x)}{\delta}, \ x(0) = x_0$$

where $P_{\mathcal{K}}$ is the norm projection defined by

 $P_{\mathcal{K}}(x) = \operatorname{argmin}_{x' \in \mathcal{K}} \|x' - x\|.$

that is, $x^* \in \mathcal{K}$ such that $\Pi_{\mathcal{K}}(x^*, -F(x^*)) = 0$ are solutions to the $VI(F, \mathcal{K})$: find $x^* \in \mathcal{K}$ such that

$$\langle F(x^*)^T, x - x^* \rangle \ge 0, \ \forall x \in \mathcal{K}.$$

and vice-versa, where $\langle\cdot,\cdot\rangle$ denotes the inner product on $\mathcal K$, where $\mathcal K$ is a Hilbert space.

Definition: Standard Form of EVIs Recall the following definition on $\mathcal{L} \times \mathcal{L}^*$:

$$\langle\langle \mathcal{G},x
angle
angle:=\int_0^T\langle \mathcal{G}(t),x(t)
angle dt,\quad \mathcal{G}\in\mathcal{L}^*,\quad x\in\mathcal{L}.$$

The standard form of the EVI that we work with is: find $x^* \in \mathcal{K}$ such that $\ll F(x^*), x - x^* \gg$, $\forall x \in \mathcal{K}$, or equivalently, find $x^* \in \mathcal{K}$ such that

$$\int_0^T \langle F(x^*(t)), x(t) - x^*(t)
angle dt \geq 0, \quad orall x \in \mathcal{K}.$$

EVIs and Infinite-dimensional PDS (Cojocaru, Daniele, and Nagurney (2005))

The solutions to the EVI problem are the same as the critical points of the PDS and vice versa, that is, the critical points of the PDS are the solutions to the EVI.

By choosing the Hilbert space to be $L^2([0, T], R^q)$, we find the solutions to the EVI: find $x^* \in \mathcal{K}$ such that

$$\int_0^{\mathcal{T}} \langle F(x^*(t)), x(t) - x^*(t)
angle dt \geq 0, \quad orall x \in \mathcal{K}$$

are the same as the critical points of the equation:

$$rac{d x(t, au)}{d au} = {\sf \Pi}_{\mathcal{K}}(x(t, au),-{\sf F}(x(t, au))), \quad x(t,0)\in \mathcal{K}$$

that is, the points such that

$$\Pi_{\mathcal{K}}(x(t,\tau),-F(x(t,\tau)))\equiv 0, \ \text{a.e. in } [0,T],$$

which are obviously stationary with respect to τ .

Nagurney and Qiang (2007a, b, d) proposed a network efficiency measure for networks with fixed demands, which captures demand and flow information under the network equilibrium:

The network performance/efficiency measure, $\mathcal{E}(G, d)$, according to Nagurney and Qiang (2007a, b, d), for a given network topology G and fixed demand vector d, is defined as:

$$\mathcal{E}(G,d) = rac{\sum_{w \in W} rac{d_w}{\lambda_w}}{n_W},$$

where n_W is the number of O/D pairs in the network and λ_w is the equilibrium disutility for O/D pair w.

Network Efficiency Measure for Dynamic Networks -Continuous Time

The network efficiency for the network G with time-varying demand d for $t \in [0, T]$, denoted by $\mathcal{E}(G, d, T)$, is defined as follows:

$$\mathcal{E}(G, d, T) = \frac{\int_0^T \left[\sum_{w \in W} \frac{d_w(t)}{\lambda_w(t)}\right]/n_W dt}{T}.$$

Note that the above measure is the average network performance over time of the dynamic network.

Network Efficiency Measure for Dynamic Networks -Discrete Time

Let d_w^1 , d_w^2 , ..., d_w^H denote demands for O/D pair w in H discrete time intervals, given, respectively, by: $[t_0, t_1], (t_1, t_2], ..., (t_{H-1}, t_H]$, where $t_H \equiv T$. We assume that the demand is constant in each such time interval for each O/D pair. Moreover, we denote the corresponding minimal costs for each O/D pair w at the Hdifferent time intervals by: $\lambda_w^1, \lambda_w^2, ..., \lambda_w^H$. The demand vector d, in this special discrete case, is a vector in $R^{n_W \times H}$. The dynamic network efficiency measure in this case is as follows:

Dynamic Network Efficiency: Discrete Time Version

The network efficiency for the network (G, d) over H discrete time intervals:

 $[t_0, t_1], (t_1, t_2], ..., (t_{H-1}, t_H], where t_H \equiv T$, and with the respective constant demands: $d_w^1, d_w^2, ..., d_w^H$ for all $w \in W$ is defined as follows:

$$\mathcal{E}(G, d, t_{H} = T) = \frac{\sum_{i=1}^{H} [(\sum_{w \in W} \frac{d_{w}^{i}}{\lambda_{w}^{i}})(t_{i} - t_{i-1})/n_{W}]}{t_{H}}$$

Assume that $d_w(t) = d_w$, for all O/D pairs $w \in W$ and for $t \in [0, T]$. Then, the dynamic network efficiency measure collapses to the Nagurney and Qiang (2007a, b, d) measure:

$$\mathcal{E} = \frac{1}{n_W} \sum_{w \in W} \frac{d_w}{\lambda_w}$$

The importance of network component g of network G with demand d over time horizon T is defined as follows:

$$I(g,d,T) = \frac{\mathcal{E}(G,d,T) - \mathcal{E}(G-g,d,T)}{\mathcal{E}(G,d,T)}$$

where $\mathcal{E}(G - g, d, T)$ is the dynamic network efficiency after component g is removed.

Our Approach to Identifying the Importance and Rankings of Network Components

The elimination of a link is represented in the Nagurney and Qiang (2008b) measure by the removal of that link while the removal of a node is managed by removing the links entering and exiting that node. In the case that the removal results in no path connecting an O/D pair, we simply assign the demand for that O/D pair to an abstract path with a cost of infinity.

Hence, our measure is well-defined even in the case of disconnected networks.

Assume a network with a single O/D pair (1,4). There are 2 paths available to travelers: $p_1 = (a, c)$ and $p_2 = (b, d)$. For a travel demand of 6, the equilibrium path flows are $x_{p_1}^* = x_{p_2}^* = 3$ and The equilibrium path travel costs are $C_{p_1} = C_{p_2} = 83$.



Adding a Link Increases Travel Cost for All!

Adding a new link creates a new path $p_3 = (a, e, d)$. The original flow distribution pattern is no longer an equilibrium pattern, since at this level of flow the cost on path p_3 , C_{p_3} =70. The new equilibrium path flows are $x_{p_1}^* = x_{p_2}^* = x_{p_3}^* = 2$. The equilibrium path travel costs are $C_{p_1} = C_{p_2} = C_{p_3} = 92$.



The Dynamic Braess Network Without Link e

We now construct time-dependent link costs, route costs, and demand for $t \in [0, T]$. It is important to emphasize that the case where time t is discrete, that is, t = 0, 1, 2, ..., T, is trivially included in the equilibrium conditions and also captured in the EVI formulation.

We consider, to start, the first network, consisting of links: a, b, c, d. We assume that the capacities $\mu_{r_1}(t) = \mu_{r_2}(t) = \infty$ for all $t \in [0, T]$. The link cost functions are assumed to be given and as follows for time $t \in [0, T]$:

> $c_a(f_a(t)) = 10f_a(t), \quad c_b(f_b(t)) = f_b(t) + 50,$ $c_c(f_c(t)) = f_c(t) + 50, \quad c_d(f_d(t)) = 10f_d(t).$

We assume a time-varying demand $d_w(t) = t$ for $t \in [0, T]$.

Solving the EVI, we have the equilibrium path flows are $x_{r_1}^*(t) = \frac{t}{2}$ and $x_{r_2}^*(t) = \frac{t}{2}$ for $t \in [0, T]$.

The equilibrium route costs for $t \in [0, T]$ are given by: $C_{r_1}(x_{r_1}^*(t)) = 5\frac{1}{2}t + 50 = C_{r_2}(x_{r_2}^*(t)) = 5\frac{1}{2}t + 50$, and, clearly, equilibrium conditions hold for $\in [0, T]$ a.e..

The Dynamic Braess Network Adding Link e



Anna Nagurney Dynamic Modeling of the Internet and Vulnerability Analysis

The Dynamic Braess Network



For demand in the range 2.58 < $d_w(t) = t < 8.89$, the addition of the new route will result in everyone being worse off.

Minimum Used Route Costs for Braess Networks 1 and 2.

Importance of Nodes and Links in the Dynamic Braess Network Using the New Measure When T = 10

Link	Importance Value	Importance Ranking
а	0.2604	1
Ь	0.1784	2
С	0.1784	2
d	0.2604	1
е	-0.1341	3

Link e is never used after t = 8.89 and in the range $t \in [2.58, 8.89]$, it increases the cost. so the fact that link e has a negative importance value makes sense; over its removal ld, on the age, improve network ency!

Node	Importance Value	Importance Ranking	time
1	1.0000	1	wou
2	0.2604	2	aver
3	0.2604	2	the
4	1.0000	1	effic

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Fulbright on Complex Networks and Vulnerability Analysis University of Catania, Italy, _____ March 2008 _____









http://supernet.som.umass.edu/fulbright-catania/FulbrightCataniaNagurney.htm

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Summary and Conclusions

- We apply the EVI theory to study the dynamic model of the Internet.
- The proposed model captures the congestion and dynamic nature of the Internet.
- Our network efficiency measure captures user behavior, flows and costs on networks.
- The proposed measure extends our previous research on the network efficiency measure into the dynamic setting.
- The proposed network efficiency measure is applicable for varying demand in both continuous and discrete time.
- The proposed network efficiency measure can be applied to other critical infrastructure networks.
- The proposed network efficiency measure also has implication for the robustness and vulnerability of networks with partially disrupted network components (Nagurney and Qiang 2007c).



Supernetworks for Optimal Decision-Making and Improving the Global Quality of Life

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The Virtual Center for Supernetworks at the Isenberg school of Manageme under the directorship of Anna Nagurney, the John F. Smith Memorial Professor, is interdisciplinary center, and includes the Supernetworks Laboratory for Computation a Visualization.

Mission: the mission of the Virtual Center for Supernetworks is to foster the study a application of supernetworks and to serve as a resource to academia, industry, and governme on networks ranging from transportation, supply chains, telecommunication, and electric pow networks to economic, environmental, financial, knowledge and social networks.

The Applications of Supernetworks Include: multimodal transportation networks, critical infrastructure, energy and the environment, the Internet and electronic commerce, global supply chain management, international financial networks, web-based advertising, complex networks and decision-making, integrated social and economic network network genes, and network metrics.



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Thank You!

For more information, see http://supernet.som.umass.edu

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