



# All Hands Meeting, 2006



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- Title: Grid Workflow Scheduling in WOSE (Workflow Optimisation Services for e-Science Applications)
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# Overview

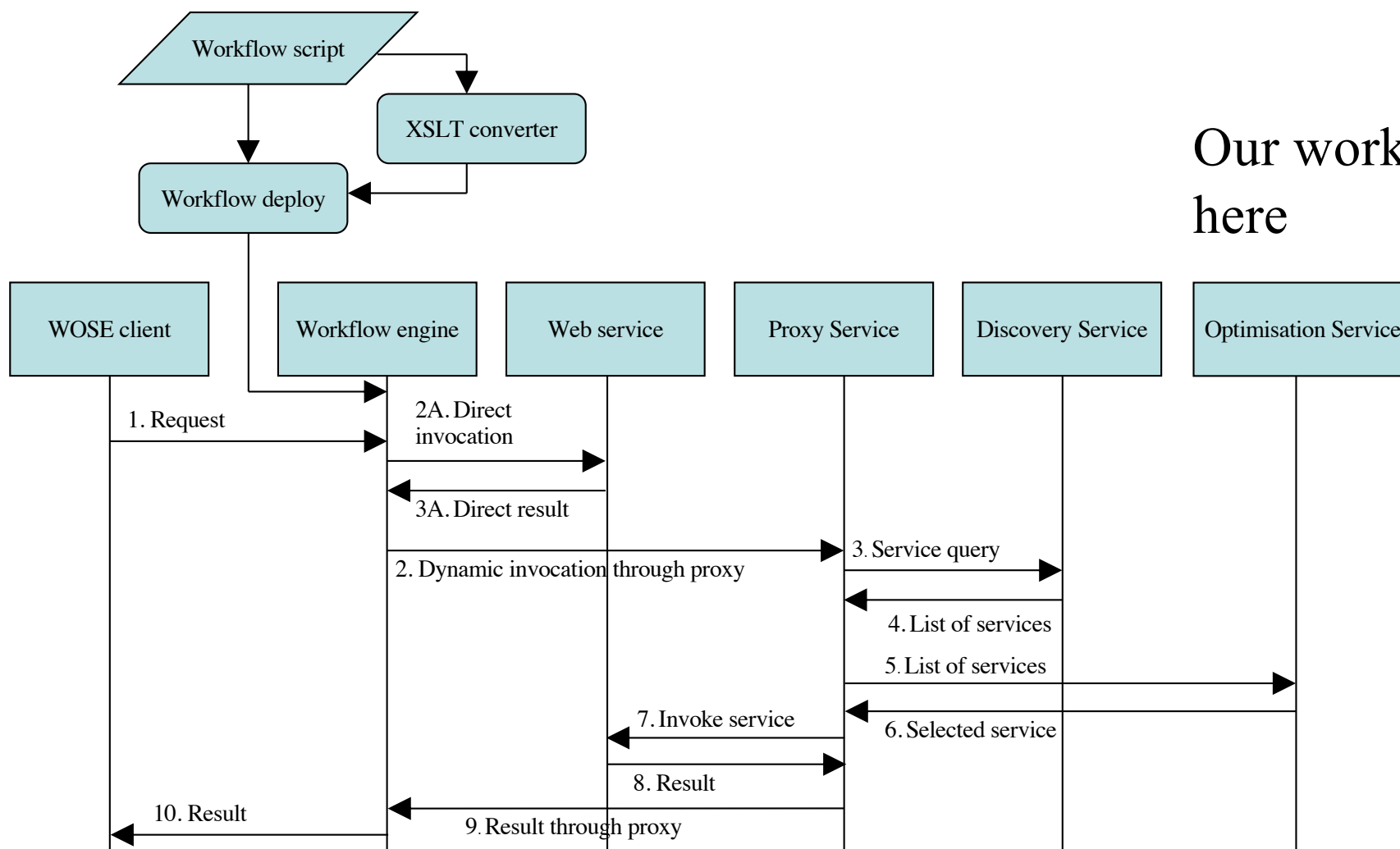


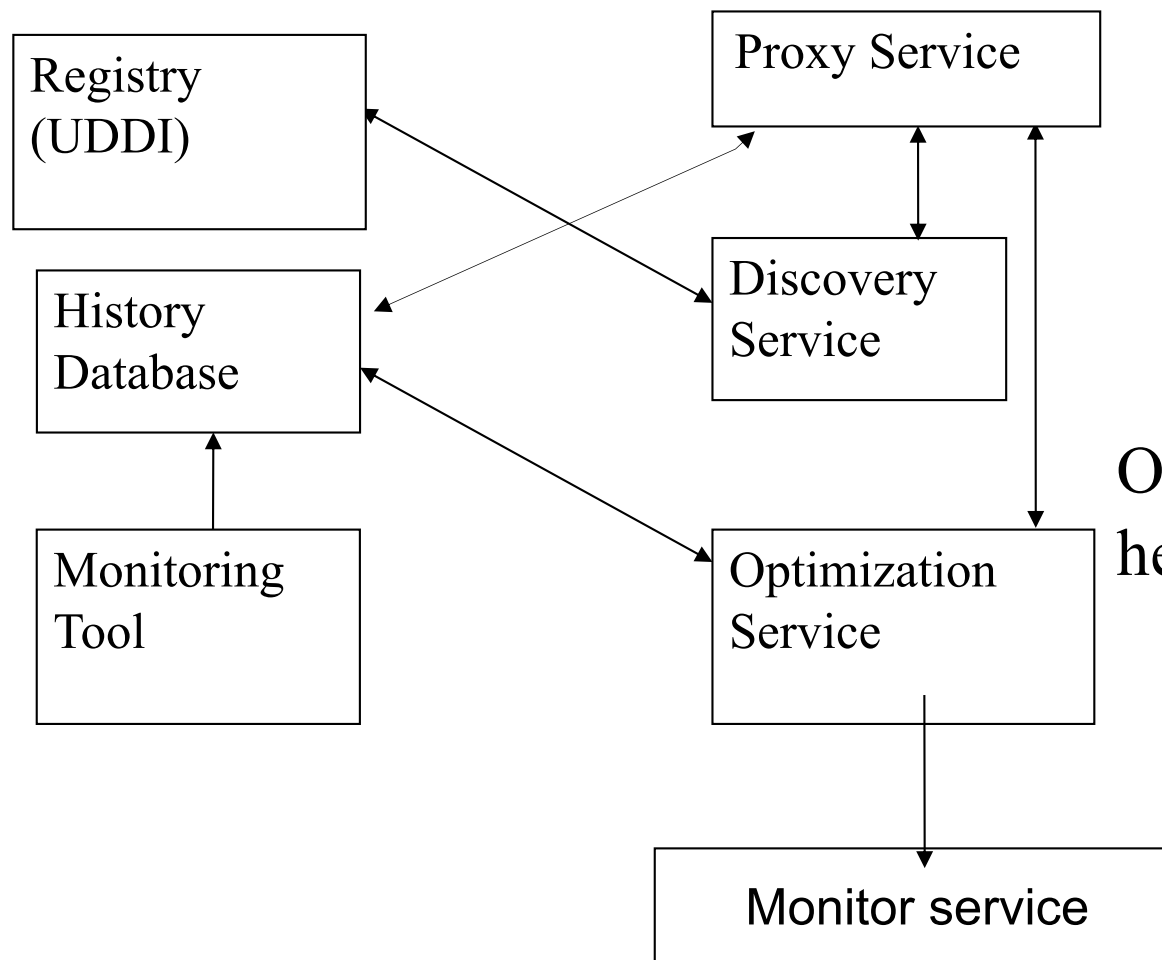
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- Multiple copies of a service with different performance or other user defined set of criteria; and these services cannot be selected at design time because their performance is not known at that time.
- workflow optimisation by selecting optimal web services at run-time and integrating dynamic selection of web service into workflow

Our work fits here





Our work fits here

Developed by Cardiff University



# Our Approach



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- Previous Optimisation Framework: Service-by-service basis approach of scheduling services and relies on real-time load information for making scheduling decisions. No QoS support
- Our Approach: Provides sufficient QoS guarantee whilst respecting QoS requirements of workflows for entire lifetime of workflows and uses Queuing Theory + Stochastic Programming approaches (doesn't rely on real time information)

- Stochastic Programming : It is a technique to solve optimisation problems involving uncertainty
- Stochastic Programming = Deterministic Mathematical Programming + Uncertainty
- Stochastic Programming : coefficient of variables having probability distributions
- Deterministic Mathematical Programming : coefficient of variables are known numbers



- Formulate workflow scheduling problem as a 2-stage stochastic program
- Scheduling program: Workflow structure + States of services (mean, variance of waiting times) + Performance models of workflow tasks + QoS requirements of workflow and its tasks

- Why is it stochastic?
- workflow tasks need to be scheduled now [Stage-1], whilst providing guarantee that future workflow tasks will still meet QoS requirements of workflow (uncertain) [Stage-2]
- [Stage-2]: Uncertain as demands for Grid services are random, service times are not deterministic, workflows are dynamic, services themselves may disappear





# Our Approach



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- Formulate workflow scheduling problem as 2-stage stochastic program
- Stage-1 is fairly straight-forward: select services which satisfy QoS requirements of workflow tasks that need to be scheduled immediately (now)
- Stage-2: Since coefficients of variables have probability distributions, we compute their expectations by SAA (sample average approximation) [Shapiro et al.]

- Scheduling Problem:  
minimise[stage-1 error + E(stage-2 error)]  
subject to: various execution, deadline, cost,  
reliability etc constraints
- E(stage-2 error) is computed using SAA  
problem
- Error is the penalty of failing to meet the  
QoS requirements

- The variables associated with penalty (one per constraint) are also present in the constraints such as execution, cost constraints etc
- If the constraints are infeasible, it forces the penalty variables to bind with some value
- Hence the objective reflects a value
- The coefficients of these variables in the objective are the inverse of the maximum coefficient in the relevant constraint.

- SAA Problem: Solve stage-1, use its result in N stage-2 programs. These N programs are generated by sampling (Monte-Carlo or Latin Hypercube)
- Take an average value of minimised objective values of these N programs and the stage-1 error. That is SAA problem
- Stage-2 programs are similar to stage-1 programs
- Stage-1 program: obtains scheduling solutions for workflow tasks that need to be immediately scheduled
- Stage-2 programs: obtain for future workflow tasks (of course respecting constraints)

- Probability distributions of variable coefficients: many such as waiting time for web services, service time for web services
- 1 stage-2 program is a joint realisation of their values (1 sample)
- $N$  stage-2 programs means  $N$  samples



- **Step 1:** Choose sample sizes  $N$  and  $N' \geq N$ , iteration
- count  $M$ , tolerance  $\varepsilon$  and rule to terminate iterations
- **Step 2:** Check if termination is required
- **for**  $m = 1, \dots, M$  **do**
- **Step 3.1:** Generate a sample of size  $N$  and solve the SAA problem. Let the optimal objective be  $O^m$  for corresponding iteration
- **end for**
- **Step 3.2:** Compute the average and variance as  $L$  and  $\text{Var}^L$  ( $M$  values)
- **Step 3.3:** Generate a sample of size  $N'$ , use one of the feasible stage-1 solution and solve the SAA problem and compute average and variance as  $U$  and  $\text{Var}^U$  ( $N'$  values)
- **Step 3.4:** Estimate the optimality gap ( $\text{Gap} = |L - U|$ ) and the variance of the gap estimator ( $\text{Var}^{\text{Gap}} = \text{Var}^L + \text{Var}^U$ )
- **Step 3.5:** If  $\text{Gap}$  and/or  $\text{Var}^{\text{Gap}}$  are large, tighten stage-1 QoS bounds, increase the sample sizes  $N$  and/or  $N'$ , and return to **step 2**
- **Step 3.6:** If  $\text{Gap}$  and/or  $\text{Var}^{\text{Gap}}$  and stage-1 objective value are small, choose stage-1 solution and stop
- **end for**



- The algorithm obtains epsilon-optimal solutions and sample size  $N$  guarantees that
- The algorithm ensures that QoS requirements can be satisfied with sufficient guarantee and variability of penalty is minimum
- If it is not then cost and time allocations to stage-1 workflow tasks are reduced so that in the next iteration probability of satisfying QoS requirements of stage-2 tasks increases

- The SP (stochastic programming) scheme (similar to 2<sup>nd</sup> scheme) is compared with 2 traditional schemes
- 1<sup>st</sup> scheme: Obtains scheduling solutions for all workflow tasks at the same time. Hence is static
- 2<sup>nd</sup> scheme: Obtains scheduling solutions for workflow tasks dynamically, meaning as and when required

- 1<sup>st</sup> scheme just solves 1 ILP which obtains solutions respecting the QoS requirements and keeping the penalty to a minimum
- In the other two schemes, cost and time allocations to stage-1 workflow tasks initially is done using upper bound of the 95<sup>th</sup> confidence interval of execution distribution of workflow tasks
- In all the 3 schemes, the expected execution time for stage-1 workflow tasks is calculated as the upper bound of the 95<sup>th</sup> confidence interval of execution distribution of workflow task and waiting time distribution of services

- The SP scheme is different to 2<sup>nd</sup> scheme in the way the scheduling solutions are obtained
- 2<sup>nd</sup> scheme just solves 1 ILP based on the cost and time allocations of workflow tasks
- SP scheme obtains solutions iteratively through the algorithm and in the process solves numerous ILPs. Cost and time allocations of workflow tasks thus get changed, which don't in the 2<sup>nd</sup> scheme.

- Simulation developed in SimJava
- Experimented with simple, complex and heterogenous workflows
- Results collected for low and high arrival rates, low and high CV of execution distributions of workflow tasks
- Different QoS requirements of workflows
- Statistics (mean response time, cost, failures, utilisation etc) collected for 1000 jobs following 500 jobs that require system initiation



- SP approach performs considerably better over other traditional schemes
- The SP scheme provides sufficient QoS guarantee over the entire life-cycle of workflows
- The scheme performs better particularly when workflow complexity and heterogeneity are high
- At both low and high arrival rates of workflows the SP scheme is a winner
- Average utilisation of services increase in the SP scheme





# Future Work



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- Experiment with workflows having slack periods
- Enhance the scheduling model (more constraints and more realistic model of web services)
  
- Thank You