

This appendix is the proof of Theorem 1 of paper “M. Boyer, Half-modeling of shaping in FIFO net with network calculus. In *Proceedings of the of the 18th International Conference on Real-Time and Network Systems*, Toulouse, France, November 2010.”

A Proof of Theorem 1

To prove equality (23), as presented in the sketch of proof, we first have to restrict the value domain of the θ_i variables (eq. (24)).

The second step consists in having an expression of the delay to minimise, *i.e.* that the second term of (24)) can be reduced into (25).

The last step is the application of Lemma 5, which reduces expression $\inf_{x_i \geq 0} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n [b_i - a_i x_i]^+ \right\}$.

A.1 First step: reducing the variable range

1. We are first going to restrict the θ_1 domain, *i.e.* proving eq.(24).

Let us first show two intermediate results.

$$(a) \forall \theta_1 \in \left[0, T_1 + \frac{b_1}{R_1}\right], \dot{\theta}_1 = T_1 + \frac{b_1}{R_1} : \beta_{R'_1, T'_{\theta_1}} \mathbb{1}_{\{\>\theta_1\}} \leq \beta_{R'_1, T_{\theta_1}} \mathbb{1}_{\{\>\dot{\theta}_1\}}$$

PROOF First, notice that $\theta_1 \leq T_{\theta_1}^1 \iff \theta_1 \leq T_1 + \frac{b_1}{R_1}$. And if $\theta_1 \leq T_{\theta_1}^1$, then $\beta_{R'_1, T'_{\theta_1}} \mathbb{1}_{\{\>\theta_1\}} = \beta_{R'_1, T_{\theta_1}} \mathbb{1}_{\{\>\theta_1\}}$, the test term is useless, we are handling simple rate-latency $\beta_{R,T}$ functions. Furthermore, $T \leq T' \implies \beta_{R,T} \geq \beta_{R,T'}$. Since $T_{\theta_1}^1$ is a decreasing function of θ_1 , we have $\forall \theta_1 \in [0, T_1 + \frac{b_1}{R_1}]$, $T_{\theta_1}^1 \leq T_{\dot{\theta}_1}^1$. To sum up $\forall \theta_1 \in [0, T_1 + \frac{b_1}{R_1}]$:

$$\beta_{R'_1, T'_{\theta_1}} \mathbb{1}_{\{\>\theta_1\}} = \beta_{R'_1, T_{\theta_1}} \leq \beta_{R'_1, T_{\dot{\theta}_1}} = \beta_{R'_1, T'_{\dot{\theta}_1}} \quad \blacksquare$$

$$(b) g \geq g' \implies h(f, g * h) \leq h(f, g' * h).$$

PROOF We know that $f \geq g \geq g' \implies h(f, g) \leq h(f, g')$. We also know that convolution is isotone on wide-sense increasing functions, that is to say, $g \geq g' \implies g * h \geq g' * h$. \blacksquare

With previous results, we know that, for all sets of value $\theta_1, \dots, \theta_n$, if $\theta_1 \leq \dot{\theta}_1 = T_1 + \frac{b_1}{R_1}$, then $h(\bigwedge_i \gamma_{r_i, b_i}, \bigast_{i=1}^n \beta_{R'_i, T_{\theta_i}} \mathbb{1}_{\{\>\theta_i\}}) \geq h(\bigwedge_i \gamma_{r_i, b_i}, \beta_{R'_1, T_{\theta_1}} \mathbb{1}_{\{\>\dot{\theta}_1\}} \bigast_{i=2}^n \beta_{R'_i, T_{\theta_i}} \mathbb{1}_{\{\>\theta_i\}})$.

Then, we can restrict the research of the minimum to values of $\theta \geq T_1 + \frac{b_1}{R_1}$, *i.e.*

$$\inf_{\forall i \in [1, n]: \theta_i \geq 0} h\left(\bigwedge_i \gamma_{r_i, b_i}, \bigast_i \beta_{R'_i, T_{\theta_i}} \mathbb{1}_{\{\>\theta_i\}}\right) = \inf_{\theta_1 \geq T_1 + \frac{b_1}{R_1}, \forall i \in [2, n]: \theta_i \geq 0} h\left(\bigwedge_i \gamma_{r_i, b_i}, \bigast_i \beta_{R'_i, T_{\theta_i}} \mathbb{1}_{\{\>\theta_i\}}\right) \quad (26)$$

2. We can iterate the previous step to restrict the same way domains of θ_2 to θ_n .

A.2 Expression of delay

This proof uses a different way than [18]: they are using the pseudo-inverse of the function $\bigast_{i=1}^n \beta_{R'_i, T_{\theta_i}} \mathbb{1}_{\{\>\theta_i\}}$, and we are using the distributivity of the distributivity of min on delay.

We first apply (4) on each server S_i . Then, each S_i offers to flow R a residual service $\beta_i^{\theta_i} = \beta_{R'_i, T_{\theta_i}} \mathbb{1}_{\{\>\theta_i\}}$ with $R'_i = R_i - r'_i$ and $T_{\theta_i}^i = \frac{R_i T_i + b'_i - r'_i \theta_i}{R'_i}$.

Then, the delay of R is the same as if it was traversing an unique server of service curve $\beta^{\theta_1, \dots, \theta_n} = \bigast_{i=1}^n \beta_{R'_i, T_{\theta_i}} \mathbb{1}_{\{\>\theta_i\}}$ and from Lemma 3 $\beta^{\theta_1, \dots, \theta_n} = \delta_{\sum_{i=1}^n (\theta_i \vee T_{\theta_i}^i)} \wedge \bigwedge_{i=1}^n \beta_{R'_i, (\sum_{j=1}^n \theta_j \vee T_{\theta_j}^j) - [\theta_i - T_{\theta_i}^i]^+}$

The horizontal delay can be decomposed using Lemma 4. $h(\bigwedge_i \gamma_{r_i, b_i}, \beta^{\theta_1, \dots, \theta_n}) = h(\bigwedge_i \gamma_{r_i, b_i}, \delta_{\sum_{i=1}^n (\theta_i \vee T_{\theta_i}^i)}) \vee \bigvee_i h(\bigwedge_i \gamma_{r_i, b_i}, \beta_{R'_i, (\sum_{j=1}^n \theta_j \vee T_{\theta_j}^j) - [\theta_i - T_{\theta_i}^i]^+})$.

From Lemma 1, we have an expression for the delay. Let $k'_i = \min \{j \mid r_j \leq R_i - r'_i\}$.

$$\text{Then, } h(\bigwedge_i \gamma_{r_i, b_i}, \beta^{\theta_1, \dots, \theta_n}) = \sum_{i=1}^n [\theta_i \vee T_{\theta_i}^i]^+ \vee \bigvee_i \left\{ \sum_{j=1}^n [\theta_j \vee T_{\theta_j}^j]^+ - [\theta_i - T_{\theta_i}^i]^+ + \frac{y_{k'_i}}{R'_i} - x_{k'_i} \right\}$$

We are only intersted in values of $\theta_i \geq T_i + \frac{b'_i}{R_i}$. In this cases, $\theta_i \geq T_{\theta_i}^i$, $[\theta_i - T_{\theta_i}^i]^+ = \frac{R_i \theta_i - R_i T_i - b'_i}{R_i - r'_i}$ and the expression be simplified.

Then, under assumption $\theta_i \geq T_i + \frac{b'_i}{R_i}$ we can rewrite the delay:

$$\begin{aligned} & h\left(\bigwedge_i \gamma_{r_i, b_i}, \bigast_{i=1}^n \beta_{R'_i, T_{\theta_i}} \mathbb{1}_{\{\>\theta_i\}}\right) \\ &= \sum_{i=1}^n \theta_i \vee \bigvee_{i=1}^n \left\{ \left(\sum_{i=1}^n \theta_i \right) - \theta_i + T_{\theta_i}^i + \frac{y_{k'_i}}{R'_i} - x_{k'_i} \right\} \\ &= \sum_{j=1}^n \theta_j \vee \bigvee_{i=1}^n \left\{ \left(\sum_{i=j}^n \theta_j \right) + \frac{R_i T_i + b'_i + y_{k'_i} - R_i \theta_i}{R_i - r'_i} - x_{k'_i} \right\} \\ &= \bigvee_{i=1}^n \left\{ \left(\sum_{j=1}^n \theta_j \right) + \left[\frac{R_i T_i + b'_i + y_{k'_i} - R_i \theta_i}{R_i - r'_i} - x_{k'_i} \right]^+ \right\} \end{aligned}$$

with variable substitution $\theta'_i = \theta_i - (T_i + \frac{b'_i}{R_i})$ it becomes

$$\begin{aligned} &= \bigvee_{i=1}^n \left\{ \left(\sum_{j=1}^n \theta'_j + T_j + \frac{b'_j}{R_j} \right) + \left[\frac{y_{k'_i} - R_i \theta'_i}{R_i - r'_i} - x_{k'_i} \right]^+ \right\} \\ &= \left(\sum_{j=1}^n T_j + \frac{b'_j}{R_j} \right) + \bigvee_{i=1}^n \left\{ \left(\sum_{j=1}^n \theta'_j \right) + \left[\frac{y_{k'_i} - R_i \theta'_i}{R_i - r'_i} - x_{k'_i} \right]^+ \right\} \end{aligned}$$

Then, looking for the inf of such expression leads to:

$$\begin{aligned} &\inf_{\forall i \in [1, n]: \theta_i \geq 0} h \left(\bigwedge_i \gamma_{r_i, b_i}, \bigstar_{i=1}^n \beta_{R_i, T_{\theta_i}} \mathbb{1}_{\{\theta_i\}} \right) = \\ &\quad \left(\sum_{i=1}^n T_i + \frac{b'_i}{R_i} \right) \\ &+ \inf_{\forall i \in [1, n]: \theta'_i \geq 0} \bigvee_{i=1}^n \left\{ \left(\sum_{j=1}^n \theta'_j \right) + \left[\frac{y_{k'_i} - R_i \theta'_i}{R_i - r'_i} - x_{k'_i} \right]^+ \right\} \end{aligned}$$

A.3 Last step

Here comes the last proof: giving an analytical solution to the inf term in (25). Abstracting from the specific network calculus problem, we are solving

$$\inf_{x_i \geq 0} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n [b_i - a_i x_i]^+ \right\} \quad (27)$$

with $a_i = \frac{R_i}{R_i - r'_i} \geq 1$ and $b_i = \frac{y_{k'_i} - (R_i - r'_i)x_{k'_i}}{R_i - r'_i} \geq 0$ (6).

Then, using Lemma 5, we can compute the infimum of this expression. This is a generalisation of what is done in [18], where all b_i have the same value.

So, using Lemma 5, if $\sum_{i=1}^n \frac{R_i - r'_i}{R_i} \geq 1$, then, the delay value is

$$\sum_{i=1}^n \frac{y_{k'_i} - (R_i - r'_i)x_{k'_i}}{R_i} \quad (28)$$

Otherwise, the index must be re-ordered. Let $p : [1, n] \mapsto [1, n]$ be a permutation such that $(b_{p(i)})$ is a wide-sense increasing sequence. Let $q \stackrel{\text{def}}{=} \min \left\{ p(i) \mid 1 \geq \sum_{j=1}^{n-p(i)+1} \frac{R_i - r'_i}{R_i} \right\}$. In this case, the delay

⁶The fact that these b_i are non negative come from the definitions of k'_i : it is the smaller index such that the slopes before $x_{k'_i}$ is greater than $(R_i - r'_i)$. It implies that $y_{k'_i} \geq (R_i - r'_i)x_{k'_i}$

value is

$$\begin{aligned} &\sum_{p(i) \leq k} \frac{y_{k'_i} - (R_i - r'_i)x_{k'_i}}{R_i} + \\ &\quad \frac{y_{k'_q} - (R_q - r'_q)x_{k'_q}}{R_q - r'_q} \left(1 - \sum_{p(i) \leq k} \frac{R_i - r'_i}{R_i} \right) \end{aligned}$$

A.4 A useful Lemma on specific inf

Lemma 5 ($\inf_{x_i \geq 0} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n [b_i - a_i x_i]^+ \right\}$)
Let be $\forall i \in [1, n] : b_i \geq 0, a_i \geq 1$. We can assume, without loss of generality, that the b_i are sorted in non decreasing order ($b_i \leq b_{i+1}$). Then

$$\begin{aligned} &\inf_{x_i \geq 0} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n [b_i - a_i x_i]^+ \right\} \\ &= \begin{cases} \sum_{i=1}^n \frac{b_i}{a_i} & \text{if } \sum_{i=1}^n \frac{1}{a_i} \leq 1 \\ \sum_{j=k}^n \frac{b_j}{a_j} + b_k \left(1 - \sum_{j=k}^n \frac{1}{a_j} \right) & \text{otherwise} \end{cases} \quad (29) \end{aligned}$$

with $k \stackrel{\text{def}}{=} \max \left\{ i \mid 1 \geq \sum_{j=i}^n \frac{1}{a_j} \right\}$. \square

This lemma have been solved in [18] in a more specific way:

$$\inf_{\tau'_i \geq 0} \left\{ \sum_i \tau'_i + \bigvee_i \left[\frac{\sigma - \rho^i \tau'_i}{\rho^i - \rho_i} \right]^+ \right\} \quad (30)$$

with $\sigma > 0, \rho^i \geq \rho_i \geq 0$. This problem can be also written, in a more general way $\inf_{\tau'_i \geq 0} \left\{ \sum_i \tau'_i + \bigvee_i \left[\frac{u - v_i \tau'_i}{w_i} \right]^+ \right\}$ with $u > 0, v_i, w_i \geq 0$. This problem is equivalent to (29), with $u = 1, b_i = \frac{1}{w_i}, a_i = \frac{v_i}{w_i}$, except the case $b_i = 0$. So, we redo the proof to see if the null case could makes a difference. It does not. Here is the proof.

In the following, \bar{x} will denotes a vector of n values (x_1, \dots, x_n) , and $f(\bar{x}) = f(x_1, \dots, x_n) = \sum_{i=1}^n x_i + \bigvee_{i=1}^n [b_i - a_i x_i]^+$. We are looking for the minimum for f on $\mathbb{R}_{\geq 0}^n$.

Except for step 1, this proof is a clone of the one of [18], generalised to handle different values of b_i .

$$\begin{aligned} 1. \quad &\inf_{0 \leq x_i} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n [b_i - a_i x_i]^+ \right\} = \\ &\inf_{0 \leq x_i \leq \frac{b_i}{a_i}} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n (b_i - a_i x_i) \right\} \end{aligned}$$

PROOF They are two contradictory terms in this expression: $\sum_{i=1}^n x_i$ increases with any x_i , and terms $b_i - a_i x_i$ decreases. More formally, for any vector of value $\bar{x} = (x_1, \dots, x_n)$ with some $x_i \geq \frac{b_i}{a_i}$, then, it exist $\bar{x}' = (x_1, \dots, x_{i-1}, \frac{b_i}{a_i}, x_{i+1}, \dots, x_n)$ such that $f(\bar{x}') \leq f(\bar{x})$. ■

We have done exactly the same kind of proof for (24).

In [18], this is done in a different way: they first study the case $0 \leq x_i \leq \frac{b_i}{a_i}$ (which is ‘‘Case 1: $0 \leq \rho^i \tau_i' \leq \sigma$ for any i .’’)

$$2. \quad \inf_{0 \leq x_i \leq \frac{b_i}{a_i}} f(\bar{x}) = \bigwedge_{j=1}^n \inf_{\bar{x} \in X_j} \sum_{i=1}^n x_i + b_j - a_j x_j$$

with $X_j \stackrel{\text{def}}{=} \left\{ \bar{x} \in \mathbb{R}_{\geq 0}^n \mid \forall i : x_i \leq \frac{b_i}{a_i} \text{ and } b_i - a_i x_i \leq b_j - a_j x_j \right\}$

PROOF Another definition of X_j could be $\left\{ \bar{x} \mid \forall i : x_i \leq \frac{b_i}{a_i} \text{ and } b_j - a_j x_j = \bigvee_{i=1}^n a_i - b_i x_i \right\}$. It obviously comes that $\bigcup_{j=1}^n X_j = \left\{ \bar{x} \in \mathbb{R}_{\geq 0}^n \mid \forall i : x_i \leq \frac{b_i}{a_i} \right\}$. Then

$$\begin{aligned} & \inf_{0 \leq x_i \leq \frac{b_i}{a_i}} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n (b_i - a_i x_i) \right\} \\ &= \bigwedge_{j=1}^n \inf_{\bar{x} \in X_j} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n (b_i - a_i x_i) \right\} \\ &= \bigwedge_{j=1}^n \inf_{\bar{x} \in X_j} \left\{ \sum_{i=1}^n x_i + b_j - a_j x_j \right\} \quad \blacksquare \end{aligned}$$

The X_j are just a renaming of the T_j of [18].

$$3. \quad \inf_{\bar{x} \in X_j} \left\{ \sum_{i=1}^n x_i + b_j - a_j x_j \right\} = \inf_{0 \leq x_j \leq \frac{b_j}{a_j}} \sum_{i=1}^n \left[\frac{b_i - b_j + a_j x_j}{a_i} \right]^+ + b_j - a_j x_j$$

PROOF Consider x_j as a constant. This function increases with any x_i ($i \neq j$). Then, its inf is reached with the smallest values of each x_i in the interval range.

$$\begin{aligned} & 0 \leq b_i - a_i x_i \leq b_j - a_j x_j \\ \iff & -b_i \leq -a_i x_i \leq b_j - b_i - a_j x_j \\ \iff & \frac{b_i}{a_i} \geq x_i \geq \frac{-b_j + b_i + a_j x_j}{a_i} \end{aligned}$$

We also known that $x_i \geq 0$. Then, the minimal value for each x_i is $\left[\frac{b_i - b_j + a_j x_j}{a_i} \right]^+$, and each $x_i \neq x_j$ can

be replaced by this value.

$$\begin{aligned} & \inf_{\bar{x} \in X_j} \left\{ \sum_{i=1}^n x_i + b_j - a_j x_j \right\} = \\ & \inf_{0 \leq x_j \leq \frac{b_j}{a_j}} \sum_{\substack{i=1 \\ i \neq j}}^n \left[\frac{b_i - b_j + a_j x_j}{a_i} \right]^+ + x_j + b_j - a_j x_j \end{aligned}$$

Notice that $x_j = \frac{b_j - b_i + a_j x_j}{a_j}$, then it comes.

$$\inf_{0 \leq x_j \leq \frac{b_j}{a_j}} \sum_{i=1}^n \left[\frac{b_i - b_j + a_j x_j}{a_i} \right]^+ + b_j - a_j x_j \quad \blacksquare$$

$$4. \quad \inf_{0 \leq x_i} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n [b_i - a_i x_i]^+ \right\} = \inf_{0 \leq x \leq b_n} \sum_{i=1}^n \left[\frac{b_i - x}{a_i} \right]^+ + x$$

PROOF In the previous steps, we have reduced

the problem $\inf_{0 \leq x_i} \left\{ \sum_{i=1}^n x_i + \bigvee_{i=1}^n [b_i - a_i x_i]^+ \right\}$ into $\bigwedge_{j=1}^n \inf_{0 \leq x_j \leq \frac{b_j}{a_j}} \sum_{i=1}^n \left[\frac{b_i - b_j + a_j x_j}{a_i} \right]^+ + b_j - a_j x_j$

Let us redefine the independent variable x_j into $x'_j = b_j - a_j x_j$. We have $0 \leq x_j \leq \frac{b_j}{a_j} \iff 0 \geq -a_j x_j \geq -b_j \iff b_j \geq x'_j \geq 0$. Then

$$\begin{aligned} & \bigwedge_{j=1}^n \inf_{0 \leq x_j \leq \frac{b_j}{a_j}} \sum_{i=1}^n \left[\frac{b_i - b_j + a_j x_j}{a_i} \right]^+ + b_j - a_j x_j = \\ & \bigwedge_{j=1}^n \inf_{0 \leq x'_j \leq b_j} \sum_{i=1}^n \left[\frac{b_i - x'_j}{a_i} \right]^+ + x'_j \end{aligned}$$

But there is no need to keep n different variables x'_j , since they is no dependency between them: they appear into different subterms. Let us denote simply $x = x'_j$. The term then becomes

$$\bigwedge_{j=1}^n \inf_{0 \leq x \leq b_j} \sum_{i=1}^n \left[\frac{b_i - x}{a_i} \right]^+ + x$$

It can be re-written as $\bigwedge_{j=1}^n \inf_{0 \leq x \leq b_j} f(x)$ with $f(x) \stackrel{\text{def}}{=} \sum_{i=1}^n \left[\frac{b_i - x}{a_i} \right]^+ + x$ function. This is always the same expression which is studied, on intervals $[0, b_i]$. But, the infimum is of course meet on the larger interval, i.e. $\bigwedge_{j=1}^n \inf_{0 \leq x \leq b_j} f(x) = \inf_{0 \leq x \leq \bigvee_{i=1}^n b_i} f(x) = \inf_{0 \leq x \leq b_n} f(x)$ ■

We now have a piecewise linear continuous function, whose minimum must be found.

$$5. \quad \inf_{0 \leq x \leq b_n} \sum_{i=1}^n \left[\frac{b_i - x}{a_i} \right]^+ + x =$$

$$\begin{cases} \sum_{i=1}^n \frac{b_i}{a_i} & \text{if } \sum_{i=1}^n \frac{1}{a_i} \leq 1 \\ \sum_{j=k}^n \frac{b_j}{a_j} + b_k \left(1 - \sum_{j=k}^n \frac{1}{a_j} \right) & \text{otherwise} \end{cases}$$

with $k \stackrel{\text{def}}{=} \max \left\{ i \mid 1 \geq \sum_{j=i}^n \frac{1}{a_j} \right\}$.

PROOF We have to find the minimum on $[0, b_n]$ of the piecewise linear function $f(x) \stackrel{\text{def}}{=} \sum_{i=1}^n \left[\frac{b_i - x}{a_i} \right]^+ + x$.

The x term is increasing, and each $\left[\frac{b_i - x}{a_i} \right]^+$ is decreasing up to b_i . Let us define $b_0 = 0$.

On each interval $[b_{i-1}, b_i]$, the function value is $\sum_{j=i}^n \frac{b_j - x}{a_j} + x$, and its slope is $1 - \sum_{j=i}^n \frac{1}{a_j}$.

If $\sum_{j=1}^n \frac{1}{a_j} \leq 1$, then, the function is wide sense increasing, and the minimum is reached at $x = 0$ (and the value is $\sum_{i=1}^n \frac{b_i}{a_i}$).

Otherwise, the functions is decreasing, up to an inflexion point b_k where is began to increase (we know that is can not be always decreasing: on last interval, $[b_{n-1}, b_n]$ the slope value is $1 - \frac{1}{a_n}$, and all $a_i \geq 1$).

Let be $k \stackrel{\text{def}}{=} \max \left\{ i \mid 1 \geq \sum_{j=i}^n \frac{1}{a_j} \right\}$. Then, the function f reaches its minimum at b_k , and its value is

$$\begin{aligned} \sum_{j=k}^n \frac{b_j - b_k}{a_j} + b_k &= \sum_{j=k}^n \frac{b_j}{a_j} + b_k \left(1 - \sum_{j=k}^n \frac{1}{a_j} \right) \\ &= \sum_{j=k}^n \frac{b_j}{a_j} + b_k \left(1 - \sum_{j=k}^n \frac{1}{a_j} \right) \blacksquare \end{aligned}$$

It should be noticed that, with convention $a_0 = \infty$, $b_0 = 0$, both formulas for cases $\sum_{j=1}^n \frac{1}{a_j} \leq 1$ and $\sum_{j=1}^n \frac{1}{a_j} > 1$ are equivalent.