

# Internet Routing Games

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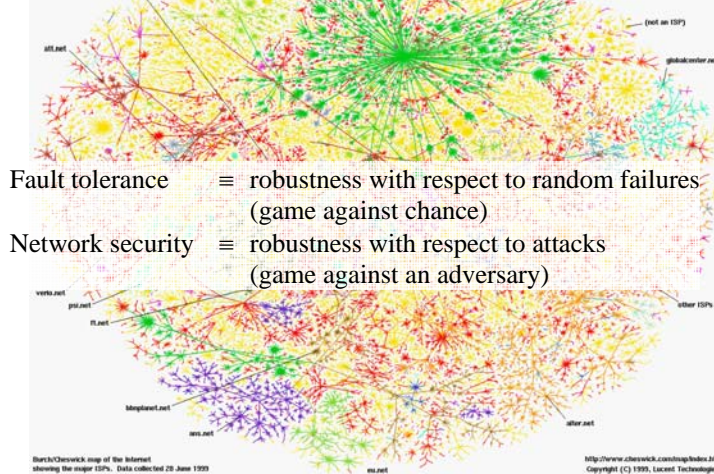
In collaboration with: S. Bohacek (Univ. Delaware), K. Obraczka (UC Santa Cruz)  
J. Lee (Postdoc, UC Santa Barbara), C. Lim (PhD candidate, USC)

## Network Security vs. Fault-Tolerance



The basic principle behind the design of the Internet was to utilize massive *redundancy* to achieve *fault-tolerance*

but this does not necessarily result in *security* against malicious attacks



Fault tolerance  $\equiv$  robustness with respect to random failures  
(game against chance)

Network security  $\equiv$  robustness with respect to attacks  
(game against an adversary)

*An adversary can explore weaknesses that chance will not easily find*

## Security vs. Fault-Tolerance in Routing



Suppose all links are equally likely to fail, and one of them does fail...

*Which routing strategy results in higher probability that a packet will reach destination?*

link labels refer to probability of forwarding a packet

*Both routing schemes result in exactly the same probability (50%)...*

## Security vs. Fault-Tolerance in Routing



~~Suppose all links are equally likely to fail, and one of them does fail...~~

Assume that fail was caused by an attacker that selects the link

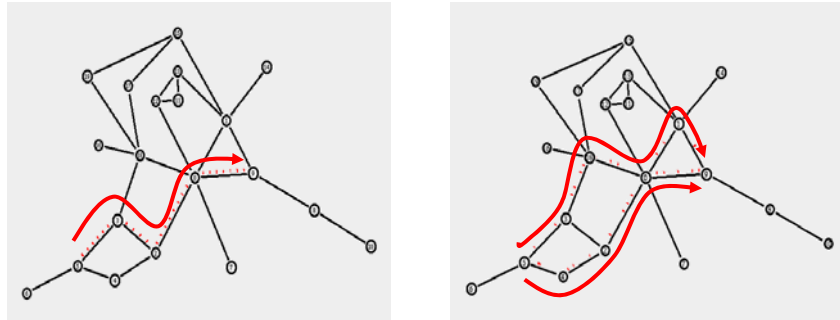
*Which routing strategy results in higher probability that a packet will reach destination?*

Attacker can learn routing policy and prevent all communication by compromising a single link

Compromising a single link, probability of intercepting packet is only 50% (assuming stochastic multi-path)

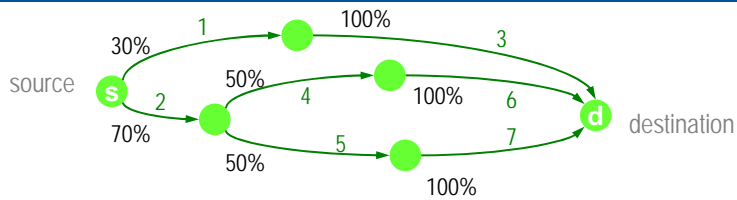
later we will find other reasons why multi-path may be advantageous...

# Outline



1. How to compute stochastic multi-path routing tables for general networks?  
Noncooperative game—explore redundancy in an adversarial context
2. Multi-path routing for multi-agent & networked control systems

# Stochastic routing policies



probability that a packet arriving at the node where  $\ell$  starts will be routed through link  $\ell$

set of (unidirectional) links

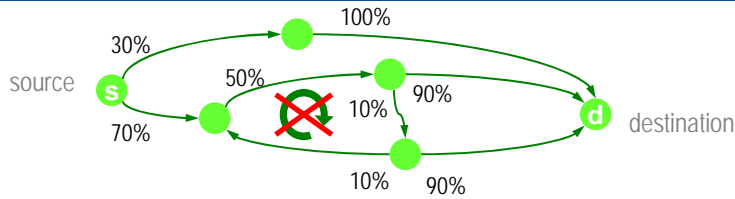
stochastic routing policy  $\equiv R := \{ r_\ell \geq 0 : \ell \in \mathcal{L} \}$

for every node  $n$   $\sum_{\ell \in \mathcal{L}[n]} r_\ell = 1$   
 summation over links that exit node  $n$

e.g.,  $R := \{ \underbrace{.3, .7}_\text{add to 1}, \underbrace{1, .5, .5}_\text{add to 1}, 1 \}$

$\mathcal{R}_{\text{stoch}}$   $\equiv$  set of all routing policies

## Stochastic routing policies



probability that a packet arriving at the node where  $\ell$  starts will be routed through link  $\ell$

set of (unidirectional) links

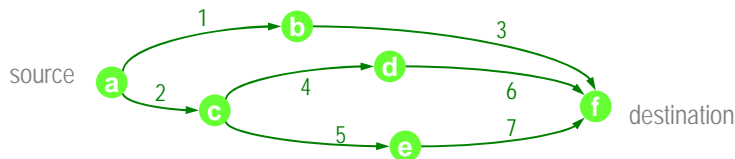
$$\text{stochastic routing policy} \equiv R := \{ r_\ell \geq 0 : \ell \in \mathcal{L} \}$$

for every node  $n$   $\sum_{\ell \in \mathcal{L}[n]} r_\ell = 1$

summation over links that exit node  $n$

- $\mathcal{R}_{\text{stoch}}$   $\equiv$  set of all routing policies
- $\mathcal{R}_{\text{no-cycle}}$   $\equiv$  set of all cycle-free policies, i.e., for which there is no closed sequence of links all with positive routing probability

## Attack space



probability that packets in link  $\ell$  are compromised

set of links

$$\text{pure attack} \equiv P := \{ p_\ell : \ell \in \mathcal{L} \}$$

attacker has available a pool of "pure attacks" and will select the one that is more likely to prevent communication

e.g., pure attack at link 3 with 10% probability of success:

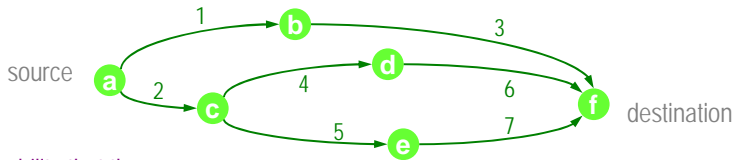
$$P_3 := \{ 0, 0, .1, 0, 0, 0, 0 \}$$

pure attack at node **f** with 20% probability of success:

$$P_f := \{ 0, 0, .2, 0, 0, .2, .2 \}$$

$\mathcal{P} \equiv$  set of all (pure) attacks available to attacker

## Mixed attacks



probability that the attacker will intercept a packet traveling in link  $\ell$

set of links

attacker is allowed to randomize between pure attacks with appropriate probabilities

(pure) attack  $\equiv P := \{ p_\ell : \ell \in \mathcal{L} \}$

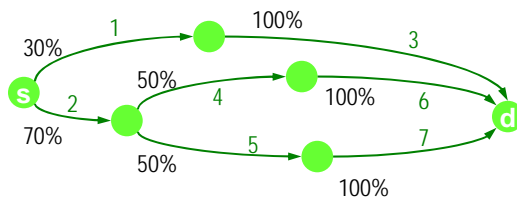
$\mathcal{P} \equiv$  set of all pure attacks available to attacker

mixed attack policy  $\equiv M := \{ m_P : P \in \mathcal{P} \} \in [0,1]^{\mathcal{P}}$

$$\sum_{P \in \mathcal{P}} m_P = 1$$

probability that the attacker select the pure attack  $P$

## Example

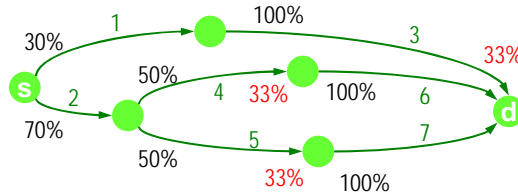


stochastic routing policy  $\equiv R := \{ .3, .7, 1, .5, .5, 1, 1 \}$

pure attacks available to attacker  $\equiv \mathcal{P} := \{ \{.1, 0, 0, 0, 0, 0, 0\}, \{0, .1, 0, 0, 0, 0, 0\}, \dots, \{0, 0, 0, 0, 0, .1, 0\}, \{0, 0, 0, 0, 0, 0, .1\} \}$

10% effective link attacks (7 attacks)  
(attacker can target any link, it will succeed in compromising packet delivery with 10% probability)

## Example



stochastic routing policy  $\equiv R := \{ .3, .7, 1, .5, .5, 1, 1 \}$

pure attacks available to attacker  $\equiv \mathcal{P} := \{ \{.1, 0, 0, 0, 0, 0\}, \{0, .1, 0, 0, 0, 0\}, \dots, \{0, 0, 0, 0, 0, .1\}, \{0, 0, 0, 0, 0, .1\} \}$

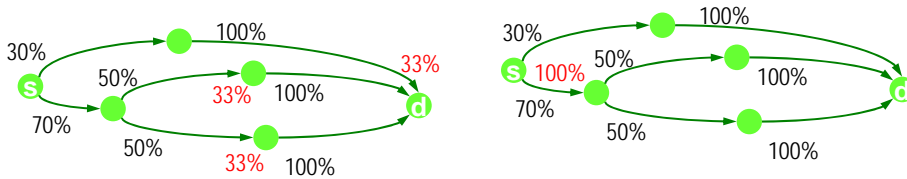
mixed attack policy  $\equiv M := \{ 0, 0, .33, .33, .33, 0, 0 \}$

$$P_{R,M}(\text{capture}) = (30\% \times 33\% + 2 \times 35\% \times 33\%) \times 10\% = 3.3\%$$

probability that packet is captured for routing policy  $R$  and mixed attack policy  $M$

*but not really rational...*

## Example



mixed attack policy  $M := \{ 0, 0, .33, .33, .33, 0, 0 \}$

stochastic routing policy  $R := \{ .3, .7, 1, .5, .5, 1, 1 \}$

$$P_{R,M}(\text{capture}) = (30\% \times 33\% + 2 \times 35\% \times 33\%) \times 10\% = 3.3\%$$

for this attack policy  $M$  router cannot do better

but attacker could do better against  $R$  with  $M := \{ 0, 1, 0, 0, 0, 0, 0 \}$

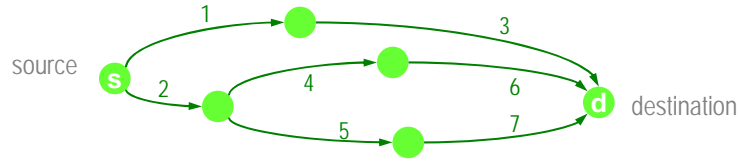
$$P_{R,M}(\text{capture}) = 3.3\% \quad \forall R$$

$$P_{R,M}(\text{capture}) = (70\% \times 100\%) \times 10\% = 7\%$$

*but then ...*

*neither of the above policies is an "equilibrium" since at least one player can improve its outcome by changing its policy*

# Routing game



Compute saddle-point equilibrium policies:

$R^* \in \mathcal{R}_{\text{no-cycle}}$  (cycle-free stochastic routing policy)

$M^* \in [0,1]^{\mathcal{P}}$  (mixed attack policy)

for which

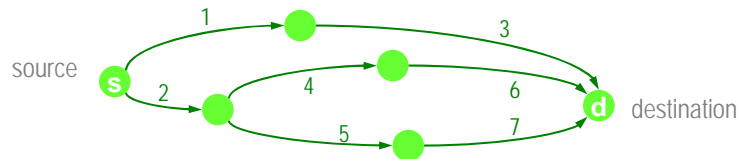
$$P_{R^*, M^*}(\text{capture}) = \min_{R \in \mathcal{R}_{\text{no-cycle}}} \max_{M \in [0,1]^{\mathcal{P}}} P_{R, M}(\text{capture})$$

$$= \max_{M \in [0,1]^{\mathcal{P}}} \min_{R \in \mathcal{R}_{\text{no-cycle}}} P_{R, M}(\text{capture})$$

Existence?  
Computation?

*policies chosen by intelligent opponents to minimize their worst-case losses  
(no player will improve its outcome by deviating from equilibrium)*

# Probability of capture



Given

$R \in \mathcal{R}_{\text{no-cycle}}$  (cycle-free stochastic routing policy)

$M := \{ m_p : P \in \mathcal{P} \} \in [0,1]^{\mathcal{P}}$  (mixed attack policy)

$$P_{R, M}(\text{capture}) = \sum_{P \in \mathcal{P}} (m_P \text{row}[P] x_P)$$

diagonal matrix with all the elements of  $R$

row vector with all the pure policies  $p_i$

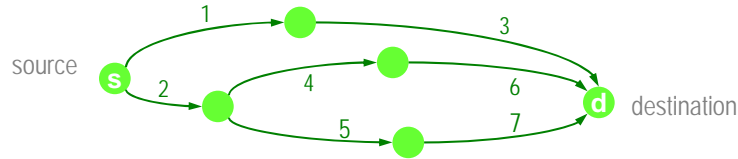
unique solution to

$$x_P = \text{diag}[R]A(I - \text{diag}[P])x_P + \text{diag}[R]c$$

(matrix  $A$  and vector  $c$  only depend on the graph)

*Linear (thus concave) in  $M$  (maximizer)  
but not convex with respect to the routing policy  $R$  (minimizer)  
so mini-max existence theorems do not apply...*

## Probability of capture



Under mild assumptions (\*) on pure attacks

Given  $R \in \mathcal{R}_{\text{no-cycle}}, M := \{ m_P : P \in \mathcal{P} \} \in [0,1]^{\mathcal{P}}$

$$P_{R,M}(\text{capture}) = \left( \sum_{P \in \mathcal{P}} m_P \text{row}[P] \right) x$$

row vector with all the pure policies  $p_\ell$

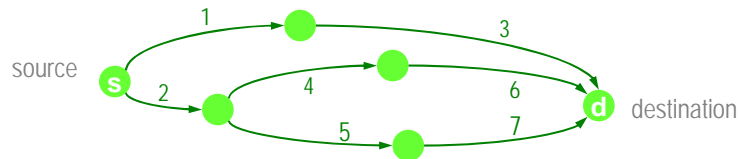
flow vector  $\equiv$  unique solution to

$$x = \text{diag}[R]Ax + \text{diag}[R]c$$

(matrix  $A$  and vector  $c$  only depend on the graph)

(\*) the same pure attack does not simultaneously targets two links in the same path  
(true for every single-link or single-node attacks)

## Probability of capture



Under mild assumptions (\*) on pure attacks

Given  $R \in \mathcal{R}_{\text{no-cycle}}, M := \{ m_P : P \in \mathcal{P} \} \in [0,1]^{\mathcal{P}}$

$$P_{R,M}(\text{capture}) = \left( \sum_{P \in \mathcal{P}} m_P \text{row}[P] \right) x$$

row vector with all the pure policies  $p_\ell$

flow vector  $\equiv$  unique solution to

$$x = \text{diag}[R]Ax + \text{diag}[R]c$$

(matrix  $A$  and vector  $c$  only depend on the graph)

*Not convex with respect to the routing policy  $R$  but linear (convex!) with respect to the vector  $x$ ...  
Key idea: solve game for  $x$  & then compute  $R$*



## Routing policies & Flow vectors

**Theorem:** i) There is a one-to-one correspondence between routing policies  $R$  in  $\mathcal{R}_{\text{stoch}}$  & flow vectors  $x$  in a convex set  $\mathcal{X} \subset \mathbb{R}^{\mathcal{L}}$

ii) For cycle-free  $R \in \mathcal{R}_{\text{no-cycle}}$ , the corresponding flow vector  $x$  satisfies

$$x = \text{diag}[R]Ax + \text{diag}[R]c$$

Therefore

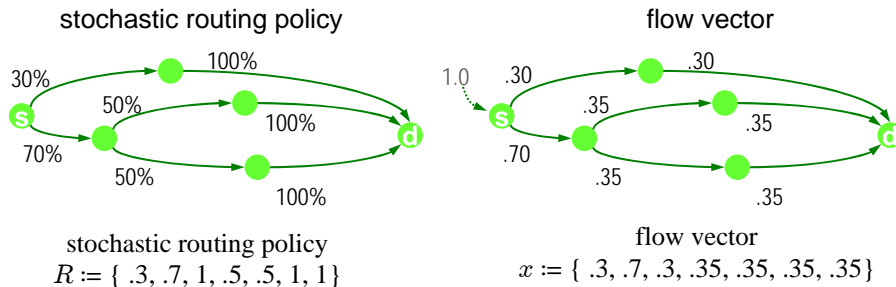
$$P_{R,M}(\text{capture}) = \sum_{P \in \mathcal{P}} m_P \text{row}[P]x$$

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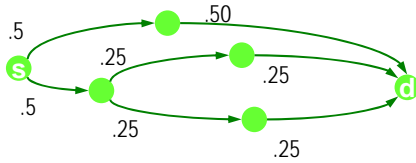
$$x = \text{diag}[R]Ax + \text{diag}[R]c$$



the vectors  $x \in \mathcal{X}$  obey a "flow conservation law" at every node, with total unit flow exiting the source node

## Flow game

flow vector



Compute saddle-point:

$$\begin{aligned} x^* &\in \mathcal{X} && \text{(flow vector)} \\ M^* &\in [0,1]^{\mathcal{P}} && \text{(mixed attack policy)} \end{aligned}$$

for which

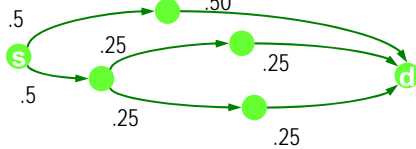
$$\begin{aligned} \sum_{P \in \mathcal{P}} m_P^* \text{row}[P]x^* &= \min_{x \in \mathcal{X}} \max_{M \in [0,1]^{\mathcal{P}}} \sum_{P \in \mathcal{P}} m_P \text{row}[P]x \\ &= \max_{M \in [0,1]^{\mathcal{P}}} \min_{x \in \mathcal{X}} \sum_{P \in \mathcal{P}} m_P \text{row}[P]x. \end{aligned}$$

**Theorem:** Every flow game has a saddle-point  $(x^*, M^*)$  with  $x^*$  cycle-free

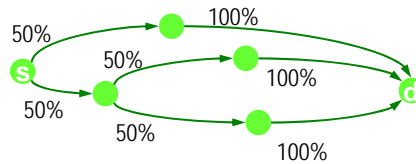
by bilinearity of the criterion and  
convexity and (almost) compactness of  $\mathcal{X}$  &  $[0,1]^{\mathcal{P}}$

## Back to routing game...

flow vector



stochastic routing policy



**Theorem:** The routing game has saddle-point policies.

Moreover, for every saddle-point  $(x^*, M^*)$  of the flow game with  $x^*$  cycle-free, the pair  $(R^*, M^*)$  is a saddle-point of the routing game, with  $R^*$  constructed from  $x^*$ :

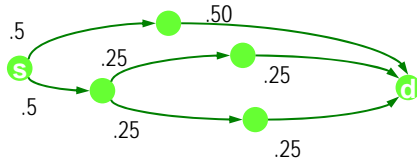
$$r_\ell^* := \frac{x_\ell^*}{\sum_{\ell' \in \mathcal{L}[\ell]} x_{\ell'}^*} \quad \forall \ell \in \mathcal{L}$$

summation over all links that exit  
from the same node as  $\ell$

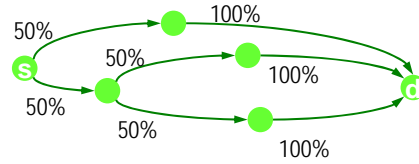
*Solving the flow game actually solves the routing game...*

## Solution to the flow & routing games

flow vector



stochastic routing policy



**Theorem:** The value  $V^*$  of the flow game is given by

$$V^* = \min_{\substack{x \in \mathcal{X} \\ \text{row}[P]x \leq \mu, \forall P}} \mu$$

max-flow problem solvable  
by linear programming

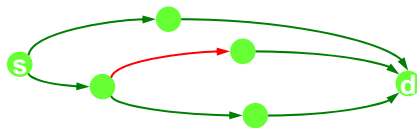
and the saddle-point  $x^*$  is any  $x$  at which the minimum is attained.

Optimal routing policy  $R^*$  can be computed using:

$$r_{\ell}^* := \frac{x_{\ell}^*}{\sum_{\ell' \in \mathcal{L}[\ell]} x_{\ell'}^*} \quad \forall \ell \in \mathcal{L}$$

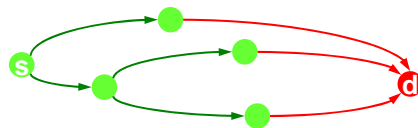
## Max-flow interpretations

for pure attacks at  
individual links



- Optimal routing  
*minimizes the maximum link flow*  
(subject to constraints that depend  
on the link reliability)
- In practice, maximizes throughput  
subject to link bandwidth constraints

for pure attacks at  
individual nodes



- Optimal routing  
*minimizes the maximum node load*  
(subject to constraints that depend  
on node reliability)
- In practice, balances the load  
between nodes  
(useful for energy-starved nodes)

## Several reasons to use multi-path routing UCSB

**increase security**

- Hespanha, Bohacek. Preliminary Results in Routing Games, 2001.
- Bohacek, Hespanha, Lee, Obraczka, Lim, Enhancing security via stochastic routing, 2002
- Papadimitratos, Haas, Secure message transmission in mobile ad hoc networks, 2003
- Lee, Misra, Rubenstein, Distributed Algorithms for Secure Multipath Routing, 2005

**improve robustness**

- Ganesan, Govindan, Shenker, Estrin, Highly Resilient, Energy Efficient Multipath Routing in Wireless Sensor Networks, 2002
- Wei, Zakhor, Robust Multipath Source Routing Protocol (RMPSR) for Video Communication over Wireless Ad Hoc Networks, 2004
- Tang, McKinley, A distributed multipath computation framework for overlay network applications, 2004

**increase throughput**

- Chen, Chan, Li, Multipath routing for video delivery over bandwidth-limited networks, 2004

**maximize network utilization**

- Elwalid, Jin, Low, Widjaja, MATE: MPLS adaptive traffic engineering, 2001
- Lee, Gerla, Split multipath routing with maximally disjoint paths in ad hoc networks, 2001
- Mirrokni, Thottan, Uzunalioglu, Paul, Simple polynomial time frameworks for reduced-path decomposition in multi-path routing, 2004

## Estimation through network UCSB

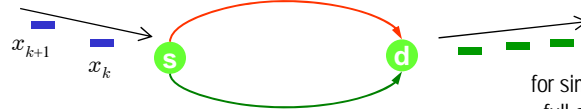
process

$$x_{k+1} = Ax_k + Bw_k$$

zero-mean stochastic disturbance

remote state-estimator

$$\hat{x}_{k+1} = A\hat{x}_k$$



for simplicity:

- full-state available
- no measurement noise
- no quantization

Optimal remote state estimator:

$$\hat{x}_{k+1} = \begin{cases} Ax_k & \text{succ. transmission at time } k \\ A\hat{x}_k & \text{unsucc. transmission at time } k \end{cases}$$

Remote state estimation error:  $e_k := x_k - \hat{x}_k$

$$e_{k+1} = \begin{cases} Bw_k & \text{succ. transmission at time } k \\ Ae_k + Bw_k & \text{unsucc. transmission at time } k \end{cases}$$

**UCSB**

## Estimation through network

process

$$x_{k+1} = Ax_k + Bw_k$$

zero-mean stochastic disturbance

remote state-estimator

$$\hat{x}_{k+1} = A\hat{x}_k$$

$$e_{k+1} = \begin{cases} Bw_k & \text{succ. transmission at time } k \\ Ae_k + Bw_k & \text{unsucc. transmission at time } k \end{cases}$$

Failures caused by an **attacker** that succeeds with probability  $p_{\text{att}}$

- single-path routing  $\equiv$  probability of failed transmission =  $p_{\text{att}}$

$$e_{k+1} = \begin{cases} Bw_k & \text{w.p. } 1 - p_{\text{att}} \\ Ae_k + Bw_k & \text{w.p. } p_{\text{att}} \end{cases} \quad \text{mean-square stable iff } p_{\text{att}} < \frac{1}{|\lambda_i[A]|^2}$$

- multi-path routing  $\equiv$  probability of failed transmissions =  $p_{\text{att}}/2$

$$e_{k+1} = \begin{cases} Bw_k & \text{w.p. } 1 - \frac{p_{\text{att}}}{2} \\ Ae_k + Bw_k & \text{w.p. } \frac{p_{\text{att}}}{2} \end{cases} \quad \text{mean-square stable iff } p_{\text{att}} < \frac{2}{|\lambda_i[A]|^2}$$

**UCSB**

## Estimation through network

process

$$x_{k+1} = Ax_k + Bw_k$$

stochastic disturbance

remote state-estimator

$$\hat{x}_{k+1} = A\hat{x}_k$$

Consider **random** failures:

$p_{\text{fail}} \equiv$  probability that a link will fail  
 $T_{\text{tr}} \equiv$  mean time-to-recover (exponentially distributed)

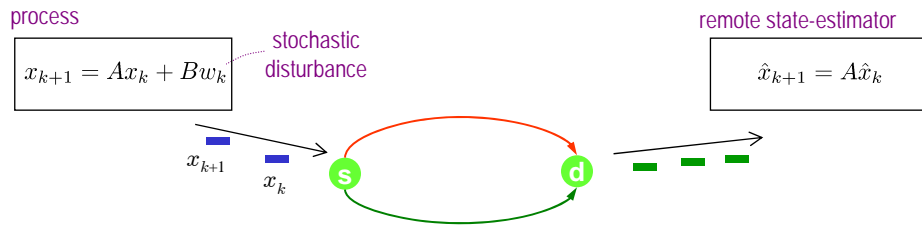
- single-path routing
- multi-path routing

} At steady state:

$$P(\text{unsucc. transmission}) = \frac{p_{\text{fail}}T_{\text{tr}}}{1 + p_{\text{fail}}T_{\text{tr}}}$$

but drops are not i.i.d. ...

## Estimation through network



Consider **random** failures:

$p_{\text{fail}} \equiv$  probability that a link will fail

$T_{\text{tr}} \equiv$  mean time-to-recover (exponentially distributed)

For: 1-dimensional quasi-stable process  $A = 1 + \epsilon$ ,  $\epsilon \ll 1$   
 low fail probability  $p_{\text{fail}} \ll 1$

- single-path routing    mean-square stable iff  $T_{\text{tr}} \leq \frac{1}{2\epsilon}$
- multi-path routing    mean-square stable iff  $T_{\text{tr}} \leq \frac{1}{\epsilon}$     twice as large admissible mean time-to-recover

in this networked estimation problem, the maximum spread of packets is optimal even "against" random failures

## Conclusions

- **Communication networks** are extremely **vulnerable** components to critical systems
  - multitude of individual components, spatially distributed, difficult to protect
  - especially true for wireless networks (jamming, eavesdropping, battery drainage due to overuse, etc.)
- **Game theory** is a natural framework to study **robustness**
  - redundancy, by itself, does not guarantee robustness
  - attacks are not random events: very unlikely events can be prompted by an attacker
- Determined **routing policies** that exploit multi-path routing
  - formulation as a **zero-sum game** between router and attacker
  - saddle-point solutions found by reducing problem to a flow-game
  - policies found also have applications to
    - throughput maximization
    - load balancing
    - improve robustness of NCSs (even against random failures)

[ Observation: traditional measures of QoS such as probability of drop, expected delay are not sufficient to predict performance in NCSs ]