

An Antithetic Coupling Approach to Multi-Chain based CSMA Scheduling Algorithms

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Abstract—In recent years, a suite of Glauber dynamics-based CSMA algorithms have attracted great attention due to their simple, distributed implementations with guaranteed throughput-optimality. However, these algorithms often suffer from poor delay performance and the starvation problem. Among several attempts to improve the delay performance, a remarkable improvement has recently been made in a class of CSMA algorithms that utilize multiple instances of the algorithm (or Markov chains). In this paper, we develop a new approach via an antithetic coupling (AC) method, which can further improve the delay performance of those that virtually emulate multiple chains. The key enabler of utilizing AC method lies in our skilful choice of manipulating the driving sequences of random variables that govern the evolution of schedule instances, in such a way that those multiple instances of chains become *negatively correlated* as oppose to having them run independently. This contributes faster change of the link state, rendering it more like a periodic process and thus leading to better queueing performance. We rigorously establish an ordering relationship for the effective bandwidth of each net-input process to the queue, between our proposed algorithm (AC-CSMA) and other state-of-the-art existing algorithms in the literature, under a mild set of assumptions. The proposed algorithm involves very simple modification onto existing CSMA-based algorithms, and can be implemented in a fully distributed manner without any additional message overhead. Our extensive simulation results also confirm that AC-CSMA always delivers better queueing performance over a variety of network scenarios.

I. INTRODUCTION

In wireless networks, packet scheduling and queue management play an important role in achieving efficient utilization of wireless resources and providing satisfactory quality-of-service. Designing such good *scheduling algorithms*, however, is a challenging problem, as users in a wireless network may experience a complicated contention relationship among the participants. In an early work by Tassiulas and Ephremides [1], a scheduling algorithm known as *Maximum Weight Scheduling* (MWS) was proposed to achieve the maximum capacity, but it requires to solve a complicated combinatorial problem based on global information. Subsequent works have attempted to address practical issues, but they often suffer loss of capacity or require a huge amount of message overhead [2].

Recently, a certain class of CSMA-based scheduling algorithms have gained great attention as a new solution to the design of scheduling algorithm. These algorithms are based on a so-called Glauber dynamics, which enables to find the

schedules that are close to the max-weight schedules. The main appealing feature of the CSMA-based algorithms is that they effectively achieve the throughput optimality while imposing only little or no message overhead. For example, Jiang and Walrand [3] characterized the achievable throughput of the CSMA algorithm as a function of locally adjustable control parameters and developed an algorithm that adaptively chooses these parameters. They showed that the algorithm achieves the throughput optimality under a time scale separation assumption, i.e., the schedule dynamics converges to its steady state quicker than the time-scale of parameter adaptation. In a similar spirit, several approaches have been devised for adapting the parameter based on queue-length information, and have been shown to guarantee the stability or the throughput optimality [4], [5], [6].

Despite the advantage of simplicity in implementation, the CSMA algorithms often exhibit large delay. The major reason for the poor performance is due to the fundamental constraint imposed from schedule dynamics. Specifically, the current schedules by the CSMA algorithms are constrained to change to a limited set of feasible schedules next. This leads to the *starvation* phenomenon for the link service processes, i.e., links tend to be unable to obtain transmission time slots for a long time. This issue has triggered a strong interest in improving the delay performance [7], [8], [9], [10].

A notable approach to deal with the poor delay performance of the CSMA algorithms is to utilize multiple instances of such schedulers. For example, in [11], the authors consider the CSMA algorithms with multiple channels and quantify the effect of the number of channels on the starvation problem. Huang and Lin [12] propose a virtual multiple channel scheme to maximize the aggregate of utilities of links, while achieving asymptotically bounded head-of-line waiting time. In [13], Kwak et al. propose a so-called *delayed CSMA* algorithm that can effectively emulate such an effect by utilizing past history of link schedules, and deliver sizable performance improvement in terms of reducing average queue sizes. Later, it has been shown that this algorithm can be harnessed to achieve constant-bounded time-averaged queueing delay [14].

In this paper, we focus on the delayed CSMA algorithm [13] and propose a new approach that can further improve its delay performance by incorporating the antithetic coupling (AC).¹ The AC method has been known as an efficient way to improve the accuracy in multiple MCMC simulations [15], [16], [17], [18]. The underlying idea is, for some sample paths generated,

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¹It is also referred to as antithetic variates method in the statistics literature.

to take advantage of its antithetic path to reduce variance. In a nutshell, the delayed CSMA algorithm can be viewed as if it runs multiple instances of Markov chains, and thus constitutes a suitable setup on which we can apply AC approach so as to improve the queueing performance. Our rationale behind applying AC idea is to *negatively correlate* such multiple chains, going beyond having them run independently. By doing so, the resulting service process of each individual link tends to be closer to a *periodic* process, leading to better delay performance overall. However, it is uncertain how precisely we can utilize AC idea *at no additional cost* and whether it really leads to provable better queueing performance. This question arises because the AC method may even worsen the performance when wrongly applied [17], and thus it has to be used with great care.

To set the stage, we first look into the performance implications expressed by the correlation structure of the standard CSMA. This gives insights on why CSMA algorithms suffer from poor delay performance. Specifically, we formally prove that all the eigenvalues of CSMA algorithms (Markov chains) are non-negative, implying that the service process of any link by the CSMA algorithm is positively correlated *over all time*. As a goal of this paper, we then aim at showing that the proposed algorithm provides guaranteed performance improvement. To accomplish this, we resort to the *effective bandwidth* of the net-input process, which quantifies the degree of queue occupancy by incorporating the dynamics of arrival and service processes altogether. (More precise statements will be given in Section V.) We prove that utilizing the AC method in the way we propose here indeed achieves smaller effective bandwidth, which in turn leads to better queueing performance and smaller delay. The biggest difficulty in our analysis lies in the fact that the configurational state space of the involved CSMA algorithm (set of feasible schedules or independent sets of the conflict graph) defies the conventional notion of monotonicity – a necessary ingredient to create antithetically coupled sample paths. Nonetheless, we are able to prove the desired performance ordering under a reasonable set of assumptions on the graph topologies. The assumptions are purely for technical purpose, and we believe that they are not necessary in practical settings. This argument is further supported by our extensive simulation results on a wide range of network scenarios.

The rest of this paper is organized as follows. In Section 2, we present our network model and preliminaries on the CSMA scheduling, as well as the delayed CSMA algorithm. In Section 3, we provide our theoretical findings that were unknown to some of previous works. In particular, our results reveal that strong correlations indeed persist in the link state process. In Section 4, we first introduce the concept of antithetic coupling and investigate several methods that can practically implement the idea. We then present our main idea with a motivating example and provide detailed procedure of our proposed algorithm. In Section 5, we provide analysis on showing that the proposed algorithm achieves smaller effective bandwidth, which in turn leads to better queueing performance. Section

6 presents our extensive simulation results under various network scenarios, and Section 7 concludes the paper.

II. PRELIMINARIES

A. System Model

Consider a wireless network with a conflict graph $\mathcal{G} = (\mathcal{N}, \mathcal{E})$ where \mathcal{N} is the set of links (or nodes in the conflict graph²) and \mathcal{E} is the set of edges. An edge $(i, j) \in \mathcal{E}$ exists between two links i and j if they cannot be active at the same time due to their mutual interference. Define by $\sigma = (\sigma_v)_{v \in \mathcal{N}} \in \{0, 1\}^{|\mathcal{N}|}$ that represents the set of link states. A link v is active if it is included in the schedule, i.e., $\sigma_v = 1$, and is inactive if otherwise. A schedule is called to be feasible if the links in the schedule can be active at the same time slot according to the conflict graph relationship \mathcal{G} . Evidently, a feasible schedule σ should satisfy the independent set constraint i.e., $\sigma_v + \sigma_w \leq 1$ for all $(v, w) \in \mathcal{E}$. We denote by Ω the set of all feasible schedules. We assume the network runs in a time-slotted manner, and therefore we denote by $\sigma(t)$ the schedule instance at time t for $t = 0, 1, \dots$

Each link is associated with a queue fed by some exogenous traffic arrivals and serviced when the link is active. We consider that $A_v(t)$ amount of packets arrive to the queue of link v at each time slot t in an i.i.d. manner according to some distribution provided that $\mathbb{E}\{A_v(t)\} = \nu_v$ and $\text{Var}\{A_v(t)\} = \nu_v^* < \infty$. Let $\nu = (\nu_v)_{v \in \mathcal{N}}$ be the set of arrival rates to the queues in the network. Let $Q(t) = (Q_v(t))_{v \in \mathcal{N}}$ be the number of packets in the queue at time t . Then the queue dynamics is governed by the following recursion:

$$Q_v(t) = \max\{Q_v(t-1) + A_v(t) - \sigma_v(t), 0\}, \quad t \geq 1. \quad (1)$$

The capacity region of the network is the set of all arrival rates ν for which there exists a scheduling algorithm that can support the arrivals. It is known [1] that the region is given by the convex combination of all feasible schedules, i.e.,

$$\mathbb{C} = \left\{ \sum_{\sigma \in \Omega} \theta_\sigma \sigma : \sum_{\sigma \in \Omega} \theta_\sigma = 1, \theta_\sigma \geq 0, \forall \sigma \in \Omega \right\}$$

and, an algorithm is called *throughput-optimal* if it can maintain all the queues in the network finite for any arrival rates within the capacity region.

B. Glauber Dynamics and CSMA Scheduling

While the MWS algorithm has been known to achieve the throughput-optimality [1], it is not a practical solution because it requires to solve a complicated combinatorial problem every time slot. Recently, several CSMA algorithms have emerged that offer the capability of achieving the full capacity region and thus match the optimal throughput performance of the MWS. Central to these CSMA algorithms is the so-called *Glauber dynamics*, which is a method of sampling independent sets with a desired probability distribution. The traditional Glauber dynamics works as follows. At each time slot t , links select a set of links $\mathbf{m}(t)$ that is interference free in

²We will use the term ‘node’ and ‘link’ interchangeably.

a distributed manner. For those selected links $v \in \mathbf{m}(t)$, if the link senses the transmission of any conflicting link, then it keeps silent. If none of its conflicting links is transmitting, then it transmits data with probability $\frac{\lambda_v}{1+\lambda_v}$.

In this setup, the schedule $\sigma(t)$ forms a Markov chain which is irreducible, aperiodic, and reversible over Ω , and achieves the stationary distribution given by $\pi(\sigma) = \frac{1}{Z} \prod_{i \in \mathcal{N}} \lambda_i^{\sigma_i}$ where $Z = \sum_{\sigma \in \Omega} \prod_{i \in \mathcal{N}} \lambda_i^{\sigma_i}$ is a normalizing constant. A link $v \in \mathcal{N}$ then receives an average service rate $s_v = \lim_{s \rightarrow \infty} \frac{1}{s} \sum_{t=1}^s \sigma_v(t) = \sum_{\sigma: \sigma_v=1} \pi(\sigma)$. The fundamental idea for establishing the throughput-optimality comes from the fact that there exists $\{\lambda_v\}_{v \in \mathcal{N}}$ such that the average service rate is strictly larger than the average arrival rate, i.e., $\nu_v < s_v$, $\forall v \in \mathcal{N}$. There have been several approaches that adaptively find appropriate values for the λ 's using queue information [4], [5] or experienced arrival and service rate [19].

C. Delayed CSMA

The delayed CSMA algorithm runs with a parameter $T \geq 1$ which captures the number of chains used for deciding link activities. If $T = 1$, the algorithm becomes the conventional CSMA algorithm, and hence Algorithm 1 can be understood as a generalized version of it.

Algorithm 1 Delayed CSMA [13]

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1: Initialize: for all links  $v \in \mathcal{N}$ ,  $\sigma_v(t) = 0$ ,  $t = 0, 1, \dots, T-1$ .
2: At each time  $t \geq T$ : links find a decision schedule,  $\mathbf{m}(t)$  through
   a randomized procedure, and
3: for all links  $v \in \mathbf{m}(t)$  do
4:   if  $\sum_{w \in \mathcal{N}(v)} \sigma_w(t-T) = 0$  then
5:      $\sigma_v(t) = 1$  with probability  $\frac{\lambda_v}{1+\lambda_v}$ 
6:      $\sigma_v(t) = 0$  with probability  $\frac{1}{1+\lambda_v}$ 
7:   else  $\sigma_v(t) = 0$  end if
8: end for
9: for all links  $w \notin \mathbf{m}(t)$  do
10:   $\sigma_w(t) = \sigma_w(t-T)$ 
11: end for

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In the conventional CSMA algorithm, i.e., Algorithm 1 with $T = 1$, the schedule may easily get trapped in a particular subset of feasible schedules for a long period of time. This phenomenon, a.k.a. temporal starvation problem, is due to the fundamental constraint imposed by the Markov chain that limits state transition from one schedule to another. The delayed CSMA algorithm (with $T \geq 2$) enables to effectively resolve this problem by allowing more drastic changes of the schedules over time.

There is a certain trade-off in choosing the parameter T in the delay performance. As far as the steady state performance is of a concern, larger T is always preferable. A recent work has shown that this algorithm can be delay-optimal in that there exists some T such that the average delay can be bounded by a constant [14]. However, larger T entails longer time for scheduling instances to reach steady state, resulting in degrading the performance in the transient phase [13]. In this paper, we propose a new algorithm, called AC-CSMA, that can provide better delay performance over the delayed CSMA with

any given $T \geq 2$ in use. Our idea is based on the concept of antithetic coupling that has been widely used in the statistics literature. In Section IV, we will briefly discuss its concept and how to utilize it in the CSMA setup.

III. REVISITING CORRELATION STRUCTURE OF THE STANDARD CSMA ALGORITHM

According to the queueing theory literature in general, the variability of arrival and service processes significantly affects its queueing performance. In particular, it has been reported through a number of works in the literature that the positive correlation of the arrival and/or service process has an adverse impact on the queueing delay [20], [21], [22]. From this viewpoint, understanding the correlation structure is pivotal in analyzing the performance of a queueing system. Thus, we here investigate the correlations of the link service process modulated by the standard CSMA algorithm (or the delayed CSMA with $T = 1$ in Algorithm 1).

Let $\sigma(t) \in \Omega$ be a Markov chain that represents a feasible schedule by the CSMA algorithm at time slot t . Since we are interested in the long-term behavior of queueing performance, we assume that the Markov chain $\sigma(t)$ is in its stationary regime, i.e., $\mathbb{P}\{\sigma(t) = \mathbf{x}\} = \pi(\mathbf{x})$ for all $t \geq 0$. For any given function $f : \Omega \rightarrow \mathbb{R}$, we define the correlation coefficient of lag k by $\psi(f, k) \triangleq \text{Corr}\{f(\sigma(t)), f(\sigma(t+k))\}$, where $\text{Corr}\{X, Y\} = \frac{\text{Cov}\{X, Y\}}{\sqrt{\text{Var}\{X\}}\sqrt{\text{Var}\{Y\}}}$. Let B_v be the set of all states for which a link v is active, i.e., $B_v \triangleq \{\mathbf{x} \in \Omega : \mathbf{x}_v = 1\} \subset \Omega$. We can then write the correlation at lag k for the service process of a particular link v by $\psi(\mathbf{1}_v, k)$, where $\mathbf{1}_v(\mathbf{x}) \triangleq \mathbf{1}\{\mathbf{x} \in B_v\}$ for $\mathbf{x} \in \Omega$.

In [23], it has been shown that for any finite state reversible Markov chain, the correlations at even-lags, i.e., $\psi(f, k)$, for $k = 2, 4, \dots$ are all positive. For the CSMA algorithm, the authors in [13] have shown that the degree of correlation for the service process is quite high for a wide range of time scales by quantifying the correlations for lag-1 and even-lags. A natural question is whether the same is true for all odd-lags other than lag-1.

In the statistics literature, we found in [24] that for a class of Gibbs sampler,³ the positive correlations hold for all lags and for any bounded function $f : \Omega \rightarrow \mathbb{R}$ and over a finite state space Ω . The authors in [24] focused only on a unitary random scan scheme, i.e., updating a single entity at random, which translates into choosing only a single link as a decision schedule at every time slot. In CSMA, however, the network decides multiple links to update in a single time slot [19], [26], [27], [13], which is not covered by their analysis. We here verify that similar results hold for the multi-site update cases. We consider a class of multi-site update schemes that select an independent set of nodes at every time i.i.d. with some probability. To be more specific, the network selects a decision schedule $\mathbf{m}(t) \in \Phi$ at every time t i.i.d. with probability $\alpha(\mathbf{m})$ where $\sum_{\mathbf{m} \in \Phi} \alpha(\mathbf{m}) = 1$. For example, if each link i can attempt the channel with access probability a_i ,

³Glauber dynamics is a special instance of Gibbs sampler [25].

the link i is then selected if it is interference free among its neighbors. The resulting decision schedule clearly forms an independent set.

Proposition 1. *For any function $f: \Omega \rightarrow \mathbb{R}$, it holds $\psi(f, 1) \geq 0$.*

Proof: See our technical report in [28]. ■

[13] shows the positive correlation of lag-1 for the service process, i.e., $\psi(f, 1) \geq 0$ for $f = \mathbf{1}_v$ only, while Proposition 1 holds for any arbitrary function f . This extension is in fact strong enough to characterize the entire spectrum of the CSMA algorithm as shown next.

Proposition 2. *Let ρ_j , $j = 1, \dots, |\Omega|$ be the left eigenvalues of the transition probability matrix of the standard CSMA algorithm. Then $\rho_j \geq 0$ for all $j = 1, \dots, |\Omega|$.*

Proof: Let (ρ_j, \mathbf{v}_j) , $j = 1, 2, \dots, |\Omega|$, be the j^{th} eigenvalue and eigenvector pair of the transition probability matrix. For any two functions $f, g: \Omega \rightarrow \mathbb{R}$ (or $|\Omega|$ -dimensional vectors), define $\langle f, g \rangle_\pi = \sum_{i=1}^{|\Omega|} f(i)g(i)\pi(i)$. Since the chain $\sigma(t)$ is reversible, we have $\langle \mathbf{v}_i, \mathbf{v}_j \rangle_\pi = 0$ for $i \neq j$, i.e., they are orthogonal [29]. Define a random variable Λ such that

$$\mathbb{P}\{\Lambda = \rho_j\} = |\langle f, \mathbf{v}_j \rangle_\pi|^2 / C, \quad j = 2, \dots, |\Omega|$$

where $C = \sum_{j=2}^{|\Omega|} |\langle f, \mathbf{v}_j \rangle_\pi|^2 > 0$ is a normalizing constant. Now, we utilize the spectral characterization of the correlation function as shown in [30]. Specifically, for any ergodic reversible chain, Lemma 1 in [30] states that $\psi(f, k) = \mathbb{E}\{\Lambda^k\}$. Thus, we have $\psi(f, 1) = \mathbb{E}\{\Lambda\}$ and our Proposition 1 guarantees that this is non-negative for any choice of f . Set $f = \mathbf{v}_j$. The result then follows by noting that $\{\mathbf{v}_i\}$ are orthogonal and thus $\mathbb{P}\{\Lambda = \rho_j\} = 1$, i.e., $\mathbb{E}\{\Lambda\} = \rho_j \geq 0$. ■

By using the above two Propositions, we can now show that the correlations at all lags are positive.

Proposition 3. *For any $f: \Omega \rightarrow \mathbb{R}$, $\psi(f, k) \geq 0$, $\forall k \geq 1$.*

Proof: Proposition 2 asserts that the random variable Λ takes on non-negative values, i.e., $\Lambda \geq 0$. Thus,

$$\psi(f, k) = \mathbb{E}\{\Lambda^k\} \geq \mathbb{E}\{\Lambda\}^k = \psi(f, 1)^k \geq 0,$$

where the first inequality is from the Jensen's inequality and the second inequality is from Proposition 1. ■

Our findings here have several implications on some of previous works. In [8], the authors study the impact of decision schedules on the delay performance where their analysis is based on the assumption that the second largest eigenvalue in modulus (SLEM), $\max\{\rho_2, |\rho_{|\Omega|}|\}$, is equivalent to ρ_2 . Our Proposition 2 verifies that the SLEM is indeed equal to ρ_2 without any assumption. Also, in [13], the improvement on delay performance of delayed CSMA was demonstrated by the smaller variance of the cumulative service process, based on the assumption that correlations of a link service process are all non-negative for all lags. Again, our Proposition 3 indicates that such assumption is actually not necessary.

IV. ANTITHETIC COUPLING APPROACH TO DELAYED-CSMA ALGORITHM

In this section, we propose our main algorithm that is based on a novel concept of antithetic coupling. We start this section by briefly introducing its concept, and then present our idea on how to utilize it in CSMA scheduling.

A. Antithetic coupling

The antithetic coupling method is a variance reduction technique used in parallel Monte Carlo simulations [15], [16]. The key principle is, for some sample paths generated, to take advantage of its antithetic path to reduce variance. To illustrate, consider two Markov chains, X_t and Y_t , each with the same state space Ω and transition probability \mathbf{P} . Suppose that each chain has produced t samples after sufficient amount of burn-in time to remove dependency from its initial state. A natural estimator that combines the two set of t samples would be

$$\hat{\theta}(f, t) = (S_t^X + S_t^Y) / 2t.$$

where $S_t^X = \sum_{i=0}^{t-1} f(X_i)$ and $S_t^Y = \sum_{i=0}^{t-1} f(Y_i)$. In case where the two sample paths are independent, the variance is

$$\begin{aligned} \text{Var}(\hat{\theta}(f, t)) &= [\text{Var}(S_t^X) + \text{Var}(S_t^Y) + 2\text{Cov}(S_t^X, S_t^Y)] / 4t^2 \\ &= [\text{Var}(S_t^X) + \text{Var}(S_t^Y)] / 4t^2 = \text{Var}(S_t^X) / 2t^2. \end{aligned}$$

The antithetic method is to generate the second sample path Y_0, \dots, Y_{t-1} in a way that S_t^X and S_t^Y are not just independent, but negatively dependent with $\text{Cov}(S_t^X, S_t^Y) < 0$, while keeping the distribution of each S_t^X and S_t^Y intact.

To describe the method more precisely, we employ the canonical representation of a Markov chain [31] as follows. Any given Markov chain X_t can be written as $X_t = F(X_{t-1}, U_t)$, $t \geq 1$, where $\{U_t : t \geq 0\}$ is a sequence of *i.i.d.* random variables uniformly distributed in $[0, 1]$, and the function F determines the rule of state transition. For example, suppose the state space Ω is indexed by $\Omega = \{1, \dots, n\}$ and let $(\mathbf{P})_{ij} = \mathbb{P}\{X_{t+1} = j | X_t = i\}$ for $i, j \in \Omega$. Given $i \in \Omega$, set $r(i, 0) = 0$ and $r(i, j) = \sum_{k=1}^j (\mathbf{P})_{ik}$ for $j \geq 1$. Then one can construct such a function $F: \Omega \times [0, 1) \rightarrow \Omega$ such that $F(i, u) = j$ if $r(i, j-1) \leq u < r(i, j)$. A typical way [15], [32] to induce negative correlations between two Markov chains X_t and Y_t is to use a paired coupling via $\{U_t, 1 - U_t\}$ according to

$$X_t = F(X_{t-1}, U_t), \text{ and } Y_t = F(Y_{t-1}, 1 - U_t), \quad t \geq 1.$$

This idea has been recently generalized in [18] to the cases with $k \geq 2$ chains, where the authors utilized the concept of negative association (NA) as defined next.

Definition 1. [33], [18] *Real random variables, X_1, X_2, \dots, X_n are said to be negatively associated (NA) if for every pair of disjoint finite subsets $A_1, A_2 \subset \{1, \dots, n\}$,*

$$\text{Cov}\{f_1(X_i, i \in A_1)f_2(X_j, j \in A_2)\} \leq 0,$$

whenever f_1 and f_2 are non-decreasing (or non-increasing) in each of their arguments.

One useful property of NA is that it is closed under independent unions [33]. Therefore, if we can generate independent vectors $\vec{U}_t = \{U_t^1, \dots, U_t^k\}$ where each \vec{U}_t , $t \geq 0$ is a collection of NA random variables, then so will be the whole collection $\{U_t^i, \dots, U_t^k, t \geq 0\}$. Consequently,

$$\text{Cov}\{f(U_t^i, t \geq 0), f(U_t^j, t \geq 0)\} \leq 0, \quad i \neq j,$$

for any function f that is monotone (either non-increasing or non-decreasing) in each of its arguments. Taking function f to be multiple composition of the chain mapping $X_{t+1}^i = F(X_t^i, U_{t+1}^i)$, $i = 1, \dots, k$, yields that the resulting samples from two different chains, $i \neq j$ are NA, i.e., $\text{Cov}(f(X_{t_1}^i), f(X_{t_2}^j)) \leq 0$ for some $t_1, t_2 \geq 0$, when $F(X, U)$ is monotone in both X and U [18]. The monotonicity with respect to U often can be followed when we use *inverse transform sampling* method, that is, generating a r.v. Y by taking $Y = F_Y^{-1}(U)$ from $U \sim \text{Uni}(0, 1)$ where F_Y is the cumulative distribution function (CDF). However, the monotonicity with respect to X is often very difficult to verify, especially when the state space of X is high-dimensional and there is no natural ordering relationship among states.

B. Generation of NA random variables

An integral step to realize the antithetic coupling method is to implement a sub-module that generates negatively associated $\{U_1, \dots, U_k\}$, each having the same marginal distribution as the $\text{Uni}(0, 1)$. In case of $k = 2$, this step is trivial (by taking U and $1 - U$ where $U \sim \text{Uni}(0, 1)$). However, the matter is more complicated when $k \geq 3$.

Quantitatively, it is desirable to generate those r.v.s such that resulting samples are correlated as negatively as possible. As a measure of the degree of negative dependence, the authors in [18] used the notion of *extreme antithesis* (EA) which is defined as follows.

Definition 2. A set of r.v.s $\{X_1, \dots, X_k\}$ is said to achieve extreme antithesis (EA) with respect to a marginal distribution \mathcal{G} if they are exchangeable and $\text{Corr}(X_i, X_j) = \min\{\text{Corr}(Y_i, Y_j)\}$ where Y_1, \dots, Y_k are exchangeable, and $\forall i, Y_i \sim \mathcal{G}$.

It has been known that the paired coupling, $\{U, 1 - U\}$ in case of $k = 2$ achieves both NA and EA, however, there's no universal way of achieving both NA and EA in case of $k \geq 3$ [17], [18]. Ref [18] provides a good survey on comparing different methods, and we here briefly revisit their pros and cons, for the completeness of our paper.

Permuted displacement method: First generate $u_1 \sim \text{Uni}(0, 1)$, and then construct

$$u_i = \{2^{i-2}u_1 + 1/2\}, i \in [2, k-1], \text{ and } u_k = 1 - \{2^{k-2}u_1\}$$

where $\{x\} = x - \lfloor x \rfloor$ is the fractional part of x . The consequence of this method is that u_i 's are not exchangeable, nor NA in general, when $k \geq 3$.

Multivariate normal method: This method is based on the fact that negatively correlated normal r.v.s are NA [33].

- 1) Generate $(Z_1, \dots, Z_{k-1}) \sim \text{Normal}(0, \Sigma)$ where $(\Sigma_{ij} = -(k-1)^{-1}$ for $i \neq j$ and $\Sigma_{ii} = 1$, and set $Z_k = -(Z_1 + \dots + Z_{k-1})$.
- 2) Compute $U_i = \Theta(Z_i)$ for all $i \in \{1, \dots, k\}$ where Θ is the CDF of normal distribution $\text{Normal}(0, 1)$.

Due to the monotonicity of Θ , $\{U_1, \dots, U_k\}$ are exchangeable and NA because $\{Z_1, \dots, Z_k\}$ are NA. This method, however, does not achieve EA since the nonlinear transformation $U_i = \Theta(Z_i)$ causes an additional correlation, resulting in $\text{Corr}(U_i, U_j)$ being larger than the minimal possible value $-(k-1)^{-1}$ [18].

Iterative Latin Hypercube Sampling method:

- 1) Set $\mathcal{U}_0^k = (U_0^1, \dots, U_0^k)^\top$ where $\{U_0^{(j)}\}_{1 \leq j \leq k}$ are i.i.d. $\text{Uni}(0, 1)$.
- 2) For $t = 0, 1, 2, \dots$, find a permutation $\mathcal{P}_t = (\rho_t(0), \dots, \rho_t(k-1))$ from $\{0, \dots, k-1\}$ independently, and then set $U_{t+1}^k = \frac{1}{k}(\rho_t + U_t^k)$, where $\mathcal{U}_t^k = (U_t^1, \dots, U_t^k)^\top$ for $t \geq 0$.

The consequence of this method is that $\{U_{t_1}^{(1)}, \dots, U_{t_k}^{(k)}\}$ are NA for any finite $\{t_1, \dots, t_k\}$, and it also practically achieves EA in the sense that $\text{Corr}(U_{t_1}^{(i)}, U_{t_2}^{(j)}) = -\frac{1}{k-1}(1 - \frac{1}{k^{2t}})$ as the loss of EA quickly approaches to zero as t grows.

C. Proposed algorithm: AC-CSMA

Based on the concept of antithetic coupling, we propose a new CSMA algorithm, termed *AC-CSMA*. In the proposed algorithm, we utilize the antithetically coupled random variables in deciding on-off activity at each link. An intuition behind our idea is described in the following example.

Consider a network where the delayed CSMA with $T = 2$ is used for the scheduling algorithm, and $\lambda_v = 1$ for all $v \in \mathcal{N}$. Suppose that a particular link v has sensed its channel state idle for two consecutive time slots, $t = 0$ and $t = 1$, i.e., $\sum_{j \in \mathcal{N}(v)} \sigma_j(0) = 0$ and $\sum_{j \in \mathcal{N}(v)} \sigma_j(1) = 0$, and is selected in the decision schedules in these slots as illustrated in Figure 1. In the conventional delayed CSMA algorithm, the link v generates independent uniform random variables $U_v(2)$ and $U_v(3)$ each distributed with i.i.d. $\text{Uni}(0, 1)$. And then it updates its activity according to

$$\sigma_v(2) = \mathbf{1} \left\{ U_v(2) < \frac{\lambda_v}{1 + \lambda_v} \right\}, \text{ and } \sigma_v(3) = \mathbf{1} \left\{ U_v(3) < \frac{\lambda_v}{1 + \lambda_v} \right\},$$

respectively. The resulting joint probability distribution of these schedules is given in Table I-(a). Applying the antithetic coupling idea, on the other hand, if we update the link activity using negatively coupled r.v.s by $U_v(2) \sim \text{Uni}(0, 1)$ and $U_v(3) = 1 - U_v(2)$, the resulting joint probability distribution changes as shown in Table I-(b), such that events $\{\sigma_v(2) = 0, \sigma_v(3) = 0\}$ or $\{\sigma_v(2) = 1, \sigma_v(3) = 1\}$ does not occur. As a result, the service process for the link v tends to be closer to *periodic* behavior as opposed to that with i.i.d. updates, and hence better delay performance is expected. Generalizing this idea, we propose to have each link *locally* generates T negatively associated uniform r.v.s to be used at time $t \pmod{T} \equiv 0$, where those r.v.s are independent across nodes.

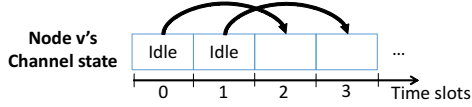


Fig. 1. An instance of channel state where link v can update its activities for the time slots $t = 2$ and 3.

(a) Without AC		(b) With AC			
$\sigma_v(2) \backslash \sigma_v(3)$	0	1	$\sigma_v(2) \backslash \sigma_v(3)$	0	1
0	1/4	1/4	0	0	1/2
1	1/4	1/4	1	1/2	0

TABLE I

PROBABILITY DISTRIBUTION OF THE LINK v 'S ACTIVITY FOR THE TWO CONSECUTIVE TIME SLOTS, $\sigma_v(2)$ AND $\sigma_v(3)$, GIVEN THAT THE LINK IS ALLOWED TO UPDATE IN THESE SLOTS.

Clearly, our algorithm does not impose any additional message overhead, and this feature is well suited to the distributed setting of wireless networks.

For more formal description of our algorithm, we write the state transition function of the CSMA algorithm described in Algorithm 1 by a function $F : \Omega \times \Phi \times [0, 1]^n \rightarrow \Omega$ with $\sigma(t) = F(\sigma(t-T), \mathbf{m}(t), \vec{U}(t))$, where $\{\mathbf{m}(t)\}_{t \geq 1}$ are *i.i.d.* random variables with probability distribution $\alpha(\mathbf{m})$ in Φ which determines the set of nodes to be updated by the decision schedule made at time t , and $\vec{U}(t) \triangleq \{U_i(t)\}_{i \in \mathcal{N}}$ is a set of *i.i.d.* random variables each uniformly distributed in $[0, 1]$ used to update transmission activity of each node. To identify an explicit expression of F , we define a *node* update function $F_i : \Omega \times [0, 1] \rightarrow \Omega$. More precisely, given a previous state $\sigma \in \Omega$ and a node $i \in \mathcal{N}$ to be updated, the next state $\sigma' \in \Omega$ is generated by the function $\sigma' = F_i(\sigma, u)$ given by

$$\sigma'_j = \begin{cases} \mathbf{1}\{\sum_{k \in \mathcal{N}(i)} \sigma_k = 0\} \mathbf{1}\{u < \lambda_i / (1 + \lambda_i)\}, & \text{if } j = i, \\ \sigma'_j = \sigma_j, & \text{if } j \neq i, \end{cases} \quad (2)$$

where $u \in [0, 1]$. Note that the decision schedule $\mathbf{m}(t) \in \Phi$ at any time t is clearly an independent set. Suppose elements in an instance of decision schedule \mathbf{m} is sorted in an arbitrary order by $\mathbf{m} = \{j_1, j_2, \dots, j_m\}$. Define a *set* update function of \mathbf{m} by $F_{[\mathbf{m}]} : \Omega \times [0, 1]^n \rightarrow \Omega$ such that

$$F_{[\mathbf{m}]}(\sigma, \vec{u}) \triangleq F_{j_m}(F_{j_{m-1}}(\dots(F_{j_1}(\sigma, u_{j_1}), \dots, u_{j_{m-1}}), u_{j_m})), \quad (3)$$

where $\vec{u} = \{u_j\}_{j \in \mathcal{N}}$. Then, the state transition function F can be expressed as choosing $F_{[\mathbf{m}]}$ based on the decision schedule $\mathbf{m}(t)$ selected at time t , i.e., $F(\sigma(t-T), \mathbf{m}(t), \vec{U}(t)) = F_{[\mathbf{m}(t)]}(\sigma(t-T), \vec{U}(t))$. In our proposed algorithm, we generate T NA uniform r.v.s for each node i and for every time slot $t \pmod T \equiv 0$, and use them for updating its link activities for the corresponding time slots.

An additional modification we made on the delayed CSMA is that we *fix* the decision schedule for the T consecutive time slots, and the new ones are selected every other T time slots. In many practical network scenarios, the probability of a link being selected by the decision schedules is quite small, and therefore, it is often the case that links may not have

Algorithm 2 AC-CSMA

- 1: Initialize: for all links $i \in \mathcal{N}$, $\sigma_i(t) = 0$, $t = 0, 1, \dots, T-1$.
- 2: At each time slot of $t \geq T$:
- 3: **if** t is the first time slot of every T slots, i.e., $t \pmod T = 0$ **then**
- 4: links find a decision schedule, $\mathbf{m}(t)$ through a randomized procedure.
- 5: **for all** links $i \in \mathbf{m}(t)$ **do**
- 6: Locally generate negatively associated r.v.s $[U_i(t), \dots, U_i(t+T-1)]$, where marginal distribution of each $U_i(\cdot)$ is $Uni(0, 1)$.
- 7: **end for**
- 8: **else** $\mathbf{m}(t) = \mathbf{m}(t-1)$
- 9: **end if**
- 10: **for all** links $i \in \mathbf{m}(t)$ **do**
- 11: **if** $\sum_{j \in \mathcal{N}(i)} \sigma_j(t-T) = 0$ **then**
- 12: **if** $U_i(t) < \frac{\lambda_i}{1+\lambda_i}$ **then** $\sigma_i(t) = 1$ **else** $\sigma_i(t) = 0$ **end if**
- 13: **else** $\sigma_i(t) = 0$ **end if**
- 14: **end for**
- 15: **for all** links $j \notin \mathbf{m}(t)$ **do**
- 16: $\sigma_j(t) = \sigma_j(t-T)$
- 17: **end for**

a chance to fully utilize the NA property of the uniform r.v.s within the T time slots. The rationale behind fixing the decision schedules is to maximize the impact of such negative dependence property. See Algorithm 2 for the detailed procedure of our proposed algorithm.

We note that the uniform r.v.s generated at step 6 in Algorithm 2 have the same marginal distribution as $Uni(0, 1)$, and they are independent across every T slots. This implies that the process $\sigma(k), \sigma(k+T), \sigma(k+2T), \dots, \sigma(k+nT), \dots$ for each choice of $k \in \{0, 1, \dots, T-1\}$, evolves in the same way as that of the standard CSMA chain, thus possessing the same marginal distribution as $\pi(\sigma)$ across all k . From this reason, our proposed algorithm also preserves the throughput-optimality. We omit this proof for brevity, and focus instead on the impact of our approach on the delay performance.

V. ANALYSIS ON THE PERFORMANCE IMPROVEMENT

In this section, we investigate the impact of using antithetic coupling on the queueing performance. Without loss of generality, we consider a particular link $v \in \mathcal{N}$ in the network \mathcal{G} . For ease of exposition, we denote by Q the queue size at time $t = 0$ (or equivalently, the stationary queue size) assuming that the system has started from $t = -\infty$. Let $I(t) = A(t) - \sigma(t)$ be the *net-input* into the queue at time t , with $\mathbb{E}\{I(t)\} = \nu_v - \pi(B_v) = -\zeta < 0$, and define $\mathbf{I}(s, t) \triangleq \sum_{k=s}^t I(k)$. Then, the recursion in eq. (1) admits

$$\mathbb{P}\{Q > x\} = \mathbb{P}\left\{\sup_{t \geq 0} \mathbf{I}(-t, 0) > x\right\} \quad (4)$$

Instead of directly dealing with the quantity in (4), we employ the notion of effective bandwidth that has been widely used in the queueing theory literature [22], [34], [35], [36], [37]. Conceptually, the effective bandwidth of a traffic source is related to the bandwidth needed to achieve a given QoS requirement (i.e. buffer overflow probability) when the source

is offered to a constant service rate. Most of the studies in the literature has been focused on analyzing the arrival process; however, it is straightforward to generalize it to consider both arrival and service process as a single net-input process.

Specifically, we consider the log moment generating function of the process $\mathbf{I}(-t, 0)$ defined by

$$\Lambda_t(\theta) = \log \mathbb{E} \left[e^{\theta \mathbf{I}(-t, 0)} \right], \quad \theta > 0. \quad (5)$$

The effective bandwidth of the net-input process can then be written as $\Lambda_t(\theta)/(\theta t)$ [22]. Since our state-space is finite, the quantity $\Lambda_t(\theta)$ is finite and well-defined for any given t, θ , and thus there is one-to-one relationship between $\Lambda_t(\theta)$ and the distribution of $\mathbf{I}(-t, 0)$.

While the usage of the effective bandwidth in capturing queueing performance is very rich and its full demonstration is clearly beyond the scope of this paper, the following steps epitomize the utility of $\Lambda_t(\theta)$ in analyzing the queueing performance

$$\begin{aligned} & \log \mathbb{P} \left\{ \sup_{t \geq 0} \mathbf{I}(-t, 0) > x \right\} \approx \sup_{t \geq 0} \log \mathbb{P} \{ \mathbf{I}(-t, 0) > x \} \\ & \leq \sup_{t \geq 0} \inf_{\theta > 0} \log \mathbb{E} \left[e^{\theta \mathbf{I}(-t, 0) - \theta x} \right] = - \inf_{t \geq 0} \sup_{\theta > 0} (\theta x - \Lambda_t(\theta)), \quad (6) \end{aligned}$$

where the first approximation is referred to as the principle of the largest term [38], and the inequality is from Chernoff bound. The term on the RHS of (6) is often called a rate function and plays a crucial role in quantifying the queueing performance. In particular, the above approximation and inequality can be made precise and becomes asymptotic equality in the large deviation theory [38], [21], [39], [22].

In what follows, we show that our proposed algorithm yields smaller $\Lambda_t(\theta)$ than that of the delayed-CSMA algorithm, for any given θ and t . As a byproduct, we also show that the same ordering holds between the delayed-CSMA and the standard CSMA algorithm. Note that, in view of (6), smaller $\Lambda_t(\theta)$ means larger decay rate of $\mathbb{P}\{Q > x\}$, thus better queueing performance and smaller delay. We will use different superscripts 'std', 'del', and 'AC' to distinguish $\Lambda_t(\theta)$ for the standard CSMA, delayed CSMA, and AC-CSMA, respectively. For the delayed CSMA and AC-CSMA, the same parameter $T \geq 2$ is chosen for fair comparison in our analysis.

The major part of our analysis is to show monotonicity properties on the state transition function in (3) in order to derive a certain correlation inequality between the two algorithms in comparison. Unfortunately, we find that this is a very complicated task, as the state space Ω forms a configurational space in $\{0, 1\}^{|\mathcal{N}|}$, i.e., the set of all feasible schedules (independent sets), as opposed to be a simple real domain. Even worse, it is at first sight unclear how to define an 'ordering' between two states (i.e., two feasible schedules $\sigma_1, \sigma_2 \in \Omega$), a necessary component to establish the notion of monotonicity (e.g., increasing or decreasing). Nevertheless, we are able to derive the precise ordering of the moment generating function $\Lambda_t(\theta)$ among the considered algorithms under a slightly limited setting. Specifically, we

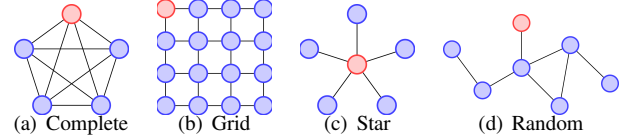


Fig. 2. Simulation topologies

consider a situation where the conflict graph forms *bipartite* in which nodes can be divided into two groups such that any neighboring node of a given node in one group belongs to the other group. For example, topologies in Figure 2-(b) and 2-(c) are bipartite, whereas those in Figure 2-(a) and 2-(d) are not.

We now state our main result in the following theorem. The entire proof involves detailed analysis, and thus we omitted here for brevity. We refer to our technical report [28] for detailed steps.

Theorem 1. *Under the condition that the conflict graph forms bipartite, we have*

$$\Lambda_t^{AC}(\theta) \leq \Lambda_t^{del}(\theta) \leq \Lambda_t^{std}(\theta)$$

for any given $0 < \theta, t < \infty$. \square

Several remarks are in order. First, while we assumed that the arrival process to the queue is *i.i.d.* Bernoulli process, as typically done in the current literature, we here point out that our Theorem 1 holds true for any other general arrival process for which the moment generating function in (5) is well defined. To see this, note that (5) can be written as sum of two components, one for the arrival process and the other for the service process. Since the arrival here is assumed to be the same and independent of the service process, the ordering on $\Lambda_t(\theta)$ implies the ordering on the same for the service process counterpart.

Second, if the net-input process is assumed to be Gaussian as in [13], part of our Theorem 1 readily recovers the main result in that paper. Specifically, if $\mathbf{I}(-t, 0)$ is Gaussian with mean $-\zeta t$ and variance $v(t)$, the ordering between $\Lambda_t^{del}(\theta)$ and $\Lambda_t^{std}(\theta)$ reduces to the ordering of the variance function $v(t)$ for each t , by noting that $\log \mathbb{E}\{e^{\theta X}\} = \theta \mu t + \theta^2 v(t)/2$ for $X \stackrel{d}{=} \mathcal{N}(\mu t, v(t))$. Our result here on the ordering of the moment generating function is far stronger than just a variance ordering in [13], and has natural interpretation toward the ordering of the effective bandwidth as explained earlier. In addition, Theorem 1 shows that our proposed AC-CSMA is superior than the delayed-CSMA in that it produces smaller effective bandwidth (or larger decay rate function for $\mathbb{P}\{Q > x\}$) without any Gaussian assumption on the service process. Lastly, although our theoretical result holds under the stated assumptions, we again maintain that this is purely for technical purpose and our extensive simulation results in the next section confirm the same performance ordering for more general settings of network topologies.

VI. SIMULATION RESULTS

In this section, we present numerical results for our proposed algorithm. We consider four conflict graph types: Ran-

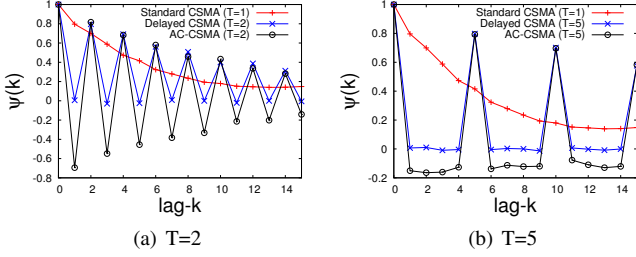


Fig. 3. Correlations of service process measured at the designated node in the Random network.

dom, Complete, Star, and Grid, as shown in Figure 2. We collect simulation data at a node denoted by red circle in the figure. In obtaining simulation data, we have taken average over run time of 3×10^8 time slots, where first 10^5 slots of data have been discarded to remove bias from initial states. For all cases of simulation, we have fixed the access probability to 0.25 for every node.

In generating NA uniform r.v.s, we choose to use *Iterative Latin Hypercube Sampling* method since it is advantageous over the other methods discussed in Section IV-B in that it achieves both NA and EA in the steady state. With this method in use, we first look at the impact of our algorithm on correlation structure of the service process. We run simulation in Random topology with $\lambda_i = 1.0$ for each node i in the network. We plot in Figure 3 the correlation of the service process for a range of lags under the same T in use by comparing the two algorithms: delayed CSMA and AC-CSMA. As expected, the negative correlations indeed exist at every lag that is not multiple of T .

Next, we measure the average queuing delay at the designated node for each network topology. We chose $\lambda_v = 1.5$ for every node $v \in \mathcal{N}$ of all simulation cases. We choose it based on our observation that 1.5 is reasonably high enough to achieve link capacities that are fairly close to a boundary of achievable capacity region. In the case of complete graph topology, for instance, each link obtains 89% of achievable capacity with $\lambda_v = 1.5$, $v \in \mathcal{N}$. These parameters can be selected in a more sophisticated way by adopting the approach in [3]. Along with the parameter setting, we plot in Figure 4 the ratio of average delay under AC-CSMA over that under the delayed CSMA, while varying the traffic intensity with the same $T = 2$. Here, the traffic intensity of a link is the ratio of the average arrival rate to the average service rate of the link, i.e., $\nu_v/\pi(B_v) = \mathbb{E}\{A_v(t)\}/\mathbb{E}\{\sigma_v(t)\}$. Notice that the improvement of AC-CSMA becomes larger as the system gets closer to the boundary of the capacity region, in which the induced negative dependence of the service process over time plays a bigger role.

Figure 5 shows the ratio of the average delay as before under the same traffic intensity of 0.7, while the parameter T varies from 2 to 15. The impact of T on the amount of improvement depends on the topology type and the interference relationship of the node being monitored for measurement. For instance, the improvement becomes more noticeable for larger T in

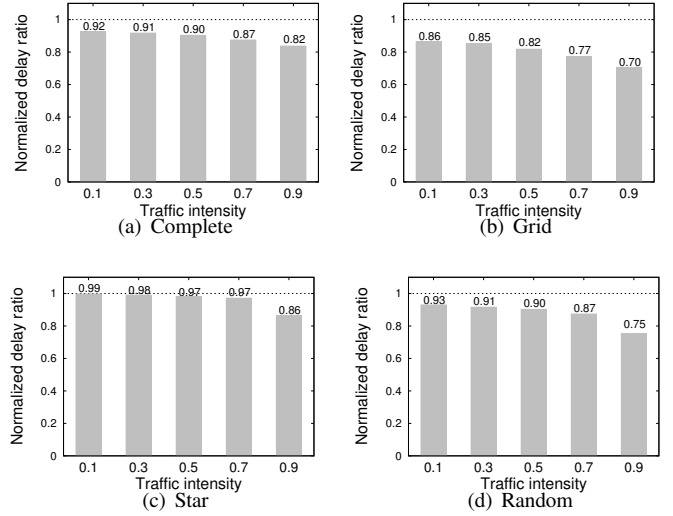


Fig. 4. Normalized ratio of average queuing delay for each topology type as traffic intensity varies. The parameter $T = 2$ is used for delayed CSMA and AC-CSMA.

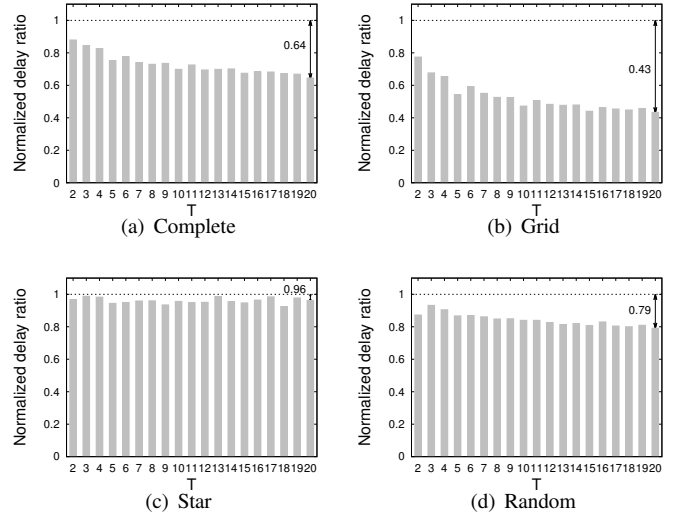


Fig. 5. Normalized ratio of average queuing delay for each topology type as T varies from 2 to 20. Here the traffic intensity is set to be 0.7.

Grid and Complete topology, while such difference is almost negligible in case of Star topology. Still, in all scenarios considered, AC-CSMA clearly displays smaller delay than the delayed-CSMA, which was already known to perform better than the standard CSMA algorithm [13].

Figure 6 shows the CCDF of the queue-length in Grid and Random topologies under various choices of T and algorithms used. As expected from our Theorem 1, this tail distribution decays fastest for AC-CSMA than all others, under the same choice of T . We observed similar results in other topologies as well and omit them here due to space constraint.

VII. CONCLUSION

We have proposed to employ the concept of antithetic coupling method that has been used to improve the accuracy

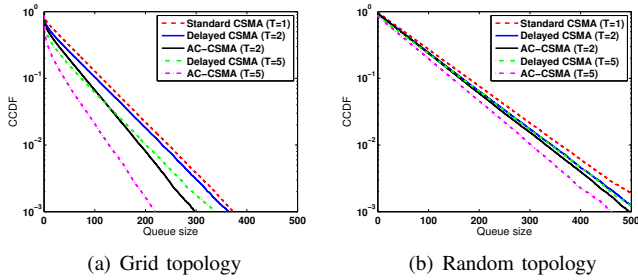


Fig. 6. $\mathbb{P}\{Q > x\}$ in linear-log scale for (a) Grid and (b) Random topology.

of statistical estimation in parallel and multiple Monte Carlo simulations, for multi-chain based CSMA scheduling. Our proposed algorithm, AC-CSMA, can be implemented in a fully distributed manner by having each node (transmitter of a link) locally generate negatively associated random variables, to induce negative correlations in the link service process for better queueing performance. We have rigorously proved performance ordering via effective bandwidth among the standard CSMA, delayed-CSMA, and our AC-CSMA under a mild set of assumptions, and our simulation results demonstrate that the same ordering holds under much wider range of network scenarios. Our main technical contribution lies in establishing certain monotonicity for multiple instances of Glauber dynamics (or Gibbs samplers) over configurational state space with independent set constraints, for which the conventional notion of ordering no longer applies. We expect that our approach toward negatively coupled processes can also be applicable to outside of CSMA scheduling, whenever a need arises for faster simulation and computation involving multiple instances of Glauber-dynamics algorithms over highly complicated domains.

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