A Survey on Delay-Aware Resource Control for Wireless Systems—Large Deviation Theory, Stochastic Lyapunov Drift, and Distributed Stochastic Learning

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Abstract—In this paper, a comprehensive survey is given on several major systematic approaches in dealing with delay-aware control problems, namely the equivalent rate constraint approach, the Lyapunov stability drift approach, and the approximate Markov decision process approach using stochastic learning. These approaches essentially embrace most of the existing literature regarding delay-aware resource control in wireless systems. They have their relative pros and cons in terms of performance, complexity, and implementation issues. For each of the approaches, the problem setup, the general solution, and the design methodology are discussed. Applications of these approaches to delay-aware resource allocation are illustrated with examples in single-hop wireless networks. Furthermore, recent results regarding delay-aware multihop routing designs in general multihop networks are elaborated. Finally, the delay performances of various approaches are compared through simulations using an example of the uplink OFDMA systems.

Index Terms—Delay-aware resource control, large deviation theory, Lyapunov stability, Markov decision process (MDP), stochastic learning.

I. INTRODUCTION

There is plenty of literature on cross-layer resource optimization in wireless systems. For example, there are papers on joint power and subcarrier allocations to maximize the sum throughput for OFDMA systems [1], [2]. There are also papers on joint power and precoder optimization to boost the sum rate, weighted sum MMSE, or SINR for MIMO wireless systems [3], [4]. All these papers illustrate that significant throughput gain can be obtained by joint optimization of radio resource across the Physical (PHY) and the media access control (MAC) layers. However, a typical assumption in these papers is that the transmitter has an infinite backlog and the information flow is delay insensitive. As a result, these papers focus only on optimizing the PHY layer performance metrics such as sum throughput, MMSE, SINR, or proportional fairness, and the resulting control policy is adaptive to the channel state information (CSI) only.

In practice, it is very important to consider random bursty arrivals and delay performance metrics in addition to the conventional PHY layer performance metrics in cross-layer optimization, which may embrace the PHY, MAC, and network layers. A combined framework taking into account both queueing delay and PHY layer performance is not trivial as it involves both queueing theory (to model the queue dynamics) and information theory (to model the PHY layer dynamics). The system state involves both the CSI and the queue state information (QSI) and the delay-optimal control policy should be adaptive to both the CSI and the QSI of wireless systems as illustrated in Fig. 1. This design approach is fundamentally challenging for the following reasons. First, there may not be closed-form expressions relating the optimization objective (such as the average delay) and the optimization variables (power, precoder, etc.). Second, it is not clear if the optimization problems are convex (in most cases, they are not convex). Third, there is the curse of dimensionality due to the exponential growth of the cardinality of the system state space as well as the large dimension of the control action space involved. For example, consider a queueing network with $N$ queues, each with finite buffer size $N_Q$. The size of the system state space is $\mathcal{O}(N_Q^N)$, which is unmanageable even for small number of users $N$ and buffer length $N_Q$.

There are various approaches to deal with delay-aware resource control in wireless networks [5], [6]. One approach converts average delay constraints into equivalent average rate constraints using the large deviation theory and solves the optimization problem using a purely information theoretical formulation based on the rate constraints [7]–[12]. While this approach allows potentially simple solutions, the resulting control policies are only functions of the CSI and such controls are good only for the large delay regime where the probability of empty buffers is small. In general, optimal control policies should be functions of both the CSI and QSI. In addition, due to the complex coupling among queues in multihop wireless networks, it is difficult to express the average delay in terms of all the control actions. Therefore, it is not easy to generalize this approach to joint resource allocation and routing in multihop wireless networks.
A second approach to deal with delay-aware resource control utilizes the notion of Lyapunov stability and establishes throughput-optimal control policies (in the stability sense). The throughput-optimal policies ensure the stability of the queuing network if stability can be indeed achieved under any policy. Three classes of policies that are known to be throughput-optimal include the Max Weight rule [13], the Exponential (EXP) rule [14], and the Log rule [15]. Among the three classes, the throughput-optimal properties of the Max Weight-type algorithms [16] and the Log rule [15] are both proved by the theory of Lyapunov drift, whereas the EXP rule is proved to be throughput-optimal by the fluid limit technique along with a separation of time scales argument in [14]. Specifically, the general Max Weight-type algorithms are proved to minimize the Lyapunov drift, and hence, are throughput-optimal. Many dynamic control algorithms belong to this type, which include optimizing the allocation of computer resources [17], and stabilizing packet switch systems [18]–[21] and satellite and wireless systems [22]–[24]. The Lyapunov drift theory (which only focuses on controlling a queuing network to achieve stability) is extended to the Lyapunov optimization theory (which enables stability and performance optimization to be treated simultaneously) [13], [25]–[27]. For example, utilizing the Lyapunov optimization theory, the energy-efficient control algorithm (EECA) proposed in [27] stabilizes the system and consumes an average power that is arbitrarily close to the minimum power solution with a corresponding tradeoff in network delay. In transport layer flow control and network fairness optimization, the cross-layer control (CLC) algorithm is designed in [25] to achieve a fair throughput point which is arbitrarily close to optimal with a corresponding tradeoff in network delay, when the exogenous arrival rates are outside of the network stability region. In [28] and [29], the authors consider the asymptotic single-user and multiuser power-delay tradeoff in the large delay regime and obtain insights into the structure of the optimal control policy in the large delay regime. Although the derived policy (e.g., dynamic backpressure (DBP) algorithm) by the Lyapunov drift theory and the Lyapunov optimization theory may not have good delay performance in moderate and light traffic loading regimes, it allows potentially simple solutions with throughput optimality in multi-hop wireless networks. However, throughput optimality is a weak form of delay performance and it is also of great interest to study scheduling policies that minimize average delay of queuing networks.

A more systematic approach in dealing with delay-optimal resource control in general delay regime is the Markov decision process (MDP) approach. In some special cases, it may be possible to obtain simple delay-optimal solutions. For example, in [30] and [31], the authors utilize stochastic majorization to show that the longest queue highest possible rate (LQHPR) policy is delay-optimal for multiaccess systems with homogeneous users. However, in general, the delay-optimal control belongs to the infinite horizon average cost MDP, and it is well known that there is no simple solution associated with such MDP. Brute force value iterations or policy iterations [32], [33] could not lead to any viable solutions due to the curse of dimensionality. In addition to the aforementioned challenges, the problem is further complicated under distributed implementation requirements. For instance, the delay-optimal control actions should be adaptive to both the global system CSI and QSI. However, these CSI and QSI observations are usually measured locally at some nodes of the network, and hence, centralized solutions require huge signaling overhead to deliver all these local CSI and QSI to the centralized controller. It is very desirable to have distributed solutions where the control actions are computed locally based on the local CSI and QSI measurements.

A systematic understanding of delay-aware control in wireless communications is the key to truly embracing both the PHY layer and the MAC layer in cross-layer designs. In this paper, we give a comprehensive survey on the major systematic approaches in dealing with delay-aware control problems, namely the equivalent rate constraint approach, the Lagrangian stability drift approach, and the approximate MDP approach using stochastic learning. These approaches essentially embrace most of the existing literature regarding delay-aware resource control in wireless systems. They have their relative pros and cons in terms of performance, complexity, and implementation issues. For each of these approaches, we discuss the problem setup, the general solution, the design methodology, and the limitations of delay-aware resource allocations with simple examples in single-hop wireless networks. We also discuss recent advances in delay-aware routing designs in multihop wireless networks.

This paper is organized as follows. In Section II, we elaborate on the basic concepts of cross-layer resource allocation, which consists of the system model, the source model, the control policies, the queue dynamics, and the general resource control problem formulation. In Section III, we elaborate on the theory and the framework of the first approach (equivalent rate constraint). In Section IV, we elaborate on the theory and the framework of the second approach (Lagrange stability drift). In Section V, we elaborate on the theory and the framework of the third approach (MDP) and illustrate how the approximate MDP and stochastic learning could help to obtain low complexity and distributed delay-aware control solutions. In Section VI, we discuss the delay-aware routing designs in multihop wireless networks. In Section VII, we compare the performance of the aforementioned approaches in a common application topology, namely the uplink OFDMA systems with multiple users. Finally, we conclude with a brief summary of the results in Section VIII.

II. SYSTEM MODEL AND GENERAL CROSS-LAYER OPTIMIZATION FRAMEWORK

In this section, we elaborate on the system model, the queue model, and the framework of resource control for general wireless networks. We also use the uplink OFDMA systems as an example in the elaboration to make the description easy to understand.

A. System Model

In this paper, we study delay-aware resource control in a general multihop wireless network with a set of \( N \) nodes \( \mathcal{N} = \{1, 2, \ldots, N\} \) and a set of \( L \) transmission links \( \mathcal{L} = \{1, 2, \ldots, L\} \) as illustrated in Fig. 2. Each link in set \( \mathcal{L} \) denotes a communication channel for direct transmission from node \( s \in \mathcal{N} \) to node \( d \in \mathcal{N} \), and is labeled by the ordered
We denote the destination of commodity $c$ in slot $t$ as $d(t)$, and the amount of new commodity that exogenously arrive at node $n$ at the end of slot $t$ is given by $\lambda_n^{(c)}(t)$. We make the following assumption on the arrival process.

**Assumption 1 (Assumption on the Channel Fading):** Each element in $\mathbf{H}$ takes a value from the discrete state space $\mathcal{H}$ and the system CSI $\mathbf{H}(t)$ is a Markov process, i.e.,

$$\Pr[\mathbf{H}(t)|\mathbf{H}(t-1), \mathbf{H}(t-2), \ldots, \mathbf{H}(0)] = \Pr[\mathbf{H}(t)|\mathbf{H}(t-1)].$$

The general network model described earlier encompasses a wide range of practical network topologies.

### B. Source Model

All data that enter the network are associated with a particular commodity $c \in \mathcal{C}$, which minimally defines the destination of the data, but might also specify other information, such as the source node of the data or its priority service class [13].

$\mathcal{C} = \{1, 2, \ldots, C\}$ represents the set of $C$ commodities in the network. Let $\lambda_n^{(c)}(t)$ denote the amount of new commodity $c$ data (in number of bits) that exogenously arrive to node $n$ at the end of slot $t$. We make the following assumption on the arrival process.

**Assumption 2 (Assumption on Arrival Process):** The packet arrival process $\lambda_n^{(c)}(t) \in [0, \lambda_n^{(c)\text{max}}]$ is i.i.d. over scheduling slots following general distribution with average arrival rate $\mathbb{E}[\lambda_n^{(c)}(t)] = \lambda_n^{(c)}$. Each node $n$ maintains a set of queues for storing data according to its commodity. Let $Q_n^{(c)}(t)$ denote the queue length (in number of bits) of commodity $c$ stored at node $n$. Note that we let $Q_n^{(c)}(t) = 0$ for all $t$ if node $n$ is the destination of commodity $c$. Let $\mu_n^{(c)}(t)$ denote the rate offered to commodity $c$ over link $l$ during slot $t$. Therefore, the system queue dynamics is given by [13]

$$Q_n^{(c)}(t+1) \leq \max \left\{ Q_n^{(c)}(t) - \sum_{l \in \{l: t+l(t)=n\}} \mu_n^{(c)}(t), 0 \right\} + \lambda_n^{(c)}(t) + \sum_{l \in \{l: t+l(t)=n\}} \mu_n^{(c)}(t), \forall n \in \mathcal{N}. \quad (1)$$

The aforementioned expression is an inequality rather than an equality because the actual amount of commodity $c$ data arriving to node $n$ during slot $t$ may be less than $\sum_{l \in \{l: t+l(t)=n\}} \mu_n^{(c)}(t)$ if the neighboring nodes have little or no commodity $c$ data to transmit. For notational convenience, we define the QSI as $Q(t) = [Q_n^{(c)}(t)] \in \mathcal{Q}$, where $\mathcal{Q}$ denotes the system QSI state space.
C. Control Policy and Resource Control Framework

Let \( \chi(t) = \{\mathbf{H}(t), \mathbf{Q}(t)\} \in \mathcal{X} \) be the system state which can be estimated by the resource controller at the \( t \)th slot, where \( \mathcal{X} = \mathcal{H} \times \mathcal{Q} \) is the full system state space. In practice, different control policies may be adaptive to partial or full system states. For example, a CSI-only control policy has control actions that are adaptive to the partial system state CSI only. A QSI-only control policy has control actions that are adaptive to the full system state QSI only. A CLC policy has control actions that are adaptive to the full system state, i.e., the CSI and the QSI. We define \( \Omega: \mathcal{X} \to \mathcal{A} \) to be the control policy, which is a mapping from the full system state space \( \mathcal{X} \) to the action space \( \mathcal{A} \). The control policy may include the resource allocation policy (e.g., power allocation policy, subcarrier allocation policy, precoder design policy, etc.) and the routing policy.

Under control policy \( \Omega \), the average queue length of commodity \( c \) stored at node \( n \) is given by

\[
\bar{Q}^c_n = \limsup_{T \to +\infty} \frac{1}{T} \sum_{t=1}^{T} \mathbf{E}\left[Q^c_n(t)\right] \quad \forall n \in \mathcal{N}, c \in \mathcal{C}
\]

where \( \mathbf{E}[\cdot] \) means the expectation operation taken w.r.t. the measure induced by the given policy \( \Omega \). We also introduce the average drop rate as a performance metric in our general system model to incorporate delay-aware resource control in queuing networks with finite buffer size (cf., [32]), where data dropping is necessary when a buffer overflows. For queuing networks with finite buffer size \( N_Q \), the average drop rate of commodity \( c \) stored at node \( n \) is defined as

\[
\bar{d}^c_n = \limsup_{T \to +\infty} \frac{1}{T} \sum_{t=1}^{T} \mathbf{E}\left[I(Q^c_n(t) = N_Q)\right] \quad \forall n \in \mathcal{N}, c \in \mathcal{C}.
\]

Taking the effect of data dropping into consideration, we refer to the average delay as the average time that a piece of data stay in the network before reaching the destination (averaged over the data that are not dropped). This is because the penalty of data dropping is accounted for separately in the average drop rate. The following lemma extends Little’s Law to the case with data dropping.

**Lemma 1 (Little’s Law With Data Dropping):** The average delays of all the commodities and commodity \( c \) in the network are given by

\[
\overline{D} \leq \frac{\sum_{n \in \mathcal{N}} \sum_{c \in \mathcal{C}} \bar{Q}^c_n}{\sum_{n \in \mathcal{N}} \sum_{c \in \mathcal{C}} (1 - \bar{d}^c_n) \lambda^c_n} \quad (2)
\]
\[
\overline{D}^c \leq \frac{\sum_{n \in \mathcal{N}} \bar{Q}^c_n (1 - \bar{d}^c_n) \lambda^c_n}{\sum_{n \in \mathcal{N}} (1 - \bar{d}^c_n) \lambda^c_n} \quad (3)
\]

where the aforementioned two inequalities are asymptotically tight for general multihop networks as \( \bar{d}^c_n \to 0 \) for all \( n \in \mathcal{N} \) and \( c \in \mathcal{C} \). In addition, in single-hop queuing networks, the inequalities in (2) and (3) are tight for any \( \bar{d}^c_n \) and \( \lambda^c_n \max = 1 \), and the average delay of commodity \( c \) at node \( n \) is given by

\[
\overline{D}^c_n = \frac{\bar{Q}^c_n}{(1 - \bar{d}^c_n) \lambda^c_n}.
\]

**Proof:** The proof can be easily extended from the standard Little’s law [32] by considering the data that are not dropped. We omit the details due to page limit.

**Remark 1 (Interpretation of Lemma 1):** Lemma 1 establishes the relationship among the average delay, the average queue length, and the average drop rate in general networks. Given the average drop rate, the average delay bound for general multihop networks or the average delay for single-hop networks is proportional to the average queue length. Thus, the average queue length (and the average drop rate if data dropping happens) is commonly used in the existing literature [13] as the delay performance measure.

Moreover, under control policy \( \Omega \), the average throughput of link \( l \in \mathcal{L} \) and the average power consumption of node \( n \in \mathcal{N} \) are given by

\[
\overline{T}_l = \limsup_{T \to +\infty} \frac{1}{T} \sum_{t=1}^{T} \mathbf{E}\left[ \sum_{c \in \mathcal{C}} n_l^c(t) \right] \quad \forall l \in \mathcal{L}
\]
\[
\overline{P}_n = \limsup_{T \to +\infty} \frac{1}{T} \sum_{t=1}^{T} \mathbf{E}\left[ \sum_{l \in \{k \mid k(t) = n\}} \sum_{c \in \mathcal{C}} p_l^c(t) \right] \quad \forall n \in \mathcal{N}
\]

respectively, where \( p_l^c(t) \) denotes the power allocated to commodity \( c \) over link \( l \) at slot \( t \).

Therefore, delay-aware resource control problems for wireless networks can be divided into the following three categories.

1) **Category I:** Maximize the average weighted sum system throughput (or average arrival rate) subject to average delay constraints, average power constraints, and average drop rate constraints. Thus, the delay-aware resource control problem can be expressed as

\[
\max \sum_{l \in \mathcal{L}} u_l \overline{T}_l \quad (4)
\]

s.t.

\[
\bar{Q}^c_n \leq Q^c_n \quad \forall n \in \mathcal{N}, c \in \mathcal{C}
\]
\[
\overline{P}_n \leq P_n \quad \forall n \in \mathcal{N}
\]
\[
\bar{d}^c_n \leq d^c_n \quad \forall n \in \mathcal{N}, c \in \mathcal{C}
\]

where \( u_l \) is the weight for the \( l \)th link, \( Q^c_n \), \( P_n \), and \( d^c_n \) are the average delay constraint, the average power constraint, and the average drop rate constraint for commodity \( c \) at node \( n \), respectively.

2) **Category II:** Minimize the average weighted sum delay subject to average power constraints and average drop rate constraints for the given arrival rates at all sources. Thus,

\[
\min \sum_{l \in \mathcal{L}} \sum_{c \in \mathcal{C}} w_l p_l^c(t) \quad (5)
\]

s.t.

\[
\bar{Q}^c_n \leq Q^c_n \quad \forall n \in \mathcal{N}, c \in \mathcal{C}
\]
\[
\overline{P}_n \leq P_n \quad \forall n \in \mathcal{N}
\]
\[
\bar{d}^c_n \leq d^c_n \quad \forall n \in \mathcal{N}, c \in \mathcal{C}
\]

where \( w_l \) is the weight for the \( l \)th link, \( Q^c_n \), \( P_n \), and \( d^c_n \) are the average delay constraint, the average power constraint, and the average drop rate constraint for commodity \( c \) at node \( n \), respectively.

3) **Category III:** Minimize the average weighted sum power consumption subject to average delay constraints and average drop rate constraints. Thus,

\[
\min \sum_{l \in \mathcal{L}} \sum_{c \in \mathcal{C}} w_l p_l^c(t) \quad (6)
\]

s.t.

\[
\bar{Q}^c_n \leq Q^c_n \quad \forall n \in \mathcal{N}, c \in \mathcal{C}
\]
\[
\overline{P}_n \leq P_n \quad \forall n \in \mathcal{N}
\]
\[
\bar{d}^c_n \leq d^c_n \quad \forall n \in \mathcal{N}, c \in \mathcal{C}
\]

where \( w_l \) is the weight for the \( l \)th link, \( Q^c_n \), \( P_n \), and \( d^c_n \) are the average delay constraint, the average power constraint, and the average drop rate constraint for commodity \( c \) at node \( n \), respectively.
the delay-aware resource control problem can be expressed as

$$
\min \sum_{n \in \mathcal{N}} \sum_{c \in \mathcal{C}} w_{n}^{(c)} Q_{n}^{(c)}
$$

subject to

$$
\frac{P_{n}}{d^{(c)}} \leq P_{n} \quad \forall n \in \mathcal{N}, c \in \mathcal{C}
$$

where $w_{n}^{(c)}$ is the weight for commodity $c$ at node $n$.

3) **Category III**: Minimize the average weighted sum power consumption subject to average delay constraints and average drop rate constraints for the given arrival rates at all sources. Thus, the delay-aware resource control problem can be expressed as

$$
\min \sum_{n \in \mathcal{N}} w_{n} P_{n}
$$

subject to

$$
\frac{Q_{n}^{(c)}}{d^{(c)}} \leq Q_{n}^{(c)} \quad \forall n \in \mathcal{N}, c \in \mathcal{C}
$$

where $w_{n}$ is the weight for node $n$.

**Remark 2 (Unified Optimization Framework)**: Note that the Lagrangian function of all the aforementioned optimization problems can be written in a unified form:

$$
L = \sum_{l \in \mathcal{L}} \sum_{n \in \mathcal{N}} \sum_{c \in \mathcal{C}} \left( \eta_{n}^{(c)} Q_{n}^{(c)} + \gamma_{n}^{(c)} d_{n}^{(c)} \right) + \sum_{n \in \mathcal{N}} \gamma_{n} P_{n}
$$

where $\xi_{l}, \eta_{n}^{(c)}, \gamma_{n}^{(c)}$, and $\gamma_{n}$ are Lagrange multipliers associated with the constraints or weights in the objective function. Hence, these problems can be solved by a common optimization framework.

### D. Uplink OFDMA Systems

In this section, we illustrate the general network model in Section II-A with a simple example of one-hop uplink OFDMA systems. This example topology will also be used as illustration to the delay-aware resource control in later sections.

In the uplink OFDMA system example illustrated in Fig. 3, we assume that the set of $N$ nodes, $\mathcal{N}$, are mobile stations (MSs) that communicate with one base station (BS). Each MS and the BS is equipped with a single antenna. Therefore, the set of links $\mathcal{L}$ corresponds to the set of all uplink channels from the $N$ MSs to the BS (with $L = N$). Furthermore, there are $N$ data flows (with $C = N$), and for notation simplicity, we use $l$ to denote the link index, the node index, as well as the commodity index. We consider communications over a wideband frequency selective fading channel, and the whole spectrum is divided into $N_{p}$ orthogonal flat fading frequency bands (subcarriers). Let $H_{lm}(t)$ denote the CSI of the $l$th uplink on the $m$th subcarrier (where $m \in \{1, 2, \ldots, N_{F}\}$) subcarrier and let $H_{l}(t) = [H_{l1}(t), H_{l2}(t), \ldots, H_{lN_{p}}(t)]$ denote the aggregate CSI over all subcarriers of the $l$th link. The system CSI $H(t) = [H_{1}(t), H_{2}(t), \ldots, H_{L}(t)]$ is a Markov process satisfying Assumption 1. In addition, we assume that $\{H_{lm}(t)\}$ are i.i.d. w.r.t. $l \in \{1, 2, \ldots, L\}$ and $m \in \{1, 2, \ldots, N_{F}\}$.

![Fig. 3. Block diagram of uplink OFDMA systems.](image)

$Q_{l}(t)$ and $s_{lm}(t) \in \{0, 1\}$ denote the queue length and the subcarrier allocation for the $l$th link on the $m$th subcarrier at slot $t$, respectively. The received signal from the $l$th user on the $m$th subcarrier of the BS at slot $t$ is given by

$$
Y_{l,m}(t) = s_{l,m}(t) (H_{l,m}(t) X_{l,m}(t) + Z_{l,m}(t))
$$

where $X_{l,m}(t)$ is the transmit symbol and $Z_{l,m}(t) \sim CN(0,1)$ is the channel noise of the $l$th link on the $m$th subcarrier at slot $t$. Hence, the data rate of the $l$th link on the $m$th subcarrier at slot $t$ is given by

$$
R_{l,m}(t) = s_{l,m}(t) \log_{2} (1 + p_{l,m}(t) |H_{l,m}(t)|^{2})
$$

where $p_{l,m}(t)$ is the transmit power over the $l$th link on the $m$th subcarrier at slot $t$. The sum rate of the $l$th link at slot $t$ is given by

$$
\sum_{m=1}^{N_{p}} R_{l,m}(t).
$$

In this uplink OFDMA system example, the control policy for the $l$th link is given by $\Omega_{l} = (\Omega_{l,p}, \Omega_{l,s})$, where the power allocation policy $\Omega_{l,p}$ and the subcarrier allocation policy $\Omega_{l,s}$ are defined as follows.

**Definition 1 (Power Allocation Policy)**: The power allocation policy of the $l$th link is a mapping $\chi \rightarrow \mathcal{P}_{l}$ from the system state to the power allocation action, which is given by

$$
\Omega_{l,p}(\chi) = \left\{ p_{m} \geq 0 : m \in \{1, 2, \ldots, N_{F}\} \right\} \in \mathcal{P}_{l}
$$

where $p_{m}$ is the transmit power on the $m$th subcarrier of the $l$th link.

**Definition 2 (Subcarrier Allocation Policy)**: The subcarrier allocation policy of the $l$th link is a mapping $\chi \rightarrow \mathcal{S}_{l}$ from the system state to the subcarrier allocation action, which is given by

$$
\Omega_{l,s}(\chi) = \left\{ s_{lm} \in \{0, 1\} : m \in \{1, 2, \ldots, N_{F}\} \right\} \in \mathcal{S}_{l}
$$

where $s_{lm} = 1$ means that the $m$th subcarrier is used by the $l$th link for data transmission, and $s_{lm} = 0$ otherwise.

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3Please note that when $N_{F} = 1$, i.e., there is only one carrier, the subcarrier allocation is reduced to link selection. Therefore, the subcarrier allocation policy considered in the following problem formulation covers most of the cases in resource allocations for single-hop wireless networks.
III. EQUIVALENT RATE CONSTRAINT APPROACH

The first attempt in the literature to deal with the complicated delay control problem is to consider an equivalent problem in the PHY layer domain only, i.e., converting average delay constraints into average rate constraints using the large deviation theory [7], [8], [10]–[12]. This approach can be traced back to the early 1990s, when the statistical quality of service (QoS) requirements have been extensively studied in the context of effective bandwidth theory [35]–[38], which asymptotically models the statistical behavior of a source traffic process in the wired networks (e.g., asynchronous transfer mode (ATM) and internet protocol (IP) networks).

For notational simplicity, we consider a single queue in the following introduction of the known results on the large deviation theory. Let $A(t)$ represent the amount of source data (in number of bits) over the time interval $[0, t]$. Assume that the Gartner–Ellis limit of $A(t)$, expressed as 
$$
\Lambda_B(\theta) = \lim_{t \to \infty} \frac{1}{\theta t} \log \mathbb{E} \left[ e^{\theta A(t)} \right],
$$
exists for all $\theta \geq 0$. Then, the effective bandwidth function of $A(t)$ is defined as 
$$
E_B(\theta) = \frac{\Lambda_B(\theta)}{\theta} = \lim_{t \to \infty} \frac{1}{\theta t} \log \mathbb{E} \left[ e^{\theta A(t)} \right]. \quad (9)
$$

Consider a queue with infinite buffer size served by a channel with constant service rate $R$. By the large deviation theory [39], it is shown in [35] that the probability of the delay $D(t)$ at time $t$ exceeding a delay bound $D_{\text{max}}$ satisfies
$$
\sup_{t} \Pr[D(t) \geq D_{\text{max}}] \approx \gamma(R) e^{-\theta(R) D_{\text{max}}}, \quad (10)
$$
where $\gamma(R) = \Pr[D(t) \geq 0]$ is the probability that the buffer is nonempty and $\theta(R) = \Re^{-1}_R(R)$ is the QoS exponent (i.e., the solution of $E_B(\theta) = R$ multiplied by $R$). Both $\gamma(R)$ and $\theta(R)$ are functions of the constant channel capacity $R$. Thus, a source, which has a common delay bound $D_{\text{max}}$ and can tolerate a delay bound violation probability of at most $\epsilon$, can be modeled by the pair $\{\gamma(R), \theta(R)\}$, where the constant channel capacity should be at least $R$ with $R$ being the solution of $\gamma(R) e^{-\theta(R) D_{\text{max}}} = \epsilon$. The intuitive explanation is that the tail probability that the delay $D(t)$ exceeds $D_{\max}$ is proportional to the probability that the buffer is nonempty and decays exponentially fast as the threshold $D_{\text{max}}$ increases. The QoS exponent $\theta(R)$ can be interpreted as the indicator of the QoS requirement, i.e., a smaller $\theta(R)$ corresponds to a looser QoS requirement and vice versa. As a result, the effective bandwidth is defined as the minimum service rate required by a given arrival process for which the QoS exponent requirement is satisfied.

Inspired by the effective bandwidth theory, where the constant service rate $R$ is used in the source traffic modeling in wired networks, the authors in [7] use the constant source traffic rate $\lambda$ to model a wireless communication channel. They propose the effective capacity, which is the dual of the effective bandwidth. Let $S(t) = \sum_{\tau = 1}^{t} R(\tau)$ represent the amount of service (in number of bits) over the time interval $[0, t]$. Assume that the Gartner-Ellis limit of $S(t)$, expressed as 
$$
\Lambda_C(\theta) = \lim_{t \to \infty} \frac{1}{\theta t} \log \mathbb{E} \left[ e^{\theta S(t)} \right],
$$
exists for all $\theta \geq 0$. Then, the effective capacity function of $S(t)$ is defined as
$$
E_C(\theta) = -\frac{\Lambda_C(\theta)}{\theta} = -\lim_{t \to \infty} \frac{1}{\theta t} \log \mathbb{E} \left[ e^{\theta S(t)} \right], \quad (11)
$$
If we further assume that the process $\{R(t)\}$ is uncorrelated, then the effective capacity reduces to
$$
E_C(\theta) = -\frac{1}{\theta} \log \left( \mathbb{E} [e^{-\theta R(t)}] \right). \quad (12)
$$

Consider a queue of infinite buffer size served by a data source of constant data rate $\lambda$ (in number of bits). Similar to the effective bandwidth case, it is shown in [7] that the probability of the delay $D(t)$ at time $t$ exceeding a delay bound $D_{\text{max}}$ satisfies
$$
\sup_{t} \Pr[D(t) \geq D_{\text{max}}] \approx \gamma(\lambda) e^{-\theta(\lambda) D_{\text{max}}}, \quad (13)
$$
where $\gamma(\lambda) = \Pr[D(t) \geq 0]$ is the probability that the buffer is nonempty and the QoS exponent is $\theta(\lambda) = \lambda E_{\text{R}}^{-1}(\lambda)$. Both $\gamma(\lambda)$ and $\theta(\lambda)$ are functions of the constant source rate $\lambda$. Thus, a source, which has a common delay bound $D_{\text{max}}$ and can tolerate a delay bound violation probability of at most $\epsilon$, can be modeled by the pair $\{\gamma(\lambda), \theta(\lambda)\}$, where the constant data rate should be at most $\lambda$ with $\lambda$ being the solution of $\gamma(\lambda) e^{-\theta(\lambda) D_{\text{max}}} = \epsilon$. Therefore, as the dual of the effective bandwidth, the effective capacity is defined as the maximum constant arrival rate that a given service process can support in order to guarantee a QoS requirement specified by $\theta$.

With the aforesaid observation, we can incorporate the QoS requirement into a pure PHY layer requirement. By interpreting $\theta$ as the QoS constraint, the throughput maximization problem subject to the delay QoS constraint (in terms of the exponential tail probability of the queue length distribution) can be directly transformed into an effective capacity maximization problem for a given QoS exponent $\theta$. This approach is widely used when the QoS constraint is specified in terms of the QoS exponent $\theta$. Interested readers can refer to [9]–[11] and references therein for more detailed descriptions.

A more careful treatment of the average delay constraint is developed in [8], where the packet flow model is considered. The principle idea behind this approach is to establish the relationship among the average delay requirement $\bar{D}$, the average arrival rate $\bar{\lambda}$, and the average service rate $\bar{\tau}$ using the queuing theory framework [34]. The following procedures are performed to obtain this relationship.

1) Express the average system delay in terms of the average residue service time and the average queuing delay.
2) Express the average residue service time in terms of the moments of the service process.
3) Establish the relationship among the average delay requirement, the average arrival rate, and the average service rate.

Example 1 (Equivalent Rate Constraint Approach for Uplink OFDMA Systems): In the uplink OFDMA system example, we assume the buffer size for each link is infinite (as in [8]). Hence, the optimization problem (6) can be simplified as follows [8]:
$$
\min_{\Omega = \{\Omega_{\ell,v}, \Omega_{\ell,p}\}} E^{\text{Q2}} \left[ \sum_{l=1}^{L} \sum_{n=1}^{N_F} p_{l,m} \right]. \quad (14)
$$
where $\overline{N}_l$ and $\overline{\lambda}_l$ are the average packet size and the average arrival rate of the $l$th link, respectively. Applying the aforementioned results, the original optimization problem (14) can be reformulated as follows:

$$
\min_{\Omega = \{\theta_{l}, \omega_{l}\}} \mathbf{E}^\Omega \left[ \sum_{l=1}^{L} \sum_{m=1}^{N_F} p_{l,m} \right] \tag{19}
$$

$$
\text{s.t.} \quad (15), \ (16), \ (18). \tag{20}
$$

The optimization problem (19) and (20) is a mixed combinatorial (w.r.t. integer variables $\{s_{l,m}\}$) and convex optimization problem (w.r.t. $\{p_{l,m}\}$). If we relax the integer constraint $s_{l,m} \in \{0, 1\}$ into real values, i.e., $s_{l,m} \in [0, 1]$, the resultant problem (19) would be a convex maximization problem. Using standard Lagrange multiplier techniques, we can derive the optimal subcarrier and power allocation as follows:

$$
s_{l,m} = \begin{cases} 
1, & \text{if } X_{l,m} = \max_j \{X_{j,m}\} > 0 \\
0, & \text{otherwise}
\end{cases} \tag{21}
$$

$$
p_{l,m} = s_{l,m} \left( 1 + \eta \frac{1}{\overline{H}_{l,m}} \right)^+ \tag{22}
$$

where

$$
X_{l,m} = (1 + \eta \frac{1}{\overline{H}_{l,m}}) \log_2 \left(1 + \left| H_{l,m} \right|^2 \left( 1 + \eta \frac{1}{\overline{H}_{l,m}} - \frac{1}{\left| H_{l,m} \right|^2} \right)^+ \right)
$$

$$
- \eta \left( 1 + \eta \frac{1}{\overline{H}_{l,m}} - \frac{1}{\left| H_{l,m} \right|^2} \right)^+ \tag{23}
$$

$\gamma_l$ is the Lagrange multiplier corresponding to the average power constraint in (16), and $\eta$ is the Lagrange multiplier corresponding to the transformed average rate constraint in (18) for the $l$th MS.

This approach provides potentially simple solutions for single-hop wireless networks in the sense that the cross-layer optimization problem is transformed into a purely information theoretical optimization problem. Then, the traditional PHY layer optimization approach, such as power allocation and subcarrier allocation, can be readily applied to solve the transformed problem. The optimal control policy is a function of the CSI with some weighting shifts by the delay requirements, and hence, it is easy to implement in practical communication systems. However, the implicit assumption behind this approach is that the user traffic loading is quite high, or equivalently, the probability that a buffer is empty is quite low (i.e., the large delay regime). For general delay regime, the delay-optimal control policy should be adaptive to both the CSI and the QoS and the performance of the equivalent rate constraint approach is not promising, as we shall illustrate in Section VII. In addition, due to the complex coupling among the queues in multihop wireless networks, it is difficult to express delay constraints in terms of all the control actions, including routing. Therefore, this approach cannot be easily extended to multihop wireless networks.

IV. STOCHASTIC LYAPUNOV STABILITY DRIFT APPROACH

Another important method to deal with delay-aware resource control in wireless networks is to directly analyze the characteristics of the control policies in the stochastic stability sense using the Lyapunov drift technique. The Lyapunov drift theory has a long history in the field of discrete stochastic processes and Markov chains [40], [41]. The authors of [42] first applied the Lyapunov drift theory to develop a general algorithm which stabilizes a multihop packet radio network with configurable link activation sets. The concepts of maximum weight matching (MWM) and differential backlog scheduling, developed in [42], play important roles in the dynamic control strategies in queueing networks. The Lyapunov drift theory is then extended to the Lyapunov optimization theory. In this section, we first introduce the preliminaries and the main results on the Lyapunov stability analysis; after that, we present two examples: one for the Lyapunov drift theory and the other for the Lyapunov optimization theory.

A. What Is Queue Stability?

First, we introduce the definition of queue stability as follows.

Definition 3 (Queue Stability):

1) A single queue is strongly stable if

$$
\limsup_{T \to +\infty} \frac{1}{T} \sum_{t=1}^{T} \mathbf{E}[Q(t)] < \infty.
$$

2) A network of queues is strongly stable if all the individual queues of the network are strongly stable.

A queue is strongly stable if it has a bounded time average backlog. Throughout this paper, we use the term “stability” to refer to strong stability. Based on the definition of stability, we define the stability region as follows.

Definition 4 (Stability Region): The stability region $\Lambda_{\Omega}$ of a policy $\Omega$ is the set of average arrival rate vectors $\left\{ \lambda^{(\Omega)}_{n} | n \in \mathcal{N}, c \in \mathcal{C} \right\}$ for which the system is stable under $\Omega$. The stability region of the system $\Lambda$ is the closure of the set of all average arrival rates $\left\{ \lambda^{(\Omega)}_{n} | n \in \mathcal{N}, c \in \mathcal{C} \right\}$ for which a stabilizing control policy exists. Mathematically, we have

$$
\Lambda = \bigcup_{\Omega \in \mathcal{G}} \Lambda_{\Omega} \tag{23}
$$
where $G$ denotes the set of all stabilizing feasible control policies.

**Definition 5 (Throughput-Optimal Policy):** A throughput-optimal policy dominates any other policy in $G$, i.e., it has a stability region that is a superset of the stability region of any other policy in $G$. Therefore, it should have a stability region equal to $\Lambda$.

In other words, throughput-optimal policies ensure that the queueing system is stable as long as the average arrival rate vector is within the system stability region. Three classes of policies that are known to be throughput-optimal are the Max Weight rule (also known as M-LWDF/M-LWWF in single-hop wireless queueing systems), the EXP rule [14], and the Log rule [15]. The throughput-optimal property of Max Weight-type algorithms is proved by the theory of Lyapunov drift [16], which is introduced in the next part. The Log rule is also proved to be throughput-optimal by the theorem related to the Lyapunov drift in [15]. On the other hand, the EXP rule is proved to be throughput-optimal by the fluid limit technique along with a separation time of scales argument in [14].

**B. Main Results on Lyapunov Drift**

In order to show the stability property of the queueing systems, we rely on the well-developed stability theory in Markov chains using negative Lyapunov drift [20], [21], [43]–[45]. We use the quadratic Lyapunov function $L(Q) = \sum_{n \in \mathcal{N}, c \in \mathcal{C}} Q_n^c(t)^2$ for the system queue state $Q$ through the rest of this paper. Based on the Lyapunov function, we define the (one-slot) Lyapunov drift as the expected change in the Lyapunov function from one slot to the next, which is given by

$$\Delta(Q(t)) \overset{\Delta}{=} E[L(Q(t + 1)) - L(Q(t))|Q(t)].$$ (24)

Therefore, the theory of Lyapunov stability is summarized as follows [13], [46]:

**Theorem 1 (Lyapunov Drift):** If there are positive values $B, \epsilon$ such that for all time slot $t$ we have

$$\Delta(Q(t)) \leq B - \epsilon \sum_{n \in \mathcal{N}, c \in \mathcal{C}} Q_n^c(t)$$ (25)

then the network is stable, and the average queue length satisfies

$$\limsup_{T \to \infty} \frac{1}{T} \sum_{t=0}^{T} \sum_{n \in \mathcal{N}, c \in \mathcal{C}} E[Q_n^c(t)] \leq \frac{B}{\epsilon}.$$ (26)

Note that if the condition in (25) holds, then the Lyapunov drift $\Delta(Q(t)) \leq -\delta$ ($\forall \delta > 0$) whenever $\sum_{n \in \mathcal{N}, c \in \mathcal{C}} Q_n^c(t) \geq \frac{B + \epsilon}{\delta}$. Intuitively, this property ensures network stability because whenever the queue length vector leaves the bounded region for the sum queue length, i.e., \( Q \geq 0 : \sum_{n \in \mathcal{N}, c \in \mathcal{C}} Q_n^c(t) \leq \frac{B + \epsilon}{\delta} \), the negative drift $\Delta(Q(t)) \leq -\delta$ eventually drives it back to this region.

Next, we illustrate how to use the Lyapunov drift to prove the stability of queueing networks and develop stabilizing control algorithms. Define the maximum input rate and output rate of node $n$ as $\mu_{\text{in}}^n = \sup_{l} \sum_{c \in \mathcal{C}} \sum_{t \in \{l \in \mathcal{I}(t) = n\}} \mu^c_l(t)$ and $\mu_{\text{out}}^n = \sum_{c \in \mathcal{C}} \sum_{l \in \{l \in \mathcal{I}(t) = n\}} \mu^c_l(t)$, respectively. They are finite due to the resource allocation constraints. Assume that the total exogenous arrival to node $n$ is bounded by a constant $\lambda_n^\text{ex} = \sup_{l} \sum_{c \in \mathcal{C}} \lambda^c_l(t)$. From the queue dynamics in (1), we have the bound which shown in (26) at the bottom of the page for Lyapunov drift [13], where

$$B \overset{\Delta}{=} \sum_{n \in \mathcal{N}} \left( (\lambda_{\text{in}}^n)^2 + (\lambda_{\text{in}}^n + \mu_{\text{in}}^n)^2 \right).$$ (27)

The DBP is designed to minimize the upper bound of the Lyapunov drift (the RHS of (26)) over all policies at each time slot. For single-hop wireless networks, we use the link index $l$ to specify each queue instead of the node index $n$ and the commodity index $c$ for notational simplicity. From (26), the single-hop DBP (M-LWDF/M-LWWF) maximizes $\sum_{c \in \mathcal{C}} Q(t) \mu_l^c(t)$ under resource allocation constraints. Based on Theorem 1, it is shown that the DBP algorithm is throughput-optimal [25], [26].

After the introduction of dynamic control algorithm designs in [42], the Lyapunov drift approach is successfully used to optimize the allocation of computer resources [17], and stabilize packet switch systems [18]–[21], satellite and wireless systems [22]–[24]. For example, the concepts of MWM and differential backlog scheduling are first developed in [42] based on the Lyapunov drift theory. Using the linear programming argument and the Lyapunov drift theory, it is proved that the MWM algorithm can achieve a throughput of 100% for both uniform and nonuniform arrivals in [21]. Based on the analytical techniques of the Lyapunov drift, the bounds on the average delay and queue size averages as well as variances in input-queued cell-based switches under MWM are derived in [20]. By the Lyapunov drift theory, the longest connected queue (LCQ) algorithm is proved in [22] to stabilize the system under certain conditions and minimize the delay for the special case of symmetric queues (i.e., queues with equal arrival, service, and connectivity statistics). Due to page limitation, we refer the readers to the aforementioned references for the details.
C. Main Results on Lyapunov Optimization

The Lyapunov drift theory is extended to the Lyapunov optimization theory, through which we can stabilize queueing networks while additionally optimize some performance metrics and satisfy additional constraints [13].

Let \( x(t) = (x_1(t), x_2(t), \ldots, x_K(t)) \) represent any associated vector control process that influences the dynamics of the vector queue length process \( Q(t) \). Let \( g : \mathbb{R}^K \rightarrow \mathbb{R} \) be any scalar valued concave function. Define \( \bar{x}(T) = \frac{1}{T} \sum_{t=1}^{T} x(t) \) and \( \bar{g} = \limsup_{T \to \infty} \frac{1}{T} \mathbb{E}[g(x(t))] \). Suppose the goal is to stabilize the \( Q(t) \) process while maximizing \( g(\cdot) \) of the time average of the \( x(t) \) process, i.e., maximizing \( g(\bar{x}) \), where \( \bar{x} = \limsup_{T \to \infty} \bar{x}(T) \). Let \( g^* \) represent a desired “target” utility value. The theory of Lyapunov optimization is summarized as follows.

**Theorem 2 (Lyapunov Optimization):** If there are positive constants \( V, \epsilon, B \) such that for all \( t \) and all \( Q(t) \) the Lyapunov drift satisfies

\[
\Delta(Q(t)) - V \mathbb{E}[g(x(t))|Q(t)] \leq B - \epsilon \sum_{n \in \mathcal{N}, c \in \mathcal{C}} Q_n^{(c)}(t) - Vg^* \quad \tag{28}
\]

then, we have

\[
\limsup_{T \to \infty} \frac{1}{T} \sum_{t=1}^{T} \sum_{n \in \mathcal{N}, c \in \mathcal{C}} \mathbb{E} \left[ Q_n^{(c)}(t) \right] \leq \frac{B + V(\bar{g} - g^*)}{\epsilon} \quad \tag{29}
\]

\[
\liminf_{T \to \infty} \frac{1}{T} \sum_{t=1}^{T} g(x(t)) \geq g^* - \frac{B}{V}. \quad \tag{30}
\]

Note that a similar result can be shown for minimizing a convex function \( h : \mathbb{R}^K \rightarrow \mathbb{R} \) by defining \( h(\cdot) = -h(\cdot) \) and reversing inequalities where appropriate. Theorem 2 is most useful when the quantity \( \bar{g} - g^* \) can be bounded by a constant. Specifically, if \( \bar{g} - g^* \leq G_{\text{max}} \), then the lower bound on the achieved utility \( \bar{g} \) can be pushed arbitrarily close to the target utility \( g^* \) with a corresponding increase (linear in \( V \)) in the upper bound on \( \limsup_{T \to \infty} \frac{1}{T} \sum_{t=1}^{T} \sum_{n \in \mathcal{N}, c \in \mathcal{C}} \mathbb{E} \left[ Q_n^{(c)}(t) \right] \).

The Lyapunov optimization theorem in Theorem 2 suggests that a good control strategy is to greedily minimize the following drift metric at every time slot:

\[
\Delta(Q(t)) - V \mathbb{E}[g(x(t))|Q(t)]
\]

i.e., the LHS of (28).

Next, we introduce the EECA [27], which utilizes the Lyapunov optimization theory to develop an algorithm that stabilizes the system and consumes an average power that is arbitrarily close to the minimum power solution. From (26), we have (31), shown at the bottom of the page. EECA is designed to minimize the RHS of the inequality in (31) over all possible power allocation strategies. For single-hop wireless networks, we use the link index \( l \) to denote the node index as well as the commodity index. From (31), we have that the single-hop EECA maximizes \( \sum_{l \in \mathcal{L}} (2Q_l(t)\mu_l(t) - VP_l(t)) \) over all possible power allocation strategies at each slot \( t \). Based on Theorem 2, it is shown that the EECA is throughput-optimal and can achieve \([O(1/V), O(V)]\) power-delay tradeoff by adjusting the parameter \( V \)[13].

The Lyapunov optimization theory also has applications in the transport layer flow control and network fairness optimization when the exogenous arrival rates are outside of the network stability region. The CLC algorithm is designed to greedily minimize the RHS of (28) to achieve a utility of exogenous arrival rates, which is arbitrarily close to optimal while maintaining network stability [13], [25], [26].

**Remark 3:** Note that the average delay bounds developed in Theorem 1 and Theorem 2 are tight only when the traffic loading is sufficiently high, while the tightness of such delay bounds for moderate and light traffic loading is not known.

D. Methodology and Example

To stabilize queueing networks using the Lyapunov drift theorem in Theorem 1 or stabilize queueing networks while additionally optimizing some performance metrics (e.g., maximizing the average weighted sum system throughput in (4), minimizing the average weighted sum power in (6), etc.) using the Lyapunov optimization theorem in Theorem 2, the procedure can be summarized as follows.

1) Choose a Lyapunov function and calculate the Lyapunov drift \( \Delta(Q(t)) \) or \( \Delta(Q(t)) - V \mathbb{E}[g(x(t))|Q(t)] \), where \( g(\bar{x}) \) is the utility to be maximized.

2) Based on the system state observations, minimize the upper bound of \( \Delta(Q(t)) \) or \( \Delta(Q(t)) - V \mathbb{E}[g(x(t))|Q(t)] \) over all polices at each time slot.

\[
\Delta(Q(t)) + V \mathbb{E} \left[ \sum_{n \in \mathcal{N}} P_n(t) \left| Q(t) \right. \right] \leq B + 2 \sum_{n, c} Q_n^{(c)}(t) \overline{\mu}_n^{(c)}
\]

\[
- V \mathbb{E} \left[ 2 \sum_{n, c} Q_n^{(c)}(t) \left( \sum_{\ell \in \{s(t) = n\}} \mu_{\ell}^{(c)}(t) - \sum_{\ell \in \{s(t) = n\}} \mu_{\ell}^{(c)}(t) \right) \right] - V \mathbb{E} \left[ \sum_{n \in \mathcal{N}} P_n(t) \left| Q(t) \right. \right]. \quad \tag{31}
\]
3) Transform other average performance constraints into queue stability problems using the technique of virtual cost queues [13], [26] if needed.

In the following, we illustrate how to apply the Lyapunov drift approach and the Lyapunov optimization approach in resource allocation for uplink OFDMA systems, respectively.

**Example 2 (Lyapunov Drift Approach for Uplink OFDMA Systems):** In the uplink OFDMA system example, the DBP algorithm under the subcarrier allocation constraints in (15) and the average power constraints in (16) can be obtained by solving the following optimization problem:

$$\max_{\Omega = \{\Omega_0, \Omega_1, \Omega_2\}} \sum_{l=1}^{L} Q_l(t) \sum_{m=1}^{N_r} R_{l,m}(t) \forall t$$

s.t. (15), (16) are satisfied. (32)

Similar to Example 1, by applying continuous relaxation (i.e., $s_{l,m} \in [0, 1]$) and standard convex optimization techniques, we can derive the optimal subcarrier and power allocation as follows:

$$s_{l,m} = \begin{cases} 1, & \text{if } X_{l,m} = \max_j \{X_{j,m}\} > 0 \\ 0, & \text{otherwise} \end{cases}$$

$$p_{l,m} = s_{l,m} \left( \frac{Q_l(t)}{\gamma_l} - \frac{1}{|H_{l,m}|^2} \right)^+$$

where

$$X_{l,m} = Q_l(t) \log_2 \left( 1 + |H_{l,m}|^2 \left( \frac{Q_l(t)}{\gamma_l} - \frac{1}{|H_{l,m}|^2} \right)^+ \right)$$

and $\gamma_l$ is the Lagrange multiplier corresponding to the average power constraint in (16) for the $l$th MS.

**Example 3 (Lyapunov Optimization Approach for Uplink OFDMA Systems):** In the uplink OFDMA system example, the average sum power minimization in (6) (with all weights 1 for illustration simplicity) under the network stability constraint and the subcarrier allocation constraints in (15) based on Theorem 2 is given by

$$\max_{\Omega = \{\Omega_0, \Omega_1, \Omega_2\}} \sum_{l=1}^{L} \left( \sum_{m=1}^{N_r} R_{l,m}(t) - V \sum_{m=1}^{N_r} p_{l,m} \right) \forall t$$

s.t. (15) is satisfied. (36)

Similar to the previous example, we can derive the optimal subcarrier and power allocation as follows:

$$s_{l,m} = \begin{cases} 1, & \text{if } X_{l,m} = \max_j \{X_{j,m}\} > 0 \\ 0, & \text{otherwise} \end{cases}$$

$$p_{l,m} = s_{l,m} \left( \frac{Q_l(t)}{V} - \frac{1}{|H_{l,m}|^2} \right)^+$$

where

$$X_{l,m} = 2Q_l(t) \log_2 \left( 1 + |H_{l,m}|^2 \left( \frac{2Q_l(t)}{V} - \frac{1}{|H_{l,m}|^2} \right)^+ \right)$$

$$- V \left( \frac{2Q_l(t)}{V} - \frac{1}{|H_{l,m}|^2} \right)^+$$

Note that the parameter $V$ is used to adjust the average power-delay tradeoff.

**Remark 4:** The Lyapunov stability drift approach provides a simple alternative to deal with delay-aware control problems. The derived CLC policies are adaptive to both the CSI and the QSI. The derived policies are also throughput-optimal (in stability sense). However, as we shall illustrate, throughput optimality (stability) is only a weak form of delay performance and the derived policies may not have good delay performance especially in the small delay regime. There are many recent studies focusing on delay reduction in the traditional DBP algorithm in multihop networks and we shall further elaborate this in Section VI.

V. MDP AND STOCHASTIC LEARNING APPROACH

In wireless networks, the system state can be characterized by the aggregation of the CSI and the QSI. In fact, under Assumptions 1 and 2, the system state dynamics evolves as a controlled Markov chain and the delay-optimal resource control can be modeled as an infinite horizon average cost MDP [32]. MDP is a systematic approach for delay-optimal control problems, which in general could give optimal solutions for any operating regime. However, the main issue associated with the MDP approach is the curse of dimensionality. For instance, the cardinality of the system state space is exponential w.r.t. the number of queues in the wireless network and hence solving the MDP is quite complicated in general. In addition, the optimal control actions are adaptive to the global system QSI and CSI, but in some cases these CSI and QSI observations are obtained locally at each node. Hence, a brute-force centralized solution will lead to enormous complexity as well as signaling loading to deliver the global CSI and QSI to the controller. In this section, we briefly summarize the key theories of MDP and stochastic approximation (SA) and illustrate how we could utilize the techniques of approximate MDP and stochastic learning to overcome the complexity as well as the distributed implementation requirement in delay-aware resource control.

A. Why Delay-Optimal Control Is an MDP?

In general, an MDP can be characterized by four elements, namely the state space, the action space, the state transition probability, and the system cost, which are defined as follows.

1) $X = \{\chi_1, \chi_2, \ldots\}$: the finite state space with $|X|$ states.
2) $A = \{a_1, a_2, \ldots\}$: the action space.
3) $P(\chi'|\chi,a)$: the transition probability from the state $\chi$ to the state $\chi'$ under action $a$.
4) $g(\chi, a)$: the system cost in the state $\chi$ under action $a$.
Therefore, an MDP is a 4-tuple \((X, A, \mathbb{P}[\cdot | \cdot], g(\cdot, \cdot))\). A stationary and deterministic control policy \(\Omega : X \to A\) is a mapping from the state space \(X\) to the action space \(A\), which determines the specific action taken when the system is in the state \(x\). Given the policy \(\Omega\), the corresponding random process of the system state and the per-stage cost \((x(t), g(t))\) evolves as a Markov chain with the probability measure induced by the transition kernel \(\Pr[x(t+1) | x(t), \Omega(x(t))]\). The goal of the infinite horizon average cost problem is to find an optimal policy \(\Omega^*\) such that the long-term average cost is minimized among all feasible policies, i.e.,

\[
\min \lim_{\Omega} \sup_{T \to \infty} \frac{1}{T} \sum_{t=1}^{T} \mathbb{E}_\Omega [g(x(t), \Omega(x(t)))]
\]

where \(\mathbb{E}_\Omega\) denotes the expectation operator taken w.r.t. the probability measure induced by the control policy \(\Omega\). If the set of feasible policies are unichain policies, then the optimization problem can be written as

\[
\min \lim_{\Omega} \sup_{T \to \infty} \frac{1}{T} \sum_{t=1}^{T} \mathbb{E}_\Omega [g(x(t), \Omega(x(t)))] = \min_{\Omega} \mathbb{E}_{\pi(\Omega)} [g(x, \Omega(x))]
\]

where \(\pi(\Omega)\) is the unique steady-state distribution given the policy \(\Omega\). Assume that the buffer size is finite and denoted as \(N_Q\). The system queue dynamics \(Q(t)\) evolves according to (1) with projection onto \([0, N_Q]\) and the arrival, departure, and the CSI processes are Markovian under Assumptions 1 and 2. Hence, the system state \(x(t)\) is a finite state controlled Markov chain with the following correspondence.

1. The system state space in the delay-optimal control problem is defined as the aggregation of the system CSI and the system QSI; thus, \(X' = \mathcal{H} \times \mathcal{Q}\). \(Q\) and \(X'\) are both finite.
2. The action space is the space of all control actions, including the resource allocation actions (e.g., power allocation actions and subcarrier allocation actions) and the routing actions.
3. The transition kernel is given by

\[
\Pr [x(t+1) | x(t), \Omega(x(t))] = \Pr [Q(t+1) | x(t), \Omega(x(t))] \Pr [H(t+1) | H(t)].
\]

4. By the standard Lagrangian approach, the optimization problem in (5) can be transformed to the equation which is shown at the bottom of the page, where \(\gamma_n\) and \(\eta_n^{(c)}\) are Lagrange multipliers corresponding to the average power and average drop rate constraints. Therefore, the per-stage system cost function given a system state \(x\) is defined as

\[
g(x, \Omega(x)) = \sum_{n \in N} \sum_{c \in C} (\gamma_n^{(c)} Q_n^{(c)}(t) + \eta_n^{(c)} I[Q_n^{(c)}(t) = N_Q]) + \sum_{n \in N} \gamma_n P_n(t)
\]

As a result, there is a one-to-one correspondence between the delay-optimal control problem and the MDP. The average delay minimization problem in (5) can be modeled as an infinite horizon MDP to minimize the average cost (delay) per stage as follows.

**Problem 1 (Delay-Optimal MDP Formulation):**

\[
\min_{\Omega} L_\Omega = \min \lim_{\Omega} \sup_{T \to \infty} \frac{1}{T} \sum_{t=1}^{T} \mathbb{E}_\Omega [g(x(t), \Omega(x(t)))]
\]

Note that we restrict our policy space to the unichain policies where the induced Markov chains under all feasible unichain policies are ergodic and share the same state space \(X'\). In addition, we assume that the induced Markov chains are irreducible, and hence, the chains are ergodic with steady-state distribution \(\pi(\Omega))\). In this case, the limit of the infinite horizon average cost function under policy \(\Omega\) (i.e., \(L_\Omega\)) exists with probability 1 (w.p.1) and is independent of the initial state.

**B. Optimal Solution of the Delay-Optimal MDP**

Under the unichain policy space assumption, the delay-optimal control policy of the aforementioned MDP is given by the solution of the Bellman equation [32]. This is summarized in the following Lemma.

**Lemma 2 (Bellman Equation):** If a scalar \(\theta\) and a vector \(V = [V(\chi^1), V(\chi^2), \ldots]\) satisfy the Bellman equation for the delay-optimal MDP in Problem 1:

\[
\theta + V(\chi^j) = \min_{\Omega} \left\{ g(\chi^j, \Omega(\chi^j)) + \sum_{\chi^j} \Pr[\chi^j | \chi^j, \Omega(\chi^j)] V(\chi^j) \right\}
\]

\(\forall \chi^j \in X'\)

then \(\theta\) is the optimal average cost per stage:

\[
\theta = \min_{\Omega} L_\Omega = L^*.
\]

\[
\min_{\Omega} L_\Omega = \min \lim_{\Omega} \sup_{T \to \infty} \frac{1}{T} \sum_{t=1}^{T} \mathbb{E}_\Omega \left[ \sum_{n \in N} \sum_{c \in C} (\gamma_n^{(c)} Q_n^{(c)}(t) + \eta_n^{(c)} I[Q_n^{(c)}(t) = N_Q]) + \sum_{n \in N} \gamma_n P_n(t) \right]
\]
Furthermore, if $\Omega^*$ attains the minimum in (42) for any $\chi^j \in \mathcal{X}$, it is the optimal control policy.

The Bellman (42) can be solved numerically by the value iteration or policy iteration [32] under certain conditions. While the general solution of the MDP in (41) can be expressed as a Bellman equation in (42), this is still quite far from getting a desired solution. There are two major issues, namely the complexity issue and the signaling overhead issue. Although the value iteration or policy iteration [32] can give an optimal solution to the MDP in (41), the solution is usually too complicated to compute due to the curse of dimensionality. For example, consider a wireless network with $N$ queues; the total number of the system QSI states is $(N_Q + 1)^N$ ($N_Q$ is the buffer size of each queue), which grows exponentially with the number of queues. Thus, it is essentially impossible to compute the potential function at every possible state even for wireless networks with a small number of queues. Another technical challenge is the distributed implementation requirement of the control algorithm. For instance, even if we could obtain the potential function $\mathbf{V}$, the derived control will be centralized, requiring knowledge of the global system CSI and QSI at each time slot. This is highly undesirable due to the huge signaling overhead. From an implementation perspective, it is desirable to obtain distributed solutions where each node computes the control action based on the local CSI and QSI only.

In the following sections, we propose two novel approaches to address the aforementioned complexity and overhead issues using approximate MDP and stochastic learning. We first briefly summarize some major preliminary results on SA [47], [48]. The SA algorithm considered in this paper can be characterized by the following $d$-dimensional recursion:

$$
\mathbf{X}_{n+1} = \mathbf{X}_n + \epsilon_n [h(\mathbf{X}_n) + \mathbf{Z}_n] \tag{44}
$$

where $\mathbf{X}_n = [X_n(1), X_n(2), \ldots, X_n(d)]^T$ is a $d$-dimensional vector and $\{\epsilon_n\}$ is a sequence of positive step sizes. If the following conditions are satisfied, we have Theorem 3 on the convergence property ([48, Th. 2]).

1) The map $h : \mathbb{R}^d \to \mathbb{R}^d$ is Lipschitz: $||h(x) - h(y)|| \leq L||x - y||$, for $0 < L < \infty$.

2) $\sum_n \epsilon_n = \infty$, and $\sum_n \epsilon_n^2 < \infty$.

3) $\{\mathbf{Z}_n\}$ is a martingale difference sequence w.r.t. the increasing family of $\sigma$-field:

$$
\mathcal{F}_n = \sigma(\mathbf{X}_m, \mathbf{Z}_m, m \leq n).
$$

Furthermore, $\{\mathbf{Z}_n\}$ are square-integrable with

$$
\mathbf{E} \left[ ||\mathbf{Z}_{n+1}||^2 | \mathcal{F}_n \right] \leq C(1 + ||\mathbf{X}_n||^2) \quad \text{a.s.}, \quad n \geq 0
$$

for some constant $C > 0$.

4) The iterates in (44) remain bounded almost surely, i.e.,

$$
\sup_n ||\mathbf{X}_n|| < \infty, \quad \text{a.s.}
$$

**Theorem 3:** Sequence $\mathbf{X}_n$ generated by (44) converges almost surely to a (possibly sample path dependent) compact connected internally chain transitive invariant set of the following ordinary differential equation (ODE):

$$
\dot{\mathbf{X}}(t) = h(\mathbf{X}(t)).
$$

C. Approach 1: Approximating Potential Functions

In the existing literature on approximate MDP, Bellman and Dreyfus [49] first propose to use polynomials as compact representations for approximating potential functions. In [50] and [51], the authors discuss different approaches for reducing the size of the state space, which lead to compact representations of potential functions. On the other hand, in [52], the authors develop several techniques for approximating potential functions using linear combinations of fixed sets of basis functions. However, these approaches are centralized and only focus on reducing computational complexity. In this section, we propose a novel feature-based method that addresses both the complexity issue and the distributed implementation requirement.

Similar to Sections III and IV, we consider the uplink OFDMA system example. For notational simplicity, we use the link index $l \in \{1, 2, \ldots, L\}$ to denote the node index as well as the commodity index. Specifically, we have the following.

1) $\chi_l = (\mathbf{H}_l, Q_l)$ denotes the local state of the $l$th link. Thus, the global state $\chi \in \mathcal{X}$ is the aggregation of the local system states of all links $\chi = \{\chi_l | l \in \mathcal{L}\}$.

2) $\mathcal{X}_l$ denotes the state space of the local states of the $l$th link. Moreover, the elements in $\mathcal{X}_l$ are enumerated as $\chi_l = \{\chi_l^\tau | \tau = 1, 2, \ldots\}$, where $\tau$ denotes the dummy index enumerating all the local states.

3) Local per-stage cost of the $l$th link $g_l$ is given by

$$
g_l(\chi_l, \Omega_l(\chi_l)) = \eta_l Q_l + \gamma_l \sum_{m=1}^{N_F} p_{l,m} + \eta_l \mathbf{I}(Q_l = N_Q).
$$

Thus, the overall per-stage cost is given by $g(\chi, \Omega(\chi)) = \sum_{l \in \mathcal{L}} g_l(\chi_l, \Omega_l(\chi_l))$.

We consider the linear approximation architecture of the potential function as

$$
V(\chi) = \sum_{l=1}^{L} \sum_{\tau=1}^{L} \mathbf{I}[\chi_l = \chi_l^\tau] \tilde{v}_l(\chi_l^\tau)
$$

with the vector form given by

$$
\mathbf{V} = \mathbf{M}\mathbf{\tilde{V}}
$$

where $\{\tilde{v}_l(\chi_l^\tau)\} (\forall l \in \mathcal{L})$ are the per-link potential functions, which are defined to be the solution of the Bellman (42) on some predetermined representative system states. We refer to these predetermined subset of system states as the representative states. Without loss of generality, we define the set of the representative states as $\mathcal{X}_R = \{\chi(l, \tau) | l \in \mathcal{L}, \tau = 2, \ldots, |\mathcal{X}_l|\}$, where $\chi(l, \tau)$ denotes the joint system state with $\chi_l(l, \tau) = \chi_l^\tau (2 \leq \tau \leq |\mathcal{X}_l|)$ and $\chi_R(l, \tau) = \chi_R^\tau (\forall l \neq l)$. $\mathbf{V}$ =
\[ [V(\chi^1), \ldots, V(\chi^L)]^T \] is the vector form of the original potential function (referred to as global potential function in the rest of this paper). The parameter vector \( \bar{V} \) and the mapping matrix \( M \) are given in the equation at the bottom of the page where we let \( \bar{V}_1(\chi^1) = \bar{V}_2(\chi^2) = \cdots = \bar{V}_L(\chi^L) = 0 \) and \( \chi^1 = (H^1, Q^1) = 0 \) (\( \forall l \in L \)). Moreover, we define the inverse mapping matrix \( M^{-1} \) as shown in the first equation at the bottom of the page. Thus, we have

\[ \bar{V} = M^{-1}V. \] (46)

One challenge in utilizing the aforementioned approximate MDP is how to determine the per-link potential function \( \bar{V} \). Instead of solving the Bellman equation on the representative states, we estimate \( \bar{V} \) using the SA techniques. Specifically, the distributed online iterative algorithm is given by the following.

**Algorithm 1 (Distributed Online Algorithm for Estimating the Per-Link Potential Functions):**

1. **Step 1 (Initialization):** Start with a set of initial per-link potential vector \( \bar{V}_0 \) with \( \bar{V}_{10}(\chi^l) = 0 \) (\( \forall l \in L \)).

2. **Step 2 (Calculate Control Actions):** Based on the real-time observation of the system state \( \chi(t) \) at slot \( t \), calculate control actions according to (47), shown at the bottom of the page, where \( \chi(t) = \{\chi(1), \ldots, \chi(L)\} \) and \( V_i(\chi^l) = \sum_{l=1}^{L} \bar{V}_t(\chi^l) \) is the number of updates of the representative state \( \chi(1, \tau) \) up to slot \( t \). \( \chi^l \in \{\chi(1), \ldots, \chi(L)\} \) denotes the reference state, and \( \bar{V}_t^{\infty} = \sup \{\bar{V}_t(\chi(t)) = \chi^l\} \).

3. **Step 3 (Update Per-Link Potential Functions):** After the control policy has been determined, update all the per-link potential functions \( \{\bar{V}_t(\chi^l) : 1 \leq \tau \leq |\mathcal{A}_l|\} \) (\( \forall l \in L \)) based on the real-time local observations \( \chi(\tau) = (H(t), Q(t)) \), as given in (48), shown at the bottom of the page, where \( c(l, \tau, t) = \sum_{l'=0}^{L} I[\chi(\tau) = \chi(l, \tau)] \) is the number of updates of the representative state \( \chi(1, \tau) \) up to slot \( t \).

4. **Step 4 (Termination):** If \( ||\bar{V}_t - \bar{V}_{t-1}|| < \delta_t \), stop; otherwise, set \( t := t + 1 \) and go to Step 2.

Using the theory of SA on the update equation in Step 3, the convergence of the aforementioned online algorithm is given as follows.

**Lemma 3 (Convergence of Algorithm 1):** Denote

\[ A_{l-1} = (1 - \epsilon_{l-1})I + M^{-1}F(\Omega_l)M_{l-1} \]
\[ B_{l-1} = (1 - \epsilon_{l-1})I + M^{-1}F(\Omega_{l-1})M_{l-1} \] (49)

where \( \Omega_l \) is the uninchain control policy at slot \( t \), \( F(\Omega_l) \) is the transition matrix under the uninchain system control policy \( \Omega_l \), and \( I \) is the identity matrix. If for the entire sequence of control policies \( \{\Omega_l\} \) there exists \( \delta_t > 0 \) and some positive integer \( \beta \) such that

\[ [A_{l-1} \cdots A_{1}]_{(i,j)} \geq \delta_t, \quad [B_{l-1} \cdots B_{1}]_{(i,j)} \geq \delta_t \quad \forall i \]

where \( [\cdot]_{(i,j)} \) denotes the element in the \( i \)th row and \( j \)th column and \( \delta_t = O(\epsilon_t) \), then the following statements are true.

1. The update of the parameter vector will converge almost surely for any given initial parameter vector \( \bar{V}_0 \), i.e., \( \lim_{t \to \infty} \bar{V}_t = \bar{V}_\infty \) a.s.
2. The steady-state parameter vector \( \bar{V}_\infty \) satisfies \( \theta e + \bar{V}_\infty = M^{-1}T(M\bar{V}_\infty) \), where \( \theta \) is a constant.

\[ \theta e + \bar{V}_\infty = M^{-1}T(M\bar{V}_\infty) \]

\[ \text{from (48), we can observe that } \bar{V}_{10}(\chi^l) = \bar{V}_{10}(\chi^l) = 0 \ (\forall r > 0) \].

\[ M^{-1} = \begin{bmatrix} I[\chi^1 = \chi(1, 1)] \cdots I[\chi^1 = \chi(1, |\mathcal{A}_1|)] \end{bmatrix} \]
\[ \begin{bmatrix} I[\chi^{L1} = \chi(L, 1)] \cdots I[\chi^{L1} = \chi(L, |\mathcal{A}_1|)] \end{bmatrix} \]

\[ \Omega^*_t(\chi(t)) = \arg\min_{\Omega_t} \left\{ \sum_{l \in \mathcal{L}} g_l(\chi(t), \Omega_t) + \sum_{\chi^l} \Pr[\chi^l|\chi(t), \Omega_t] \bar{V}_t(\chi^l) \right\} \] (47)

\[ \bar{V}_{t+1}(\chi^{\tau t}) = \bar{V}_t(\chi^{\tau t}) + \epsilon_{t}\delta_t \left[ g_t(\chi^{\tau t}, \Omega^*_t(\chi(t))) + \sum_l E_{H^t}[\bar{V}_t(\chi(t))] \right] \]
\[ - \left( g_t(\chi^{\tau t}, \Omega^*_t(\chi(t))) + \sum_l E_{H^t}[\bar{V}_t(\chi(t))] \right) 1[\chi(t) = \chi(1, \tau)] \] (48)
Proof: Please refer to Appendix A.

Remark 5 (Interpretation of the Conditions in Lemma 3): Note that \( A_t \) and \( B_t \) are related to an equivalent transition matrix of the underlying Markov chain. Equation (49) simply means that the system state \( \chi^t \) is accessible from all the system states after some finite number of transition steps. This is a very mild condition and is satisfied in most of the cases we are interested.

Example 4 (Approximating Potential Functions for Uplink OFDMA Systems): In the example of the uplink OFDMA system, we consider packet flows and assume Poisson packet arrival with average arrival rate \( \bar{\lambda} \) (packet/s) and exponential packet size distribution with mean packet size \( N_t \) (bit/packet) for the \( l \)th MS. Given a stationary policy, define the conditional mean departure rate of packets of link \( l \) (conditioned on the system state \( \chi \)) as \( \bar{\mu}_l(\chi) = \mu_l(N_t) / N_t = \sum_{n=1}^{N_t} \frac{1}{N_t} \mu_l(N_t) / N_t \) (packet/s). Moreover, we assume that the scheduling slot duration (or frame duration) \( \tau \) (s/slot) is substantially smaller than the average packet interarrival time as well as the average packet service time \( (\bar{\lambda} \tau \ll 1 \text{ and } \bar{\mu}_l(\chi) \tau \ll 1) \). There is a packet departure from the \( l \)th queue at the \((t+1)\)th slot if the remaining service time of a packet is less than the current slot duration \( \tau \). By the memoryless property of the exponential distribution, the remaining packet length (denoted as \( N_l(t) \)) at any slot \( t \) is also exponentially distributed.

Then, the conditional probability of a packet departure event at the \( l \)th slot is given by

\[
\Pr \left[ \frac{N_l(t)}{\mu_l(t)} < \tau | \chi(t), \Omega_l(\chi(t)) \right] = 1 - \exp \left( -\frac{\mu_l(\chi(t))}{\tau} \right) \approx \frac{\mu_l(\chi(t))}{\tau} \tau = \bar{\mu}_l(\chi(t)) \tau. \tag{50}
\]

Note that under the assumptions \( \bar{\lambda}_t \tau \ll 1 \) and \( \bar{\mu}_l(\chi) \tau \ll 1 \), the probability for simultaneous arrival, departure of two or more packets from the same queue or different queues and simultaneous arrival as well as departure in a slot are \( O((\bar{\lambda}_t \tau)^2) \), \( O((\bar{\mu}_l(\chi) \tau)^2) \), and \( O((\bar{\lambda}_t \tau \cdot \bar{\mu}_l(\chi) \tau)) \), respectively, which are asymptotically negligible. Hence, the queue dynamics of each link becomes a controlled birth-death process with the transition probability of each link given by (51), shown at the bottom of the page. With the aforementioned assumptions, the optimization problem in (47) can be transformed into (52), shown at the bottom of the page, where

\[
\Delta \tilde{V}(Q_t) = \mathbb{E}_{H_j} \left[ \tilde{V}(H_j', Q_t | H_i) - \mathbb{E}_{H_j} \left[ \tilde{V}(H_j', Q_t - 1 | H_i) \right] \right].
\]

Using standard optimization techniques, the subcarrier and power allocation are given by

\[
\mu_{t,m}(H, Q) = s_{t,m}(H, Q) \left( \frac{\frac{\bar{\lambda}}{N_t} \Delta \tilde{V}(Q_t)}{\gamma_l} - \frac{1}{|H_{t,m}|^2} \right)^+ \tag{53}
\]

\[
s_{t,m}(H, Q) = \begin{cases} 
1, & \text{if } X_{t,m} = \max_j \left\{ X_{t,m} \right\} > 0 \\
0, & \text{otherwise} \end{cases} \tag{54}
\]

\[
X_{t,m} = \frac{\tau}{N_t} \Delta \tilde{V}(Q_t) \log \left( 1 + \frac{1}{|H_{t,m}|^2} \right) \left( \frac{\frac{\bar{\lambda}}{N_t} \Delta \tilde{V}(Q_t)}{\gamma_l} - \frac{1}{|H_{t,m}|^2} \right)^+ - \gamma_l \left( \frac{\frac{\bar{\lambda}}{N_t} \Delta \tilde{V}(Q_t)}{\gamma_l} - \frac{1}{|H_{t,m}|^2} \right)^+. \tag{55}
\]

Hence, the control action calculation (Step 2 of Algorithm 1) and per-link potential update (Step 3 of Algorithm 1) are given as follows.

\[
\min_{\Omega = \{ \Omega_1, \ldots, \Omega_{L_t} \}} \sum_{l=1}^{L} \left( \sum_{m=1}^{N_t} \gamma_l \mu_{t,m} - \frac{\tau}{N_t} \Delta \tilde{V}(Q_t) \left( \sum_{m=1}^{N_t} s_{t,m} \log (1 + \mu_{t,m} |H_{t,m}|^2) \right) \right) \forall \chi = (H, Q) \tag{52}
\]

s.t. (15) is satisfied.
1) **Control Action Calculation**: Based on the real-time observation of the system state $\chi(t) = (H(t), Q(t))$, perform subcarrier and power allocation according to (53) and (54) at the $t$th slot. In distributed implementation, each user maintains its own per-link potential, i.e., the $lth$ user maintains the potential $\{V_l(\chi_l^\tau) | 1 \leq \tau \leq |V_l|\}$. According to (54), the subcarrier allocation can be determined distributively by an auction mechanism. For example, each user $l$ submits a bid $X_{l,m}$ on each subcarrier $m$, and the user with the largest bid will get the subcarrier. When the subcarrier allocation is determined, the power allocation for each link can be calculated locally at each user according to (53).

2) **Per-Link Potential Update**: Suppose in the $t$th time slot the system is in the reference state $\chi_l(t, \tau)$, i.e., $\chi_l(\tau,\tau) = \chi_l(t,\tau)$; the $lth$ user will update the per-link potential $V_l(\chi_l^\tau)$ according to

$$
\hat{V}_{l,t+1}(\chi_l^\tau) = V_l(\chi_l^\tau) + \epsilon_{c}(l,\tau, t) \left( (\nu_l Q_l(t) \\
+ \gamma_l \sum_{m=1}^{N_F} p_{t,m}(t) + \eta_l [Q_l(t) = N_Q] \\
+ \sum_{\ell} E_{H_l}[\hat{V}_{l,t}(H_l^\ell, Q_l(t+1) | H_l(t))] \\
- \sum_{\ell} E_{H_l}[\hat{V}_{l,t}(H_l^\ell, Q_l(t) | H_l(t))] - V_l(\chi_l^\tau) \right),
$$

(55)

**Remark 6 (Implementation Considerations):** Note that we choose the reference state as $\chi_l^\Delta = \{\chi_l^1, \chi_l^2, \ldots, \chi_l^L\}$ with $\chi_l^0 = (H_l, Q_l)$, where $H_l$ can be any fixed local CSI while the local QSI $Q_l = 0$ (i.e., the buffer is empty). Hence, each source node of the $lth$ link requires only the local CSI $H_l$, the local QSI $Q_l$, as well as some potential functions of the other links $\{E[H_{l} | \hat{V}_{l,t}(H_l^\ell, \ell(t))]Q_{\ell} \leq 0, 1\}$ in order to compute the update in (55). While the computational complexity and signaling overhead have been substantially reduced compared with the brute-force centralized solution, the computation and the overhead of delivering the terms $\{E[H_{l} | \hat{V}_{l,t}(H_l^\ell, \ell(t))]Q_{\ell} \leq 0, 1\}$ to all the nodes are still quite heavy. In the next section, we elaborate on a second approximation approach which could further simplify the complexity and overhead.

**D. Approach 2: Approximating Q-Factors**

In this section, we propose another approach to address the complexity issue and signaling overhead issue by approximating Q-factors. Different from the approach of approximating the potential functions, this approach could establish a totally distributed learning algorithm at each node of the system. From the Bellman equation of the delay-optimal MDP in (42), the Q-factor is defined as

$$
Q(\chi,a) = \min_{\ell} Q(\chi,a) \forall \chi
$$

(56)

where $a$ is an arbitrary action in the action space $\mathcal{A}$. Hence, we have

$$
V(\chi) = \min_{a} Q(\chi,a) \forall \chi
$$

and $Q(\chi,a)$ satisfies the following “Q-factor form” of the Bellman equation

$$
Q(\chi,a) = g(\chi,a) + \sum_{\chi'} \Pr[\chi' | \chi, a] V(\chi') - \theta \forall \chi
$$

(57)

Moreover, the optimal control policy is given by

$$
\Omega^*(\chi) = \min_{a \in \mathcal{A}} Q(\chi,a) \forall \chi.
$$

(58)

As an illustration, we consider the uplink OFDMA system example similar to that in Section V-C. Similar to Section V-C, we approximate the Q-factor in (56) by a linear approximation given by

$$
Q(\chi,a) \approx \sum_{l=1}^{L} q_{l}(\chi_l,a_l) \forall \chi
$$

(59)

where $a_l$ denotes the local actions (such as the local subcarrier allocation, local power allocation, etc.) of the $lth$ link (thus, $a = \{a_l\}$), and $q_l(\chi_l,a_l)$ is referred to as the per-link Q-factor for the $lth$ link of the local system state $\chi_l$ and action $a_l$. Moreover, the per-link Q-factor is defined as the solution of the following per-link fixed-point equation:

$$
q_l(\chi_l,a_l) = g_l(\chi_l,a_l) + \sum_{\chi'_{l} \in \chi_l} \Pr[\chi'_{l} | \chi_l, a_l] W_l(\chi'_{l}) - \theta_l
$$

(60)

where

$$
W_l(\chi_l) = \\
E_{H_l} \left[ \min_{a_l \in \mathcal{A}_l} \left[ q_l (\chi_l, s_{l,m} = 1 | H_{l,m} \geq H_{l,m}^* \omega), a_l \right) \right] \right],
$$

$$
g_l(\chi_l,a_l) = \nu_l Q_l(t) + \gamma \sum_{m=1}^{N_F} p_{t,m} + \eta_l [Q_l = N_Q]
$$

(57)

$$
S_l = \{s_{l,m} | \forall m \in \{1, 2, \ldots, N_F\}, a_l \neq c_l \}
$$

for all the control actions except the subcarrier selection $s_l$, and $H_{l,m}^*$ denotes the largest order statistic of the $L - 1$ i.i.d. random variables, each of which has the same distribution as the channel fading. Therefore, an online Q-learning algorithm for estimating per-link Q-factors is given next.

**Algorithm 2 (Online Algorithm for Estimating Per-Link Q-Factors):**

1) Step 1 (Initialization): Start with an initial per-link Q-factor $\{q_{l,0}(\chi_l,a_l) \}$ with $q_{l,0}(\chi_l,a_l) = 0 (\forall \chi \in \mathcal{L}).$

2) Step 2 (Calculate Control Actions): Based on the real-time observation of the system state $\chi(t)$ at slot $t$, calculate control actions according to

$$
a_l^* = \{a_{l,1}^*, a_{l,2}^*, \ldots, a_{l,L}^*\} = \arg \min_{a} Q_l(\chi_l(t), a_l)
$$

= \arg \min_{a} \sum_{l=1}^{L} q_{l}(\chi_l(t), a_l).

(56)
3) Step 3 (Update Per-Link Q-Factors): After the control action has been determined, update all the per-link potentials \( \{q_l(\chi_l, a_l)\} (\forall l \in \mathcal{L}) \) based on the real-time observations of the local per-link system state \( \chi_l(t) (\forall l \in \mathcal{L}) \), where \( \chi_l(t) = (\mathbf{H}_l(t), Q_l(t)) \) as follows:

\[
q_{l,t+1}(\chi_l^t, a_l^t) = q_{l,t}(\chi_l^t, a_l^t) + \epsilon_{l,t}\epsilon_{l,t+1}^t \left[ (g_l(\chi_l^t, a_l^t) + W_{l,t}(\chi_l(t + 1))) - (g_l(\chi_l^t, a_l^t) + W_{l,t}(\chi_l(t)) + \theta_l - q_{l,d}(\chi_l^t, a_l^t) ) \right] \quad (61)
\]

where \( \epsilon_{l,t} \) and \( \epsilon_{l,t+1}^t \) denote the reference state-action pair of the \( l \)-th link, and \( \mathbf{H}_l(t), Q_l(t) \) denotes the reference state-action pair of the \( l \)-th link, and \( \mathcal{L} \) is the set of links.

4) Step 4 (Termination): If \( \sum_{l \in \mathcal{L}} |q_{l,t} - q_{l,t-1}| < \delta_l \), stop; otherwise, set \( t := t + 1 \) and go to Step 2.

Remark 7 (Implementation Considerations): Using the linear approximation in (59), the dimension of the Q-factor (and hence the computational complexity) is significantly reduced. Furthermore, the online update procedure in step 3 can be implemented locally at each node, requiring only knowledge of the local CSI \( \mathbf{H}_l \) and the local QSI \( Q_l \).

Similarly, using the theory of SA on the update (61) in step 3, we summarize the convergence of the aforementioned online learning algorithm as follows.

**Lemma 4 (Convergence of Algorithm 2):** Denote \(\mathbf{Q} = \{q_l(\chi_l, a_l)\} \)

\[
\begin{align*}
A_{l-1} & = (1 - \epsilon_{l-1})\mathbf{I} + \mathbf{F}(\Omega_l)\epsilon_{l-1} \\
B_{l-1} & = (1 - \epsilon_{l-1})\mathbf{I} + \mathbf{F}(\Omega_l)\epsilon_{l-1}
\end{align*}
\]

where \(\Omega_l\) is the unichain system control policy at the \( l \)-th frame, \(\mathbf{F}(\Omega_l)\) is the transition matrix under the unichain system control policy \(\Omega_l\), and \(\mathbf{I}\) is the identity matrix. If for the entire sequence of control policies \(\{\Omega_l\}\) there exists a \(\delta_l > 0\) and some positive integer \(\beta\) such that

\[
[A_{l-1} \cdots A_1]_{(l, j)} \geq \delta_l, \quad [B_{l-1} \cdots B_1]_{(l, j)} \geq \delta_l \quad \forall l
\]

where \( \mathbb{I}_{(l,j)} \) denotes the element in the \( l \)-th row and the \( j \)-th column and \( \mathbb{I}_l = \mathcal{O}(\epsilon_{l,t}) \), then the following statements are true.

1) The update of the per-link Q-factor will converge almost surely for any given initial per-link Q-factor \(\{q_{l,0}\}\), i.e.,

\[
\lim_{l \rightarrow +\infty} q_{l,t} = q_{l,\infty} \text{a.s.} (\forall l \in \mathcal{L}).
\]

2) The steady-state per-link Q-factor \(q_{l,\infty}\) satisfies

\[
q_{l,\infty}(\chi_l, a_l) = g_l(\chi_l, a_l) + \sum_{\chi_l^t \in \mathcal{X}_l} \Pr(\chi_l^t | \chi_l, a_l) W_{l,\infty}(\chi_l^t) - \theta_l
\]

where \( \theta_l \) is a constant and

\[
W_{l,\infty}(\chi_l) = \mathbf{E}_{H_l} \left\{ \min_{a_l} \left[ q_{l,\infty}(\chi_l, \{s_{l,m} = H_{l,m} \geq H_{l,m}^1\}, a_l) \right] \right\}.
\]

The proof of Lemma 4 follows a similar approach as the proof of Lemma 3. In the following, we elaborate on Algorithm 2 using the uplink OFDMA system example.

**Example 5 (Approximating Q-Factors for Uplink OFDMA Systems):** Consider the uplink OFDMA system example under the same assumptions as in Example 4. Since the power control can be determined locally given a subcarrier allocation action, the per-link Q-factor is defined as \(\{q_l(\chi_l, s_l) | \forall \chi_l, s_l \in \mathcal{L}\}\), satisfying

\[
q_l(\chi_l, s_l) = \min_{\{p_{l,m}\}} \left\{ q_l(\chi_l, s_l) \sum_{\chi_l^t \in \mathcal{X}_l} \Pr(\chi_l^t | \chi_l, s_l) W_l(\chi_l^t) - \theta_l \right\}
\]

\[
= \min_{\{p_{l,m}\}} \left\{ q_l(\chi_l, s_l) \sum_{m=1}^{N_F} \gamma_m p_{l,m} + \eta_l I_l = N_Q \right\}
\]

\[
+ W_l(H_l, Q_l) + \Delta W_l(H_l, Q_l + 1)
\]

\[
\geq \frac{\tau}{N_l} \Delta W_l(\chi_l) \left( \sum_{m=1}^{N_F} s_{l,m} \log(1 + p_{l,m} | H_{l,m}|^2) \right) - \theta_l
\]

where \( \Delta W_l(H_l, Q_l) = \mathbf{E}_{H_l} \left[ W_l(H_l, Q_l) \right] \left( H_l, Q_l \right) \) and \( \Delta W_l(H_l, Q_l) = \mathbf{E}_{H_l} \left( W_l(H_l, Q_l) - \mathbf{E}_{H_l} W_l(H_l, Q_l) \right) \). Due to the symmetry of each subcarrier and the birth-death queue dynamics, the per-link Q-factor satisfying (62) can be written as the summation of the per-link per-subcarrier Q-factors

\[
q_l(\chi_l, s_l) = \sum_{m=1}^{N_F} \tilde{q}_l(H_{l,m}, Q_l, s_{l,m})
\]

where the per-link per-subcarrier Q-factor \(\{\tilde{q}_l(H, Q, s)\}\) satisfies the following per-link per-subcarrier fixed-point equation:

\[
\tilde{q}_l(H_{l,m}, Q_l, s_{l,m}) = \min_{\{p_{l,m}\}} \left\{ q_l(\chi_l, s_l) \sum_{m=1}^{N_F} \gamma_m p_{l,m} + \eta_l I_l = N_Q \right\}
\]

\[
+ \frac{\sum_{m=1}^{N_F} \gamma_m p_{l,m} + \eta_l I_l = N_Q}{N_F}
\]

\[
\geq \frac{\tau}{N_l} \left( \sum_{m=1}^{N_F} \Delta p_l(H_{l,m}, Q_l) \right) s_{l,m} \log(1 + p_{l,m} | H_{l,m}|^2)
\]

\[
- \theta_l
\]

where \( \eta_l(H_{l,m}, Q_l) = \mathbf{E}_{H_l} \left[ q_l(H_{l,m}, Q_l, s_{l,m}) \right] \left( H_{l,m}, Q_l \right) \), and \( \Delta p_l(H_{l,m}, Q_l) = \mathbf{E}_{H_l} \left[ q_l(H_{l,m}, Q_l, s_{l,m}) \right] \left( H_{l,m}, Q_l \right) \).
\[ \mathbf{\nabla}(H_{lm}, Q_l) - \mathbf{\nabla}(H_{lm}, Q_l) - 1 \). According to (58), the subcarrier allocation is given by

\[
s_{lm} = \begin{cases} 
1, & \text{if } \hat{\mathbf{\nabla}}(H_{lm}, Q_l, s_{lm} = 1) \\
\min_j \hat{\mathbf{\nabla}}(H_{jm}, Q_l, s_{jm} = 1) & \text{otherwise.}
\end{cases}
\] (63)

Moreover, given the subcarrier allocation, by the optimization techniques, the power allocation is given by

\[
p_{lm}(H, Q) = s_{lm} \left( \frac{\sum_{m=1}^{N_F} \Delta \mathbf{\nabla}(H_{lm}, Q_l)}{\gamma t} - \frac{1}{\|H_{lm}\|^2} \right)^{+}.
\] (64)

Hence, the control action calculation (Step 2 of Algorithm 2) and the Q-factor update (Step 3 of Algorithm 2) are given as follows.

1) **Control Action Calculation:** Based on the real-time observation of the system state \( \chi(t) = (H_t(t), Q(t)) \) at the \( t \)th slot, we determine the subcarrier allocation distributively by an auction mechanism according to (63): each user \( l \) submits one bid \( \hat{\mathbf{\nabla}}(H_{lm}, Q_l, s_{lm} = 1) \) on each subcarrier. The user with the minimum bid will get the subcarrier. Given the subcarrier allocation, the power allocation can be calculated locally at each user \( l \) according to (64).

2) **Q-Factor Update:** After the control action is determined, update all the per-link per-subcarrier potentials \( \{\hat{\mathbf{\nabla}}(H_l, Q, s)\} \) for all the real-time observations of the local per-link per-state system \( \chi(t) = (H_t(t), Q_t(t)) \) as follows:

\[
\hat{\mathbf{\nabla}}_{t+1}(H_l, Q, s) = \hat{\mathbf{\nabla}}_t(H_l, Q, s) + \epsilon_{Q} Q_t(H_l, s_l, t)
\left[ \eta_t \frac{Q}{N_F} + \gamma_t p_{lm}(t) + \frac{\eta t Q_t(t < N_Q)}{N_F} \right.
\left. + \bar{W}_{t+1}(Q(t+1)) - \hat{\mathbf{\nabla}}_t(H_l, Q, s) \right]
\times I \left( \bigcup_{m=1}^{N_F} \{ (H_l, Q, s) = (H_{lm}(t), Q(t), s_{lm}(t)) \} \right)
\] (65)

where \( \epsilon_{Q} Q_t(H_l, s_l, t) = \sum_{t=0}^{t} I \{ (H_l, Q, s) = (H_{lm}(t'), Q(t'), s_{lm}(t')) \} \) is the number of updates of the per-subcarrier state-action pair \((H_l, Q, s)\) up to slot \( t \), \( (H^l, Q^l, s^l) \) denotes the reference state–action pair of each link, and \( \bar{W}_{t+1} = \sup |t| \bigcup_{m=1}^{N_F} \{ (H^l, Q^l, s^l) = (H_{lm}(t'), Q(t'), s_{lm}(t')) \} \).

Notice that the aforementioned Q-factor update requires only the local information at each user, and it does not lead to any signaling overhead.

**Remark 8 (Comparison of the Two Approximate MDP Approaches):** Both of the approximate MDP approaches in Sections V-C and V-D can effectively reduce the complexity and signaling overhead in the MDP solutions. However, there are pros and cons in the two approaches.

1) In general, approximating potential functions will lead to fewer dimensions (and lower memory requirement) than approximating Q-factors. This is because a Q-factor depends on both the system state and the control action.

2) In the distributed implementation of the online learning algorithm, updates of the per-link Q-factor can be done locally without any signaling overhead, whereas updates of the per-link potential function still require some information exchange among the nodes.

3) In some cases, computing actions from potential functions may still be complicated compared with computing actions from Q-factors.

Although approximate MDP and stochastic learning can effectively reduce the complexity in the MDP solution, extension to multihop networks is far from trivial due to the complex interactions of the queue dynamics and the huge state space involved. More investigations are needed regarding how to approximate potential functions or Q-factors as well as the associated convergence proof in multihop networks. ■

**VI. DELAY-AWARE ROUTING IN MULTIHOP WIRELESS NETWORKS**

In this section, we focus on delay-aware routing in wireless multihop networks using the Lyapunov stability drift approach. Due to the complex coupled queue dynamics in multihop wireless networks, extensions of the equivalent rate constraint approach and the approximate MDP approach to multihop networks are highly nontrivial. On the other hand, the Lyapunov drift approach can be easily applied in multihop networks to derive dynamic control algorithms that are adaptive to both the CSI and QSI. Hence, the Lyapunov drift approach has been receiving more and more attention recently in multihop networks. In the following, we first review the traditional DBP routing in wireless multihop networks and then focus on various delay reduction techniques in the enhanced DBP routing [26], [57]–[64].

**A. Traditional DBP Routing**

The traditional DBP routing in wireless multihop networks is originally proposed in the seminal paper [42] to maximize the stability region and then extended in [13] and [26]. This traditional DBP routing is illustrated next.
Algorithm 3 (Traditional DBP Routing):

1) **Resource allocation:** For each commodity \( c \in C \) and each link \( l \in L \), define the backpressure of link \( l \) w.r.t. commodity \( c \) as

\[
\Delta Q_l^c(t) = Q_{s0}^c(t) - Q_{dl}^c(t). \tag{66}
\]

For each link \( l \in L \), define the optimal commodity of link \( l \) as \( c_1^l(t) = \arg \max_{c \in C} \Delta Q_l^c(t) \) and the optimal backpressure of link \( l \) as \( \Delta Q_l(t) = \max_{c \in C} \{ \Delta Q_l^c(t) \} \). Find the transmission rate \( \mu^c(t) \) such that

\[
\mu^c(t) = \arg \max_{\mu \in \Lambda(t)} \sum_{l \in L} \Delta Q_l^c(t) \mu. \tag{67}
\]

2) **Routing:** For each link \( l \) such that \( \Delta Q_l(t) > 0 \), offer a transmission rate \( \mu^c_l(t) \) to the data of commodity \( c_1^l(t) \) through link \( l \). A significant weakness of the aforementioned DBP routing algorithm is that it can suffer from very large delay due to the following reasons.

1) First, the traditional DBP routing exploits all possible paths between source–destination pairs (i.e., load balancing over the entire network) to maximize the stability region without considering the delay performance. This extensive exploration is essential in order to maintain stability when the network is heavily loaded. However, under light or moderate loads, packets may be sent over unnecessarily long routes, which leads to excessive delay. For example, if a single packet is injected into an empty network, there is no backpressure to suggest an appropriate path. Hence, the packet might take a random walk through the network, or might take a periodic walk that never leads to the destination, as illustrated in Fig. 4. In this case, although the network congestion is quite low (only one packet, i.e., zero average arrival rate), the end-to-end delay can be infinity. Similarly, under light load, the end-to-end delay can be large even though the average queue length is guaranteed to be bounded by the Lyapunov drift theory [13, 26]. Therefore, it is desirable to design a throughput-optimal routing which exploits longer paths only when it is necessary.

2) Second, due to large queue sizes that must be maintained to provide a gradient (backpressure) for each data flow, the DBP routing can suffer from very large delay and the queues grow in size with distance from the destination. To obtain some insights on this, let us consider a flow traveling through an \( N \)-hop tandem queuing network with \( N + 1 \) nodes, as illustrated in Fig. 5. Let \( Q_0 \) be the queue length at the destination node 0 and \( Q_n \) be the queue length of the \( n \)th upstream node from the destination node 0, where \( n = 1, 2, \ldots, N \). Set \( Q_0 = 0 \). Under the traditional DBP routing algorithm, for a link to be scheduled, the differential backlog associated with it should be positive. Thus, \( Q_1 - Q_0 = Q_1 \) will be some positive number, say \( \epsilon \), and \( Q_2 - Q_1 \) will be even larger than \( \epsilon \). For the purpose of obtaining some insights, let us informally assume \( Q_2 - Q_1 = \epsilon \), which implies that \( Q_1 = \epsilon \) and \( Q_2 = 2\epsilon \). Similarly, we can obtain \( Q_n = n\epsilon \). Thus, the total queue length for the flow under the traditional DBP routing will be \( \sum_{n=1}^{N} Q_n = \epsilon(1+2+\cdots+N) = O(N^2) \). Therefore, it is desirable to design a routing algorithm which can provide a sufficient gradient for each data flow without causing too large delay for each packet.

3) Finally, the traditional DBP routing specifies a single next-hop receiver before transmission, and hence does not exploit the broadcast advantage of multihop wireless networks when wireless channels are unreliable (e.g., outage probability without CSI). Due to multireceiver diversity in wireless channels, the probability of successful reception by at least one node within a subset of potential receivers is much larger than that of just one receiver. Therefore, it is desirable to design flexible routing to dynamically adjust routing and scheduling decisions in response to random outcome of each transmission.

Given the drawbacks of the DBP routing discussed earlier, most recent studies try to improve the delay performance of the DBP routing while maintaining its advantage in throughput optimality. In the following, we discuss three aspects of delay reduction in DBP routing by utilizing the shortest path concept [13, 26, 57, 58], modifying the queuing disciplines [59]–[61] and exploiting receiver diversity over unreliable channels [62]–[64] in wireless multihop networks.

### B. Delay Reduction in DBP Routing by the Shortest Path

One of the major reasons for the poor end-to-end delay performance of the traditional DBP routing algorithms is the extensive exploration of routes. However, reducing delay by restricting the routing constraint sets to some shorter paths will reduce the stability region. In [13, 26, 57], and [58], the authors try to incorporate the idea of **shortest path routing** into traditional DBP routing algorithms in different ways while simultaneously maintaining throughput optimality, which will be illustrated in the following. The enhanced DBP routing algorithm proposed in [26] programs a **shortest path bias** into the backpressure \( \Delta Q_l^c(t) \) defined in (66) so that in light or moderate loading situations, nodes are inclined to route packets in
the direction of their destinations. Therefore, we call this enhanced DBP routing algorithm **shortest path bias DBP routing**. Specifically, the **backpressure of link** \( w.r.t. \) commodity \( c \) in the enhanced DBP routing algorithm is defined as

\[
\Delta Q^c_l(t) \triangleq \left( Q^c_{s(l)}(t) + Z^c_{s(l)} \right) - \left( Q^c_{d(l)}(t) + Z^c_{d(l)} \right) \tag{68}
\]

where \( Z^c_{n(l)} \) is the shortest path bias at node \( n \) for commodity \( c \). \( Z^c_{n(l)} \) can be chosen to be proportional to the distance (or number of hops) between node \( n \) and the destination of commodity \( c \) (where \( Z^c_{n(l)} = 0 \) if node \( n \) is the destination of commodity \( c \)). Besides the shortest path bias, the shortest path bias DBP routing algorithm is the same as the traditional DBP routing algorithm in Algorithm 3. It is shown that the enhanced DBP algorithm through the shortest path bias is still throughput-optimal. In addition, the simulation results establish better delay performance of the shortest path bias DBP routing than the traditional DBP routing [13].

To reduce the end-to-end delay, the authors of [57] introduce a cost function, i.e., the total link rate in the network. Given a set of packet arrival rates that lie within the stability region, the total link rate can be used to measure the efficiency of the system resource utilization. Thus, the min-resource routing problem is formulated to find the routes, which minimizes the total link rate:

\[
\begin{align*}
\min_{\mu \in \Lambda} & \sum_{l \in L} \sum_{c \in C} \mu^c_l \\
\text{s.t.} & \chi^c_n + \sum_{l \in \{l : s(l) = n\}} \mu^c_l \leq \sum_{l \in \{l : d(l) = n\}} \mu^c_l \\
& \forall n \in N', c \in C.
\end{align*}
\tag{69}
\]

Due to the nature of the cost function, shorter paths are preferred over longer paths. For example, in a network with all links of equal capacity, we prefer to have as few hops as possible to have good delay performance. The associated routing algorithm is called the **min-resource DBP routing** algorithm. Instead of (66), it uses (69) minus a parameter \( V \) as the **backpressure of link** \( w.r.t. \) commodity \( c \), i.e.,

\[
\Delta Q^c_l(t) \triangleq Q^c_{s(l)}(t) - Q^c_{d(l)}(t) - V. \tag{70}
\]

Except for the parameter \( V \), the min-resource DBP routing algorithm is the same as the traditional DBP routing algorithm (Algorithm 3). It is shown in [57] that the average total link rate under the min-resource DBP routing algorithm is within \( O(1/V) \) of the optimal value of the optimization problem in (69). A larger \( V \) corresponds to a smaller delay and slower convergence speed to the stationary regime while a smaller \( V \) leads to a larger delay and faster convergence speed. It is confirmed by simulation results in [57] that the min-resource DBP routing algorithm with a proper \( V \) has better delay performance than the traditional DBP routing algorithm.

The **joint traffic-splitting and shortest path-aided DBP routing** algorithm proposed in [58] incorporates the shortest path concept into the DBP routing by minimizing the average number of hops between sources and destinations. Let \( c \in C \) denote a flow (source–destination pair) in the multi-hop network, which is specified by its source and destination, where \( C \) denotes the set of all the flows. Let \( A_{c,h} \) denote the fraction of flow \( c \) transmitted over paths with \( h \) hops. Therefore, the average path-length minimization problem is formulated as\(^{11}\):

\[
\min_{\{A_{c,h} \}} \sum_{c \in C} \sum_{0 \leq h \leq N-1} V h A_{c,h} \tag{71}
\]

where \( V \) is a positive constant and the optimal solution is the same for all \( V > 0 \). Note that \( N - 1 \) is a universal upper bound on the number of hops along loop-free paths. To realize the shortest path-aided routing, each node \( n \) maintains a separate queue \( (n, d(c), h) \) for the packets required to be delivered to node \( d(c) \) within \( h \in \mathbb{N} \) hops and denote its queue length at slot \( t \) as \( Q_{n(d(c),h)}^c(t) \), where \( \mathbb{N} \) denotes the set of natural numbers. Accordingly, define the **backpressure of link** \( w.r.t. \) flow \( c \) and hop \( h \) as shown in (72) at the bottom of the page, where \( H^\min_{c(h) \rightarrow c} \) is the minimum number of hops, i.e., the length of the shortest path, required from node \( d(l) \) to the destination of flow \( c \). Based on \( \Delta Q_{l,h}^c(t) \), define the **backpressure of link** \( w.r.t. \) flow \( c \) as

\[
\Delta Q_{l,h}^c(t) \triangleq \max_{H^\min_{c(h) \rightarrow c} \leq h} \Delta Q_{l,h}^c(t). \tag{73}
\]

The joint traffic-splitting and shortest path-aided DBP routing algorithm proposed in [58] consists of two parts. For traffic splitting, at time \( t \), the exogenous arrivals of flow \( c \) are deposited into queue \( (s(c), d(c), h^s_c(t)) \), where \( h^s_c(t) = \arg \min_{0 \leq h \leq N-1} \left(V h + Q_{s(d(c),h)}^c(t) \right) \). The shortest path-aided DBP routing is the same as the traditional DBP routing with \( \Delta Q_{l,h}^c(t) \) defined in (73). It is shown in [58] that the joint traffic-splitting and shortest path-aided DBP routing algorithm is throughput-optimal and solves the average path length minimization problem in (71) when \( V \to \infty \). This enhanced DBP routing algorithm achieves significant delay improvement over the traditional DBP algorithm.

### C. Delay Reduction in DBP Routing by Modified Queueing Discipline

The traditional DBP routing maintains large queue lengths at nodes (especially those far from the destination nodes) so as to form gradients for data flows. This guarantees throughput optimality while leading to poor delay performance. In the

\[
\Delta Q_{l,h}^c(t) \triangleq \begin{cases} 
Q_{s(d(h),h-1)}(t) - Q_{s(d(h),h-2)}(t), & h - 1 \geq H^\min_{c(h) \rightarrow c} \\
-\infty, & h - 1 < H^\min_{c(h) \rightarrow c}.
\end{cases} \tag{72}
\]
following, we introduce the algorithms proposed in [59]–[61], which try to maintain the gradients for data flows in DBP routing while reducing delay for most of the packets. In [59], the proposed fast quadratic Lyapunov-based algorithm (FQLA) can achieve \([O(1/V), O(\log^2(V))]\) utility-delay tradeoff, which is greatly improved compared with \([O(1/V), O(V)]\) utility-delay tradeoff of the traditional DBP routing algorithm (also called the quadratic Lyapunov-based algorithm (QLA) in [59]). In [59], the authors show that under QLA, the backlog vector “typically” stays close to an “attractor” and the probability of the backlog vector deviating from the attractor is exponentially decreasing in distance. Based on this “exponential attraction” result, FQLA subtracts the attractor to form a virtual backlog process and applies the traditional DBP routing based on the virtual backlog process with slight modification by allowing packet dropping under certain conditions. It is shown in [59] that the FQLA is throughput-optimal and the packet drop fraction is \(O(1/V^{\log^2 V})\). With the sacrifice of packet dropping, the FQLA improves the utility-delay tradeoff.

LIFO DBP routing is first proposed in the empirical work [60] by simply replacing the FIFO in the traditional DBP routing with the LIFO service discipline. The authors in [60] show that LIFO DBP routing drastically improves average delay by simulations. Using the “exponential attraction” result developed in [59], Neely shows in [61] that the LIFO DBP routing algorithm can achieve \([O(1/V), O(\log^2(V))]\) utility-delay tradeoff for almost all the arrival packets except \(O(1/V^{\log^2 V})\) fraction of the arrival packets. The reason is as follows. The FIFO and LIFO DBP routing result in the same queue process. By the “exponential attraction” result in [59], the queue size under DBP routing will mostly fluctuate within the interval \([Q_{\text{Low}}, Q_{\text{High}}]\), the length of which is shown to be \(O(\log^2(V))\). The queue process deviates this region with probability exponentially decreasing in distance. Using LIFO, most packets (except \(O(1/V^{\log^2 V})\) of the arrivals) enter and leave the queue when the queue length is in \([Q_{\text{Low}}, Q_{\text{High}}]\), i.e., they “see” a queue with average queue length about \(Q_{\text{High}} - Q_{\text{Low}} = O(\log^2(V))\). Therefore, the average delay of these packets is greatly reduced with the penalty that the packets of fraction \(O(1/V^{\log^2 V})\) of the arrivals at the front of the queue suffer from large delay and have to be dropped.

### D. Delay Reduction in DBP Routing by Receiver Diversity

Under unreliable channel conditions, the traditional DBP routing, which makes routing decisions before each transmission, fails to exploit multireceiver diversity in wireless networks. In the following, we discuss the routing algorithms, which use the receiver diversity under unreliable channel conditions by routing packets to the successful receivers after each transmission [62]–[64].

The ExOR proposed in [65] is a shortest path routing algorithm which uses expected transmission counting metric (ETX) as the metric of link cost and chooses the receiver with the minimum ETX after each transmission. Thus, it can achieve better delay performance than the shortest path routing algorithm using ETX with routing decision made before transmission [66]. However, ExOR is not throughput optimal. In [62] and [63], the authors propose the opportunistic routing with congestion diversity (ORCD) algorithm for multihop wireless networks with multiple sources and a single destination. ORCD is a shortest path routing algorithm with the queue length-based congestion measure as the path length metric, and routes the packets along the paths with the minimum congestion after transmission. It is shown that ORCD is throughput-optimal.

**Diversity backpressure routing (DIVBAR)** algorithm proposed in [64] is a DBP routing algorithm exploiting receiver diversity in multihop wireless networks with multiple sources and multiple destinations. In DIVBAR, the backpressure of each node \(n\) w.r.t. commodity \(c\), i.e., \(\Delta Q_n^c(t)\), is defined as the success probability weighted sum of \(\Delta Q_i^c(t)\) defined in (66) over all link \(l\) with \(s(l) = n\). Then, the optimal commodity of node \(n\) is defined as \(c_n(t) = \arg\max_{c \in C_n} \Delta Q_n^c(t)\). The resource allocation of DIVBAR based on \(c_n(t)\) is similar to that of the traditional DBP algorithm, while packets are routed to the receiver with the largest positive \(\Delta Q_i^c(t)\) among all the successful receivers after each transmission. Like traditional DBP routing, DIVBAR is throughput-optimal.

### VII. COMPARISONS

In this section, we compare the three approaches in dealing with delay sensitive resource allocation using the uplink OFDMA system example as illustration.

#### A. Comparison of Solution Structures and Complexity

In general, the solution obtained by the first approach (equivalent rate constraint) is adaptive to the CSI only. On the other hand, the solutions obtained by the second approach (Lyapunov stability drift) and the third approach (MDP) are adaptive to both the CSI and the QSI but the MDP approach has higher complexity. Using the uplink OFDMA system as an example, the solution structures of the second and third approaches are quite similar. For the Lyapunov drift approach, the solution is obtained by the one-hop DBP algorithm (M-LWDF) in Example 2 with the following optimization problem formulation:

\[
\max_{\Omega \in \{0,1\}^{L \times q \times N_F}} \sum_{l=1}^{L} \sum_{m=1}^{N_F} Q_l \left( \sum_{n=1}^{N_F} s_{l,m} \log(1 + p_{l,m} |H_{l,m}|^2) \right) \quad \forall (H,Q) \in \mathcal{H} \times \mathcal{Q}
\]

s.t.
\[
\sum_{l=1}^{N} s_{l,m} = 1 \quad \forall l \in \mathcal{L}
\]

\[
\mathbb{E}_\mathcal{H} \left[ \sum_{n=1}^{N_F} \mu_{l,m} \right] \leq \bar{p}_l \quad \forall l \in \mathcal{L}
\]

(74)

For the MDP approach, the solution is obtained by solving the Bellman (42) in Example 4 with the following equivalent optimization problem formulation:

\[
\max_{\Omega \in \{0,1\}^{L \times q \times N_F}} \sum_{l=1}^{L} \Delta \hat{V}(Q_l) \left( \sum_{m=1}^{N_F} s_{l,m} \log(1 + p_{l,m} |H_{l,m}|^2) \right) \quad \forall (H,Q) \in \mathcal{H} \times \mathcal{Q}
\]
st. \[ s_{lm} \in \{0, 1\} \quad \forall l \in \mathcal{L}, \; m \in \{1, 2, \ldots, N_F\} \]
\[ \sum_{l=1}^{N} s_{lm} = 1 \quad \forall l \in \mathcal{L} \]
\[ \mathbf{e}^{\mathcal{Q}} \left[ \sum_{n=1}^{N_F} p_{lnm} \right] \leq P_l \quad \forall l \in \mathcal{L}. \]

(75)

Observe that the M-LWDF problem in (74) is very similar to the MDP problem in (75) except that the weight\(^{12}\) for the \(l\)th link (i.e., throughput of the \(l\)th MS) in the latter case (75) is given by the potential function \(\Delta V(Q_l)\) whereas the weight in the former case (74) is given by the queue state \(Q_l\). The subcarrier allocation in all the three approaches will select the subcarrier with the highest metric. The metric in the equivalent rate constraint approach is a function of the CSI only whereas the metrics in the other two approaches are functions of the CSI and the QSI. The power controls in all the three approaches have a similar form of power water-filling w.r.t. the CSI. However, the water level of each link in the equivalent rate constraint approach only adapts to the Lagrange multiplier corresponding to the average delay constraint in (17) of each queue. In other words, the water levels of different links are different in general (with different average delay requirements), while the water level of the same link remains constant during different real-time system state \((\mathbf{H}(t), Q(t))\) realizations. However, in the other two approaches, the water level of each link varies according to real-time system state \((\mathbf{H}(t), Q(t))\) realizations. Specifically, in the Lyapunov drift approach, the water level of the \(l\)th link is determined by the QSI \(Q_l\). In the MDP approach, the water level of the \(l\)th link is determined by the QSI via the potential function \(\Delta V(Q_l(t))\), which is obtained by solving the Bellman equation in (42) of Example 4. As a result, the major difference between the second approach and the third approach is on the calculation of weight. In the third approach, additional processing is involved to compute the potential functions and this contributes to additional complexity.

B. Comparison On Distributed Implementation

In this part, we discuss the feasibility of the distributed implementations using different approaches. First of all, using the first approach, the optimization problem will be transformed into a standard convex optimization problem (such as in Example 1). As such, traditional primal-dual decomposition techniques may be used to explore distributed implementations. For example, in Example 1, the subcarrier allocation can be done by a distributed auction mechanism, and the power allocation at each user can be calculated locally according to the auction results and the local CSI. Readers could refer to [67] for a survey on the decomposition method. On the other hand, using the second approach, the one-hop DBP algorithm (M-LWDF) only requires the local system state information at the transmitter, and therefore, the M-LWDF problem can be solved distributively. For example, in Example 2, the subcarrier allocation can be done by a distributed auction mechanism where the auction bid is determined by the local CSI and the local QSI, and power allocation at each user can be calculated locally according to the auction results and the local system information. However, in multi-hop networks, the QSI of the neighboring nodes is required at each node, raising additional signaling overhead on the distributed implementation. Finally, using the third approach, the obstacle of the distributed implementation comes from the potential function \(V(\chi)\) and the transition kernel term \(\mathbb{P}_H(\chi|\chi, \Omega(\chi))\). In general, these terms are not decomposable and this poses an additional challenge (compared with the second approach) of getting a distributed solution using the MDP approach. In Section V-D, we have illustrated that by approximating potential functions or Q-factors as the sum of per-link potential functions or Q-factors, the distributed solution can be obtained via an auction mechanism.

C. Comparison of Performance

In this section, we compare the performance of the three approaches using the uplink OFDMA system example. For simplicity, we assume \(N = 3\), and the buffer length \(N_Q = 5\) (packets). The scheduling slot duration \(\tau = 1\) ms. All the users have the same average Poisson packet arrival rate \(\lambda = 3\) (packets/s), and exponential packet size distribution with mean packet size \(N = 5000\) (bits/packet). The total bandwidth is assumed to be 10 MHz, with 1024 subcarriers and 5 independent subbands.

Fig. 6 compares the average delay performance of the three approaches under the same average power constraints. It can be observed that the delay performance of the MDP approach is better than those of the equivalent rate constraint approach and the Lyapunov drift approach in the entire operating regime. Furthermore, Fig. 6 also illustrates that the performance of the approximated-MDP approach is very close to the brute-force MDP solution. As a result, the approximated-MDP approach is an acceptable way to reduce the complexity and achieve a near optimal performance. On the other hand, the equivalent rate constraint approach (CSI-only policy) is the simplest solution, but the gap in the delay performance is small only in a very large delay regime. The delay performance (and the complexity) of

\(^{12}\)Note that the factor \(\sum_{l=1}^{N} s_{lm} \) represents the transformation from packet flow (considered in Example 6) to bit flow (considered in Example 2).
the Lyapunov stability drift approach is between those of the CSI-only approach and the MDP approach.

Fig. 7 compares the delay performance of the three approaches with different number of users. The average transmit SNR for each user is 17.75 dB. Similar observations about the performance and the complexity of the three approaches can be made.

Fig. 8 illustrates the convergence property of the approximate MDP approach using distributed stochastic learning. We plot the average per-link potential functions of the three users versus the scheduling slot index at a transmit SNR=10 dB. It can be seen that the distributed algorithm converges quite fast. The average delay corresponding to the average per-link potential functions at the 500th scheduling slot is 5.9, which is much smaller than those of the other baselines.

VIII. SUMMARY

In this paper, we have introduced three major approaches, namely the equivalent rate constraint approach, the Lyapunov stability drift approach, as well as the MDP approach, to deal with delay-aware resource allocation for wireless networks. For the MDP approach, we use the approximated MDP and stochastic learning to solve the curse of dimensionality and facilitate distributed online implementation. Moreover, we also elaborate on how to use these approaches in an uplink OFDMA system. It is shown by simulations that the equivalent rate constraint approach performs better than the Lyapunov stability drift approach in the large delay regime and worse in the small delay regime, and the MDP approach has much better delay performance than the other two schemes in all regimes.

APPENDIX A

PROOF OF LEMMA 3

Since each representative state is updated comparably often\textsuperscript{13} in the asynchronous learning algorithm, quoting the conclusion in [69], the convergence property of the asynchronous update and the synchronous update is the same. Therefore, we consider the convergence of the related synchronous version for simplicity in this proof.

Let \( c \in R \) be a constant; we have \( (Tc^\text{M}V_t)(I) = c(T^\text{M}V_t)(I) \). Similar to [70], it is easy to see that the parameter vector \( \{\hat{V}_t\} \) is bounded almost surely during the iterations of the algorithm. In the following, we first introduce and prove the following lemma on the convergence of learning noise.

\textbf{Lemma 5:} Define

\[
q_t = M^{-1} \left[ g(\Omega_t) + F(\Omega_t)M\hat{V}_t - M\hat{V}_t - (T^\text{M}\hat{V}_t)(I)e \right]
\]

when the number of iterations \( t \geq j \to \infty \); the update procedure can be written as follows with probability 1:

\[
\hat{V}_{t+1} = \hat{V}_j + \sum_{i=j}^{t} \epsilon_t q_t.
\]

\textbf{Proof:} The update of the parameter vector can be written in the vector form which is shown at the bottom of the page, where the matrix \( J_t \) (with exactly one element of 1 in each row) denotes the real-time observed state transition from the \( t \)th frame.

\textsuperscript{13}Refer to [68] for the definition of “comparably often.”

\[
\hat{V}_{t+1} = \hat{V}_t + \epsilon_t M^{-1} \left[ g(\Omega_t) + J_t M\hat{V}_t - M\hat{V}_t - \left( g(I, \Omega_t) + (T^\text{M}\hat{V}_t)(I) \right) e \right]
\]
to the \((t+1)\)th frame, and \(I^+\) denotes the observed next state if the current state is \(I\). Define

\[
Y_t = M^{-1} \left[ g(\Omega_t) + F(\Omega_t) M \hat{V}_t - M \hat{V}_t - (TM \hat{V}_t)(I) e \right]
\]

and \(\delta Z_t = Y_t - q_t\) and \(Z_t = \sum_{i=1}^t \epsilon_i \delta Z_i\). The online potential estimation can be rewritten as

\[
\dot{\hat{V}}_{t+1} = \dot{\hat{V}}_t + \epsilon_t Y_t
\]

\[
= \dot{\hat{V}}_t + \epsilon_t q_t - \epsilon_t \delta Z_t
\]

\[
= \dot{\hat{V}}_t + \sum_{i=1}^t \epsilon_i q_i - Z_t.
\] \hspace{1cm} (76)

Our proof of Lemma 5 can be divided into the following steps.

1. Letting \(\mathcal{F}_t = \sigma(\hat{Z}_m : m \leq t)\), it is easy to see that \(E[\epsilon_i \delta Z_i | \mathcal{F}_{j-1}] = 0\). Thus, \(\{\epsilon_i \delta Z_i | t\}\) is a martingale difference sequence and \(\{\epsilon_i \delta Z_i | t\}\) is a martingale sequence. Moreover, \(Y_t\) is an unbiased estimation of \(q_t\) and the estimation noise is uncorrelated.

2. According to the correlated estimation error from Step 1, we have

\[
E \left[ Z_i^2 | \mathcal{F}_{j-1} \right] = E \left[ \sum_{i=1}^t \epsilon_i^2 \delta Z_i^2 | \mathcal{F}_{j-1} \right]
\]

\[
= \sum_{i=1}^t E \left[ \epsilon_i^2 \delta Z_i^2 | \mathcal{F}_{j-1} \right]
\]

\[
= \tilde{Z} \sum_{i=1}^t (\epsilon_i)^2 \to 0 \text{ when } j \to \infty
\]

where \(\tilde{Z} = \max_{j \leq t} E \left[ \epsilon_i \delta Z_i^2 | \mathcal{F}_{j-1} \right]\) is a bounded constant vector and the convergence of \(\tilde{Z} \sum_{i=1}^t (\epsilon_i)^2\) is from the definition of sequence \(\{\epsilon_i\}\).

3. From Step 1, \(\{\epsilon_i \delta Z_i | t\}\) is a martingale sequence. Hence, according to the inequality of martingale sequence, we have

\[
\text{Pr} \left[ \sup_{j \leq t} \left| Z_j \right| \geq \lambda | \mathcal{F}_{j-1} \right] \leq \frac{E \left[ Z_i^2 | \mathcal{F}_{j-1} \right]}{\lambda^2} \hspace{1cm} \lambda > 0.
\]

From the conclusion of Step 2, we have

\[
\lim_{j \to \infty} \text{Pr} \left[ \sup_{j \leq t} \left| Z_j \right| \geq \lambda | \mathcal{F}_{j-1} \right] = 0 \hspace{1cm} \lambda > 0.
\]

Hence, from (76) we almost surely have \(\hat{V}_{t+1} = \hat{V}_j + \sum_{t=1}^j \epsilon_t q_t\) when \(j \to \infty\).

Moreover, the following lemma is about the limit of sequence \(\{q_t\}\).

Lemma 6: Suppose the following two inequalities are true for \(l = a_1, \ldots, a+l\):

\[
g(\Omega_l) + F(\Omega_l) M \hat{V}_l \leq g(\Omega_{l-1}) + F(\Omega_{l-1}) M \hat{V}_l
\]

\[
g(\Omega_{l-1}) + F(\Omega_{l-1}) M \hat{V}_{l-1} \leq g(\Omega_l) + F(\Omega_l) M \hat{V}_{l-1}
\]

(77)

(78) then we have

\[
\left| q_{i+1} \right| \leq C_1 \prod_{i=0}^{l-1} (1 - \delta_{a+i+1}) \hspace{1cm} \forall i
\]

(79)

where \(q_{i+1}\) denotes the \(i\)th element of the vector \(q_{t+b}\), and \(C_1\) is some constant.

Proof: From (77) and (78), we have

\[
q_{i} = M^{-1} \left[ g(\Omega_{i}) + F(\Omega_{i}) M \hat{V}_{i} - M \hat{V}_{i} - w_{i} e \right]
\]

\[
\leq M^{-1} \left[ g(\Omega_{i-1}) + F(\Omega_{i-1}) M \hat{V}_{i-1} - M \hat{V}_{i-1} - w_{i-1} e \right]
\]

\[
q_{i-1} = M^{-1} \left[ g(\Omega_{i-1}) + F(\Omega_{i-1}) M \hat{V}_{i-1} - M \hat{V}_{i-1} - w_{i-1} e \right]
\]

\[
\leq M^{-1} \left[ g(\Omega_{i}) + F(\Omega_{i}) M \hat{V}_{i-1} - M \hat{V}_{i-1} - w_{i-1} e \right]
\]

Thus, \(\lambda \leq \frac{(1 - \epsilon_i) I + M^{-1} F(\Omega_{t+1}) M \epsilon_i}{\epsilon_i} \cdot \lambda
\]

\[
\lambda \geq \frac{(1 - \epsilon_i) I + M^{-1} F(\Omega_{t+1}) M \epsilon_i}{\epsilon_i} \cdot \lambda
\]

Notice that

\[
A_{t-1} e = (1 - \epsilon_i) I e + M^{-1} F(\Omega_{t+1}) M \epsilon_i
\]

\[
B_{t-1} e = (1 - \epsilon_i) I e + M^{-1} F(\Omega_{t+1}) M \epsilon_i
\]

where \(I\) is the total number of links in the network. Notice that \(A_{t-1} e = B_{t-1} e\); we have

\[
A_{t-1} e \leq B_{t-1} e + C_1 e
\]

\[
\Rightarrow \left( 1 - \epsilon_i \right) \max_{\epsilon_i} q_{i-\beta} \leq q_{i} + C_1 e
\]

\[
\leq \left( 1 - \epsilon_i \right) \max_{\epsilon_i} q_{i-\beta}
\]

\[
\Rightarrow \left( 1 - \epsilon_i \right) \max_{\epsilon_i} q_{i-\beta} \leq \left[ \max_{\epsilon_i} q_{i} + C_1 e \right]
\]

\[
\leq \left( 1 - \epsilon_i \right) \max_{\epsilon_i} q_{i-\beta}
\]

\[
\Rightarrow q_{i} \leq \max_{\epsilon_i} q_{i-\beta} - C_2 (1 - \epsilon_i) \hspace{1cm} \forall i
\]

where the first step is due to conditions on matrix sequence \(\{A_t\}\) and \(\{B_t\}\). \(\max_{\epsilon_i} q_{i-\beta}\) and \(\min_{\epsilon_i} q_{i-\beta}\) denote the maximum and minimum elements in \(q_{i}\), respectively, \(C_1\) and \(C_2\) are all constants, and the first inequality of the last step is due to \(\min_{\epsilon_i} q_{i} \leq 0\). Hence, the conclusion is straightforward.\[\square\]
Therefore, the proof of Lemma 3 can be divided into the following steps.
1. From the property of sequence \( \{ \epsilon_{k} \} \), we have \( \prod_{i=0}^{t-1} \left( 1 - \epsilon_{i} \right) \to 0 \) as \( t \to \infty \).
2. According to the first step, note that \( \delta_{k} = O(\epsilon_{k}) \); from (79), we have \( \delta_{k} \to 0 \) as \( t \to \infty \).
3. Therefore, the update on \( \{ \hat{V}_{k} \} \) will converge to \( \hat{V}_{\infty} \), which satisfies the following fixed-point equation:

\[
\theta e + \hat{V}_{\infty} = M^{-1}T(M\hat{V}_{\infty}).
\]

This completes the proof.

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