Achieving 100% Throughput in an Input-Queued Switch

Nick McKeown  Adisak Mekkittikul
Department of Electrical Engineering
Stanford University, Stanford, CA 94305-9030
{nickm,adisak}@stanford.edu

Venkat Anantharam  Jean Walrand
Department of Electrical Engineering and Computer Sciences
University of California at Berkeley, Berkeley, CA 94720
{ananth,wlr}@eecs.berkeley.edu

Abstract — It is well known that head-of-line (HOL) blocking limits the throughput of an input-queued switch with FIFO queues. Under certain conditions, the throughput can be shown to be limited to approximately 58%. It is also known that if non-FIFO queueing policies are used, the throughput can be increased. However, it has not been previously shown that if a suitable queueing policy and scheduling algorithm are used then it is possible to achieve 100% throughput for all independent arrival processes. In this paper we prove this to be the case using a simple linear programming argument and quadratic Lyapunov function. In particular, we assume that each input maintains a separate FIFO queue for each output and that the switch is scheduled using a maximum weight bipartite matching algorithm. We introduce two maximum weight matching algorithms: LQF and OCF. Both algorithms achieve 100% throughput for all independent arrival processes. LQF favors queues with larger occupancy, ensuring that larger queues will eventually be served. However, we find that LQF can lead to the permanent starvation of short queues. OCF overcomes this limitation by favoring cells with large waiting times.

Keywords — Scheduling algorithm, input-queued switch, input-queueing, packet switch, queueing networks.

1 Introduction

Since Karol et al.’s paper was published in 1986, [11], it has become well known that an $N \times N$ port input-queued switch with FIFO queues can have a throughput limited to just $(2 - \sqrt{2}) \approx 58.6\%$. The conditions for this to be true are that:
1. Arrivals at each input are independent and identically distributed (i.i.d.).

2. Arrival processes at each input are independent of arrivals at other inputs.

3. All arrival processes have the same arrival rate and destinations are uniformly distributed over all outputs.

4. Arriving packets are of fixed and equal length, called cells.

5. N is large.

When conditions (1) and (2) are true we shall say that arrivals are independent, and when condition (3) is true we shall say that arrivals are uniform.

The throughput is limited because a cell can be held up by another cell ahead of it in line that is destined for a different output. This phenomenon is known as HOL blocking.

It is well documented that this result applies only to input-queued switches with FIFO queues. And so many techniques have been suggested for reducing HOL blocking using non-FIFO queues, for example by examining the first K cells in a FIFO queue, where K>1 [5][8][10]. In fact, HOL blocking can be eliminated entirely by using a simple buffering strategy at each input port. Rather than maintain a single FIFO queue for all cells, each input maintains a separate queue for each output [1][9][15][16][17][18], as shown in Figure 1. This queueing discipline is often referred to as virtual output queueing. HOL blocking is eliminated because a cell cannot be held up by a cell queued ahead of it that is destined for a different output. This implementation is slightly more complex, requiring N FIFOs to be maintained by each input buffer. But no additional speedup is required; at most one cell can arrive and depart from each input in a slot. During each slot a scheduling algorithm decides the configuration of the switch by finding a matching on a bipartite graph (described below). A number of different techniques have been used for finding such a matching, for example using neural networks [2][4][21], or iterative algorithms [1][13][14]. These algorithms were designed to give high throughput while remaining
simple to implement in hardware. When traffic is uniform, these algorithms perform well (>90% throughput). The iSLIP algorithm [13][14], for example, has been demonstrated using simulation to achieve 100% throughput when the traffic is independent and uniform. However, all of these algorithms perform less well and are unable to sustain a throughput of 100% when traffic is non-uniform.

It is worth asking the question:

*What is the highest throughput that can be achieved by an input-queued switch which uses the queueing discipline shown in Figure 1?*

In this paper we prove that for independent arrivals (uniform or non-uniform), a maximum throughput of 100% is achievable using two maximum weight matching algorithms.

In Section 2 we describe our model for an input-queued switch that uses virtual output queueing, as illustrated in Figure 1. We then consider three graph algorithms that can be used to schedule the transfer of cells through the switch. First, in Section 3, we describe the maximum size algorithm. Although this algorithm achieves 100% throughput for uniform traffic, we show that it can become unstable, even starve input queues, when arrivals are non-uniform. Next, in Section 4, we describe two maximum weight scheduling algorithms that overcome this limitation: LQF and OCF. In conjunction with the appendix, we prove that these two scheduling algorithms are stable for all uniform and non-uniform independent arrival processes up to a maximum throughput of 100%. It is important to note that this is a theoretical result — the maximum weight matching algorithms that we propose are not readily implemented in hardware. However, our result indicates that practical techniques approximating these algorithms can be expected to perform well.

## 2 Our Model

Consider the “input-queued cell switch” in Figure 1 connecting \(M\) inputs to \(N\) outputs. The stationary and ergodic arrival process \(A_i(n)\) at input \(i\), \(1 \leq i \leq M\), is a discrete-time pro-
cess of fixed sized packets, or cells. At the beginning of each slot, either zero or one cell arrive at each input. Each cell contains an identifier that indicates which output \( j \), \( 1 \leq j \leq N \), it is destined for. When a cell destined for output \( j \) arrives at input \( i \) it is placed in the FIFO queue \( Q_{i,j} \) which has occupancy \( L_{i,j}(n) \). We refer to \( Q_{i,j} \) as a virtual output queue (VOQ).

Define the following vector which represents the occupancy of all queues at slot \( n \):

\[
L(n) \equiv (L_{1,1}(n), \ldots, L_{1,N}(n), \ldots, L_{M,1}(n), \ldots, L_{M,N}(n))^T. \tag{1}
\]

Similarly, we define the waiting time \( W_{i,j}(n) \) to be the number of time slots spent in the queue by the cell at the head of VOQ \( Q_{i,j} \) at time slot \( n \). And we define the following vector to represents the waiting time of the head-of-line cells at all VOQs at slot \( n \):

\[
W(n) \equiv (W_{1,1}(n), \ldots, W_{1,N}(n), \ldots, W_{M,1}(n), \ldots, W_{M,N}(n))^T. \tag{2}
\]

We shall define the arrival process \( A_{i,j}(n) \) to be the process of arrivals at input \( i \) for output \( j \) at rate \( \lambda_{i,j} \) and the set of all arrival processes \( A(n) = \{A_{i}(n); 1 \leq i \leq M \} \). \( A(n) \) is consid-
ered admissible if no input or output is oversubscribed, i.e. $\sum_i \lambda_{i,j} < 1, \sum_j \lambda_{i,j} < 1$, otherwise it is inadmissible.

The FIFO queues are served as follows. A scheduling algorithm selects a match, or matching, $\mathcal{M}$, between the inputs and outputs, defined as a collection of edges from the set of non-empty input queues to the set of outputs such that each non-empty input is connected to at most one output and each non-empty output is connected to at most one input. At the end of the slot, if input $i$ is connected to output $j$, one cell is removed from $Q_{i,j}$ and sent to output $j$. Clearly, the departure process from output $j$, $D_j(n)$, rate $\mu_j$ is also a discrete-time process with either zero or one cell departing from each output at the end of each slot. We shall define the departure process $D_{i,j}(n)$, rate $\mu_{i,j}$, as the process of departures from output $j$ that were received from input $i$. Note that the departure rate may not be defined if the departure process is not stationary and ergodic.

To find a matching, $\mathcal{M}$, the scheduling algorithm solves a bipartite graph matching problem. An example of a bipartite graph is shown in Figure 2.

If the queue $Q_{i,j}$ is non-empty, $L_{i,j}(n) > 0$, and there is an edge in the graph $G$ between input $i$ and output $j$. We associate a weight $w_{i,j}(n)$ to each such edge. The meaning of the weights depend on the algorithm, and we consider two classes of algorithm here:

1. **Maximum Size Matching Algorithms**: Algorithms that find the match containing the maximum number of edges.

1. **Maximum Weight Matching Algorithms**: Algorithms that find the maximum weight matching where, in this paper, we only consider algorithms for which the weight $w_{i,j}(n)$ is integer-valued, equalling the occupancy $L_{i,j}(n)$ of $Q_{i,j}$, or the waiting time $W_{i,j}(n)$ of the cell at the head of line at $Q_{i,j}$.

Clearly, a maximum size match is a special case of the maximum weight matching with weight $w_{i,j}(n) = 1$ when $Q_{i,j}$ is non-empty.
3 Maximum Size Matchings

The maximum size matching for a bipartite graph can be found by solving an equivalent network flow problem [19]. There exist many algorithms for solving these problems, the most efficient algorithm currently known converges in $O(N^{5/2})$ time and is described in [7].

It can be demonstrated using simulation that the maximum size matching algorithm is stable for i.i.d. arrivals up to an offered load of $100\%$ when the traffic is uniform [14]. It is important to note that a maximum size matching is not necessarily desirable. First, under admissible traffic it can lead to instability and unfairness, particularly for non-uniform traffic patterns. To demonstrate this behavior, Figure 3 shows an example of a potentially unstable 3x3 switch with just four active flows, and scheduled using the maximum size

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1. This algorithm is equivalent to Dinic’s algorithm [6].
matching algorithm. It is assumed that ties are broken by selecting among alternatives with equal probability. Arrivals to the switch are i.i.d. Bernoulli arrivals and each flow has arrivals at rate \((1/2) \cdot \delta\), where \(\delta > 0\). Even though the traffic is admissible, it is straightforward to show that the switch can be unstable for sufficiently small \(\delta\). Consider the event that at slot \(n\), both \(A_{2,1}(n)\) and \(A_{3,2}(n)\) have arrivals (with probability \((1/2 - \delta)^2\)) and \(L_{1,1}(n) > 0\), \(L_{1,2}(n) > 0\), in which case input 1 receives service with probability 2/3. Therefore, the total rate at which input 1 receives service is at most:

\[
\frac{2}{3} \left( \frac{1}{2} - \delta \right)^2 + \left( 1 - \left( \frac{1}{2} - \delta \right)^2 \right) = 1 - \frac{1}{3} \left( \frac{1}{2} - \delta \right)^2
\]

But the arrival rate to input 1 is \(1 - 2\delta\), so if

\[
2\delta < \frac{1}{3} \left( \frac{1}{2} - \delta \right)^2
\]

(which holds for \(\delta < 0.0358\)), then the switch is unstable and the traffic cannot be sustained by the maximum size matching algorithm.
Second, under inadmissible traffic, the maximum size matching algorithm can lead to starvation. An example of this behavior is shown in Figure 4 for a 2 × 2 switch. It is clear that because all three queues are permanently occupied, the algorithm will always select the “cross” traffic: input 1 to output 2 and input 2 to output 1. It is worth noting that the most practical among the scheduling algorithms described earlier attempt to approximate a maximum size matching [1][2][4][13][21]. It is therefore not surprising that these algorithms perform well when the traffic is uniform, but perform less well when the traffic is non-uniform.

4 Maximum Weight Matchings

The maximum weight matching $M$ for a bipartite graph is one that maximizes $\sum_{(i,j) \in M} w_{i,j}$ and can be found by solving an equivalent network flow problem. The most efficient known algorithm for solving this problem converges in $O(N^3 \log N)$ running time [19].

The maximum size matching algorithm described above knows only whether an input queue $Q_{i,j}$ is empty or non-empty. Therefore, if the traffic is non-uniform and the occupancy of some queues begins to increase, this algorithm does not know to favor those queues and reduce their backlog.
On the other hand, a maximum weight matching algorithm can take into account the occupancy, \( L_{i,j}(n) \), of each VOQ, or the waiting time of the cell at head of line. Such algorithms can give preference to queues with greater occupancy, or to older cells. In fact, as our results show, these algorithms can lead to a maximum throughput of 100% for independent and either uniform or non-uniform arrivals.

### 4.1 Our Algorithms

In this paper we consider two maximum weight matching algorithms: the “longest queue first” (LQF) algorithm, and the “oldest cell first” (OCF) algorithm. LQF considers the queue occupancy by assigning a weight \( w_{i,j}(n) = L_{i,j}(n) \). Queues with larger occupancy will be assigned a larger weight, and are thus more likely to be served. As we shall see, LQF results in 100% throughput. However, LQF can lead to the permanent starvation of a non-empty queue. To understand how this happens, consider a 2x2 switch with \( L_{i,j}(0) = 1 \) for all \( i,j \), and \( \lambda_{1,1} = 1 \). In the first time slot, an arrival will occur at \( Q_{1,1} \) and so \( Q_{1,2} \) will remain unserved. In fact, because of the continuous arrivals to \( Q_{1,1}, Q_{1,2} \) will remain unserved indefinitely.

Our second algorithm, OCF, overcomes this problem by considering the waiting times of cells at the head of each VOQ. OCF considers the waiting time by assigning a weight \( w_{i,j}(n) = W_{i,j}(n) \). Cells that have been waiting the longest time will be assigned a larger weight, and are thus more likely to be served. It is clear that no queues will be starved of service indefinitely: if a cell is not served, its waiting time will increase. Eventually, its weight will increase to a value that ensures that it is served.

### 5 Main Results

#### 5.1 The LQF Algorithm

**Theorem 1:** The LQF maximum weight matching algorithm is stable for all admissible i.i.d. arrival processes.
Proof: The proof is given in Appendix A. In summary, we show that for an $M \times N$ switch scheduled using the LQF algorithm, there is a negative expected single-step drift in the sum of the squares of the occupancy. In other words,

$$E \left[ L^T(n+1)L(n+1) - L^T(n)L(n) \right] \leq -\epsilon \|L(n)\|^2 + k$$

where, $k > 0$, $\epsilon > 0$.

$V(n) = L^T(n)L(n)$ is a 2nd order Lyapunov function and, using the result of Kumar and Meyn [12] we show that the system is stable. The term $-\epsilon \|L(n)\|$ indicates that whenever the occupancy of the input queues is large enough, the expected drift is negative; should $\|L(n)\|$ become very large, the downward drift also becomes large.

5.2 The OCF Algorithm

Theorem 2: The OCF maximum weight matching algorithm is stable for all admissible i.i.d. arrival processes.

Proof: The proof is given in Appendix B. The proof consists of two steps. First, we prove the stability of the waiting time. Then, we show that the stability of the waiting time implies the stability of queue occupancy, which proves Theorem 2.

Similar to the LQF proof, we show that for an $M \times N$ switch scheduled using the OCF algorithm, there is a negative expected single-step drift in the value of a 2nd order Lyapunov function of the waiting times, $V(n) = W^T(n)TW(n)$.

$$E \left[ W^T(n+1)TW(n+1) - W^T(n)TW(n) \right] \leq -\epsilon \|W(n)\|^2 + K$$

where $K > 0$, $\epsilon > 0$.

This in turn implies the stability of the waiting time.

Once we have proved the stability of the waiting time, it is straightforward to prove the stability of the queue occupancy. Because there can be at most one arrival to any queue in one slot, the total number of arrivals after an HOL cell, by definition the current queue
occupancy, is bounded above by the number of slots an HOL cell has been waiting — the waiting time, i.e., $W_{i,j}(n) \geq L_{i,j}(n), \forall i, j, n$. Clearly, the stability of the waiting time implies the stability of the queue occupancy.

6 Conclusion

We have shown that if an input-queued switch maintains a separate FIFO queue for each output at each input, then a throughput of 100% can be achieved for independent arrivals. If a maximum sized matching algorithm is used to schedule cells, then we demonstrate that a throughput of 100% is possible only when arrivals are uniform. However, if a maximum weight matching algorithm is used, we have shown that a throughput of 100% is achievable for both uniform and non-uniform arrivals. In particular, we have described two maximum weight matching algorithms: LQF and OCF. LQF considers the occupancy of the input queues, giving preference to queues that contain more cells. When the occupancy is large enough at any queue, it is ensured of service. Furthermore, when the occupancies of all the queues exceed a threshold, the total queue occupancy exhibits an overall downward drift, ensuring that the total queue occupancy will not become unbounded.

Unfortunately, the LQF algorithm can lead to the indefinite starvation of one or more inputs. We may overcome this limitation by modifying the weights used by the algorithm. In particular, OCF assigns the weights to equal the waiting time of the cell at the head-of-line of each input queue. This is sufficient to ensure that every cell will eventually be served, and that the system will remain stable.

7 References

Appendix A: LQF Proof

A.1 Definitions

In this appendix we use the following definitions for an $M \times N$ switch:

1. The rate matrix of the stationary arrival processes:

$$\Lambda \equiv [\lambda_{i,j}], \quad \text{where: } \sum_{i=1}^{M} \lambda_{i,j} \leq 1, \sum_{j=1}^{N} \lambda_{i,j} \leq 1, \lambda_{i,j} \geq 0$$

and associated rate vector:
\( \lambda \equiv (\lambda_{1,1}, \ldots, \lambda_{1,N}, \ldots, \lambda_{M,1}, \ldots, \lambda_{M,N})^T. \)  

2. The arrival matrix, representing the sequence of arrivals into each queue:

\[ A(n) \equiv [A_{i,j}(n)] \]

where:

\[ A_{i,j}(n) = \begin{cases} 1 & \text{if arrival occurs at } Q(i,j) \text{ at time } n \\ 0 & \text{else} \end{cases}, \]

and associated arrival vector:

\[ \tilde{A}(n) \equiv (A_{1,1}(n), \ldots, A_{1,N}(n), \ldots, A_{M,N}(n))^T. \]

3. The service matrix, indicating which queues are served at slot \( n \):

\[ S(n) \equiv [S_{i,j}(n)] , \text{ where:} \]

\[ S_{i,j}(n) = \begin{cases} 1 & \text{if } Q_{i,j} \text{ is served at time } n \\ 0 & \text{else} \end{cases}, \]

and \( S(n) \in S \), the set of service matrices.

Note that: \( \sum_{i=1}^{M} S_{i,j}(n) = \sum_{j=1}^{N} S_{i,j}(n) = 1 \), and hence if \( M = N \), \( S(n) \in S \) is a permutation matrix. If \( M \neq N \), we say that \( S(n) \in S \) is a quasi-permutation matrix. We define the associated service vector:

\[ \tilde{S}(n) \equiv (S_{1,1}(n), \ldots, S_{1,N}(n), \ldots, S_{M,N}(n))^T, \]

hence \( \|S(n)\|^2 \leq \sqrt{NM} \).

4. The approximate next-state vector:
\( \overline{L}(n + 1) = L(n) - S(n) + A(n) \), which approximates the exact next-state of each queue

\[
L_{i,j}(n + 1) = [L_{i,j}(n) - S_{i,j}(n)]^+ + A_{i,j}(n).
\]

### A.2 Proof of Theorem.

Before proving the theorem, we first state the following fact and prove the subsequent lemmas.

**Fact 1:** (Birkhoff’s Theorem) The doubly sub-stochastic \( N \times N \) square matrices form a convex set, \( C \), with the set of extreme points equal to permutation matrices, \( S \).

This is proved in [3].

**Lemma 1:** The doubly sub-stochastic \( M \times N \) non-square matrices form a convex set, \( C \), with the set of extreme points equal to quasi-permutation matrices, \( S \).

**Proof:** Observe that we can add \( N - M \) rows to any non-square sub-stochastic matrix and introduce new entries so that the row sums of the new rows equal one and further that the column sums are also each 1. We can use Birkhoff’s Theorem to write the augmented matrix as a convex combination of \( N \times N \) permutation matrices. The first \( M \) rows of the permutation matrix is an \( M \times N \) matrix which forms a permutation matrix with some \( M \) of the \( N \) columns. □

**Lemma 2:** \( L^T(n) (\lambda - S^*(n)) \leq 0, \quad \forall (L(n), \lambda) \), where \( S^*(n) = \arg \max_{\overline{S}(n)} (L^T(n)\overline{S}(n)) \), the service matrix selected by the maximum weight matching algorithm to maximize \( L^T(n)\overline{S}(n) \).

**Proof:** Consider the linear programming problem:

\[
\max_{\lambda} (L^T(n)\lambda) \\
\text{s.t. } \sum_{i=1}^{M} \lambda_{i,j} \leq 1, \quad \sum_{j=1}^{N} \lambda_{i,j} \leq 1, \quad \lambda_{i,j} \geq 0
\]

which has a solution equal to an extreme point of the convex set, \( C \). Hence,
max(L_T(n)\lambda) \leq \max(L_T(n)\mathcal{S}(n)),$
and so,

$L_T(n)\lambda - \max(L_T(n)\mathcal{S}(n)) \leq 0.$  

Lemma 3: $E [\tilde{L}_T(n+1)\tilde{L}(n+1) - L_T(n)L(n) \mid L(n)] \leq 2\sqrt{NM}, \ \forall \lambda.$

Proof:

$$\begin{align*}
\tilde{L}_T(n+1)\tilde{L}(n+1) - L_T(n)L(n) \\
= (L(n) - \mathcal{S}(n) + A(n))^T (L(n) - \mathcal{S}(n) + A(n)) - L_T(n)L(n) \\
= 2L_T(n) (A(n) - \mathcal{S}(n)) + (\mathcal{S}(n) - A(n))^T (\mathcal{S}(n) - A(n)) \\
= 2L_T(n) (A(n) - \mathcal{S}(n)) + k,
\end{align*}$$

where $0 \leq k \leq 2\sqrt{NM}$ because $\mathcal{S}(n) - A(n)$ is a real vector, and $\|\mathcal{S}(n) - A(n)\|^2 \leq 2\sqrt{NM}$.

Taking the expected value:

$$\begin{align*}
E [\tilde{L}_T(n+1)\tilde{L}(n+1) - L_T(n)L(n) \mid L(n)] \\
\leq E [2L_T(n) (A(n) - \mathcal{S}(n))] \\
= 2L_T(n) (\lambda - \mathcal{S}^*(n)) + 2\sqrt{NM}.
\end{align*}$$

From Lemma 2 we know that $2L_T(n) (\lambda - \mathcal{S}^*(n)) \leq 0$, proving the lemma. □

Lemma 4: $\forall \lambda \leq (1 - \beta) \lambda_m$, $0 < \beta < 1$, where $\lambda_m$ is any rate vector such that $\|\lambda_m\|^2 = \min (N, M)$, there exists $0 < \varepsilon < 1$ such that:

$$E [\tilde{L}_T(n+1)\tilde{L}(n+1) - L_T(n)L(n) \mid L(n)] \leq -\varepsilon\|L(n)\| + 2\sqrt{NM}.$$ 

Proof:
where \( \theta \) is the angle between \( L(n) \) and \( \lambda_m \).

We now show that \( \cos \theta > \delta \) for some \( \delta > 0 \) whenever \( L(n) \neq 0 \). First, we show that \( \cos \theta > 0 \). We do this by contradiction: suppose that \( \cos \theta = 0 \), i.e. \( L(n) \) and \( \lambda_m \) are orthogonal. This can only occur if \( L(n) = 0 \), or if for some \( i, j \), both \( \lambda_{i,j} = 0 \) and \( L_{i,j}(n) > 0 \), which is not possible: for arrivals to have occurred at queue \( Q_i,j \), \( \lambda_{i,j} \) must be greater than zero. Therefore, \( \cos \theta > 0 \) unless \( L(n) = 0 \). Now we show that \( \cos \theta \) is bounded away from zero, i.e. that \( \cos \theta > \delta \) for some \( \delta > 0 \). Because \( \lambda_{i,j} > 0 \) wherever \( L_{i,j}(n) > 0 \), and because \( \|\lambda\|^2 < \sqrt{NM} \),

\[
\cos \theta = \frac{L^T(n)\lambda}{\|L(n)\|\|\lambda\|} \geq \frac{L_{max}(n)\lambda_{min}(n)}{\|L(n)\| (NM)^{1/4}},
\]

where \( \lambda_{min} = \min(\lambda_{i,j}, 1 \leq i \leq M, 1 \leq j \leq N) \), and
\( L_{max}(n) = \max(L_{i,j}(n), 1 \leq i \leq M, 1 \leq j \leq N) \).

Also, \( \|L(n)\| \leq [NML_{max}(n)]^{1/2} = \sqrt{NM L_{max}(n)} \), and so \( \cos \theta \) is bounded by

\[
\cos \theta \geq \frac{\lambda_{min}}{(NM)^{3/4}}.
\]

Therefore,

\[
E \left[ \tilde{L}^T(n+1)\tilde{L}(n+1) - L^T(n)L(n) \mid L(n) \right] \leq \frac{\beta \lambda_{min}}{\sqrt{NM} \|L(n)\|} + 2\sqrt{NM}. \]

**Lemma 5:** \( \forall \lambda \leq (1 - \beta) \lambda_m, \ 0 < \beta < 1 \), there exists \( 0 < \varepsilon < 1 \) such that:

\[
E \left[ L^T(n+1)L(n+1) - L^T(n)L(n) \mid L(n) \right] \leq -\varepsilon \|L(n)\| + NM + 2\sqrt{NM}.
\]
Proof:

\[ L_{i,j}(n+1) = \tilde{L}_{i,j}(n+1) + \begin{cases} 1 & \text{if } L_{i,j}(n) = 0, S_{i,j}(n) = 1 \\ 0 & \text{else} \end{cases}, \]

therefore

\[ \underline{L}^T(n+1)\underline{L}(n+1) - \tilde{L}^T(n+1)\tilde{L}(n+1) \leq NM, \]  

and so

\[
\begin{align*}
E [L^T(n+1)L(n+1) - L^T(n)L(n)|L(n)] &
\leq E [\tilde{L}^T(n+1)\tilde{L}(n+1) - L^T(n)L(n)|L(n)] + NM.
\end{align*}
\]

Using Lemma 4 this concludes the proof. \(\square\)

**Lemma 6:** There exists a \(V(L(n))\) s.t. \(E [V(L(n+1)) - V(L(n))|L(n)] \leq -\epsilon \|L(n)\| + k\), where \(k, \epsilon > 0\).

**Proof:** \(V(L(n)) = \underline{L}^T(n)\underline{L}(n)\) and \(k = NM + 2\sqrt{NM}\) in Lemma 5. \(\square\)

We are now ready to prove the main theorem. \(V(L(n))\) in the main Theorem is a quadratic Lyapunov function and, according to the argument of Kumar and Meyn [12], it follows that the switch is stable.
Appendix B: OCF Proof

B.1 Definitions

In addition to the definitions defined in Appendix A, the following definitions are necessary in this appendix. Consider Figure 5.

1. $C_{i,j}(n)$ denotes the HOL cell of $Q_{i,j}$ at slot $n$.

2. The interarrival time vector:

$$\tau(n) \equiv (\tau_{1,1}(n), \ldots, \tau_{1,N}(n), \ldots, \tau_{M,1}(n), \ldots, \tau_{M,N}(n)),$$  \hspace{1cm} (8)

where $\tau_{i,j}(n)$ is the interarrival time between $C_{i,j}(n)$ and the cell behind it in line.

3. The waiting time vector:

$$W(n) \equiv (W_{1,1}(n), \ldots, W_{1,N}(n), \ldots, W_{M,1}(n), \ldots, W_{M,N}(n)),$$  \hspace{1cm} (9)

where $W_{i,j}(n)$ is the waiting time of $C_{i,j}(n)$ at slot $n$.

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Figure 5: Arrivals and departures time line for the VOQ $Q_{i,j}$. Arrivals are shown below the line, departures are shown above the line. $C_{i,j}(n)$ is the current HOL cell at $Q_{i,j}$ which may or may not depart in the current slot, and $C_{i,j}(n+l)$ is the cell that will replace $C_{i,j}(n)$ as HOL cell after it departs.
4. The positive-definite diagonal matrix, $T$, whose diagonal elements are
\[
\{\lambda_{1,1}, \ldots \lambda_{1,N}, \ldots \lambda_{M,1}, \ldots \lambda_{M,N}\}.
\]

5. $[a \cdot b \cdot \zeta]$ denotes a vector in which each element is a product of the corresponding elements of the vectors: $a$, $b$, and $\zeta$, i.e., $a_{i,j} \cdot b_{i,j} \cdot c_{i,j}$.

6. The approximate waiting time next-state vector:
\[
\tilde{W}(n + 1) \equiv W(n) + 1 - [S(n) \cdot \tau(n)].
\]

(10)

B.2 Proof of Theorem

The proof consists of two steps. First, we prove the stability of the waiting time. Then, we show that the stability of the waiting time implies the stability of queue occupancy. But before proving the theorem, we first state the following facts and prove the subsequent lemmas.

Fact 2: An interarrival time, $\tau_{i,j}(n)$, is independent of a waiting time, $W_{i,j}(n)$, $\forall i, j, n$.

Fact 3: $\tau_{i,j}(n) \geq 1$. Since there is only at most one arrival per slot, the arrival time of any two consecutive cells must be at least one slot apart.

Fact 4: $W_{i,j}(n) \geq L_{i,j}(n)$, $\forall i, j, n$ because there is at most one arrival per slot.

Fact 5: For any queue, $Q_{i,j}$ whose arrival rate is zero, $\lambda_{i,j} = 0$, $L_{i,j}(n) = 0$, thus $W_{i,j}(n) = 0$, $\forall n$. Considering the fact that a zero waiting time does not contribute to the sum value, $W^T(n)S(n)$, without loss of generality, we can set the corresponding service indicator, $S_{i,j}(n)$, to zero for all time, $S_{i,j}(n) = 0$, $\forall n$.

Lemma 7: $W^T(n)\lambda - W^T(n)S^*(n) \leq 0$, $\forall W(n), \lambda$, where $S^*(n)$ is such that:
\[
W^T(n)S^*(n) = \max\left\{W^T(n)S(n)\right\}.
\]
**Proof:** The proof is similar to the proof of Lemma 2 in Appendix A. □

**Lemma 8:** \( \forall \lambda \leq (1 - \beta) \lambda_m, \beta > 0 < \beta < 1, \) where \( \lambda_m \) is any rate vector such that

\[ \| \lambda_m \|^2 = \min(N, M) \leq \sqrt{NM}, \] there exists \( 0 < \varepsilon < 1 \) such that:

\[ E \left[ \tilde{W}^T(n + 1)T\tilde{W}(n + 1) - W^T(n)TW(n) \right] \leq -\varepsilon \| W(n) \| + K. \]

**Proof:** By expansion:

\[ \tilde{W}^T(n + 1)T\tilde{W}(n + 1) \]
\[ = (W(n) + 1 - [S^*(n) \cdot T(n)])^T(W(n) + 1 - [S^*(n) \cdot T(n)]) \]
\[ = W^T(n)TW(n) + 2W^T(n)\lambda - 2W^T(n)[S^*(n) \cdot T(n) \cdot \lambda] \]
\[ + \sum_{i,j} \lambda_{i,j} - 2 \sum_{i,j} S^*_{i,j}(n) \cdot \tau_{i,j}(n) \cdot \lambda_{i,j} + \sum_{i,j} S^*_{i,j}(n) \cdot \tau_{i,j}(n)^2 \cdot \lambda_{i,j} \]

Substracting \( W^T(n)TW(n) \) from both sides and taking the expected value:

\[ E \left[ \tilde{W}^T(n + 1)T\tilde{W}(n + 1) - W^T(n)TW(n) \right] \]
\[ = 2\left( W^T(n)\lambda - W^T(n)S^*(n) \right) + \sum_{i,j} \lambda_{i,j} - 2 \sum_{i,j} S^*_{i,j}(n) + \sum_{i,j} S^*_{i,j}(n) \frac{\lambda_{i,j}}{\lambda_{i,j}} \]

After imposing the admissibility constraints and the scheduling algorithm properties, we obtain the following inequalities:

\[ \sum_{i,j} \lambda_{i,j} < N, \sum_{i,j} S^*_{i,j}(n) \geq 0, \sum_{i,j} S^*_{i,j}(n) \frac{\lambda_{i,j}}{\lambda_{i,j}} \leq L < \infty, \]

where \( L \) is a non-negative constant.

From (12) and (13), we obtain:

\[ E \left[ \tilde{W}^T(n + 1)T\tilde{W}(n + 1) - W^T(n)TW(n) \right] \]
\[ \leq 2\left( W^T(n)\lambda - W^T(n)S^*(n) \right) + L + N. \]
From the relationship of the arrival vector,

\[ W_T^{(n)} \lambda - W_T^{(n)} S^*(n) \leq W_T^{(n)} (1 - \beta) \lambda_m - W_T^{(n)} S^*(n). \]  \hspace{1cm} (15)

Applying Lemma 7,

\[ W_T^{(n)} \lambda - W_T^{(n)} S^*(n) \leq -\beta W_T^{(n)} \lambda_m. \]  \hspace{1cm} (16)

\[ W_T^{(n)} \lambda - W_T^{(n)} S^*(n) \leq -\beta \|W(n)\| \cdot \|\lambda_m\| \cdot \cos \theta, \]  \hspace{1cm} (17)

where \( \theta \) is the angle between \( W(n) \) and \( \lambda_m \).

Using the same approach as in Lemma 4, it follows that:

\[ \cos \theta \geq \frac{\lambda_{\text{min}}}{(NM)^{3/4}}. \]  \hspace{1cm} (18)

Using equations (14), (17), and (18),

\[ E \left[ \tilde{W}^T(n + 1) T \tilde{W}(n + 1) - W_T^{(n)} T W(n) \right] \leq -\beta \frac{\lambda_{\text{min}}}{\sqrt{NM}} \|W(n)\| + K, \]  \hspace{1cm} (19)

where \( \epsilon = \beta \frac{\lambda_{\text{min}}}{\sqrt{NM}} \).

Lemma 9: \( \forall \lambda \leq (1 - \beta) \lambda_m, 0 < \beta < 1, \) where \( \lambda_m \) is any rate vector such that

\[ \|\lambda_m\|^2 = \min (N, M) \leq \sqrt{NM}, \] there exists \( 0 < \epsilon < 1 \) such that:

\[ E \left[ W_T^{(n + 1)} T W(n + 1) - W_T^{(n)} T W(n) \right] \leq -\epsilon \|W(n)\| + K. \]

Proof: We can draw the following relationship between the two waiting times:

\[ W_{i,j}(n + 1) = \begin{cases} \tilde{W}_{i,j}(n + 1), & \tilde{W}_{i,j}(n + 1) \geq 0 \\ 0, & \tilde{W}_{i,j}(n + 1) < 0 \end{cases}. \]  \hspace{1cm} (20)
Since \( T \) is a positive definite matrix, (20) implies:

\[
W^T (n + 1) TW(n + 1) \leq \tilde{W}^T (n + 1) \tilde{T}W(n + 1), \forall n .
\]  
(21)

Hence,

\[
E \left[ W^T (n + 1) TW(n + 1) - W^T (n) TW(n) \right | W(n)] 
\leq E \left[ \tilde{W}^T (n + 1) \tilde{T}W(n + 1) - W^T (n) TW(n) \right | W(n)] .
\]  
(22)

This proves the Lemma . ☐

**Lemma 10:** There exists a quadratic Lyapunov function, \( V(W(n)) \) such that:

\[
E \left[ V(W(n + 1)) - V(W(n)) \right | W(n)] \leq -\varepsilon \|W(n)\| + K .
\]  
(23)

where \( K \) is a constant and \( \varepsilon > 0 \).

**Proof:** From Lemma , \( V(W(n)) = \tilde{W}^T (n) TW(n) \) \( \varepsilon = \beta \frac{\lambda_{\min}}{\sqrt{NM}} > 0 \), and \( K = L + N > 0 \). ☐

**Theorem 3:** Under the OCF algorithm, the waiting times are stable for all admissible and independent arrival processes, i.e., \( E ( \|W(n)\| < \infty ) \).

**Proof:** . Similar to the argument in the LQF proof. ☐

**Theorem 4:** Under the OCF algorithm, the queue occupancies are stable for all admissible and independent arrival processes, i.e., \( E ( \|L(n)\| < \infty ) \).

**Proof:** From Fact 4: \( W_{i,j}(n) \geq L_{i,j}(n), \forall i, j, n \). Thus,

\[
E \left[ \|L(n)\| \right] \leq E \left[ \|W(n)\| \right] < \infty .
\]  
(24)