Robust Distributed Routing in Dynamical Networks—Part I: Locally Responsive Policies and Weak Resilience

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Abstract—Robustness of distributed routing policies is studied for dynamical networks, with respect to adversarial disturbances that reduce the link flow capacities. A dynamical network is modeled as a system of ordinary differential equations derived from mass conservation laws on a directed acyclic graph with a single origin-destination pair and a constant total outflow at the origin. Routing policies regulate the way the total outflow at each nondestination node gets split among its outgoing links as a function of the current particle density, while the outflow of a link is modeled to depend on the current particle density on that link through a flow function. The dynamical network is called partially transferring if the total inflow at the destination node is asymptotically bounded away from zero, and its weak resilience is measured as the minimum sum of the link-wise magnitude of disturbances that make it not partially transferring. The weak resilience of a dynamical network with arbitrary routing policy is shown to be upper bounded by the network's min-cut capacity and, hence, is independent of the initial flow conditions. Moreover, a class of distributed routing policies that rely exclusively on local information on the particle densities, and are locally responsive to that, is shown to yield such maximal weak resilience. These results imply that locality constraints on the information available to the routing policies do not cause loss of weak resilience. Fundamental properties of dynamical networks driven by locally responsive distributed routing policies are analyzed in detail, including global convergence to a unique limit flow. The derivation of these properties exploits the cooperative nature of these dynamical systems, together with an additional stability property implied by the assumption of monotonicity of the flow as a function of the density on each link.

Index Terms—Cooperative dynamical systems, distributed routing policies, dynamical networks, min-cut capacity, monotone control systems, weak resilience.

I. INTRODUCTION

NETWORK FLOWS provide a fruitful modeling framework for transport phenomena, with many applications of interest (e.g., road traffic, data, and production networks). They entail a fluid-like description of the macroscopic motion of *particles*, which are routed from their origins to their destinations via intermediate nodes, and we refer to standard textbooks, such as [2], for a thorough treatment.

The present and a companion paper [3] study dynamical formulations of flows over networks. In particular, we study *dynamical networks*, modeled as systems of ordinary differential equations derived from mass conservation laws on directed acyclic graphs with a single origin-destination pair and a constant total outflow at the origin. The rate of change of the particle density on each link of the network is equal to the difference between the *inflow* and the *outflow* of that link. The latter is modeled to depend on the current particle density on that link through a *flow function*. On the other hand, the way the total outflow at a nondestination node gets split among its outgoing links depends on the current particle density, possibly on the entire network, through a *routing policy*. A routing policy is said to be *distributed* if the proportion of total outflow routed to the outgoing links of a node is allowed to depend only on *local information*, consisting of the current particle densities on the outgoing links of the same node.

The inspiration for such a modeling paradigm comes from empirical findings from several application domains: in road traffic networks [4], the flow functions are typically referred to as *fundamental diagrams*; in data networks [5]–[7], flow functions model congestion-dependent *throughput* and *average delays*, while routing policies are designed in order to optimize the total throughput or other performance measures; in production networks [8], [9], flow functions correspond to *clearing functions*. As for the routing policies, in data and production networks, they have to be thought as suitably designed distributed feedback controls. On the other hand, in road traffic networks, routing policies are meant to describe the selfish dynamic route choice behavior of the drivers adapting to the current congestion levels of the network.

Our objective is the analysis and design of distributed routing policies for dynamical networks that are *maximally robust* with

respect to *adversarial disturbances* that reduce the link flow capacities. Two notions of transfer efficiency are introduced in order to capture the extremes of the resilience of the network toward disturbances: the dynamical network is *fully transferring* if the total inflow at the destination node asymptotically approaches the total outflow at the origin node, and *partially transferring* if the total inflow at the destination node is asymptotically bounded away from zero. The robustness of distributed routing policies is evaluated in terms of the network's *strong* and *weak resilience*, which are defined as the minimum sum of link-wise magnitude of disturbances making the perturbed dynamical network not fully transferring, and, respectively, not partially transferring. In this paper, we prove that the maximum possible weak resilience is yielded by a class of *locally responsive* distributed routing policies, which rely only on *local information* on the current particle densities on the network, and are characterized by the property that the portion of its total outflow that a node routes toward an outgoing link does not decrease as the particle density on any other outgoing link increases. Moreover, we show that the maximum weak resilience of dynamical networks with arbitrary, not necessarily distributed, routing policies is equal to the *min-cut capacity* of the network and, hence, is independent of the initial flow.

The contributions of this paper are as follows: 1) we formulate a novel dynamical system framework for robustness analysis of network flows under feedback routing policies that are possibly constrained in the available information; 2) we introduce a rich class of locally responsive distributed routing policies that yield the maximum weak resilience; 3) we provide a simple characterization of the resilience in terms of the topology and capacity of the network. In particular, the class of locally responsive distributed routing policies can be interpreted as approximate Nash equilibria in an appropriate zero-sum game setting where the objective of the adversary inflicting the disturbance is to make the network not partially transferring with a disturbance of minimum possible magnitude, and the objective of the system planner is to design distributed routing policies that yield the maximum possible resilience. The results of this paper imply that locality constraints on the information available to routing policies do not affect the maximally achievable weak resilience. In contrast, in the companion paper [3], we focus on the strong resilience properties of dynamical networks, and show that locally responsive distributed routing policies are maximally robust, but only within the class of distributed routing policies which are constrained to use only local information on the particle densities.

The main technical assumptions in our model are that the network topology is acyclic and contains a single origin-destination pair; that there is no bound on the density on the links; and that, on every link, the flow is monotonically increasing in the density. The acyclicity assumption does not cause serious limitations to the applicability of our results as long as one is dealing, as we are, with a single origin-destination pair. However, such an assumption limits the generalizability of our results to scenarios with multiple origin-destination pairs, where the absence of cycles is harder to justify. On the other hand, the absence of an *a priori* bound on the particle density prevents the occurrence of backward effects, such as the so-called *bullwhip effect* often observed in production networks (see, e.g., [10]). Finally, monotonicity of the flow function is a reasonable assump-

tion for production networks [10] as well as data networks, in particular, the Internet, for the existence of traffic control protocol/internet protocol (TCP/IP) congestion control procedures [6], [7]. In contrast, this assumption constitutes a major limitation in road traffic networks, where fundamental diagrams are typically assumed to have a ∩-shaped graph. However, in this application context, our results can be applied, provided that the density on each link remains on the interval where the flow function is increasing and, thus, allows one to obtain possibly conservative bounds on the resilience of road traffic networks. Also, it is worth stressing that in road traffic networks, local responsiveness of the distributed routing policies appears to be a very natural assumption for the behavior of drivers who naturally tend to choose a link with higher frequency the less congested it is. Similarly, local responsiveness appears to be an intuitive design guideline for distributed routing policies in data and production networks.

In the course of our analysis, we prove some fundamental properties of dynamical networks driven by locally responsive distributed policies, including global convergence to a unique limit flow. These results are mainly a consequence of the *cooperativeness* property (in the sense of Hirsch [11], [12]; see also the recent survey [13]) which dynamical networks inherit from local responsiveness of the distributed routing policies. In particular, our proof of global convergence to a unique limit flow exploits the acyclicity assumption on the network topology in order to treat the dynamical network as a cascade of monotone local systems (in the spirit of [14]), whose input–output characteristics are established by an *ad hoc* contraction argument which makes careful use of the local responsiveness of the distributed routing policy as well as of the monotonicity of the link flow functions.

Stability analysis of network flow control policies under nonpersistent disturbances, especially in the context of the Internet, has attracted a lot of attention (see, e.g., [15]–[18]). Robustness of the Internet with respect to its architecture has been studied in [19] and [20]. Recent work on robustness analysis of static network flows under adversarial and probabilistic persistent disturbances in the spirit of this paper include [21]–[23]. Our problem setup could also be considered a dynamical and distributed version of the *network interdiction problem* (see, e.g., [24]), where the objective is to find the set of links to be removed from a network to maximize the reduction in its flow capacity subject to budget constraints on link removal. It is worth comparing the distributed routing policies studied in this paper with the back-pressure policy [25], which is one of the most well-known robust distributed routing policies for queueing networks. While relying on local information in the same way as the distributed routing policies studied here, back-pressure policies require the nodes to have, possibly unlimited, buffer capacity. In contrast, in our framework, the nodes have no buffer capacity. In fact, the distributed routing policies considered in this paper are closely related to the well-known *hot-potato* or deflection-routing policies [5, Sec. 5.1], [26], where the nodes route incoming packets immediately to one of the outgoing links. However, to the best of our knowledge, the robustness properties of dynamical networks, where the outflow from a link is not necessarily equal to its inflow, have not been studied before.

It is also worth contrasting our work with the fluid-dynamical and kinetic models of transport networks as treated (e.g., in [4]

and [9]) and references therein. Compared to these models (typically described by partial, or integro-differential equations), ours provide a much coarser description (treating particle density and flow as homogeneous quantities on the links, representative of spatial averages), whereas it highlights the role of the feedback routing policies, with possibly different levels of information, which is typically neglected in that literature.

Finally, we wish to stress once more that the notion of resilience we deal with in this paper is with respect to deterministic adversarial disturbances. Based on similar analyses for other complex networks [19], [20], it is reasonable to expect that, in some cases, stochastic perturbations may guarantee better resilience for given probabilistic models of perturbations, as opposed to the worst case scenario analyzed here. This point is not addressed here, but rather left as a topic for further research.

The rest of this paper is organized as follows. In Section II, we formulate the problem by formally defining the notion of a dynamical network and its resilience, and we prove that the weak resilience of a dynamical network driven by an arbitrary, not necessarily distributed, routing policy is upper bounded by the min-cut capacity of the network. In Section III, we introduce the class of locally responsive distributed routing policies, and state the main results on dynamical networks driven by such locally responsive distributed routing policies: Theorem 1, concerning global convergence toward a unique equilibrium flow; and Theorem 2, concerning the maximal weak resilience property. In Sections IV, and V, we state proofs of Theorem 1 and Theorem 2, respectively.

Before proceeding, we define some preliminary notations to be used throughout this paper. Let $\mathbb{R}$ be the set of real numbers, and $\mathbb{R}_+ := \{x \in \mathbb{R} : x \geq 0\}$ be the set of non-negative real numbers. When $\mathcal{A}$ and $\mathcal{B}$ are finite sets, $|\mathcal{A}|$ will denote the cardinality of $\mathcal{A}$, $\mathbb{R}^{\mathcal{A}}$ (respectively, $\mathbb{R}_+^{\mathcal{A}}$) will stay for the space of real-valued (non-negative-real-valued) vectors whose components are indexed by elements of $\mathcal{A}$, and $\mathbb{R}^{\mathcal{A} \times \mathcal{B}}$ for the space of matrices whose real entries are indexed by pairs of elements in $\mathcal{A} \times \mathcal{B}$. The transpose of a matrix $M \in \mathbb{R}^{\mathcal{A} \times \mathcal{B}}$, will be denoted by $M^T \in \mathbb{R}^{\mathcal{B} \times \mathcal{A}}$, while $\mathbf{1}$ will stand for the all-one vector, whose size will be clear from the context. Let $\mathrm{cl}(\mathcal{X})$ be the closure of a set $\mathcal{X} \subseteq \mathbb{R}^{\mathcal{A}}$. A directed multigraph is the pair $(\mathcal{V}, \mathcal{E})$ of a finite set $\mathcal{V}$ of nodes, and of a multiset $\mathcal{E}$ of links consisting of ordered pairs of nodes (i.e., we allow for parallel links between a pair of nodes). If $e = (v, w) \in \mathcal{E}$ is a link, where $v, w \in \mathcal{V}$, we shall write $\sigma(e) = v$ and $\tau(e) = w$ for its tail and head node, respectively. The sets of outgoing and incoming links of a node $v \in \mathcal{V}$ will be denoted by $\mathcal{E}_v^+ := \{e \in \mathcal{E} : \sigma(e) = v\}$ and $\mathcal{E}_v^- := \{e \in \mathcal{E} : \tau(e) = v\}$, respectively. Moreover, we shall use the shorthand notation $\mathcal{R}_v := \mathbb{R}_+^{\mathcal{E}_v^+}$ for the set of non-negative-real-valued vectors whose entries are indexed by elements of $\mathcal{E}_v^+$, $\mathcal{S}_v := \{p \in \mathcal{R}_v : \sum_{e \in \mathcal{E}_v^+} p_e = 1\}$ for the simplex of probability vectors over $\mathcal{E}_v^+$, and $\mathcal{R} := \mathbb{R}_+^{\mathcal{E}}$ for the set of non-negative-real-valued vectors whose entries are indexed by the links in $\mathcal{E}$.

II. DYNAMICAL NETWORKS AND THEIR RESILIENCE

In this section, we introduce our model of dynamical networks and define the notions of transfer efficiencies.

A. Dynamical Networks

We start with the following definition.

Definition 1 (Network): A *network* $\mathcal{N} = (\mathcal{T}, \mu)$ is the pair of a *topology*, described by a finite directed multigraph $\mathcal{T} = (\mathcal{V}, \mathcal{E})$, where $\mathcal{V}$ is the node set and $\mathcal{E}$ is the link multiset, and a family of *flow functions* $\mu := \{\mu_e : \mathbb{R}_+ \to \mathbb{R}_+\}_{e \in \mathcal{E}}$ describing the functional dependence $f_e = \mu_e(\rho_e)$ of the flow on the density of particles on every link $e \in \mathcal{E}$. The *flow capacity* of a link $e \in \mathcal{E}$ is defined as

$$f_e^{\max} := \sup_{\rho_e \geq 0} \mu_e(\rho_e). \tag{1}$$

We shall use the notation $\mathcal{F}_v := \times_{e \in \mathcal{E}_v^+} [0, f_e^{\max})$ for the set of admissible flow vectors on outgoing links from node v, and $\mathcal{F} := \times_{e \in \mathcal{E}} [0, f_e^{\max})$ for the set of admissible flow vectors for the network. We shall write $f := \{f_e : e \in \mathcal{E}\} \in \mathcal{F}$, and $\rho := \{\rho_e : e \in \mathcal{E}\} \in \mathcal{R}$, for the vectors of flows and of densities, respectively, on the different links. The notation $f^v := \{f_e : e \in \mathcal{E}_v^+\} \in \mathcal{F}_v$, and $\rho^v := \{\rho_e : e \in \mathcal{E}_v^+\} \in \mathcal{R}_v$ will stand for the vectors of flows and densities, respectively, on the outgoing links of a node v. We shall use $f = \mu(\rho)$ and $f^v = \mu^v(\rho^v)$ to compactly denote the functional relationships between the corresponding density and flow vectors.

Throughout this paper, we shall restrict ourselves to network topologies satisfying the following assumptions:

Assumption 1: The topology $\mathcal{T}$ contains no cycles, has a unique origin (i.e., a node $v \in \mathcal{V}$ such that $\mathcal{E}_v^-$ is empty), and a unique destination (i.e., a node $v \in \mathcal{V}$ such that $\mathcal{E}_v^+$ is empty). Moreover, a path exists in $\mathcal{T}$ to the destination node from every other node in $\mathcal{V}$.

Assumption 1 implies that one can find a (not necessarily unique) topological ordering of the node set $\mathcal{V}$ (see, e.g., [27]). We shall assume to have fixed one such ordering, identifying $\mathcal{V}$ with the integer set $\{0, 1, \ldots, n\}$, where $n := |\mathcal{V}| - 1$, in such a way that

$$\mathcal{E}_v^- \subseteq \bigcup_{0 \leq u < v} \mathcal{E}_u^+, \qquad \forall v = 0, \ldots, n. \tag{2}$$

In particular, (2) implies that 0 is the origin node, and n is the destination node in the network topology $\mathcal{T}$. (See Fig. 1.) An *origin-destination cut* (see, e.g., [2]) of $\mathcal{T}$ is a binary partition of $\mathcal{V}$ into $\mathcal{U}$ and $\mathcal{V} \setminus \mathcal{U}$ such that $0 \in \mathcal{U}$ and $n \in \mathcal{V} \setminus \mathcal{U}$. Let

$$\mathcal{E}_{\mathcal{U}}^+ := \{(u, v) \in \mathcal{E} : u \in \mathcal{U}, v \in \mathcal{V} \setminus \mathcal{U}\} \tag{3}$$

be the set of all links pointing from some node in $\mathcal{U}$ to some node in $\mathcal{V} \setminus \mathcal{U}$. (See Fig. 2.) The *min-cut capacity* of a network $\mathcal{N}$ is defined as

$$C(\mathcal{N}) := \min_{\mathcal{U}} \sum_{e \in \mathcal{E}_{\mathcal{U}}^+} f_e^{\max} \tag{4}$$

where the minimization runs over all of the origin-destination cuts of $\mathcal{T}$. Throughout this paper, we shall assume a constant
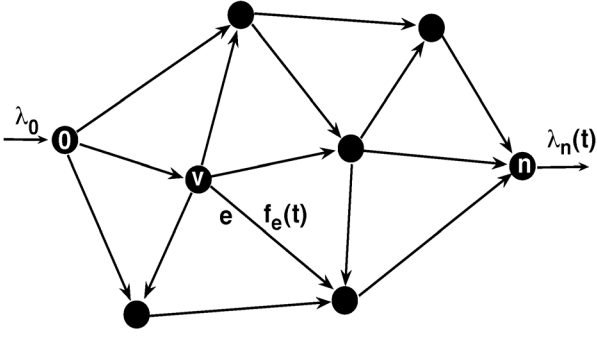
Fig. 1. Network topology satisfying Assumption 1: the nodes v are labeled by the integers between 0 (denoting the origin node) and n (denoting the destination node) in such a way that the label of the head node of each link is higher than the label of its tail node. The total outflow at the origin λ_0 may be interpreted as the input to the dynamical network, and the total inflow at destination $\lambda_n(t)$ as the output. For $\alpha \in [0, 1]$, the dynamical network is α-transferring if $\liminf_{t \to \infty} \lambda_n(t) \geq \alpha \lambda_0$ (i.e., if at least an α-fraction of the total outflow at the origin is transferred to the destination, asymptotically).
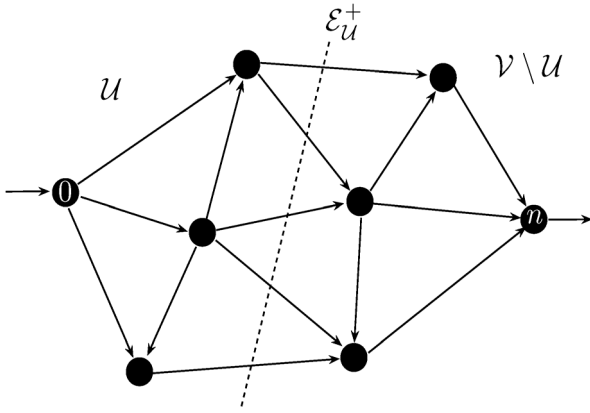

Fig. 2. Origin/destination cut of the network: $\mathcal{U}$ is a subset of nodes including the origin 0 but not the destination n, and $\mathcal{E}_{\mathcal{U}}^+$ is the subset of those links with tail node in $\mathcal{U}$, and head node in $\mathcal{V} \setminus \mathcal{U}$.
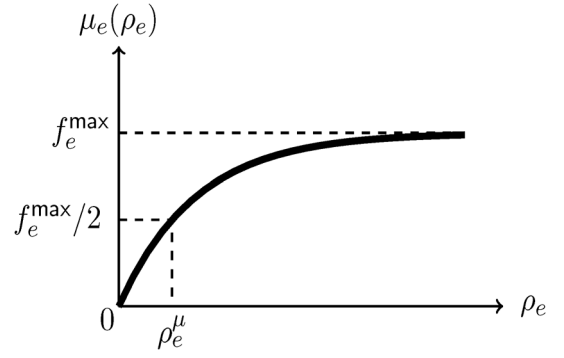

Fig. 3. Qualitative behavior of a flow function satisfying Assumption 2: $\mu_e(\rho_e)$ is differentiable, strictly increasing, has bounded derivative and such that $\mu_e(0) = 0$, and $\lim_{\rho_e \to \infty} \mu_e(\rho_e) = f_e^{\max} < \infty$. The median density ρ_e^μ, as defined in (5), is plotted as well.
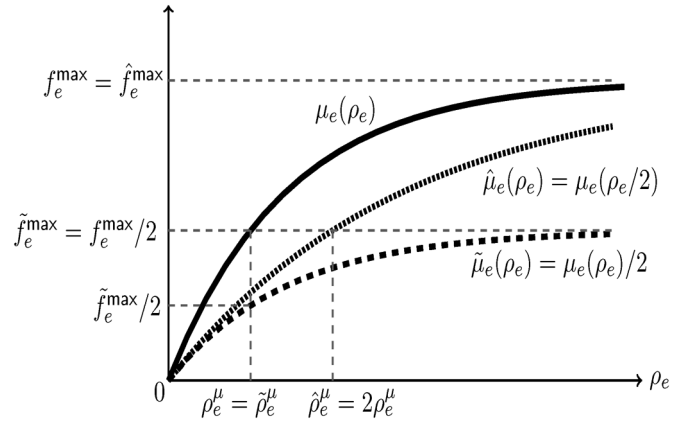

Fig. 4. Perturbed flow functions for Example 2, with $\varepsilon = 1/2$. For the first perturbation $\tilde{\mu}_e(\rho_e) = \mu_e(\rho_e)/2$ (dashed plot), the magnitude is $\delta_e = f_e^{\max}/2$, while the stretching coefficient is $\theta = \tilde{\rho}_e^\mu / \rho_e^\mu = 1$. For the second perturbation $\hat{\mu}_e(\rho_e) = \mu_e(\rho_e/2)$ (densely dotted plot), the magnitude is $\delta_e = \sup\{\mu_e(\rho_e) - \mu_e(\rho_e/2) : \rho_e \geq 0\}$, while the stretching coefficient is $\hat{\theta} = \hat{\rho}_e^\mu / \rho_e^\mu = 1/2$.

total outflow $\lambda_0 \geq 0$ at the origin node. Let us define the set of *admissible equilibrium flows* associated with a total flow λ_0 as

$$\mathcal{F}^*(\lambda_0) := \left\{ f^* \in \mathcal{F} : \sum_{e \in \mathcal{E}_0^+} f_e^* = \lambda_0, \right.$$
$$\left. \sum_{e \in \mathcal{E}_v^+} f_e^* = \sum_{e \in \mathcal{E}_v^-} f_e^*, \quad \forall 0 < v < n \right\}.$$

Then, it follows from the max-flow min-cut theorem (see, e.g., [2]) that $\mathcal{F}^*(\lambda_0) \neq \emptyset$ whenever $\lambda_0 < C(\mathcal{N})$. That is, the min-cut capacity is equal to the maximum flow that can pass from the origin to the destination node while satisfying capacity constraints on the links, and conservation of flow at the intermediate nodes.

Throughout this paper, we shall make the following assumption on the flow functions. (Also see Fig. 3.)

Assumption 2: For every link $e \in \mathcal{E}$, the map $\mu_e : \mathbb{R}_+ \to \mathbb{R}_+$ is continuously differentiable, strictly increasing, has bounded derivative, and is such that $\mu_e(0) = 0$ and $f_e^{\max} < +\infty$.

Thanks to Assumption 2, one can define the *median density* on link $e \in \mathcal{E}$ as the unique value $\rho_e^\mu \in \mathbb{R}_+$ such that

$$\mu_e\left(\rho_e^\mu\right) = f_e^{\max}/2. \tag{5}$$

Example 1 (Flow Function): For every link $e \in \mathcal{E}$, let a_e and $f_e^{\max}$ be positive real constants. Then, a simple example of flow function satisfying Assumption 2 is given by

$$\mu_e(\rho_e) = f_e^{\max}\left(1 - \exp(-a_e \rho_e)\right).$$

It is easily verified that the flow capacity is $f_e^{\max}$, while the median density for such a flow function is $\rho_e^\mu = a_e^{-1} \log 2$.

We now introduce the notion of a distributed routing policy used in this paper.

Definition 2 ((Distributed) Routing Policy): A *routing policy* for a network $\mathcal{N}$ is a family of differentiable functions $\mathcal{G} := \{G^v : \mathcal{R} \to \mathcal{S}_v\}_{0 \leq v < n}$ describing the ratio in which the particle flow incoming in each nondestination node v gets split among its outgoing link set $\mathcal{E}_v^+$, as a function of the observed current particle density. A routing policy is said to be *distributed* if, for all $0 \leq v < n$, a differentiable function $\overline{G}^v : \mathcal{R}_v \to \mathcal{S}_v$

exists such that $G^v(\rho) = \overline{G}^v(\rho^v)$ for all $\rho \in \mathcal{R}$, where ρ^v is the projection of ρ on the outgoing link set $\mathcal{E}_v^+$.

The salient feature in Definition 2 is that a distributed routing policy depends only on the *local information* on the current particle density ρ^v on the set $\mathcal{E}_v^+$ of outgoing links of the nondestination node v, instead of the full vector of current particle densities ρ on the whole link set $\mathcal{E}$. Throughout this paper, we shall make a slight abuse of notation and write $G^v(\rho^v)$, instead of $\overline{G}^v(\rho^v)$, for the vector of the fractions in which the total outflow of node v gets split into its outgoing links.

We are now ready to define a dynamical network.

Definition 3 (Dynamical Network): A *dynamical network* associated with a network $\mathcal{N}$ satisfying Assumption 1, a distributed routing policy $\mathcal{G}$, and a total outflow $\lambda_0 \geq 0$ at the origin node, is the dynamical system

$$\frac{\mathrm{d}}{\mathrm{d}t}\rho_e(t) = \lambda_{\sigma(e)}(t)G_e^{\sigma(e)}(\rho(t)) - f_e(t), \qquad \forall e \in \mathcal{E} \quad (6)$$

where

$$f_e(t) := \mu_e(\rho_e(t)),$$
$$\lambda_v(t) := \begin{cases} \lambda_0 & \text{if } v = 0 \\ \sum_{e \in \mathcal{E}_v^-} f_e(t) & \text{if } 0 < v \leq n. \end{cases}$$

Equation (6) states that the rate of change of the particle density on a link e is given by the difference between $\lambda_{\sigma(e)}(t)G_e^{\sigma(e)}(\rho(t))$ (i.e., the portion of the total outflow at the tail node $\sigma(e)$ of link e which is routed to link e), and $f_e(t)$ (i.e., the particle flow on link e). Observe that the (distributed) routing policy $G^v(\rho)$ at node v induces a (local) feedback which couples the dynamics of the particle flow on the different links outgoing from node v. Notice that the differentiability assumptions on the routing policy and on the flow functions readily imply the existence and uniqueness of a solution to the dynamical network (6) for every initial flow $f^\circ \in \mathcal{F}$ (or, equivalently, for every initial density $\rho^\circ \in \mathcal{R}$).

We now introduce the following notion of the transfer efficiency of a dynamical network.

Definition 4 (Transfer Efficiency): Consider a dynamical network $\mathcal{N}$ satisfying Assumptions 1 and 2. Given some flow vector $f^\circ \in \mathcal{F}$ and $\alpha \in [0,1]$, the dynamical network (6) is said to be α-*transferring* with respect to f° if the solution of (6) with initial condition $\rho(0) = \mu^{-1}(f^\circ)$ satisfies

$$\liminf_{t \to \infty} \lambda_n(t) \geq \alpha\lambda_0. \quad (7)$$

Definition 4 states that a dynamical network is α-transferring when the total inflow at destination is asymptotically not smaller than α times the total outflow at the origin. In particular, a fully transferring ($\alpha = 1$) dynamical network is characterized by the property of having total inflow at destination asymptotically equal to the total outflow at the origin, so that there is no throughput loss. On the other hand, a partially transferring dynamical network might allow for some throughput loss, provided that some fraction of the flow is still guaranteed to be asymptotically transferred.

Remark 1: Standard definitions in the literature are typically limited to static network flows describing transport of particles at equilibrium via conservation of flow at intermediate nodes. In fact, they usually consist (see, e.g., [2]) in the specification of a topology $\mathcal{T}$, a vector of flow capacities $f^{\max} \in \mathcal{R}$, and an admissible equilibrium flow vector $f^* \in \mathcal{F}^*(\lambda_0)$ for $\lambda_0 < C(\mathcal{N})$ (or, often, $f^* \in \mathrm{cl}(\mathcal{F}^*\lambda_0)$) for $\lambda_0 \leq C(\mathcal{N})$). In contrast, in our model, we focus on the off-equilibrium particle dynamics on a network $\mathcal{N}$, induced by a (distributed) routing policy $\mathcal{G}$.

B. Examples

We now present three illustrative applications of the dynamical network framework.

1) *Data networks*: We start by explaining how to frame data networks with the TCP/IP congestion control in our setting. We shall refer to models and terminology from [5] and [7]. In data networks, the particles are meant to represent data packets, the nodes are an abstraction for the combination of a modem, and the corresponding local process associated with the data link control layer (for transmission of data between nodes) and the network layer (for implementing the routing protocol). Links are the channels where the packets form queues during transmission between the corresponding nodes. Hence, the notion of *density* ρ_e on a link e in our framework is directly related to the (suitably rescaled) queue length on the channels. On the other hand, the outflow $\mu_e(\rho_e) = f_e$ represents the throughput, measuring the number of packets successfully transmitted per unit of time.

Observe that, in TCP/IP, the round-trip (delay) time (RTT) is the time from sending a packet for the first time to receiving its acknowledgement from the destination (see, e.g., [7]). When only a few packets are being sent on the channel, one does not observe relevant congestion effects, and the throughput can be reasonably modeled as proportional to the density divided by the RTT. On the other hand, as the number of packets being sent increases, bandwidth limitations imply an increase in the packet drop probability, and consequently an increase in the (average) number of retransmissions per packet. As an effect, as the packet density increases, the throughput tends to saturate approaching the channel capacity. Flow functions $f_e = \mu_e(\rho_e)$ satisfying Assumption 2 provide effective models for such behavior.

2) *Production networks*: In the context of multistage production networks, the particles represent goods that need to be processed by a series of production modules located on links. The nodes represent abstractions of routing policies that route goods from one stage to the next. The density corresponds to work-in-process . It is known, e.g., see [8], that the throughput of a single-stage production system follows a nonlinear relationship with respect to its work-in-process. This relationship, which is commonly referred to as *clearing function*, satisfies Assumption 2 of our model. Therefore, such production networks have a clear analogy with our setup where ρ_e represents the work-in-progress and $\mu_e(\rho_e)$ represents the clearing function. Notice that in our formulation, we do not incorporate feedback between the inflow at the

destination node and the outflow at the origin node and, hence, our model is not well suited to generate *bullwhip* effects commonly observed in supply chains (see, e.g., [9] and [28]).

   3) *Traffic networks*: In road traffic networks, particles represent cars and distributed routing policies correspond to the local route choice behavior of the drivers in response to the locally observed link densities. The distributed routing policies correspond to the node-wise route choice behavior of the drivers. In that respect, observe that in road traffic networks, locally responsive policies, as characterized by Definition 7, are particularly natural as they model the behavior of drivers myopically preferring routes which appear to be locally less congested.

The flow function $\mu_e(\rho_e)$ presented in this paper is related to the notion of the fundamental diagram in traffic theory (see, e.g., [4]). As already pointed out, however, Assumption 2 on the monotonicity of the flow functions poses a potential limitation to the applicability of our results, as typical fundamental diagrams in road traffic theory have a $\cap$-shape form. Some simulations are provided in [3] illustrating how the results of this paper could be extended to this case. On the other hand, the analysis presented in this paper continues to provide insight on the local behavior of dynamical networks with flow functions having $\cap$-shaped graph, in the region where the flow is increasing in the density.[1]

Remark 2: It is worth stressing that while distributed routing policies depend only on local information on the current density, their structural form may depend on some global information on the network. This global information might have been accumulated through a slower time-scale evolutionary dynamics. A two time-scale process of this sort has been analyzed in our related work [29] in the context of traffic networks. Multiple time-scale dynamical processes have also been analyzed in [30] in the context of data networks. When not directly designable, desired route choice behaviors from a social optimization perspective may be achieved by appropriate incentive mechanisms. While we do not address the issue of mechanism design in this paper, the companion paper [3] discusses the use of tolls in influencing the long-term global route choice behavior of drivers to obtain a desired equilibrium flow in traffic networks.

C. Perturbed Dynamical Networks and Resilience

We shall consider persistent perturbations of the dynamical network (6) that reduce the flow functions on the links, as follows:

Definition 5 (Admissible Perturbation): An *admissible perturbation* of a network $\mathcal{N} = (\mathcal{T}, \mu)$, satisfying Assumptions 1 and 2, is a network $\tilde{\mathcal{N}} = (\mathcal{T}, \tilde{\mu})$ with the same topology $\mathcal{T}$ and a family of perturbed flow functions $\tilde{\mu} := \{\tilde{\mu}_e : \mathbb{R}_+ \to \mathbb{R}_+\}_{e \in \mathcal{E}}$ such that for every $e \in \mathcal{E}$, $\tilde{\mu}_e$ satisfies Assumption 2 as well as

$$\tilde{\mu}_e(\rho_e) \le \mu_e(\rho_e), \qquad \forall \rho_e \ge 0.$$

[1]In particular, in that context, possibly conservative bounds on the resilience of dynamical networks driven by locally responsive distributed routing policies can be obtained by using the analysis presented in this paper and the monotone properties of such dynamical systems.

We accordingly let $\tilde{f}_e^{\max} := \sup\{\tilde{\mu}_e(\rho_e) : \rho_e \ge 0\}$ and $\tilde{\mathcal{F}} := \times_{e \in \mathcal{E}}[0, \tilde{f}_e^{\max})$. The *magnitude* of an admissible perturbation is defined as

$$\delta := \sum_{e \in \mathcal{E}} \delta_e, \qquad \delta_e := \sup_{\rho_e \ge 0} \{\mu_e(\rho_e) - \tilde{\mu}_e(\rho_e)\}. \tag{8}$$

The *stretching coefficient* of an admissible perturbation is defined as

$$\theta := \max\left\{ \frac{\tilde{\rho}_e^\mu}{\rho_e^\mu} : e \in \mathcal{E} \right\} \tag{9}$$

where ρ_e^μ and $\tilde{\rho}_e^\mu$ are the median densities associated with the unperturbed and the perturbed flow functions, respectively, on link $e \in \mathcal{E}$, as defined in (5).

Observe that the magnitude of an admissible perturbation is defined as the sum, over all links, of the infinity norm of the unperturbed minus the perturbed flow functions and is therefore an aggregate measure of the changes on the ordinate of the flow function graphs. In contrast, the stretching coefficient is a measure of the maximal change of the median of the flow functions, which is measured on the abscissa of their graphs. In fact, we shall regard the former as the most informative measure of the perturbation, while the latter is introduced mostly for technical reasons which will be made clear in the sequel (see Remark 4).

Example 2: Fix $\varepsilon \in (0, 1]$ and consider the perturbed networks with flow functions $\tilde{\mu}_e(\rho_e) = \varepsilon\mu_e(\rho_e)$, and $\hat{\mu}_e(\rho_e) = \mu_e(\varepsilon\rho_e)$, respectively, for $e \in \mathcal{E}$. Then, the first perturbation has magnitude $\delta = (1 - \varepsilon)\sum_{e \in \mathcal{E}} f_e^{\max}$ and stretching coefficient $\theta = 1$ while the second one has magnitude $\hat{\delta} = \sum_{e \in \mathcal{E}} \sup\{\mu_e(\rho_e) - \mu_e(\varepsilon\rho_e) : \rho_e \ge 0\}$ and stretching coefficient $\hat{\theta} = 1/\varepsilon$. The case $\varepsilon = 1/2$ is reported in Fig. 2.

Given a dynamical network as in Definition 3 and an admissible perturbation as in Definition 5, we shall consider the *perturbed dynamical network*

$$\frac{d}{dt}\tilde{\rho}_e(t) = \tilde{\lambda}_{\sigma(e)}(t)G_e^{\sigma(e)}(\tilde{\rho}(t)) - \tilde{f}_e(t), \qquad \forall e \in \mathcal{E} \tag{10}$$

where

$$\tilde{f}_e(t) := \tilde{\mu}_e(\tilde{\rho}_e(t)),$$
$$\tilde{\lambda}_v(t) := \begin{cases} \sum_{e \in \mathcal{E}_v^-} \tilde{f}_e(t) & \text{if } 0 < v < n \\ \lambda_0 & \text{if } v = 0. \end{cases} \tag{11}$$

Observe that the perturbed dynamical network (10) has the same structure as the original dynamical network (6) since it describes the rate of change of the particle density on each link e as the difference between $\tilde{\lambda}_{\sigma(e)}(t)G_e^{\sigma(e)}(\tilde{\rho}(t))$ (i.e., the portion of the total outflow at the tail node $\sigma(e)$ of link e which is routed to link e), and the perturbed flow on link e itself. Notice that the only difference with respect to the original dynamical network (6) is in the perturbed flow function $\tilde{\mu}_e(\rho_e)$ on each link $e \in \mathcal{E}$, which replaces the original one $\mu_e(\rho_e)$. In particular, the (distributed) routing policy $\mathcal{G}$ is the same for the unperturbed and the perturbed dynamical networks. In this way, we model a situation where the routers are not aware of the fact that the network has been perturbed, but react to this change only indirectly, in response to variations of the local density vectors $\tilde{\rho}^v(t)$.

Remark 3: Observe that admissible perturbations as characterized by Definition 5 do not include complete link shutdowns, as these would correspond to perturbed flow functions $\tilde{\mu}_e(\rho_e) \equiv 0$, which clearly violate the strict monotonicity required by Assumption 2. Nevertheless, complete link shutdowns can be approximated arbitrarily closely by admissible perturbations (e.g., by considering perturbed flow functions of the form $\tilde{\mu}_e(\rho_e) = \varepsilon \mu_e(\rho_e)$ with arbitrarily small but positive ε). In fact, the analysis presented in this paper could be suitably extended so as to include complete link shutdowns. The authors' choice not to do that is in the interest of simplicity and brevity of the exposition.

We are now ready to define the following notion of resilience of a dynamical network as in Definition 3 with respect to an initial flow.

Definition 6 (Resilience of a Dynamical Network): Let $\mathcal{N}$ be a network satisfying Assumptions 1 and 2, $\mathcal{G}$ be a distributed routing policy, and $\lambda_0 \geq 0$ be a constant total outflow at the origin node. Given $\alpha \in (0, 1]$, $\theta \geq 1$ and $f^\circ \in \mathcal{F}$, let $\gamma_{\alpha,\theta}(f^\circ, \mathcal{G})$ be equal to the infimum magnitude of all the admissible perturbations of stretching coefficient less than or equal to θ for which the perturbed dynamical network (10) is not α-transferring with respect to f°. Also, define

$$\gamma_{0,\theta}(f^\circ, \mathcal{G}) := \lim_{\alpha \downarrow 0} \gamma_{\alpha,\theta}(f^\circ, \mathcal{G}).$$

For $\alpha \in [0, 1]$, the α-*resilience* with respect to f° is defined as[2]

$$\gamma_\alpha(f^\circ, \mathcal{G}) := \lim_{\theta \to \infty} \gamma_{\alpha,\theta}(f^\circ, \mathcal{G}).$$

The 1-resilience will be referred to as the *strong resilience*, while the 0-resilience will be referred to as the *weak resilience*.

Remark 4: For $\alpha = 0$, the perturbed network is always 0-transferring with respect to any initial flow. For this reason, the definition of the weak resilience $\gamma_0(f^\circ, \mathcal{G})$ involves the double limit $\lim_{\theta \to \infty} \lim_{\alpha \downarrow 0} \gamma_{\alpha,\theta}(f^\circ, \mathcal{G})$: the introduction of the bound on the stretching coefficient of the admissible perturbation is a mere technicality whose necessity will become clear in Section V.

In the remainder of this paper, we shall focus on the characterization of the weak resilience of dynamical networks, while the strong resilience will be addressed in the companion paper [3]. Before proceeding, let us elaborate a bit on Definition 6. Notice that for every $\alpha \in (0, 1]$, the α-resilience $\gamma_\alpha(f^\circ, \mathcal{G})$ is simply the infimum magnitude of all the admissible perturbations such that the perturbed dynamical network (10) is not α-transferring with respect to the equilibrium flow f°. In fact, one might think of $\gamma_\alpha(f^\circ, \mathcal{G})$ as the minimum effort required by a hypothetical adversary in order to modify the dynamical network from (6)–(10), and not make it α-transferring, provided that such an effort is measured in terms of the magnitude of the perturbation $\delta = \sum_{e \in \mathcal{E}} \|\mu_e(\cdot) - \tilde{\mu}_e(\cdot)\|_\infty$.

Remark 5 (Zero-Sum Game Interpretation): The notions of resilience are with respect to adversarial perturbations. Therefore, one can provide a zero-sum game interpretation as follows. Let the strategy space of the system planner be the class of distributed routing policies and the strategy space of an adversary be the set of admissible perturbations. Let the utility function of the adversary be $M\Theta - \delta$, where M is a large quantity (e.g., $\sum_{e \in \mathcal{E}} f_e^{\max}$), and Θ takes the value 1 if the network is not α-transferring under given strategies of the system planner and the adversary, and zero otherwise. Let the utility function of the system planner be $\delta - M\Theta$. As stated in Section III, a certain class of *locally responsive* distributed routing policies characterized by Definition 7, is optimal in terms of both weak and strong resilience. This will then show that the locally responsive distributed routing policies correspond to approximate Nash equilibria in this zero-sum game setting.

We conclude this section with the following result, providing an upper bound on the weak resilience of a dynamical network driven by any, not necessarily distributed, routing policy $\mathcal{G}$, in terms of the min-cut capacity of the network. The tightness of this bound will follow from Theorem 2 in Section III, which will show that for a particular class of locally responsive distributed routing policies, the dynamical network has weak resilience equal to the min-cut capacity.

Proposition 1: Let $\mathcal{N}$ be a network satisfying Assumptions 1 and 2, $\lambda_0 > 0$ be a constant total outflow at the origin node, and $\mathcal{G}$ be an arbitrary routing policy. Then, for any initial flow f°, the weak resilience of the associated dynamical network satisfies

$$\gamma_0(f^\circ, \mathcal{G}) \leq C(\mathcal{N}).$$

Proof: We shall prove that for every $\alpha \in (0, 1]$ and every $\theta \geq 1$

$$\gamma_{\alpha,\theta}(f^\circ, \mathcal{G}) \leq C(\mathcal{N}) - \frac{\alpha}{2}\lambda_0. \tag{12}$$

Observe that (12) immediately implies that

$$\begin{aligned}
\gamma_0(f^\circ, \mathcal{G}) &= \lim_{\theta \to \infty} \lim_{\alpha \downarrow 0} \gamma_{\alpha,\theta}(f^\circ, \mathcal{G}) \\
&\leq \lim_{\theta \to \infty} \lim_{\alpha \downarrow 0} (C(\mathcal{N}) - \alpha \lambda_0/2) \\
&= C(\mathcal{N})
\end{aligned}$$

thus proving the claim.

Consider a minimal origin-destination cut (i.e., some $\mathcal{U} \subseteq \mathcal{V}$ such that $0 \in \mathcal{U}$, $n \notin \mathcal{U}$, and $\sum_{e \in \mathcal{E}_\mathcal{U}^+} f_e^{\max} = C(\mathcal{N})$). Define $\varepsilon := \alpha \lambda_0/(2C(\mathcal{N}))$ and consider an admissible perturbation such that $\tilde{\mu}_e(\rho_e) = \varepsilon \mu_e(\rho_e)$ for every $e \in \mathcal{E}_\mathcal{U}^+$, and $\tilde{\mu}_e(\rho_e) = \mu_e(\rho_e)$ for all $e \in \mathcal{E} \setminus \mathcal{E}_\mathcal{U}^+$. It is readily verified that the magnitude of such perturbation satisfies

$$\delta = (1 - \varepsilon) \sum_{e \in \mathcal{E}_\mathcal{U}^+} f_e^{\max} = (1 - \varepsilon)C(\mathcal{N}) = C(\mathcal{N}) - \frac{\alpha}{2}\lambda_0$$

while its stretching coefficient is 1.

Observe that

$$\tilde{\lambda}_\mathcal{U}(t) := \sum_{e \in \mathcal{E}_\mathcal{U}^+} \tilde{f}_e(t) \leq \sum_{e \in \mathcal{E}_\mathcal{U}^+} \tilde{f}_e^{\max} = \varepsilon \sum_{e \in \mathcal{E}_\mathcal{U}^+} f_e^{\max} = \frac{\alpha \lambda_0}{2} \tag{13}$$

---

for all $t \geq 0$. Now, let $\mathcal{W} := \mathcal{V} \setminus \mathcal{U}$ be the set of nodes on the destination side of the cut, and observe that for every $w \in \mathcal{W} \setminus \{n\}$

$$
\begin{aligned}
\frac{\mathrm{d}}{\mathrm{d}t} \sum_e \tilde{\rho}_e(t) &= \sum_e \sum_j \tilde{f}_j(t) G_e^w(\tilde{\rho}(t)) - \sum_e \tilde{f}_e(t) \\
&= \sum_j \tilde{f}_j(t) - \sum_e \tilde{f}_e(t) \qquad (14)
\end{aligned}
$$

where the summation indices e and j run over $\mathcal{E}_w^+$, and $\mathcal{E}_w^-$, respectively. Define

$$
\mathcal{A} := \bigcup_{w \in \mathcal{W}} \mathcal{E}_w^+, \qquad \mathcal{B} := \bigcup_{w \in \mathcal{W}} \mathcal{E}_w^-
$$

and let

$$
\zeta(t) := \sum_{e \in \mathcal{A}} \tilde{\rho}_e(t).
$$

From (14), with the identity $\mathcal{A} \cup \mathcal{E}_{\mathcal{U}}^+ = \mathcal{B}$ and (13), one obtains

$$
\begin{aligned}
\frac{\mathrm{d}}{\mathrm{d}t} \zeta(t) &= \sum_{w \in \mathcal{W}} \sum_{e \in \mathcal{E}_w^+} \frac{\mathrm{d}}{\mathrm{d}t} \tilde{\rho}_e(t) \\
&= \sum_{e \in \mathcal{B}} \tilde{f}_e(t) - \sum_{e \in \mathcal{E}_n^-} \tilde{f}_e(t) - \sum_{e \in \mathcal{A}} \tilde{f}_e(t) \\
&= \sum_{e \in \mathcal{E}_{\mathcal{U}}^+} \tilde{f}_e(t) - \sum_{e \in \mathcal{E}_n^-} \tilde{f}_e(t) \\
&\leq \alpha \lambda_0 / 2 - \tilde{\lambda}_n(t). \qquad (15)
\end{aligned}
$$

Now assume, by contradiction, that

$$
\liminf_{t \to \infty} \tilde{\lambda}_n(t) \geq \alpha \lambda_0.
$$

Then, there would exist some $s \geq 0$ such that $\tilde{\lambda}_n(t) \geq 3\alpha\lambda_0/4$ for all $t \geq s$. For all $t \geq s$, it would then follow from (15) that $\mathrm{d}\zeta(t)/\mathrm{d}t \leq -\alpha\lambda_0/4 < 0$, which would contradict the fact that $\zeta(t) \geq 0$ for all $t \geq 0$. Then, necessarily

$$
\liminf_{t \to \infty} \tilde{\lambda}_n(t) < \alpha \lambda_0
$$

so that the perturbed dynamical network is not α-transferring. This implies (12), and, therefore, the claim. ∎

III. MAIN RESULTS AND DISCUSSION

In this paper, we shall be concerned with a family of maximally robust distributed routing policies. Such a family is characterized by the following definition:

Definition 7 (Locally Responsive Distributed Routing): A *locally responsive* distributed routing policy for a network with topology $\mathcal{T} = (\mathcal{V}, \mathcal{E})$ and node set $\mathcal{V} = \{0, 1, \ldots, n\}$ is a family of continuously differentiable distributed routing functions $\mathcal{G} = \{G^v : \mathcal{R}_v \to \mathcal{S}_v\}_{v \in \mathcal{V}}$ such that for every nondestination node $0 \leq v < n$:

a) for every $\rho^v \in \mathcal{R}_v$

$$
\frac{\partial}{\partial \rho_e} G_j^v(\rho^v) \geq 0, \qquad \forall j, e \in \mathcal{E}_v^+, \quad j \neq e;
$$

b) for every nonempty proper subset $\mathcal{J} \subsetneq \mathcal{E}_v^+$, there exists a continuously differentiable map

$$
G^{\mathcal{J}} : \mathcal{R}_{\mathcal{J}} \to \mathcal{S}_{\mathcal{J}}
$$

where $\mathcal{R}_{\mathcal{J}} := \mathbb{R}_+^{\mathcal{J}}$, and $\mathcal{S}_{\mathcal{J}} := \{p \in \mathcal{R}_{\mathcal{J}} : \sum_{j \in \mathcal{J}} p_j = 1\}$ is the simplex of probability vectors over $\mathcal{J}$, such that for every $\rho^{\mathcal{J}} \in \mathcal{R}_{\mathcal{J}}$, if

$$
\rho_e^v \to \infty, \quad \forall e \in \mathcal{E}_v^+ \setminus \mathcal{J}, \quad \rho_j^v \to \rho_j^{\mathcal{J}}, \quad \forall j \in \mathcal{J}
$$

then

$$
\begin{aligned}
G_e^v(\rho^v) &\to 0, \quad \forall e \in \mathcal{E}_v^+ \setminus \mathcal{J}, \\
G_j^v(\rho^v) &\to G_j^{\mathcal{J}}(\rho^{\mathcal{J}}), \quad \forall j \in \mathcal{J}.
\end{aligned}
$$

Property a) in Definition 7 states that as the particle density on an outgoing link $e \in \mathcal{E}_v^+$ increases while the particle density on all of the other outgoing links remains constant, the fraction of total outflow at node v routed to any link $j \in \mathcal{E}_v^+ \setminus \{e\}$ does not decrease and, hence, the fraction of total outflow routed to link e itself does not increase. In fact, Property a) in Definition 7 is reminiscent of Hirsch's notion of *cooperative dynamical systems* [11], [12]. On the other hand, Property b) implies that the fraction of the incoming particle flow routed to a subset of outgoing links $\mathcal{K} \subset \mathcal{E}_v^+$ vanishes as the density on links in $\mathcal{K}$ grows unbounded while the density on the remaining outgoing links remains bounded. It is worth observing that when the routing policy models some selfish behavior of the particles (e.g., in road traffic networks), then Property a) and b) are very natural assumptions on such behavior as they capture some sort of greedy local behavior.

Example 3 (Locally Responsive Distributed Routing): Let η_v, for $0 \leq v < n$, and a_e, for $e \in \mathcal{E}$, be positive constants. Define the routing policy $\mathcal{G}$ by

$$
G_e^v(\rho) = \frac{a_e \exp(-\eta_v \rho_e)}{\sum_{i \in \mathcal{E}_v^+} a_i \exp(-\eta_v \rho_i)} \qquad (16)
$$

for every $0 \leq v < n$ and $e \in \mathcal{E}_v^+$. Clearly, $\mathcal{G}$ is distributed, since it uses only information on the particle density on the links outgoing from a node v in order to compute how the total outflow at node v gets split among its outgoing links. Moreover, for all $0 \leq v < n$ and $e \in \mathcal{E}_v^+$, $G_e^v(\rho)$ is clearly differentiable, and computing partial derivatives, one gets

$$
\frac{\partial}{\partial \rho_j} G_e^v(\rho) = \eta_v \frac{a_e a_j \exp(-\eta_v \rho_e) \exp(-\eta_v \rho_j)}{\left(\sum_{i \in \mathcal{E}_v^+} a_i \exp(-\eta_v \rho_i)\right)^2} \geq 0 \quad (17)
$$

for every $j \in \mathcal{E}_v^+$, $j \neq e$, and $(\partial/\partial\rho_j)G_e(\rho) = 0$, for all $j \in \mathcal{E} \setminus \mathcal{E}_v^+$. This implies that Property a) of Definition 7 holds true. Property b) is also easily verified. Therefore, $\mathcal{G}$ is a locally responsive distributed routing policy. In the context of road traffic networks, the example in (16) is a variant of the logit function from discrete choice theory emerging from the utility maximization perspective of drivers, where the utility associated with link e is the sum of $-\rho_e + \log a_e/\eta_v$ and a double exponential random variable with parameter η_v (see, for example, [31]).

We are now ready to state our main results. The first one shows that when the distributed routing policy $\mathcal{G}$ is locally responsive, the dynamical network (6) always admits a unique, globally attractive limit-flow vector.

Theorem 1 (Existence of Globally Attractive Limit Flow): Let $\mathcal{N}$ be a network satisfying Assumptions 1 and 2, $\lambda_0 \geq 0$ a constant total outflow at the origin node, and $\mathcal{G}$ a locally responsive distributed routing policy. Then, there exists a unique limit flow $f^* \in \mathrm{cl}(\mathcal{F})$ such that, for every initial condition $\rho(0) \in \mathcal{R}$, the dynamical network (6) satisfies

$$\lim_{t \to \infty} f(t) = f^*.$$

Moreover, the limit flow f^* is such that if $f_e^* = f_e^{\max}$ for some link $e \in \mathcal{E}_v^+$ outgoing from a nondestination node $0 \leq v < n$, then $f_e^* = f_e^{\max}$ for every outgoing link $e \in \mathcal{E}_v^+$ on that node.

Proof: See Section IV. ∎

Theorem 1 states that when the routing policy is distributed and locally responsive, there is a unique globally attractive limit flow f^*. Such a limit flow may be in $\mathcal{F}$, in which case it is not hard to see that it is necessarily an equilibrium flow, that is, $f^* \in \mathcal{F}^*(\lambda_0)$; or it belongs to $\mathrm{cl}(\mathcal{F}) \setminus \mathcal{F}$, that is, it satisfies the capacity constraint on at least one link with equality, in which case it is not an equilibrium flow. In the latter case, it satisfies the additional property that on all the links outgoing from the same node, the capacity constraints are satisfied with equality. Such additional property will prove particularly useful in our companion paper [3], when characterizing the strong resilience of dynamical networks. As it will become clear in Section IV, the global convergence result mainly relies on Assumption 2 on monotonicity of the flow function, and Property a) in Definition 7 of locally responsive distributed routing policies, from which the dynamical network (6) inherits a cooperative property. It is worth mentioning that we shall not use general results for cooperative dynamical systems [11], [12], [32], but rather exploit some other structural properties of (6) which, in fact, allow us to prove stronger results. The additional property of the limit flow follows instead mainly from Property b) of Definition 7.

Example 4: Consider a simple topology containing just the origin and the destination node, that is, with $\mathcal{V} = \{0, 1\}$, and two parallel links $\mathcal{E} = \{e_1, e_2\}$. Assume that the flow functions on the two links are identical $\mu_{e_1}(\rho) = \mu_{e_2}(\rho) = 3(1 - e^{-\rho})/4$. Consider the routing policy

$$G_{e_1}^0(\rho) = \frac{3}{5}\frac{e^{-\rho_{e_1}}}{Z(\rho)}, \qquad G_{e_2}^0(\rho) = 6\frac{e^{-\rho_{e_2}}}{Z(\rho)}$$

where $Z(\rho) := (3/5)e^{-\rho_{e_1}} + 6e^{-\rho_{e_2}}$. Then, the limit flow of the associated dynamical network can be explicitly computed for every constant total outflow $\lambda_0 \geq 0$ at the origin node, and is given by

$$f_1^*(\lambda_0) = \begin{cases} \frac{(12\lambda_0 - 11 + \omega(\lambda_0))}{24} & \text{if } 0 \leq \lambda_0 < \frac{3}{2} \\ \frac{3}{4} & \text{if } \lambda_0 \geq \frac{3}{2}, \end{cases}$$

$$f_2^*(\lambda_0) = \begin{cases} \frac{(12\lambda_0 + 11 - \omega(\lambda_0))}{24} & \text{if } 0 \leq \lambda_0 < \frac{3}{2} \\ \frac{3}{4} & \text{if } \lambda_0 \geq \frac{3}{2} \end{cases}$$
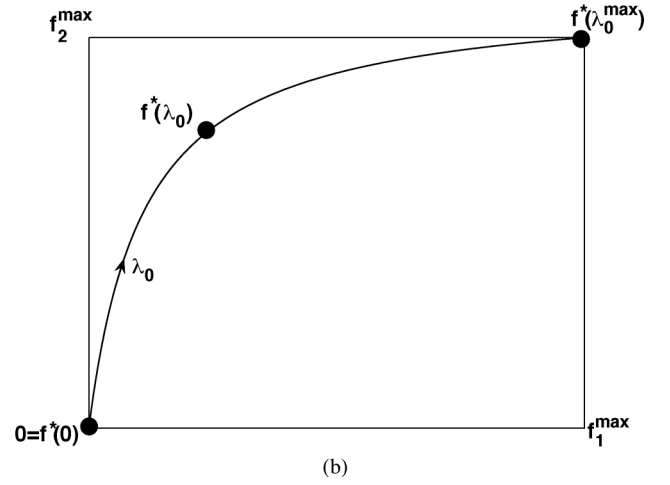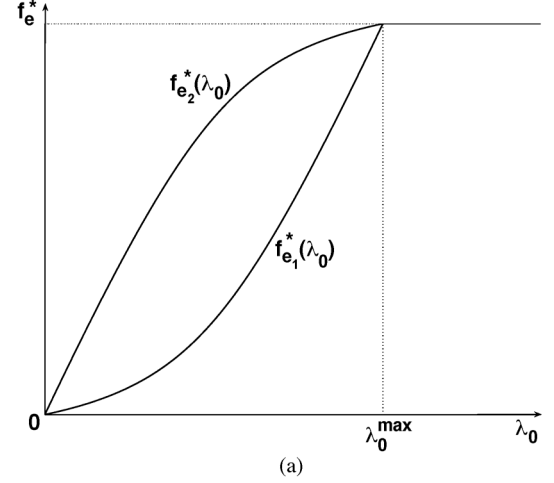

Fig. 5. Dependence of the limit flow f^* on the total outflow λ_0 at the origin for the dynamical network of Example 4. In (a), the two components of the limit flow $f_{e_1}^*$ and $f_{e_2}^*$ are plotted as functions of λ_0. In (b), the curve of the limit flows is plotted in the $(f_{e_1}^*, f_{e_2}^*)$-plane. Observe that both the components of the limit flow are increasing from 0 to $f_e^{\max}$, as λ_0 is increasing from 0 to $\lambda_0^{\max}$, while they remain constant at $f_e^{\max}$, for all $\lambda_0 \geq \lambda_0^{\max}$.

where

$$\omega(\lambda_0) := \sqrt{(12\lambda_0 - 11)^2 + 48\lambda_0}.$$

Fig. 5 shows the dependence of the limit flow f^* on the total outflow at the origin λ_0. The two components $f_{e_1}^*$ and $f_{e_2}^*$ increase from 0 to $f_{e_1}^{\max}$ and, respectively, from 0 to $f_{e_2}^{\max}$, as λ_0 increases from 0 to $\lambda_0^{\max} := f_{e_1}^{\max} + f_{e_2}^{\max}$, and they remain constant for all $\lambda_0 \geq \lambda_0^{\max}$. Fig. 6 reports the vector fields and flow trajectories associated with the dynamical network for three different values of the inflow, namely, $\lambda_0 = 0$, $\lambda_0 = 1$, and $\lambda_0 = 2$. In the first two cases, $\lambda_0 < \lambda_0^{\max}$, and $f^* \in \mathcal{F}^*(\lambda_0)$ is an equilibrium flow; in the third case, $f^* \in \mathrm{cl}(\mathcal{F}(\lambda_0)) \setminus \mathcal{F}(\lambda_0)$ is not an equilibrium flow.

Our second main result, stated below, shows that locally responsive distributed routing policies are maximally robust, as the resilience of the induced dynamical network coincides with the min-cut capacity of the network.
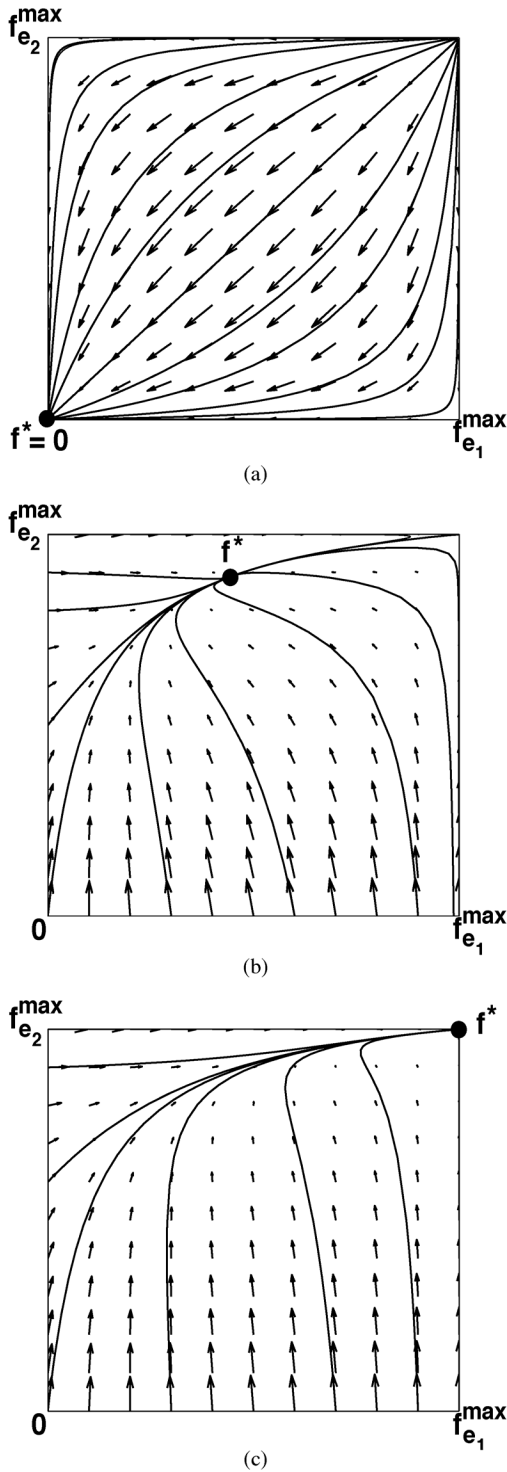
Fig. 6. Flow vector fields and flow trajectories for the dynamical network of Example 4, for three values of the inflow. In the first two cases $\lambda_0 < \lambda_0^{\max}$ and, hence, the limit flow f^* is an equilibrium flow. In contrast, in the last case, $\lambda_0 \geq \lambda_0^{\max}$ and, consequently, f^* is not an equilibrium flow and $f_{e_1}^* = f_{e_1}^{\max}$ and $f_{e_2}^* = f_{e_2}^{\max}$, as predicted by Theorem 1. (a) $\lambda_0 = 0$, (b) $\lambda_0 = 1$, and (c) $\lambda_0 = 2$.

Theorem 2 (Weak Resilience): Let $\mathcal{N}$ be a network satisfying Assumptions 1 and 2, $\lambda_0 > 0$ is a constant inflow at the origin node, and $\mathcal{G}$ is a locally responsive distributed routing policy such that $G_e^v(\rho^v) > 0$ for all $0 \leq v < n$, $e \in \mathcal{E}_v^+$, and $\rho^v \in \mathcal{R}_v$.

Then, for every $f^\circ \in \mathcal{F}$, the associated dynamical network is partially transferring with respect to f° and has weak resilience

$$\gamma_0(f^\circ, \mathcal{G}) = C(\mathcal{N}).$$

Proof: See Section V.   ∎

Theorem 2, combined with Proposition 1, shows that locally responsive distributed routing policies achieve the maximal weak resilience possible on a given network $\mathcal{N}$.

Remark 6:

a) A consequence of Theorem 2 is that locality constraints on the feedback information available to routing policies do not reduce the achievable weak resilience. It is also worth observing that such maximal weak resilience coincides with the min-cut capacity of the network, and is therefore independent of the initial flow f°. This is in sharp contrast with the results on the strong resilience of dynamical networks presented in the companion paper [3]. There, it is shown that the strong resilience depends on the initial flow, and local information constraints reduce the maximal strong resilience achievable on a given network.

b) It is also interesting to note that the upper bound on the weak resilience, as given by Proposition 1, does not change even if we allow routing policies $\mathcal{G}$ that have knowledge of the perturbation. This, combined with Theorem 2, shows that the lack of knowledge of the perturbations is not a hindrance in achieving maximal weak resilience.

IV. PROOF OF THEOREM 1

Let $\mathcal{N}$ be a network satisfying Assumptions 1 and 2, $\mathcal{G}$ be a locally responsive distributed routing policy, and $\lambda_0 \geq 0$ be a constant outflow at the origin node. We shall prove that there exists a unique $f^* \in \mathrm{cl}(\mathcal{F})$ such that the flow $f(t)$ associated with the solution of the dynamical network (6) converges to f^* as t grows large, for every initial condition $\rho(0) \in \mathcal{R}$. Before proceeding, it is worth observing that, thanks to Property a) of Definition 7 of locally responsive distributed routing policies, Assumption 2 on the monotonicity of the flow functions, and the structure of the dynamical network (6), one may rewrite (6) as

$$\frac{\mathrm{d}}{\mathrm{d}t}\rho_e = F_e(\rho), \qquad \forall e \in \mathcal{E}$$

where $F : \mathcal{R} \to \mathbb{R}^{\mathcal{E}}$ is differentiable and such that

$$\frac{\partial}{\partial \rho_e} F_e(\rho) \leq 0, \qquad \frac{\partial}{\partial \rho_j} F_e(\rho) \geq 0, \qquad \forall e \neq j \in \mathcal{E}. \quad (18a)$$

Equation (18a) shows that the dynamical network (6) driven by a locally responsive distributed routing policy $\mathcal{G}$ is cooperative in the sense of Hirsch [11], [12]. Indeed, one may apply the standard theory of cooperative dynamical systems and monotone flows [13], [32] in order to prove some properties of (6), for example, convergence from almost every initial condition.

However, we shall not rely on this general theory and rather use a direct approach leading us to much stronger results, that is, *global* convergence to a *unique* limit flow. We shall proceed by proving a series of intermediate results some of which will prove

useful also in the companion paper [3]. Our approach is based on the observation that thanks to Assumption 1 on the acyclicity of the network topology, one can consider the dynamical network (6) as a cascade of monotone local systems (see [14]), each describing the flow dynamics on the set of outgoing links of a non-destination node. Specifically, for every $0 \leq v < n$, we shall focus on the input–output properties of the *local system*

$$\frac{\mathrm{d}}{\mathrm{d}t}\rho_e(t) = \lambda(t)G_e^v\left(\rho^v(t)\right) - f_e(t), \qquad \forall e \in \mathcal{E}_v^+ \quad (18)$$
$$f_e(t) = \mu_e\left(\rho_e(t)\right),$$

where $\lambda(t)$ is a nonnegative-real-valued, Lipschitz continuous input, and $f^v(t) := \{f_e(t) : e \in \mathcal{E}_v^+\}$ is interpreted as the output. We shall first prove existence and uniqueness of a globally attractive limit flow for the local system (18) under constant input (a property similar to *static input-output characteristic*, cf. [14, Def. V.I]). We shall then extend this result to show the existence and attractivity of a local equilibrium point under time-varying, convergent local input. Finally, we shall exploit this local input–output property, and the assumption of acyclicity of the network topology in order to establish the main result.

The following simple technical result will prove useful in order to apply Property a) of Definition 7.

Lemma 1: Let $0 \leq v < n$ be a nondestination node, and $G^v : \mathcal{R}_v \to \mathcal{S}_v$ be a continuously differentiable function satisfying Property a) of Definition 7. Then, for any $\nu, \varsigma \in \mathcal{R}_v$

$$\sum_{e \in \mathcal{E}_v^+} \mathrm{sgn}(\nu_e - \varsigma_e)\left(G_e^v(\nu) - G_e^v(\varsigma)\right) \leq 0. \quad (19)$$

Proof: Define

$$\mathcal{K} := \left\{e \in \mathcal{E}_v^+ : \nu_e > \varsigma_e\right\} \quad G_\mathcal{K}(\zeta) := \sum_k G_k^v(\zeta),$$

$$\mathcal{J} := \left\{e \in \mathcal{E}_v^+ : \nu_e \leq \varsigma_e\right\}, \quad G_\mathcal{J}(\zeta) := \sum_j G_j^v(\zeta),$$

$$\mathcal{L} := \left\{e \in \mathcal{E}_v^+ : \nu_e < \varsigma_e\right\}, \quad G_\mathcal{L}(\zeta) := \sum_l G_l^v(\zeta)$$

where $\zeta \in \mathcal{R}_v$, and the summation indices k, l, and j run over $\mathcal{K}, \mathcal{L}$, and $\mathcal{J}$, respectively. We shall show that for any $\nu, \varsigma \in \mathcal{R}_v$

$$G_\mathcal{K}(\nu) \leq G_\mathcal{K}(\varsigma), \qquad G_\mathcal{L}(\nu) \geq G_\mathcal{L}(\varsigma). \quad (20)$$

Let $\xi \in \mathcal{R}_v$ be defined by $\xi_k = \nu_k$ for all $k \in \mathcal{K}$, and $\xi_e = \varsigma_e$ for all $e \in \mathcal{E}_v^+ \setminus \mathcal{K}$. We shall prove that $G_\mathcal{K}(\nu) - G_\mathcal{K}(\varsigma) \leq 0$ by writing it as a path integral of $\nabla G_\mathcal{K}(\zeta)$ first along the segment $S_\mathcal{K}$ from ς to ξ, and then along the segment $S_\mathcal{L}$ from ξ to ν. Proceeding in this way, one obtains

$$G_\mathcal{K}(\nu) - G_\mathcal{K}(\varsigma) = \int_{S_\mathcal{L}} \nabla G_\mathcal{K}(\zeta) \cdot \mathrm{d}\zeta + \int_{S_\mathcal{K}} \nabla G_\mathcal{K}(\zeta) \cdot \mathrm{d}\zeta$$
$$= \int_{S_\mathcal{L}} \nabla G_\mathcal{K}(\zeta) \cdot \mathrm{d}\zeta - \int_{S_\mathcal{K}} \nabla G_\mathcal{J}(\zeta) \cdot \mathrm{d}\zeta \quad (21)$$

where the second equality follows from the fact that $G_\mathcal{K}(\zeta) = 1 - G_\mathcal{J}(\zeta)$ since $G^v(\zeta) \in \mathcal{S}_v$. Now, Property a) of Definition 7

implies that $\partial G_\mathcal{K}(\zeta)/\partial \zeta_l \geq 0$ for all $l \in \mathcal{L}$, and $\partial G_\mathcal{J}(\zeta)/\partial \zeta_k \geq 0$ for all $k \in \mathcal{K}$. It follows that $\nabla G_\mathcal{J}(\zeta) \cdot \mathrm{d}\zeta \geq 0$ along $S_\mathcal{K}$, and $\nabla G_\mathcal{K}(\zeta) \cdot \mathrm{d}\zeta \leq 0$ along $S_\mathcal{L}$. Substituting in (21), one obtains the first inequality in (20). The second inequality in (20) follows by similar arguments. Then, one has

$$0 \geq G_\mathcal{K}(\nu) - G_\mathcal{K}(\varsigma) + G_\mathcal{L}(\varsigma) - G_\mathcal{L}(\nu)$$
$$= \sum_{e \in \mathcal{E}_v^+} \mathrm{sgn}(\nu_e - \varsigma_e)\left(G_e^v(\nu) - G_e^v(\varsigma)\right)$$

which proves the claim. ∎

We can now exploit Lemma 1 in order to prove the following key result guaranteeing that the solution of the local dynamical system (18) with constant input $\lambda(t) \equiv \lambda$ converges to a limit point which depends on the value of λ but not on the initial condition. (Cf. Example 4 and Fig. 6.)

Lemma 2 (Existence of a Globally Attractive Limit Flow for the Local Dynamical System Under Constant Input): Let $0 \leq v < n$ be a nondestination node, and λ a non-negative-real-constant. Assume that $G^v : \mathcal{R}_v \to \mathcal{S}_v$ is continuously differentiable and satisfies Property (a) of Definition 7. Then, there exists a unique $f^*(\lambda) \in \mathrm{cl}(\mathcal{F}_v)$ such that the solution of the dynamical system (18) with constant input $\lambda(t) \equiv \lambda$ satisfies

$$\lim_{t \to \infty} f_e(t) = f_e^*(\lambda), \qquad \forall e \in \mathcal{E}_v^+$$

for every initial condition $\rho^v(0) \in \mathcal{R}_v$.

Proof: Let us fix some $\lambda \in \mathbb{R}_+$. For $\nu \in \mathcal{R}_v$, and $t \geq 0$, let $\Phi^t(\nu) := \rho^v(t)$ be the value of the solution of (18) with constant input $\lambda(t) \equiv \lambda$ and initial condition $\rho^v(0) = \nu$, at time t. Also, let $\Psi^t(\nu) \in \mathcal{R}_v$ be defined by $\Psi_e^t(\nu) = \mu_e(\Phi_e^t(\nu))$, for every $e \in \mathcal{E}_v^+$. Now, fix two initial conditions $\nu, \varsigma \in \mathcal{R}_v$, and define $\chi(t) := \Phi^t(\nu) - \Phi^t(\varsigma)$, and $\xi(t) := \Psi^t(\nu) - \Psi^t(\varsigma)$. Since $\mu_e(\rho_e)$ is increasing by Assumption 2, for all $e \in \mathcal{E}_v^+$, one has $\mathrm{sgn}(\chi_e(t)) = \mathrm{sgn}(\xi_e(t))$ for all $t \geq 0$. On the other hand, using Lemma 1, one obtains

$$\sum_{e \in \mathcal{E}_v^+} \mathrm{sgn}\left(\chi_e(t)\right)\left(G_e^v\left(\Phi^t(\nu)\right) - G_e^v\left(\Phi^t(\varsigma)\right)\right) \leq 0$$

for all $t \geq 0$. It follows that, if

$$\varphi(t) := \lambda \sum_{e \in \mathcal{E}_v^+} \mathrm{sgn}\left(\chi_e(t)\right)\left(G_e^v\left(\Phi^t(\nu)\right) - G_e^v\left(\Phi^t(\varsigma)\right)\right)$$

then, $\varphi(t) \leq 0$ for $t \geq 0$, and

$$\|\chi(t)\|_1 = \|\chi(0)\|_1 + \int_0^t \left(\varphi(s) - \|\xi(s)\|_1\right) \mathrm{d}s$$

$$\leq \|\chi(0)\|_1 - \int_0^t \|\xi(s)\|_1 \, \mathrm{d}s$$

for all $t \geq 0$. Rearranging the inequality above provides

$$\int_0^t \|\xi(s)\|_1 \, \mathrm{d}s \leq \|\chi(0)\|_1, \qquad \forall t \geq 0. \quad (22)$$

Therefore, (each component of) $\xi(t)$ is absolutely integrable and, hence, $\xi(t)$ is integrable for all $t \geq 0$. It is now standard to show how this implies global convergence to a unique limit flow. For completeness, we provide such an argument below.

Let

$$h_t := \frac{\mathrm{d}}{\mathrm{d}t}\Psi^t(\nu), \qquad t \geq 0.$$

By applying the mean value theorem twice, one gets that for all $z > 0$

$$\Psi^t(\nu) = \frac{1}{z}\int\limits_t^{t+z}\Psi^s(\nu)\mathrm{d}s - z_t h_{s_t^*}$$

for some $z_t \in [0, z]$ and $s_t^* \in [t, t + z_t]$. On the other hand, observe that Assumption 2 implies that $\mathrm{d}\mu_e/\mathrm{d}\rho_e$ is bounded and (18) under the condition $\lambda(t) \equiv \lambda$ implies that

$$-f_e^{\max} \leq \frac{\mathrm{d}\rho_e}{\mathrm{d}s} \leq \lambda \quad \forall s \geq 0.$$

Hence, there exists some positive constant M such that

$$\|h_s\|_1 = \sum_{e \in \mathcal{E}_v^+}\left|\frac{\mathrm{d}\mu_e}{\mathrm{d}\rho_e}\frac{\mathrm{d}\rho_e}{\mathrm{d}s}\right| \leq M, \qquad \forall s \geq 0.$$

For a given $z > 0$, by choosing $\varsigma = \Phi^z(\nu)$, and defining the quantity $\kappa_z := z_t h_{s_t^*} - z_0 h_{s_0^*}$, one gets that for all $t \geq 0$

$$\begin{aligned}\Psi^t(\nu) + \kappa_z &= \Psi^0(\nu) + \frac{1}{z}\int\limits_t^{t+z}\Psi^s(\nu)\mathrm{d}s - \frac{1}{z}\int\limits_0^z\Psi^s(\nu)\mathrm{d}s\\ &= \Psi^0(\nu) + \frac{1}{z}\int\limits_z^{t+z}\Psi^s(\nu)\mathrm{d}s - \frac{1}{z}\int\limits_0^t\Psi^s(\nu)\mathrm{d}s\\ &= \Psi^0(\nu) + \frac{1}{z}\int\limits_0^t\left(\Psi^{s+z}(\nu) - \Psi^s(\nu)\right)\mathrm{d}s\\ &= \Psi^0(\nu) + \frac{1}{z}\int\limits_0^t\xi(s)\mathrm{d}s.\end{aligned}$$

Since $\xi(t)$ is integrable, the above equation shows that, for every $z > 0$, $\Psi^t(\nu) + \kappa_z$ is convergent as t grows large. Then, for every nondecreasing sequence of time instants $t_1 \leq t_2 \leq \ldots$, such that $\lim_k t_k = \infty$, arbitrariness of z and the bound

$$\|\kappa_z\|_1 \leq z_t\left\|h_{s_t^*}\right\|_1 + z_0\left\|h_{s_0^*}\right\| \leq 2zM$$

imply that the sequence $\{\Psi^{t_k}(\nu) : k \geq 1\}$ is Cauchy and, hence, convergent in $\mathrm{cl}(\mathcal{F}_v)$. It follows that $\Psi^t(\nu)$ converges to some limit flow $f^*(\lambda, \nu) \in \mathrm{cl}(\mathcal{F}_v)$ depending both on the inflow λ as well as possibly on the initial density ν. Moreover, using (22) again, one gets that

$$\begin{aligned}0 &= \lim_{t \to \infty}\frac{1}{t}\int\limits_0^t\|\Psi^s(\nu) - \Psi^s(\varsigma)\|_1\,\mathrm{d}s\\ &= \|f^*(\lambda, \nu) - f^*(\lambda, \varsigma)\|_1\end{aligned}$$

for every $\nu, \varsigma \in \mathcal{R}_v$, which shows that, in fact, the limit flow does not depend on the initial condition. $\blacksquare$

Now, let us define

$$\lambda_v^{\max} := \sum_{e \in \mathcal{E}_v^+}f_e^{\max}.$$

The following result characterizes the way the local limit flow $f^*(\lambda)$ depends on the local input λ. (Cf. Example 4 and Fig. 5.)

Lemma 3 (Dependence of the Limit Flow on the Input): Let $0 \leq v < n$ be a nondestination node, and λ be a non-negative-real constant. Assume that $G^v : \mathcal{R}_v \to \mathcal{S}_v$ is continuously differentiable and satisfies Properties a) and b) of Definition 7. Let $f^*(\lambda) \in \mathrm{cl}(\mathcal{F}_v)$ be the limit flow of the local system (18) with constant input $\lambda(t) \equiv \lambda$. Then, the following statements hold true:

i) if $\lambda < \lambda_v^{\max}$, then

$$f_e^*(\lambda) < f_e^{\max}, \quad \lambda G_e^v\left(\mu^{-1}\left(f^*(\lambda)\right)\right) = f_e^*(\lambda)\forall e \in \mathcal{E}_v^+;$$

ii) if $\lambda \geq \lambda_v^{\max}$, then $f_e^*(\lambda) = f_e^{\max} \quad \forall e \in \mathcal{E}_v^+$.

Moreover, $f^*(\lambda)$ is continuous as a map from $\mathbb{R}_+$ to $\mathrm{cl}(\mathcal{F}_v)$, and each component $f_e(\lambda)$ is nondecreasing in λ.

Proof: Let $\rho^* \in \mathcal{R}_v$ be such that

$$\rho_e^* := \begin{cases}\mu_e^{-1}\left(f_e^*(\lambda)\right), & \text{if } f_e^*(\lambda) < f_e^{\max}\\ +\infty, & \text{if } f_e^*(\lambda) = f_e^{\max}\end{cases}$$

for every $e \in \mathcal{E}_v^+$. Now, by contradiction, assume that there exists a nonempty proper subset $\mathcal{J} \subset \mathcal{E}_v^+$ such that ρ_j^* is finite for every $j \in \mathcal{J}$, and ρ_k^* is infinite for every $k \in \mathcal{K} := \mathcal{E}_v^+ \setminus \mathcal{J}$. Thanks to Property b) of Definition 7, one would have that for any initial condition $\rho^v(0) \in \mathcal{R}_v$, the solution of (18) satisfies

$$\lim_{t \to \infty}\sum_{k \in \mathcal{K}}\left(\lambda G_k^v\left(\rho^v(t)\right) - f_k(t)\right) = -\sum_{k \in \mathcal{K}}f_k^{\max} < 0$$

so that there would exist some $z \geq 0$ such that $\sum_{k \in \mathcal{K}}(\lambda G_k^v(\rho^v(t)) - f_k(t)) \leq 0$ for every $t \geq z$. Hence, if $\rho_{\mathcal{K}}(t) := \sum_{k \in \mathcal{K}}\rho_k(t)$, then for every $t \geq z$, one would have

$$\begin{aligned}\rho_{\mathcal{K}}(t) &= \rho_{\mathcal{K}}(z) + \int\limits_z^t\sum_{k \in \mathcal{K}}\left(\lambda G_k^v\left(\rho^v(s)\right) - f_k(s)\right)\mathrm{d}s\\ &\leq \rho_{\mathcal{K}}(z)\\ &< +\infty,\end{aligned}$$

which would contradict the assumption that $\rho_k^* = +\infty$ for every $k \in \mathcal{K}$. Therefore, either ρ_e^* is finite for every $e \in \mathcal{E}_v^+$, or ρ_e^* is infinite for every $e \in \mathcal{E}_v^+$.

If ρ_e^* is finite for every $e \in \mathcal{E}_v^+$, then ρ^* is necessarily an equilibrium, being a finite limit point of the autonomous dynamical system (18) with a continuous right-hand side, and so $f^*(\lambda)$ is an equilibrium flow for the local dynamical system (18). The contrapositive of this proves ii) of the Lemma. On the other hand, when ρ_e^* is infinite for every $e \in \mathcal{E}_v^+$, so that $\sum_{e \in \mathcal{E}_v^+}f_e^* = \sum_{e \in \mathcal{E}_v^+}f_e^{\max} = \lambda_v^{\max}$. Then, necessarily $\lambda_v^{\max} \leq \lambda$ for otherwise, if $\lambda_v^{\max} - \lambda = \varepsilon > 0$, then $(\mathrm{d}/\mathrm{d}t)\sum_{e \in \mathcal{E}_v^+}\rho_e(t) \leq -\varepsilon/2 < 0$ for all t large enough, thus contradicting the fact that

$\sum_{e \in \mathcal{E}_v^+} \rho_e(t)$ diverges as t grows large. The contrapositive of this proves i) of the Lemma.

Finally, it remains to prove continuity of $f^*(\lambda)$ as a function of λ. For this, consider the function $H : (0, +\infty)^{\mathcal{E}_v^+} \times (0, \lambda_v^{\max}) \to \mathbb{R}^{\mathcal{E}_v^+}$ defined by $H_e(\rho^v, \lambda) := \lambda G_e^v(\rho^v) - \mu_e(\rho_e)$. Clearly, H is differentiable and such that

$$\frac{\partial}{\partial \rho_e} H_e(\rho^v, \lambda) = \lambda \frac{\partial}{\partial \rho_e} G_e^v(\rho^v) - \mu_e'(\rho_e)$$

$$= -\sum_{j \neq e} \lambda \frac{\partial}{\partial \rho_e} G_j^v(\rho^v) - \mu_e'(\rho_e)$$

$$< -\sum_{j \neq e} \frac{\partial}{\partial \rho_e} H_j(\rho^v, \lambda) \qquad (23)$$

where the inequality follows from the strict monotonicity of the flow function (see Assumption 2). Property a) in Definition 7 implies that $\partial H_j(\rho^v, \lambda)/\partial \rho_e \geq 0$ for all $j \neq e \in \mathcal{E}_v^+$. Hence, from (23), we also have that $\partial H_e(\rho^v, \lambda)/\partial \rho_e < 0$ for all $e \in \mathcal{E}_v^+$. Therefore, for all $\rho^v \in (0, +\infty)^{\mathcal{E}_v^+}$, and $\lambda \in (0, \lambda_v^{\max})$, one has

$$\left| \frac{\partial}{\partial \rho_e} H_e(\rho^v, \lambda) \right| = -\frac{\partial}{\partial \rho_e} H_e(\rho^v, \lambda)$$

$$> \sum_{j \neq e} \frac{\partial}{\partial \rho_e} H_j(\rho^v, \lambda)$$

$$= \sum_{j \neq e} \left| \frac{\partial}{\partial \rho_e} H_j(\rho^v, \lambda) \right|$$

that is, (the transpose of) the Jacobian matrix $\nabla_{\rho^v} H(\rho^v, \lambda)$ is strictly diagonally dominant and, hence, invertible by a standard application of the Gershgorin Circle Theorem, for example, see [33, Theor. 6.1.10]. It then follows from the implicit function theorem that $\rho^*(\lambda)$, which is the unique zero of $H(\cdot, \lambda)$, is continuous on the interval $(0, \lambda_v^{\max})$. Hence, also $f^*(\lambda) = \mu(\rho^*(\lambda))$ is continuous on $(0, \lambda_v^{\max})$, since it is the composition of two continuous functions. Moreover, since $\sum_{e \in \mathcal{E}_v^+} f_e^*(\lambda) = \lambda$ for every $\lambda \in (0, \lambda_v^{\max})$, and $0 \leq f_e^*(\lambda) \leq f_e^{\max}$, one gets $\lim_{\lambda \downarrow 0} f_e^*(\lambda) = 0$ and $\lim_{\lambda \uparrow \lambda_v^{\max}} f_e^*(\lambda) = f_e^{\max}$. Now, one has that $\sum_e f_e^*(0) = 0$, so that $\lim_{\lambda \downarrow 0} f_e^*(\lambda) = f_e^*(0) = 0$ for all $e \in \mathcal{E}_v^+$. Moreover, as previously shown, $f_e^*(\lambda) = f_e^{\max} = \lim_{\lambda \uparrow \lambda_v^{\max}} f_e^*(\lambda)$ for $\lambda \geq \lambda_v^{\max}$. This completes the proof of continuity of $f^*(\lambda)$ on $[0, +\infty)$. Monotonicity of each component $f_e(\lambda)$ follows, in turn, from standard arguments for monotone dynamical systems, see, for example, [14, Remark V.2]. ∎

While Lemma 2 ensures the existence of a unique limit point for the local system (18) with constant input $\lambda(t) \equiv \lambda$, the following lemma establishes that the output of the local system (18) is convergent, provided that the input is convergent.

Lemma 4 (Attractivity of the Local Dynamical System): Let $0 \leq v < n$ be a nondestination node, $G^v : \mathcal{R}_v \to \mathcal{S}_v$ a continuously differentiable map, satisfying Properties (a) and (b) of Definition 7, and $\lambda(t)$ be a non-negative-real-valued Lipschitz continuous function such that

$$\lim_{t \to \infty} \lambda(t) = \lambda. \qquad (24)$$

Then, for every initial condition $\rho^v(0) \in \mathcal{R}_v$, the solution of the local dynamical system (18) satisfies

$$\lim_{t \to \infty} f_e(t) = f_e^*(\lambda), \qquad \forall e \in \mathcal{E}_v^+ \qquad (25)$$

where $f^*(\lambda)$ is the limit flow of the local system (18) with constant input $\lambda(t) \equiv \lambda$.

Proof: Lemma 2 guarantees that the local systems (18) are endowed with the static input–output characteristic $f^*(\lambda)$. Then, the result follows immediately from [14, Prop. V.8]. ∎

We are now ready to prove Theorem 1 by showing that, for any initial condition $\rho(0) \in \mathcal{R}$, the solution of the dynamical network (6) satisfies

$$\lim_{t \to \infty} f_e(t) = f_e^*, \qquad (26)$$

for all $e \in \mathcal{E}$. We shall prove this by showing via induction on $v = 0, 1, \ldots, n-1$ that, for all $e \in \mathcal{E}_v^+$, there exists $f_e^* \in [0, f_e^{\max}]$ such that (26) holds true. First, observe that, thanks to Lemma 2, this statement is true for $v = 0$, since the total outflow at the origin node is constant at λ_0. Now, assume that the statement is true for all $0 \leq v < w$, where $w \in \{1, \ldots, n-2\}$ is some intermediate node. Then, since $\mathcal{E}_w^- \subseteq \cup_{v=0}^{w-1} \mathcal{E}_v^+$, one has

$$\lim_{t \to \infty} \lambda_w^-(t) = \lim_{t \to \infty} \sum_{e \in \mathcal{E}_w^-} f_e(t) = \sum_{e \in \mathcal{E}_w^-} f_e^* = \lambda_w^*.$$

Then, Lemma 4 implies that for all $e \in \mathcal{E}_w^+$, (26) holds true with $f_e^* = f_e^*(\lambda_w^*)$, thus proving the statement for $v = w$. This proves the existence of a globally attractive limit flow f^*. The proof of Theorem 1 is completed by Lemma 3. ∎

V. PROOF OF THEOREM 2

This section is devoted to the proof of Theorem 2 on the weak resilience of dynamical networks with locally responsive distributed routing policies $\mathcal{G}$.

To start with, let us recall that in this case, Theorem 1 implies the existence of a globally attractive limit flow $\tilde{f}^* \in \mathrm{cl}(\tilde{\mathcal{F}})$ for the perturbed dynamical network associated with any admissible perturbation $\tilde{\mathcal{N}}$. Define $\tilde{\lambda}_0^* := \lambda_0$, and $\tilde{\lambda}_v^* := \sum_{e \in \mathcal{E}_v^-} \tilde{f}_e^*$, for $0 < v \leq n$.

Lemma 5: Consider a dynamical network $\mathcal{N}$ satisfying Assumptions 1 and 2, with locally responsive distributed routing policy $\mathcal{G}$ such that $G_e^v(\rho^v) > 0$ for all $0 \leq v < n, e \in \mathcal{E}_v^+$, and $\rho^v \in \mathcal{R}_v$. Then, for every $\theta \geq 1$, there exists $\beta_\theta \in (0, 1)$ such that, if $\tilde{\mathcal{N}}$ is an admissible perturbation of $\mathcal{N}$ with a stretching coefficient less than or equal to θ, and $\tilde{f}^* \in \mathrm{cl}(\tilde{\mathcal{F}})$ is the limit-flow vector of the corresponding perturbed dynamical network (10), then

$$\tilde{f}_e^* \geq \beta_\theta \tilde{\lambda}_v^*$$

for every nondestination node $0 \leq v < n$, and every link $e \in \mathcal{E}_v^+$ for which $\tilde{f}_e^* \leq \tilde{f}_e^{\max}/2$.

Proof: First, observe that the claim is trivially true when $\tilde{f}_e^* > \tilde{f}_e^{\max}/2$ for all $e \in \mathcal{E}$. Therefore, let us assume that there exists a node $v \in \{0, \ldots, n-1\}$ such that $\tilde{f}_e^* \leq \tilde{f}_e^{\max}/2$ for some link $e \in \mathcal{E}_v^+$. Define $\rho^\theta \in \mathcal{R}_v$ by $\rho_j^\theta = 0$ for all $j \in \mathcal{E}_v^+$, $j \neq e$, and $\rho_e^\theta = \theta \rho_e^\mu$, where recall that ρ_e^μ is the median density

of the flow function μ_e. Since the stretching coefficient of $\tilde{\mathcal{N}}$ is less than or equal to θ, one has that the median densities of the perturbed and the unperturbed flow functions satisfy $\tilde{\rho}_e^\mu \leq \theta \rho_e^\mu$. This and the fact that $\tilde{f}_e^* \leq \tilde{f}_e^{\max}/2$ imply that $\tilde{\rho}_e^* \leq \tilde{\rho}_e^\mu \leq \rho_e^\theta$, while clearly $\tilde{\rho}_j^* \geq 0 = \rho_j^\theta$ for all $j \in \mathcal{E}_v^+$, $j \neq e$. Now, let $\beta_\theta := G_e^v(\rho^\theta)$, and observe that, thanks to the assumption on the strict positivity of $G_e^v(\rho^v)$, one has $\beta_\theta > 0$. Then, from Lemma 1, one obtains

$$
\begin{aligned}
G_e^v(\tilde{\rho}^*) &= \frac{1}{2}\left(G_e^v(\tilde{\rho}^*) + 1 - \sum_{j \neq e} G_j^v(\tilde{\rho}^*) \right) \\
&\geq \frac{1}{2}\left(G_e^v(\rho^\theta) + 1 - \sum_{j \neq e} G_j^v(\rho^\theta) \right) \\
&= G_e^v(\rho^\theta) \\
&= \beta_\theta.
\end{aligned}
\tag{27}
$$

On the other hand, since $\tilde{f}_e^* \leq \tilde{f}_e^{\max}/2 < \tilde{f}_e^{\max}$, Lemma 2 implies that necessarily

$$
\tilde{\lambda}_v^* G_e^v(\tilde{\rho}^*) = \tilde{f}_e^*.
$$

The claim now follows by combining this and (27). ∎

As a consequence of Lemma 5, we now prove the following result showing that the dynamical network is partially transferring and providing a lower bound on its weak resilience.

Lemma 6: Let $\mathcal{N}$ be a network satisfying Assumptions 1 and 2, $\lambda_0 \geq 0$ be a constant outflow at the origin node, and $\mathcal{G}$ be a locally responsive distributed routing policy such that $G_e^v(\rho^v) > 0$ for all $0 \leq v < n$, $e \in \mathcal{E}_v^+$, and $\rho^v \in \mathcal{R}_v$. Then, the associated dynamical network is partially transferring, and for every $\theta \geq 1$ and $\alpha \in (0, \beta_\theta^n]$, its resilience satisfies

$$
\gamma_{\alpha,\theta}(f^*, \mathcal{G}) \geq C(\mathcal{N}) - 2|\mathcal{E}|\lambda_0 \beta_\theta^{1-n}\alpha
$$

where $\beta_\theta \in (0, 1)$ is as in Lemma 5.

Proof: Consider an arbitrary admissible perturbation $\tilde{\mathcal{N}}$ of magnitude

$$
\delta \leq C(\mathcal{N}) - 2|\mathcal{E}|\lambda_0 \beta_\theta^{1-n}\alpha
\tag{28}
$$

and stretching coefficient less than or equal to $\theta \geq 1$. We shall iteratively select a sequence of nodes $v_0, v_1, \ldots, v_k$ such that $v_0 = 0$, $v_k = n$, and, for every $1 \leq j \leq k$, there exists $i \in \{0, \ldots, j-1\}$ such that

$$
(v_i, v_j) \in \mathcal{E}, \qquad \tilde{f}_{(v_i, v_j)}^* \geq \lambda_0 \alpha \beta_\theta^{j-n}.
\tag{29}
$$

Since $v_k = n$, and $\beta_\theta^{k-n} \geq 1$, the above with $v_j = v_k = n$ will immediately imply that

$$
\lim_{t \to \infty} \tilde{\lambda}_n(t) = \tilde{\lambda}_n^* = \sum_{e \in \mathcal{E}_n^-} \tilde{f}_e^* \geq \alpha \lambda_0 \beta_\theta^{k-n} \geq \alpha \lambda_0
\tag{30}
$$

so that the perturbed dynamical network is α-transferring. Moreover, observe that the trivial perturbation $\tilde{\mathcal{N}} = \mathcal{N}$ has magnitude $\delta = 0$, hence it satisfies (28) for all $\alpha \in (0, C(\mathcal{N})\beta_\theta^{n-1}/(2|\mathcal{E}|\lambda_0)]$. Therefore, (30) will imply

the partial transferring property of the original dynamical network. Moreover, the rest of the claim will then readily follow from the arbitrariness of the considered admissible perturbation.

First, let us consider the case $j = 1$. Assume by contradiction that $\tilde{f}_e^* < \lambda_0 \alpha \beta_\theta^{1-n}$, for every link $e \in \mathcal{E}_0^+$. Since $\alpha \leq \beta_\theta^n$, this would imply that $\tilde{f}_e^* < \beta_\theta \lambda_0$ and, hence, by Lemma 5, that $\tilde{f}_e^{\max} < 2\tilde{f}_e^*$ for all $e \in \mathcal{E}_0^+$, so that

$$
\sum_e \tilde{f}_e^{\max} < 2\sum_e \tilde{f}_e^* < 2\alpha \left|\mathcal{E}_0^+\right| \beta_\theta^{1-n}\lambda_0 \leq 2\alpha|\mathcal{E}|\beta_\theta^{1-n}\lambda_0
$$

where the summation index e runs over $\mathcal{E}_0^+$. Combining the above with the inequality $C(\mathcal{N}) \leq \sum_{e \in \mathcal{E}_0^+} f_e^{\max}$, one would obtain

$$
\delta \geq \sum_{e \in \mathcal{E}_0^+} \left(f_e^{\max} - \tilde{f}_e^{\max} \right) > C(\mathcal{N}) - 2\alpha|\mathcal{E}|\beta_\theta^{1-n}\lambda_0
$$

thus contradicting the assumption (28). Hence, necessarily there exists $e \in \mathcal{E}_0^+$ such that $\tilde{f}_e^* \geq \lambda_0 \alpha \beta_\theta^{1-n}$, and choosing $v_1 \in \mathcal{V}$ to be the head node of such e, one sees that (29) holds true with $j = 1$.

Now, fix some $1 < j^* \leq k$, and assume that (29) holds true for every $1 \leq j < j^*$. Then, by choosing i as in (29), one obtains

$$
\tilde{\lambda}_{v_j}^* = \sum_{e \in \mathcal{E}_{v_j}^-} \tilde{f}_e^* \geq \tilde{f}_{(v_i, v_j)}^* \geq \lambda_0 \alpha \beta_\theta^{j-n} \geq \lambda_0 \alpha \beta_\theta^{j^*-1-n}
\tag{31}
$$

for every $1 \leq j < j^*$. Moreover

$$
\tilde{\lambda}_{v_0}^* = \lambda_0 \geq \lambda_0 \alpha \beta_\theta^{-n} \geq \lambda_0 \alpha \beta_\theta^{j^*-1-n}.
\tag{32}
$$

Let $\mathcal{U} := \{v_0, v_1, \ldots, v_{j^*-1}\}$ and $\mathcal{E}_\mathcal{U}^+ \subseteq \mathcal{E}$ be the set of links with tail node in $\mathcal{U}$ and head node in $\mathcal{V} \setminus \mathcal{U}$. Assume by contradiction that $\tilde{f}_e^* < \lambda_0 \alpha \beta_\theta^{j^*-n}$ for every $e \in \mathcal{E}_\mathcal{U}^+$. Thanks to (31) and (32), this would imply that $\tilde{f}_e^* < \beta_\theta \tilde{\lambda}_{v_j}^*$, for every $e \in \mathcal{E}_{v_j}^+ \cap \mathcal{E}_\mathcal{U}^+$ with $0 \leq j < j^*$. Then, since $\mathcal{E}_\mathcal{U}^+ = \cup_{j=0}^{j^*-1}(\mathcal{E}_{v_j}^+ \cap \mathcal{E}_\mathcal{U}^+)$, Lemma 5 would imply that

$$
\tilde{f}_e^{\max} < 2\tilde{f}_e^*, \qquad \forall e \in \mathcal{E}_\mathcal{U}^+.
$$

This would yield

$$
\sum_e \tilde{f}_e^{\max} < \sum_e 2\tilde{f}_e^* < 2\sum_e \lambda_0 \alpha \beta_\theta^{j^*-n} \leq 2|\mathcal{E}|\lambda_0 \alpha \beta_\theta^{1-n}
$$

where the summation index e runs over $\mathcal{E}_\mathcal{U}^+$. From the above and the inequality $C(\mathcal{N}) \leq \sum_{e \in \mathcal{E}_\mathcal{U}^+} f_e^{\max}$, one would obtain

$$
\delta \geq \sum_{e \in \mathcal{E}_\mathcal{U}^+} \left(f_e^{\max} - \tilde{f}_e^{\max} \right) > C(\mathcal{N}) - 2\alpha|\mathcal{E}|\beta_\theta^{1-n}\lambda_0
$$

thus contradicting the assumption (28). Hence, necessarily there exists $e \in \mathcal{E}_\mathcal{U}^+$ such that $\tilde{f}_e^* \geq \lambda_0 \alpha \beta_\theta^{j^*-n}$, and choosing $v_{j^*} \in \mathcal{V} \setminus \mathcal{U}$ to be the head node of e one sees that (29) holds true with $j = j^*$. Iterating the argument above until $v_{j^*} = n$ yields the claim. ∎

It is now easy to see that Lemma 6 implies that $\lim_{\alpha \downarrow 0} \gamma_{\alpha,\theta} \geq C(\mathcal{N})$ for every $\theta \geq 1$, thus showing that

$\gamma_0(f^\circ, \mathcal{G}) \geq C(\mathcal{N})$. Combined with Proposition 1, this shows that $\gamma_0(f^\circ, \mathcal{G}) = C(\mathcal{N})$, thus completing the proof of Theorem 2.

VI. CONCLUSION

In this paper, we studied robustness properties of dynamical networks, where the dynamics on every link are driven by the difference between the inflow, which depends on the upstream routing decisions, and the outflow, which depends on the particle density, on that link. We proposed a class of locally responsive distributed routing policies that rely only on local information about the network's current particle densities and yield the maximum weak resilience with respect to adversarial disturbances that reduce the flow functions of the links of the network. We also showed that the weak resilience of the network in that case is equal to the min-cut capacity of the network, and that it is independent of the locality constraint on the information available as well as of the initial flow. Strong resilience of dynamical networks is studied in the companion paper [3]. The main technical assumptions of this paper are acyclicity of the network topology, monotonicity of the flow function, and the absence of a bound on the density on the links. Relaxing such assumptions is part of ongoing work.

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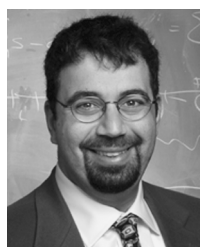
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