Delay Analysis of Multihop Cognitive Radio Networks Using Network of Virtual Priority Queues

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Abstract—In this paper, we characterize the average end-to-end delay and maximum achievable per-node throughput in an opportunistic secondary cognitive radio network co-existing with a primary network where both networks consist of static nodes that use random medium access schemes. Assuming an ideal sensing mechanism, we first model the secondary network as a two-class priority queuing network and use queuing approximation techniques to obtain a set of relations involving the mean and second moments of the inter-arrival time and service-time of packets at a secondary node. Then, utilizing these parameters in an equivalent open G/G/1 queuing network, we obtain closed form expressions for average end-to-end delay of a packet in the secondary network and the maximum achievable throughput of a secondary node. The results are validated against extensive simulations.

I. INTRODUCTION

The rise in the number of wireless devices with increasing capabilities has increased the demand for frequency spectrum. However, the licensed spectrum is often under-utilized at a given time. This has led to an interest in the study of cognitive radio networks that opportunistically access the frequency spectrum when it is not being used by any licensed user. The licensed users are also known as the primary users (PUs) who enjoy higher priority for spectrum access over the un-licensed users who are known as secondary users (SUs).

A multi-hop wireless ad-hoc network is a decentralized network consisting of nodes that co-ordinate among themselves without any pre-existing infrastructure. Every node with a packet to transmit has to access the channel according to some distributed medium access control (MAC) protocol so that its transmission does not collide with that from a neighboring node. A node can be either a source or a relay for every packet that it transmits. The end-to-end delay of a packet is defined as the time taken by a packet, after its generation, to reach its destination. The average end-to-end delay is the end-to-end delay averaged over all successfully received packets and network topologies and it depends on the traffic pattern, number of nodes, MAC-scheme etc.

In this paper, we investigate the average end-to-end delay and maximum achievable throughput in a multi-hop secondary network using random access based MAC co-existing with another multi-hop primary network using similar random access based MAC. To the best of our knowledge, no previous work addressed the average end-to-end delay in such a system. It is assumed that both networks share a single channel and use backoff and collision avoidance schemes similar to IEEE 802.11 random access MAC. We assume infinitesimally small sensing intervals and an ideal sensing process. Under these simplifying assumptions we investigate how end-to-end delay depends on number of nodes and traffic patterns.

The main results of this paper are:

1) We obtain closed-form expressions for the average end-to-end delay and maximum achievable throughput in the secondary network.

2) We show that for the case, when the parameters are comparable to ones used for the stand-alone ad-hoc wireless network in [1] the maximum achievable throughput of a secondary node, \( \lambda_{\text{max}} = o\left(\frac{W}{\sqrt{n^{(s)} \log (n^{(s)})}}\right) \) where \( W \) is the transmission bandwidth and \( n^{(s)} + 1 \) is the number of secondary nodes in the network.

There exist several related works on queuing delay in cognitive networks. In [2], the queuing delay in a single-hop network of multiple SUs in presence of multiple primary channels that uses random access is analyzed by using continuous fluid-queue approximation to characterize the queue dynamics. In [3], the delay performance of one SU in the presence of other PUs sharing the same channel is considered. A time-threshold scheme for SU-packet transmission is proposed by developing a Markovian model wherein each state is the number of SU packets at the beginning of each idle time-slot. However, this scheme neither takes into account the contention effects nor does it use a multi-hop scheme. In [4], the authors characterize the minimum multi-hop delay and connectivity of the secondary network as a function of SU and PU densities. However, this work also does not address the scenario where different secondary nodes are contending for the channel. In [5], the authors use pre-emptive priority queuing system to evaluate the average waiting time of delay-sensitive and delay-insensitive packets for two cases- (a) multiple PUs and a single SU where the SU senses only at the beginning of a time-slot...
and (b) a single PU and a single SU where the SU senses the channel continuously. Other works such as [6], [7] etc. also analyze delay for single-hop SUs by using a priority queue model for channel access. While we use a similar priority queue model as [5]-[7], in our case the service-time process of an SU is interrupted due to transmission process of nearby PUs and SUs and the latter in turn depends on their own respective service-time processes. As a result, our scenario is different from that in previous works.

In [8] the authors obtain closed form expression for average delay in a multi-hop network with uniformly distributed nodes that are using IEEE 802.11 based random-access scheme and a probabilistic routing protocol. The authors first obtained exact expressions for the mean and second moments of the effective service-time of nodes and then used a diffusion approximation for single-class G/G/1 systems to obtain closed form expressions for average delay. In contrast, this work considers two co-existing and interacting networks (primary and secondary) where nodes from one network (i.e. primary) have higher priority in accessing the channel than the nodes from the second network (i.e. secondary). This coupling of the behavior of the queues in the two networks introduced new modeling challenges, which are analyzed by applying new approximation techniques that has not been used before in this context.

We first model the secondary network as an open network of G/G/1 pre-emptive resume service First Come First Serve (FCFS) priority queues and use certain queuing approximation techniques from [9] to find relations involving the effective service-time and inter-arrival time of packets at a secondary node. We then model the secondary network as a collection of G/G/1 (non-priority) queues for which the effective service time and the inter-arrival time of a job at any station satisfies the relations obtained in the first step. This enables the derivation of closed form expressions for the maximum achievable throughput and average end-to-end delay using diffusion approximation for an open queueing network consisting of G/G/1 stations as given in [10]. The simulation results show the validity of the results for a range of practical network parameters.

In the next section, we describe our multi-hop cognitive radio network model. Section III briefly summarizes the theoretical queuing network results on diffusion approximation for priority queues [9] and the diffusion approximation for non-priority single-class G/G/1 systems [10], which are used in later sections. In Sections IV and V, we derive the expressions for the delay and maximum achievable throughput for the network described in Section II. In Section VI, we compare the analytical and simulation results and find that they closely match for wide range of channel utilization scenarios. Section VII concludes the paper.

II. NETWORK MODEL

We consider two networks- a primary and a secondary that co-exist together and share a single channel\(^1\). The primary and secondary networks consist of \(n(p) + 1\) and \(n(s) + 1\) nodes respectively that are distributed uniformly and independently over a torus of unit area. A protocol model of interference for both networks is assumed. The transmission radius of a primary and a secondary node are given by \(r(p)(n(p))\) and \(r(s)(n(s))\) respectively. All secondary (or primary) nodes located within distance \(r(s)(n(s))\) (or \(r(p)(n(p))\)) of a given secondary (or primary) node are neighbors to that node as they can communicate to each other directly.

All secondary (or primary) nodes located within distance \(2r(s)(n(s))\) (or \(2r(p)(n(p))\)) of a given secondary (or primary) node are interfering neighbors to that node as the secondary (or primary) node should freeze its back-off timers or any ongoing transmissions every time such a node starts transmitting. Similarly, all primary nodes located within a distance of \(r(p)(n(p)) + r(s)(n(s))\) act as the interfering primary neighbors to a secondary node. A primary (or secondary) node \(i\) can successfully transmit to another primary (or secondary) node \(j\) iff \(j\) is located within its transmission radius and no other interfering neighbor of \(i\), neither primary nor secondary, is transmitting at the same time.

Each node can act as a source/destination/relay of a packet. A primary and a secondary node generates packets at rate \(\lambda(p)\) and \(\lambda(s)\) packets/second respectively. The size of a primary or secondary packet is constant and both are equal to \(L\) bits. On receiving a packet from its neighbors, a primary (or secondary) node absorbs it with probability \(q(p(n(p))\) (or \(q(s(n(s))\) or forwards it to another primary (or secondary) neighbor with probability \(1 - q(p(n(p))\) (or \(1 - q(s(n(s))\)) or forwards it to another primary (or secondary) neighbor with probability \(1 - q(p(n(p))\) (or \(1 - q(s(n(s))\)). Nodes in both networks use random access MAC with exponential back-off timers. The mean durations of the back-off timer are \(\frac{1}{2^{17}}\) and \(\frac{1}{2^{13}}\) seconds for the primary and the secondary nodes respectively. We assume an ideal sensing process, i.e. the secondary nodes can sense the transmission activities of a primary neighboring node almost instantaneously and pause any of their ongoing transmission processes. A given primary node listening for channel activity can differentiate between the channel usage by a neighboring primary or a secondary node (for example-by learning from captured control packets).

If a primary node senses that the channel is being used by a secondary node, it treats the channel as if it is idle i.e. the back-off timer is updated as if the channel is idle. This ensures that the high-priority primary network remains unaffected by secondary network activity. In addition we make the following assumptions about the network model:

(A1) If a secondary node has a packet to transmit, no two of its interfering primary or secondary neighbors are simultaneously transmitting.

(A2) The packet generation process is an iid Poisson process. In general two or more primary or secondary interfering neighbors of a secondary node can simultaneously transmit. The logical union of such transmission processes is the channel activity process as observed by the secondary node. However due to A1 we assume, while a secondary node with a packet

\(^1\)The network model is based on that developed in [8], extended here to the case of primary-secondary network.
to transmit is counting down its backoff timer, the number of times its timer is frozen is equal to the sum of the number of times any interfering neighboring primary or secondary node’s timer expires before that of the given secondary node.

The queuing network model needs to account for the interruption caused due to the transmission activity of interfering primary nodes which forces any secondary node to pause its on-going service of a packet (includes the durations of both the back-off timer and the transmission time). Since the primary network does not care about the presence of secondary nodes, they always have access to the channel while the secondary nodes can access it opportunistically. We therefore model the secondary network as an open queuing network consisting of G/G/1 FCFS pre-emptive resume service priority queues with 2-classes of jobs. Each station of this queuing network corresponds to a secondary node. We refer to the queue associated with such a station or a node as a secondary queue. The arrival of a high-priority job (a transmission activity) should cause a secondary station to pre-empt any ongoing service of a lower priority job (a real packet). Since, the duration of any interruption is equal to the packet transmission time $\frac{1}{W}$, the service-time of any high-priority job is $\frac{1}{W}$. The model can be summarized as follows:

1) The transmission processes from all interfering neighboring primary and secondary nodes constitute a virtual arrival process of higher priority class-1 jobs at a given secondary queue. Because of A1, the arrival process of class-1 jobs at a secondary queue can be considered as the sum of the transmission processes by interfering primary and secondary neighbors. These processed jobs are then forwarded to a sink with probability 1.

2) The packets generated by a given secondary node (modeled as external arrival process of class-2 jobs at the queue) and those received from neighboring secondary nodes, but not absorbed, constitute the arrival process of lower priority class-2 jobs at the corresponding secondary queue. The processed jobs are then forwarded to all interfering secondary neighbors of the given node as a class-1 job with probability 1 and to each secondary neighbor as a class-2 job with probability equal to the reciprocal of the number of neighboring nodes.

The priority queuing network representation of the secondary network is shown in Fig. 1.

The novelty of the model is in the introduction of virtual jobs and sinks to model the effect of both PU and SU traffic on a node in the secondary network. The virtual jobs do not correspond to real packets that ought to be forwarded to another node; they are immediately transferred to an external sink after processing.

Similar to [8], once the overall service-time process is known, the secondary network can also be modeled as a G/G/1 queuing network as shown in Fig. 2, where each station corresponds to a secondary node.

### III. Diffusion Approximation for Queuing Networks

In this section, we give a brief overview of the diffusion approximation techniques from [9] and [10] that are used in our work. More detailed review can be found in [11].

In [9], the authors consider a pre-emptive resume G/G/1 FCFS priority queuing network with $K$ classes of jobs indexed as $(1, 2, \ldots, K)$ where a job of the $k$-th class ($1 \leq k < K$) has higher priority than a job belonging to $(k + 1)$-th class. For any $k$-th class job at a station the authors provide approximate probability distribution functions for completion time/effective service-time and interdeparture-time from which their mean and second moments can be derived and subsequently used to obtain average number of packets in any queue.

A diffusion approximation for a general G/G/1 FCFS network is described in [10] and [12]. For a network consisting of $n$ stations with G/G/1 queues, the authors provide closed form approximation for the average number of jobs at any station in terms of the mean and second moments of inter-arrival time and service time of jobs and the routing probabilities of jobs between the stations.

### IV. Delay Analysis

In this section, we find the average end-to-end delay for the network described in Section II.

Let $i$ denote a secondary node. Let $N_i^{(p)}$ (or $N_i^{(s)}$) denote the number of primary (or secondary) nodes that are interfering neighbors to $i$. Let $M_{i,j}^{(p)}$ ($1 \leq j \leq N_i^{(p)}$) and $M_{i,k}^{(s)}$ ($1 \leq k \leq N_i^{(s)}$) denote the primary and secondary nodes respectively that are interfering neighbors to $i$ and let $\lambda_{i,j}^{(p)}$ and $\lambda_{i,k}^{(s)}$ denote their corresponding average transmission rate in packets/second. Let $\nu_{ij}^{(22)}$ denote the probability that a packet (equivalently a class-2 job in the priority-queuing network representation) is forwarded from secondary node $i$ to another secondary node $v$ and it enters the queue of $v$. Let $C_{A(i)}$ and $C_{D(i)}$ denote the coefficient of variation of inter-arrival time and inter-departure time of packets at a primary node respectively; let $\rho_i^{(p)}$ denote the utilization at a primary station (from the symmetry of the nodes, those terms are equal for all primary nodes and hence the node index is dropped). Let $X_i^{(p)}$ and $\sigma_i^{2(p)}$ denote the mean and standard deviation of effective service-time at a primary node $i$.

Our primary network model is exactly the same as in [8] and the secondary network is different from the primary only with regards to priority of channel access. Then following results, which are similar to the ones proved for a multi-hop ad-hoc network in [8], are true for our network.

**Lemma 1:** For all secondary nodes $i$, $v$ and primary node $l$,

(i) $\hat{N}_i^{(p)} = (n_i^{(p)} + 1)A_{r(i),r(s)}(n_i^{(p)}, n_i^{(s)})$, $\hat{N}_i^{(s)} = 4n_i^{(s)}A_{r(i),r(s)}(n_i^{(s)})$ where $A_R(n) = \pi R^2(n)$ and $A_{R+(n_1,n_2)} = \pi (R(n_1) + R(n_2))^2$.

(ii) $\lambda_{i,j}^{(p)} = \frac{\nu_{ij}^{(p)}}{q^{(p)}(n_i^{(p)})}$ and $\lambda_{i,k}^{(s)} = \frac{\nu_{ij}^{(s)}}{q^{(s)}(n_i^{(s)})}$ where $1 \leq j \leq N_i^{(p)}$ and $1 \leq k \leq N_i^{(s)}$. 

(iii) \( r_{ij}^{(22)} \approx \frac{(1-q^{(s)}(n^{(s)}))}{n^{(s)}} \).

(iv) Average number of hops traversed by a secondary packet before being absorbed is
\[
\bar{X}_{i}^{(p)} = \frac{1}{\frac{1}{1-4\rho^{(p)}\lambda^{(p)}} - \frac{1}{q^{(s)}(n^{(s)})} \frac{L}{W}}.
\]

where \( \bar{m}^{2} = \rho^{(p)} \lambda^{(p)} \bar{X}_{i}^{(p)} \), 
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\( \sigma_{m}^{2} = \frac{1}{4\rho^{(p)}\lambda^{(p)}} + \frac{1}{W} \frac{1}{q^{(s)}(n^{(s)})} + \frac{1}{W} \frac{1}{q^{(s)}(n^{(s)})} + \frac{1}{W} \frac{1}{q^{(s)}(n^{(s)})} \).

\( \rho = \frac{1}{q^{(s)}(n^{(s)})} \frac{L}{W} \).

Proof: The proof is omitted.

**Theorem 1:** For the random-access network, the average end-to-end delay of a secondary packet, \( D(n^{(s)}, n^{(p)}) \) is given as
\[
D(n^{(s)}, n^{(p)}) = \bar{D}_{i} \frac{1}{q^{(s)}(n^{(s)})},
\]
where \( \bar{D}_{i} \) is a function whose closed-form expression can be found in terms of \( n^{(s)} \), \( n^{(p)} \), \( \lambda^{(p)} \), \( \xi^{(s)} \), \( \zeta^{(s)} \), \( q^{(s)}(n^{(s)}) \), \( q^{(p)}(n^{(p)}) \), \( r^{(p)}(n^{(p)}) \), \( r^{(s)}(n^{(s)}) \), \( W \) and \( L \).

**Proof:** (For lack of space we only provide outline of the proof. The detailed proof can be found in [11].)

We consider the 2-class priority queuing network model of the secondary network. Like the analysis in [9] we approximate the number of arrivals of class-1 jobs to a secondary station within a given interval as being normally distributed with its mean and variance a function of transmission rate and inter-departure time of other jobs in the network. Similarly, we also approximate the number of times the service of a class-2 job being interrupted due to the arrival of a class-1 job, as being normally distributed with certain assumptions about its mean and variance. Similar to [9] we then approximate the pdf of the completion and inter-departure time of class-2 jobs in the secondary queuing network. Using the above approximations, Lemma 1 and due to symmetry of the nodes we obtain a set
of polynomial equations involving mean and second moments of the inter-arrival time and completion-time of class-2 jobs at a secondary station. Then using the diffusion approximation from [10] and the previously obtained relations we first find exact closed form expressions for the second moments of inter-arrival time and completion-time in terms of known parameters and use them to obtain the average number of packets at any secondary node. Using Little’s Theorem, we obtain the average system delay at any secondary node which when multiplied by the average number of hops give us the closed form expression for average end-to-end multihop delay.

V. Maximum Achievable Throughput

If we choose $q(s)(n(s))=\sqrt{\frac{\log(n(s))}{n(s)}}$, $r(s)(n(s))=\sqrt{\frac{\log(n(s))}{n(s)}}$, $q(p)(n(p))=\sqrt{\frac{\log(n(p))}{n(p)}}$, $r(p)(n(p))=\sqrt{\frac{\log(n(p))}{n(p)}}$, the transmission radius and the average number of hops traversed by a packet prior to absorption are comparable to the corresponding parameters in the Gupta-Kumar model for a stand-alone wireless multihop network with same number of nodes. For those parameters, we show that the bound on maximum achievable throughput of a secondary node is similar to that of a node in a stand-alone wireless network.

**Corollary 1:** When $q(s)(n(s))=\sqrt{\frac{\log(n(s))}{n(s)}}$, $r(s)(n(s))=\sqrt{\frac{\log(n(s))}{n(s)}}$, $q(p)(n(p))=\sqrt{\frac{\log(n(p))}{n(p)}}$, $r(p)(n(p))=\sqrt{\frac{\log(n(p))}{n(p)}}$, the maximum achievable throughput of a secondary node, $\lambda_{max}=O\left(\frac{W}{\sqrt{n(s)\log(n(s))}}\right)$. In addition, when $n(p)\to \infty$ and $n(s)\to \infty$ then $\lambda_{max}$ is asymptotically greater than a constant fraction of maximum achievable throughput for the corresponding stand-alone network (i.e. secondary network in absence of primary nodes) where the constant term consists only of parameters from the primary network.

**Proof:** Proof is provided in [11].

It is to be noted that in [13] and [14], the authors have shown that a secondary network with more nodes than a primary network can achieve the same throughput scaling as a stand-alone wireless network. Unlike their work, the bound on maximum achievable throughput in our model is unachievable because contending for channel wastes some channel capacity.

VI. Simulations

We compare our analytical results with those obtained through simulation in C-programming language so as to verify the validity of our assumptions. The simulation setting consists of $n(p)$ primary and $n(s)$ secondary nodes that are uniformly distributed over a torus of unit area. The transmission radius of a primary and a secondary node are chosen as $r(p)(n(p))=0.8\sqrt{\frac{\log(n(p))}{n(p)}}$ and $r(s)(n(s))=0.8\sqrt{\frac{\log(n(s))}{n(s)}}$ respectively which are sufficient to ensure connectivity of the two networks. The length ($L$) of a primary or a secondary packet is 1KB. Each primary (or secondary) node produces packets at the rate of $\lambda(p)$ (or $\lambda(s)$) packets/second. The transmission bandwidth of the channel is $W=10^6$ bits/sec. The back-off timers for both the primary and secondary nodes are assumed to be exponentially distributed with mean back-off duration of 0.01 seconds. The probabilistic routing and MAC protocol as described in Section II are used in Fig. 3a-3c. For Fig. 3d we assume a more realistic shortest hop routing protocol where every primary (or secondary) node transmits packets, along the shortest path, to exactly one destination primary (or secondary) node that is located approximately (i.e. the integer closest to) $q(p)(n(p))$ (or $q(s)(n(s))$) hops away respectively; we still assume ideal sensing and use the MAC protocol from Section II. Given a topology, we obtain the average end-to-end delay of a secondary packet by averaging the end-to-end delay for every secondary packet that has been absorbed within the run-time of the simulation.

In Fig. 3a, we plot average end-to-end delay with $\lambda(s) = \lambda(p) = 0.5, 0.8$ and 1 respectively while $n(s) = n(p)$ is varied from 100 to 400 at steps of 100. Fig. 3b shows the variation of average end-to-end delay when $n(s) = n(p) = 100$ and 400, while $\lambda(s) = \lambda(p)$ is varied from 0.1 to 1. Fig. 3c shows variation of average end-to-end delay with $n(p)$ when $n(p)=50$ and 200 respectively with $\lambda(s) = \lambda(p) = 0.5$. In Fig. 3a, 3b and 3c, we use $q(p)(n(p))=\sqrt{\frac{\log(n(p))}{n(p)}}$ and $q(s)(n(s))=\sqrt{\frac{\log(n(s))}{n(s)}}$.

In Fig. 3d, we use $q(p)(n(p))=q(s)(n(s))=1.2\sqrt{\frac{\log(n(p))}{n(p)}}$ and $1.4\sqrt{\frac{\log(n(s))}{n(s)}}$ respectively and plot average end-to-end delay versus $n(s) = n(p)$ with $\lambda(s) = \lambda(p) = 0.5$.

We refer by channel utilization of a secondary node to the fraction of time the channel local to a node is not idle (i.e. either the given node or any of its interfering neighbors is transmitting). From Fig. 3a-3c, it is observed that the network model is reasonably accurate for a wide range of channel utilization of a secondary node (an increasing function of $\lambda(s)$ and $\lambda(p)$) except for very high range. For example- in Fig. 3a, the channel utilization is about 0.65 when $\lambda(s) = 1$ and $n(s) = 300$. The end-to-end delay monotonically increases with increasing number of nodes and traffic generation rate. From Fig. 3d it can be seen that for low channel utilization, estimated delay from theory matches with simulation results corresponding to a shortest-hop routing protocol. For low absorption probabilities and high $\lambda(s)$ or $\lambda(p)$, the assumption A1 is no longer valid as there are significant number of instances when two or more interfering neighbors of any node are simultaneously transmitting. In this case, by approximating the arrival process of class-1 jobs at a secondary queue as a sum of individual transmission processes, we over-estimate the number of events when the service of a class-2 job is interrupted due to arrival of a class-1 job. As a result, the average end-to-end delay calculated is higher than that obtained from simulation results. This can be observed in Fig. 3a when $\lambda(s) = 1$ and $n(s) = 400$, and in Fig. 3b when $n(s) = n(p) = 400$ and $\lambda(s) = \lambda(p) > 0.9$. However, since random access MAC is not recommended for cases of high channel utilizations, our model can be successfully applied for more practical scenarios that use random access where the channel utilization is low or medium.
VII. CONCLUSIONS

In this paper we considered two multi-hop ad-hoc networks using IEEE 802.11 based MAC protocol with each network having different priority of channel access. Using a simple probabilistic routing protocol and assuming ideal sensing process, we obtained closed form expressions for the average end-to-end delay and maximum achievable throughput for the lower priority secondary network. We also showed that the bound on maximum achievable throughput for any node in the former network is similar to that of a stand-alone wireless network. We verified that our theoretical results match with the simulation results for low to moderate channel utilisations. Future work will extend the analysis to the cases of multiple channels and using non-ideal sensing mechanism.

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