

Queuing Networks

Modeling Virtual Laboratory

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Outline

- Non Markovian Queues
- Performance Measures
- Simple Examples

M/G/1 Queue

- Arrival follows Poisson process with rate λ
- Service time (B) has arbitrary distributions with given $E(B)$ and $E(B^2)$
 - Service times are iid and independent of arrival times
 - $E(\text{service time}) = 1/\mu$
- Single server queue

State Probabilities

$$X_{n+1} = \begin{cases} A_{n+1}, & X_n = 0 \\ X_n - 1 + A_{n+1}, & X_n \geq 1 \end{cases} \quad a_r = P(A_n = r) \\ = \int_0^\infty \frac{e^{-\lambda t} (\lambda t)^r}{r!} dG(t), \quad r = 0, 1, \dots$$

$$P_{ij} = \text{Prob}\{X_{n+1} = j / X_n = i\} \\ = \begin{cases} a_j, & j \geq 0 \\ a_{j-i+1}, & i \geq 1, j \geq i-1 \\ 0, & i \geq 1, j < i-1 \end{cases} \quad P = [P_{ij}] = \begin{bmatrix} a_0 & a_1 & a_2 & \cdot & \cdot & \cdot \\ a_0 & a_1 & a_2 & \cdot & \cdot & \cdot \\ 0 & a_0 & a_1 & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \end{bmatrix}$$

$$v_j = \lim_{n \rightarrow \infty} P_{ij}(n), \quad j = 0, 1, 2, \dots$$

Pollaczek-Khinchin (P-K) mean formula

$$L_s = \rho + \frac{\lambda^2 (E(B))^2}{2(1 - \rho)}.$$

$$L_q = L_s - \lambda E(B); \quad E(B) = \frac{1}{\mu}$$

$$W_q = \frac{L_q}{\lambda}$$

$$W_s = \frac{L_s}{\lambda}$$

Special Cases

- M/M/1 Queue

$$L_s = \rho + \frac{\rho^2}{2(1 - \rho)}$$

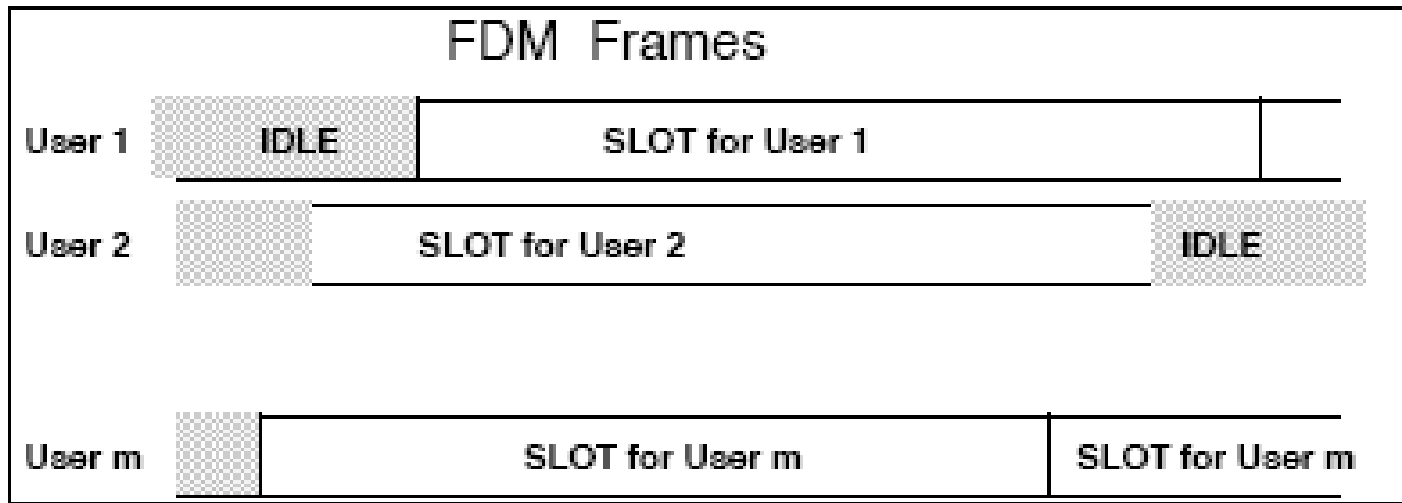
- M/D/1 Queue

$$\mathbf{E}[X] = 1/\mu ; \quad \mathbf{E}[X^2] = 1/\mu^2$$

$$W = \frac{\lambda}{2\mu^2(1 - \rho)} = \frac{\rho}{2\mu(1 - \rho)}$$

FDM Example

- Assume m Poisson streams (with rate λ/m) of fixed length packets each multiplexed by FDM on m subchannels. Total traffic = λ
- Suppose it takes m time units to transmit a packet, hence $\mu = 1/m$
- The total system load: $\rho = \lambda$



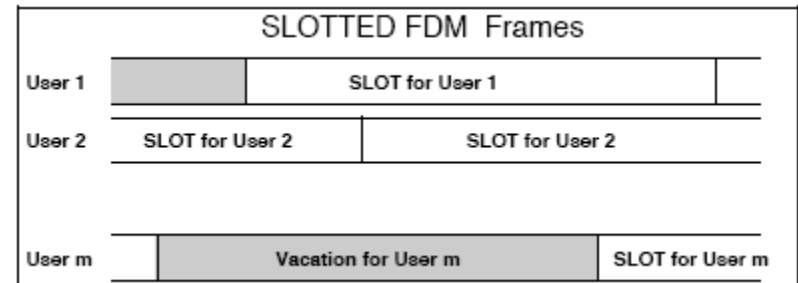
FDM Example Cont...

By M/D/1 queueing system, we have

$$W_{FDM} = \frac{(\lambda / m)m^2}{2(1-\rho)} = \frac{\rho m}{2(1-\rho)}$$

Slotted FDM Example

- Suppose that the system is slotted and transmissions start only at time unit boundaries
- Server goes on vacation for m time units where there is nothing to transmit
- $E(V) = m$,
- $E(V^2) = m^2$



$$\begin{aligned}W_{\text{SFDM}} &= W_{\text{FDM}} + \frac{E[V^2]}{2E[V]} \\ &= W_{\text{FDM}} + \frac{m^2}{2}\end{aligned}$$