# King Fahd University of Petroleum & Minerals Computer Engineering Dept

**COE 540 – Computer Networks** 

**Term 071** 

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#### **Queuing Model**

Consider the following system:

$$A(t) \qquad N(t) = A(t) - D(t) \qquad D(t)$$
 ith customer departs at time  $D_i$  
$$Queueing \ System$$

$$\begin{aligned} T_{:} &= D_{:} - A_{:} & W_{i} &= T_{i} - S_{i} \\ &= D_{i} - A_{i} - S_{i} \end{aligned}$$

A(t) – number of arrivals in (0, t]

D(t) – number of departures in (0, t]

N(t) – number of customers in system in (0,t]

T<sub>i</sub> – duration of time spent in system for ith customer

W<sub>i</sub> – duration of time spent waiting for service for ith customer

#### **Example 1: Queueing System**

Problem: A data communication line delivers a block of information every 10 microseconds. A decoder check each block for errors and corrects the errors if necessary. It takes 1 microsecond to determine whether the block has any errors. If the block has one error it takes 5 microseconds to correct it and it has more than 1 error it takes 20 microseconds to correct the error. Blocks wait in the queue when the decoder falls behind. Suppose that the decoder is initially empty and that the number of errors in the first 10 blocks are: 0, 1, 3, 1, 0, 4, 0, 1, 0, 0.

- a) Plot the number of blocks in the decoder as a function of time.
- b) Find the mean number of blocks in the decoder
- c) What percent of the time is the decoder empty?

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### Example 1: Queueing System – cont'd

#### **Solution:**

Interarrival time = 10 µsec

**Service time = 1 if no errors** 

1+5 if 1 error

1+20 if more than 1 error

The queue parameters (A, D, S, and W) are shown below:

Block #:	1	2	3	4	5	6	7	8	9	10
Arrivals:	10	20	30	40	50	60	70	80	90	100
Errors:	0	1	3	1	0	4	0	1	0	0
Service:	1	6	21	6	1	21	1	6	1	1
Departs:	11	26	51	57	58	81	82	88	91	101
Waiting:	0	0	0	11	7	0	11	2	0	0

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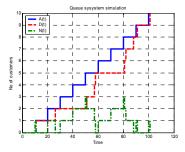
### Example 1: Queueing System – cont'd

#### **Solution:**

Using the previous results and knowing that N(t) = A(t) - D(t)One can produce the following results

The following Matlab code can be used to solve this queue system (Note the code is general – it solves any system provided The Arrivals vector A, and the service vector S)

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### Example 1: Queueing System – cont'd

```
0001 % 0002 % Problem 9.3 - Leon Garcia's book 0003 clear all 0004 A = (10:10:100]; 0005 Errors = (0 1 3 1 0 4 0 1 0 01; 0005 Problem 9.3 - Leon Garcia's book 0003 f(1) = 0; % time axis 00035 f(1) = 0; % timital condition 0007 N(1) = 0; % initial condition 0009 k mas a (Alempha) 1 alex arrival instant 0007 for 1=1:length(A); 0001 if (Errore(i)==0) S(i) = 1; 0001 if (Errore(i)==0) S(i) = 1; 0001 if (Errore(i)==0) S(i) = 1; 0001 if (Errore(i)==1) S(i) = 6; 0002 f max a (Alempha) (Alem
```

### **Example 1: Queueing System – cont'd**

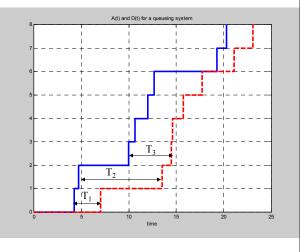
```
0076 % Display results
0077 fprintf('Block 8: '); fprintf('Nd ', [i.i.:langth(A)]); fprintf('\n');
0078 fprintf('Block 8: '); fprintf('Nd ', A); fprintf('\n');
0079 fprintf('Service: '); fprintf('Nd ', A); fprintf('\n');
0080 fprintf('Service: '); fprintf('Nd ', S); fprintf('\n');
0081 fprintf('Papents: '); fprintf('Nd ', S); fprintf('\n');
0082 fprintf('Nd ', D); fprintf('Nd ', D); fprintf('\n');
0083 fprintf('Nd ', D);
0084 fprintf('Nd ', D); fprintf('Nd ', D); fprintf('\n');
0085 fprintf('Nd ', D);
0086 fprintf('Maximum simulation time = *7.3f\n', MeanW);
0086 fprintf('Maximum simulation time = *7.3f\n', MeanW);
0087 fprintf('Maximum simulation time = *7.3f\n', MeanW);
0089 fprintf('Server idie = *7.4f\n', Utilization);
0080 sum(T_Intervales(IdleDurationsIndex)));
0080 fprintf('Server idie = *7.4f\n', Utilization);
0091 fprintf('Server idie = *7.4f\n', Utilization);
0092 % Plot results
0093 fgjure(1)
0094 h = stairs(T, N); grid
0095 set(h, 'LineWidth', 3);
0097 ylabel('No of customers in system, N(t)');
0097 ylabel('No of customers in system, N(t)');
0100 [MT, AA] = stairs(D, cussum(ones(size(D)));
0101 [MT, D) = stairs(D, cussum(ones(size(D)));
0102 [MT, N] = stairs(T, N);
0103 h = plot(AT, AA, '-', DT, DD,'--r', NT, NN,'-.'); grid
0104 set(h, 'LineWidth', 3);
0105 title('Queue sysystem simulation');
0106 ylabel('No of customers');
0107 xlabel('Time');
0108 ylabel('No of customers');
0109 set(h, 'LineWidth', 3);
0109 set(h, 'LineWidth', 3);
0109 set(h, 'LineWidth', 3);
0109 set(h, 'LineWidth', 3);
0110 flagure(3);
0111 h = stem(W); grid
0112 set(h, 'LineWidth', 3);
0113 lagend('Action time');
0114 lagend('LegendStr, 0);
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```



Blue curve: A(t)

Red curve: D(t)

 Total time spent in the system for all customers = area in between two curves



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#### **Little's Formula**

Little's formula:

$$E[N] = \lambda E[T]$$

Holds for many service disciplines and for systems with arbitrary number of servers. It holds for many interpretations of the system as well

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#### **Example 2:**

 Problem: Let Ns(t) be the number of customers being served at time t, and let τ denote the service time. If we designate the set of servers to be the "system"m then Little's formula becomes:

$$\mathsf{E}[\mathsf{Ns}] = \lambda \mathsf{E}[\tau]$$

Where E[Ns] is the average number of busy servers for a system in the steady state.

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#### **Example 2: cont'd**

Note: for a single server Ns(t) can be either 0 or 1  $\rightarrow$  E[Ns] represents the portion of time the server is busy. If  $p_0 = Prob[Ns(t) = 0]$ , then we have

1 - 
$$p_0 = E[Ns] = \lambda E[\tau]$$
, Or  $p_0 = 1 - \lambda E[\tau]$ 

The quantity  $\lambda \text{E}[\tau]$  is defined as the utilization for a single server. Usually, it is given the symbol  $\rho$ 

$$\rho = \lambda E[\tau]$$

For a c-server system, we define the utilization (the fraction of busy servers) to be

$$\rho = \lambda E[\tau] / c$$

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### **Example 3: Applications on Little's Formula**

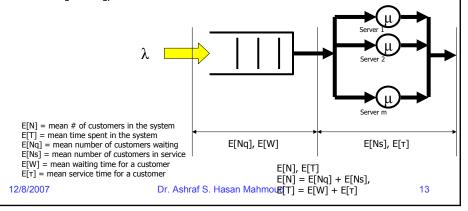
Refer to the slides for Dr. Waheed. The slides have 8 good examples!

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#### **Queue System and Parameters**

- Queueing system with m servers
  - When m = 1 single server system
- Input: arrival statistics (rate λ), service statistics (rate μ), number of customers (m), buffer size
- Output: E[N], E[T], E[Nq], E[W], Prob[buffer size = x], Prob[W<w], etc.</li>



#### The M/M/1 Queue

- Consider m-server system where customers arrive according to a Poisson process of rate λ
  - → inter-arrival times are iid exponential r.v.
     with mean 1/λ
- Assume the service times are iid exponential r.v. with mean 1/μ
- Assume the inter-arrival times and service times are independent
- Assume the system can accommodate unlimited number of customers

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#### The M/M/1 Queue - cont'd

- What is the steady state pmf of N(t), the number of customers in the system?
- What is the PDF of T, the total customer delay in the system?

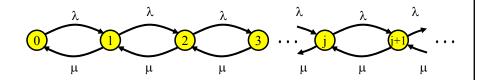
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#### The M/M/1 Queue - cont'd

Consider the transition rate diagram for M/M/1 system



- Note:
  - System state number of customers in systems
  - λ is rate of customer arrivals
  - μ is rate of customer departure

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### The M/M/1 Queue – Distribution of Number of Customers

 Writing the global balance equations for this Markov chain and solving for Prob[N(t) = j], yields (refer to previous example)

$$p_{j} = Prob[N(t) = j]$$
$$= (1-\rho)\rho^{j}$$

for 
$$\rho = \lambda/\mu < 1$$

Note that for  $\rho = 1$   $\rightarrow$  arrival rate  $\lambda =$  service rate  $\mu$ 

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### The M/M/1 Queue – Expected Number of Customers

 The mean number of customer is given by

$$E[N] = \sum_{j} Prob[N(t) = j]$$

= 
$$\rho$$
 / (1- $\rho$ )

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# The M/M/1 Queue – Mean Customer Delay

 The mean total customer delay in the system is found using Little's formula

$$E[T] = E[N]/\lambda$$
  
=  $\rho / [\lambda (1-\rho)]$   
=  $1/\mu (1-\rho)$   
=  $1/(\mu - \lambda)$ 

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## The M/M/1 Queue – Mean Queueing Time

 The mean waiting time in queue is given by

$$\mathbf{E[W]} = \mathbf{E[T]} - \mathbf{E}[\tau]$$
$$= \rho / (\mathbf{1} - \rho) \mathbf{E}[\tau]$$

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#### The M/M/1 Queue - Mean Number in Queue

Again we employ Little's formula:

$$E[Nq] = \lambda E[W]$$

$$= \rho^2 / (1-\rho)$$

Remember:

server utilization 
$$\rho = \lambda/\mu = 1-p_0$$

All previous quantities E[N], E[T], E[W], and  $E[Nq] \rightarrow \infty \text{ as } \rho \rightarrow 1$ 

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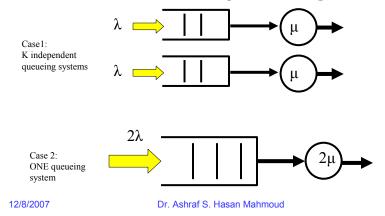
#### **Scaling Effect for M/M/1 Queues**

- Consider a queue of arrival rate  $\lambda$  whose service rate is µ
  - $\rho = \lambda/\mu$
  - The expected delay E[T] is given by  $E[T] = (1/\mu) / (1-\rho)$
- If the arrival rate increases by a factor of K, then we either
  - 1. Have K queueing systems, each with a server of rate μ
  - 2. Have one queueing system with a server of rate K<sub>µ</sub>
- Which of the two options will perform 12/8/20 better?

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### Example 4: Scaling Effect for M/M/1 Queues

 Example: K = 2: M/M/1 and M/M/2 systems with the same arrival rate and the same maximum processing rate



### Example 4: Scaling Effect for M/M/1 Queues – cont'd

- Case 1: K queueing systems
  - Identical systems
  - E[T] is the same for all E[T] =  $(1/\mu) / (1-\rho)$
- Case 2: 1 queueing system with server of rate K<sub>μ</sub>
  - $\rho$  for this system = (K $\lambda$ ) /(K $\mu$ ) =  $\lambda/\mu$  same as the original system
  - $E[T'] = (1/(K\mu)) / (1-\rho) = (1/K) E[T]$
- Therefore, the second option will provide a less total delay figure – significant delay performance improvement!

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#### M/M/1/K - Finite Capacity Queue

- Consider an M/M/1 with finite capacity K  $< \infty$
- For this queue there can be at most K customers in the system
  - 1 being served
  - K-1 waiting
- A customer arriving while the system has K customers is BLOCKED (does not wait)!

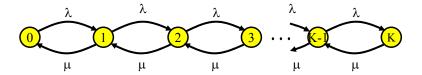
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### M/M/1/K – Finite Capacity Queue – cont'd

- Transition rate diagram for this queueing system is given by:
  - N(t) A continuous-time Markov chain which takes on the values from the set {0, 1, ..., K}



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### M/M/1/K - Finite Capacity Queue - cont'd

The global balance equations:

$$\begin{array}{ll} \lambda & p_0 = \mu p_1 \\ (\lambda + \mu) p_j = \lambda p_{j-1} + \mu p_{j+1} & \text{for j=1, 2, ..., K-1} \\ \mu & p_K = \lambda p_{K-1} \end{array}$$

⇒ Prob[N(t) = j] = 
$$p_j$$
 j=0,1, ..., K;  $\rho$ <1 =  $(1-\rho)\rho^j/(1-\rho^{K+1})$ 

When  $\rho = 1$ ,  $p_j = 1/(K+1)$  (all states are equiprobable)

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## M/M/1/K – Mean Number of Customers

Mean number of customers, E[N] is given by:

$$E[N] = \sum_{j=0}^{K} j \Pr[N(t) = j]$$

$$= \begin{cases} \frac{\rho}{1-\rho} - \frac{(K+1)\rho^{K+1}}{1-\rho^{K+1}} & \rho < 1\\ K/2 & \rho = 1 \end{cases}$$

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#### M/M/1/K - Blocking Rate

- A customer arriving while the system is in state K is BLOCKED (does not wait)!
- Therefore, rate of blocking, λ<sub>b</sub> is given by

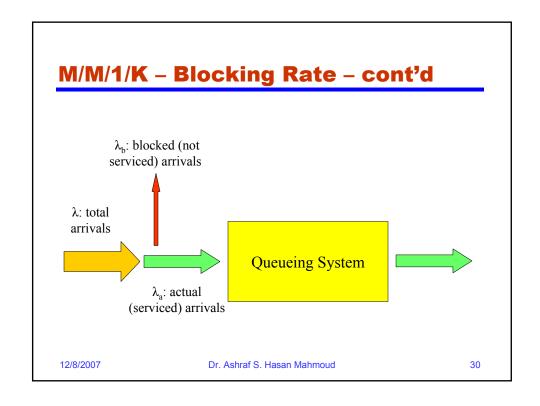
$$\lambda_b = \lambda p_K$$

• The actual arrival rate into the system is  $\lambda_a$  given

$$\lambda_{a} = \lambda - \lambda_{b}$$
$$= \lambda(1 - p_{K})$$

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#### M/M/1/K - Mean Delay

The mean total delay E[T] is given by

$$E[T] = E[N] / \lambda_a$$

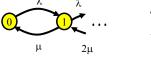
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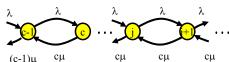
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### Multi-Server Systems: M/M/c

- The transition rate diagram for a multiserver M/M/c queue is as follows:
  - Departure rate = k
     μ when k servers are busy
  - We can show that the service time for a customer finding k servers busy is exponentially distributed with mean 1/(kµ)





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### Multi-Server Systems: M/M/c – cont'd

• Writing the global balance equations:

$$\begin{array}{lll} \lambda & p_0 = \mu p_1 \\ j \mu & p_j = \lambda p_{j-1} & \text{for } j {=}\, 1,\, 2,\, ...,\, c \\ c \mu & p_j = \lambda p_{j-1} & \text{for } j {=}\, c,\, c {+}\, 1,\, ... \end{array}$$

**→** 

Note this distribution is the same as that for M/M/1 when you set c to 1.

$$p_j = a^j/j! p_0$$
 (for j=1, 2, ..., c) and  $p_j = \rho^{j-c}/c! a^c p_0$  (for j=c, c+1, ...)

where  $a = \lambda/\mu$  and  $\rho = a/c$ 

 From this we note that the probability of system being in state c, pc, is given by

$$p_c = a^c/c! p_0$$

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### Multi-Server Systems: M/M/c - cont'd

• To find  $p_0$ , we resort to the fact that  $\sum p_j = 1$ 

$$p_0 = \left\{ \sum_{j=0}^{c-1} \frac{a^j}{j!} + \frac{a^c}{c!} \frac{1}{1-\rho} \right\}^{-1}$$

• The probability that an arriving customer has to wait

Prob[W > 0] = Prob[N 
$$\geq$$
 c]  
=  $p_c + p_{c+1} + p_{c+2} + ...$   
=  $p_c/(1-p)$ 



Question: What is Prob[W>0] for M/M/1 system?

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### Multi-Server Systems: M/M/c – cont'd

 The mean number of customers in queue (waiting):

$$E[N_q] = \sum_{j=c}^{\infty} (j-c) \Pr[N(t) = j]$$

$$= \sum_{j=c}^{\infty} (j-c) \rho^{j-c} p_c$$

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

$$= \frac{\rho}{1-\rho} \Pr[W > 0]$$

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### Multi-Server Systems: M/M/c - cont'd

The mean waiting time in queue:

$$E[W] = E[N_q]/\lambda$$

• The mean total delay in system:

$$E[T] = E[W] + E[\tau]$$
$$= E[W] + 1/\mu$$

• The mean number of customers in system:  $E[N] = \lambda E[T]$ 

$$E[N] = \lambda E[I]$$
$$= E[N_a] + a$$

Why?

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#### **Example 5:**

- A company has a system with four private telephone lines connecting two of its sites.
   Suppose that requests for these lines arrive according to a Poisson process at rate of one call every 2 minutes, and suppose that call durations are exponentially distributed with mean 4 minutes. When all lines are busy, the system delays (i.e. queues) call requests until a line becomes available.
- Find the probability of having to wait for a line.
- What is the average waiting time for an incoming call?

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#### **Example 5: cont'd**

```
• Solution:

\lambda = \frac{1}{2}, \frac{1}{\mu} = 4, c = 4 \Rightarrow a = \frac{\lambda}{\mu} = 2

\Rightarrow \rho = a/c = \frac{1}{2}

p_0 = \{1+2+2^2/2!+2^3/3!+2^4/4! (1/(1-\rho))\}^{-1}

= 3/23

p_c = a^c/c! \ p0

= 2^4/4! \ X \ 3/23

(1) Prob[W > 0] = p_c/(1-\rho)

= 2^4/4! \ X \ 3/23 \ X \ 1/(1-1/2)

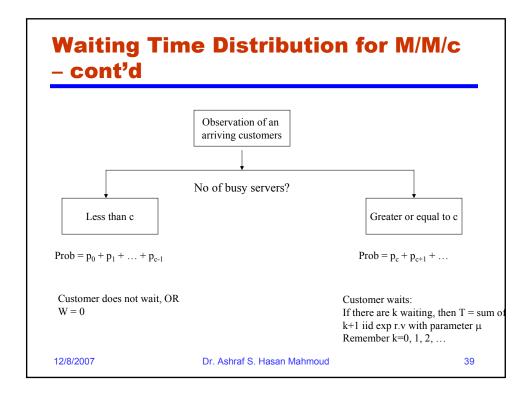
= 4/23

\approx 0.17

(2) To find E[W], find E[Nq] ...

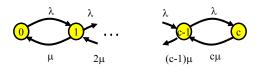
E[Nq] = \rho/(1-\rho) * Prob[W>0] = 0.1739

E[W] = E[Nq]/\lambda = 0.35 min
```



### Multi-Server Systems: M/M/c/c

- The transition rate diagram for a multiserver with no waiting room (M/M/c/c) queue is as follows:
  - Departure rate = kµ when k servers are busy



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### PMF for Number of Customers for M/M/c/c

 Writing the global balance equations, one can show:

$$p_j = a^j/j! p_0$$
 (for j=0, 1, ..., c)

where  $a = \lambda/\mu$  (the offered load)

• To find  $p_0$ , we resort to the fact that  $\sum p_j = 1$ 

$$p_0 = \left\{ \sum_{j=0}^c \frac{a^j}{j!} \right\}^{-1}$$

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### **Erlang-B Formula**

 Erlang-B formula is defined as the probability that all servers are busy:

$$Pr[N = c] = p_c$$

$$= \frac{a_c / j!}{1 + a + a^2 / 2! + ... + a^c / c!}$$

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### **Expected Number of customers in** M/M/c/c

 The actual arrival rate into the system:

$$\lambda_a = \lambda(1 - p_c)$$

Average total delay figure:

$$E[T] = E[\tau]$$

Why?

Average number of customers:

$$E[N] = \lambda_a E[\tau]$$

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#### **Example 6:**

- A company has a system with four private telephone lines connecting two of its sites. Suppose that requests for these lines arrive according to a Poisson process at rate of one call every 2 minutes, and suppose that call durations are exponentially distributed with mean 4 minutes. When all lines are busy, the system BLOCKS the incoming call and generates a busy signal.
- Find the probability of being blocked.

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### **Example 6:**

Solution:

$$\lambda = 1/2, 1/\mu = 4, c = 4 \Rightarrow a = \lambda/\mu = 2$$
  
 $\Rightarrow \rho = a/c = 1/2$ 

Therefore, the probability of being blocked is 0.095.

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#### M/G/1 Queues

- Poisson arrival process (i.e. exponential r.v. interarrival times)
- Service time: general distribution f<sub>τ</sub>(x)
  - For M/M/1,  $f_r(x) = \mu e^{-\mu x}$  for x > 0
- The state of the M/G/1 system at time t is specified by
  - 1. N(t)
  - 2. The remaining (residual) service time of the customer being served

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#### **The Residual Service Time**

 Mean residual time (see example and derivation in handout) is given by

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#### **Mean Waiting Time in M/G/1**

 The waiting time of a customer is the sum of the residual service time R' of the customer (if any) found in service and the Nq(t)= k-1 service time of the customers (if any) found in queue

$$E[W] = E[R'] + E[Nq] E[\tau]$$

$$= E[R'] + \lambda E[W] E[\tau]$$

$$= E[R'] + \rho E[W]$$

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#### Mean Waiting Time in M/G/1 – cont'd

- But residual service time R' (as observed by an arriving customers) is either
  - 0 is the server is free
  - R if the server is busy
- Therefore, mean of R' is given by

$$E[R'] = 0 \times Pro[N(t)=0] + E[R](1-Pro[N(t)=0])$$
  
=  $E[\tau^2]/(2E[\tau]) \times \rho$   
=  $\lambda E[\tau^2]/2$ 

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#### Mean Waiting Time in M/G/1 – cont'd

Substituting back, yields

Remember:

 $\begin{array}{l} \textbf{-} \ E[\tau^2] = \delta^2_{\ \tau} \textbf{+} E[\tau]^2 \\ \textbf{-} \ C^2_{\ \tau} \ = \delta^2_{\ \tau} / E[\tau]^2 \end{array}$ 

Pollaczek-Khinchin (P-K) Mean Value Formula

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#### Mean Delay in M/G/1 - cont'd

 The mean waiting time, E[T] is found by adding mean service time to E[W]:

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#### **Example 7:**

- <u>Problem</u>: Compare E[W] for M/M/1 and M/D/1 systems.
- Answer:

M/M/1: service time,  $\tau$ , is exponential r.v. with parameter  $\mu$ 

→ 
$$E[\tau] = 1/\mu$$
,  $E[\tau^2] = 2/\mu^2$ ,  $\delta^2_{\tau} = 1/\mu^2$ ,  $C^2_{\tau} = 1$ 

M/D/1: service time,  $\tau$ , is constant with value  $\tau = 1/\mu$ 

⇒ 
$$E[t] = 1/\mu$$
,  $E[\tau^2] = 1/\mu^2$ ,  $\delta^2_{\tau} = 0$ ,  $C^2_{\tau} = 0$ 

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#### Example 7: cont'd

Answer: cont'd

Substitute in P-K mean value formula

M/M/1:

$$\mathbf{E}[\mathbf{W}_{\mathsf{M}/\mathsf{M}/1}] = \frac{\lambda \mathbf{E}[\tau^2]}{2(\mathbf{1}-\rho)} \qquad \begin{array}{c} \rho \\ ----- & \mathbf{E}[\tau] \end{array}$$

M/D/1:

$$\mathbf{E}[\mathbf{W}_{\mathsf{M}/\mathsf{D}/1}] = \frac{\lambda \mathbf{E}[\tau^2]}{2(\mathbf{1}-\rho)} = \frac{\rho}{2(\mathbf{1}-\rho)} \mathbf{E}[\tau]$$

$$= \frac{1}{--} E[W_{M/M/1}]$$

The waiting time in an M/D/1 queue is half of that of an M/M/1 system

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#### **Example 8:**

• Problem: Assume traffic is arriving at the input port of a router according to a Poisson arrival process of rate  $\lambda = 100$  packets/sec. If the traffic distribution is as follows:

30% of packets are 512 Bytes long,

50% of packets are 1024 Bytes long,

20% of packets are 4096 Bytes long

If the transmit speed of the router output port is 1.5 Mb/s

- a) What is the average packet transmit time?
- b) What is the average packet waiting time before transmit?
- c) What is the average buffer size in the router?

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#### **Example 8: cont'd**

```
Solution:
```

```
a) Average packet size, E[L] = 0.3x512 + 0.5x1024 + 0.2x4096 = 1484.8 \text{ Bytes} average transmit time = E[L]/R = 1484.8x8/1.5x10^6 = 0.0079 \text{ sec} b) E[L^2] = 0.3x(512x8)^2 + 0.5x(1024x8)^2 + 0.2x(4096x8)^2 = 2.5334e + 008 \text{ Bits}^2 E[\tau^2] = E[L^2]/R^2 = 1.1259e - 004 \text{ sec}^2 \rho = \lambda E[\tau] = 0.7919 E[W] = 0.5 \lambda E[\tau^2] / (1-\rho) = 0.0271 \text{ sec} c) E[Nq] = \lambda E[W] = 2.705 \text{ packet}
```

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