

Queuing Theory Exercise Series 3

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1 Network with Alternatives

(1)

In order to form an M/M/1 queue using this type of connections, it should

- The average incoming flow λ must be a Poisson flow
- The size of packages must be exponential distributed

So, we know that $\lambda_1 = \alpha\lambda$ and $\lambda_2 = (1 - \alpha)\lambda$ as a random disruption of a Poisson flow with average rate λ , hence $\mu_i = \frac{C_i}{E(L)}$ so,

$$\mu_1 = \frac{15 \cdot 10^6 bps}{128 \cdot 8bits} = 14648.43Hz \text{ and } \mu_2 = \frac{12 \cdot 10^6 bps}{128 \cdot 8bits} = 11718.75Hz$$
$$\rho_1 = \frac{\lambda_1}{\mu_1} = \alpha \frac{\lambda}{\mu_1} = 0.682a < 1 \text{ and } \rho_2 = \frac{\lambda_2}{\mu_2} = (1 - \alpha) \frac{\lambda}{\mu_2} = 0.682(1 - a) < 1$$

(2)

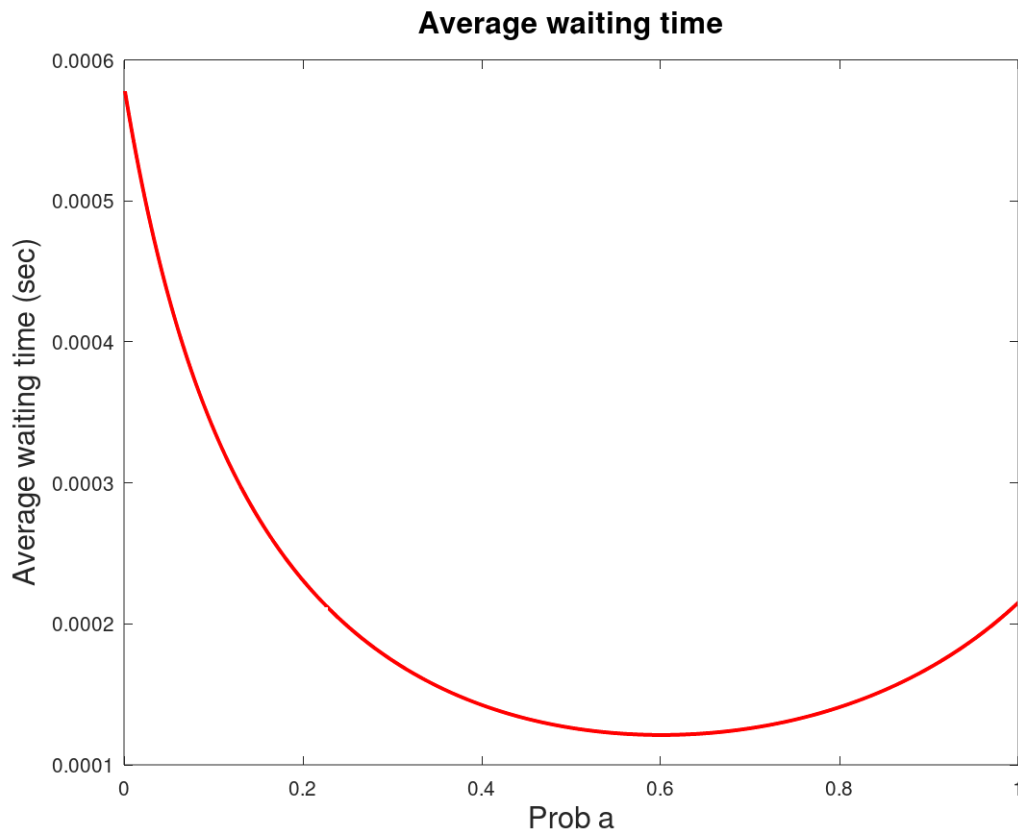
Using Jackson theorem, the average number of packages in the network is

$$E(n) = E(n_1) + E(n_2) = \frac{\rho_1}{1 - \rho_1} + \frac{\rho_2}{1 - \rho_2} = \frac{\frac{\alpha\lambda}{\mu_1}}{1 - \frac{\alpha\lambda}{\mu_1}} + \frac{\frac{(1-\alpha)\lambda}{\mu_2}}{1 - \frac{(1-\alpha)\lambda}{\mu_2}} = \frac{\alpha\lambda}{\mu_1 - \alpha\lambda} + \frac{(1 - \alpha)\lambda}{\mu_2 - (1 - \alpha)\lambda}$$

While from Little's formula we know that,

$$E(T) = \frac{E(n)}{\gamma} = \frac{E(n)}{\lambda}$$

So, using Octave we calculated, the minimum delay $E(T) = 0.00012120\text{sec}$ at $a = 0.601$



Code

```
1 pkg load queueing
2
3 clc;
4 clear all;
5 close all;
6
7 breakProb = 0.001:0.001:0.999;
8 lambda = 10000;
9
10 mu1 = (15 * 10^6) / (128 * 8);
11 mu2 = (12 * 10^6) / (128 * 8);
12
13 lambda1 = breakProb.*lambda;
14 lambda2 = (1-breakProb).*lambda;
15
16 [U1 R1 Q1 X1 P1] = qsmm1(lambda1,mu1);
17 [U2 R2 Q2 X2 P2] = qsmm1(lambda2,mu2);
18
19 R = breakProb.*R1 + (1-breakProb).*R2;
```

```

20
21 figure(1);
22 plot(breakProb,R,'r','linewidth',2);
23 title("Average waiting time","fontsize", 15);
24 xlabel("Prob a","fontsize", 15);
25 ylabel("Average waiting time (sec)","fontsize", 15);
26 saveas (1, "figure1.png");
27 [minR,position] = min(R);
28 display(minR);
29 display(position);
30
31 clc;
32 clear all;
33 close all;
34 exit;

```

2 Open Network

(1)

In order to use Jackson theorem we should do the following assumptions,

- The arrivals must follow independent Poisson distributions
- The deaths must follow independent Exponential distributions
- The service times will customers move through the network should be memoryless so, service time should be dependent only from the current server according to Kleinrock's Independence Assumption.
- Inside the network every separation should be stochastic.

(1)

We know that $\rho = \frac{\lambda}{\mu}$ so,

- $Q1: \rho_1 = \frac{\lambda_1}{\mu_1}$
- $Q2: \rho_2 = \frac{\lambda_2 + \rho_{12}\lambda_1}{\mu_2} = \frac{\lambda_2 + \frac{2}{7}\lambda_1}{\mu_2}$
- $Q3: \rho_3 = \frac{\rho_{13}\lambda_1}{\mu_3} = \frac{4\lambda_1}{7\mu_3}$
- $Q4: \rho_4 = \frac{(\rho_{14} + \rho_{34}\rho_{13})\lambda_1}{\mu_4} = \frac{3\lambda_1}{7\mu_4}$
- $Q5: \rho_5 = \frac{(\rho_{12} + \rho_{35}\rho_{13})\lambda_1 + \lambda_2}{\mu_5} = \frac{\frac{4}{7}\lambda_1 + \lambda_2}{\mu_5}$

(2)

Intensities

```

1 function [rho,is_ergodic] = intensities(lambda,mu)
2 rho(1) = lambda(1)/mu(1);
3 rho(2) = (lambda(2) + 2*lambda(1)/7)/mu(2);
4 rho(3) = (4*lambda(1)/7)/mu(3);

```

```

5 rho(4) = (3*lambda(1)/7)/mu(4);
6 rho(5) = (lambda(2) + (4/7)*lambda(1))/mu(5);
7 is_ergodic = true;
8 for i=1:5
9     printf('Q%d: %f\n',i,rho(i));
10    is_ergodic = is_ergodic && (rho(i) < 1)
11 endfor
12 printf("Ergodicity: %d \n",is_ergodic)
13 endfunction

```

(3)

Mean Clients

```

1 function [Rho] = mean_clients(lambda,mu)
2 [rho,is_ergodic] = intensities(lambda,mu);
3 Rho = rho ./ (1-rho);
4 for i=1:5
5     printf("Mean Clients at Q%d: %d\n",i,Rho(i))
6 endfor
7 endfunction

```

(4)

Average Waiting time

```

1 lambda = [4,1];
2 mu = [6,5,8,7,6];
3 Rho = mean_clients(lambda,mu);
4 summation = sum(Rho)/sum(lambda);
5 printf("Average service time: %d", summation);

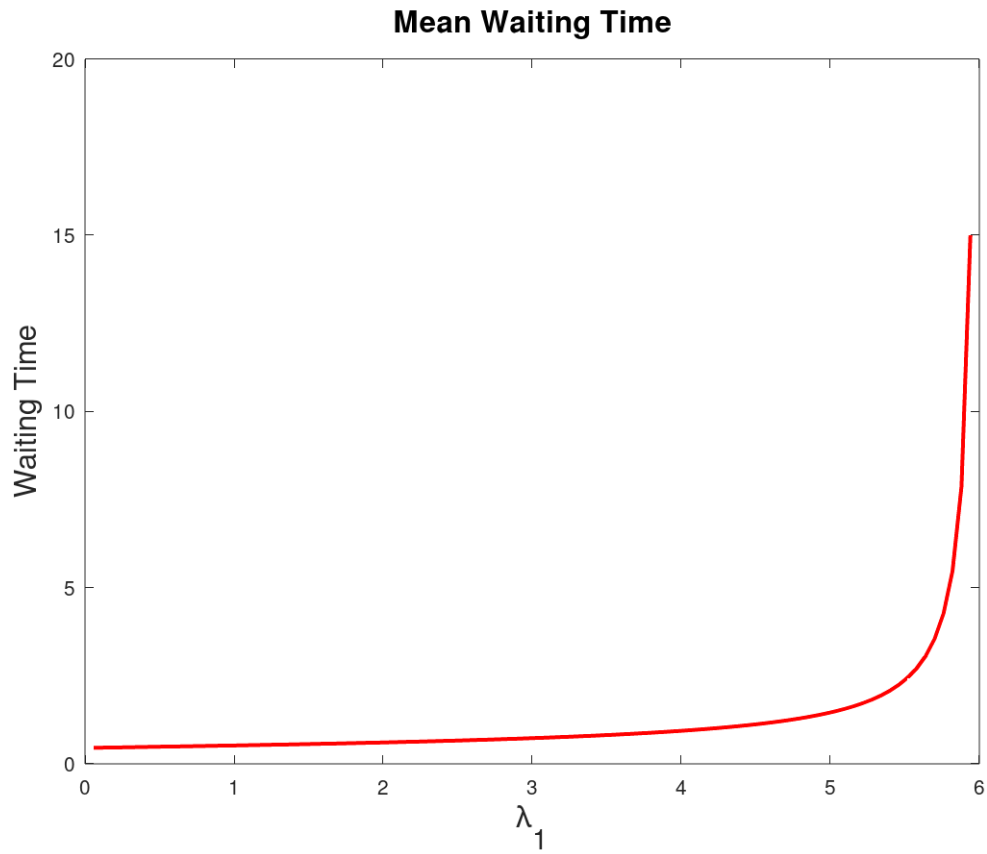
```

(5)

We notice that Q_1 has the most load intensity in the network. So, Q_1 creates the bottleneck. The maximum value of λ_1 is $\lambda_{1_{max}} = \rho_{1_{max}} \cdot \mu_1$, hence we know that the maximum value of ρ in an ergodic network is 1, so, $\lambda_{1_{max}} = 6$.

(6)

Mean Waiting time Plot



Code

```
1 addpath(pwd);
2 % (2)
3 function [rho,is_ergodic] = intensities(lambda,mu)
4 rho(1) = lambda(1)/mu(1);
5 rho(2) = (lambda(2) + 2*lambda(1)/7)/mu(2);
6 rho(3) = (4*lambda(1)/7)/mu(3);
7 rho(4) = (3*lambda(1)/7)/mu(4);
8 rho(5) = (lambda(2) + (4/7)*lambda(1))/mu(5);
9 is_ergodic = true;
10 for i=1:5
11     printf('Q%d: %f\n',i,rho(i));
12     is_ergodic = is_ergodic && (rho(i) < 1)
13 endfor
14 printf("Ergodicity: %d \n",is_ergodic)
15 endfunction
16 % (3)
17 function [Rho] = mean_clients(lambda,mu)
```

```

18 [rho,is_ergodic] = intensities(lambda,mu);
19 Rho = rho ./ (1-rho);
20 for i=1:5
21     printf("Mean Clients at Q%d: %d\n",i,Rho(i))
22 endfor
23 endfunction
24 % (4)
25 l = 4;
26 lambda = [1,1];
27 mu = [6,5,8,7,6];
28 Rho = mean_clients(lambda,mu);
29 summation = sum(Rho)/sum(lambda);
30 printf("Average service time: %d", summation);
31
32 % (6)
33
34 max_lambda = 6
35 for i=1:99
36     l = max_lambda*i/100;
37     vec_lambda(i) = l;
38     lambda = [1,1];
39     mu = [6,5,8,7,6];
40     vec_sum(i) = sum(mean_clients(lambda,mu))/sum(lambda);
41 endfor
42
43 figure(1);
44 plot(vec_lambda,vec_sum,"r","linewidth",2);
45 title("Mean Waiting Time","fontsize", 15);
46 xlabel('\lambda_1',"fontsize", 15);
47 ylabel("Waiting Time","fontsize", 15);
48 saveas (1, "figure2.png");
49
50 clc;
51 clear all;
52 close all;
53 exit;
54 %intensities([1,2],[2,5,3,4,5]);

```