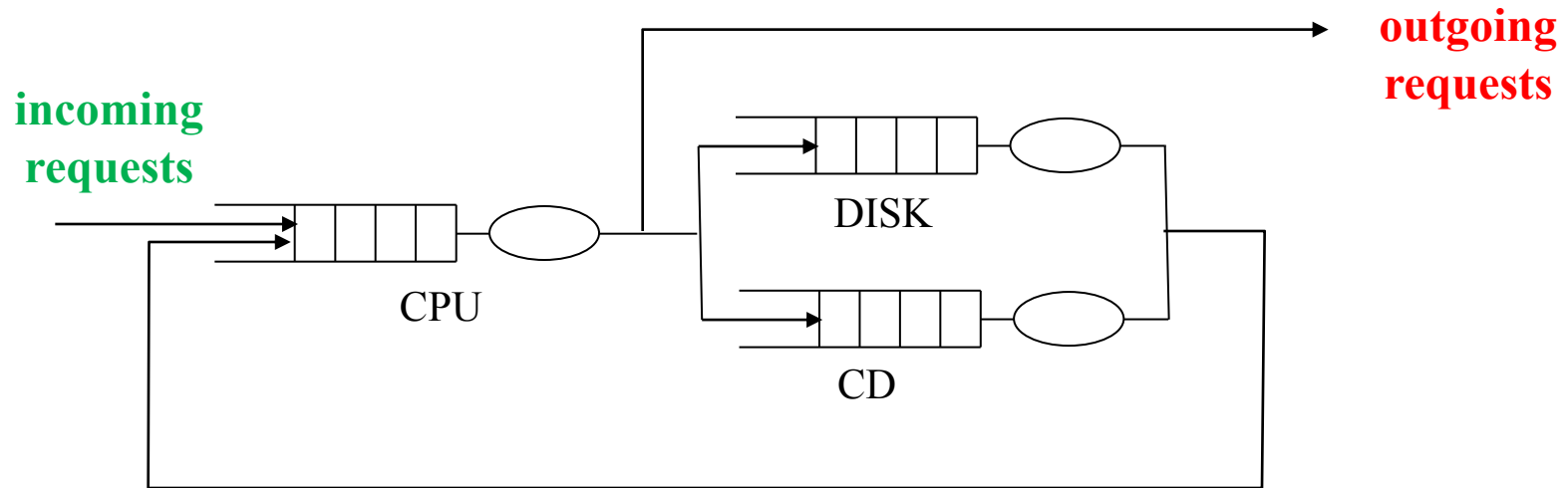


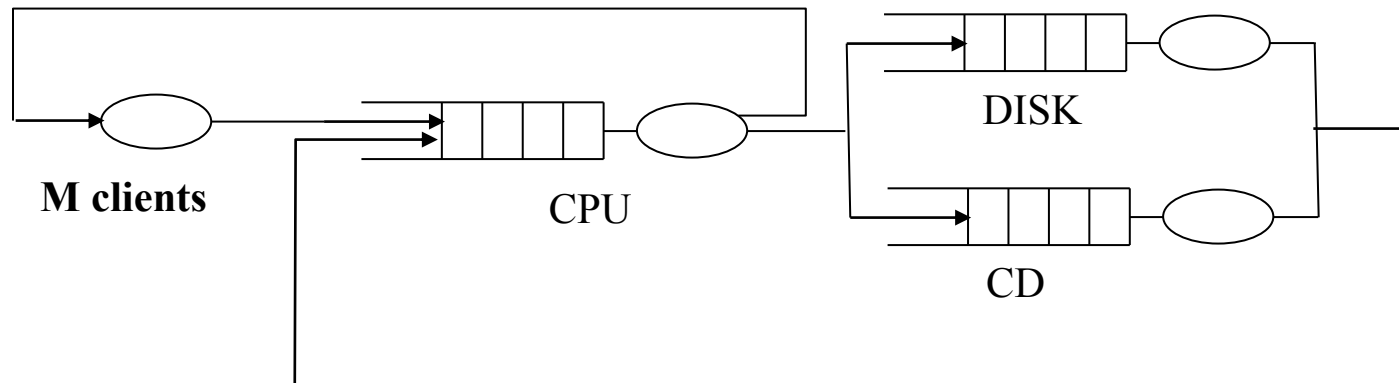
# Queuing Networks

- Outline of queuing networks
- Mean Value Analysis (MVA) for open and closed queuing networks

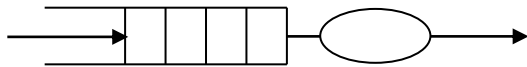
# Open queuing networks



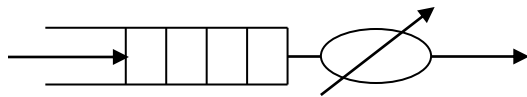
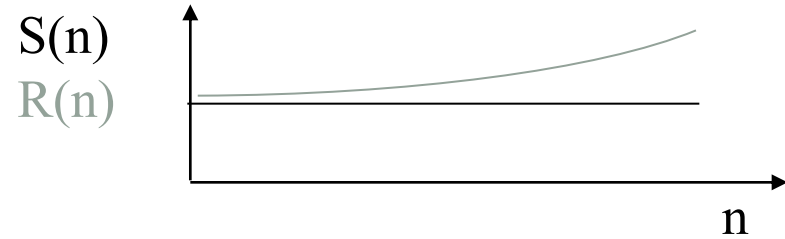
# Closed queuing networks (finite number of users)



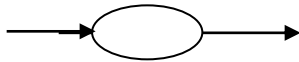
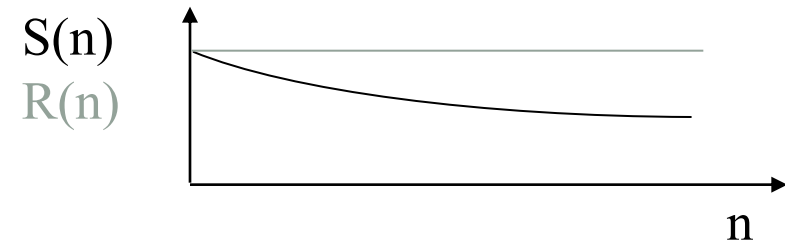
# Kind of resources in a queuing network



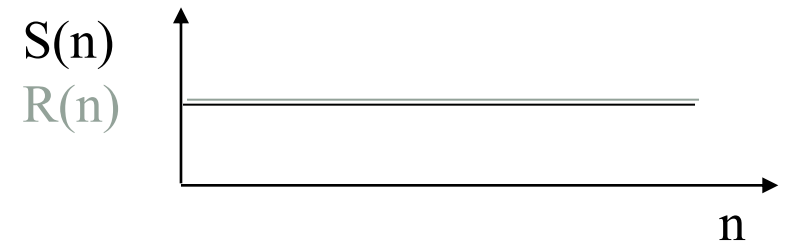
Load independent



Load dependent



Delay



# Definitions

- K**: number of queues
- X<sub>0</sub>**: network average throughput. If open network in a stationary condition  $X_0 = \lambda$
- V<sub>i</sub>**: average number of visits a generic request makes to  $i$  server from its generation to its service time (request goes out from the system if open network)
- S<sub>i</sub>**: average request service time at the server  $i$
- W<sub>i</sub>**: average request waiting time in the queue  $i$
- R<sub>i</sub>**: average request response time in the queue  $i$   
$$R_i = S_i + W_i$$

# Definitions

$X_i$ : throughput for the  $i$ -th queue

$$X_i = X_0 V_i$$

$R'_i$ : average request residence time in the queue  $i$  from its creation to its service completion time (request goes out from the system if open network)

$$R'_i = V_i R_i$$

$D_i$ : request service demand to a server in a queue  $i$  from its creation to its service completion time (request goes out from the system if open network)

$$D_i = V_i S_i$$

$Q_i$ : total time a request spends waiting in the queue  $i$  from its creation to its service time (request goes out from the system if open network)

$$Q_i = V_i W_i$$

---

$$R'_i = V_i R_i = V_i (W_i + S_i) = W_i V_i + S_i V_i = Q_i + D_i$$

---

$R_0$ : total average request response time ((from the whole system)

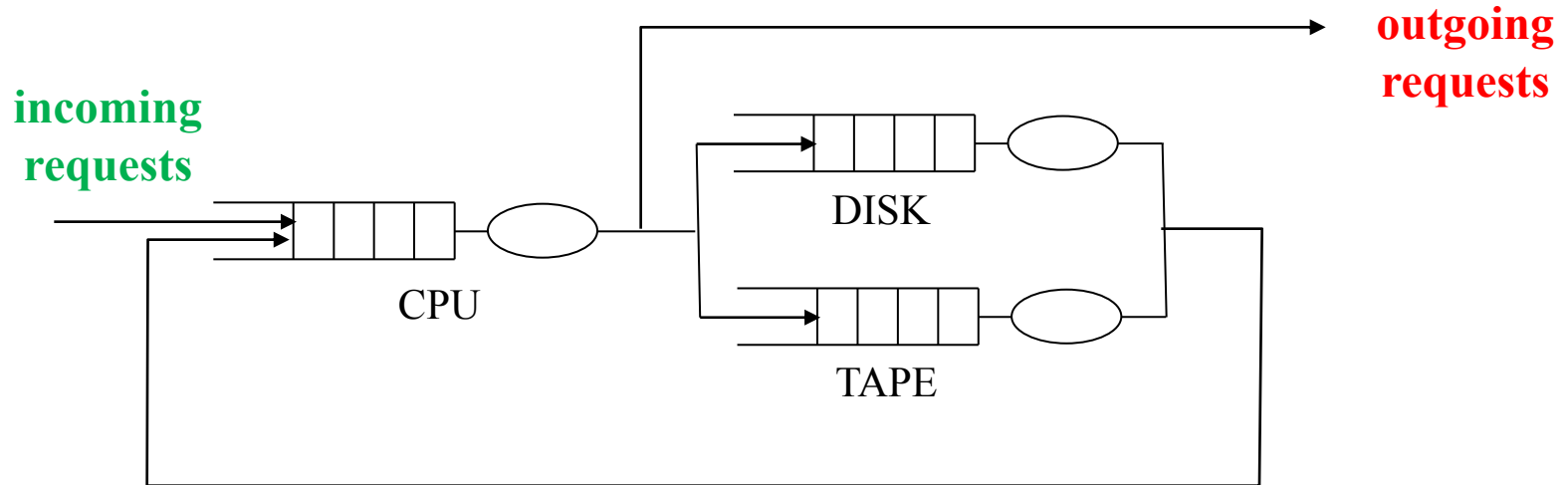
$$R_0 = \sum_{i=1}^k R'_i$$

$n_i$ : average number of requests waiting or in service at the queue  $i$

$N$ : average number of requests in the system

$$N = \sum_{i=1}^k n_i$$

# Open queuing networks



# Open networks (Single Class)

## Equations:

Arrival theorem (for open networks): the average number of requests in a queue  $i$  that an incoming request find in the same queue ( $n_i^a$ ), is equal to the average number of requests in the queue  $i$  ( $n_i$ ).

$$R_i(n) = S_i + W_i(n) = S_i + n_i S_i$$

Using Little's Law ( $n_i = X_i R_i$ ) and  $U_i = X_i S_i$  :

$$R_i = \frac{S_i}{(1-U_i)}$$

*given that*

$$R_i = S_i (1 + n_i) = S_i + S_i X_i R_i = S_i + U_i R_i$$

$$R_i (1 - U_i) = S_i$$



# Open networks (Single Class)

## Equations:

Then:

$$R'_i = V_i R_i = \frac{D_i}{(1-U_i)}$$

besides:

$$n_i = \frac{U_i}{(1-U_i)}$$

*because*

$$n_i = X_i R_i$$

$$R_i = S_i / (1 - U_i)$$

$$U_i = X_i S_i$$

# Open networks (Single Class)

## Calculation of the greatest $\lambda$ :

In an open network the average frequency of users incoming into the network is fixed. For  $\lambda$  too much big the network will become unstable, we are then interested in the greatest value of  $\lambda$  that we can apply to the network.

Given:  $U_i = X_i S_i = \lambda V_i S_i$

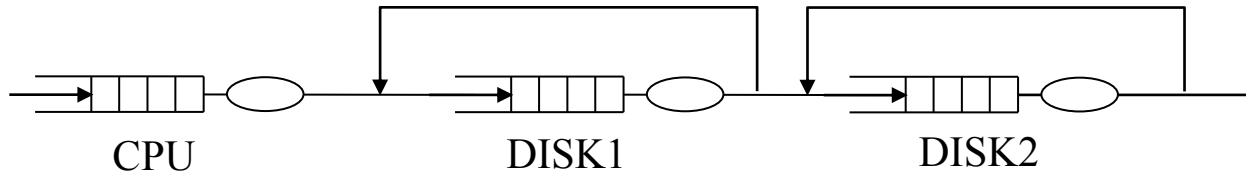
then:  $\lambda = U_i / D_i$  because  $D_i = V_i S_i$

$U_i = 1$  is the greatest utilization factor of a queue (i.e. =  $i$ ), then we can calculate the greatest  $\lambda$  that doesn't make unstable the system as:

$$\lambda \leq \frac{1}{\max_{i=1}^k D_i}$$

# DB Server

(example 9.1)



$\lambda = 10.800$  requests per hour = 3 requests per sec =  $\lambda_0$

$D_{\text{CPU}} = 0,2$  sec

Service demand at CPU

$V_{\text{DISK1}} = 5$

$V_{\text{DISK2}} = 3$

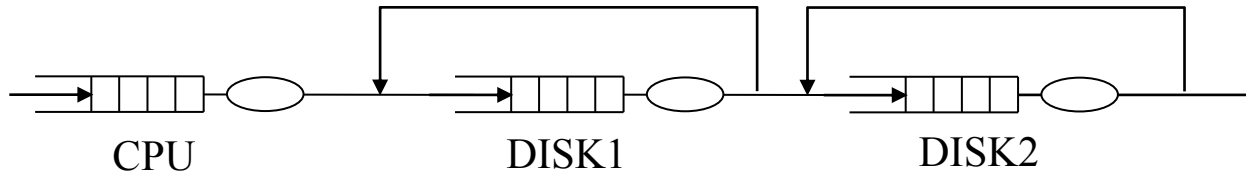
$S_{\text{DISK1}} = S_{\text{DISK2}} = 15$  msec

$D_{\text{DISK1}} = V_{\text{DISK1}} * S_{\text{DISK1}} = 5 * 15 \text{ msec} = 75 \text{ msec}$  Service demand at disk 1

$D_{\text{DISK2}} = V_{\text{DISK2}} * S_{\text{DISK2}} = 3 * 15 \text{ msec} = 45 \text{ msec}$  Service demand at disk 2

# DB Server

(example 1)



## Service Demand Law

$$\begin{aligned} U_{\text{CPU}} &= D_{\text{CPU}} * X_0 = 0,2 \text{ sec/req} * 3 \text{ req/sec} = 0,6 && \text{CPU utilization} \\ U_{\text{D1}} &= D_{\text{DISK1}} * X_0 = && = 0,225 && \text{Disk1 utilization} \\ U_{\text{D2}} &= && = 0,135 && \text{Disk2 utilization} \end{aligned}$$

## Residence time

$$\begin{aligned} R'_{\text{CPU}} &= D_{\text{CPU}} / (1 - U_{\text{CPU}}) = 0,5 \text{ sec} \\ R'_{\text{D1}} &= D_{\text{DISK1}} / (1 - U_{\text{DISK1}}) = 0,097 \text{ sec} \\ R'_{\text{D2}} &= D_{\text{DISK2}} / (1 - U_{\text{DISK2}}) = 0,052 \text{ sec} \end{aligned}$$

Total response time

$$R_0 = R'_{\text{CPU}} + R'_{\text{D1}} + R'_{\text{D2}} = 0,649 \text{ sec}$$

Average number of requests at each queue

$$n_{\text{CPU}} = U_{\text{CPU}} / (1 - U_{\text{CPU}}) = 0,6 / (1 - 0,6) = 1,5$$

$$n_{\text{DISK1}} = 0,29$$

$$n_{\text{DISK2}} = 0,16$$

Total number of requests at the server

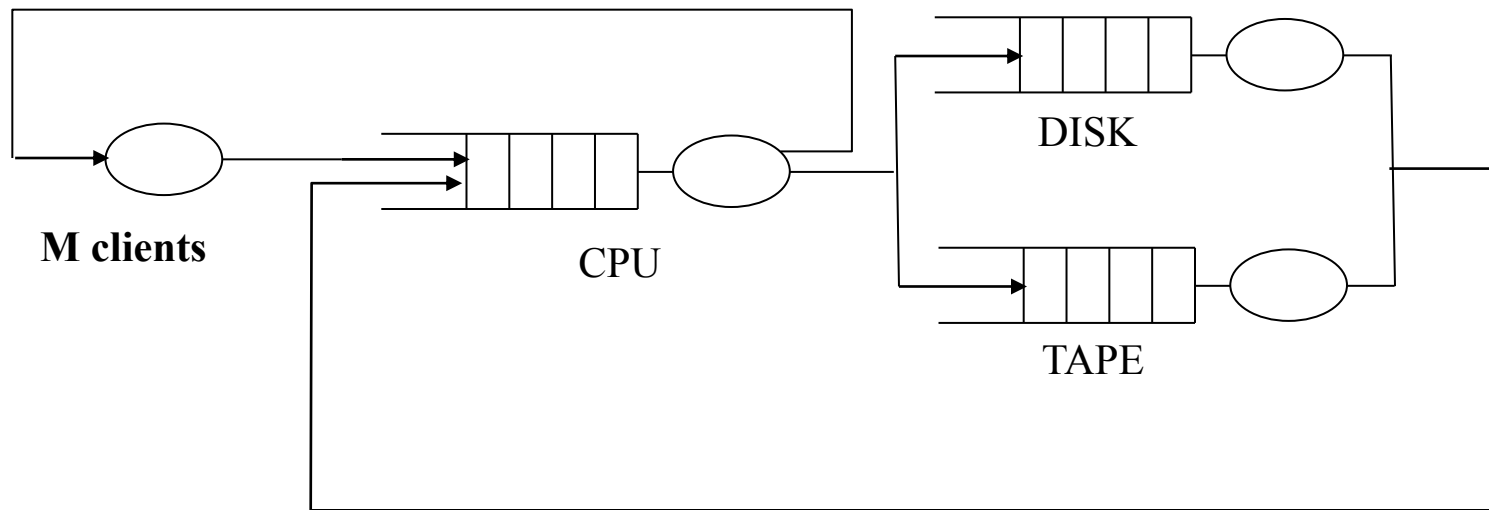
$$N = n_{\text{CPU}} + n_{\text{DISK1}} + n_{\text{DISK2}} = 1,95 \text{ requests}$$

Maximum arrival rate

$$\lambda = \frac{1}{\max_{i=1}^k D_i} = \frac{1}{\max(0,2; 0,075; 0,045)} = 5 \text{ req /sec}$$

# Closed queue network

(finite number of users)



# Closed networks

## (Mean Value Analysis)

- Allows calculating the performance indices (average response time, throughput, average queue length, etc...) for a closed network
- Iterative method based on the consideration that a queuing network results can be calculated from the same network results with a population reduced by one unit.
- Useful also for hybrid queuing networks

### Definitions

- .  $X_0$ : average queuing network throughput.
- .  $V_i$ : average number of visits for a request at a queue  $i$ .
- .  $S_i$ : average service time for a request on the server  $i$ .
- .  $R_i$ : average response time for a request at the queue  $i$  (service+waiting time)

# Closed networks (Mean Value Analysis)

## Definitions

- .  $R'_i$ : total average stay time for a request at the queue  $i$  considering all its visits at the queue. Equal to  $V_i R_i$
- .  $D_i$ : total average service time for a request at the queue  $i$  considering all its visits at the queue. Equal to  $V_i S_i$
- .  $R_0$ : average response time of the queuing network. Equal to the sum of the  $R'_i$
- .  $n_i^a$ : average number of the requests found by a request incoming in the queue.

## Forced Flow Law

Then we have:

$$X_i = X_0 V_i$$



# Mean Value Analysis (Single class)

## Equations:

$$R_i(n) = S_i + W_i(n) = S_i + n_i^a(n) S_i = S_i (1 + n_i^a(n))$$

Arrival Theorem: the average number of requests ( $n_i^a$ ) in a queue  $i$  that an incoming request finds in the same queue is equal to the average number of requests in the queue  $i$  when  $n-1$  requests are in the queuing network ( $n_i(n-1)$  that is  $n$  minus the incoming request that wants the service on the  $i$ -th queue)

in other words:  $n_i^a(n) = n_i(n-1)$  (i.e  $n_i$  is function of  $n-1$ )

then:  $R_i = S_i(1 + n_i(n-1))$

and multiplying both members for  $V_i$

$$\rightarrow R'_i = D_i(1 + n_i(n-1))$$

# Mean Value Analysis (Single class)

## Equations:

Applying Little's Law to the whole "queuing network" system ( $n = X_0 R_0$ ), we have:

$$\rightarrow X_0 = n / R_0(n) = n / \sum_{r=1}^K R'_r(n)$$

Applying Little's Law and Forced Flow Law:

$$\rightarrow n_i(n) = X_i(n) R_i(n) = X_0(n) V_i R_i(n) = X_0(n) R'_i(n)$$

# Mean Value Analysis (Single class)

Three equations:

→ Residence Time equation

$$R'_i(n) = D_i[1 + n_i(n-1)]$$

→ Throughput equation

$$X_o(n) = n / \sum_{r=1}^K R'_i(n)$$

→ Queue length equation

$$n_i(n) = X_o(n) R'_i(n)$$

# Mean Value Analysis (Single class)

## Iterative procedure:

1. We know that  $n_i(n) = 0$  for  $n=0$ : if no users is in the queuing network, then no users (requests) will be in every single queue.
2. Given  $n_i(0)$  it's possible to evaluate all  $R'_i(1)$
3. Given all  $R'_i(1)$  it's possible to evaluate all  $n_i(1)$  and  $X_0(1)$
4. Given all  $n_i(1)$  it's possible to evaluate all  $R'_i(2)$
5. The procedure continues until all  $n_i(n)$ ,  $R'_i(n)$  and  $X_0(n)$  are found, where  $n$  is the total number of users (requests) inside the network.

# DB Server

(example 9.3)

- Requests from 50 clients
- Every request needs 5 record read from (visit to) a disk
- Average read time for a record (visit) = 9 msec
- Every request to DB needs 15 msec CPU

$$D_{\text{CPU}} = S_{\text{CPU}} = 15 \text{ msec}$$

CPU service demand

$$D_{\text{DISK}} = S_{\text{DISK}} * V_{\text{DISK}} = 9 * 5 = 45 \text{ msec}$$

Disk service demand

# DB Server

(example 2)

## Using MVA Equations

<b>n = 0;</b>	Number of concurrent requests
$R'_{\text{CPU}} = 0;$	Residence time for CPU
$R'_{\text{DISK}} = 0;$	Residence time for disk
$R_0 = 0;$	Average response time
$X_0 = 0;$	Throughput
$n_{\text{CPU}} = 0;$	Queue length at CPU
$n_{\text{DISK}} = 0$	Queue length at disk

**n = 1;**

$$R'_{\text{CPU}} = D_{\text{CPU}} (1 + n_{\text{CPU}}(0)) = D_{\text{CPU}} = 15 \text{ msec};$$

$$R'_{\text{DISK}} = D_{\text{DISK}} (1 + n_{\text{DISK}}(0)) = D_{\text{DISK}} = 45 \text{ msec};$$

$$R_0 = R'_{\text{CPU}} + R'_{\text{DISK}} = 60 \text{ msec};$$

$$X_0 = n / R_0 = 0,0167 \text{ tx/msec}$$

$$n_{\text{CPU}} = X_0 * R'_{\text{CPU}} = 0,250$$

$$n_{\text{DISK}} = X_0 * R'_{\text{DISK}} = 0,750$$

# DB Server

(example 2)

**n = 1;**

$$R'_{\text{CPU}} = D_{\text{CPU}} (1 + n_{\text{CPU}}(0)) = D_{\text{CPU}} = 15 \text{ msec};$$

$$R'_{\text{DISK}} = D_{\text{DISK}} (1 + n_{\text{DISK}}(0)) = D_{\text{DISK}} = 45 \text{ msec};$$

$$R_0 = R'_{\text{CPU}} + R'_{\text{DISK}} = 60 \text{ msec};$$

$$X_0 = 1 / R_0 = 0,0167 \text{ tx/msec}$$

$$n_{\text{CPU}} = X_0 * R'_{\text{CPU}} = 0,250$$

$$n_{\text{DISK}} = 0,750$$

**n = 2;**

$$R'_{\text{CPU}} = D_{\text{CPU}} (1 + n_{\text{CPU}}(1)) = 15 * 1,25 = 18,75 \text{ msec};$$

$$R'_{\text{DISK}} = D_{\text{DISK}} (1 + n_{\text{DISK}}(1)) = 45 * 1,750 = 78,75 \text{ msec};$$

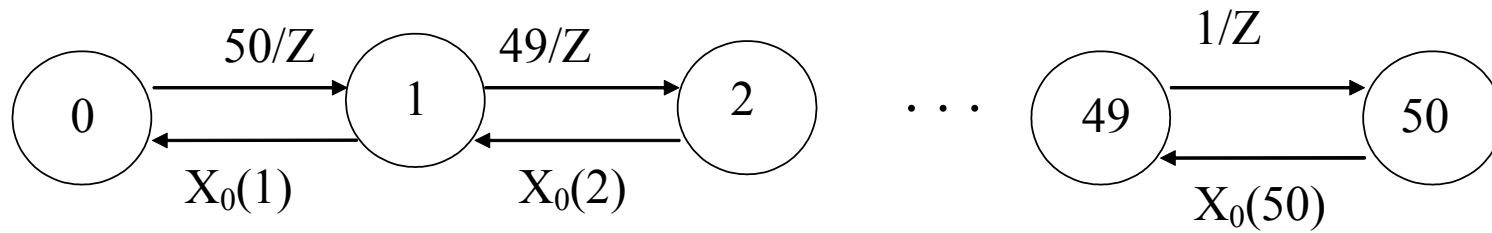
$$R_0 = R'_{\text{CPU}} + R'_{\text{DISK}} = 97,5 \text{ msec};$$

$$X_0 = 2 / R_0 = 0,0205 \text{ tx/msec}$$

$$n_{\text{CPU}} = X_0 * R'_{\text{CPU}} = 0,38$$

$$n_{\text{DISK}} = X_0 * R'_{\text{DISK}} = 1,62$$

# The related Markov process





# Closed networks (Single Class) - Bounds

## Bottleneck identification (1/3)

Usually the queuing network throughput will reach saturation if requests increase inside the system; we are then interested in finding the component in the system that causes saturation.

→ in open networks:

$$\lambda \leq \frac{1}{\max_{i=1}^k D_i}$$

and replacing  $\lambda$  with  $X_0(n)$ :

$$X_0(n) \leq \frac{1}{\max_{i=1}^k D_i}$$

# Closed networks (Single Class) - Bounds

## Bottleneck identification (2/3)

➤ from throughput equation of MVA, remembering that

$$R'_i(n) = D_i [1 + n_i(n-1)]$$

$$\rightarrow R'_i \geq D_i \quad \text{for every queue } i,$$

then we have (from Little's formula):

$$X_0(n) = \frac{n}{\sum_{r=1}^K R'_i} \leq \frac{n}{\sum_{r=1}^K D_i}$$

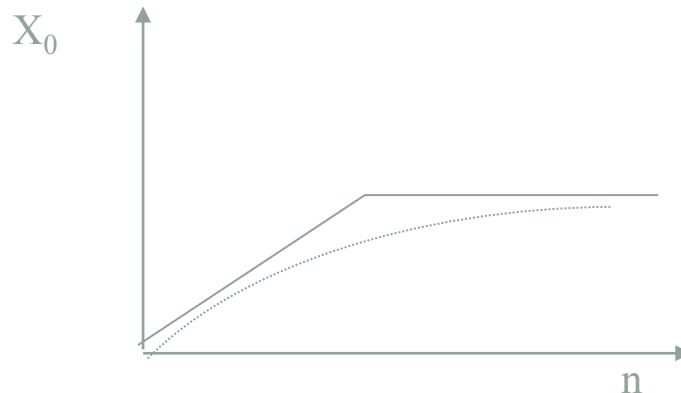
# Closed networks (Single Class) - Bounds

## Bottleneck identification (3/3)

➤ Combining the preceding two equations we obtain:

$$\rightarrow X_0(n) \leq \min \left[ \frac{n}{\sum_{r=1}^K D_i}, \frac{1}{\max_{i=1}^K D_i} \right]$$

For little  $n$  the throughput will increase at the most in a linear way with  $n$ , then becomes flat around the value  $1/\max_{i=1}^K D_i$



# Closed networks (Single Class) - Bounds

## Average response time (1/2)

When throughput reaches its greatest value (that is for  $n$  big) the average response time is equivalent to:

$$R_0(n) \approx \frac{n}{\text{max throughput}}$$

Then for  $n$  big the response time increases in a linear way with  $n$ :

$$\rightarrow R_0(n) \approx n \max_{i=1}^K D_i$$

On the contrary, for small values of  $n$  ( $n$  near to 1) the average response time will be:

$$\rightarrow R_0(n) = \sum_{r=1}^K D_i$$

**considering** that all waiting times are **null**.

# Closed networks (Single Class) - Bounds

## Average response time (2/2)

We can establish a lower bound on average response time equal to:

$$\rightarrow R_0(n) \geq \max \left( \sum_{i=1}^K D_i, n \cdot \max_{i=1}^K D_i \right)$$

# DB Server

## (Example 9.4)

New scenarios with regard to previous example:

- a. index variation in DB (# of disk access equal to 2,5 (before was 5))
- b. 60% faster Disk (average service time = 5,63 msec)
- c. faster CPU (service demand = 7,5 msec)

Scenario	Service demand $D_{\text{CPU}}$	Service demand $D_{\text{DISK}}$	$\Sigma D_i$	$1/\max D_i$	Bottleneck
a	15	$2,5 * 9 = 22,5$	37,5	0,044	disk
b	15	$5 * 5,63 = 28,15$	43,15	0,036	disk
c	$15/2 = 7,5$	45	52,5	0,022	disk
a+b	15	$2,5 * 5,63 = 14,08$	29,08	0,067	CPU
a+c	$15/2 = 7,5$	$2,5 * 9 = 22,5$	30,0	0,044	disk