

CSC0056 Data Communication

The Queueing Model and Operational Laws

Instructor: Chao Wang

Networked Cyber-Physical Systems Laboratory
Department of Computer Science and Information Engineering
National Taiwan Normal University

Oct. 4, 2024



NATIONAL TAIWAN NORMAL UNIVERSITY

References

- ① Harchol-Balter, Mor. Performance modeling and design of computer systems: queueing theory in action. Cambridge University Press, 2013. ISBN 9781107027503. (Chapters 1, 2, and 6)
- ② Bertsekas, Dimitri and Gallager, Robert. Data networks (2nd edition). Prentice Hall, 1992. ISBN 0132009161. (Sections 3.1, 3.2.1, 3.2.3, and 3.3 up to 3.3.1)
- ③ Little, John DC. "A proof for the queuing formula: $L = \lambda W$." Operations research 9.3 (1961): 383-387.
- ④ Ho, Yao-Hua; Tai, Yun-Juo; Chen, Ling-Jyh. 2021. "COVID-19 Pandemic Analysis for a Country's Ability to Control the Outbreak Using Little's Law: Infodemiology Approach" Sustainability 13, no. 10: 5628.
- ⑤ Wang, C., Gill, C., & Lu, C. (2020, April). Adaptive Data Replication in Real-Time Reliable Edge Computing for Internet of Things. In 2020 IEEE/ACM Fifth International Conference on Internet-of-Things Design and Implementation (IoTDI) (pp. 128-134). IEEE.

Outline

- 1 The Queueing Model
 - Background
 - Terminologies
 - Performance metrics
 - Open networks vs. closed networks
- 2 Little's Law and Utilization Law
- 3 Forced Flow Law
- 4 Moving forward and takeaways

General notion of the queueing model

- A system can be modeled as a set of queues (buffering data) and a set of servers (processing data), and the system thus modelled is called a *queueing system*.
- Four examples:

Motivations to learn how to analyze a queueing system

- Motivations:
 - 1 Predicting the system performance
 - 2 Driving the system design
- Example of performance prediction:
 - A data communication system can be modelled as a queueing system. For a queueing system, often we knew the rate of arrivals, and we want to predict **the length of time each arriving item spent in the system**. The length of time spent (T) is related to the number of items (N) currently in the system. Let p_n be the steady-state probability of n data items in the system. Then the expected value of N is

$$E[N] = \sum_{n=0}^{\infty} n \cdot p_n$$

- Question: could we estimate the value of T as a function of $E[N]$?

Terminologies

- Service order
- Average arrival rate (λ)
- Mean interarrival time
- Service requirement (S), i.e., Size of a job
- Mean service time (expected value of S , i.e., $E[S]$)
- Average service rate (μ)

Performance metrics

- **Response time (T)**

- also known as: turnaround time, time in system, sojourn time
- generally called **latency**, and can be broken down into
 - processing time
 - queueing time (aka waiting time)
 - transmission time
 - propagation time

- Ways to *view* a system:

- zoom-in
- zoom-out

- **Throughput (X)** (e.g., 100 Mbps)

- throughput of the whole system
- throughput of a device in the system

- **Utilization (ρ)** (e.g., 90 CPU%)

- $X = \mu \cdot \rho$, or, equivalently, $\rho = X \cdot E[S]$ (the Utilization Law)

Queueing analysis examples

- Example 1: maintaining the mean service time
- Example 2: estimating the system throughput

Open networks vs. closed networks

- **Open networks:** only external arrivals and departures
 - The two examples on the previous page
- **Closed networks:** no external arrivals and departures
 - Two types
 - Interactive systems (terminal-driven)
 - Batch systems
 - MPL: multiprogramming level
- Questions for you:
 - Shall we consider a web service system open or closed?
 - Shall we consider a data communication system open or closed?
 - Hybrid networks (the arrivals partially depend on the departures)?
- In this course, if not explicitly defined, we assume our subject is an open network.

Little's Law (aka Little's Theorem)

- Little's Law¹: $E[N] = \lambda \cdot E[T]$
 - $E[N]$: the average number of customers (data items) in a system
 - λ : the customer arrival rate
 - $E[T]$: the average delay of a customer in the system (i.e., time spent in the system)
- See the textbooks for its derivation.
- Versatility of Little's Law:
 - distribution independent
 - applicable to both the whole and part of a system

¹Necessary assumption: the system is *ergodic*. If the system is ergodic, then the *time average* equals the *ensemble average*.

Example applications of Little's Law

- Example 1: number of seats in a McDonald's restaurant
- Example 2: average year-of-study for a graduate student
- Example 3: the utilization law, revisited: $\rho = X \cdot E[S] = X \cdot \frac{1}{\mu} = \frac{\lambda}{\mu}$
- Example 4: a finite buffer system (a killer restaurant)

Another application of Little's Law

Ho, Yao-Hua; Tai, Yun-Juo; Chen, Ling-Jyh. 2021. "COVID-19 Pandemic Analysis for a Country's Ability to Control the Outbreak Using Little's Law: Infodemiology Approach" Sustainability 13, no. 10: 5628.

- Applying Little's Law: $E[N] = \lambda \cdot E[T]$
 - $E[N]$: the average number of confirmed COVID-19 patients
 - λ : the rate of confirmed cases
 - $E[T]$: the average recovery time of a COVID-19 patient
- See the textbooks and Wikipedia for some more examples.

Forced Flow Law and its application

- Forced Flow Law: $X_i = E[V_i] \cdot X$
 - X : the throughput of the whole system
 - X_i : the throughput of device i in the system
 - V_i : the number of visits to device i per job (i.e., the visit ratio)
 - Note that $E[V_i]$ could be larger than 1, equal to 1, or smaller than 1.
- Example application (Section 6.9):

Revisiting the latency analysis

- In a data communication system, given the arrival rate λ , we want to predict **the average response time of the system**.
- Let p_n be the steady-state probability of n data items in the system. Then the expected value of N is

$$E[N] = \sum_{n=0}^{\infty} n \cdot p_n$$

- From Little's Law, we have

$$E[T] = \frac{E[N]}{\lambda}$$

- Question: how could we obtain p_n in the first place?

Takeaways today, and some TODOs

- The queueing model
 - Terminologies
 - Performance metrics
 - open networks vs. closed networks
- Operational Laws and their applications
 - Little's Law (aka Little's Theorem)
 - Utilization Law
 - Forced Flow law
- TODOs
 - Starting next week, we will dive into queueing theory, which will require some background knowledge in basic probability. Chapters 3–4 in the textbook reviews those materials.
 - Optional reading: study Chapter 5 for the definition of ergodicity and related ideas needed for the proof of Little's Law.
 - Optional reading: study Section 6.10 for yet another operational law, the *Bottleneck Law*.