SFWR ENG 4E03

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Note: material covered in Stats 3Y03 Summary will not be covered in this summary

Contents

Statistics

Poisson parameter [λ]: rate
Service rate [μ]:

Think chemistry, i.e. cancelling units

Variance

$$\mathrm{var}(X) = E\left[X^2\right] - \left(E[X]\right)^2$$

- Don't change probability, but square X for calculation only
- For discrete: use the sum of the X's, so $E[X] = \Sigma(P(X=i)\cdot X_i)$ and $E[X^2] = \Sigma(P(X=i)\cdot X_i^2)$

Continuous Random Variable (CRV):

$$\begin{aligned} Var(x) &= E\left[(X-\mu)^2\right] \\ &= \sigma^2 \\ &= \int_{-\infty}^{\infty} (x-\mu)^2 f(x)\,\mathrm{d}x \\ &= \int x^2 f(x)\,\mathrm{d}x - \mu^2 \end{aligned}$$

Exponential

- **Mean** [E[X]]: 1/λ

- **Variance** [E[X]]: a.k.a. Expected value
- **Probability Distribution Function (PDF)** [P(X)]: $\lambda e^{-\lambda x}$
- **Cumulative Distribution Function (CDF)** [f(x)]: CDF = ∫PDF, i.e. $1 - e^{-\lambda x}$
- Memoryless
- not always for time

Uniform

- **Mean**: $(b-a)^2/12$
- **Variance**: $(a+b)/2$
- **PDF**: $1 / (b-a)$, $a \le x \le b$
- **CDF**: 1
- **Uniform Distribution**: no memoryless property

Binomial

- **Mean** [E[X]]: $1/\lambda$
- **Variance** [E[X]]: a.k.a. Expected value
- **Probability Distribution Function (PDF)** [P(X)]: $\lambda e^{-\lambda x}$
- **Cumulative Distribution Function (CDF)** [f(x)]: CDF = ∫PDF, i.e. $1 - e^{-\lambda x}$

Operations Analysis

Device [i]: units that are in terms of *i* are specific to an individual device or node within a system
Total devices [k]:

Service Time [S]: time per specific job

Visitation [V]: given or projected visits/jobs (closed system); cannot be calculated; basically a probability
[E(V)]: calculated visit/job ratio
P(visit)·total visits in previous node

Demand [D]: total service time for all jobs

$$D_i = E[S_i] \cdot V_i$$

$$D = \sum_{i=0}^{k} D_i$$

Bottleneck: device with largest demand

Time in system [T]: time the job is in the system

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

$$E[T] \ge \max(D, ND_{\max} - E[Z])$$

If E[Z] = 0, T = R

Response Time [R]: time the job is *being processed* in the system
If E[Z] = 0, R = T

Users [M]:
Optimal users [M*]:

$$M^* = \frac{D + E[Z]}{D_{\text{bottleneck}}}$$

Total Jobs [N]: N=M in a closed system

- *Little's Law*: $E[N] = \lambda E[T], \lambda = X$
- $E[N] = \lambda E[R], \lambda = X$

Think time [Z]: time it takes the user to put a request in and start, it's kinda like the frequency that users put in requests (seconds / request)

$$E[Z] = E[T] - E[R]$$

Throughput [X]: out-rate, <u>max</u> jobs / hour of full system

$$X \le \min\left(\frac{1}{D_{\max}}, \frac{N}{D + E[Z]}\right)$$

Note: $\frac{1}{D_{\max}}$ and $\frac{N}{D + E[Z]}$ converge at their lowest point, so equate them

$$X_i = E[V_i]X$$

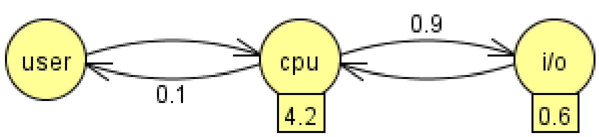
Utilization [ρ]: ratio that the time is busy

$$\rho_i = X_i E[S_i]$$

$$\rho_i = X D_i$$

Visitation Trick

If determining visitation at a node, establish a reference node from one of the incoming nodes, usually the user node, that has a returning percentage



$V_{user} = 1 = 0.1 \cdot V_{CPU}$

DTMC

Discrete Time Markov Chains (DTMC):

Geometric Series: $\sum_{i=0}^{\infty} r^i = \frac{r}{1-r}$

Geometric Sequence: $S_n = \sum_{i=0}^{n} r^i = \frac{1-r^{n+1}}{1-r}$

$$S_n = \sum_{i=1}^{n} r^i = \frac{r(1-r^n)}{1-r}$$

Matrices

Rows: equations for nodes going out (add up to 1)
Columns: equations for nodes coming in

CTMC

Poisson