

## Queuing System

### 1. Model Assumment

#### (1) Input Process:

customer arrives alone

The time interval between any two customers arriving at the service desk obey Exponential Distribution

#### (2) Queuing process:

There is no limit to the number of people in the queue, and there is only one queue

When the service desk is idle, customers will enter the service

#### (3) Service process:

The service hours of the two service desks are independent of each other

The time each customer receives service obeys Exponential Distribution

### 2. Symbol Description

$T_{1i}$	The time when $i^{th}$ customer reaches the service disk
$T_{2i}$	The time when $i^{th}$ customer leaves the service disk
$t_{11i}$	The time when $i^{th}$ customer reaches the restaurant
$t_{12i}$	The time when $i^{th}$ customer chooses their food
$t_{21i}$	The time when $i^{th}$ Customer receives service
$t_{wi}$	The time when $i^{th}$ customer waits
$\Delta t_{1i}$	The time interval between any two customers arriving at the service desk
$\Delta t_{2i}$	The time interval between any two customers leaving at the service desk
$m$	The number of service desks
$n$	The number of customers
$n$	The number of customers in the queuing system
$P_n$	The probability of n customers in the queuing system
$N(t)$	The number of customers at $t$ time
$\lambda$	The Exponential Distribution of arriving time interval (start with $t$ time)
$\mu$	The Exponential Distribution of leaving time (start with $t$ time)
$S$	The number of working service disks
$L$	The number of waiting customers

where  $i = 1, 2, 3, \dots$

### 3. Model Estimate and solve

(1) Input Process:

$$T_{1i} = t_{11i} + T_{12i}$$

$$\Delta t_{1i} = T_{1i} - T_{1i-1} = t_{11i} + t_{12i} - (t_{11i-1} + t_{12i-1})$$

$$E(\Delta t_{1i}) = \frac{\sum_{i=1}^n \Delta t_{1i}}{n} = \frac{\sum_{i=1}^n [t_{11i} + t_{12i} - (t_{11i-1} + t_{12i-1})]}{n} = \frac{\sum_{i=1}^n [t_{11i} - t_{11i-1}]}{n} + \frac{\sum_{i=1}^n [t_{12i} - t_{12i-1}]}{n}$$

$$\text{Since } t_{11i} \text{ obey Exponential Distribution, } \frac{\sum_{i=1}^n [t_{11i} - t_{11i-1}]}{n} = 1/\lambda$$

$$\text{Since } t_{12i} \text{ obey Normal Distribution, } \frac{\sum_{i=1}^n [t_{12i} - t_{12i-1}]}{n} = 0$$

$$\text{So, } E(\Delta t_{1i}) = \frac{\sum_{i=1}^n \Delta t_{1i}}{n} = 1/\lambda.$$

That is the time interval between any two customers arriving at the service desk obey Exponential Distribution with  $\lambda$

(2) Service and Queuing process:

$$T_{2i} = T_{1i} + t_{21i} + t_{wi}$$

$$\Delta t_{2i} = T_{1i} - T_{1i-1} = T_{1i} + t_{21i} + t_{wi} - (T_{1i-1} + t_{21i-1} + t_{wi-1})$$

$$E(\Delta t_{2i}) = \frac{\sum_{i=1}^n T_{1i} + t_{21i} + t_{wi} - (T_{1i-1} + t_{21i-1} + t_{wi-1})}{n} = \frac{\sum_{i=1}^n t_{21i}}{n}$$

Since  $t_{21i}$  obey Exponential Distribution,  $\frac{\sum_{i=1}^n t_{21i}}{n} = \frac{1}{\mu}$

$$\text{So, } E(\Delta t_{2i}) = \frac{\sum_{i=1}^n \Delta t_{2i}}{n} = \frac{1}{\mu}.$$

That is the time interval between any two customers leaving at the service desk obey Exponential Distribution with  $\mu$

(3) Whole process:

All adjacent states can be obtained by one-step transition. When the system reaches equilibrium, record as  $P_n$ , where  $n = 0, 1, 2, \dots$ . Since "arriving" and "leaving" are alternated, we can think that these two events have equal probability. When the system runs for a period of time, for state  $n$ , each state remains stable, so the equilibrium equation can be established:

$$P_{n+1} = \frac{\lambda_n}{\mu_{n+1}} P_n + \frac{1}{\mu + 1} (\mu_n P_n - \lambda_{n-1} P_{n-1}) = \frac{\prod_{i=0}^n \lambda_i}{\prod_{i=0}^n \mu_i} P_0$$

Let

$$C_n = \frac{\prod_{i=0}^n \lambda_i}{\prod_{i=0}^n \mu_i}$$

Since

$$\sum_{i=0}^{\infty} P_n = 1$$

$$P_0 = \frac{1}{1 + \sum_{n=1}^{\infty} C_n}$$

When  $m > 1$ , if  $n \geq m$   $\mu_n = m\mu$ , where  $m = 1, 2, \dots$ ; else  $\mu_n = n\mu$ , where  $n = 0, 1, \dots, m-1$

$$C_n = \frac{(\lambda/\mu)^n}{n!}, n = 1, 2, \dots, m$$

; else

$$C_n = \frac{(\lambda/\mu)^m}{m!} \left(\frac{\lambda}{m\mu}\right)^n, n = m+1, \dots$$

(Each step needs to choose the "Entrance")

$$P_0 = \left[ \sum_{n=0}^{m-1} \frac{(\lambda/\mu)^n}{n!} + \frac{(\lambda/\mu)^m}{m!(1 - C_n)} \right]^{-1}$$

So,

$$E(S) = \sum_{n=0}^{m-1} nP_n + m \sum_{n=m}^{\infty} P_n = \frac{\lambda}{\mu}$$

When  $n \geq m$ , customers should wait,

$$E(L) = \sum_{n=m+1}^{\infty} (n-m)P_n = \frac{P_0(\lambda/\mu)^m \lambda / (m\mu)}{m!(1 - (\lambda/(m\mu))^2)}$$

By *Little's Law*,

$$E(t_w) = \frac{E(L)}{\lambda}$$

#### 4. Solution for the question

Since  $\lambda = 120, \mu = 60$ , and total time  $Tt = 2$ ,  $m = 2$ , it means that  $E(S) = 1$ , so one of the service disks must be occupied. In this situation,

$$P_n = \frac{1}{Tt\lambda + 1} = \frac{1}{241}$$

$$E(L) = \frac{Tt\lambda(Tt\lambda - 1)}{2(Tt\lambda + 1)}$$

$$E(t_w) = \frac{E(L)}{\lambda} \approx 0.9917$$

## Appendix

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1 x = zeros(1,240);
2 for i = 1:10000
3     x(i) = normrnd(8,2,1);
4     y(i) = -1/2*log(rand(1));
5 end
6 y = cumsum(y);
7 z = x+y;
8 z = sort(z);
9 z = diff(z);
10 pd = makedist("Exponential");
11 qqplot(z,pd);
12 lambda = 1/mean(z);
13 k = zeros(1,240);
14 for i = 1:240
15     k(i) = -1/lambda*log(rand(1));
16
17 end
18 d = k-z;
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19 mean(d)
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