Stochastic Processes

Lecture 19: Performance measures, Little's Law

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Time-Average Performance Measures

$f(i)$ = "cost" or "reward" for being in state i

What's the long-run average cost/reward?

Theorem (Strong Law of Large Numbers)

If the CTMC $\{X(t), t \geq 0\}$ with state space S is irreducible and positive recurrent, then for any $f : S \to [0, \infty)$,

$$\mathbb{P}\left\{\lim_{T\to\infty} \frac{1}{T}\int_0^T f(X(t))\ dt = \sum_{i\in S} \pi_i f(i)\right\} = 1,$$

where π denotes the stationary distribution of the CTMC.

Example: M/M/1 Queue

$\lambda < \mu$

Some Performance Measures:

- $f(i) = i \overset{\textbf{SLLN}}{\Longrightarrow}$ with probability 1,

$$\text{long-run } \textit{average number of customers in sys.} = \sum_{i=0}^{\infty} i\pi_i = \frac{\lambda}{\mu - \lambda} = \frac{\rho}{1-\rho}$$

- $f(i) = \mathbf{1}\{i > 0\} \overset{\textbf{SLLN}}{\Longrightarrow}$ with probability 1,

Utilization

$$\text{long-run } \textit{fraction of time the server is busy} = \sum_{i=1}^{\infty} \pi_i = \frac{\lambda}{\mu} \triangleq \rho$$

- $f(i) = \mathbf{1}\{i = j\} \overset{\textbf{SLLN}}{\Longrightarrow}$ with probability 1,

$$\text{long-run } \textit{fraction of time there're } j \textit{ customers in the system} = \pi_j$$

Headcount average performance measures

S_1, ✓

$S_2, S_3, \ldots$

- S_i be the time in system (waiting + service) of the ith customer.
- average time in system

$n=100$

$$\limsup_{n\to\infty} \frac{1}{n}\sum_{i=1}^{n} S_i.$$

- SLLN for the arrival process: for a Poisson arrival process with rate $\lambda > 0$,

$$\mathbb{P}\Big\{\lim_{t\to\infty}\frac{N(t)}{t} = \lambda\Big\} = 1. \tag{1}$$

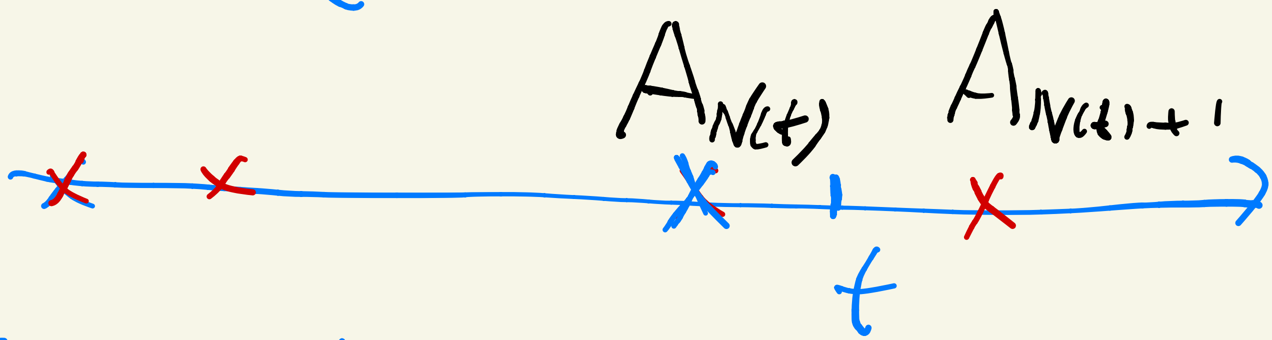
- SLLN for $X = \{X(t), t \geq 0\}$

$$\mathbb{P}\Big\{\lim_{t\to\infty}\frac{1}{t}\int_0^t X(s)ds = \frac{\rho}{1-\rho}\Big\} = 1. \tag{2}$$

- We claim with probability 1,

$$\lim_{n\to\infty}\frac{1}{n}\sum_{i=1}^{n} S_i = \frac{1}{\lambda}\frac{\rho}{1-\rho}. \quad \text{why?} \quad = \frac{\frac{\rho}{1-\rho}}{\lambda}$$

$$\frac{N(t)}{t} \to \lambda \qquad t \to \infty$$



Interarrival $Z_1, Z_2, \cdots$

A_n = nth arrival time

$$= \sum_{i=1}^{n} Z_i$$

$$\frac{A_n}{n} \to \frac{1}{\lambda}$$

$$A_{N(t)} \le t < A_{N(t)+1}$$

$$\frac{N(t)}{A_{N(t)+1}} < \frac{N(t)}{t} \le \frac{N(t)}{A_{N(t)}}$$

$$\frac{N(t)}{A_{N(t)}} \to \lambda \quad (t \to \infty,\ N(t) \to \infty)$$

Little's Law

L = long-run *average number of customers* in the queue/system

λ = long-run *average arrival rate* (or throughput of the system)

W = long-run *average amount of time a customer waits* in the queue/system

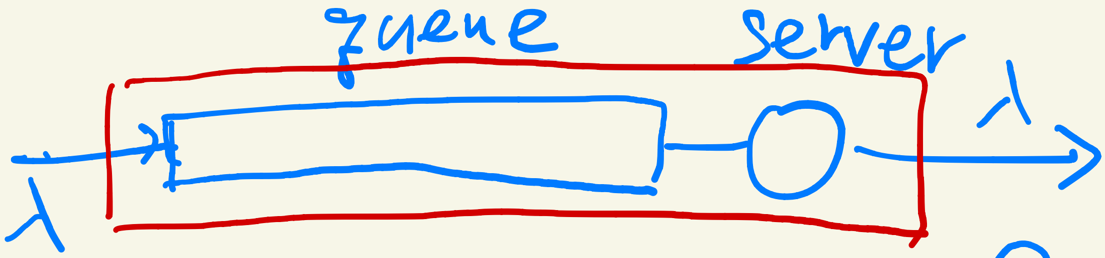
$$W = \frac{L}{\lambda}$$

Theorem (Little's Law)

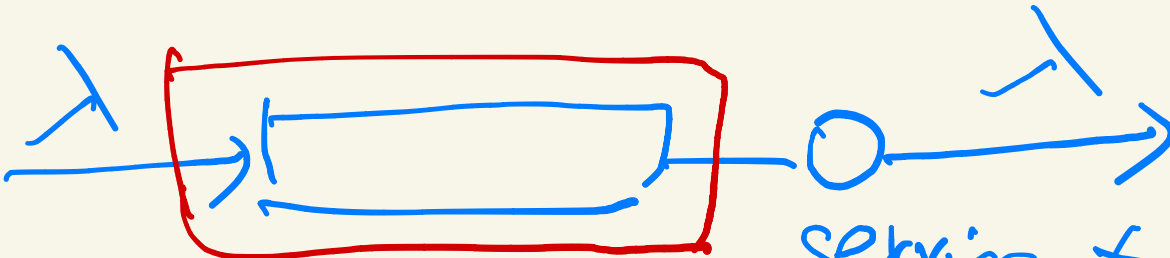
If two quantities exist (well defined), the third quantity also exists. Furthermore, they satisfy

$$L = \lambda W.$$

M/M/1.



$$W = \frac{L}{\lambda} = \frac{\frac{\rho}{1-\rho}}{\lambda}.$$



service time

mean $\frac{1}{\mu}$

$$\lambda' = \lambda$$

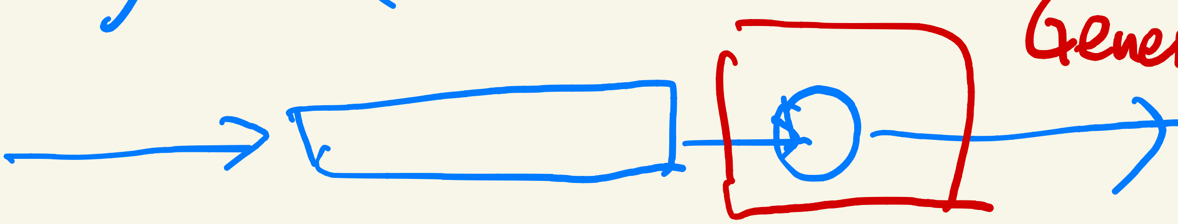
W' = average time in queue

$$L' = ?$$

$$= \frac{L'}{\lambda'} = \checkmark$$

$$W'' = \frac{1}{\mu} \qquad \lambda'' = \lambda \qquad L'' = \lambda'' W'' = \frac{\lambda}{\mu}.$$

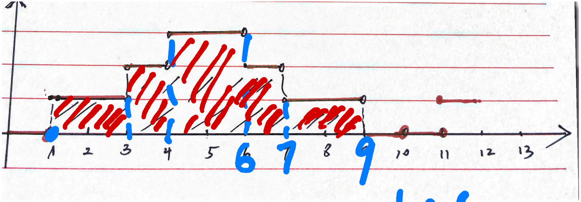
General



service time.

An illustration

$W = \frac{L}{\lambda}.$



$W = \frac{L}{\lambda}.$

- $t = 10$, $N(t) = 3$, $\lambda = N(t)/t = 3/10$.
- L

$$L = \frac{1}{10}\int_0^{10} X(s)ds = \frac{1}{10}\Big[1(8) + (4) + (2)\Big] = \frac{14}{10}.$$

- W

$$W = \frac{W_1 + W_2 + W_3}{3}$$

$$W_1 = (6-1) = 5, \quad W_2 = 7-3 = 4, \quad W_3 = 9-4 = 5, \quad W = \frac{14}{3}.$$

Average time-in-system and waiting time in $M/M/1$ system

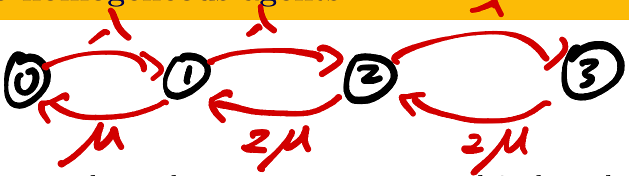
- Average number in system is

$$\frac{\rho}{1-\rho}.$$

- Average time-in-system

$$\frac{1}{\lambda}\frac{\rho}{1-\rho}.$$

Averege time-in-queue ?



Consider a call center with two homogeneous agents and 3 phone lines. Arrival process is Poisson with rate $\lambda = 2$ calls per minute. Processing times are iid exponentially distributed with mean 4 minutes. $\mu = \frac{1}{4}$

- What is the long-run fraction of time that there are no customers in the system? π_0
- What is the long-run fraction of time that both agents are busy? $\pi_2 + \pi_3$
- What is the long-run fraction of time that all three lines are used? π_3

$\pi = (\pi_0, \cdots, \pi_3)$

Solution

$T = 100$ 90 90%
$n = 100$ 80 80%

- $X(t)$ is the number of calls in the system at time t. $S = \{0, 1, 2, 3\}$.
- flow in = flow out in each state.

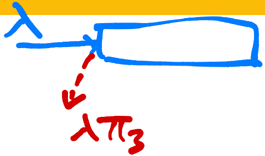
$$2\pi_0 = \frac{1}{4}\pi_1, \quad 2\pi_1 = \frac{1}{2}\pi_2, \quad 2\pi_2 = \frac{1}{2}\pi_3, \quad \pi_0 + \pi_1 + \pi_2 + \pi_3 = 1$$

- Solving this by setting $\pi_0 = 1$ and normalizing the result, we obtain

$$\pi = (1, 8, 32, 128) \quad \Rightarrow \quad \pi = \left(\frac{1}{169}, \frac{8}{169}, \frac{32}{169}, \frac{128}{169}\right).$$

- What is the long-run fraction of time that there are no customers in the system? $\pi_0 = 1/169$
- What is the long-run fraction of time that both agents are busy? $\pi_2 + \pi_3 = 160/169$
- What is the long-run fraction of time that all three lines are used? $\pi_3 = 128/169$

Other performance measures



- The number of calls lost per minute is $\lambda\pi_3 = 2(128/169)$ which seems to be quite high.
- The throughput of the system is $\lambda(1-\pi_3)$.
- The long-run fraction of calls that are lost is π_3?
- PASTA property

Head count

$n = 3$

fraction of customers lost $= \pi_3$

Theorem (Poisson Arrivals See Time Averages)

Suppose customers arrive at a queueing system according to a Poisson process. Then for any $n \in \{0, 1, \ldots\}$, the

long-run fraction of arrivals that see n customers in the system

Headcount

equals the

long-run fraction of time that there are n customers in the system.

Time Average

Three lines, two non-homogeneous agents

- 3 *phone lines*, 2 *agents* (Alice & Bob)
- Incoming calls are routed to Alice if possible.

- Calls *arrive* according to a Poisson process with rate λ.
- Alice's *processing times* are iid exponential with rate μ_A.
- Bob's *processing times* are iid exponential with rate μ_B.

- Times that callers are willing to hold (i.e., their *patience times*) are iid exponential with rate θ.

$\exp(\theta)$

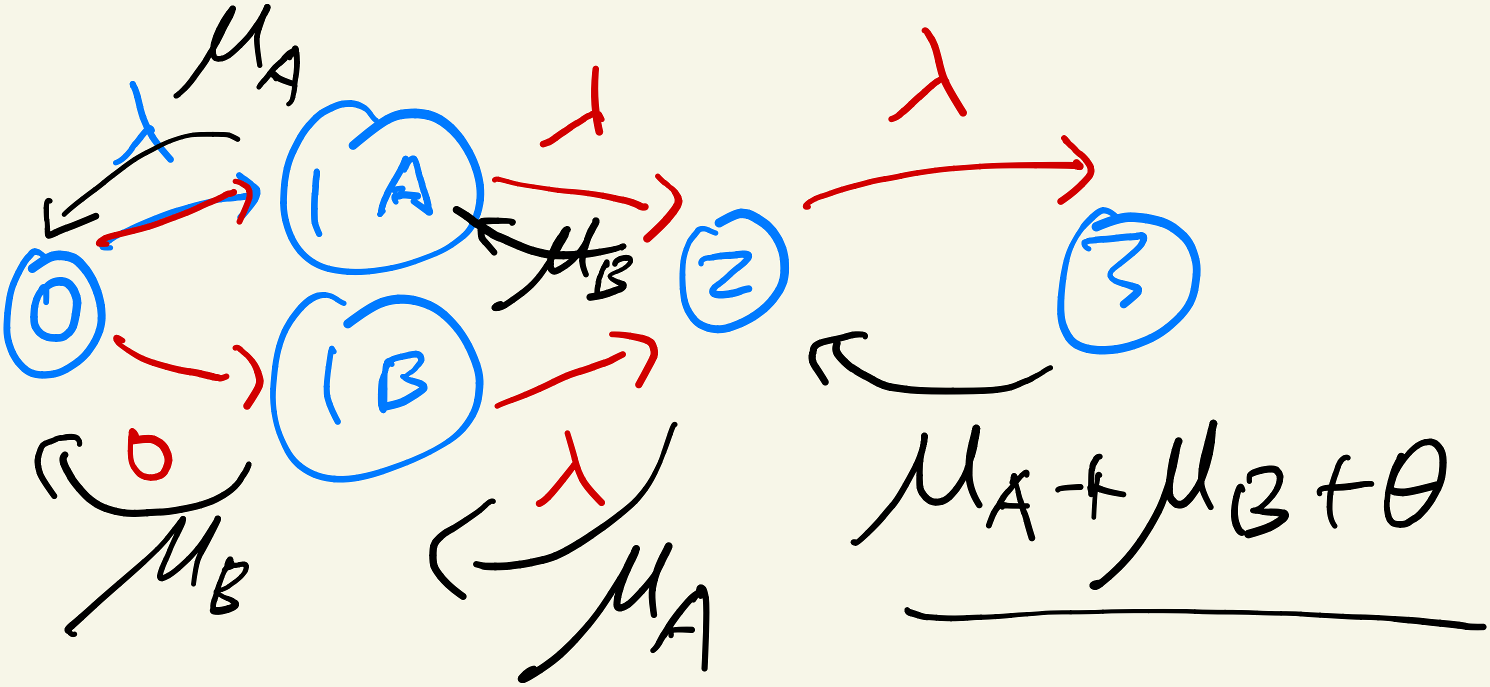
 $\{0, 1, 2, 3\}$

State Space $= \{0, \underbrace{1A,} \underbrace{1B,} 2, 3\}$

- $0 =$ no calls in the system
- $1A$ (resp. $1B$) $= 1$ call in the system, with Alice (resp. Bob)
- 2 (resp. 3) $= 2$ (resp. 3) calls in the system

Generator Matrix (rows correspond to states in the order listed above)

$$G = \begin{bmatrix} -\lambda & \lambda & 0 & 0 & 0 \\ \mu_A & -(\lambda + \mu_A) & 0 & \lambda & 0 \\ \mu_B & 0 & -(\lambda + \mu_B) & \lambda & 0 \\ 0 & \mu_B & \mu_A & -(\lambda + \mu_A + \mu_B) & \lambda \\ 0 & 0 & 0 & \mu_A + \mu_B + \theta & -(\mu_A + \mu_B + \theta) \end{bmatrix}$$


0
1A
1B
2
3
μA
λ
λ
λ
μB
θ
μB
λ
μA
μA+μB+θ

Stationary Distribution

The stationary distribution $\pi = [\pi_0, \pi_{1A}, \pi_{1B}, \pi_2, \pi_3]$ satisfies

$$\pi G = 0 \qquad \text{and} \qquad \pi_0 + \pi_{1A} + \pi_{1B} + \pi_2 + \pi_3 = 1.$$

Use this to solve for π.

- e.g., write all the π_i's in terms of π_{1B}, and use the fact that they should sum to 1.

Some Performance Measures

What is the

- long-run fraction of time that both Alice and Bob are free?

π_0

- long-run fraction of time that Bob is free?

$\pi_0 + \pi_{1A}$?

- long-run fraction of *arrivals* that get a busy signal?

Headcount

π_3 ?

PASTA