#### **Solution**

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# Stochastic Network Modeling (SNM). Autumn 2016.

First assessment, Discrete Time Markov Chains. 2/11/2016.

#### Problem 1

Assume a slotted Aloha system with 2 nodes. Node 1 and node 2 transmit with probability  $\sigma_1 = 2/4$  and  $\sigma_2 = 1/4$ , respectively, regardless whether they are thinking or backlogged. The transmission time of node 1 is 1 slot, and the transmission time of node 2 is 2 slots (see figure 1). If the transmission of node 2 collide in any of the two slots, the packet is destroyed and both nodes become backlogged. Note that in the middle of a transmission of node 2 (when node 2 has transmitted the first of the 2 slots), node 2 cannot start the transmission of another packet.

- 1.A (2 points) Draw the transition diagram and derive the one step transition probabilities of a DTMC that allows computing the throughput. Indicate clearly the meaning of each state.
- 1.B (0,5 points) Discuss whether the chain is reversible.
- 1.C (1 points) Compute the stationary distribution.
- 1.D (1 point) Compute node 1 and node 2 throughput,  $S_1$  and  $S_2$  respectively (expected number of successful packets transmitted per slot).
- 1.E (1 point) Compute node 1 and node 2 loads,  $L_1$  and  $L_2$  respectively (expected number of packet arrivals per slot).
- 1.F (1 point) Compute node 1 and node 2 collision probabilities,  $p_1$  and  $p_2$  respectively (proportion of colliding packets).
- 1.G (1 point) Assume slots of 1 ms and a line bitrate of 10 Mbps. What is the average transmission time of 1 Mbyte ( $10^6$  bytes), transmitted by node 1, and by node 2,  $T_1$  and  $T_2$  respectively? (in seconds)
- 1.H (2.5 points) Let B be the random variable equal to the number of consecutive busy slots, regardless the packets collide or not (see figure 1). Compute E[B] using a DTMC. Indicate clearly the meaning of the states of the chain.

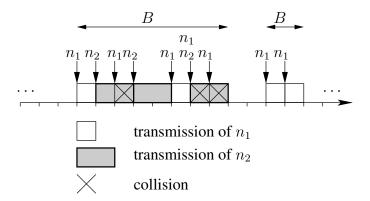


Figure 1: Time diagram of the Aloha system.

### **Solution**

## **Problem 1**

- 1.A The nodes are indistinguishable of being in thinking or backlogged state. Thus, it is enought to remember wheter node 2 is transmitting its first slot (since in the end of first slot, node 2 cannot initiate a new transmission). Thus, the states are (see figure 2):
  - (0) node 2 is not transmitting its first slot
  - 1) node 2 is transmitting its first slot

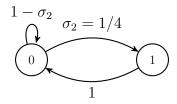


Figure 2: DTMC.

- 1.B The DTMC is an irreducible tree, and thus, reversible.
- 1.C Using the general solution for reversible chains we have:

$$\pi_0 = \frac{1}{G}$$

$$\pi_1 = \frac{1}{G} \frac{1}{4}$$

which yields: G = 5/4 and

$$\pi_0 = 4/5$$

$$\pi_1 = 1/5$$

1.D

$$S_1 = \pi_0 \, \sigma_1 \, (1 - \sigma_2) = 3/10$$
 packets/slot  $S_2 = \pi_0 \, \sigma_2 \, (1 - \sigma_1)^2 = 1/20$  packets/slot

1.E

$$L_1 = \sigma_1 = 1/2$$
 packets/slot  $L_2 = \pi_0 \, \sigma_2 = 1/5$  packets/slot

1.F

$$p_{1} = \frac{\pi_{0} \sigma_{1} \sigma_{2} + \pi_{1} \sigma_{1}}{\sigma_{1}} = 2/5$$

$$p_{2} = \frac{\pi_{0} \sigma_{2} (2 \sigma_{1} (1 - \sigma_{1}) + \sigma_{1}^{2})}{\pi_{0} \sigma_{2}} = 3/4$$

Check:

$$p_1 = 1 - S_1/L_1 = 2/5$$
$$p_2 = 1 - S_2/L_2 = 3/4$$

1.G We have:

$$\begin{split} S_1 &= \frac{3}{10} \, \frac{\text{packets}}{\text{slot}} \, \frac{1 \, \text{slot}}{10 \, \text{ms}} \frac{10 \, \text{Mbps} \, 10 \, \text{ms}}{1 \, \text{packet}} = 3 \, \text{Mbps} \\ S_2 &= \frac{1}{20} \, \frac{\text{packets}}{\text{slot}} \, \frac{1 \, \text{slot}}{10 \, \text{ms}} \frac{10 \, \text{Mbps} \, 20 \, \text{ms}}{1 \, \text{packet}} = 1 \, \text{Mbps}. \end{split}$$

Thus,

$$T_1 = rac{10^6 ext{ bytes } rac{8 ext{ bits}}{1 ext{ byte}}}{3 ext{ Mbps}} = 8/3 ext{ seconds}$$
 $T_2 = rac{10^6 ext{ bytes } rac{8 ext{ bits}}{1 ext{ byte}}}{1 ext{ Mbps}} = 8 ext{ seconds}$ 

- 1.H Consider a chain with states (see figure 3):
  - (0) node 2 is not transmitting its first slot
  - (1) node 2 is transmitting its first slot
  - (2) node 1 and node 2 are not transmitting

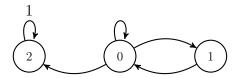


Figure 3: Absorbing DTMC.

where:

$$p_{00} = \sigma_1 (1 - \sigma_2) = 3/8$$
  

$$p_{01} = \sigma_2 = 1/4$$
  

$$p_{02} = (1 - \sigma_1) (1 - \sigma_2) = 3/8.$$

We have:

$$E[B] = \pi_0(0) m_{02} + \pi_1(0) m_{12}$$
(1)

where:

$$\pi_0(0) = \mathbf{P}\{\text{first state is } \textcircled{0} \mid \text{some node transmit}\} = \frac{\sigma_1 (1 - \sigma_2)}{1 - (1 - \sigma_1)(1 - \sigma_2)} = \frac{3}{5}$$

$$\pi_1(0) = \mathbf{P}\{\text{first state is } \textcircled{1} \mid \text{some node transmit}\} = \frac{\sigma_2}{1 - (1 - \sigma_1)(1 - \sigma_2)} = \frac{2}{5}$$

$$m_{02} = p_{02} + p_{00} (1 + m_{02}) + p_{01} (1 + m_{12}) = 1 + p_{00} m_{02} + p_{01} m_{12}$$
  
 $m_{12} = 1 + m_{02}$ 

which yields  $m_{02} = 10/3$ ,  $m_{12} = 13/3$ , and substituting in (1):

$$E[B] = \pi_0(0) \, m_{02} + \pi_1(0) \, m_{12} = \frac{3}{5} \, \frac{10}{3} + \frac{2}{5} \, \frac{13}{3} = \frac{56}{15} \approx 3,73$$