

Stochastic Network Modeling (SNM). Autumn 2019.  
First assessment, Discrete Time Markov Chains. 4/11/2019.

**Problem 1**

Assume a slotted Aloha system with 2 nodes,  $n_1, n_2$ . Both nodes transmit with probability  $\sigma = 1/3$  when they are thinking. When they are backlogged  $n_1$  transmits deterministically after every 1 slot, and  $n_2$  continues transmitting with probability  $\sigma = 1/3$ , as shows figure 1.

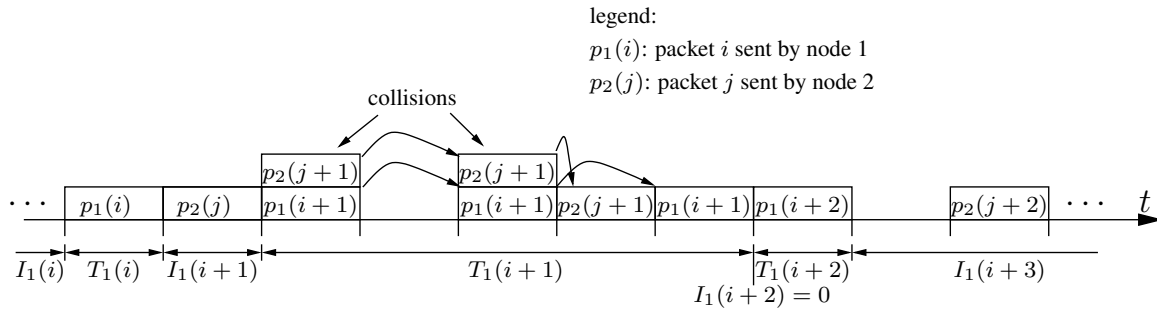


Figure 1: Time diagram of the system.

- 1.A (1.5 points) Draw the transition diagram and derive the one step transition probabilities of a DTMC that allows computing the throughput of each node.
- 1.B (1 points) Compute the stationary distribution.
- 1.C (1.5 point) Compute the throughput  $S_1, S_2$ , of each node (expected number of successful packets transmitted per slot).
- 1.D (1.5 point) Let  $N_i \geq 1, i = 1, 2$  be the random variable equal to number transmissions per packet of node  $n_i$ . That is, if a new packet is successfully transmitted in the first trial,  $N_i = 1$ . If it collides in the first trial and it is successfully transmitted in the second trial, then  $N_i = 2$ , and so on. Compute  $E[N_i], i = 1, 2$ .
- 1.E (1 points) Let  $I_1 \geq 0$  be the random variable equal to the number of slots that node  $n_1$  is in thinking state between transmissions (idle time). That is, if  $n_1$  transmits a new packet immediately after a  $n_1$  successful transmission, then  $I_1 = 0$ , and so on (see figure 1). Compute the distribution of  $I_1, P(I_1 = n)$ , and its expected value  $E[I_1]$ .
- 1.F (1.5 points) Let  $T_1 \geq 1$  be the random variable equal to the transmission time of node  $n_1$  (time that follows every idle time). That is, if  $n_1$  successfully transmits a new packet in the first trial  $T_1 = 1$ . If it collides in the first trial and it is successfully transmitted in the second trial, then  $T_1 = 3$ . If it collides twice (as  $p_1(i+1)$  in figure 1), then  $T_1 = 5$ , and so on (see figure 1). Compute the distribution of  $T_1, P(T_1 = n)$ , and its expected value  $E[T_1]$ .
- 1.G (1 point) Say what relation there is between the throughput of  $n_1, E[I_1]$  and  $E[T_1]$ . Check it with the values obtained in the previous items.
- 1.H (1 point) Let  $A$  be the event  $A = \{\text{both nodes are in thinking state}\}$  and  $T_2 \geq 1$  be the random variable equal to the transmission time of node  $n_2$ . Compute  $E[T_2 | A]$ , that is, the expected value of  $T_2$  given that the transmission of  $n_2$  occurs when both nodes are in thinking state. Use an absorbing DTMC, and describe clearly the meaning of each state.