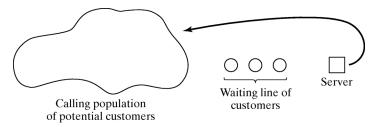
# Chapter 6 Queueing Models

Banks, Carson, Nelson & Nicol Discrete-Event System Simulation

## Purpose



- Simulation is often used in the analysis of queueing models.
- A simple but typical queueing model:



- Queueing models provide the analyst with a powerful tool for designing and evaluating the performance of queueing systems.
- Typical measures of system performance:
  - □ Server utilization, length of waiting lines, and delays of customers
  - For relatively simple systems, compute mathematically
  - □ For realistic models of complex systems, simulation is usually required.

#### **Outline**

- M
  - Discuss some well-known models (not development of queueing theories):
    - ☐ General characteristics of queues,
    - Meanings and relationships of important performance measures,
    - Estimation of mean measures of performance.
    - □ Effect of varying input parameters,
    - Mathematical solution of some basic queueing models.



- Key elements of queueing systems:
  - □ Customer: refers to anything that arrives at a facility and requires service, e.g., people, machines, trucks, emails.
  - □ Server: refers to any resource that provides the requested service, e.g., repairpersons, retrieval machines, runways at airport.

## Calling Population

- Calling population: the population of potential customers, may be assumed to be finite or infinite.
  - □ Finite population model: if arrival rate depends on the number of customers being served and waiting, e.g., model of one corporate jet, if it is being repaired, the repair arrival rate becomes zero.
  - □ Infinite population model: if arrival rate is not affected by the number of customers being served and waiting, e.g., systems with large population of potential customers.

## System Capacity

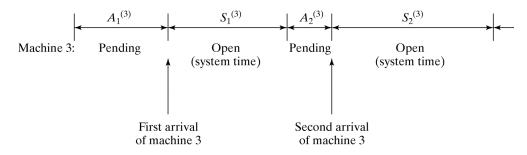
- System Capacity: a limit on the number of customers that may be in the waiting line or system.
  - □ Limited capacity, e.g., an automatic car wash only has room for 10 cars to wait in line to enter the mechanism.
  - □ Unlimited capacity, e.g., concert ticket sales with no limit on the number of people allowed to wait to purchase tickets.

#### **Arrival Process**

- For infinite-population models:
  - □ In terms of interarrival times of successive customers.
  - Random arrivals: interarrival times usually characterized by a probability distribution.
    - Most important model: Poisson arrival process (with rate  $\lambda$ ), where  $A_n$  represents the interarrival time between customer n-1 and customer n, and is exponentially distributed (with mean  $1/\lambda$ ).
  - Scheduled arrivals: interarrival times can be constant or constant plus or minus a small random amount to represent early or late arrivals.
    - e.g., patients to a physician or scheduled airline flight arrivals to an airport.
  - □ At least one customer is assumed to always be present, so the server is never idle, e.g., sufficient raw material for a machine.

#### **Arrival Process**

- For finite-population models:
  - Customer is pending when the customer is outside the queueing system, e.g., machine-repair problem: a machine is "pending" when it is operating, it becomes "not pending" the instant it demands service form the repairman.
  - Runtime of a customer is the length of time from departure from the queueing system until that customer's next arrival to the queue, e.g., machine-repair problem, machines are customers and a runtime is time to failure.
  - □ Let  $A_1^{(i)}$ ,  $A_2^{(i)}$ , ... be the successive runtimes of customer i, and  $S_1^{(i)}$ ,  $S_2^{(i)}$  be the corresponding successive system times:



## Queue Behavior and Queue Discipline

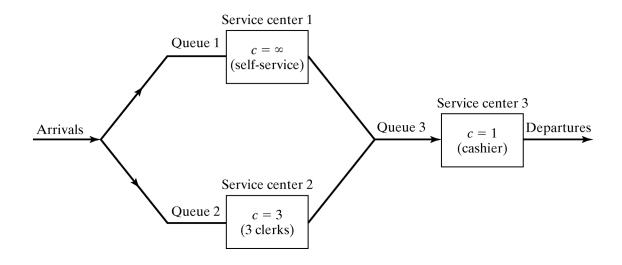
- Queue behavior: the actions of customers while in a queue waiting for service to begin, for example:
  - Balk: leave when they see that the line is too long,
  - Renege: leave after being in the line when its moving too slowly,
  - □ Jockey: move from one line to a shorter line.
- Queue discipline: the logical ordering of customers in a queue that determines which customer is chosen for service when a server becomes free, for example:
  - ☐ First-in-first-out (FIFO)
  - □ Last-in-first-out (LIFO)
  - □ Service in random order (SIRO)
  - □ Shortest processing time first (SPT)
  - Service according to priority (PR).

#### Service Times and Service Mechanism

- Service times of successive arrivals are denoted by  $S_1$ ,  $S_2$ ,  $S_3$ .
  - ☐ May be constant or random.
  - $\square$  { $S_1$ ,  $S_2$ ,  $S_3$ , ...} is usually characterized as a sequence of independent and identically distributed random variables, e.g., exponential, Weibull, gamma, lognormal, and truncated normal distribution.
- A queueing system consists of a number of service centers and interconnected queues.
  - □ Each service center consists of some number of servers, c, working in parallel, upon getting to the head of the line, a customer takes the 1<sup>st</sup> available server.

#### Service Times and Service Mechanism

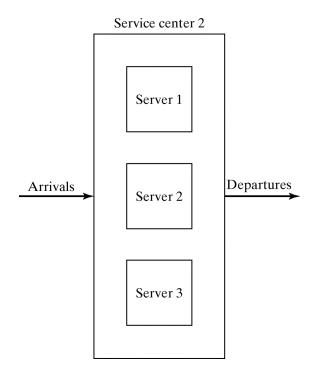
- Example: consider a discount warehouse where customers may:
  - □ Serve themselves before paying at the cashier:



#### Service Times and Service Mechanism

[Characteristics of Queueing System]

Wait for one of the three clerks:



□ Batch service (a server serving several customers simultaneously), or customer requires several servers simultaneously.

## **Queueing Notation**

- A notation system for parallel server queues: A/B/c/N/K
  - ☐ A represents the interarrival-time distribution,
  - □ B represents the service-time distribution,
  - □ c represents the number of parallel servers,
  - □ N represents the system capacity,
  - ☐ *K* represents the size of the calling population.

## **Queueing Notation**

- Primary performance measures of queueing systems:
  - $\square$   $P_n$ : steady-state probability of having n customers in system,
  - $\square$   $P_n(t)$ : probability of n customers in system at time t,
  - $\square$   $\lambda$ : arrival rate,
  - $\square$   $\lambda_e$ : effective arrival rate,
  - $\square$   $\mu$ : service rate of one server,
  - $\square$   $\rho$ : server utilization,
  - $\Box$   $A_n$ : interarrival time between customers n-1 and n,
  - $\square$   $S_n$ : service time of the nth arriving customer,
  - $\square$   $W_n$ : total time spent in system by the nth arriving customer,
  - $\square$   $W_n^Q$ : total time spent in the waiting line by customer n,
  - $\Box$  L(t): the number of customers in system at time t,
  - $\Box$   $L_Q(t)$ : the number of customers in queue at time t,
  - □ *L*: long-run time-average number of customers in system,
  - $\Box$   $L_Q$ : long-run time-average number of customers in queue,
  - □ w: long-run average time spent in system per customer,
  - $\square$   $w_Q$ : long-run average time spent in queue per customer.

## Time-Average Number in System L

[Characteristics of Queueing System]

- Consider a queueing system over a period of time T,
  - □ Let  $T_i$  denote the total time during [0,T] in which the system contained exactly i customers, the time-weighted-average number in a system is defined by:

$$\hat{L} = \frac{1}{T} \sum_{i=0}^{\infty} i T_i = \sum_{i=0}^{\infty} i \left( \frac{T_i}{T} \right)$$

 $\square$  Consider the total area under the function is L(t), then,

$$\hat{L} = \frac{1}{T} \sum_{i=0}^{\infty} iT_i = \frac{1}{T} \int_0^T L(t)dt$$

□ The long-run time-average # in system, with probability 1:

$$\hat{L} = \frac{1}{T} \int_0^T L(t)dt \to L \text{ as } T \to \infty$$

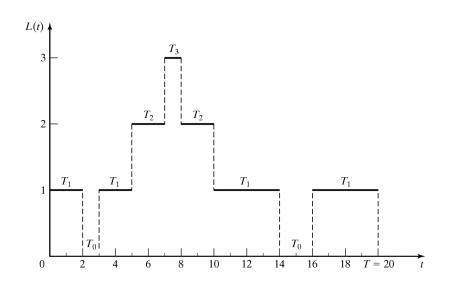
## Time-Average Number in System L

[Characteristics of Queueing System]



$$\hat{L}_{Q} = \frac{1}{T} \sum_{i=0}^{\infty} i T_{i}^{Q} = \frac{1}{T} \int_{0}^{T} L_{Q}(t) dt \rightarrow L_{Q} \quad \text{as} \quad T \rightarrow \infty$$

□ G/G/1/N/K example: consider the results from the queueing system (N > 4, K > 3).



$$\hat{L} = [0(3) + 1(12) + 2(4) + 3(1)]/20$$
  
= 23/20 = 1.15 cusomters

$$L_{\mathcal{Q}}(t) = \begin{cases} 0, & \text{if } L(t) = 0 \\ L(t) - 1, & \text{if } L(t) \ge 1 \end{cases}$$

$$\hat{L}_Q = \frac{0(15) + 1(4) + 2(1)}{20} = 0.3 \text{ customers}$$

## Average Time Spent in System Per

## Customer W [Characteristics of Queueing System]

The average time spent in system per customer, called the average system time, is:  $\hat{w} = \frac{1}{N} \sum_{i=1}^{N} W_i$ 

where  $W_1$ ,  $W_2$ , ...,  $W_N$  are the individual times that each of the N customers spend in the system during [0,T].

- □ For stable systems:  $\hat{w} \rightarrow w$  as  $N \rightarrow \infty$
- ☐ If the system under consideration is the queue alone:

$$\hat{W}_Q = \frac{1}{N} \sum_{i=1}^N W_i^Q \rightarrow W_Q$$
 as  $N \rightarrow \infty$ 

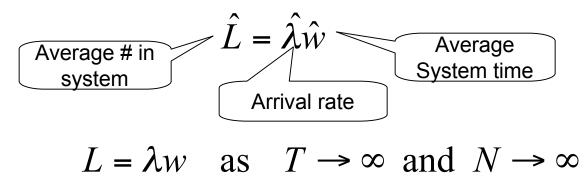
 $\Box$  G/G/1/N/K example (cont.): the average system time is

$$\hat{w} = \frac{W_1 + W_2 + \dots + W_5}{5} = \frac{2 + (8 - 3) + \dots + (20 - 16)}{5} = 4.6 \text{ time units}$$

## The Conservation Equation

[Characteristics of Queueing System]

Conservation equation (a.k.a. Little's law)



- □ Holds for almost all queueing systems or subsystems (regardless of the number of servers, the queue discipline, or other special circumstances).
- □ G/G/1/N/K example (cont.): On average, one arrival every 4 time units and each arrival spends 4.6 time units in the system. Hence, at an arbitrary point in time, there is (1/4)(4.6) = 1.15 customers present on average.



- Definition: the proportion of time that a server is busy.
  - □ Observed server utilization,  $\hat{\rho}$ , is defined over a specified time interval [0,T].
  - $\square$  Long-run server utilization is  $\rho$ .
  - $\square$  For systems with long-run stability:  $\hat{\rho} \rightarrow \rho$  as  $T \rightarrow \infty$

- For  $G/G/1/\infty/\infty$  queues:
  - $\square$  Any single-server queueing system with average arrival rate  $\lambda$  customers per time unit, where average service time  $E(S) = 1/\mu$  time units, infinite queue capacity and calling population.
  - $\square$  Conservation equation,  $L = \lambda w$ , can be applied.
  - $\square$  For a stable system, the average arrival rate to the server,  $\lambda_s$ , must be identical to  $\lambda$ .
  - ☐ The average number of customers in the server is:

$$\hat{L}_{s} = \frac{1}{T} \int_{0}^{T} (L(t) - L_{Q}(t)) dt = \frac{T - T_{0}}{T}$$

#### [Characteristics of Queueing System]

□ In general, for a single-server queue:

$$\hat{L}_s = \hat{\rho} \rightarrow L_s = \rho \text{ as } T \rightarrow \infty$$
  
and  $\rho = \lambda E(s) = \frac{\lambda}{\mu}$ 

- For a single-server stable queue:  $\rho = \frac{\lambda}{\mu} < 1$
- For an unstable queue  $(\lambda > \mu)$ , long-run server utilization is 1.

- For  $G/G/c/\infty/\infty$  queues:
  - ☐ A system with c identical servers in parallel.
  - □ If an arriving customer finds more than one server idle, the customer chooses a server without favoring any particular server.
  - □ For systems in statistical equilibrium, the average number of busy servers,  $L_s$ , is:  $L_s$ , =  $\lambda E(s) = \lambda/\mu$ .
  - □ The long-run average server utilization is:

$$\rho = \frac{L_s}{c} = \frac{\lambda}{c\mu}$$
, where  $\lambda < c\mu$  for stable systems

## Server Utilization and System Performance

- System performance varies widely for a given utilization  $\rho$ .
  - □ For example, a D/D/1 queue where  $E(A) = 1/\lambda$  and  $E(S) = 1/\lambda$ , where:

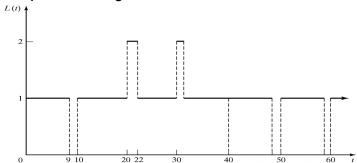
$$L = \rho = \lambda/\mu$$
,  $w = E(S) = 1/\mu$ ,  $L_Q = W_Q = 0$ .

- By varying  $\lambda$  and  $\mu$ , server utilization can assume any value between 0 and 1.
- Yet there is never any line.
- In general, variability of interarrival and service times causes lines to fluctuate in length.

## Server Utilization and System Performance

[Characteristics of Queueing System]

- Example: A physician who schedules patients every 10 minutes and spends  $S_i$  minutes with the  $i^{th}$  patient:  $S_i = \begin{cases} 9 \text{ minutes with probability } 0.9 \\ 12 \text{ minutes with probability } 0.1 \end{cases}$ 
  - $\square$  Arrivals are deterministic,  $A_1 = A_2 = ... = \lambda^{-1} = 10$ .
  - □ Services are stochastic,  $E(S_i) = 9.3$  min and  $V(S_0) = 0.81$  min<sup>2</sup>.
  - □ On average, the physician's utilization =  $\rho = \lambda/\mu = 0.93 < 1$ .
  - □ Consider the system is simulated with service times:  $S_1 = 9$ ,  $S_2 = 12$ ,  $S_3 = 9$ ,  $S_4 = 9$ ,  $S_5 = 9$ , .... The system becomes:



□ The occurrence of a relatively long service time ( $S_2 = 12$ ) causes a waiting line to form temporarily.

## Costs in Queueing Problems

[Characteristics of Queueing System]

- Costs can be associated with various aspects of the waiting line or servers:
  - □ System incurs a cost for each customer in the queue, say at a rate of \$10 per hour per customer.
    - The average cost per customer is:

$$\sum_{j=1}^{N} \frac{\$10*W_{j}^{Q}}{N} = \$10*\hat{w}_{Q}$$

$$W_{j}^{Q} \text{ is the time customer j spends in queue}$$

If  $\hat{\lambda}$  customers per hour arrive (on average), the average cost per hour is:

$$\left(\hat{\lambda} \frac{\text{customer}}{\text{hour}}\right) \left(\frac{\$10*\hat{w}_Q}{\text{customer}}\right) = \$10*\hat{\lambda}\hat{w}_Q = \$10*\hat{L}_Q / \text{hour}$$

- □ Server may also impose costs on the system, if a group of c parallel servers  $(1 \le c \le \infty)$  have utilization r, each server imposes a cost of \$5 per hour while busy.
  - The total server cost is:  $$5*c\rho$ .

## Steady-State Behavior of Infinite-Population Markovian Models

- Markovian models: exponential-distribution arrival process (mean arrival rate =  $\lambda$ ).
- Service times may be exponentially distributed as well (M) or arbitrary (G).
- A queueing system is in statistical equilibrium if the probability that the system is in a given state is not time dependent:

$$P(L(t) = n) = P_n(t) = P_n$$
.

- Mathematical models in this chapter can be used to obtain approximate results even when the model assumptions do not strictly hold (as a rough guide).
- Simulation can be used for more refined analysis (more faithful representation for complex systems).

## Steady-State Behavior of Infinite-Population Markovian Models

For the simple model studied in this chapter, the steady-state parameter, L, the time-average number of customers in the system is:  $L = \sum_{n=0}^{\infty} nP_n$ 

☐ Apply Little's equation to the whole system and to the queue alone:

$$w = \frac{L}{\lambda}, \quad w_Q = w - \frac{1}{\mu}$$
$$L_Q = \lambda w_Q$$

■  $G/G/c/\infty/\infty$  example: to have a statistical equilibrium, a necessary and sufficient condition is  $\lambda/(c\mu) < 1$ .

### M/G/1 Queues

#### [Steady-State of Markovian Model]



- Single-server queues with Poisson arrivals & unlimited capacity.
- Suppose service times have mean  $1/\mu$  and variance  $\sigma^2$  and  $\rho = \lambda/\mu$  < 1, the steady-state parameters of M/G/1 queue:

$$\rho = \lambda/\mu, \quad P_0 = 1 - \rho$$

$$L = \rho + \frac{\rho^2 (1 + \sigma^2 \mu^2)}{2(1 - \rho)}, \quad L_Q = \frac{\rho^2 (1 + \sigma^2 \mu^2)}{2(1 - \rho)}$$

$$w = \frac{1}{\mu} + \frac{\lambda(1/\mu^2 + \sigma^2)}{2(1 - \rho)}, \quad w_Q = \frac{\lambda(1/\mu^2 + \sigma^2)}{2(1 - \rho)}$$

## M/G/1 Queues

#### [Steady-State of Markovian Model]



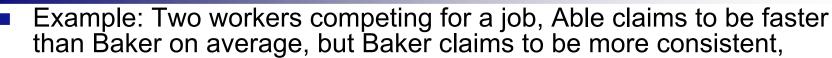
- $\square$  No simple expression for the steady-state probabilities  $P_0, P_1, \dots$
- $\Box$   $L L_Q = \rho$  is the time-average number of customers being served.
- $\square$  Average length of queue,  $L_{Q}$ , can be rewritten as:

$$L_Q = \frac{\rho^2}{2(1-\rho)} + \frac{\lambda^2 \sigma^2}{2(1-\rho)}$$

• If  $\lambda$  and  $\mu$  are held constant,  $L_Q$  depends on the variability,  $\sigma^2$ , of the service times.

## M/G/1 Queues

#### [Steady-State of Markovian Model]



- $\square$  Poisson arrivals at rate  $\lambda = 2$  per hour (1/30 per minute).
- □ Able:  $1/\mu = 24$  minutes and  $\sigma^2 = 20^2 = 400$  minutes<sup>2</sup>:

$$L_Q = \frac{(1/30)^2[24^2 + 400]}{2(1-4/5)} = 2.711 \text{ customers}$$

- The proportion of arrivals who find Able idle and thus experience no delay is  $P_0 = 1-\rho = 1/5 = 20\%$ .
- □ Baker:  $1/\mu = 25$  minutes and  $\sigma^2 = 2^2 = 4$  minutes<sup>2</sup>:

$$L_Q = \frac{(1/30)^2[25^2 + 4]}{2(1-5/6)} = 2.097 \text{ customers}$$

- The proportion of arrivals who find Baker idle and thus experience no delay is  $P_0 = 1-\rho = 1/6 = 16.7\%$ .
- □ Although working faster on average, Able's greater service variability results in an average queue length about 30% greater than Baker's.



- Suppose the service times in an M/G/1 queue are exponentially distributed with mean  $1/\mu$ , then the variance is  $\sigma^2 = 1/\mu^2$ .
  - □ M/M/1 queue is a useful approximate model when service times have standard deviation approximately equal to their means.
  - □ The steady-state parameters:

$$\rho = \lambda / \mu, \quad P_n = (1 - \rho)\rho^n$$

$$L = \frac{\lambda}{\mu - \lambda} = \frac{\rho}{1 - \rho}, \quad L_Q = \frac{\lambda^2}{\mu(\mu - \lambda)} = \frac{\rho^2}{1 - \rho}$$

$$w = \frac{1}{\mu - \lambda} = \frac{1}{\mu(1 - \rho)}, \quad w_Q = \frac{\lambda}{\mu(\mu - \lambda)} = \frac{\rho}{\mu(1 - \rho)}$$

### M/M/1 Queues

#### [Steady-State of Markovian Model]

- Example: M/M/1 queue with service rate  $\mu=10$  customers per hour.
  - $\square$  Consider how L and w increase as arrival rate,  $\lambda$ , increases from 5 to 8.64 by increments of 20%:

λ	5.0	6.0	7.2	8.64	10.0
$\overline{\rho}$	0.500	0.600	0.720	0.864	1.000
L	1.00	1.50	2.57	6.35	$\infty$
W	0.20	0.25	0.36	0.73	$\infty$

- □ If  $\lambda/\mu \ge 1$ , waiting lines tend to continually grow in length.
- □ Increase in average system time (w) and average number in system (L) is highly nonlinear as a function of  $\rho$ .

## Effect of Utilization and Service Variability [Steady-State of Markovian]

- Model
  - For almost all queues, if lines are too long, they can be reduced by decreasing server utilization ( $\rho$ ) or by decreasing the service time variability ( $\sigma^2$ ).
  - A measure of the variability of a distribution, coefficient of variation (cv):

 $(cv)^2 = \frac{V(X)}{[E(X)]^2}$ 

☐ The larger cv is, the more variable is the distribution relative to its expected value

## Effect of Utilization and Service Variability [Steady-S

[Steady-State of Markovian

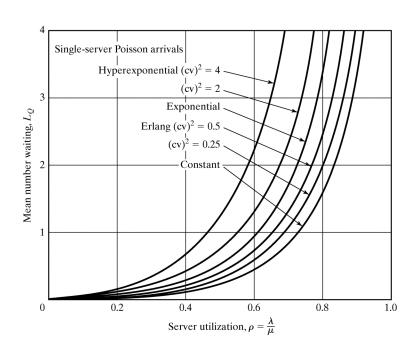
Modelj

Consider L<sub>Q</sub> for any M/G/1 queue:

$$L_{Q} = \frac{\rho^{2}(1 + \sigma^{2}\mu^{2})}{2(1 - \rho)}$$
$$= \left(\frac{\rho^{2}}{1 - \rho}\right) \left(\frac{1 + (cv)^{2}}{2}\right)$$

 $L_Q$  for *M/M/1* queue

Corrects the *M/M/1* formula to account for a non-exponential service time dist'n



## Multiserver Queue [Steady-State of Markovian Model]



- $M/M/c/\infty/\infty$  queue: c channels operating in parallel.
  - □ Each channel has an independent and identical exponential service-time distribution, with mean  $1/\mu$ .
  - □ To achieve statistical equilibrium, the offered load  $(\lambda/\mu)$  must satisfy  $\lambda/\mu < c$ , where  $\lambda/(c\mu) = \rho$  is the server utilization.
  - □ Some of the steady-state probabilities:

$$\rho = \lambda / c\mu$$

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

$$L = c\rho + \frac{(c\rho)^{c+1} P_0}{c(c!)(1-\rho)^2} = c\rho + \frac{\rho P(L(\infty) \ge c)}{1-\rho}$$

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

## Multiserver Queue [Steady-State of Markovian Model]

- M
- Other common multiserver queueing models:
  - □ M/G/c/∞: general service times and c parallel server. The parameters can be approximated from those of the M/M/c/∞/∞ model.
  - □ M/G/∞: general service times and infinite number of servers, e.g., customer is its own system, service capacity far exceeds service demand.
  - □  $M/M/C/N/\infty$ : service times are exponentially distributed at rate m and c servers where the total system capacity is  $N \ge c$  customer (when an arrival occurs and the system is full, that arrival is turned away).

## Steady-State Behavior of Finite-Population Models

- When the calling population is small, the presence of one or more customers in the system has a strong effect on the distribution of future arrivals.
- Consider a finite-calling population model with K customers (M/M/c/K/K):
  - □ The time between the end of one service visit and the next call for service is exponentially distributed, (mean =  $1/\lambda$ ).
  - ☐ Service times are also exponentially distributed.
  - $\Box$  c parallel servers and system capacity is K.

# Steady-State Behavior of Finite-Population Models

□ Some of the steady-state probabilities:

$$P_{0} = \left\{ \sum_{n=0}^{c-1} {K \choose n} \left(\frac{\lambda}{\mu}\right)^{n} + \sum_{n=c}^{K} \frac{K!}{(K-n)!c!c^{n-c}} \left(\frac{\lambda}{\mu}\right)^{n} \right\}^{-1}$$

$$P_{n} = \left\{ {K \choose n} \left(\frac{\lambda}{\mu}\right)^{n} P_{0}, & n = 0,1,...,c-1$$

$$\frac{K!}{(K-n)!c!c^{n-c}} \left(\frac{\lambda}{\mu}\right)^{n}, & n = c,c+1,...K \right\}$$

$$L = \sum_{n=0}^{K} n P_{n}, & w = L/\lambda_{e}, & \rho = \lambda_{e}/c\mu$$

where  $\lambda_e$  is the long run effective arrival rate of customers to queue (or entering/exiting service)

$$\lambda_e = \sum_{n=0}^K (K - n) \lambda P_n$$

## Steady-State Behavior of Finite-Population Models

- Example: two workers who are responsible for 10 milling machines.
  - □ Machines run on the average for 20 minutes, then require an average 5-minute service period, both times exponentially distributed:  $\lambda = 1/20$  and  $\mu = 1/5$ .
  - $\square$  All of the performance measures depend on  $P_0$ :

$$P_0 = \left\{ \sum_{n=0}^{2-1} {10 \choose n} \left( \frac{5}{20} \right)^n + \sum_{n=2}^{10} \frac{10!}{(10-n)! 2! 2^{n-2}} \left( \frac{5}{20} \right)^n \right\}^{-1} = 0.065$$

- Then, we can obtain the other  $P_n$ .
- Expected number of machines in system:

$$L = \sum_{n=0}^{10} nP_n = 3.17 \text{ machines}$$

■ The average number of running machines:

$$K - L = 10 - 3.17 = 6.83$$
 machines

### **Networks of Queues**

- Many systems are naturally modeled as networks of single queues: customers departing from one queue may be routed to another.
- The following results assume a stable system with infinite calling population and no limit on system capacity:
  - □ Provided that no customers are created or destroyed in the queue, then the departure rate out of a queue is the same as the arrival rate into the queue (over the long run).
  - If customers arrive to queue i at rate  $\lambda_i$ , and a fraction  $0 \le p_{ij} \le 1$  of them are routed to queue j upon departure, then the arrival rate form queue i to queue j is  $\lambda_i p_{ij}$  (over the long run).

## **Networks of Queues**



□ The overall arrival rate into queue j:

$$\lambda_j = a_j + \sum_{\text{all } i} \lambda_i p_{ij}$$
 Arrival rates from outside the network Sum of arrival rates from other queues in network

- □ If queue j has  $c_i < \infty$  parallel servers, each working at rate  $\mu_i$ , then the long-run utilization of each server is  $\rho_i = \lambda_j / (c\mu_i)$  (where  $\rho_i$  < 1 for stable queue).
- If arrivals from outside the network form a Poisson process with rate  $a_j$  for each queue j, and if there are  $c_j$  identical servers delivering exponentially distributed service times with mean  $1/\mu_j$ , then, in steady state, queue j behaves likes an  $M/M/c_j$  queue with arrival rate  $a_j + \sum \lambda_i p_{ij}$

### **Network of Queues**



- Discount store example:
  - □ Suppose customers arrive at the rate 80 per hour and 40% choose self-service. Hence:
    - Arrival rate to service center 1 is  $\lambda_1 = 80(0.4) = 32$  per hour
    - Arrival rate to service center 2 is  $\lambda_2 = 80(0.6) = 48$  per hour.
  - $\Box$   $c_2$  = 3 clerks and  $\mu_2$  = 20 customers per hour.
  - ☐ The long-run utilization of the clerks is:

$$\rho_2$$
 = 48/(3\*20) = 0.8

- □ All customers must see the cashier at service center 3, the overall rate to service center 3 is  $\lambda_3 = \lambda_1 + \lambda_2 = 80$  per hour.
  - If  $\mu_3$  = 90 per hour, then the utilization of the cashier is:

$$\rho_3$$
 = 80/90 = 0.89

## Summary



- Introduced basic concepts of queueing models.
- Show how simulation, and some times mathematical analysis, can be used to estimate the performance measures of a system.
- Commonly used performance measures: L,  $L_Q$ , w,  $w_Q$ ,  $\rho$ , and  $\lambda_e$ .
- When simulating any system that evolves over time, analyst must decide whether to study transient behavior or steady-state behavior.
  - □ Simple formulas exist for the steady-state behavior of some queues.
- Simple models can be solved mathematically, and can be useful in providing a rough estimate of a performance measure.