

Case Study of $M/M/1$ Queues with Batch Arrivals

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2. Modeling

- A. Case study: two batch sizes with the same probability of occurrence
- B. Theoretical reference: conventional $M/M/1$

3. Numerical Analysis

- A. Flowchart
- B. Simulation setup
- C. Results

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- **History:** Pioneering work by Erlang (1909) and Molina (1927);
- **Relevance:** Queue systems in telecommunications, banks, restaurants, hospitals and so on;
- **What is the problem we are dealing with?** $M/M/1$ queues with batch arrivals;
- **How can it be applied in telecommunications?** When data is broadcast in bursts or bundled together in bigger units to improve efficiency;
- **What is the purpose of this work?** Assess $M/M/1$ queues with batch arrivals performances under different levels of utilization and buffer sizes.

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- **Model Components:**

- Batch arrival rate, λ_b ;
- Packet arrival rate, λ ;
- Service rate, μ ;
- Batch size (number of packets by each batch) determined by Bernoulli process;
- Utilization Factor, ρ ;
- Buffer size, N ;
- Server State;

- **Performance metrics:**

- Blocking probability, mean time in system and mean packets in system.

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Case study: two batch sizes with the same probability of occurrence

- **Problem:**

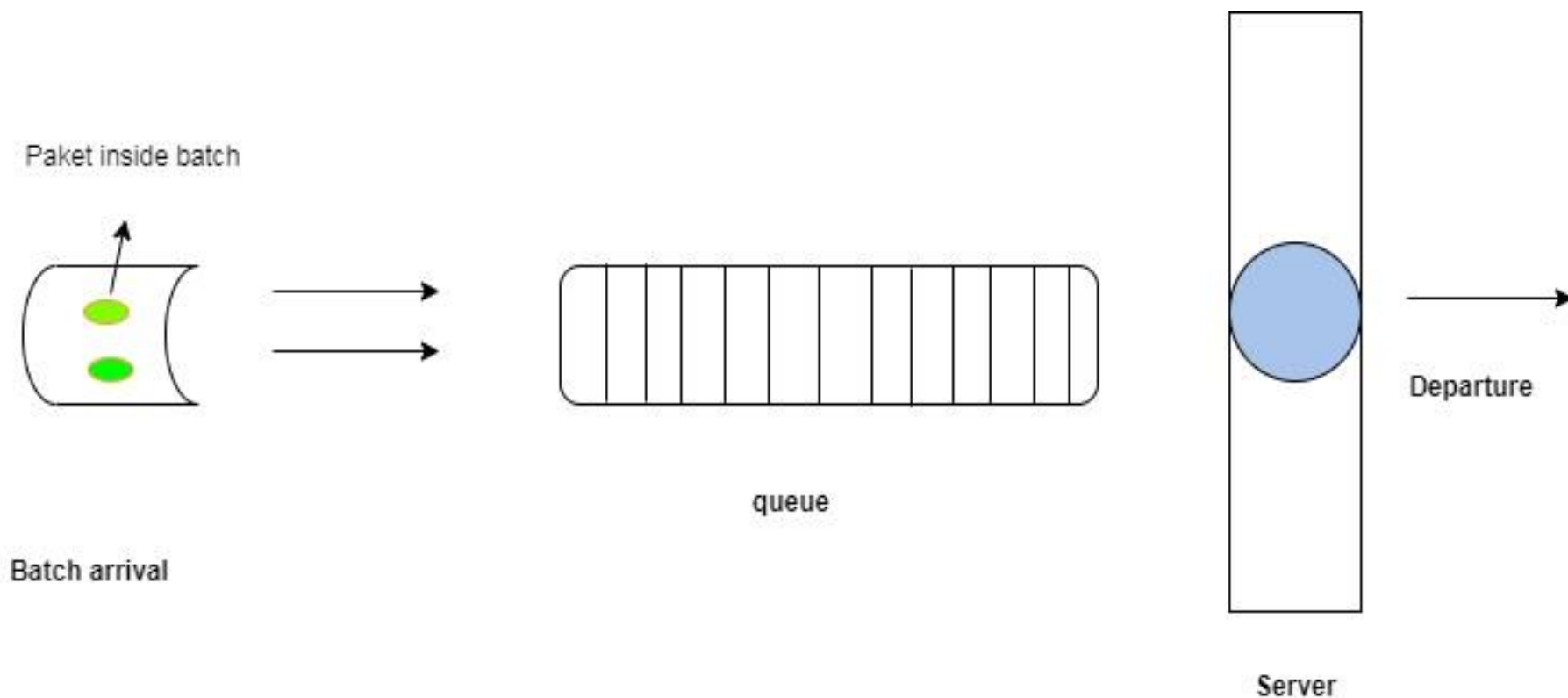
Consider an $M/M/1$ queue with batch arrivals (variable number of packets arrive at the server). The batches have different probabilities of arrival. For example, we can have a network with only two types of batches: a batch of size 1 packet, as in the $M/M/1$ case, and a batch of size 2 packets. In this case, the arrival probabilities of batches of sizes 1 and 2 can be equal. The arrival rate of the batches is λ_b . The service time has an average of $1/\mu$ (the service is performed for each packet, not for each batch).

- **Determination of the batch size:** Using a Bernoulli distribution;
- **Probabilities (p_1, p_2):** For selecting one or two packet batches, respectively;
- **Determination of arrival rate of the batches considering different probabilities of arrival:**

$$\lambda_b = \frac{\lambda}{1 \cdot p_1 + 2 \cdot p_2} = \frac{\rho\mu}{1 \cdot p_1 + 2 \cdot p_2}$$

Case study: two batch sizes with the same probability of occurrence

- **$M/M/1$ queue with batch arrivals:**



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- **Performance metrics**

- **Mean packets in system:**

$$\mathbb{E}[q] = \frac{\rho}{1 - \rho}$$

- **Mean time in system:**

$$\mathbb{E}[T_q] = \frac{E[q]}{\lambda} = \frac{1}{\mu - \lambda}$$

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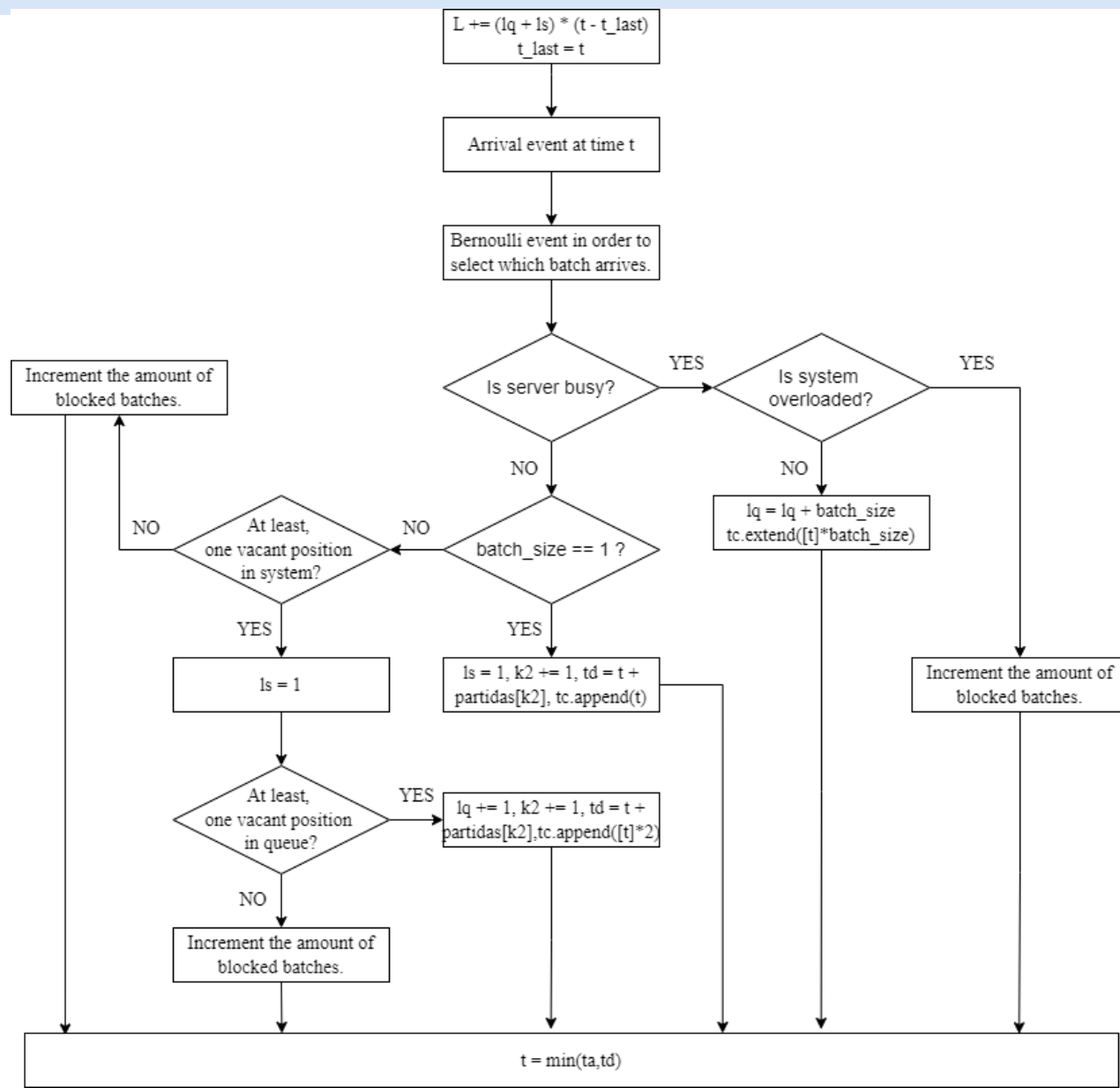
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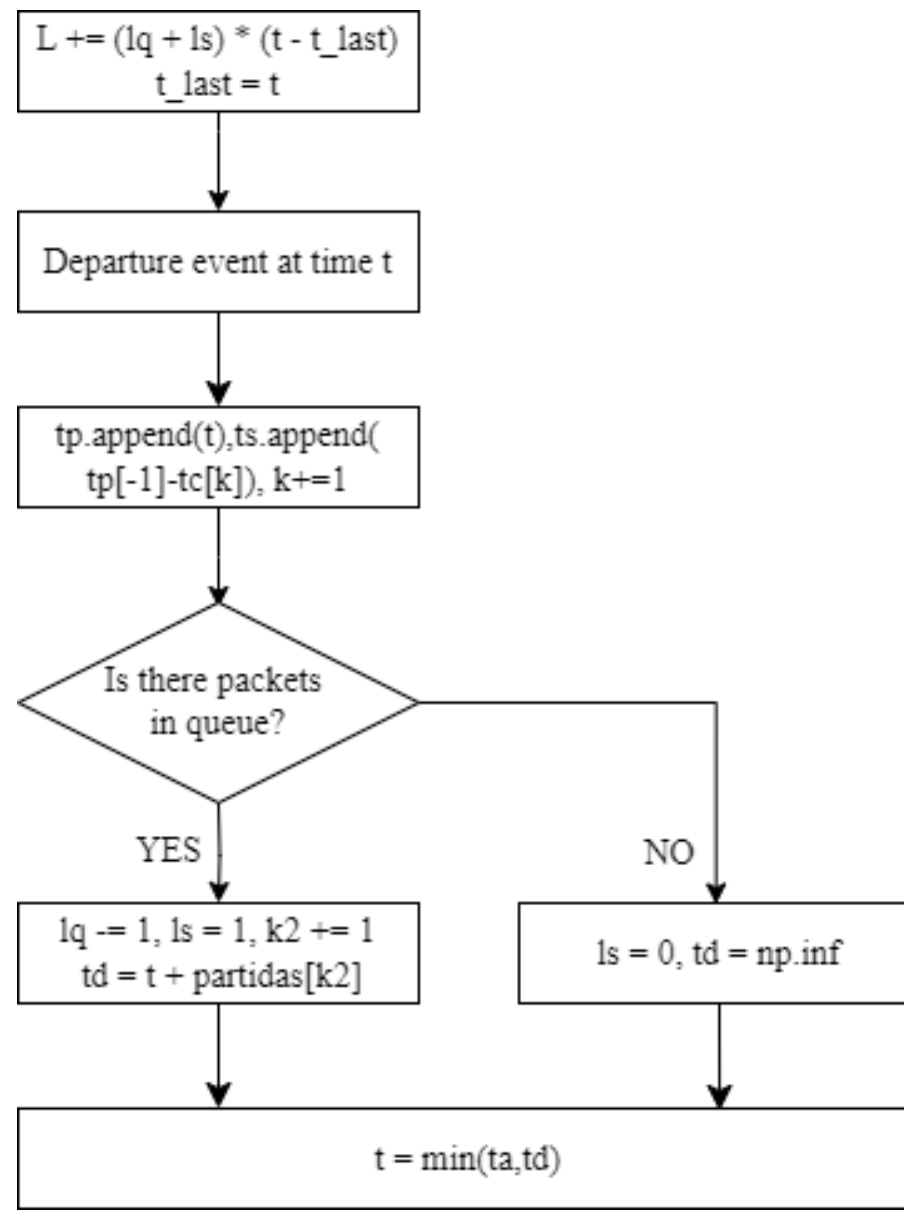
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Numerical Analysis: Flowchart for Arrival Event



Numerical Analysis: Flowchart for Departure Event



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- **Parameters:**

- **Service Rate, μ :** 12 packets per second;
- **Utilization Factors, ρ :** 0.2, 0.4, 0.6, 0.8, 1.0;
- **Simulation Time:** 5000 seconds;
- **Buffer size, N :** infinite for $M/M/1$ and finite ($N = 10$).

- **Performance metrics:**

- Average Time in System, $E[q]$;
- Average Number of Packets in System, $E[T_q]$;
- Blocking Probability, P_b .

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TABLE I

PERFORMANCE COMPARISON USING DIFFERENT ρ VALUES IN INFINITE CASE, CONSIDERING PACKET ARRIVALS.

ρ	$\mathbb{E}[T_q]_s, s$	P_b	$\mathbb{E}[q]_s, \text{packets}$	$\mathbb{E}[T_q]_t, \mathbb{E}[q]_t$
0.2	0.1054	0.0000	0.2565	0.1042, 0.25
0.4	0.1407	0.0000	0.6809	0.1389, 0.6667
0.6	0.2049	0.0000	1.4643	0.2083, 1.5
0.8	0.3975	0.0000	3.7570	0.4167, 4
1	17.2847	0.0000	206.6625	∞, ∞

TABLE II

PERFORMANCE COMPARISON USING DIFFERENT ρ VALUES IN INFINITE CASE, CONSIDERING BATCH ARRIVALS.

ρ	$\mathbb{E}[T_q]_s, s$	P_b	$\mathbb{E}[q]_s, \text{ packets}$
0.2	0.1033	0.0000	0.2476
0.4	0.1410	0.0000	0.6818
0.6	0.2063	0.0000	1.4818
0.8	0.4272	0.0000	4.1141
1	12.9260	0.0000	155.2688

TABLE III

PERFORMANCE COMPARISON USING DIFFERENT ρ VALUES IN FINITE CASE ($N = 5$), CONSIDERING BATCH ARRIVALS.

ρ	$\mathbb{E}[T_q]_s, s$	P_b	$\mathbb{E}[q]_s, \text{ packets}$
0.2	0.1343	0.0035	0.3212
0.4	0.1649	0.0273	0.7685
0.6	0.1926	0.0687	1.2727
0.8	0.2169	0.1281	1.7622
1	0.2441	0.2004	2.2482

TABLE IV

PERFORMANCE COMPARISON USING DIFFERENT ρ VALUES IN FINITE CASE ($N = 10$), CONSIDERING BATCH ARRIVALS.

ρ	$\mathbb{E}[T_q]_s, s$	P_b	$\mathbb{E}[q]_s, \text{ packets}$
0.2	0.1371	0.0000	0.3199
0.4	0.1777	0.0007	0.8546
0.6	0.2533	0.0102	1.8213
0.8	0.3426	0.0415	3.1384
1	0.4531	0.1073	4.7663

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Conclusions

- O desempenho alcançado pela fila $M/M/1$, considerando chegadas em lotes, é o mesmo que o do sistema convencional, que analisa chegadas de pacotes. Tanto o tempo médio quanto o número de elementos no sistema consideram pacotes, não lotes, e essa é a razão. Além disso, as taxas efetivas de chegada de pacotes são as mesmas em ambas as simulações;
- Baixa utilização: ocorre quando a taxa de serviço é consideravelmente maior do que a taxa de chegada. Assim, o sistema pode operar adequadamente sem rejeitar lotes ou pacotes. Se reduzirmos o tamanho do buffer, é provável que essa condição se torne limitada, aumentando a chance de bloqueio mesmo em cenários com baixa utilização;
- À medida que a utilização aumenta, considera-se que a taxa de chegada aumentou para uma taxa de serviço fixa. Assim, um buffer limitado apresentará uma maior chance de rejeitar lotes, aumentando a probabilidade de bloqueio;
- Trabalho futuro: Verificar expressões teóricas para análise de desempenho considerando chegadas em lotes.

Thanks!

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