# Analytical Model

In this chapter, we are going to present four different scenarios for modeling blockchain-based systems: (1) Single-Class Customers without Impatience, (2) Two-Class Customers without Impatience, (3) Single-Class Customers with Impatience, and (4) Two-Class Customers with Impatience. Each of these scenarios is built upon a queuing-based abstraction of the blockchain process and aims to capture distinct behavioral features related to customer priority and abandonment. In all cases, as shown in Figure 3‑1,the system is composed of two queues with limited capacity: the customer queue, which temporarily holds users before block generation, and the consensus queue, which represents the stage where users participate in the consensus protocol after being grouped into a block.

Assume that the arrivals of customer follow a Poisson process, where the arrival rate is denoted by λ. In the multi-class scenarios, we further distinguish between high-priority and low-priority customers, whose respective arrival rates are and , so that the total arrival rate satisfies . After arriving at the customer queue, users wait for the block generation process, which occurs at a rate of (or and in the two-class case). Once a block is formed, a group of users is transferred to the consensus queue, where the consensus process is carried out at a service rate denoted by (or and depending on customer class).

In scenarios that involve impatience, we assume that customers may abandon the system while waiting in the customer queue if their waiting time exceeds a certain threshold. The impatience threshold is modeled as an exponential random variable with a rate for single-class users, and rates and for high-priority and low-priority users, respectively. Once a customer enters the consensus queue, impatience is no longer considered. In addition, we consider the operational reliability of the system by incorporating the possibility of the system state alternating between ON and OFF periods. During ON periods, both block generation and consensus operations are allowed to proceed, while during OFF periods, these operations are suspended. The durations of both ON and OFF periods are exponentially distributed. The transition rates between the two states are given by (ON to OFF) and (OFF to ON) respectively.

一張含有 黑色, 黑暗 的圖片

AI 產生的內容可能不正確。

Figure 3‑1

We assume the queueing discipline is First-Come-First-Served (FCFS) for customers of the same class. In the two-class scenarios, customers are additionally scheduled under a non-preemptive priority rule, in which high-priority customers are placed ahead of low-priority ones in the customer queue, but once a customer enters the consensus queue, their service cannot be interrupted. These settings allow us to examine the interplay between system structure, service prioritization, impatience-driven abandonment, and queue dynamics in a blockchain-inspired environment. The parameters used in different scenarios are shown in Table 3.1

|  |  |  |
| --- | --- | --- |
| Description | Single-class | Two-class |
| Arrival rate |  |  |
|  |
| Block generation rate |  |  |
|  |
| Consensus rate |  |  |
|  |
| Impatient rate |  |  |
|  |
| Transition rate (ON to OFF) |  |  |
| Transition rate (OFF to ON) |  |  |

Table 3.1 The parameters used in different scenarios

## Scenario 1: Single-Class Customer without Impatient

In this scenario, we consider a single-class customer system without impatience, where arrivals follow a Poisson process and customers are served based on the First-Come-First-Served (FCFS) discipline. The service process is divided into block generation and consensus phases, and the system switches between ON and OFF states, affecting service availability.

Assume that the arrivals of customer follow a Poisson process, where the arrival rate is denoted by λ. After arriving at the customer queue, users wait for the block generation process, which occurs at a rate of . Once a block is formed, a group of users is transferred to the consensus queue, where the consensus process is carried out at a service rate denoted by .

In addition, we consider the operational reliability of the system by incorporating the possibility of the system state alternating between ON and OFF periods. During ON periods, both block generation and consensus operations are allowed to proceed, while during OFF periods, these operations are suspended. The durations of both ON and OFF periods are exponentially distributed. The transition rates between the two states are given by (ON to OFF) and (OFF to ON) respectively.

The duration of block generation phase is exponentially distributed with rate . The duration of consensus phase is exponentially distributed with rate . The durations of ON and OFF states are exponentially distributed with rate and , respectively.

### State Balance Equations

The system under consideration is described as a three-dimensional Markov chain with state denoted by , where denotes the number of customers in the customer queue, denotes the number of customers in the consensus queue, and denotes the system state. When , the maximum number of customers in the customer queue is . When , meaning that the consensus queue is occupied, the maximum number of customers allowed in the customer queue is reduced to . The system state indicates that the system is in the ON state, where customers can enter the customer queue and both block generation and consensus operations can proceed. On the other hand, when , the system is in the OFF state, during which only customer arrivals to the queue are permitted, while block generation and consensus are suspended. The state space can be denoted as follows:

Hence, the total number of feasible states is given by:

For example, if and , the number of feasible states is 862. The steady state probability of state is denoted as . In this scenario, the feasible states can be categorized into 16 distinct cases, as described below.

1. System off,

Case 1:

Case 2:

Case 3:

Case 4:

Case 5:

Case 6:

1. System on,

Case 7:

Case 8:

Case 9:

Case 10:

Case 11:

Case 12:

Case 13:

Case 14:

Case 15:

Case 16:

Given the large number of equations presented above, it is impractical to illustrate all the corresponding state transition diagrams. Therefore, we focus on a relatively complex case, specifically Case 11, as a representative example.

一張含有 文字, 螢幕擷取畫面, 圓形, 字型 的圖片

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Figure 3‑2 The state transition diagram of Case 11:

### Iterative Algorithm

We use the iterative algorithm provided below, we perform calculations on the state balance equations until they converge, allowing us to determine the steady-state distribution of the system.

#### **Iterative algorithm:**

**Step 1**: Initialize for all , where is the total number of feasible states.

**Step 2**: Substitute into the balance equations from Case 1 to Case 16 to find , .

**Step 3**: Normalize over all .

**Step 4**: If , then stop the iteration. Otherwise, set , and return to **Step 2**.

In our analysis, the convergence threshold is set to , and the algorithm typically converges after about 75 iterations.

### Performance Measure

After obtaining the steady-state probabilities through the iterative algorithm, we proceed to compute several performance metrics to evaluate the effectiveness of the system.

First of all, the average number of customers in the whole system, denote by is given by:

The average number of customers in customer queue, denoted by , is given by:

The average number of customers in consensus queue, denoted by , is given by:

The blocking probability of the system, denoted by , is given by:

The throughput of the system, denoted by , is given by:

The average waiting time in the system is given by:

The average waiting time in the customer queue, denoted by , is given by:

The average waiting time in the consensus queue, denoted by , is given by:

Finally, the average number of customers participating in the consensus process within a block, denoted by , is given below.

## Scenario 2: Two-Class Customer without Impatient

In this scenario, we consider a two-class customer system without impatience, where high-priority and low-priority customers arrivals follow a Poisson process. Customers are served based on a non-preemptive priority discipline, where high-priority customers are placed ahead of low-priority ones in the queue, but ongoing service is not interrupted. The service process is divided into block generation and consensus phases, and the system switches between ON and OFF states, affecting service availability.

### State Balance Equations

The system under consideration is described as a five-dimensional Markov chain denoted by , where and represent the number of high-priority and low-priority customers in the customer queue, respectively. and represent the number of high-priority and low-priority customers in the consensus queue, respectively. And denotes the system state. When the consensus queue is empty (i.e., and ), the maximum number of customers allowed in the customer queue is , implying that . However, when the consensus queue is occupied (i.e., or ), the maximum number of customers in the customer queue is reduced to , and thus .

Customers are scheduled according to a non-preemptive priority discipline, where high-priority customers are always placed ahead of low-priority ones in the queue, but service already in progress is not interrupted. Once a block is generated, it contains customers of only one priority class, and is transferred into the consensus queue as a batch for processing without preemption.

The system state indicates that the system is in the ON state, where customers can enter the customer queue and both block generation and consensus operations can proceed. On the other hand, when , the system is in the OFF state, during which only customer arrivals to the queue are permitted, while block generation and consensus are suspended. The state space can be denoted as follows:

Hence, the total number of feasible states is given by:

For example, if and , the number of feasible states is 862. In this scenario, the feasible states can be categorized into 16 distinct cases, as described below.