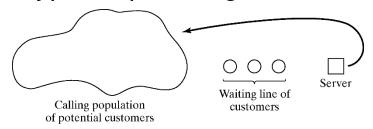
Chapter 6 Queueing Models

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

Purpose

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- 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



- Discuss some well-known models:
 - ☐ 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.

Characteristics of Queueing Systems



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

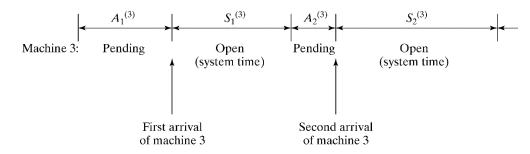
- System Capacity: a limit on the number of customers that may be in the waiting line or system.
 - □ Limited capacity, e.g., an automatic car wash only has room for 10 cars to wait in line to enter the mechanism.
 - □ Unlimited capacity, e.g., concert ticket sales with no limit on the number of people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

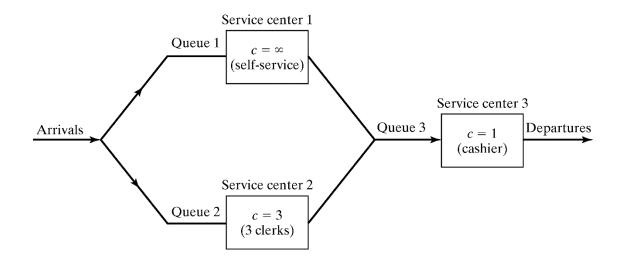
- Queue behavior: the actions of customers while in a queue waiting for service to begin, for example:
 - Balk: leave when they see that the line is too long,
 - Renege: leave after being in the line when its moving too slowly,
 - □ Jockey: move from one line to a shorter line.
- Queue discipline: the 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 1st available server.

Service Times and Service Mechanism

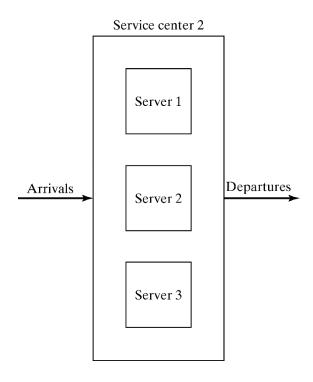
- Example: consider a discount warehouse where customers may:
 - □ Serve themselves before paying at the cashier:



Service Times and Service Mechanism

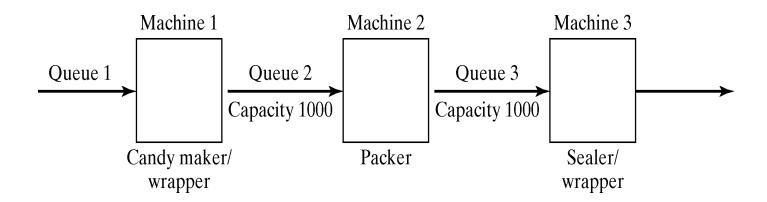
[Characteristics of Queueing System]

Wait for one of the three clerks:



Service Times and Service Mechanism [Characteristics of Queueing System]

■ 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,
 - \Box c represents the number of parallel servers,
 - N represents the system capacity,
 - \square 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,
 - \Box $P_n(t)$: probability of n customers in system at time t,
 - \square λ : arrival rate,
 - \square λ_e : effective arrival rate,
 - \square μ : service rate of one server,
 - \square ρ : server utilization,
 - $\Box A_n$: interarrival time between customers n-1 and n,
 - \Box 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_O : long-run time-average number of customers in queue,
 - \square w: long-run average time spent in system per customer,
 - \square w_{O} : 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]



$$\hat{L}_Q = \frac{1}{T} \sum_{i=0}^{\infty} i T_i^Q = \frac{1}{T} \int_0^T L_Q(t) dt \to L_Q \quad \text{as} \quad T \to \infty$$

□ *G/G/1/N/K* example: consider the results from the queueing system.

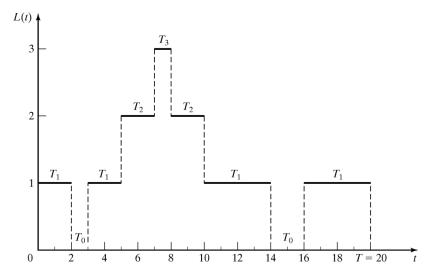
$$L_{Q}(t) = \begin{cases} 0, & \text{if } L(t) = 0\\ L(t) - 1, & \text{if } L(t) \ge 1 \end{cases}$$

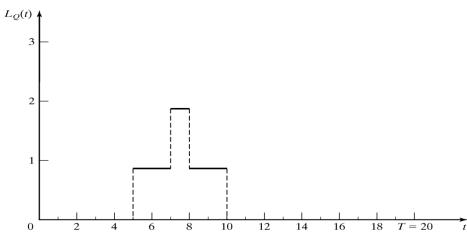
$$\hat{L} = [0(3) + 1(12) + 2(4) + 3(1)]/20$$

= 23/20 = 1.15 cusomters

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







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:

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

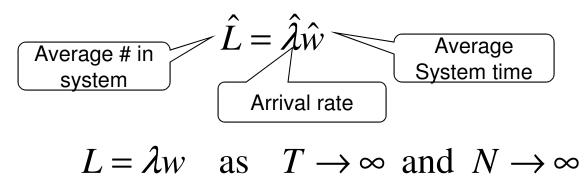
 \Box G/G/1/N/K example (cont.): the average system time is

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

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.

Server Utilization



- 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 ρ .
 - \square For systems with long-run stability: $\hat{\rho} \rightarrow \rho$ as $T \rightarrow \infty$

Server Utilization

- □ For $G/G/1/\infty/\infty$ queues:
- □ In general, for a single-server queue:

$$\rho = \lambda E(s) = \frac{\lambda}{\mu} \qquad \rho = \frac{\lambda}{\mu} < 1$$

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

Server Utilization

- 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.
 - □ The long-run average server utilization is:

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

Server Utilization and System Performance

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

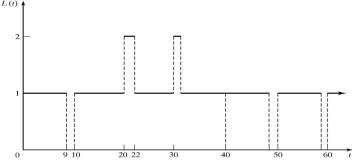
$$L = \rho = \lambda/\mu$$
, $W = E(S) = 1/\mu$, $L_Q = W_Q = 0$.

- By varying λ and μ , 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, $A_1 = A_2 = \dots = \lambda^{-1} = 10$.
 - □ Services are stochastic, $E(S_i) = 9.3 \text{ min and } V(S_i) = 0.81 \text{ min}^2$.
 - □ 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 ρ , each server imposes a cost of \$5 per hour while busy.
 - The total server cost is: \$5*cρ.

Steady-State Behavior of Infinite-Population Markovian Models

- Markovian models: exponential-distribution arrival process (mean arrival rate = λ).
- 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: $\stackrel{\sim}{\smile}$

 $L = \sum_{n=0}^{\infty} nP_n$

□ 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 σ^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]



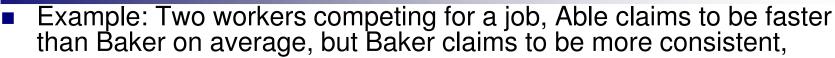
 \square Average length of queue, L_{O} , can be rewritten as:

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

• If λ and μ are held constant, L_Q depends on the variability, σ^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 $\sigma^2 = 20^2 = 400$ minutes²:

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

- 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 $\sigma^2 = 2^2 = 4$ minutes²:

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

- 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:

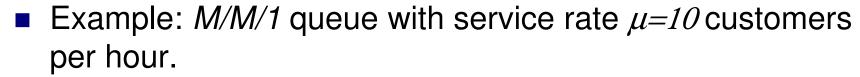
$$\rho = \lambda / \mu, \quad P_n = (1 - \rho)\rho^n$$

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

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

M/M/1 Queues

[Steady-State of Markovian Model]



□ Consider how L and w increase as arrival rate, λ , increases from 5 to 8.64 by increments of 20%:

λ	5.0	6.0	7.2	8.64	10.0
ρ	0.500	0.600	0.720	0.864	1.000
L	1.00	1.50	2.57	6.35	∞
W	0.20	0.25	0.36	0.73	∞

- □ 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 ρ .

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 (ρ) or by decreasing the service time variability (σ^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

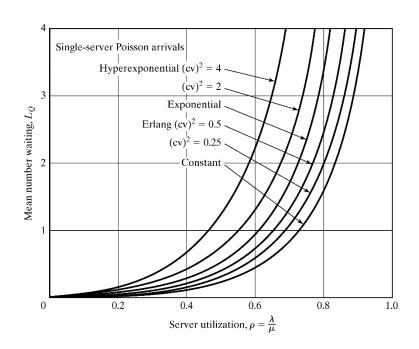
[Steady-State of Markovian Model]

Consider L_Q 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]

- ٠,
- $M/M/c/\infty/\infty$ queue: c channels operating in parallel.
 - \square Each channel has an independent and identical exponential service-time distribution, with mean $1/\mu$.
 - □ To achieve statistical equilibrium, the offered load (λ/μ) 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]

- Other common multiserver queueing models:
 - □ $M/G/c/\infty$: general service times and c parallel server. The parameters can be approximated from those of the $M/M/c/\infty/\infty$ 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:

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

$$P_{n} = \left\{ \begin{pmatrix} K \\ n \end{pmatrix} \left(\frac{\lambda}{\mu} \right)^{n} P_{0}, & n = 0,1,...,c-1 \\ \frac{K!}{(K-n)!c!c^{n-c}} \left(\frac{\lambda}{\mu} \right)^{n}, & n = c,c+1,...K \end{pmatrix}$$

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

where λ_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:

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

■ The average number of running machines:

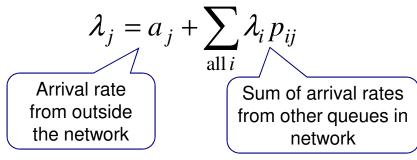
$$K - L = 10 - 3.17 = 6.83$$
 machines

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 λ_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





- □ If queue j has $c_i < \infty$ parallel servers, each working at rate μ_i , then the long-run utilization of each server is $\rho_i = \lambda_i / (c\mu_i)$ (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 $\lambda_j = a_j + \sum \lambda_i p_{ij}$

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.
 - $c_2 = 3$ 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_O , w, w_O , ρ , and λ_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.