

Queuing

Peter Rowlett

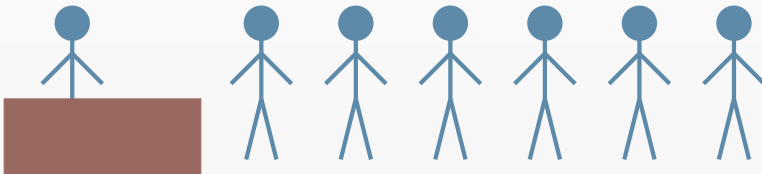
Sheffield Hallam University

`p.rowlett@shu.ac.uk`

Can you give an example of a queue?

Shopping

- ▶ There are shops with a single cashier and a single queue.
- ▶ What other sorts of shop queue have you been in?
- ▶ Why are there different sorts?
- ▶ Which sort works best?





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Mathematical Modelling

Scenario

A problem arises that we'd like to understand.



A hand-drawn diagram of a compartmental model with four boxes labeled S, I, R, and U. Arrows indicate transitions between them. To the right, the following differential equations are written:

$$\frac{dx}{dt} = \alpha x - \beta xy$$
$$\frac{dy}{dt} = \delta xy - \gamma y$$

Check & communicate

Does the solution make sense?
Interpret and talk using the original context.



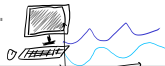
refine?

Mathematical model

A simple version of the scenario we can ask precise questions about.

Solve it

Using various mathematical methods.



Queuing worksheet

- ▶ A simple version of a queue we can start to explore.

Answers

1. What is the average number of arrivals and departures for our simulation in **the first minute**?

$$\frac{1}{2} \times 2 + \frac{1}{2} \times 1 = 1.5.$$

Answers

2. What are the possible queue lengths after 1, 2, 3, 4 and 5 minutes?

Each round we can:

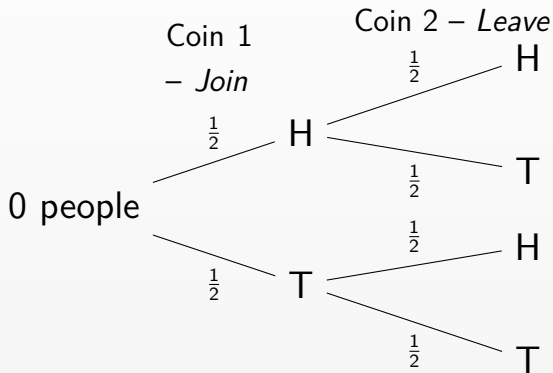
- ▶ increase by 1
(toss a 2 and a 1);
- ▶ decrease by 1
(toss a 1 and a 2) [if > 0];
- ▶ stay the same.

So in minute n the possible queue lengths are $0, 1, \dots, n$.

| Minutes | Possible queue lengths |
|---------|------------------------|
| 0 | 0 |
| 1 | 0, 1 |
| 2 | 0, 1, 2 |
| 3 | 0, 1, 2, 3 |
| 4 | 0, 1, 2, 3, 4 |
| 5 | 0, 1, 2, 3, 4, 5 |

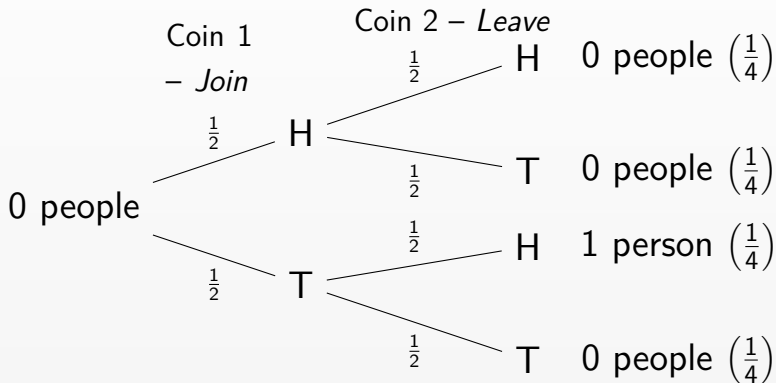
Answers

3. What are the probabilities of each queue length at the end of the first minute?



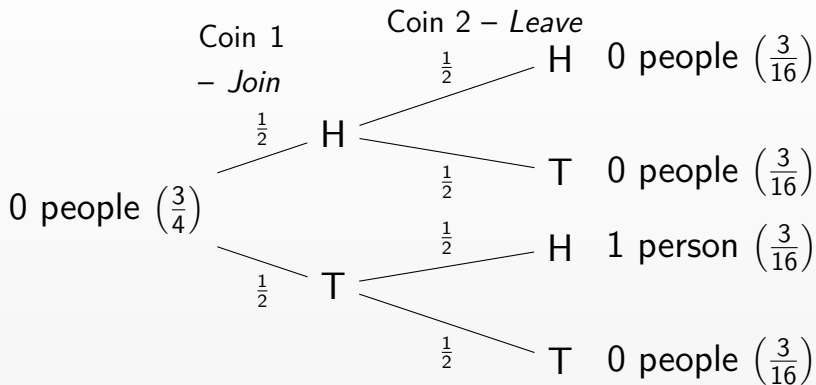
Answers

3. What are the probabilities of each queue length at the end of the first minute?



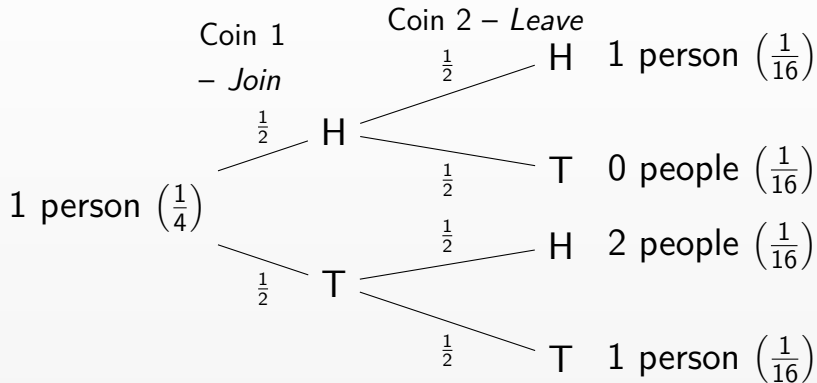
Answers

For the second minute:



Answers

For the second minute:



Answers

What are the probabilities of each queue length at the end of each minute?

| Minutes | 0 | 1 | 2 | 3 | 4 | 5 |
|---------|-------------------|-------------------|--------------------|-------------------|-------------------|------------------|
| 0 | 1 | 0 | 0 | 0 | 0 | 0 |
| 1 | $\frac{3}{4}$ | $\frac{1}{4}$ | 0 | 0 | 0 | 0 |
| 2 | $\frac{5}{8}$ | $\frac{5}{16}$ | $\frac{1}{16}$ | 0 | 0 | 0 |
| 3 | $\frac{35}{64}$ | $\frac{21}{64}$ | $\frac{7}{64}$ | $\frac{1}{64}$ | 0 | 0 |
| 4 | $\frac{63}{128}$ | $\frac{21}{64}$ | $\frac{9}{64}$ | $\frac{9}{256}$ | $\frac{1}{256}$ | 0 |
| 5 | $\frac{231}{512}$ | $\frac{165}{512}$ | $\frac{165}{1024}$ | $\frac{55}{1024}$ | $\frac{11}{1024}$ | $\frac{1}{1024}$ |

Answers

4. What is the average queue length at the end of each minute?

| Minutes | Length |
|---------|--------------------------------|
| 1 | $\frac{1}{4} = 0.25$ |
| 2 | $\frac{7}{16} \approx 0.44$ |
| 3 | $\frac{19}{32} \approx 0.59$ |
| 4 | $\frac{187}{256} \approx 0.73$ |
| 5 | $\frac{437}{512} \approx 0.85$ |

Our simulation

- ▶ This simulation in Python a million times.
- ▶ Ending numbers in the queue:
 - ▶ Minimum: 0
 - ▶ Maximum: 5
 - ▶ Mean: 0.85
 - ▶ Median: 1
 - ▶ Mode: 0

| ending number | count |
|---------------|--------------|
| 0 | 451167 (45%) |
| 1 | 322491 (32%) |
| 2 | 160784 (16%) |
| 3 | 53886 (5.4%) |
| 4 | 10711 (1.1%) |
| 5 | 961 (0.1%) |

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A hand-drawn diagram of a compartmental model with a grid of boxes labeled S, I, R, and U. Arrows indicate transitions between these states. To the right of the grid, the following differential equations are written:

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Check & communicate

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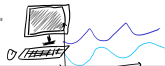
refine?

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Our simulation

- ▶ What does it do well?
- ▶ What does it do badly?
- ▶ How could it be improved?

Mathematical Modelling

Scenario

A problem arises that we'd like to understand.



A hand-drawn diagram of a compartmental model, likely for an epidemic. It shows a grid with compartments labeled 'S' (Susceptible), 'I' (Infected), and 'R' (Recovered). Arrows indicate transitions between these states. To the right of the grid, the following differential equations are written:

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Arrival rate

- ▶ From data about a scenario, we might be able to determine an average arrival rate per hour, say $\lambda = 6$.
- ▶ Does this mean 6 people arrive every hour?

Arrival rate

- ▶ The probability of n people joining a queue in a time period given the average number of arrivals is λ can be modelled using

$$P(n) = \frac{\lambda^n e^{-\lambda}}{n!}.$$

- ▶ What is the probability of $n = 2$ arrivals within one minute if the average number of arrivals is $\lambda = 1.5$?

Answer

$$P(2) = \frac{1.5^2 e^{-1.5}}{2!} \approx 0.251.$$