

Analytic Modeling

M/G/1 Model

1

Notation

L = length of observation period

n = number of customers served in L (assume server is always busy)

x_j = service time of j^{th} customer

\bar{x} = mean service time = $\frac{1}{n} \sum_{j=1}^n x_j$

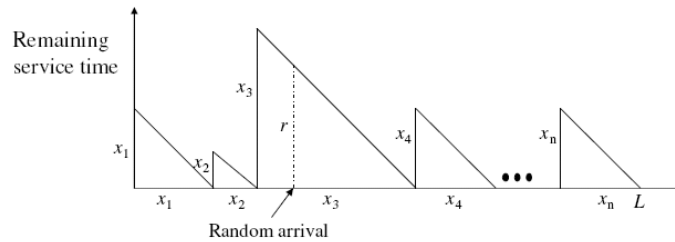
$\overline{x^2}$ = second moment of service time = $\frac{1}{n} \sum_{j=1}^n (x_j)^2$

r = mean remaining service time seen by a random arrival

2

Mean Remaining Service Time (seen by a random arrival)

- Suppose server is always busy



$$\bar{r} = \text{mean height of triangles} = \frac{\text{total area}}{L} = \frac{\frac{1}{2} \sum_{j=1}^n (x_j)^2}{\sum_{j=1}^n x_j} = \frac{\overline{x^2}}{2\bar{x}}$$

3

Mean Service Time - FCFS

Number in system, n: 0 1 2 3 ...
 Mean response time: \bar{x} $\bar{r} + \bar{x}$ $\bar{r} + 2\bar{x}$ $\bar{r} + 3\bar{x}$...

$$\begin{aligned} \text{Overall mean response time } \bar{T} &= \text{Pr}[\text{server idle}] \bar{x} + \text{Pr}[\text{server busy}] \bar{r} \\ &\quad + \{\text{Pr}[n=1] \bar{x} + \text{Pr}[n=2] 2\bar{x} + \text{Pr}[n=3] 3\bar{x} + \dots\} \\ &= (1 - \rho) \bar{x} + \rho \bar{r} + \bar{N} \bar{x} \end{aligned}$$

Where $\rho = \lambda \bar{x}$ and \bar{N} = mean no. of customers in system

4

Mean Response Time

$$\bar{T} = (1 - \rho)\bar{x} + \rho\bar{r} + \lambda\bar{T}\bar{x}$$

or

$$\bar{T} = \bar{x} + \frac{\lambda\bar{x}^2}{2(1 - \rho)}$$

For the case of exponential service time distribution,

$$\bar{x}^2 = 2\bar{x}^2 \text{ and } \bar{T} = \frac{\bar{x}}{1 - \rho}$$

5

Mean Response Time – Priority Scheduling

- Consider a Head-Of-Line (HOL) priority
- Non-preemptive discipline
- Different classes may have different arrival rates and service requirements

6

Notation

K = number of priority classes

For class k ,

λ_k = mean arrival rate

\bar{x}_k = mean service time

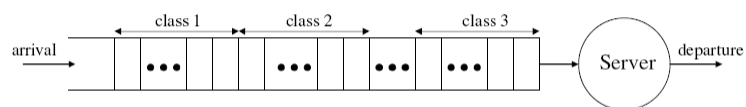
$\overline{x^2}_k$ = second moment of service time

\bar{W}_k = mean waiting time

$\rho_k = \lambda_k \bar{x}_k$

7

Head Of Line Discipline



8

Derivation of \bar{W}_k

Based on a random arrival (say class k)

Referred to as the "Tagged" customer

Define

\bar{N}_{ik} = mean number of class i already in queue
when the tagged customer arrives

\bar{W}_0 = mean remaining service time of customer in service

\bar{M}_{ik} = mean number of class i arrivals
when the tagged customer is in queue

$$\bar{W}_k = \sum_{i=k}^K \bar{N}_{ik} \bar{x}_i + \sum_{i=k+1}^K \bar{M}_{ik} \bar{x}_i + \bar{W}_0$$

Derivation of \bar{W}_k

○ Little's formula, class i , queue only

$$\bar{N}_{ik} = \lambda_i \bar{W}_i$$

○ Class i arrival

$$\bar{M}_{ik} = \lambda_i \bar{W}_k$$

Derivation of \bar{W}_k

$$\bar{W}_k = \sum_{i=k}^K \lambda_i \bar{W}_i \bar{X}_i + \sum_{i=k+1}^K \lambda_i \bar{W}_k \bar{X}_i + \bar{W}_0 \text{ or}$$

$$\bar{W}_k = \frac{\sum_{i=k}^K \rho_i \bar{W}_i + \bar{W}_0}{1 - \sum_{i=k+1}^K \rho_i}$$

$$\text{where } \bar{W}_0 = \sum_{i=k}^K \rho_i \frac{\bar{X}_i^2}{2X_i} \text{ or } \bar{W}_0 = \sum_{i=k}^K \frac{\lambda_i \bar{X}_i^2}{2}$$

and $\rho_i = \text{Pr}[\text{tagged customer sees class } i \text{ in service}]$

- Can compute \bar{W}_k recursively in the following order
 $\bar{W}_K, \bar{W}_{K-1}, \dots, \bar{W}_1$