Departure Process from a M/M/m/∞ Queue

Knowledge of the nature of the departure process from a queue would be useful as we can then use it to analyze simple cases of queueing networks as shown.

The key result here is that the departure process from a M/M/m/∞ queue is also Poisson with the same rate as the arrival rate entering the queue.

It should also be noted that the result of randomly splitting or combining independent Poisson processes also yields a Poisson process.

The result on the departure process of a M/M/m/∞ queue follows from Burke’s Theorem. This theorem states that -

[A] The departure process from a M/M/m/∞ queue is Poisson in nature.

[B] For a M/M/m/∞ queue, at each time $t$, the number of customers in the system is independent of the sequence of departure times prior to $t$.

[C] For a M/M/m/∞ FCFS queue, given a customer departure at time $t$, the arrival time of this customer is independent of the departure process prior to $t$. 
Time Reversibility Property of Irreducible, Aperiodic Markov Chains

Consider a discrete time, irreducible, aperiodic Markov Chain $X_1, X_2, \ldots, X_n, X_{n+1}, \ldots$ for which the transition probabilities are given to be \{\(p_{ij}\)\}.

Now consider the same chain backwards in time, i.e. the chain $\ldots, X_{n+1}, X_n, \ldots, X_3, X_2, X_1$. This would also be a Markov Chain since we can show that

\[
P(X_n = j | X_{n+1} = i, X_{n+2} = i_2, \ldots, X_{n+k} = i_k) = P(X_n = j | X_{n+1} = i_1, X_{n+2} = i_2, \ldots, X_{n+k} = i_k)
\]

\[
P(X_n = j | X_{n+1} = i)\frac{P(X_{n+1} = i)P(X_{n+2} = i_2, \ldots, X_{n+k} = i_k | X_n = j, X_{n+1} = i)}{P(X_{n+1} = i)P(X_{n+2} = i_2, \ldots, X_{n+k} = i_k | X_n = i)}
\]

\[
= \frac{P_{ij}}{p_i} = p_{ij}^*
\]

State Transition Probability of the Reverse Chain

The Markov Chain is considered to be *time reversible* for the special case where \(p_{ij}^* = p_{ij} \forall i, j\).

The reverse chain will have the following properties -

- The reversed chain is also irreducible and aperiodic like the forward chain
- The reversed chain has the same stationary state distribution as the forward chain
- The chain is *time reversible* only if the detailed balance equation \(pp_{ij} = p_{ji}\) holds for \(\forall i, j \geq 0\)
How can we handle queues where the service time distribution is not exponential?

[A] If we can express the actual service time as combinations of exponentially distributed time intervals, then the Method of Stages may be used. (Section 2.9)

[B] The M/G/1 queue and its variations may be analyzed. (Chapters 3 and 4)

[C] Approximation methods may be used if the mean and variance of the service time are given. (GI/G/m approximation of Section 6.2)

Method of Stages

Consider a M/−/1∞ example where the actual service time is the sum of two random variables, each of which is exponentially distributed.

State of the system represented as \((n, j)\) where \(n\) is the total number of customers in the system where the customer currently being served is at Stage \(j, n=0,1,\ldots,\infty, j=1,2\)

State \((0,0)\) represents the state when the system is empty

State Transition Diagram of the System
Balance Equations for the System

\[
\begin{align*}
\lambda p_{00} &= \mu_2 p_{12} \\
(\lambda + \mu_1) p_{11} &= \lambda p_{00} + \mu_2 p_{22} \\
(\lambda + \mu_1) p_{12} &= \mu_1 p_{11} \\
(\lambda + \mu_1) p_{21} &= \lambda p_{11} + \mu_2 p_{32} \\
(\lambda + \mu_2) p_{22} &= \lambda p_{12} + \mu_1 p_{21} \\
\text{etc.......}
\end{align*}
\] (2.38)

These Balance Equations may be solved along with the appropriate Normalization Condition to obtain the state probabilities of the system.

Once these are known, performance parameters of the queue may be appropriately evaluated.

The method illustrated for the M/-/1/∞ example may be extended for the following types systems.

1. Have k stages of service times - more rows in the state transition diagram
2. Finite Number of Waiting Positions in the Queue - make the arrival rate a function of the number in the system and make it go to zero once all the waiting positions have been filled
3. Multiple Servers - approximate this by allowing more than one job to enter service at a time
4. More General Service Time Distributions - see next slide
For more general service time distributions, the Method of Stages may be used if the Laplace Transform of the pdf of the service time may be represented as a rational function of $s$, \( L_B(s) = \frac{N(s)}{D(s)} \), with simple roots.

With multiple stages like this, the L.T. of the service time pdf will be of the form -

\[
L_B(s) = (1 - \alpha_1) + \sum_{j} \alpha_1 \ldots \alpha_{j-1} (1 - \alpha_j) \prod_{r=1}^{j-1} \frac{\mu_r}{s + \mu_r}
\]

This leads to -

\[
L_B(s) = \beta_0 + \sum \frac{\beta_j}{s + \mu_j}
\]

Given a service time pdf as \( L_B(s) = \frac{N(s)}{D(s)} \) with simple roots -

1. Obtain the multiple stage representation in the form shown earlier
2. Draw the corresponding state transition diagram and identify the flows between the various states
3. Write and solve the flow balance equations along with the normalization condition to obtain the state probabilities
4. Use the state probabilities to obtain the required performance parameters
Queues with Bulk (or Batch) Arrivals (Section 2.10)

**M[^X] Poisson Batch Arrival Process**

- Batches arriving as a Poisson process with exponentially distributed inter-arrival times between batches
- Batch size = Number of jobs in a batch (random variable)

\[ \lambda = \text{Average Batch Arrival Rate} \]

\[ \beta_r = P\{r \text{ jobs in a batch}\} \quad r=1,2,\ldots \]

\[ \beta(z) = \sum_{r=1}^{\infty} \beta_r z^r \]

\[ \bar{\beta} = \sum_{r=1}^{\infty} r \beta_r \]

---

The **M[^X]/M/1 Queue**

\[
\begin{align*}
\lambda p_0 &= \mu p_1 \\
(\lambda + \mu) p_k &= \mu p_{k+1} + \sum_{i=0}^{k-1} \lambda \beta_{k-i} p_i \\
&\quad \text{for } k \geq 1
\end{align*}
\]

Balance Equations

Though these may be solved in the standard fashion, we will consider a solution approach for directly obtaining \( P(z) \), the Generating Function for the number in the system. For this, we would need to multiply the \( k^{th} \) equation above by \( z^k \) and sum from \( k=1 \) to \( k=\infty \).

\[
(\lambda + \mu) \sum_{k=1}^{\infty} p_k z^k = \frac{\mu}{z} \sum_{k=1}^{\infty} p_{k+1} z^{k+1} + \sum_{k=1}^{\infty} \sum_{i=0}^{k-1} \lambda p_i \beta_{k-i} z^k
\]

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Simplifying, we get

\[
(\lambda + \mu)(P(z) - p_0) = \frac{\mu}{z}[P(z) - p_0 - P(z)] + \lambda P(z) \beta(z)
\]

\[
P(z) = \frac{\mu p_0 (1 - z)}{\mu (1 - z) - \lambda z [1 - \beta(z)]}
\]

Define \( \rho = \frac{\lambda \beta}{\mu} \) as the offered traffic.

Note that, \( P(1) = 1 \) is effectively the same as the Normalization Condition. Using this, we get \( p_0 = 1 - \rho \).

Therefore

\[
P(z) = \frac{\mu (1 - \rho)(1 - z)}{\mu (1 - z) - \lambda z [1 - \beta(z)]}
\]

We can invert \( P(z) \) or expand it as a power series in \( z \) \( i = 0, 1, \ldots \) to get the state probability distribution. The mean number \( N \) in the system may be directly calculated from \( P(z) \) as -

\[
N = \frac{dP(z)}{dz} \bigg|_{z=0} = \frac{\rho (\beta + \beta')}{2(1 - \rho)}
\]

---

**The M^{[X]}/\text{-}/K Queue**

Batch Arrival Queue with Finite Capacity

For operating queues of this type, one must also specify the *batch acceptance strategy* to be followed if a batch of size \( k \) or more arrives in a system where the number of waiting positions available is less than \( k \).

---

**Partial Batch Acceptance Strategy (PBAS)**

Randomly choose as many jobs from the batch as may be accommodated in the buffer.

**Whole Batch Acceptance Strategy (WBAS)**

Accept the batch only if all its jobs may be accommodated; otherwise, reject all jobs of the batch.
$M^{(X)}/M/\cdot$: types of queues may be operated and
analyzed under either the PBAS or the WBAS strategy

See Section 2.10 where this analysis is done for a
$M^{(X)}/M/s/s$ queue. The state distribution for this
queue are given by

$$p_j = \frac{\lambda}{\mu} \sum_{i=0}^{j-1} p_i \phi_{j-i}, \quad j = 1, 2, \ldots, s$$

(2.46)

where $\phi_i = \sum_{k=i}^{\infty} \beta_k$ $i = 1, 2, \ldots$