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STANFORD UNIV CALIF DEPT OF OPERATIONS RESEARCH
TRANSIENT EFFECTS IN M/G/1 QUEUES: AN EMPIRICAL INVESTIGATION.(U)

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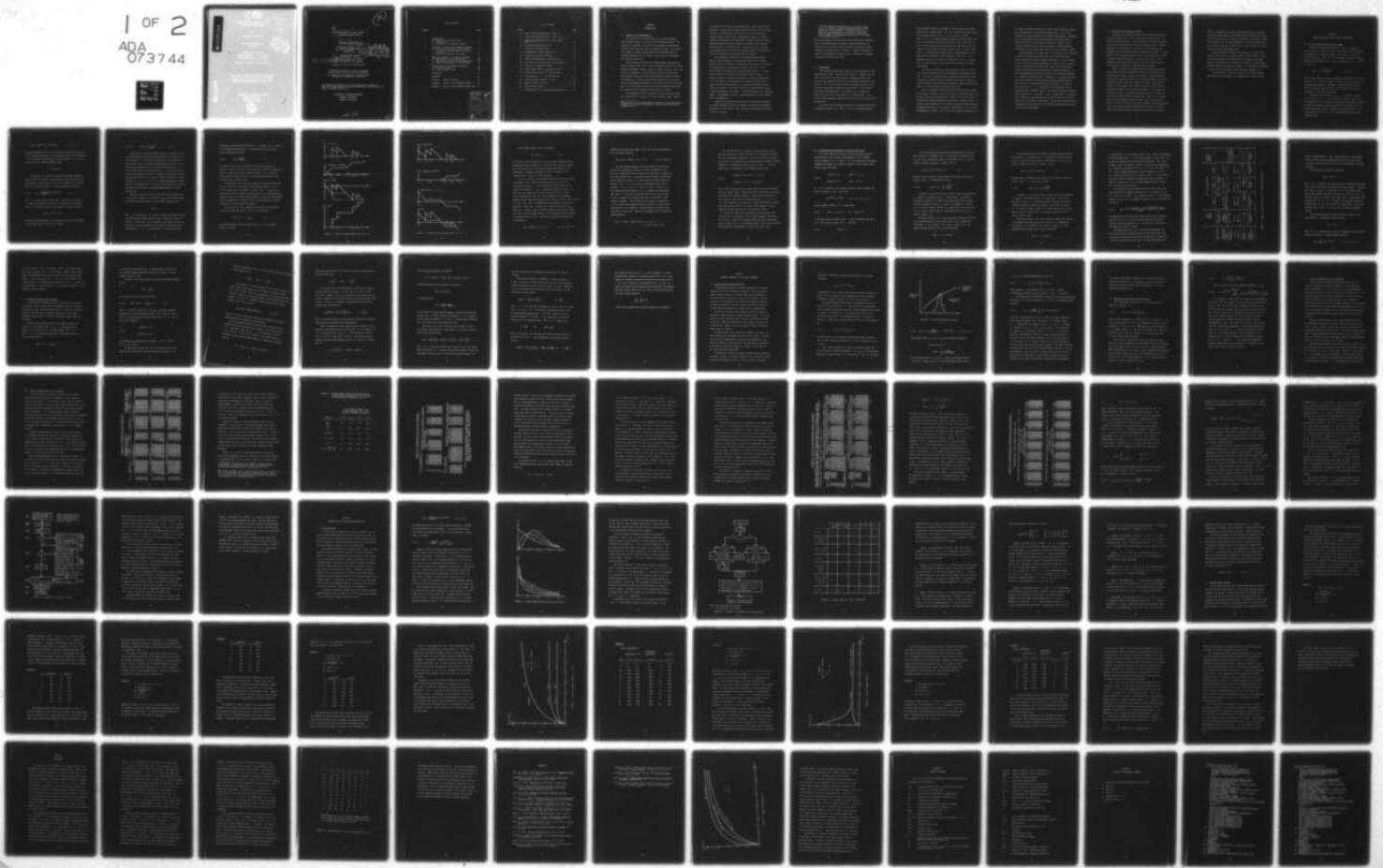
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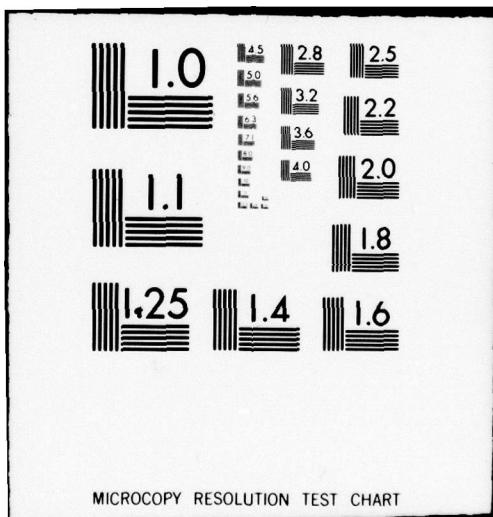
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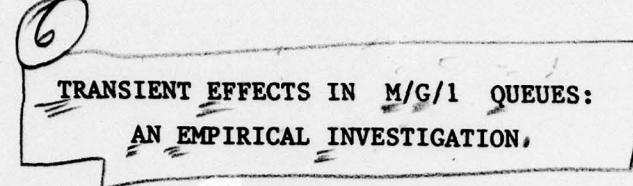
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CHAPTER 1

INTRODUCTION

1.1. Objective of the Dissertation

The objective of this dissertation is to provide tables for time-dependent expected server load in M/G/1 queueing systems.¹ The results are presented in a form that can be applied by practitioners involved in the design and control of operating systems. This presentation attempts to bridge the gap between the mathematical theory of stochastic processes and the numerical results useful to the management science practitioner.

Waiting lines and congestion are common problems encountered in almost everyone's daily life. A queue can develop in any service system whenever the immediate demand exceeds the system's capacity. One of the problems in designing or controlling such systems is achieving the proper balance between the level of service and the amount of waiting which might occur. Formal analysis may be appropriate if the service involves very expensive equipment, if the costs of waiting are extremely high, or if the decision involves many similar operating systems where the combined costs of service or waiting could be excessive.

The mathematical theory of queues can often provide some insight into the behavior of an actual or proposed operating system. Ideally,

¹This notation is the standard Kendall designation for queueing systems: Markovian (or Poisson) arrivals/General service time distribution/1 (single) server.

the designer would prefer a mathematical model or algorithm that would determine the optimal system design, given the demand or arrival pattern, the costs of various service levels, and the costs associated with customer waiting or delay times. Unfortunately, there is no general optimization technique for queueing models. However, there are numerous predictive models that allow an analyst to determine some operating characteristics of a specific system. Prospective levels of service can be analyzed one at a time and an evaluative model can determine the total cost of service and waiting for each alternative.

The mathematical formulas for such operating characteristics that are often available to the practitioner apply only to queueing systems that are in statistical equilibrium. These steady state results are appropriate for a system where the server can, on the average, serve customers faster than they arrive and where sufficient time has passed to cancel the effects of the system's initial condition. If customers arrive at the system faster than the server can handle them, or if the behavior of the system must be analyzed for the start-up period, then the time-dependent (i.e., transient) operating characteristics are important. Lee [1966, p. 26], in an opinion probably shared by many practitioners, has stated "... the first working rule of queueing theory: time-dependent solutions to queueing-models are either unobtainable or unmanageable."

Transient solutions that are available in the queueing literature are usually expressed in terms of the Laplace transform of the operating characteristic. Bhat [1969, p. B284] reiterates the problem and mentions a possible solution:

"Plainly speaking, the results, given in terms of transforms, very often with more than one argument, fail to make sense to an applied researcher. Numerical inversion of transforms ... is an answer to this problem. But at this stage, the inversion methods are either not sophisticated enough to handle the more complex situations or do not appeal to the applied researcher."

The present research uses an accurate transform inversion technique to produce numerical results for transient expected system load. A practitioner can use these tables to analyze a wide range of M/G/1 systems by referring directly to Chapter 4. Chapter 2 discusses the transform relationships from which we start, and Chapter 3 discusses the inversion technique to be used.

1.2. Methodology

The operating characteristic studied in this dissertation is time-dependent server load. The server load at epoch t , denoted $W(t)$, is equal to the sum of the service times of customers waiting in the queue plus any remaining service time of a customer being served. The quantity $W(t)$ is also called virtual waiting time, because it is the time that a hypothetical customer arriving at epoch t would have to wait before beginning service. Our objective is to tabulate the expected value of server load, $E[W(t)]$, for various epochs t and various system parameters (initial load, arrival rate, and service time distribution).

Our study of M/G/1 queueing systems can be embedded in the following general framework. Let $\{X(t), t \geq 0\}$ be a stochastic process

with stationary independent increments (a Lévy process) whose sample paths have no negative jumps. Let $W(t)$ be this same process modified by a reflecting barrier at zero. If $X(t) = S(t) - t$, where $\{S(t), t \geq 0\}$ is a compound Poisson process with positive jumps, then $W(t)$ is the server load process for an M/G/1 queue. (The jumps of $S(t)$ occur at customer arrival epochs and the jump sizes are service times.) We shall discuss two other choices for the X process which lead to W processes that provide bounds or approximations for the M/G/1 server load process. In one instance, we take $X(t)$ to be Brownian motion, and, in the other, we take $X(t) = G(t) - t$, where $G(t)$ is a gamma process (a Lévy process whose increments are gamma distributed).

In Chapter 2 we present a Laplace transform result for $E[W(t)]$ that covers both these two cases and the queueing (compound Poisson) case. In terms of its application to queueing processes, this result is valid for a system that begins operation either with or without an initial backlog of work and that has an average arrival rate less than, equal to, or greater than its average service rate.

There is no general closed-form expression for the exact inverse of the Laplace transform of mean server load, but numerical methods can be used to obtain an approximation of $E[W(t)]$ at a specific epoch t . The numerical technique employed in this research computes $E[W(t)]$ by taking a linear combination of the Laplace transform function evaluated at appropriate values of its argument. Theoretically, a more accurate approximation of $E[W(t)]$ can be obtained by using more evaluations of

the Laplace transform expression, but, when using an electronic computer for the computations, its finite word length places a limit on the accuracy that can be achieved in the $E[W(t)]$ approximation. Investigation of the technique using Laplace transforms with known inverses indicates that five or six significant digits for $E[W(t)]$ can be obtained efficiently; this is more than enough to justify confidence in the three or four digit results shown in the final $E[W(t)]$ tables.

The computational procedures used in this research could be applied to any M/G/1 queueing system whose service time distribution has a Laplace transform that can be evaluated numerically. In this research we achieve a balance between generality of results and ease of computation by concentrating on the well known class of M/G/1 queues whose service times have Erlang (or, equivalently, gamma) distributions. We denote these queueing systems $M/E_k/1$ and use the Erlang shape parameter k to describe the service times. (Parameter k is usually restricted to positive integer values when describing Erlang distributions, but here we allow k to assume any positive real value.) For example, the special case of $k = 1$ corresponds to the exponential service time distribution (an M/M/1 system). The present research also examines $M/E_k/1$ queues with k less than 1 and k greater than 1, corresponding to service time distributions with greater variance than the exponential and less variance, respectively. Most service time distributions encountered in actual practice can be adequately approximated using the very flexible Erlang family.

1.3. Overview of the Subsequent Chapters

In Chapter 2 we explain the sample path relationship between the server load process $W(t)$ and the associated net input process $X(t)$ in an M/G/1 queueing system. In this discussion, the net input process can actually be any Lévy process which has no negative jumps. Breiman [1968] gives an introduction to the theory of such processes, and Blumenthal and Getoor [1968] provide a comprehensive treatment. We then present a result developed by Harrison [1977] for the Laplace transform of $E[W(t)]$ when the net input is a general Lévy process. This theoretically oriented chapter finally examines a scaling procedure which facilitates comparisons among the various processes.

Chapter 3 explains the Laplace inversion technique developed by Gaver [1966] which gives approximation based on the expected value of an observational density function. The accuracy of Gaver's algorithm was improved by Stehfest [1970], and we test the technique using Laplace transform functions whose exact inverses are known. These numerical results are also compared with results from Veillon [1974] which were obtained using other Laplace inversion techniques. We then apply the technique to $E[W(t)]$ in $M/E_k/1$ queueing systems, and we compare our results with Coleman [1975] who obtained exact $E[W(t)]$ for the M/M/1 case by evaluating sums of Bessel functions. After some additional checks to ensure the accuracy of our approximations, we provide documentation of the computer programs which generate the tables of $E[W(t)]$. Gaver [1966, 1968] presented limited numerical results for transient

$E[W(t)]$ in several M/G/1 queues, thereby demonstrating the potential usefulness of his technique, and Coleman [1975] presented exact results only for the M/M/1 case. The major contribution of the present research is the extensive set of tables in Appendix C, providing transient mean server load in queues with a wide range of traffic intensities, initial loads, and service time distributions.

Chapter 4 explains how the scaled results in the tables can be used by a practitioner to determine $E[W(t)]$ in M/G/1 queues. Charts of the Erlang service time distributions are presented, and simple methods of interpolation in the tables are explained. Several sample problems demonstrate the entire procedure. It is intended that Chapter 4 can be used by a practitioner without recourse to Chapters 2 or 3.

The dissertation concludes in Chapter 5 with a brief summary, some qualitative observations, and suggestions for further research.

CHAPTER 2

THEORETICAL RESULTS FOR THE SERVER LOAD PROCESS

2.1. The Server Load Process in M/G/1 Queues

The M/G/1 queueing system consists of a group of customers, a waiting room, and a service facility. We assume that customer arrivals are described by a stationary Poisson process $\{A(t); t \geq 0\}$ with mean arrival rate λ , where $A(t)$ is the number of customers arriving during the time interval $[0, t]$. Thus, the probability of n arrivals in $[0, t]$ is

$$P\{A(t) = n\} = \frac{e^{-\lambda t} (\lambda t)^n}{n!}, \quad n = 0, 1, \dots,$$

and the times between consecutive arrivals are exponentially distributed with mean $1/\lambda$. We further assume that there are no bulk arrivals, no reneging, and no balking. The number of potential customers and the size of the waiting room are assumed to be unlimited, and the queue discipline is first-come-first-served.

Customers arrive at epochs $\{t_1, t_2, \dots\}$, each with a demand for service $\{s_1, s_2, \dots\}$. These individual customer service times are independent of the interarrival times and are independent, identically distributed non-negative random variables with finite mean $E(s)$ and finite second moment $E(s^2)$. We assume that random variable S has a distribution function $F(\cdot)$ with corresponding Laplace-Stieltjes Transform (LST):

$$F^*(s) = E(e^{-sS}) = \int_0^\infty e^{-sx} dF(x), \quad 0 < s < \infty.$$

The general approach used in this research requires only that this LST can be evaluated numerically. For the specific cases to be investigated, S has a continuous distribution with density function $f(\cdot)$, so the LST reduces to the ordinary Riemann integral

$$\int_0^\infty e^{-sx} f(x) dx.$$

In particular, we examine M/G/1 systems with gamma distributed service times, but we employ the terminology usually reserved for the Erlang family of distributions, where the two parameters are the mean $E(S)$ and the shape parameter k . The Erlang density function is

$$(2.1.1) \quad f(x) = \frac{[k/E(S)]^k}{(k-1)!} x^{k-1} e^{-kx/E(S)}, \quad x \geq 0,$$

with $k \geq 1$ restricted to integer values. However, here we allow k to assume any non-negative real value, requiring that the factorial $(k-1)!$ in the density function be replaced by the gamma function,

$$\Gamma(k) = \int_0^\infty x^{k-1} e^{-x} dx.$$

Using the Erlang terminology, the LST of our service time distribution is (see Drake [1967, p. 138] for a derivation)

$$(2.1.2) \quad F^*(s) = \left[\frac{k}{k + sE(S)} \right]^k, \quad k \geq 0,$$

The variance of an Erlang random variable is $[E(S)]^2/k$. Thus, for various Erlang service time distributions with the same mean, the shape parameter k is inversely proportional to the variability of those service times. For example, Erlang service times with $0 < k < 1$ have even more variability than an exponential distribution ($k = 1$). On the other hand, for very large values of k the variance is very small, and we approach the case of a constant or deterministic service time (an M/D/1 system) as k tends to infinity. Probability density functions for $0 < k \leq 1$ and $k \geq 1$ are shown graphically in Figure 4.1. Hillier and Lieberman [1974, p. 417] state that "empirical service-time distributions can usually be reasonably approximated by an Erlang distribution."

The most important descriptive parameter for a queueing system is its traffic intensity ρ , defined as the mean service time divided by the mean interarrival time. Thus, for M/G/1 systems, we have

$$\rho = \lambda E(S) .$$

When ρ is less than one, i.e., when the average time between arrivals is greater than the average service time, we say that the system is "stable". In this case, ρ is the fraction of time that the server is busy, and it can be interpreted as the system's "utilization factor". Furthermore, for $\rho < 1$ the distribution of virtual waiting time

approaches an equilibrium distribution as t increases. Let W denote this steady-state waiting time. Its expected value is given by the Pollaczek-Khintchine formula,

$$(2.1.3) \quad E(W) = \frac{\lambda E(S^2)}{2(1-\rho)} , \quad \rho < 1 .$$

Our numerical results for time-dependent virtual waiting time will allow us to observe how quickly this steady-state condition is approached. However, we will also examine "unstable" systems ($\rho \geq 1$), where the queue length and waiting time tend to increase without bound, so that no steady-state conditions exist.

As mentioned in the introductory chapter, the virtual waiting time or server load, $W(t)$, represents the work backlog at epoch t , i.e., the accumulated, unserviced demand. We define $W(t)$ in terms of the underlying work input processes, which allows us to use existing Laplace transform results for reflected Lévy processes. Sample path relationships are shown graphically in Figures 2.1 and 2.2, illustrating one possible realization for these stochastic processes.

The input process $S(t)$ represents the amount of customer work that arrives during the interval $[0, t]$ and is defined by

$$S(t) = S_1 + \cdots + S_{A(t)} , \quad t \geq 0 .$$

This compound Poisson process has mean $E[S(t)] = \rho t$ and variance $\text{Var}[S(t)] = \lambda E(S^2)t$.

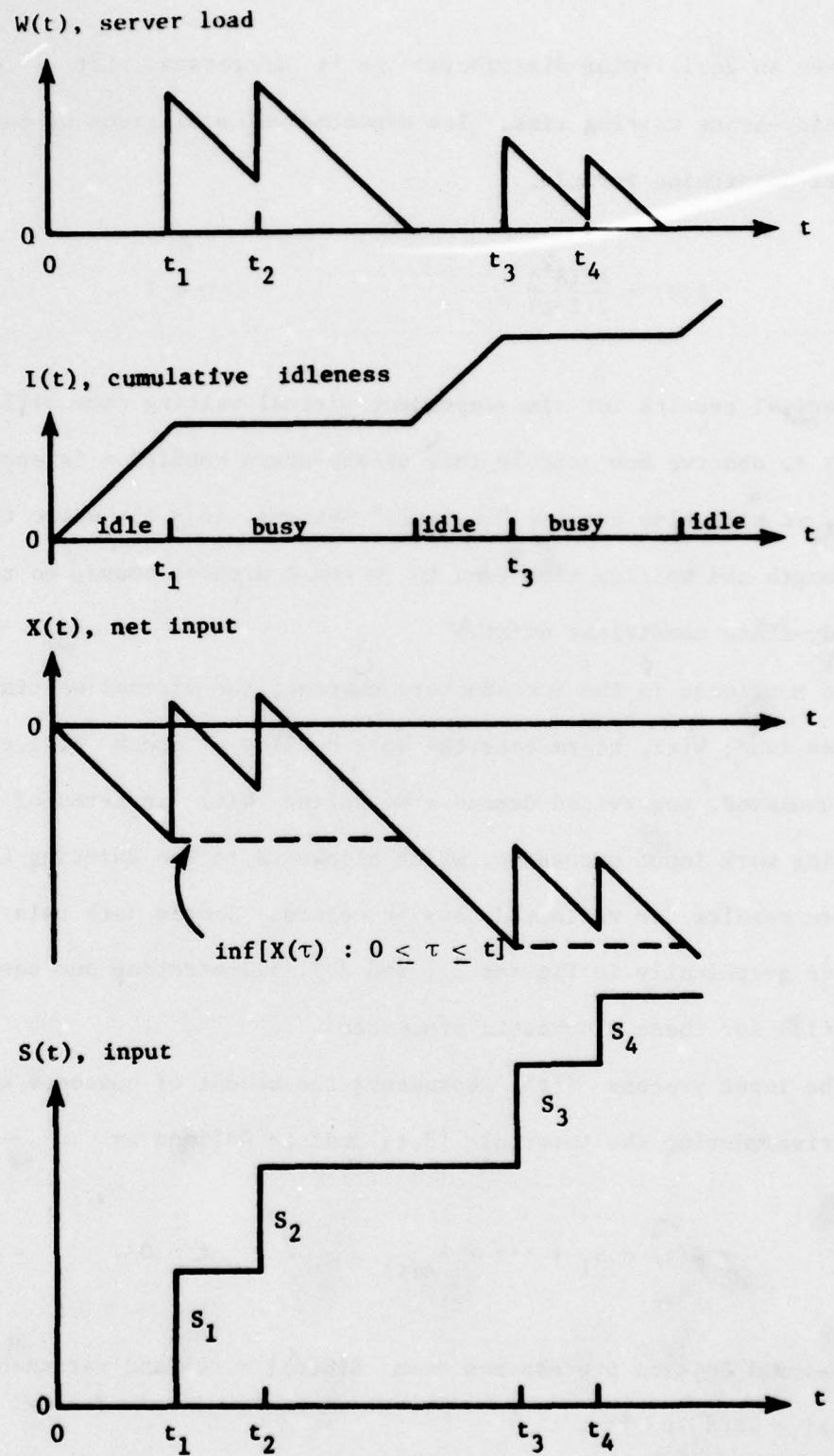
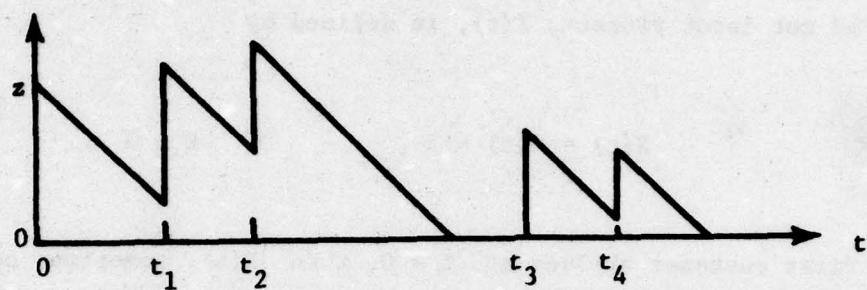
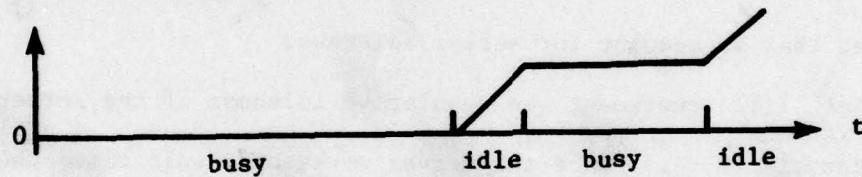


FIGURE 2.1. Sample Path Relationships when $W(0) = 0$.

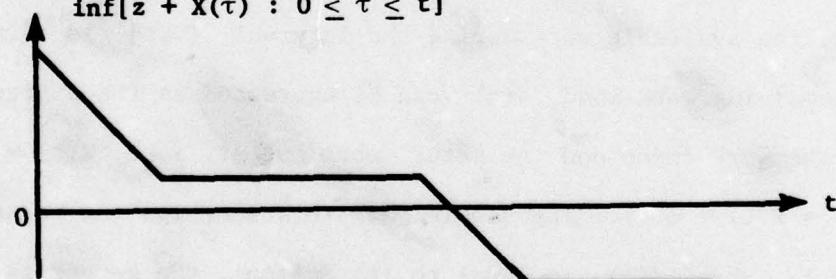
$w(t)$, server load



$I(t)$, cumulative idleness



$$\inf[z + X(\tau) : 0 \leq \tau \leq t]$$



$$z + X(t)$$

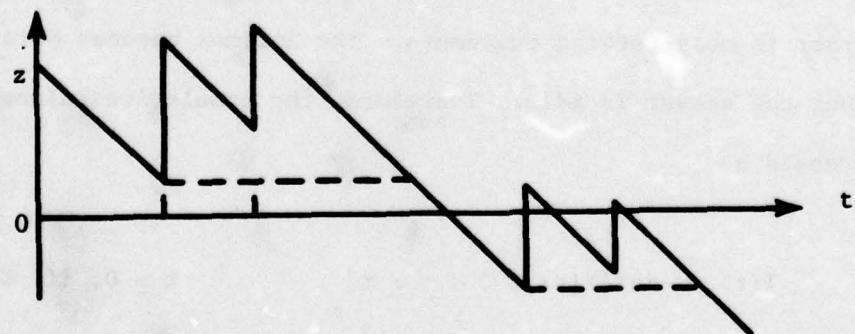


FIGURE 2.2. Sample Path Relationships when $w(0) = z = 0$.

The net input process, $X(t)$, is defined by

$$X(t) = S(t) - t , \quad t \geq 0 .$$

If the first customer arrives at $t = 0$, then $X(t)$, sometimes called pseudo-server load, is identical to the server load process as long as the server remains busy. The similarity ends when the server first becomes idle. A general expression for $W(t)$ in terms of $X(t)$ requires that we account for server idleness.

Let $I(t)$ represent the cumulative idleness of the server during the interval $[0,t]$. Since the server works at a unit rate, the potential work output is t units during the same interval, and the actual work output is $t - I(t)$. Assuming no initial work load, i.e., $W(0) = 0$, the available work during the interval $[0,t]$ is $S(t)$, so the remaining work load $W(t)$ can be expressed as the difference between the work input and the actual work output, i.e., $W(t) = S(t) - [t - I(t)]$, or $W(t) = X(t) + I(t)$. The sample path relationships can be seen in Figure 2.1. When $X(t)$ is equal to its infimum, the server is idle. When $X(t)$ is greater than its infimum (because some work has arrived), the server is busy serving customers. The infimum becomes more negative only when the server is idle. Therefore, the cumulative idleness can be expressed as

$$I(t) = -\inf[X(\tau) : 0 \leq \tau \leq t] , \quad t \geq 0, \text{ if } W(0) = 0 .$$

Combining this with the net input, we have the server load representation (no initial workload),

$$W(t) = X(t) - \inf[X(\tau) : 0 \leq \tau \leq t] , \quad t \geq 0, \text{ if } W(0) = 0 .$$

The same reasoning applies to the more general case of initial server load, illustrated in Figure 2.2, where the underlying $S(t)$ and $X(t)$ sample paths would be identical to those shown in Figure 2.1. The initial server load z represents a specific amount of work available for service at epoch $t = 0$. Then the available work during an interval $[0, t]$ is $z + S(t)$, and the remaining work load $W(t)$ at any epoch t is $z + S(t) - [t - I(t)]$, or $W(t) = z + X(t) + I(t)$. The cumulative idleness function $I(t)$ is slightly more complicated when $W(0) > 0$. The server is initially busy in this case, so when $z + X(t)$ is equal to its infimum, the server is idle only if that infimum is negative. After the initial busy period, the infimum of $z + X(t)$ becomes more negative only when the server is idle, and the representation of the cumulative idleness function is similar to the case with no initial load. Thus, for this general case the server load representation is

$$W(t) = z + X(t) - \{\inf[z + X(\tau) : 0 \leq \tau \leq t]\}^- , \quad t \geq 0, \text{ if } W(0) = z \geq 0 .$$

Our main objective is to compute the expected value of $W(t)$, where the expectation is taken with respect to a probability distribution over all possible sample paths. We adopt the notation $E_z[W(t)]$ and $E_z[I(t)]$ for expected server load and expected cumulative idleness, respectively, conditional on initial work load $W(0) = z$. From our discussion of the sample path relationships it follows that

$$E_z[W(t)] = E_z[z + S(t) - t + I(t)] , \quad (2.1.3)$$

$$E_z[W(t)] = z + \rho t - t + E_z[I(t)] .$$

Thus, in M/G/1 queueing systems the mean server load can be separated into four additive terms: initial work load, new work input, potential work output, and cumulative idleness. Another useful observation is that $E_z[I(t)]$ must be zero in the interval from $t = 0$ to $t = z$, i.e., it is impossible for the server to become idle before the initial work load has been serviced. In Chapter 3 this property is used to provide a check on the accuracy of our numerical results.

Thus far the sample path relationships and expectations have been discussed in the context of M/G/1 queueing systems. However, we also calculate $E_z[W(t)]$ for processes where the same relationships apply, but where $S(t)$ is not compound Poisson. These related processes provide bounds or approximations for M/G/1 mean server load.

2.2. The Laplace Transform Result for Expected Server Load

All of the stochastic processes for which numerical values are calculated here can be discussed simultaneously in the following unified framework. Let $X = \{X(t), t \geq 0\}$ be a process with stationary, independent increments (an infinitely divisible or Lévy process) and no negative jumps, and define

$$-E[X(t)] = \mu t, \quad \text{where } -\infty < \mu < \infty,$$

(2.2.1)

$$\text{Var}[X(t)] = \sigma^2 t, \quad \text{where } 0 < \sigma^2 < \infty,$$

for $t \geq 0$. According to the standard results for Lévy processes, the Laplace transform of $X(t)$ has the form

$$E[e^{-sX(t)}] = e^{-\Phi(s)t} \quad \text{for } s > 0 \text{ and } t \geq 0,$$

and the exponent function $\Phi(\cdot)$ is convex with

$$(2.2.2) \quad \Phi(0) = 0, \quad \Phi'(0) = \mu, \quad \text{and} \quad \Phi''(0) = \sigma^2,$$

cf. Harrison [1977] and Takacs [1967]. It can be shown that for each $s > 0$ there exists a unique $\omega(s) > 0$ such that

$$(2.2.3) \quad \Phi[\omega(s)] = s.$$

In the previous section we discussed the sample path relationships where process W is obtained from X by imposing a reflecting barrier at zero. Using the notation $E_z[W(t)] = E[W(t)|W(0) = z]$, let $P_W(z,s)$ denote the Laplace transform of $E_z[W(t)]$, that is,

$$P_W(z,s) = \int_0^{\infty} e^{-st} E_z[W(t)] dt , \quad s > 0 .$$

Harrison [1977] developed a simple formula for the Laplace transform of $E_z[W(t)]$, where μ is unrestricted in sign:

$$(2.2.4) \quad P_W(z,s) = \frac{z}{s} - \frac{\mu}{s^2} + \frac{e^{-\omega(s)z}}{s\omega(s)} .$$

In Chapter 3 we use this formula to obtain accurate approximations of $E_z[W(t)]$ for specific epochs t , initial loads z , and various net input processes X . To achieve the desired accuracy the numerical inversion technique requires that $P_W(z,s)$ be computed for 34 values of s in order to obtain $E_z[W(t)]$ at a single epoch, and each evaluation of $P_W(z,s)$ requires that the functional equation (2.2.3) be solved to obtain $\omega(s)$.

The ease with which $\omega(s)$ can be calculated depends upon the form of the exponent function, and the exact form of $\Phi(\cdot)$ depends upon the process X . If we specify $X(t) = S(t) - t$, where $S(t)$ is a compound Poisson process, then it can be shown that

$$\Phi(s) = s - \lambda[1 - F^*(s)] ,$$

In the previous section we discussed the sample path relationships where process W is obtained from X by imposing a reflecting barrier at zero. Using the notation $E_z[W(t)] = E[W(t)|W(0) = z]$, let $P_W(z,s)$ denote the Laplace transform of $E_z[W(t)]$, that is,

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$$\Phi(s) = s - \lambda[1 - F^*(s)],$$

cf. Prabhu [1965, p. 70] and Takacs [1967, p. 59]. Using the terminology of M/G/1 queueing theory λ is the average arrival rate and $F^*(\cdot)$ is the Laplace transform of the service time distribution. Since $S(t)$ has mean $\lambda E(S)t$ and variance $\lambda E(S^2)t$, it follows that the parameters of X defined by equations (2.2.1) are $\mu = 1 - \rho$ and $\sigma^2 = \lambda E(S^2)$. If $F^*(\cdot)$ can be evaluated numerically, then the properties (2.2.2) of $\Phi(\cdot)$ indicate that the functional equation $\Phi[\omega(s)] = s$ can be solved efficiently using an elementary one-dimensional search technique. In Chapter 3 we discuss our use of the Newton-Raphson method to obtain $\omega(s)$ for $M/E_k/1$ queueing systems.

For the special case of an M/M/1 system the LST of the service time distribution is obtained by setting $k = 1$ in equation (2.1.2), i.e., $F^*(s) = 1/[1 + sE(S)]$. For a specified value of s the functional equation $\Phi[\omega(s)] = s$ is a quadratic function of $\omega(s)$, and the positive solution is

$$(2.2.5) \quad \omega(s) = \frac{-\{1 - \lambda[s+E(S)]\} + \sqrt{\{1 - \lambda[s+E(S)]\}^2 + 4sE(S)}}{2E(S)} .$$

The M/M/1 system is the only queue studied here that has an analytic solution to (2.2.3). In general the M/D/1 and $M/E_k/1$ cases will require a search to determine $\omega(s)$. The formulas for these cases are summarized in Table 2.3 below.

Two other choices for $X(t)$ yield reflected processes $W(t)$ which provide bounds or approximations for M/G/1 server load. The first case is the Wiener process, which has been used as a model for a variety of physical processes since its original development as a

		M/G/1 Queueing Systems			Brownian Motion Process
Gamma Input Process		M/E _k /1	M/M/1	M/D/1	
Input Process	G(t) with parameters α, β	$S(t) = S_1 + \dots + S_{A(t)}$ where $A(t)$ is Poisson			
Characteristics of the Input Process	gamma distributed increments	S_i Erlang with shape parameter k	S_i exponential ($k = 1$)	S_i constant ($k \rightarrow \infty$)	
Net Input Process $X(t)$	$X_G(t) = G(t) - t$	$X(t) = S(t) - t$			$X_W(t) = \sigma \xi(t) - \mu t$ (ξ is standard Wiener process)
E[X(t)]	$(\frac{\alpha}{\beta} - 1)t$	$(\lambda E(S) - 1)t$	$(\lambda E(S) - 1)t$		$-\mu t$
Var[X(t)]	$(\frac{\alpha}{\beta^2} - 1)t$	$\lambda \frac{k+1}{k} E(S)^2 t$	$\lambda 2E(S)^2 t$		$\sigma^2 t$
Exponent Function $\Phi(s)$	$s - \alpha \ln(1 + \frac{s}{\beta})$	$s - \lambda \{1 - [\frac{k}{k+sE(S)}]\}^k$	$s - \frac{sE(S)}{1+sE(S)}$	$s - \lambda [1 - e^{-sE(S)}]$	$\mu s + \frac{1}{2} \sigma^2 s^2$
Solution technique for $\Phi[\omega(s)] = s$	Newton-Raphson Search	Newton-Raphson Search	Quadratic Formula	Newton-Raphson Search	Quadratic Formula

TABLE 2.3. Summary of Characteristics for the Processes under Study.

model for Brownian motion. Gaver [1968] proposed that this diffusion process could be used as an approximation for the net input process of an M/G/1 queue by equating the first and second moments of the two processes.

The Brownian motion process is denoted by

$$X_B(t) = \sigma\xi(t) - \mu t ,$$

where $\xi(t)$ is a Wiener process whose stationary, independent increments have a normal distribution with mean zero and unit variance. It follows that $X_B(t)$ has mean $-\mu t$ and variance $\sigma^2 t$. As previously noted, the net input process of an M/G/1 queue has mean $E[X(t)] = (\rho-1)t$ and variance $Var[X(t)] = \lambda E(S^2)t$. Thus, using $X_B(t)$ to approximate $X(t)$ we would take $-\mu = \rho-1$ and $\sigma^2 = \lambda E(S^2)$. The exponent function for Brownian motion is $\Phi(s) = \mu s + \frac{1}{2} \sigma^2 s^2$, cf. Takacs [1967, p. 81]; thus the solution of $\Phi[\omega(s)] = s$ can be calculated using the quadratic formula.

The second non-queueing input process that we consider as an approximation is a gamma input process, denoted

$$X_G(t) = G(t) - t ,$$

where $G(t)$ is a process whose stationary, independent increments have a gamma distribution. The gamma density function is

$$f(x) = \frac{\beta}{\Gamma(\alpha)} (\beta x)^{\alpha-1} e^{-\beta x} , \quad \alpha > 0, \beta > 0, x \geq 0 ,$$

so $G(t)$ has mean $(\alpha/\beta)t$ and variance $(\alpha/\beta^2)t$. It follows directly that $X_G(t)$ has mean $(\alpha/\beta - 1)t$ and variance $(\alpha/\beta^2)t$. Thus, using $X_G(t)$ to approximate the net input process of an M/G/1 queue we would choose α and β such that $\alpha/\beta - 1 = \rho - 1$ and $\alpha/\beta^2 = \lambda E(S^2)$. The exponent function for the gamma input process is $\Phi(s) = s - \alpha \log(1 + s/\beta)$, cf. Takacs [1967, p. 66]; the solution of the functional equation (2.2.3) requires a search technique.

2.3. Scaling the Reflected Levy Processes

In this section we present a method for normalizing the processes of interest by using a simple linear transformation for both the epochs and the server load. This technique allows us to reduce the tabulations required to describe actual operating systems and also facilitates comparisons among different processes by adopting a common, normalized time scale.

Consider an M/G/1 queueing system (as originally described in Section 2.1) with service times S_1, S_2, \dots having distribution function $F(\cdot)$ with mean $E(S)$ and second moment $E(S^2)$. Let $\{A(t); t \geq 0\}$ be the Poisson arrival process with mean arrival rate λ . The net input process is

$$X(t) = S_1 + \cdots + S_{A(t)} - t ,$$

and the server load process $W(t)$ is obtained from $[z + X(t)]$ by the reflection mapping described in Section 2.1, where z is the initial server load $W(0)$.

We define a new scaled process in terms of the original queueing process

$$X^*(t) = aX(bt) .$$

This scaled net input process has the form

$$(2.3.1) \quad X^*(t) = S_1^* + \dots + S_{A^*(t)}^* - ct , \quad t \geq 0 ,$$

where $c = ab$, $A^*(t) = A(bt)$, and $S_i^* = aS_i$. Note that the random variables S_i^* have distribution function $G^*(x) = F(x/a)$, and that $A^*(t)$ is a Poisson process with mean arrival rate $\lambda^* = b\lambda$. Let μ^* and σ_*^2 be defined by

$$E[X^*(t)] = -\mu^* t ,$$

(2.3.2)

$$\text{Var}[X^*(t)] = \sigma_*^2 t .$$

We accomplish our normalization by choosing a and b so that

$$|\mu^*| = 1 \text{ and } \sigma_*^2 = 1.$$

By substituting $aX(bt)$ for $X^*(t)$ on the left hand side of equations (2.3.2) and then using the parameters of process X as

defined by equations (2.2.1), it is easy to show that this particular scaling requires that

$$a = \frac{|\mu|}{\sigma^2} \quad \text{and} \quad b = \frac{\sigma^2}{\mu^2}.$$

If we define w^* as the reflection of $[z^* + X^*(t)]$, where the scaled initial server load is $z^* = az$, then it is easy to verify that $w^*(t) = aW(bt)$. That is, the reflection of the scaled net input process is identical to the scaled version of the original server load process. If we let t^* represent a (scaled) epoch for the scaled process, then it follows that

$$E_{z^*}[W^*(t^*)] = \frac{|\mu|}{\sigma^2} E_z[W(\frac{\sigma^2}{\mu^2} t^*)], \quad z = \frac{\sigma^2}{|\mu|} z^*.$$

Thus, we can obtain scaled mean server load by evaluating an original queueing system and applying the transformations.

Before discussing the scaled process further, consider a second queueing system having Poisson arrival process $A'(t)$ with mean rate $\lambda' \neq \lambda$ and service times s'_1, s'_2, \dots with distribution function $F'(x) = F(\lambda'x/\lambda)$ so that $E(s') = \lambda'E(s)/\lambda'$. The traffic intensity parameter for this second queueing system is the same as the original, that is,

$$\rho' = \lambda' E(s') = \lambda' \cdot \lambda E(s)/\lambda' = \lambda E(s) = \rho,$$

defined by equations (2.2.1), it is easy to show that this particular scaling requires that

$$a = \frac{|\mu|}{\sigma^2} \quad \text{and} \quad b = \frac{\sigma^2}{\mu} .$$

If we define W^* as the reflection of $[z^* + X^*(t)]$, where the scaled initial server load is $z^* = az$, then it is easy to verify that $W^*(t) = aW(bt)$. That is, the reflection of the scaled net input process is identical to the scaled version of the original server load process. If we let t^* represent a (scaled) epoch for the scaled process, then it follows that

$$E_{z^*}[W^*(t^*)] = \frac{|\mu|}{\sigma^2} E_z[W(\frac{\sigma^2}{\mu} t^*)] , \quad z = \frac{\sigma^2}{|\mu|} z^* .$$

Thus, we can obtain scaled mean server load by evaluating an original queueing system and applying the transformations.

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$$\rho' = \lambda' E(S') = \lambda' \cdot \lambda E(S)/\lambda' = \lambda E(S) = \rho ,$$

but the variance parameter is different:

$$\sigma'^2 = \lambda' E(S'^2) = \lambda' \left(\frac{\lambda}{\lambda'}\right)^2 E(S^2) = \frac{\lambda}{\lambda'} \lambda E(S^2) = \frac{\lambda}{\lambda'} \sigma^2 .$$

This second system and the original are related by

$$X'(t) = \frac{\lambda}{\lambda'} X\left(\frac{\lambda'}{\lambda} t\right) ,$$

or equivalently by

$$X'(t) = \frac{E(S')}{E(S)} X\left(\frac{E(S)}{E(S')} t\right) .$$

In the context of $M/E_k/1$ queueing systems, the second queueing system has the same ρ and same Erlang shape parameter k as the original, but the different values for σ^2 and σ'^2 require simple transformation of the epoch scale and waiting time scale.

Returning to the scaled process which was defined in terms of the original queueing process, we now express the original process in terms of the second process:

$$X^*(t) = \frac{|\mu|}{\sigma^2} X\left(\frac{\sigma^2}{\mu} t\right) = \frac{|\mu|}{\sigma^2} \frac{\lambda}{\lambda'} X'\left(\frac{\lambda'}{\lambda} \frac{\sigma^2}{\mu} t\right) = \frac{|\mu|}{\sigma'^2} X'\left(\frac{\sigma'^2}{\mu} t\right) .$$

Once ρ (or μ) has been specified and a specific form of the service time distribution (i.e., a specific Erlang shape parameter k) has been determined, then we are free to choose the variance parameter (i.e.,

the time scales) for the queueing process from which X^* will be obtained.

This research tabulates $E_{z^*}[W^*(t^*)]$ for various values of ρ , k , and z^* , and one can obtain mean server load for an actual queueing system by selecting the table with the closest (ρ, k, z^*) combination or by interpolating between two tabulated scaled processes, and then applying the transformation:

$$E_z[W(t)] = \frac{\sigma^2}{|\mu|} E_{z^*}[W^*(\frac{\mu}{\sigma^2} t)], \quad z^* = \frac{|\mu|}{\sigma^2} z.$$

Since $\mu = 1-\rho$, this particular normalization cannot be used for systems with $\rho = 1$, i.e., $\mu = 0$. In this case we tabulate mean server load for Erlang queueing systems with λ and $E(S)$ chosen so that the variance parameter $\sigma^2 = \lambda E(S^2) = 1$. Let superscript zero indicate parameters for the tabulated system. Then $\sigma^2 = 1$ requires that

$$\lambda^0 = \frac{k+1}{k} \quad \text{and} \quad E(S^0) = \frac{k}{k+1}.$$

Mean server load for an actual operating system with shape parameter k and mean arrival rate λ can be obtained from the tabulated values as follows:

$$E_z[W(t)] = \frac{\lambda^0}{\lambda} E_{z^0}[W^0(\frac{\lambda}{\lambda^0} t)] = \frac{k+1}{k\lambda} E_{z^0}[W^0(\frac{k\lambda}{k+1} t)], \quad z^0 = \frac{k\lambda}{k+1} z.$$

The tabulated values for the $\rho = 1$ case correspond to an actual queueing system, whereas the tabulated values for the $\rho \neq 1$ cases represent a stochastic process with "potential work output rate" of $c = ab = 1/|\mu|$, interpreted from equation (2.3.1). For the $\rho < 1$ cases, mean server load in queueing systems approaches the Pollaczek-Khintchine values, equation (2.1.3). Thus, the tabulated values for all scaled processes approach

$$\frac{|\mu|}{\sigma^2} \cdot \frac{\sigma^2}{2|\mu|} = \frac{1}{2} ,$$

thereby allowing comparisons concerning approach to equilibrium.

CHAPTER 3

NUMERICAL INVERSION OF THE LAPLACE TRANSFORM

3.1. Approximation by an Expected Value

In the previous chapter we cited an expression for the Laplace transform for the three processes of interest. For the two special cases of Brownian motion and the M/M/1 queue, analytic methods can be applied and exact numerical solutions can be obtained. However, in general it is necessary to use a method for numerical inversion of the Laplace transform in order to evaluate the process of interest. In this chapter we describe such a method and its implementation.

The first two sections of the chapter describe the method for approximate transform inversion using an expected value. In the third section we present numerical results for test cases where this method is applied to Laplace transforms whose exact inverses are known, and we describe the computer routines that apply the inversion method to prepare tables of $E[W(t)]$.

The method used in this research for numerical inversion of the Laplace transform was originally developed by Gaver [1966]. Although there are other techniques which could have been implemented, this particular method was chosen because it had been applied successfully to the Laplace transform expression for $E[W(t)]$ in the M/M/1 and M/G/1 queues by Gaver [1966, 1968].

The problem of inverting the Laplace transform can be summarized as follows. We have a function of interest, $P(t)$, for which no closed-form analytic expression is known, so that it cannot be evaluated

numerically. However, we do know the expression for its Laplace transform,

$$p(s) = \int_0^{\infty} e^{-st} P(t) dt .$$

Specifically, in this research the function or process of interest is $E[W(t)]$ and the Laplace transform expression was cited in Chapter 2. In general, we wish to tabulate $P(t)$ for various values of t .

The method presented here computes an approximate value of the function at a specified point t' . Theoretically this approximation can be computed as precisely as desired. Consider observing the function of interest at a random time T that has density function $f(t)$ such that the values of T are concentrated near t' , as shown in Figure 3.1. Then $\bar{P}(t')$, an approximation of $P(t')$, can be expressed as

$$(3.1.1) \quad \bar{P}(t') = \int_0^{\infty} P(t) f(t) dt .$$

Now the problem is one of finding an observational density function $f(t)$ so that the right hand side of (3.1.1) can be expressed in terms of $p(s)$.

Gaver [1966] examined such a family of density functions that are well-suited to numerical computation. Let $f_n(t; a)$ be the density function for random variable T , with parameters n and a , as follows:

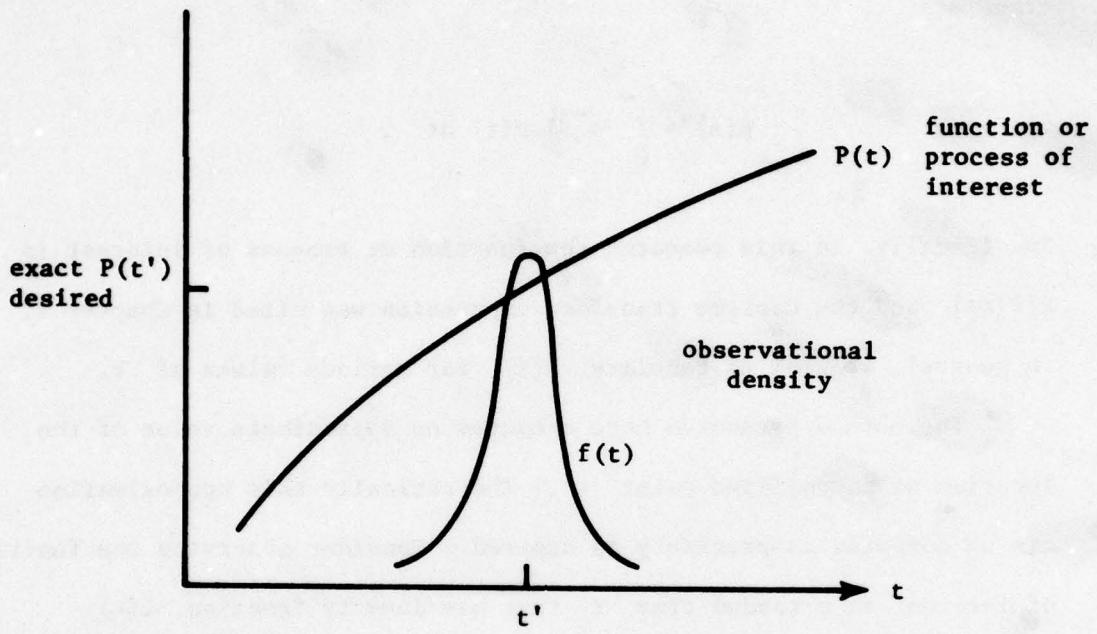


FIGURE 3.1. Observational Density Function

$$3.1.2) \quad f_n(t; a) = a \frac{(2n)!}{n! (n-1)!} (1 - e^{-at})^n e^{-nat}, \quad a > 0, n = 1, 2, \dots .$$

Gaver [1966] showed that $f_n(t; a)$ has the following properties:

$$\text{modal value} \approx \frac{1}{a} \ln 2 ,$$

$$\text{Var}(T) \approx \frac{1}{a^2} \frac{2n+2}{(2n-1)(4n+1)} .$$

For increasing values of n , $f_n(t; a)$ becomes more sharply peaked at $t = 1/a \ln 2$. Using $f_n(t; a)$ as the observational density function

in (3.1.1), we let the approximation of $P(t')$ be

$$(3.1.3) \quad \bar{P}_n = \int_0^{\infty} P(t) f_n(t; a) dt ,$$

where parameter a is chosen such that $a = 1/t' \ln 2$, thereby concentrating the values of random variable T near t' as desired.

By substituting the observational density (3.1.2) in the approximating expression (3.1.3) and then expanding $(1 - e^{-at})^n$ by the binomial theorem, we obtain

$$(3.1.4) \quad \bar{P}_n = a \frac{(2n)!}{n! (n-1)!} \sum_{i=0}^n \binom{n}{i} (-1)^i p[(n+i)a] .$$

Thus, \bar{P}_n , an approximation of $P(t')$, is based on a linear combination of the Laplace transform $p(s)$ evaluated at $n+1$ different values of s . Theoretically, the sequence $\{\bar{P}_n; n = 1, 2, 3, \dots\}$ converges to $P(1/a \ln 2)$, i.e., to $P(t')$. For any finite n , we can calculate \bar{P}_n using (3.1.4), and because $\text{Var}(T) \rightarrow 0$ as $n \rightarrow \infty$ we can obtain as good an approximation as desired by using a large enough value of n . Practically, $p(s)$, the Laplace transform of $P(t)$, must be evaluated at $n+1$ values of s in order to evaluate \bar{P}_n ; in some applications much time may be required to make each evaluation of the Laplace transform expression and so the cost of obtaining the desired precision in \bar{P}_n may be prohibitive. Also, for large n the factorial terms in (3.1.4) are integers with too many digits to be precisely evaluated on computers with finite word length, and operations involving these large numbers

can result in considerable rounding errors. From the standpoint of computational efficiency it is important to improve the accuracy of the approximate inverse without requiring evaluation of \bar{P}_n for extremely large values of n .

3.2. Improving the Accuracy of the Approximation

Gaver [1966] showed that each \bar{P}_n can be represented as an asymptotic expansion, i.e.,

$$(3.2.1) \quad \bar{P}_n \approx P(t') + \frac{\alpha_1}{n} + \frac{\alpha_2}{n^2} + \frac{\alpha_3}{n^3} + \dots$$

where the error components α_i depend only on t' and not on n . An improved approximation of $P(t')$ can be obtained by taking a linear combination of a set of the \bar{P}_n approximations, where the values of n are integer powers of 2. This method, extrapolation to the limit, ensures that some of the error terms in (3.2.1) are cancelled out, cf. Gaver [1966] and Henrici [1964].

Stehfest [1970] demonstrated an improved calculation method that uses a linear combination of an even number of the \bar{P}_n approximations; this method cancels even more of the error terms than Gaver's method (extrapolation to the limit). Stehfest combined the coefficients for the linear combination of \bar{P}_n with the coefficients of $p(s)$ in (3.1.4) so that F_a , the approximation of $P(t')$, could be expressed directly as a linear combination of $p(s)$:

$$(3.2.2) \quad F_a = \frac{\ln 2}{t'} \sum_{i=1}^N v_i p\left(\frac{\ln 2}{t'} i\right) .$$

Here N must be even and the combined coefficients v_i are

$$(3.2.3) \quad v_i = (-1)^{(N/2)+i} \sum_{k=\lceil \frac{i+1}{2} \rceil}^{\min(i, \frac{N}{2})} \frac{k^{N/2} (2k)!}{(\frac{N}{2} - k)! k! (k-1)! (i-k)! (2k-1)!} .$$

For a theoretical comparison of the original \bar{P}_n , extrapolation to the limit, and F_a , consider the three methods where the number of values of $p(s)$ is 32 in each case. Thirty-two evaluations of the $p(s)$ could be used to compute \bar{P}_{31} , and from (3.2.1) the first error term would be $\alpha_{31}/31$. On the other hand the thirty-two values of $p(s)$ could be used to compute $\bar{P}_1, \bar{P}_2, \bar{P}_4, \bar{P}_8$, and \bar{P}_{16} , and it could be shown that extrapolation to the limit would yield an approximation of $P(t')$ where the first four error terms of equation (3.2.1) would cancel completely. The resulting approximation would be $P(t') + \alpha_5/2^{10} + \dots$. Finally using Stehfest's method with $N = 32$, the first fifteen error terms in equation (3.2.1) would cancel, and it could be shown that the approximation would be $F_a = P(t') - \alpha_{16}/16! + \dots$. This theoretical superiority of Stehfest's method was verified numerically in preliminary investigations using functions with known inverses.

3.3. Computer Implementation of the Technique

In this research, the algorithm LINV developed by Stehfest [1970] was translated from ALGOL to FORTRAN IV. Some changes were made in evaluating the V_i of equation (3.2.3) to take advantage of cancelling the factorial terms and thereby avoid rounding errors. Some preliminary numerical investigations used BASIC and single and double precision FORTRAN IV. The computer programs listed in Appendix B specify double precision for all non-integer variables, and the "AUTODBL" option available with the IBM FORTRAN H-Extended Compiler was used in all of the research reported here. With this extended precision there are approximately 36 significant decimal digits for the non-integer variables.

Stehfest [1970] published a table of results applying LINV to six transforms whose inverses are known, using 8 digit arithmetic and $n = 10$. Figure 3.2 shows the exact values of the six functions, the approximations from this research using $N = 34$ with 36 digit arithmetic, and the original Stehfest approximations using $N = 10$. We observe that there are at least six correct significant digits in our approximations (using $N = 34$) for each of the test functions.

Since the LINV approximation (F_a) is based upon the original \bar{P}_n , it should also be more accurate when more values of the Laplace transform $p(s)$ are used, i.e., if N is very large. However, for large values of N the rounding errors in evaluating V_i can affect the accuracy of the results. This problem was investigated by applying LINV to the six test functions of Figure 3.2; approximations were obtained using

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FIGURE 3.2 INVERSION OF TEST FUNCTIONS

APPROXIMATE F(T) USING STEMFEST-S METHOD		APPROXIMATE F(T) USING STEMFEST-S METHOD	
T	EXACT F(T)	N=34	N=10
F(T) = 1/SORT(P1*T)		EXACT F(T)	
1.0	0.5641895543	0.5641895535	0.56555
2.0	0.3989422597	0.3989422804	0.39912
3.0	0.3257349910	0.3257350079	0.32655
4.0	0.2820947771	0.2820947918	0.28278
5.0	0.25223132391	0.2523132522	0.25174
6.0	0.2303294210	0.2303294330	0.22989
7.0	0.2132436076	0.2132436186	0.21322
8.0	0.1994711299	0.1994711402	0.19956
9.0	0.1880431848	0.1880631945	0.18814
10.0	0.1784124024	0.1784124116	0.17796
F(T) = (T*T*T)/6		F(T) = -C-LN(T)	
1.0	0.1666666667	0.1666666667	0.16568
2.0	1.3333333333	1.3333333333	1.32543
3.0	4.5000000000	4.5000000000	4.47354
4.0	10.6666666667	10.6666666667	10.60342
5.0	20.8333333333	20.8333333333	20.70845
6.0	36.0000000000	36.0000000000	35.78831
7.0	57.1666666667	57.1666666667	56.82535
8.0	85.3333333333	85.3333333333	84.82735
9.0	121.5000000000	121.5000000000	120.78473
10.0	166.6666666667	166.6666666667	165.66750
F(T) = SIN(SORT(2*T))		F(T) = EXP(-T)	
1.0	0.9977659460	0.9877659972	0.98775
2.0	0.9092974268	0.9092974740	0.91001
3.0	0.6381576351	0.6381576682	0.63826
4.0	0.3080717424	0.3080717583	0.30968
5.0	-0.0206835315	-0.0206835326	-0.02119
6.0	-0.3169471632	-0.3169471796	-0.31927
7.0	-0.5646958568	-0.5646959281	-0.57254
8.0	-0.7568024953	-0.7568025346	-0.76869
9.0	-0.8916822543	-0.8916823007	-0.91049
10.0	-0.9712777990	-0.9712778493	-0.98949
F(T) = 1-3*T+3*T*T/2-T*T*T/6		F(T) = 1-3*T+3*T*T/2-T*T*T/6	
1.0	0.6666666667	0.6666666667	0.6666666667
2.0	0.3333333333	0.3333333333	0.3333333333
3.0	1.0000000000	1.0000000000	1.0000000000
4.0	2.3333333333	2.3333333333	2.3333333333
5.0	2.6666666667	2.6666666667	2.6666666667
6.0	1.0000000000	1.0000000000	1.0000000000
7.0	-3.6666666667	-3.6666666667	-3.6666666667
8.0	-1.2333333333	-1.2333333333	-1.2333333333
9.0	-2.6666666667	-2.6666666667	-2.6666666667
10.0	-4.5666666667	-4.5666666667	-4.5666666667

N equal to 30, 32, 34, and 36. In each case the correct number of decimal places was recorded, rounding off both the exact value and the approximation when making the comparison. Figure 3.3 shows the average number of correct decimal places over the ten values of t evaluated in each case. We observe that the approximations using $N = 34$ are at least as good as those using $N = 32$ or $N = 36$ in all cases. Thus, in the remainder of this research we will use $N = 34$ in the LINV algorithm.¹

Figure 3.4 compares the LINV algorithm with other inversion techniques. The top section of this table reproduces some results by Dubner and by Veillon (1974)²; Dubner's approximations are based on 500 values of $p(s)$, while Veillon's method uses 64 values. We observe that in all cases the LINV algorithm using 34 values of $p(s)$ is at least as accurate as their techniques. The bottom section of Figure 3.4 compares approximations of a second function; we observe that once again the LINV results are as accurate as the results obtained by other techniques.

Figures 3.2, 3.3 and 3.4 indicate that LINV can provide very accurate approximations for the test functions, but it is also important to investigate LINV's accuracy using the function of interest in this

¹In preliminary investigations using FORTRAN IV double precision (approximately 17 digit arithmetic) without the AUTODBL option, the most accurate approximations were obtained using $N = 18$.

²Reprinting privileges for the Stehfest results (Comm. of the ACM, Vol. 13, No. 1, Copyright 1970) and the results published by Veillon (Comm. of the ACM, Vol. 17, No. 10, Copyright 1974) were granted by permission of the Association for Computing Machinery.

FIGURE 3.3. Average Number of Correct Rounded-off Decimal Places in LINV Approximations of Six Functions for Determination of Optimal Value of N

N, the number of values of the Laplace transform p(s) used by LINV to estimate the function

Function	N = 30	N = 32	N = 34	N = 36
$\frac{1}{\sqrt{\pi t}}$	6.9	6.9	6.9	6.9
$\frac{t^3}{6}$	9.7	10.5	12.7	11.9
$\sin \sqrt{2t}$	6.7	6.7	6.7	6.7
$-C - \ln t$	7.3	7.3	7.5	7.4
e^{-t}	9.7	10.1	10.5	10.0
$1 - 3t + \frac{3t^2}{2} + \frac{t^3}{6}$	9.7	10.5	11.9	10.6

FIGURE 3.4 COMPARISONS WITH OTHER TECHNIQUES

$$F(T) = 1 / \text{SORT}(T * P1)$$

APPROXIMATE F(T) USING NUMERICAL INVERSION

STEHFEST'S METHOD			
T	EXACT F(T)	N=34	N=10*
1	0.56418555	0.56418958	0.56555
2	0.39894226	0.39894228	0.39912
3	0.32573495	0.32573501	0.32655
4	0.28209478	0.28209479	0.28278
5	0.25231324	0.25231325	0.25174
6	0.23032942	0.23032943	0.22989
7	0.21324361	0.21324362	0.21322
8	0.19947113	0.19947114	0.19956
9	0.18806316	0.18806319	0.18814
10	0.17641240	0.17841241	0.17796

$$F(T) = \text{EXP}(-T/2)$$

APPROXIMATE F(T) USING NUMERICAL INVERSION

BELLMAN'S METHOD			
T	EXACT F(T)	STEHFEST N=34	BELLMAN N=34
1	0.1261740274277	0.1261740274279	0.1261740274279
2	0.28634349866283	0.28634349866283	0.28634349866283
3	0.4396751282721	0.4396751282721	0.4396751282721
4	0.5812687987062	0.5812687987065	0.5812687987065
5	0.7071068437334	0.7071068437334	0.7071068437334
6	0.8137118145451	0.8137118145451	0.8137118145451
7	0.8981569124171	0.8981569124171	0.8981569124171
8	0.9581312512155	0.9581312512156	0.9581312512156
9	0.9920081067225	0.9920081067225	0.9920081067225
10	0.992205	0.992205	0.992205

*NOTE: DATA FOR METHODS MARKED BY AN ASTERISK WERE TAKEN FROM A.C.M ALGORITHM #86. • NUMERICAL INVERSION OF LAPLACE TRANSFORM. BY FRANCOISE VEILLON. COMMUNICATIONS OF THE A.C.M. VOLUME 17. NUMBER 10. OCTOBER 1974.

research, $E[W(t)]$. Our earlier investigations using LINV (not included here) verified the results for M/M/1 queues reported by Gaver [1968], but it is more appropriate to compare our LINV results with mean server load obtained by some method other than Laplace transform inversion. Fortunately, Coleman [1975] evaluated $E[W(t)]$ in the M/M/1 queue using a sum of Bessel functions. In Figure 3.5 the first three columns show his results at five epochs and the LINV results using equations (2.2.4) and (2.2.5) for the Laplace transform expression. The five significant digits available in the Coleman results are matched exactly when the LINV results are rounded off.

As mentioned in Section 2.2, except for the Wiener process and the M/M/1 queue, the value of $\omega(s)$ must be obtained using a search technique. Our final results use the quadratic formula to determine $\omega(s)$ for the Wiener process, but in all other cases (M/D/1, M/ E_k /1 including M/M/1, and the gamma input process) we use the standard Newton-Raphson method. This search technique was chosen because expressions for the derivatives of the functions were available and subsequent computations demonstrated that the search usually converged in only four or five iterations.

The exponent function $\Phi(\cdot)$ is designated FMD1, FMEK, or FGAM in the FORTRAN subroutines, and functions FOMD1, FOMEK, and FOGAM are defined as

$$F_0 \cdots [\omega(s)] = F \cdots [\omega(s)] - s .$$

Thus, in order to determine $\omega(s) > 0$ such that $\Phi[\omega(s)] = s$, we search for the value of ω such that $F_0 \dots$ equals zero. Subroutine ZERO performs the search, computing the relative accuracy (change in ω from the last iteration). When the absolute value of the relative accuracy is less than a specified tolerance, the search stops, and the current value of ω is used to compute the Laplace transform using equation (2.2.4).

The choice of tolerance value (FORTRAN variable TOLRNC) affects the accuracy of ω determined from the search, and the accuracy of ω affects $p(s)$ and the estimate of $E[W(t)]$. Figure 3.5 shows both the approximations of $E[W(t)]$ based upon the exact quadratic solution of the functional equation (2.2.4) and the approximations obtained using the Newton-Raphson search with various specified tolerances. We observe that the two results agree for nine or ten significant digits in all cases and that the number of search iterations does not increase greatly as the tolerance is decreased. For each of the ten epochs, $\omega(s)$ is evaluated thirty-four times ($N = 34$); thus, the total number of iterations shown in Figure 3.5 applies to 340 evaluations of $\omega(s)$. Since the average number of iterations in each evaluation only increases from 4.2 to 5.3 as the tolerance decreases from 10^{-10} to 10^{-24} , we have set the search tolerance at 10^{-20} .

In Chapter 2 we discussed the stochastic process $W(t)$ in an M/G/1 queue and its expected value function. Equation (2.1.3) is restated here in a slightly different form along with the Laplace transform of $E_z[W(t)]$, equation (2.2.4):

Thus, in order to determine $\omega(s) > 0$ such that $\Phi[\omega(s)] = s$, we search for the value of ω such that $F_0 \dots$ equals zero. Subroutine ZERO performs the search, computing the relative accuracy (change in ω from the last iteration). When the absolute value of the relative accuracy is less than a specified tolerance, the search stops, and the current value of ω is used to compute the Laplace transform using equation (2.2.4).

The choice of tolerance value (FORTRAN variable TOLRNC) affects the accuracy of ω determined from the search, and the accuracy of ω affects $p(s)$ and the estimate of $E[W(t)]$. Figure 3.5 shows both the approximations of $E[W(t)]$ based upon the exact quadratic solution of the functional equation (2.2.4) and the approximations obtained using the Newton-Raphson search with various specified tolerances. We observe that the two results agree for nine or ten significant digits in all cases and that the number of search iterations does not increase greatly as the tolerance is decreased. For each of the ten epochs, $\omega(s)$ is evaluated thirty-four times ($N = 34$); thus, the total number of iterations shown in Figure 3.5 applies to 340 evaluations of $\omega(s)$. Since the average number of iterations in each evaluation only increases from 4.2 to 5.3 as the tolerance decreases from 10^{-10} to 10^{-24} , we have set the search tolerance at 10^{-20} .

In Chapter 2 we discussed the stochastic process $W(t)$ in an M/G/1 queue and its expected value function. Equation (2.1.3) is restated here in a slightly different form along with the Laplace transform of $E_z[W(t)]$, equation (2.2.4):

FIGURE 3.5 EFFECT OF NEWTON-RAPHSON SEARCH TOLERANCE

THIS TABLE COMPARES CLEEMAN'S BESSSEL FUNCTION RESULTS AT FIVE EPOCHS WITH LAPLACE INVERSION RESULTS FOR BOTH THE EXACT QUADRATIC SOLUTION OF THE FUNCTIONAL AND THE APPROXIMATE NEWTON-RAPHSON SEARCH SOLUTION OF THE FUNCTIONAL WITH VARIOUS TOLERANCES.

M/M1 MEAN SERVER LOAD. LAMEDA = 1.0. E(S) = 0.95. Z = 0.

INVERSION OF LAPLACE TRANSFORM. STEHFEST'S METHOD. N=34						
		SUMS OF BESSSEL FUNCTIONS (COLEMAN)		QUADRATIC SOLUTION CF FUNCTIONAL		
EPOCH T						10**-10
20.	3.9181	3.91805123011	3.91805123011	3.91805123011	3.91805123011	3.91805123011
40.	5.4651	5.46511190320	5.46511190320	5.46511190320	5.46511190320	5.46511190320
60.	6.5582	6.55818100638	6.55818100638	6.55818100638	6.55818100638	6.55818100638
80.	7.4191	7.41908998154	7.41908998154	7.41908998154	7.41908998154	7.41908998154
100.	8.1335	8.13354320450	8.13354320450	8.13354320450	8.13354320450	8.13354320450
200.	1.06	1.06878873791	1.06878873791	1.06878873791	1.06878873791	1.06878873791
300.	1.26	1.268196260537	1.268196260537	1.268196260537	1.268196260537	1.268196260537
400.	1.33	1.3027687636	1.3027687636	1.3027687636	1.3027687636	1.3027687636
800.	1.50	1.5027687634	1.5027687634	1.5027687634	1.5027687634	1.5027687634
1200.	1.60	1.6195996067	1.6195996067	1.6195996067	1.6195996067	1.6195996067
TOTAL NUMBER OF NEWTON-RAPHSON ITERATIONS TO EVALUATE 10 EPOCHS:		1423	1460	1518	1518	1602

INVERSION OF LAPLACE TRANSFORM. STEHFEST'S METHOD. N=34						
		SUMS OF BESSSEL FUNCTIONS (COLEMAN)		QUADRATIC SOLUTION CF FUNCTIONAL		
EPOCH T						10**-24
20.	3.9181	3.91805123011	3.91805123011	3.91805123011	3.91805123011	3.91805123011
40.	5.4651	5.46511190320	5.46511190320	5.46511190320	5.46511190320	5.46511190320
60.	6.5582	6.55818100638	6.55818100638	6.55818100638	6.55818100638	6.55818100638
80.	7.4191	7.41908998154	7.41908998154	7.41908998154	7.41908998154	7.41908998154
100.	8.1335	8.13354320450	8.13354320450	8.13354320450	8.13354320450	8.13354320450
200.	1.06	1.06878873791	1.06878873791	1.06878873791	1.06878873791	1.06878873791
300.	1.26	1.268196260537	1.268196260537	1.268196260537	1.268196260537	1.268196260537
400.	1.33	1.3027687636	1.3027687636	1.3027687636	1.3027687636	1.3027687636
800.	1.50	1.5027687634	1.5027687634	1.5027687634	1.5027687634	1.5027687634
1200.	1.60	1.6195996067	1.6195996067	1.6195996067	1.6195996067	1.6195996067
TOTAL NUMBER OF NEWTON-RAPHSON ITERATIONS TO EVALUATE 10 EPOCHS:		1716	1756	1773	1794	

$$E_z[W(t)] = z - (1-p)t + E_z[I(t)] ,$$

$$P_W(z,s) = \frac{z}{s} - \frac{\mu}{s^2} + \frac{e^{-\omega(s)z}}{s(s)} ,$$

The first two terms of $P_W(z,s)$ can be inverted "by inspection," i.e., by referring to any table of function-transform pairs. Only the last term requires numerical inversion using LINV. Stehfest [1970, p. 48] cautioned the prospective user of LINV as follows: "One ought to be sure a priori that the unknown function $F(t)$ has not any discontinuities, salient points, sharp points, sharp peaks, or rapid oscillations."

Recall that our unknown function, $E_z[I(t)]$ in M/G/1 queues, is a non-decreasing function and that it must be zero between $t = 0$ and $t = z$. Although it is not a discontinuous function, its slope does change abruptly at $t = z$, and we might expect some inaccuracies near that point. The top section of Figure 3.6 shows scaled approximations of $E_z[I(t)]$ evaluated at $t = z$ for M/M/1 queues with traffic intensities between .5 and 2 and scaled initial server loads between .2 and 4. If the inversion technique is accurate, then all entries in the table should be zero. We observe that there are some inaccuracies, particularly for queues with low traffic intensities. For example, the worst case is $\rho = .5$ with $z' = 1.0$, where scaled $E_z[I(t)]$ is .007 instead of zero.

Since the inaccuracies may be related to the discontinuity of the derivative of $E_z[I(t)]$ at $t = z$, our approach does not invert the third term of $P_W(z,s)$ directly. Instead, we construct a new function,

FIGURE 3.6 CORRECTIONS FOR DISCONTINUOUS FIRST DERIVATIVE

APPROXIMATIONS USING STEHFEST'S METHOD. N=34

M/M/1 SCALED MEAN CUMULATIVE IDLENESS AT T=ABS(MU)*Z° (1.E.. AT T=Z)

WITHOUT CORRECTION TERM

		SCALED INITIAL SERVER LOAD							
RHO		0.2	0.4	0.6	0.8	1.0	2.0	3.0	4.0
0.5	0.003122	0.005112	0.006274	0.006845	0.007000	0.005125	0.002718	0.001107	
0.6	0.002661	0.003710	0.003879	0.003140	0.000965	0.000093	0.000101	0.000011	
0.7	0.001984	0.002061	0.001606	0.001108	0.0000707	-0.000004	-0.000021	0.000001	
0.8	0.001059	0.000587	0.000325	0.000072	0.000010	-0.000001	0.000000	-0.000000	
0.9	0.000148	0.000066	0.000002	0.000000	0.000000	-0.000000	-0.000000	-0.000000	
1.0	0.000029	-0.000014	-0.000000	0.000000	0.000000	0.000000	-0.000000	-0.000000	
1.1	0.000024	-0.000022	-0.000000	-0.000001	-0.000000	-0.000000	0.000000	0.000000	
1.2	0.000041	0.000041	0.000083	0.000011	0.000000	-0.000001	-0.000000	-0.000000	
1.3	0.0000538	0.0000151	0.000030	0.000004	-0.000000	0.000000	-0.000000	-0.000000	
1.4	0.0000631	0.0000209	0.000051	0.000009	0.000001	-0.000000	0.000000	-0.000000	
1.5	0.0000771	0.0000313	0.000095	0.000025	0.000006	-0.000000	-0.000000	-0.000000	
2.0									

M/M/1 SCALED MEAN CUMULATIVE IDLENESS AT T=ABS(MU)*Z° (1.E.. AT T=Z)

WITH CORRECTION TERM

		SCALED INITIAL SERVER LOAD							
RHO		0.2	0.4	0.6	0.8	1.0	2.0	3.0	4.0
0.5	0.000002	0.000002	-0.000001	-0.000006	-0.000010	-0.000033	-0.000129	-0.00289	
0.6	0.000002	-0.000002	-0.000004	-0.000007	-0.000010	-0.000076	-0.000157	-0.000150	
0.7	0.000001	-0.000002	-0.000004	-0.000009	-0.000020	-0.000060	-0.000024	0.000001	
0.8	0.000001	-0.000003	-0.000014	-0.000019	-0.000021	-0.000001	0.000000	-0.000000	
0.9	-0.000004	-0.000006	-0.000031	-0.000000	0.000000	-0.000000	-0.000000	-0.000000	
1.0	-0.000002	-0.000001	-0.000000	0.000000	0.000000	0.000000	-0.000000	-0.000000	
1.1	-0.000002	-0.000002	-0.000002	-0.000001	-0.000001	-0.000001	0.000000	-0.000000	
1.2	0.000000	-0.000001	-0.000003	-0.000002	-0.000002	-0.000002	0.000000	-0.000000	
1.3	0.000000	-0.000001	-0.000002	-0.000001	-0.000001	-0.000001	0.000000	-0.000000	
1.4	0.000001	-0.000001	-0.000002	-0.000001	-0.000001	-0.000001	0.000000	-0.000000	
1.5	0.000001	-0.000001	-0.000002	-0.000001	-0.000001	-0.000001	0.000000	-0.000000	
2.0	0.000000	-0.000001	-0.000002	-0.000001	-0.000001	-0.000001	0.000000	-0.000000	

$$H(t) = E_z[I(t)] + g(t) ,$$

where $g(t)$ and its Laplace transform are known, and where $g(t)$ is chosen so that both $H(t)$ and its derivative are continuous. Then LINV is used to invert the Laplace transform of $H(t)$, and approximate $E_z[I(t)]$ is obtained by subtracting $g(t)$ from approximate $H(t)$.

It can be shown that the slope of $E_z[I(t)]$ in M/G/1 queues is equal to the probability that the server load is zero, denoted $P\{W(t) = 0\}$, at any epoch t . Therefore, the slope of $E_z[I(t)]$ at $t = z$ is $P\{W(z) = 0\}$, which is the probability that no arrivals will occur between $t = 0$ and $t = z$, or $e^{-\lambda z}$. For $H(t)$ to have a continuous first derivative at $t = z$, that derivative must be zero. Since the slope of $E_z[I(t)]$ is $e^{-\lambda z}$ at that point, then the slope of $g(t)$ must be $-e^{-\lambda z}$. Therefore, we define $g(t)$ as follows:

$$g(t) = \begin{cases} 0 & \text{for } 0 \leq t \leq z \\ -e^{-\lambda z}(t-z), & \text{for } t > z \end{cases}$$

Referring to any table of transform-function pairs, the Laplace transform of $g(t)$ is $-\exp[-z(\lambda+s)]/s^2$. Thus the Laplace transform of $H(t)$, i.e., the transform of $E_z[I(t)] + g(t)$, is

$$(3.3.1) \quad P_H(z, s) = \int_0^\infty e^{-st} H(t) dt = \frac{e^{-\omega(s)z}}{s\omega(s)} - \frac{e^{-z(\lambda+s)}}{s^2} .$$

Applying LINV to $P_H(z,s)$ we obtain an approximation of $H(t)$. Using overscore to denote approximations, we compute the estimate of $E_z[I(t)]$ as follows:

$$\bar{E}_z[I(t)] = \bar{H}(t) - g(t) = \bar{H}(t) + \begin{cases} 0 & \text{for } 0 \leq t \leq z \\ e^{-\lambda z}(t-z) & \text{for } t > z \end{cases}$$

The bottom section of Figure 3.6 shows scaled $\bar{E}_z[I(t)]$ when the correction term, $g(t)$, is included in the analysis. The results are considerably improved, and since the main tables will express $E_z[W(t)]$ in hundredths or thousandths, the slight inaccuracies which remain will not affect our tabulated results.

The correction term, $g(t)$, is employed in our computations for both M/D/1 and M/ $E_k/1$ queues. Equation (3.3.1) is incorporated into subprogram functions PMD1 and PMEK of the main programs. The gamma input process does not require the correction term because both $E_z[I(t)]$ and its derivative are continuous, i.e., the slope of $E_z[I(t)]$ is zero at $t = z$. The method is not applied to the Wiener process because process $W(t)$ cannot be separated into four components, $z + S(t) - t + I(t)$; thus, the third term of $P_W(z,s)$ cannot be interpreted as the Laplace transform of expected cumulative idleness in this case.

So far, our discussions in this section have covered some of the important details of the two main computer programs which produce the tables of scaled $E_z[W(t)]$ is Appendix C. Listings of these two main

programs, one for $\rho = 1$ and one for $\rho \neq 1$, are included in Appendix B.

We now discuss the algorithm for $M/E_k/1$ queues with $\rho \neq 1$, and we briefly mention the differences in the algorithms for the other three processes and for $\rho = 1$. Figure 3.7 describes both the steps of the algorithm and the names of the subprograms which perform those steps.

The first program specifies the values of the parameters for subroutines LINV and ZERO. Values of ρ , scaled initial server load (z^*), and sixteen scaled epochs (t^*) are read from punched cards. The program performs computations for three pages of tables on each run. The three tables on a page have the same value of ρ and epochs t^* , but each table has a different value of z^* . For each table we compute $\bar{E}_z[W(t)]$ for the Wiener process at all sixteen epochs, then for the $M/D/1$ queue at the same sixteen epochs, followed by each of the seven $M/E_k/1$ queues and the gamma input process.

For each of the two processes the first step is conversion of z^* and t^* to unscaled values. As discussed in Section 2.3, the time scale conversion factor is $(1-\rho)^2/\sigma^2$; this factor is denoted ALFSQR in the subprograms RZWRN, RZMD1, RZMEK, and RZGAM. The value of σ^2 for the unscaled process is selected so that the formulas and numerical computations are subsequently simplified. The conversion factor for server load or wait is $|\mu|/\sigma^2$, denoted WTFCTR in the subprograms.

The initial trial value of $\omega(s)$ in the Newton-Raphson search for the solution of $\Phi[\omega(s)] = s$ is denoted OSTART. For a specific z^* and $\rho \leq 1$, OSTART is arbitrarily set equal to 1 for the first

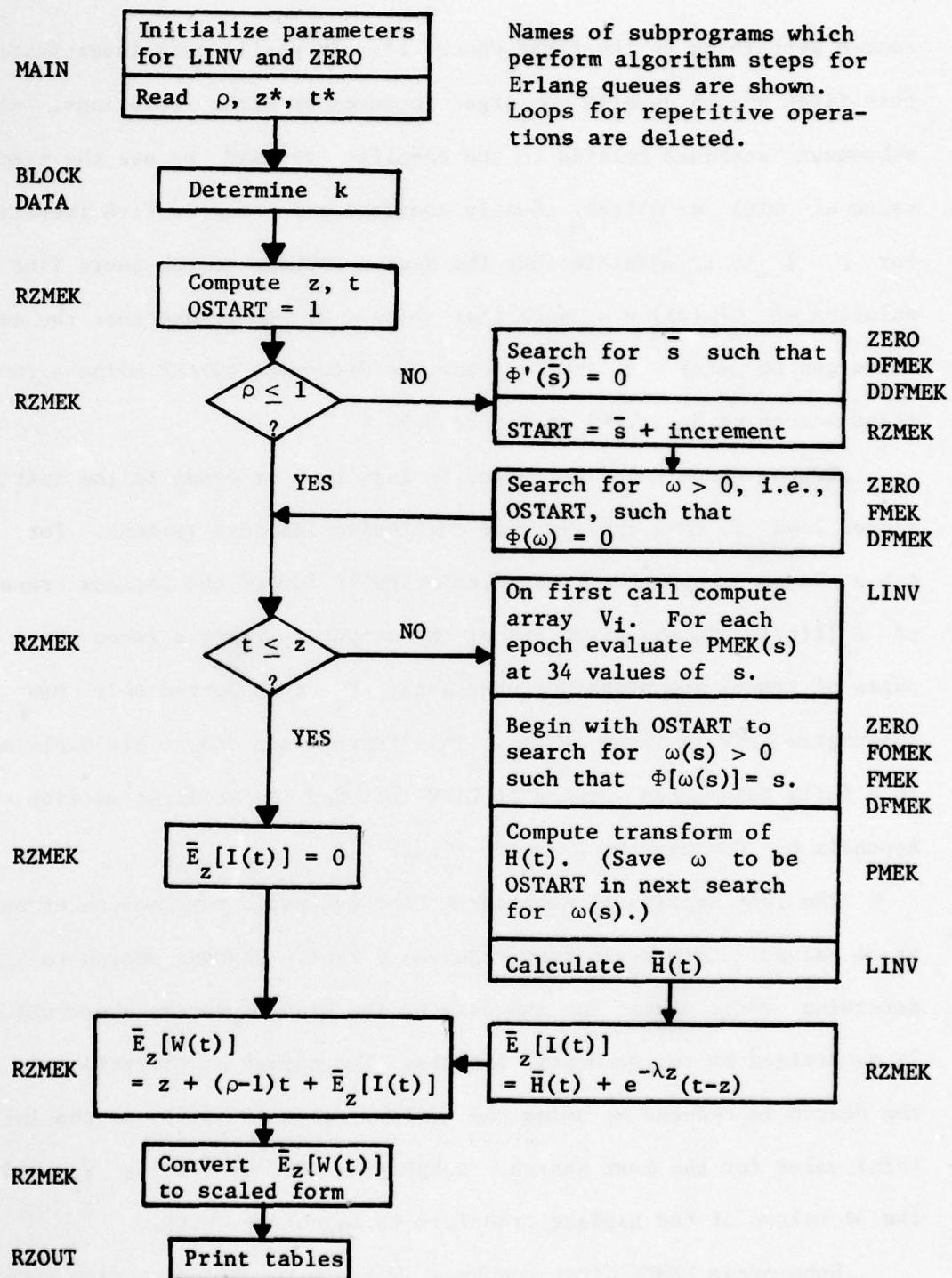


FIGURE 3.7. Flowchart of Algorithm for Tables

search pertaining to the first epoch t^* . In preliminary investigations this first search usually converged in seven or eight iterations. All subsequent searches related to the specific z^* and ρ use the previous value of $\omega(s)$ as OSTART, usually converging in four or five iterations. For $\rho > 1$ it is possible that the Newton-Raphson search could find a solution of $\Phi[\omega(s)] = s$ such that $\omega(s) < 0$. To ensure that the search converges to $\omega(s) > 0$ in this case, we determine OSTART using a two-stage search as described in Figure 3.7.

If the epoch to be evaluated is less than or equal to the initial server load z , then the expected cumulative idleness is zero. For $t > z$ we use subprogram LINV to numerically invert the Laplace transform of $E_z[I(t)]$. On any given run of the computer programs (when three pages of tables are prepared), the array V_i is computed only when subprogram LINV is first called. This feature and others are explained in a fully documented version of LINV included in the first section of Appendix B, "Computer Program for Figure 3.2."

The last section of subprogram LINV evaluates the Laplace transform at 34 values. Each evaluation requires a Newton-Raphson search to determine $\omega(s)$, except for the case of the Wiener process where OMEGA is determined by the quadratic formula. The number of iterations in the search is reduced by using the current value of $\omega(s)$ as the initial trial value for the next search. Subprogram LINV uses array V_i and the 34 values of the Laplace transform to calculate $\bar{H}(t)$.

Subprogram RZMEK first combines $\bar{H}(t)$ with the correction term to obtain $\bar{E}_z[I(t)]$, and then it computes $\bar{E}_z[W(t)]$ for the unscaled

process. In the final step $\bar{E}_z[W(t)]$ is converted to scaled form and stored in the three-dimensional array SCLWT. When the computations for three tables (each with ten processes evaluated at sixteen epochs) are completed, subprogram RZOUT prints five copies of the tables with varying margins. Then the main program reads punched cards specifying ρ , z^* , and t^* for the next page of tables.

All computer programs listed in Appendix B were coded in IBM FORTRAN IV [IBM, 1971] and processed on an IBM 370/168 with the high-speed-multiply feature. The average computer time needed to evaluate scaled $E_z[W(t)]$ for one process at one epoch, i.e., a single value in the tables of Appendix C, was approximately 0.17 second.

CHAPTER 4
NUMERICAL RESULTS FOR EXPECTED SERVER LOAD

4.1. Using the Tables

In this section we explain how the tables in Appendix C can be used to obtain time-dependent mean server load in $M/E_k/1$ queues. We will repeat only the notation and formulas from the previous chapters that are required for using the tables; the details of the underlying theory and numerical method will not be discussed here.

The system being studied is the standard $M/E_k/1$ queue. We assume that the analyst has specified the value of the mean arrival rate, denoted λ , and has determined that the service times (random variable S) can be described by a gamma or Erlang distribution. If an actual operating system is being studied and data are available, the analyst can use the methods described by Hora [1978] or Reinmuth [1971] to verify that the input process is Poisson. Similarly, a chi-square goodness-of-fit test can be used to compare the actual distribution of service times with tabulated values of the incomplete gamma function [Pearson, 1922]. In cases where the service times of an actual system do not exactly fit the gamma distribution, the analyst still may wish to use this theoretical distribution as an approximation.

We define the probability density function for this two-parameter gamma distribution using the mean, $E(S)$, and the Erlang shape parameter, k (not restricted to integer values), as follows:

$$f(t) = \frac{[k/E(S)]^k}{(k-1)!} t^{k-1} e^{-kt/E(S)}, \quad t \geq 0, k > 0.$$

The standard deviation of this service time distribution is $E(S)/\sqrt{k}$, so the appropriate value of parameter k can be determined either from the mean and second moment, $E(S^2)$, or from the mean and variance, $\text{Var}(S)$, as follows:

$$(4.1.1) \quad k = \frac{[E(S)]^2}{\text{Var}(S)} = \frac{[E(S)]^2}{E(S^2) - [E(S)]^2} .$$

Figure 4.1 shows two groups of gamma service time distributions, where the special case of the exponential distribution ($k = 1$) is included in both groups. The mean, $E(S)$, of each distribution in the figure is equal to unity, so the standard deviation is $1/\sqrt{k}$ in each case. The top chart includes density functions with $k = 2$ and $k = 4$, i.e., with less variance than the exponential distribution. The limiting case as k becomes infinitely large is the degenerate distribution with constant service times, corresponding to the M/D/1 queue. The bottom chart of Figure 4.1 includes density functions with $k = .5$ and $k = .2$; these two distributions can be used to approximate systems where the service times have more variability than the exponential case.

The stochastic process being studied is server load, denoted $W(t)$. This process is also called unfinished work, system backlog, or virtual waiting time, the latter because $W(t)$ represents the time that an arrival at epoch t would wait before beginning service. The system may begin operation at epoch $t = 0$ with some initial backlog, $W(0) = z$.

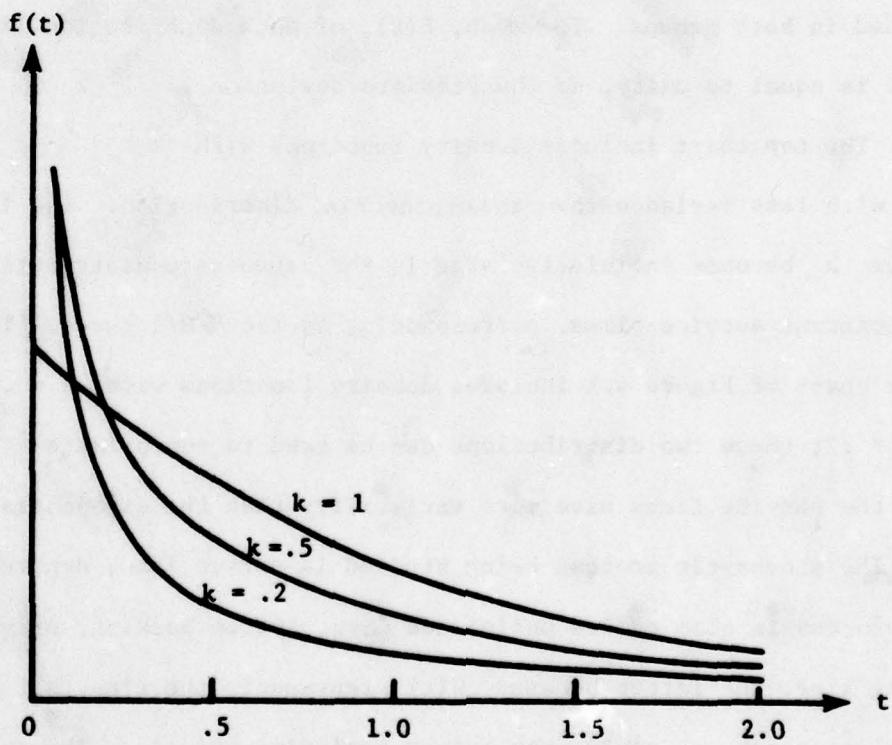
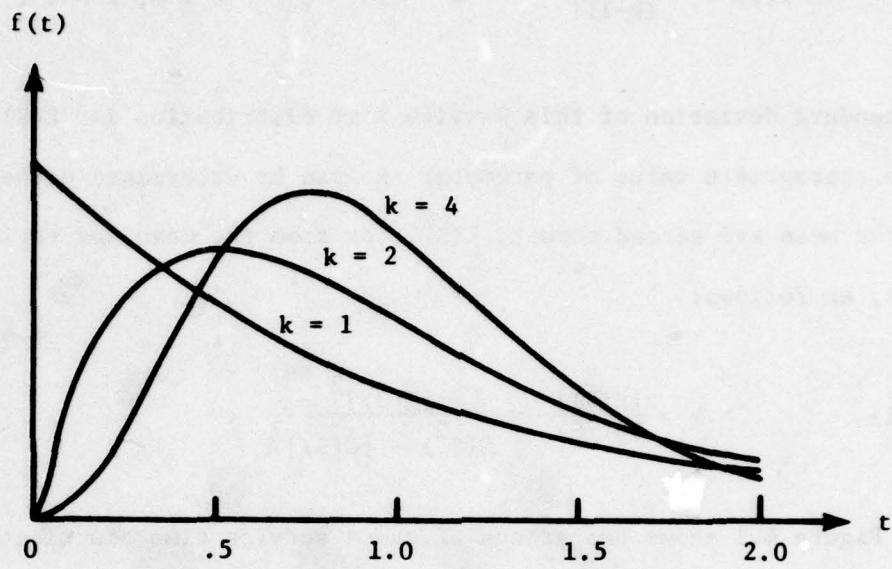


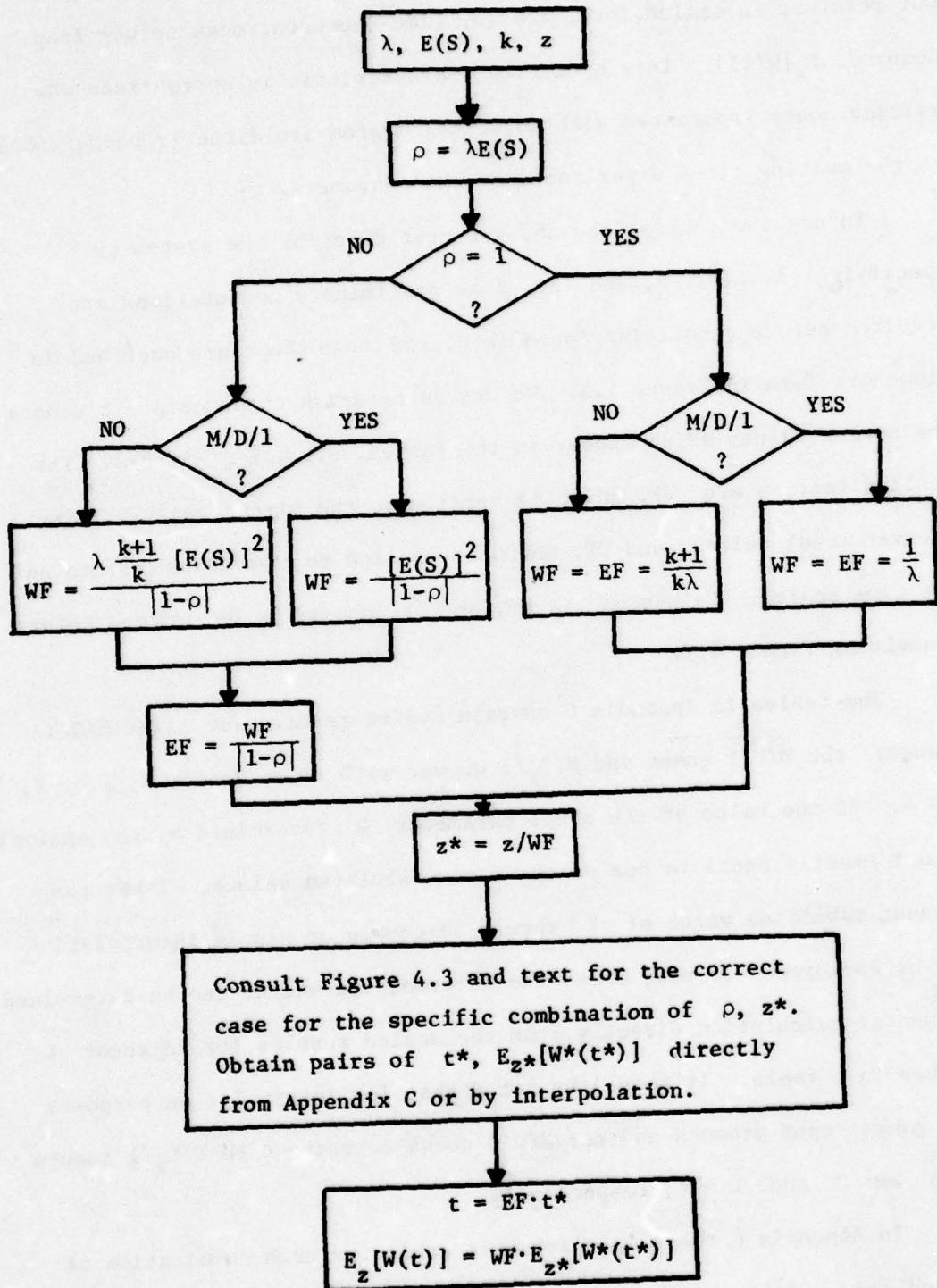
FIGURE 4.1. Erlang (Gamma) Density Functions with Mean = 1.

Our results, in scaled form, are for time-dependent mean server load, denoted $E_z[W(t)]$. This operating characteristic is appropriate when waiting costs associated with an actual system are directly proportional to the waiting times experienced by the customers.

To use the tables, the analyst must describe the system by specifying λ , $E(S)$, k , and z . Some preliminary computations are required before consulting Appendix C, and these steps are outlined in flowchart form in Figure 4.2. We use an asterisk superscript to denote the scaled values which appear in the tables, e.g., $E_{z^*}[W^*(t^*)]$. The scaling factors are WF, which is applied to the virtual waiting time (server load) values, and EF, which is applied to the epochs (points on the time scale). Values of ρ , z^* , and k should be determined before consulting Figure 4.3.

The tables in Appendix C contain scaled results for eight M/G/1 queues: the M/D/1 queue and $M/E_k/1$ queues with $k = .2, .5, 1, 1.5, 2, 3$, and 4. If the value of the shape parameter k determined by the analyst is not exactly equal to one of the seven tabulated values, either the closest tabulated value of k should be chosen or simple interpolation can be employed. In most cases the interpolated values can be determined by mental calculation directly from the scaled results for adjacent k values in a table. It should be noted that for interpolation purposes the gamma input process and the M/D/1 queue correspond to $M/E_k/1$ queues with $k = 0$ and $k = \infty$, respectively.

In Appendix C there is a separate table for each combination of ρ and z^* . If the analyst chooses not to use the closest (ρ, z^*)



Note: EF = Epoch Factor for scaling

WF = Wait Factor for scaling

FIGURE 4.2. Flowchart Instructions for Using the Tables

$z^* = 0, .2,$.4, .6, .8,1.0	$0 < z^* < 1;$ $z^* \neq .2, .4,$.6,.8	$z^* = 2., 3.,$ 4.	$1 < z^* < 4;$ $z^* \neq 2., 3.$	$z^* > 4.$
$\rho < .5$	I	I	I	I
$\rho = .5, .6, .7,$.8,.9	A	C	A	C
$.5 < \rho < .9;$ $\rho \neq .6, .7, .8$	B	D	B	D
$\rho = 1.0$	A	C	A	C
$\rho = 1.1, 1.2$ 1.3,1.4 1.5,2.	A	C	F	F
$1.1 < \rho < 2.;$ $\rho \neq 1.2, 1.3$ 1.4,1.5	B	D	F	F
$\rho > 2.0$	E	E	F	F

FIGURE 4.3. Various Cases for (ρ, z^*) Combinations

combination which is tabulated, then interpolation between two or more tables will be required. Figure 4.3 illustrates the cases which might be encountered, and the appropriate methods for these cases are discussed below. For any specific (ρ, z^*) combination being studied, the objective is to determine pairs of t^* and $E_{z^*}[W^*(t^*)]$ to which the scaling factors, EF and WF, will be applied.

Case A. No interpolation is required. There is a table in Appendix C for this specific (ρ, z^*) combination, and the values for scaled epochs, t^* , and scaled mean server load, $E_{z^*}[W^*(t^*)]$, can be read directly from the table.

Case B. The exact value of z^* is tabulated, but the exact value of ρ falls between two tabulated values. First find the two tables that have the exact z^* with the two closest values of ρ . Then list the scaled epochs (t^*) that appear on both tables, and also list both values of $E_{z^*}[W^*(t^*)]$ for each of the common epochs. For each epoch use simple interpolation to determine $E_{z^*}[W^*(t^*)]$ for the exact value of ρ .

Case C. The exact value of ρ is tabulated, but the exact value of z^* falls between two tabulated values. The method is similar to Case B. Find the two tables with the exact ρ and the two closest values of z^* ; list the common values of t^* with the two values of $E_{z^*}[W^*(t^*)]$; and use simple interpolation. The initial behavior of

the system can also be determined as follows:

$$E_{z^*}[W^*(t^*)] = \begin{cases} z^* - t^* & \text{for } \rho < 1, 0 \leq t^* \leq (1-\rho)z^* \\ z^* & \text{for } \rho = 1, 0 \leq t^* \leq z^* \\ z^* + t^* & \text{for } \rho > 1, 0 \leq t^* \leq (\rho-1)z^* \end{cases}$$

Case D. The exact values of neither ρ nor z^* are tabulated, but the exact value of each does fall between two tabulated values. For one of the closest z^* values which are tabulated, perform the interpolation between the two closest values of ρ using the procedure of Case B. Use the same procedure for the other closest value of z^* . Finally, use the procedure of Case C to interpolate between those two sets of data. For example, if we are interested in results for ($\rho = .67$, $z^* = .44$), we interpolate between ($\rho = .6$, $z^* = .4$) and ($\rho = .7$, $z^* = .4$) to obtain ($\rho = .67$, $z^* = .4$). We also interpolate between ($\rho = .6$, $z^* = .6$) and ($\rho = .7$, $z^* = .6$) to obtain ($\rho = .67$, $z^* = .6$). Finally, we interpolate between ($\rho = .67$, $z^* = .4$) and ($\rho = .67$, $z^* = .6$) to obtain results for ($\rho = .67$, $z^* = .44$).

Case E. For situations where $\rho > 2$ and $0 < z^* < 1$, the Wiener process provides an upper bound for $E_{z^*}[W^*(t^*)]$ in any queueing system. Because of the scaling used in the tables, the tabulated values of $E_{z^*}[W^*(t^*)]$ for the Wiener process depend only on z^* , not on ρ . Therefore, any table with $\rho \geq 1.1$ and the specified value of z^* can be used to determine the upper bound. Interpolation can be used if the

exact value of z^* falls between the tabulated values. In these same situations a lower bound for $E_{z^*}[W^*(t^*)]$ is $z^* + t^*$.

Case F. For situations with both $\rho > 1$ and $z^* > 1$, a very accurate approximation of $E_{z^*}[W^*(t^*)]$ is $z^* + t^*$. The accuracy is best when both ρ and z^* are large, but even for $\rho = 1.1$ and $z^* = 1$ the maximum error (M/D/1 queue, $t^* = 1.5$) is only 1.4 percent.

Case G. For $\rho = 1$ and $z^* > 4$, the initial behavior is $E_{z^*}[W^*(t^*)] = z^*$ for $0 \leq t^* \leq z^*$. For $t^* > z^*$, the results for $z^* = 4$ provide a loose lower bound.

Case H. For $.5 \leq \rho \leq .9$ and $z^* > 4$, the initial behavior is $E_{z^*}[W^*(t^*)] = z^* - t^*$, for $0 \leq t^* \leq (1-\rho)z^*$. For $t^* > (1-\rho)z^*$, the results for $z^* = 4$ provide a lower bound.

Case I. For systems with $\rho < .5$ the approach to equilibrium is very slow. If the initial server load $z^* > 0$, the initial behavior is the same as Case H. For $z^* \leq 4$ the results for the same queue (i.e., the same value of k) with $\rho = .5$ provide an upper bound.

Other Cases. For situations with $.9 < \rho < 1.0$ and $0 \leq z^* \leq 4$, the tabulated results for the Wiener process with any $\rho < 1$ and the appropriate z^* provide a tight upper bound for any queueing system. Likewise, for situations with $1.0 < \rho < 1.1$ and $0 \leq z^* \leq 4$, the

tabulated results for the Wiener process with any $\rho > 1$ and the appropriate z^* provide a tight upper bound. In both cases the Wiener approximation is most accurate for values of ρ closest to unity.

The tables in Appendix C can be used along with Figures 4.2 and 4.3 to obtain explicit results for the transient behavior of mean server load in a wide range of M/G/1 queues. In many applications the analyst will perform some sensitivity analysis by using various estimates of λ , $E(S)$, k , and z and comparing the results. In cases where $\rho < 1$ the analyst may be interested only in the speed with which the system approaches steady-state. Expressing the Pollaczek-Khintchine formula with our notation, the mean of the steady-state distribution for server load (often called expected waiting time in the queue, excluding service) is

$$E_z[W(\infty)] = WF/2, \quad z \geq 0, \rho < 1.$$

4.2. Several Sample Problems

In this section we illustrate the methods described in Section 4.1 by working several sample problems. The first three problems show how changes in the variance of service times affect the transient behavior of mean server load and the steady-state value, assuming the other parameters of the system are held constant. The fourth and fifth problems illustrate using interpolation to determine results for queues when the exact value of ρ or z^* is not tabulated. The determination of waiting

costs using time-dependent mean server load is discussed and applied to one of the sample problems.

The following problems are adapted from an example described by Hillier and Lieberman [1974, p. 436]. A university plans to lease a small batch-processing computer for its students to use. It is expected that the students will submit programs to be run every 3 minutes on the average and that the times between submission of programs have an exponential distribution. The computer under consideration could process an average of 25 typical student programs per hour if it were run continuously. We will examine the transient behavior of this M/G/1 system for an eight-hour period, assuming that the system begins operation with no backlog. Thus far we have specified λ , $E(S)$, and z . For Problem A we assume that the processing times for the students' programs are exponentially distributed, i.e., $k = 1$. Referring to Figure 4.2, we perform the initial computations, using hours as the time unit.

Problem A.

$$\lambda = 20, E(S) = 1/25, k = 1, z = 0$$

$$\rho = 20 \cdot (1/25) = .8$$

$$WF = \frac{20 \cdot 2 \cdot (1/25)^2}{1 - .8} = .32$$

$$EF = .32/.2 = 1.6$$

$$z^* = 0/.32 = 0$$

Referring to Figure 4.3 with $\rho = .8$ and $z^* = 0$, we see that Case A is appropriate, i.e., the exact values of ρ and z^* appear in a table in Appendix C. Referring to the appropriate table, we note that the sixteen scaled epochs t^* are between .02 and 4. Eight points should be sufficient to describe the queue's behavior; the selected values of t^* and $E_{z^*}[W^*(t^*)]$ from Appendix C are shown below in the first two columns. Referring to Figure 4.2, we compute t and $E_z[W(t)]$ by multiplying the scaled values times the scaling factors. The desired results are shown below in the last two columns.

Problem A.

t^*	$E_{z^*}[W^*(t^*)]$	t	$E_z[W(t)]$
.1	.164	.16	.052
.2	.230	.32	.074
.4	.306	.64	.098
.6	.351	.96	.112
1.	.405	1.6	.130
2.	.461	3.2	.148
3.	.482	4.8	.154
4.	.491	6.4	.157

The steady-state mean server load in Problem A is $WF/2 = .16$ hour (9.6 minutes), or four average service times. After approximately one hour of operations ($t = .96$), mean server load (.112 hour) in this M/M/1 queue is about 70% of steady-state; after three hours it achieves

90% of the steady-state value. For queues with $\rho < 1$, $E_{z^*}[W^*(t^*)]$ approaches a steady-state value of .5; therefore, the percentage of steady-state achieved at any epoch can be determined simply by doubling the $E_{z^*}[W^*(t^*)]$ value.

For Problem B we consider a system with the same arrival rate and the same mean service time, but we assume that the service times are constant (deterministic). In the context of our original computer-leasing problem, it might be that the student programs are actually uniform or that this specific computer has very little variation in processing times for the programs being run. Referring to Figure 4.2, we perform the computations for this M/D/1 queue.

Problem B.

$$\lambda = 20, E(S) = 1/25, k = \infty, z = 0$$

$$\rho = 20 \cdot (1/25) = .8$$

$$WF = \frac{20 \cdot (1/25)^2}{1 - .8} = .16$$

$$EF = .16/.2 = .8$$

$$z^* = 0/.16 = 0$$

Referring to Figure 4.3, we see that the exact values of ρ and z^* are tabulated, and we select eight points from the appropriate table in Appendix C as shown below. The tabulated values are multiplied by EF and WF to obtain t and $E_z[W(t)]$, respectively.

Problem B.

t^*	$E_{z^*}[W^*(t^*)]$	t	$E_z[W(t)]$
.2	.242	.16	.039
.4	.316	.32	.051
.6	.360	.48	.058
1.	.412	.8	.066
1.5	.446	1.2	.071
2.	.465	1.6	.074
3.	.484	2.4	.077
4.	.492	3.2	.079

The steady-state mean server load in Problem B is $WF/2 = .08$ hour (4.8 minutes), or two service times. We observe that after a half-hour of operation ($t = .48$) mean server load (.058 hour) is about 70% of steady-state; after one and a half hours ($t = 1.6$), it has reached 90% of the steady-state value (.074 relative to .08). Compared with the M/M/1 queue of Problem A, this M/D/1 queue has a lower steady-state mean server load and it approaches that equilibrium value much faster.

For Problem C we consider a system with the same parameters as Problems A and B, except that the service times have wide variability. We assume that the mean service time is 2.4 minutes (1/25 hour), as before, but that the standard deviation of the service times is 5.4 minutes. Referring to equation (4.1.1), the appropriate Erlang shape

parameter is $k = .2$. The computations from Figure 4.2 and the selected points from Appendix C are shown below.

Problem C.

$$\lambda = 20, E(S) = 1/25, k = .2, z = 0$$

$$\rho = 20 \cdot (1/25) = .8$$

$$WF = \frac{20 \cdot 6 \cdot (1/25)^2}{1 - .8} = .96$$

$$EF = .96/.2 = 4.8$$

$$z^* = 0/.96 = 0$$

t^*	$E_{z^*}[W^*(t^*)]$	t	$E_z[W(t)]$
.1	.156	.48	.150
.2	.223	.96	.214
.4	.299	1.92	.287
.6	.345	2.88	.331
.8	.377	3.84	.362
1.	.400	4.8	.384
1.5	.438	7.2	.420
2.	.459	9.6	.441

The steady-state mean server load in Problem C is $WF/2 = .48$ hour (28.8 minutes), or twelve average service times, which is much higher than the M/M/1 and M/D/1 cases. We observe that about 70% of steady-state is achieved after three hours and that approximately eight hours of operation are needed to reach 90% of the steady-state value.

Figure 4.4 shows mean server load curves for Problems A, B, and C, where these three queues have the same values of λ and $E(S)$. We observe that the queues with higher variance of service times, i.e., with lower values of k , have a higher steady-state mean server load. Furthermore, the approach to equilibrium is slower for the queues with the higher steady-state value. We also note from Figure 4.4 that the ordering of the curves is the opposite of the ordering of the scaled values in the table ($\rho = .8$, $z^* = 0$) in Appendix C; this reordering is explained by the different scaling factors, WF and EF, for the three queues.

Returning to our computer-leasing problem, we next consider a computer that can process an average of 30 programs per hour, i.e., $E(S) = 1/30$. We assume that the processing times are exponentially distributed, i.e., $k = 1$, and that the arrival pattern is the same as Problems A, B, and C. For Problem D we will assume that students can leave programs during the night for processing when the facility opens. It is estimated that "about a dozen" programs will arrive during a typical night; thus, the initial server load (assuming 12 jobs at 1/30 hour each) is .4 hour. Referring to Figure 4.2, we perform the following calculations.

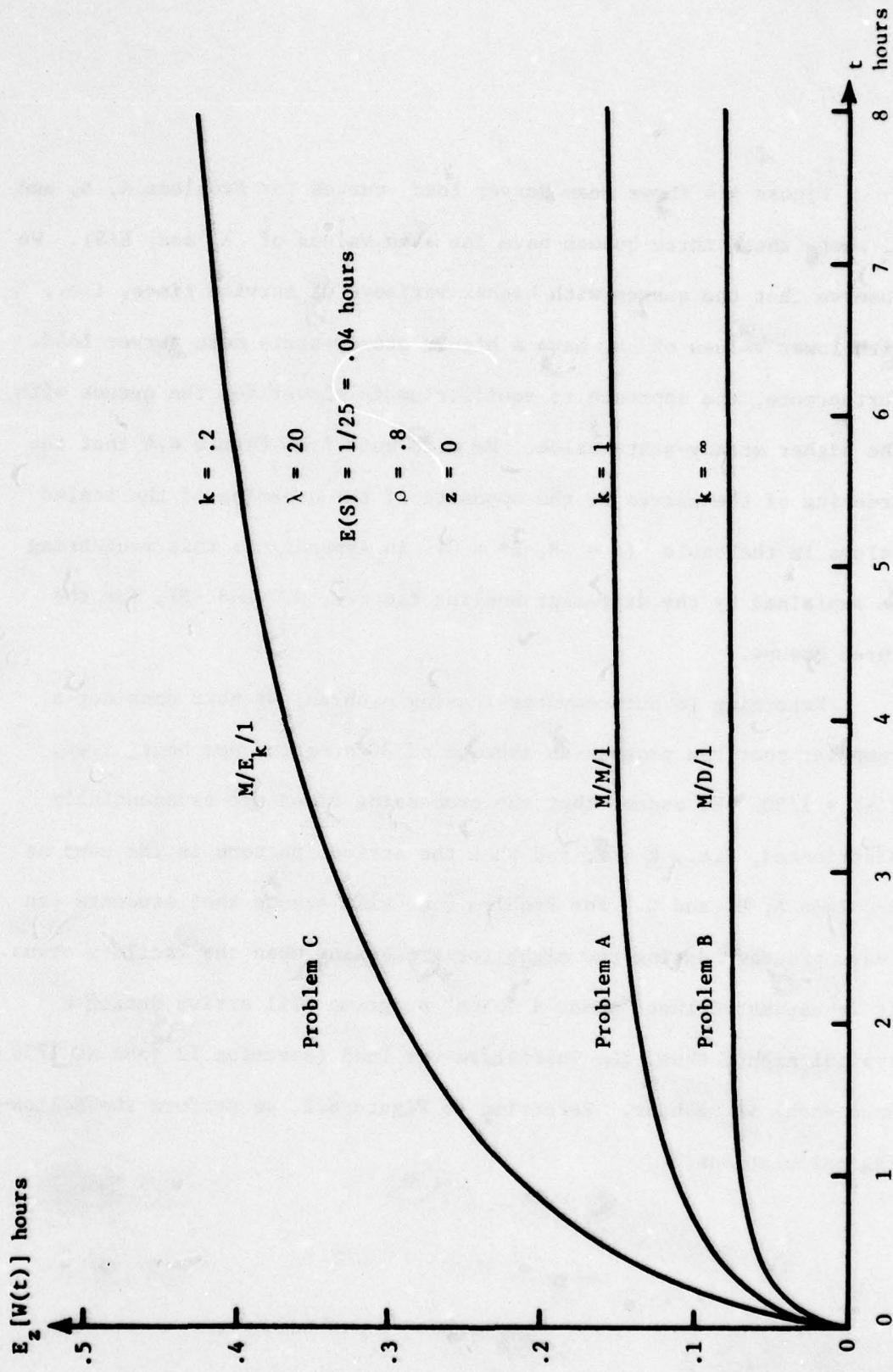


FIGURE 4.4. Graphs for Sample Problems A, B, and C.

Problem D.

Values from Appendix C

t*	Interpolated			t	$E_z[W(t)]$
	$E_{z^*}[W^*(t^*)]$, $z^* = 3$	$E_{z^*}[W^*(t^*)]$	$\rho = .67$		
$\rho = .6$	$\rho = .7$	$\rho = .67$			
.5	2.5	2.5	2.5	.2	.333
1.	2.0	2.0	2.0	.4	.267
1.5	1.528	1.551	1.543	.6	.206
2.	1.195	1.225	1.215	.8	.162
2.5	.978	1.004	.995	1.	.133
3.	.835	.854	.848	1.2	.113
4.	.673	.681	.678	1.6	.090
5.	.593	.596	.595	2.	.079
6.	.552	.552	.552	2.4	.074
7.	.530	.529	.529	2.8	.071
8.	.517	.517	.517	3.2	.069
10.	.506	.506	.506	4.	.067
12.	.502	.502	.502	4.8	.067

Problem D.

$$\lambda = 20, E(S) = 1/30, k = 1, z = .4$$

$$\rho = 20 \cdot (1/30) = .67$$

$$WF = \frac{20 \cdot 2 \cdot (1/30)^2}{1 - .67} = .133$$

$$EF = .133 / .333 = .4$$

$$z^* = .4 / .133 = 3$$

Referring to Figure 4.3 with $\rho = .67$ and $z^* = 3$, we see that Case B is appropriate. The two relevant tables are ($\rho = .6, z^* = 3$) and ($\rho = .7, z^* = 3$), and we list the values of t^* appearing on both tables. Those thirteen values and the corresponding values of $E_{z^*}[W^*(t^*)]$ from the two tables are shown in the first three columns below. For each scaled epoch we interpolate to find the approximate value that is two-thirds (or about seven-tenths) of the difference between the values for $\rho = .6$ and $\rho = .7$. The interpolated value is shown below in the fourth column. Finally, we obtain t and $E_z[W(t)]$ by multiplying t^* and the interpolated values of $E_{z^*}[W^*(t^*)]$ times EF and WF, respectively.

The steady-state mean server load in Problem D is $WF/2 = .067$ hour (4 minutes), or two mean service times. We observe that transient mean server load is within 10% of the steady-state value after approximately two and a half hours of operation. Figure 4.5 shows the curve for Problem D and the curve for the same queue with no initial load. (The calculations for the latter case are not shown here.) The system with $z = 0$ reaches 90% of steady-state after only .8 hour of operation.

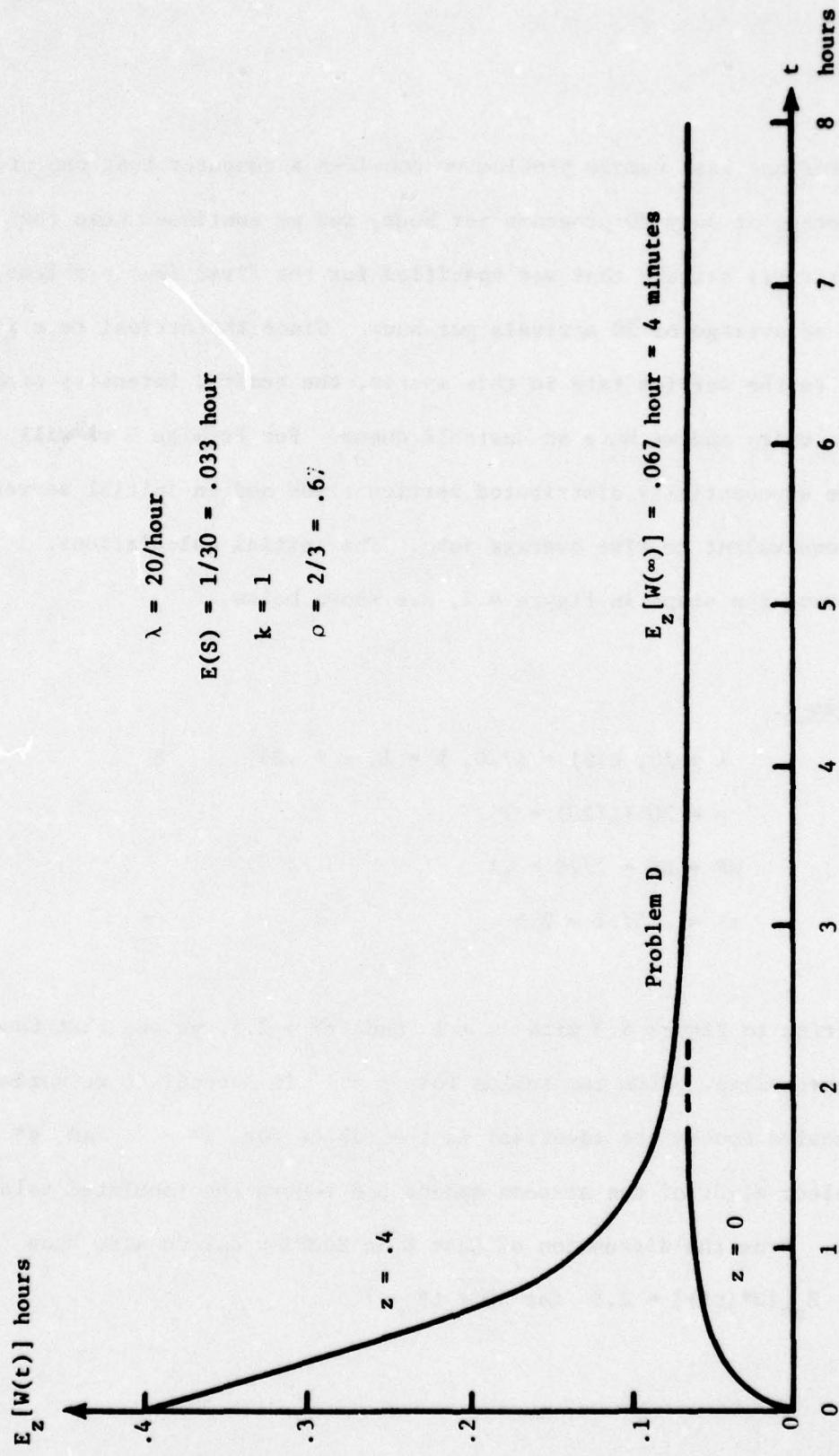


FIGURE 4.5. Graph for Sample Problem D.

For our last sample problem we consider a computer that can process an average of only 20 programs per hour, and we continue to use the same arrival pattern that was specified for the first four problems, i.e., an average of 20 arrivals per hour. Since the arrival rate is equal to the service rate in this system, the traffic intensity parameter equals unity and we have an unstable queue. For Problem E we will assume exponentially distributed service times and an initial server load equivalent to five average jobs. The initial calculations, following the steps in Figure 4.2, are shown below.

Problem E.

$$\lambda = 20, E(S) = 1/20, k = 1, z = .25$$

$$\rho = 20 \cdot (1/20) = 1$$

$$WF = EF = 2/20 = .1$$

$$z^* = .25/.1 = 2.5$$

Referring to Figure 4.3 with $\rho = 1$ and $z^* = 2.5$, we see that Case C is appropriate. From the tables for $\rho = 1$ in Appendix C we note that the scaled epochs are identical in the tables for $z^* = 2$ and $z^* = 3$. We select eight of the sixteen epochs and record the tabulated values below. From the discussion of Case C in Section 4.1 we also know that $E_{z^*}[W^*(t^*)] = 2.5$ for $0 \leq t^* \leq 2.5$.

Problem E.

Values from Appendix C

t*	Interpolated			t	z = .25
	$E_{z^*}[W^*(t^*)], \rho = 1$	$E_{z^*}[W^*(t^*)]$	$E_z[W(t)]$		
0 to 2.5	2.5	0 to .25	.25		
3	2.056	3.000	2.528	.3	.253
4	2.149	3.016	2.583	.4	.258
6	2.362	3.108	2.735	.6	.274
8	2.577	3.238	2.908	.8	.291
10	2.784	3.383	3.084	1.	.308
20	3.680	4.115	3.898	2.	.390
40	5.052	5.364	5.208	4.	.521
80	7.068	7.289	7.179	8.	.718

If the M/M/1 system described in Problem E continues operating indefinitely, the mean server load will increase without bound. In many actual systems the arrival rate equals or exceeds the service rate for short periods of time, but such situations may be acceptable if the cost of providing faster service exceeds the cost associated with the high waiting times.

The five sample problems show that the methods described in this chapter can be used to determine time-dependent mean virtual waiting time, an important operating characteristic of M/G/1 queues. In actual applications the analyst may wish to determine the cost

associated with $E_z[W(t)]$ when analyzing or designing a system. In their discussion of decision models for queueing systems, Hillier and Lieberman [1974, Ch. 10] discuss appropriate cost functions for various problems and apply their methods to steady-state distributions of both the number of customers in the system and the waiting times of individual customers. As previously mentioned, our results for expected server load are appropriate for evaluating costs only in systems where the waiting costs are directly proportional to waiting times. We next describe a method for evaluating the waiting cost in situations where the transient behavior of the system is important.

Let c be the cost per unit of waiting time experienced by an individual customer. The cost associated with a customer arriving at epoch t is $c \cdot W(t)$, where there may be some initial server load $W(0) = z$ for process $W(\cdot)$. For any specific epoch t , $W(t)$ is a random variable; in our situation the cost function is linear, and the expected cost for a customer arriving at epoch t is $c \cdot E_z[W(t)]$. In cases where the cost function is non-linear, we would need more information about the distribution of $W(t)$, not just its mean, in order to determine the expected cost of a customer arriving at epoch t . The probability that a customer will arrive during interval $(t, t+\Delta t)$ is λdt , and such a customer would incur expected cost $c \cdot E_z[W(t)]$. Thus, the expected waiting cost during a period from $t = 0$ to $t = T$ is

$$(4.2.1) \quad \int_0^T c \cdot E_z[W(t)] \lambda dt = c \lambda \int_0^T E_z[W(t)] dt .$$

Note that the integral on the right-hand-side of (4.21) is simply the area under the curve for transient mean server load.

For a queueing system that approaches steady-state quite slowly, the analyst should use the integral expression, not the equilibrium mean waiting time, to evaluate expected cost. To illustrate the difference, consider again the system described in Problem C. Assume the university has determined that for this situation the appropriate cost associated with making a student wait for a program to be processed is \$10 per hour. If we approximate the mean waiting time using the steady-state value of .48 hours, then the expected waiting cost for an individual student arriving with a computer program to be run is \$4.80. The mean arrival rate is 20 per hour, so the expected waiting cost is \$96 for each hour the system is in operation. Thus, during an eight-hour day the total expected waiting cost is \$768. This total cost figure is based on the equilibrium mean waiting time, but from Figure 4.4 we can see that $E_z[W(t)]$ for Problem C is substantially less than the equilibrium value.

For a more accurate determination of total waiting cost during the eight-hour period, we can evaluate the integral on the right-hand-side of equation (4.2.1) graphically by plotting the curve from Figure 4.4 on a fine grid and counting the squares. Using this method the value of the area under the curve is approximately 2.66 hours². (The corresponding value using the equilibrium mean server load is $.48 \cdot 8 = 3.84$ hours².) Multiplying the area under the curve by $c \cdot \lambda$, we find that the correct total expected waiting cost for the eight-hour period is $\$10 \cdot 20 \cdot 2.66 = \532 .

In this particular problem the use of the equilibrium value produces a total cost figure approximately 44% greater than the correct amount. The example illustrates the importance of using time-dependent results when the approach to equilibrium is slow. The graphical technique can also be used to determine expected waiting cost for unstable queueing systems ($\rho \geq 1$), where all behavior is transient and no equilibrium is ever achieved.

CHAPTER 5

CONCLUSIONS

The objective of this research was to provide tables for time-dependent mean server load in M/G/1 queueing systems. Chapter 2 presented the theoretical framework for the server load process, the Laplace transform of $E_z[W(t)]$, and a scaling procedure that allowed us to reduce the number of parameters required to describe a specific system from four $[\lambda, E(S), z, k]$ to three $[\rho, z^*, k]$. In Chapter 3 we considered a technique for inverting the Laplace transform, and we conducted extensive checks and comparisons to ensure the accuracy of our numerical results. The sample problems in Chapter 4 illustrated that a practitioner can easily use our tabulated results in Appendix C by following simple step-by-step procedures. We now discuss some additional results of this research, including a study of the error associated with the Brownian approximation, and we offer some suggestions for future research.

The scaling procedure employed in this research produces curves for $E_{z^*}[W^*(t^*)]$ that are monotonically ordered by each of the three parameters (ρ, z^* , and k), and these consistent orderings facilitated the interpolation procedures described in Chapter 4. Referring to any single table in Appendix C, i.e., fixing the values of ρ and z^* , we observe that the curves for $E_{z^*}[W^*(t^*)]$ increase monotonically as k , the shape parameter of the Erlang service time distribution, increases. (This ordering of the transient curves by the shape parameter has not been proven analytically and is a possible topic for future theoretical

research.) As we would expect, the upper bound (corresponding to $k = \infty$) is the curve for the M/D/1 queue. But our numerical results also indicate that a lower bound can be identified: the gamma input process (corresponding to $k = 0$). We can think of these upper and lower bounds as defining an "envelope", and we might hypothesize that this envelope contains the curves, in scaled form, for all M/G/1 queueing systems, not just for the $M/E_k/1$ queues that are studied here. Figure 5.1 shows the upper and lower bounds for the ($\rho = .5$, $z^* = 0$) case. We observe that the envelope is relatively narrow; specifically, its maximum width is 11% of the steady-state value in this case. For $z^* = 0$ and $\rho = .6, .7, .8$, and $.9$, the maximum width is 9%, 7%, 5%, and 3%, respectively. We could use these bounds to obtain approximate results for any M/G/1 queueing system for which λ , $E(S)$, $E(S^2)$, and z are known, without specifying the exact shape of the service time distribution.

Another monotonic ordering is observed by fixing the values of k and z^* and varying ρ . For example, if we examine the curves for the M/D/1 queue ($k = \infty$) with $z^* = 0$, we observe that for $\rho < 1$ the scaled curves increase monotonically as ρ increases. (In Appendix C this comparison requires examining tables that are each three pages apart.) The M/D/1 curves seem to be approaching the curve for the Wiener process as ρ increases. This observation has not been proven analytically, but the heavy traffic (or Brownian motion) approximation for the equilibrium distribution of M/G/1 server load is derived by examining, the scaled form, the limit of a sequence of queues as ρ

research.) As we would expect, the upper bound (corresponding to $k = \infty$) is the curve for the M/D/1 queue. But our numerical results also indicate that a lower bound can be identified: the gamma input process (corresponding to $k = 0$). We can think of these upper and lower bounds as defining an "envelope", and we might hypothesize that this envelope contains the curves, in scaled form, for all M/G/1 queueing systems, not just for the $M/E_k/1$ queues that are studied here. Figure 5.1 shows the upper and lower bounds for the ($\rho = .5$, $z^* = 0$) case. We observe that the envelope is relatively narrow; specifically, its maximum width is 11% of the steady-state value in this case. For $z^* = 0$ and $\rho = .6, .7, .8$, and $.9$, the maximum width is 9%, 7%, 5%, and 3%, respectively. We could use these bounds to obtain approximate results for any M/G/1 queueing system for which λ , $E(S)$, $E(S^2)$, and z are known, without specifying the exact shape of the service time distribution.

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ρ	t*	.1	.2	.4	.6	1.	2.	4.
2.0	91	60	39	30	21	13	7	
1.5	56	38	25	19	14	8	5	
1.4	46	32	21	16	12	7	4	
1.3	37	25	17	13	10	6	3	
1.2	25	18	12	9	7	4	2	
1.1	13	9	6	5	4	2	1	
.9	14	10	6	4	3	1	0	
.8	35	23	14	10	7	3	1	
.7	65	42	26	18	12	6	2	
.6	108	68	41	30	19	9	3	
.5	171	109	67	48	31	15	5	

The tabulated error is the difference between the Wiener and the gamma input values, divided by gamma input value, and rounded to the nearest whole per cent.

FIGURE 5.2. Percentage Error of the Wiener Approximation, $z^* = 0$

relationship using a quadratic function. In such cases knowledge of both the first and second moments of the server load distribution is required. Prabhu [1965] derived the double Laplace transform for the time-dependent server load distribution in M/G/1 queues. If we evaluate the second derivative of that expression at zero, we obtain the Laplace transform for the time-dependent second moment of the distribution. The LINV algorithm can then obtain the second moment at specified epochs for use in a quadratic cost function. There may be other queueing applications for this relatively efficient and accurate numerical technique for Laplace transform inversion.

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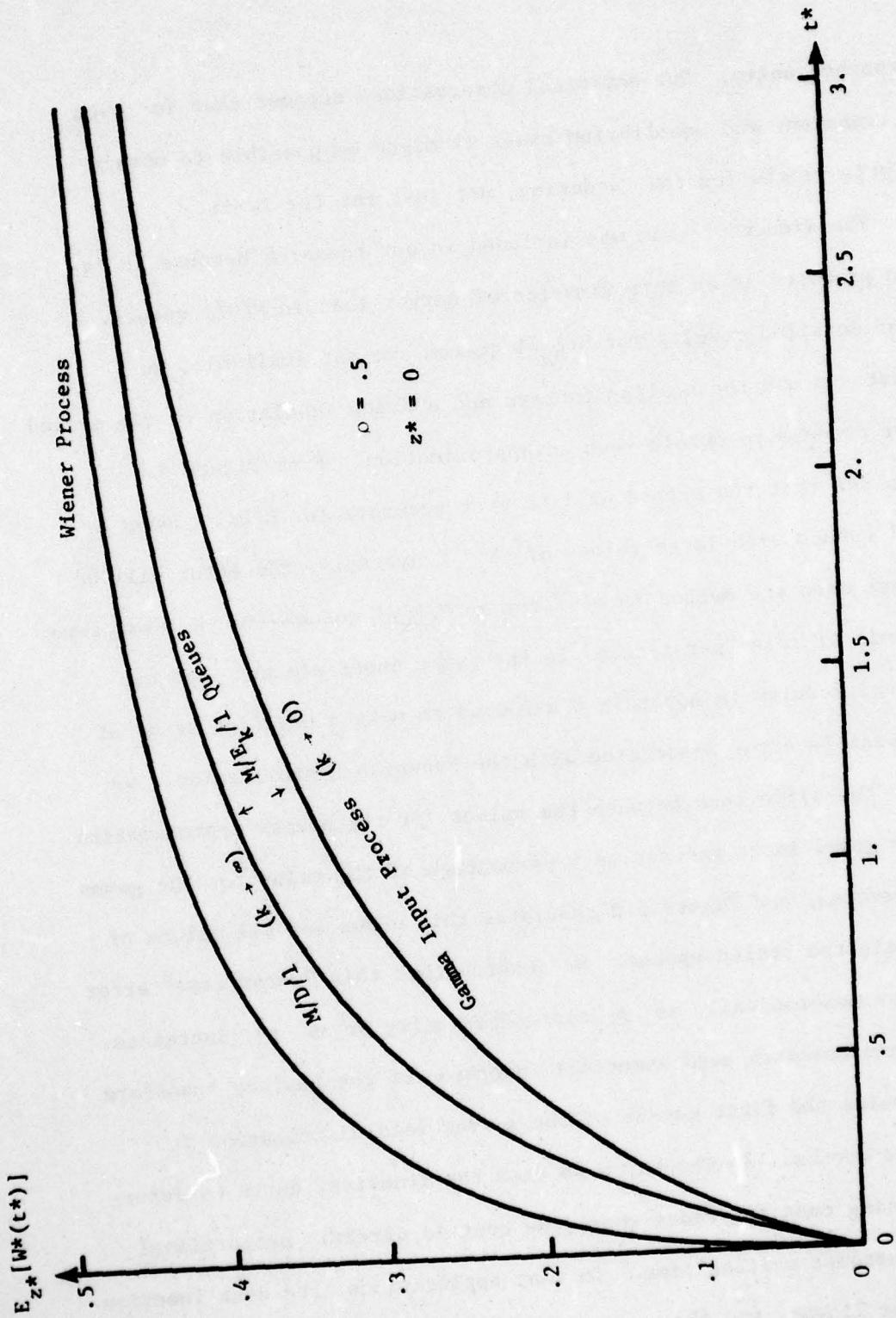


FIGURE 5.1. Several Scaled Processes.

approaches unity. Our empirical observations suggest that for both the transient and equilibrium cases it might be possible to obtain analytic proofs for the ordering, not just for the limit.

The Wiener process was included in our research because it is often proposed as an approximation of server load in M/G/1 queues. If our detailed results for $M/E_k/1$ queues are not available, an analyst can use the scaling factors and a brief tabulation of the scaled Wiener process to obtain such an approximation. From Figure 5.1 we can see that the method will be most accurate for M/D/1 queues or $M/E_k/1$ queues with large values of k . Conversely, the error will be greatest when the method is used for an $M/E_k/1$ queue with k near zero.

The limit of this "worst case" is the gamma input process, and our numerical results in Appendix C allow us to make a detailed study of the possible error associated with the Brownian approximation. We express the difference between the values for the Wiener approximation and the gamma input process as a percentage of the value for the gamma input process, and Figure 5.2 tabulates this error for all values of ρ at selected scaled epochs. We observe that this "worst case" error decreases monotonically as ρ approaches unity or as t^* increases.

This research used numerical inversion of the Laplace transform to determine the first moment of the server load distribution at specified epochs. In Chapter 4 we used the transient curve to determine waiting cost for cases where the cost is directly proportional to the customer waiting time. In many applications, the cost function may not be linear, and the practitioner may approximate the cost

APPENDIX A

SUMMARY OF NOTATION

This list includes brief definitions of the notation used most frequently in this dissertation.

A(t)	stationary Poisson process, the M/G/1 arrival process
c	cost per unit of waiting time
E(·)	expectation, first moment, of a random variable
$E_z[\cdot]$	expected value, conditional on initial load z
EF	scaling factor for epochs
Fa	an approximation based on Stehfest's algorithm
F(·)	cumulative probability distribution for S
F*(s)	Laplace-Stieltjes transform of F(·)
f(·)	probability density function
$f_n(t; a)$	observational density function with parameters a and n
G(t)	gamma process
g(t)	correction term function
H(t)	$E_z[I(t)] + g(t)$
I(t)	cumulative idleness process
k	Erlang shape parameter
N	number of values of the Laplace transform used by Stehfest's algorithm to obtain an approximation
P(t)	any function of interest
\bar{P}_n	an approximation of P(t) based on n values of the Laplace transform using Gaver's method

$P_H(z,s)$	Laplace transform of $H(t)$, conditional on z
$P_W(z,s)$	Laplace transform of $W(t)$, conditional on z
$p(s)$	any Laplace transform function
S, S_i	service time random variable
$S(t)$	compound Poisson process, an input process
T	random variable for an observational epoch
$\text{Var}[\cdot]$	variance of a random variable or process
W	random variable for equilibrium server load
WF	scaling factor for waiting time
$W(t)$	server load, or virtual waiting time, process
$X(t)$	net input process, a Levy process
z	deterministic initial server load, $W(0)$

α_i	error components of an asymptotic expansion
α, β	shape and scale parameters for gamma density function
$\Gamma(\cdot)$	gamma function
λ	mean arrival rate, parameter for $A(t)$
μ	$-E[X(t)]/t$
$\xi(t)$	standard Wiener process
ρ	traffic intensity parameter
σ^2	$\text{Var}[X(t)]/t$
$\Phi(\cdot)$	exponent function
$\omega(s)$	solution of functional equation $\Phi[\omega(s)] = s$
$\bar{}$	overscore, or "bar", denotes approximation
$*$	asterisk superscript, denotes a scaled value

APPENDIX B

LISTINGS OF THE COMPUTER PROGRAMS

1. Figure 3.2, including the documented version of LINV
2. Figure 3.4
3. Figure 3.5
4. Figure 3.6
5. Appendix Tables, $\rho \neq 1$
6. Appendix Tables, $\rho = 1$

COMPUTER PROGRAM FOR FIGURE 3.2

```

-----  

IMPLICIT REAL*8(A-H,O-Z), INT&GEH(L-N)  

COMMON/LABELAC/EPOCH(10),APPROX(10,6)  

DIMENSION EXACT(10,6),STEHT(10,6),V(50)  

EXTERNAL P1,P2,P3,P4,P5,P6  

M=0  

N=34  

DATA STEHT / .56555,.39912,.32655,.28278,  

1.25174,.22989,.21322,.19956,.18814,.17796,  

1.16566,1.32543,4.4,354,  

110.60342,20.70845,35.78632,56.82533,84.02735,  

1120.78473,165.66749,  

1.98775,.91001,.03826,.30900,  

1-.02119,-.31527,-.57254,-.70809,-.91049,-.98949,  

1-.57762,-1.27084,-1.67544,  

1-1.90352,-2.18727,-2.30870,-2.52276,-2.05740,  

1-2.77390,-2.88091,  

1.36798,.13557,.05043,.01849,  

1.00040,.00195,.00036,-.00006,-.00047,-.00020,  

1-.66333,-.32531,1.02575,2.39533,  

12.78644,1.21092,-3.32956,-11.82953,-25.28333,-44.86511/  

DO 30 I=1,10  

EPOCH(I)=I  

I = I  

EXACT(I,1) = 1/DSQRT(1+3.1415926535897932384626433)  

EXACT(I,2) = T*T*T/6  

EXACT(I,3) = DSIN(DSQRT(2*T))  

EXACT(I,4) = -DLOG(1)-0.57721560490153386061  

EXACT(I,5) = DEXP(-T)  

EXACT(I,6) = 1-3*T+3*T*T/2-T*T*T/6  

CALL LINV(P1,N,T,APPROX(I,1),V,M)  

CALL LINV(P2,N,T,APPROX(I,2),V,M)  

CALL LINV(P3,N,T,APPROX(I,3),V,M)  

CALL LINV(P4,N,T,APPROX(I,4),V,M)  

CALL LINV(P5,N,T,APPROX(I,5),V,M)  

CALL LINV(P6,N,T,APPROX(I,6),V,M)  

30 CONTINUE  

DO 80 NCOPY=1,5  

WRITE(6,4)  

4 FORMAT(1H1,////)  

MARGIN = 4 + NCOPY  

DO 6 IMRGN = 5,MARGIN  

WRITE(6,6)  

6 FORMAT(1H )  

8 CONTINUE  

WRITE(6,40)  

40 FORMAT(1H ,35X,'FIGURE 3.2 INVERSION OF TEST',  

1' FUNCTIONS')  

WRITE(6,42)  

42 FORMAT(1H ,35X,39(' - '))  

WRITE(6,43)  

43 FORMAT(1H0,33X,2('APPROXIMATE P(T) USING',21X))
```

COMPUTER PROGRAM FOR FIGURE 3.2

```

-----  

IMPLICIT REAL*8(A-H,O-Z), INT&GBL(1-N)  

COMMON/LAELAC/EPOCH(10),APPROX(10,6)  

DIMENSION EXACT(10,6),STEER(10,6),V(50)  

EXTERNAL P1,P2,P3,P4,P5,P6  

M=0  

N=34  

DATA STEER / .56555,.39912,.32655,.28278,  

1.25174,.22989,.21322,.19956,.18814,.17796,  

1.16566,1.32543,4.47354,  

110.60342,20.70845,35.78832,56.82535,84.02735,  

1120.78473,165.66749,  

1.98775,.91001,.63826,.30900,  

1-.02119,-.31527,-.57254,-.70809,-.91049,-.98949,  

1-.57782,-1.27084,-1.67544,  

1-1.90392,-2.18727,-2.36870,-2.52270,-2.05740,  

1-2.77390,-2.88091,  

1.36758,.13557,.05043,.01849,  

1.00040,.00195,.00036,-.00006,-.00047,-.00020,  

1-.66533,-.32531,1.02575,2.39533,  

12.78844,1.21092,-3.32956,-11.82953,-25.28393,-44.86511/  

DO 30 I=1,10  

EPOCH(I)=I  

I = I  

EXACT(I,1) = 1/DSQRT(4*3.1415926535897932384626433)  

EXACT(I,2) = T*T*T/6  

EXACT(I,3) = DSIN(DSQRT(2*T))  

EXACT(I,4) = -DLOG(T)-0.57721560490153386061  

EXACT(I,5) = DEXP(-T)  

EXACT(I,6) = 1-3*T+3*T*T/2-T*T*T/6  

CALL LINV(P1,N,T,APPROX(I,1),V,M)  

CALL LINV(P2,N,T,APPROX(I,2),V,M)  

CALL LINV(P3,N,T,APPROX(I,3),V,M)  

CALL LINV(P4,N,T,APPROX(I,4),V,M)  

CALL LINV(P5,N,T,APPROX(I,5),V,M)  

CALL LINV(P6,N,T,APPROX(I,6),V,M)  

30 CONTINUE  

DO 60 NCOPY=1,5  

WRITE(6,4)  

4 FORMAT(1H1,////)  

MARGIN = 4 + NCOPY  

DO 8 IMRGN = 5, MARGIN  

WRITE(6,0)  

6 FORMAT(1H )  

8 CONTINUE  

WRITE(6,40)  

40 FORMAT(1H ,35X,'FIGURE 3.2 INVERSION OF TEST',  

1' FUNCTIONS')  

WRITE(6,42)  

42 FORMAT(1H ,35X,39(''))  

*RITE(6,43)  

43 FORMAT(1H0,33X,2('APPROXIMATE P(T) USING',21X))

```

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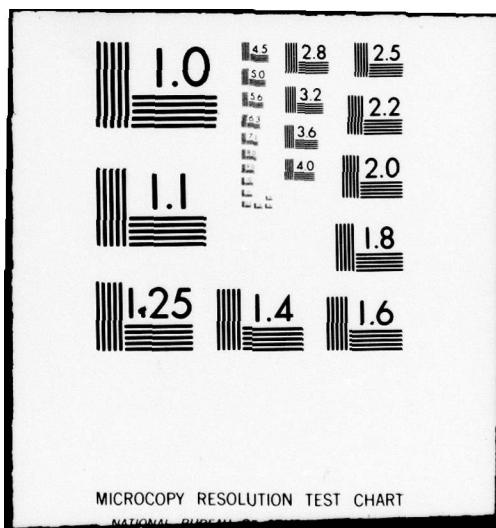
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      WRITE(6,44)
44   FORMAT(1H ,35X,2(17HSTEINER'S METHOD,20I))
      WRITE(6,45)
45   FORMAT(1H ,32X,2(25(''),18X))
      WRITE(6,46) N,N
46   FORMAT(1H ,11X,'T',6X,2('EXACT F(T)',9X,'N=1,I2,9X,
1'N=10',7X))
      WRITE(6,48)
48   FORMAT(1H ,10X,'----',2(2X,14('')),2X,9(''),12(2X,14('')),2X,9(''))
      WRITE(6,50)
50   FORMAT(1H0,26X,'F(T) = 1/SQRT(PI*T)',24X,
1'F(T) = -C-LN(T)')
      WRITE(6,52)
52   FORMAT(1H ,16X,2(41(''),2X))
      DO 50 I=1,10
      WRITE(6,54) EPOCH(I), (EXACT(I,J),APPROX(I,J),
1STEHF(I,J), J=1,4,3)
54   FORMAT(1H ,10X,F4.1,2(2(2X,F14.10),2X,F9.5))
56   CONTINUE
      WRITE(6,60)
60   FORMAT(1H0,26X,'F(T) = (T*T*T)/6',27X,
1'F(T) = EXP(-T)')
      WRITE(6,52)
      DO 66 I=1,10
      WRITE(6,54) EPOCH(I), (EXACT(I,J),APPROX(I,J),
1STEHF(I,J), J=2,5,3)
66   CONTINUE
      WRITE(6,70)
70   FORMAT(1H0,26X,'F(T) = SIN(SQRT(2*T))',22X,
1'F(T) = 1-3*T+3*T*T/2-T*T*T/6')
      WRITE(6,52)
      DO 76 I=1,10
      WRITE(6,54) EPOCH(I), (EXACT(I,J),APPROX(I,J),
1STEHF(I,J), J=3,6,3)
76   CONTINUE
80   CONTINUE
      STOP
      END

```

SUBROUTINE LINV(P,M,T,FA,V,B)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON/INPUT/EPOCH(10), LAMBDA, EXPsvc, BHO, JTOL(8)
COMMON/OUTPUT/QUAL(10), EXPWT(10,8), ITNTOT(8)
DIMENSION E(25), T(25), H(25), V(50)

C..ARGUMENTS P = FUNCTION &(S) = LAPLACE TRANSFORM OF F(T)
C B = NO. OF VALUES OF S USED TO APPROXIMATE F(T)
C T = VALUE AT WHICH F(T) IS TO BE APPROXIMATED
C FA= APPROXIMATE F(T) BASED ON M VALUES OF P(S)
C V = ARRAY OF COEFFICIENTS (USED REPEATEDLY)
C H = FORMAL PARAMETER EXPLAINED BELOW.

```

        WRITE(6,44)
44  FORMAT(1H ,35X,2(17HSTEHFEST'S METHOD,20X))
        WRITE(6,45)
45  FORMAT(1H ,32X,2(25(''),18X))
        WRITE(6,46) N,N
46  FORMAT(1H ,11X,'T',6X,2('EXACT F(T)',9X,'N=1,I2,9X,
1'N=10',7X))
        WRITE(6,48)
48  FORMAT(1H ,10X,'----',2(2X,14('')),2X,9(''),12(2X,14('')),2X,9(''))
        WRITE(6,50)
50  FORMAT(1H0,20X,'F(T) = 1/SQRT(PI*T)',24X,
1'F(T) = -C-LB(T)')
        WRITE(6,52)
52  FORMAT(1H ,16X,2(41(''),2X))
        DO 50 I=1,10
        WRITE(6,54) EPOCH(I), (EXACT(I,J),APPROX(I,J),
1STEHF(I,J), J=1,4,3)
54  FORMAT(1H ,10X,F4.1,2(2(2X,F14.10),2X,F9.5))
56  CONTINUE
        WRITE(6,60)
60  FORMAT(1H0,26X,'F(T) = (T*T*T)/6',27X,
1'F(T) = EXP(-T)')
        WRITE(6,52)
        DO 66 I=1,10
        WRITE(6,54) EPOCH(I), (EXACT(I,J),APPROX(I,J),
1STEHF(I,J), J=2,5,3)
66  CONTINUE
        WRITE(6,70)
70  FORMAT(1H0,26X,'F(T) = SIN(SQRT(2*T))',22X,
1'F(T) = 1-3*T+3*T*T/2-T*T*T/6')
        WRITE(6,52)
        DO 76 I=1,10
        WRITE(6,54) EPOCH(I), (EXACT(I,J),APPROX(I,J),
1STEHF(I,J), J=3,6,3)
76  CONTINUE
60  CONTINUE
        STOP
        END

```

SUBROUTINE LINV(P,N,T,FA,V,B)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON/INPUT/EPOCH(1G),LAMBDA,EXPSC,ERO,JTOL(8)
COMMON/OUTPUT/QUAL(10),EXPWT(10,8),ITMTOT(8)
DIMENSION E(25), F(25), H(25), V(50)

C..ARGUMENT P = FUNCTION F(S) = LAPLACE TRANSFORM OF F(T)
C N = NO. OF VALUES OF S USED TO APPROXIMATE F(T)
C T = VALUE AT WHICH F(T) IS TO BE APPROXIMATED
C FA= APPROXIMATE F(T) BASED ON N VALUES OF P(S)
C V = ARRAY OF COEFFICIENTS (USED REPEATEDLY)
C B = FORMAL PARAMETER EXPLAINED BELOW.

IF ($M \neq N$) GO TO 50

C..ON FIRST CALL OF LINV (M NOT EQUAL TO N) ARRAY V(I) MUST
C BE EVALUATED.

C

C..FIRST COMPUTE E(I) = FACTORIAL OF 2I OVER THOSE OF I AND
C I-1 , AND F(I) = FACTORIAL OF I-1.

C

NH = $N/2$

E(1) = 2

E(2) = 12

F(1) = 1

F(2) = 1

DO 10 I = 2, NH

E(I+1) = (2.0D*(2*I+1)*E(I)) / I

F(I+1) = F(I)*I

10 CONTINUE

C

C..NEXT COMPUTE H(J) = ALL TERMS INDEPENDENT OF INDEX I IN
C THE V(I) SUMMATION.

C

HNA = NH

H(1) = 2/F(NH)

C

DO 20 J = 2, NH

H(J) = ((J**HNH)*E(J)) / F(NH-J+1)

20 CONTINUE

C

C..FINALLY EVALUATE ARRAY V(I).

C

ISIGN = 2*(NH-2*(NH/2))-1

C

DO 40 I = 1, N

V(I) = 0

JFIRST = (I+1)/2

JLAST = MIN0(I,NH)

C

DO 30 J = JFIRST, JLAST

V(I) = V(I) + H(J) / (F(I-J+1)*F(2*J-I+1))

30 CONTINUE

C

V(I) = ISIGN*V(I)

ISIGN = -ISIGN

40 CONTINUE

C

M = N

C

C..SUBSEQUENT CALLS (M EQUAL TO N) WILL USE ARRAY V(I) FROM
C COMMON STORAGE AND WILL BRANCH TO THIS SECTION OF LINV.

C

50 FA = 0

A = .69314718055994530941723212145800 / 1

```

      DO 60 I= 1, N
      FA = FA + V(I) *P(I*A)
60    CONTINUE
C
C      FA = A*FA
C
C      RETURN
END
C
C
DOUBLE PRECISION FUNCTION P1(S)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
P1=1/DSQRT(S)
RETURN
END
C
C
DOUBLE PRECISION FUNCTION P2(S)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
P2=1/(S*S*S*S)
RETURN
END
C
C
DOUBLE PRECISION FUNCTION P3(S)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
P3=DSQRT(3.1415926535897932384026433/(2*S*S*S))
1*DEXP(-1/(2*S))
RETURN
END
C
C
DOUBLE PRECISION FUNCTION P4(S)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
P4=DLG(S)/S
RETURN
END
C
C
DOUBLE PRECISION FUNCTION P5(S)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
P5=1/(S+1)
RETURN
END
C
C
DOUBLE PRECISION FUNCTION P6(S)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
P6=(S-1)*(S-1)*(S-1)/(S*S*S*S)
RETURN
END

```

COMPUTER PROGRAM FOR FIGURE 3.4

```

-----  

      IMPLICIT ALGL*8(A-N,O-Z), INTEGER(I-N)
      COMMON FA1(10),FA2(9)
      DIMENSION F1(10),S1(10),D1(10),V1(10),
      1E2(9),B2(9),V2(9),V(50),T2(9)
      EXTERNAL F1,F2
      N=0
      N=34
      DO 20 I=1,10
      T=I
      F1(I)=1/DSQRT(T*3.1415926535897932384620433)
      CALL LINV(F1,N,T,FA1(I),V,N)
20    CONTINUE
C
      DATA S1/.50555,.39912,.32655,.28278,
      1.25174,.22989,.21322,.19956,.18614,.17790/
      DATA D1/.73172,.40035,.26343,.28280,
      1.29305,.22901,.18062,.20112,.21609,.17650/
      DATA V1/.56419,.39894,.32573,.28209,
      1.25231,.23033,.21324,.19947,.18606,.17841/
      DATA T2/.4.140186,2.501126,1.643438,1.085604,
      1.693147,.412298,.214821,.085541,.016048/
C
      DO 30 I=1,9
      T=T2(I)
      F2(I)=DEXP(-T/2)
      CALL LINV(F2,N,T,FA2(I),V,N)
30    CONTINUE
C
      DATA B2/.120527,.288195,.439084,.581306,
      1.707318,.813401,.898482,.957847,.992205/
      DATA V2/.126174,.286329,.439675,.581265,
      1.707107,.813712,.898156,.958135,.992015/
C
      DO 180 NCOPY=1,5
      WRITE(6,4)
      4 FORMAT(1H1,////)
      MARGIN = 4 + NCOPY
      DO 8 IMARG = 5,MARGIN
      WRITE(6,0)
      8 FORMAT(1H )
      8 CONTINUE
C
      WRITE(6,40)
      40 FORMAT(1H ,33X,'FIGURE 3.4 COMPARISONS',
      1' WITH OTHER TECHNIQUES')
      WRITE(6,48)
      48 FORMAT(1H ,33X,45(' '))
      WRITE(6,52)
      52 FORMAT(1H0,20X,'F (T) = 1/SQRT(T*PI) ')

```

```

      WRITE(6,54)
54  FORMAT(1H ,20X,19(''),3X,'APPROXIMATE F(T)',.
1' USING NUMERICAL INVERSION')
      WRITE(6,60)
60  FORMAT(1H ,42X,42(''))
      WRITE(6,64)
64  FORMAT(1H ,44X,17HSTEHFEST'S METHOD)
      WRITE(6,66)
66  FORMAT(1H ,42X,21(''))
      WRITE(6,70) N
70  FORMAT(1H ,22X,'T           EXACT F(T)          M=' ,12,8X,
1'M=10*   DUBNEY*   VEILLON*' )
      WRITE(6,72)
72  FORMAT(1H ,21X,'---',2(4X,10('')),3(4X,7(''))).
DO 78 I=1,10
      WRITE(6,76) 1,F1(I),FA1(I),S1(I),D1(I),V1(I)
76  FORMAT(1H ,21X,12,5X,2(F10.8,4X),3(F7.5,4X))
78  CONTINUE

      WRITE(6,80)
80  FORMAT(1H ,20X,'F(T) = EXP(-T/2)')
      WRITE(6,82)
82  FORMAT(1H ,20X,16(''),10X,'APPROXIMATE F(T)',.
1' USING NUMERICAL INVERSION')
      WRITE(6,85)
85  FORMAT(1H ,46X,42(''))
      WRITE(6,86) N
86  FORMAT(1H ,24X,'I',9X,'EXACT F(T)',6X,
1'STEHFEST M=',12,4X,'BELLMAN*   VEILLON*' )
      WRITE(6,88)
88  FORMAT(1H ,20X,8(''),2(3X,15('')),2(3X,8(''))).
DO 94 I=1,9
      WRITE(6,92) 12(I),F2(I),FA2(I),B2(I),V2(I)
92  FORMAT(1H ,20X,18.0,2(3X,F15.13),2(3X,F8.6))
94  CONTINUE

      WRITE(6,102)
102 FORMAT(1H ,25X,'*NOTE: DATA FOR METHODS MARKED',
1' BY AN ASTERISK WERE TAKEN')
      WRITE(6,104)
104 FORMAT(1H ,32X,'FROM A.C.M ALGORITHM 486, ',.
123H'NUMERICAL INVERSION OF')
      WRITE(6,106)
106 FORMAT(1H ,32X,'LAPLACE TRANSFORM', BY ,
1'E MANCOISE VEILLON, COMMUNI-')
      WRITE(6,108)
108 FORMAT(1H ,32X,'CATIONS OF THE A.C.M., ',.
1' VOLUME 17, NUMBER 10, ')
      WRITE(6,110)
110 FORMAT(1H ,32X,'OCTOBER 1974.')
150 CONTINUE
STOP
END

```

```

SUBROUTINE LINV(P,N,T,FA,V,d)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
COMMON FA1(10),FA2(9)
DIMENSION E(25), F(25), H(25), V(50)
IF (a.EC.b) GO TO 50
bH = b/2
L(1) = 2
E(2) = 12
F(1) = 1
F(2) = 1
DO 10 I = 2, NH
E(I+1) = (-D0*(2*I+1)*E(I)) / I
F(I+1) = F(I)*I
10 CONTINUE
FWH = NH
H(1) = 2/F(WH)
DO 20 J = 2, NH
H(J) = ((J**FWH)*E(J))/F(NH-J+1)
20 CONTINUE
ISIGN = 2*(NH-2*(NH/2))-1
DO 40 I = 1, N
V(I) = 0
JFIRST = (I+1)/2
JLAST = MIN0(I,NH)
DO 30 J = JFIRST, JLAST
V(I) = V(I) + H(J)/(F(I-J+1)*F(2*J-I+1))
30 CONTINUE
V(I) = ISIGN*V(I)
ISIGN = -ISIGN
40 CONTINUE
N = N
50 FA = 0
A = .69314716055945309417232121458D0 / 2
DO 60 I = 1, N
FA = FA + V(I)*P(I*A)
60 CONTINUE
FA = A*FA
RETURN
END
C
C
DOUBLE PRECISION FUNCTION P1(S)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
P1=1/DSQRT(S)
RETURN
END
C
C
DOUBLE PRECISION FUNCTION P2(S)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
P2=L/(1+2*S)
RETURN
END

```

COMPUTER PROGRAM FOR FIGURE 3.5

```

-----  

      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)  

      COMMON/INPUT/EPOCH(10),LAMBDA,EXPSVC,RHO,JTOL(8)  

      COMMON/OUTPUT/QUAD(10),EXPWT(10,8),ITNTOT(8)  

      COMMON/LAPLAC/V(50),M,N  

      COMMON/MM1/OSTART,SS  

      COMMON/NEWRAP/TOLRNC,ITNSUM  

      EXTERNAL FQUAD,PMM1  

      EXTERNAL FAM1,DFMM1,DDFMM1  

      H = 0  

      N = 34  

C      Z      = 0.00  

C  

C      DO 20 I = 1,10  

C      CALL LINV(PQUAD,M,EPOCH(I),EZIT,V,M)  

C      QUAD(I) = (RHO-1.)*EPOCH(I) + EZIT  

20    CONTINUE  

C  

C      DO 50 J=1,8  

C      JTOL(J) = 2*j + 8  

C      TOLRNC = 1./ (10.**JTOL(J))  

C      OSTART = 1  

C      ITNSUM = 0  

C  

C      DO 40 I=1,10  

C      CALL LINV(PMM1,M,EPOCH(I),EZIT,V,M)  

C      EXPWT(I,J) = (RHO-1.)*EPOCH(I) + EZIT  

40    CONTINUE  

C  

C      ITNTOT(J) = ITNSUM  

C  

50    CONTINUE  

C  

C      CALL TOLOUT  

C  

C      STOP  

C      END  

C  

C      BLOCK DATA  

      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)  

      COMMON/INPUT/EPOCH(10),LAMBDA,EXPSVC,RHO,JTOL(8)  

      DATA EPOCH /20.,40.,60.,80.,100.,  

      1200.,300.,400.,800.,1200./  

      DATA LAMBDA,EXPSVC,RHO /1.00,0.95,0.95/  

      END  

C  

C      SUBROUTINE TOLOUT  

      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)  

      COMMON/INPUT/EPOCH(10),LAMBDA,EXPSVC,RHO,JTOL(8)  

      COMMON/OUTPUT/QUAD(10),EXPWT(10,8),ITNTOT(8)

```

```

COMMON/LAPLAC/V(50),B,N
DIMENSION BESEL(5),JTOL(8)

C
      BESEL(1) = 3.9161
      BESEL(2) = 5.4651
      BESEL(3) = 6.5582
      BESEL(4) = 7.4191
      BESEL(5) = 8.1335

C
      DO 80 NCOPY=1,5
      WRITE(6,4)
  4   FORMAT(1H1,////)
      MARGIN = 4 + NCOPY
      DO 8 1MARG = 5,MARGIN
      WRITE(6,6)
  6   FORMAT(1H )
  8   CONTINUE

C
      WRITE(6,14)
 12  FORMAT(1H ,29X,'FIGURE 3.5 EFFECT OF NEWTON-RAPHSON',
     1' SEARCH TOLERANCE')

C
      WRITE(6,14)
 14  FORMAT(1H ,29X,53('-'))

C
      WRITE(6,10)
 16  FORMAT(1H0,10X,37H THIS TABLE COMPARES COLEMAN'S BESEL ,
     1' FUNCTION RESULTS AT FIVE EPOCHS WITH LAPLACE')

C
      WRITE(6,18)
 18  FORMAT(1H ,10X,'INVERSION RESULTS FOR BOTH THE EXACT ',
     1' QUADRATIC SOLUTION OF THE FUNCTIONAL AND THE ')

C
      WRITE(6,20)
 20  FORMAT(1H ,10X,'APPROXIMATE NEWTON-RAPHSON SEARCH ',
     1' SOLUTION OF THE FUNCTIONAL WITH VARIOUS TOLERANCES.')
      WRITE(6,30)
 30  FORMAT(1H0,10X,'A/M/1 MEAN SERVER LOAD.',
     1' LAMBDA = 1.0, E(S) = 0.95, Z = 0.1')

C
      DO 80 JFIRST=1,5,4
      JLAST=JFIRST+3

C
      WRITE(6,36)
 36  FORMAT(1H0,36X,'INVERSION OF LAPLACE TRANSFORM.',
     122H STEHFEST'S METHOD, N=,12)

C
      WRITE(6,40)
 40  FORMAT(1H ,18X,'SUMS OF ',73('-'))

C
      WRITE(6,42)
 42  FORMAT(1H ,19X,'BESSEL QUADRATIC TOLERANCE FOR ',
     1' NEWTON-RAPHSON SEARCH SOLUTION OF FUNCTIONAL')

```

```

C
      WRITE(6,44)
44  FORMAT(1H ,10X,'EPOCH FUNCTIONS SOLUTION OF  1,58(1-1)')
C
      DO 46 J=JFIRST,JLAST
46  CONTINUE
C
      WRITE(6,50) (JTOL(J),J=JFIRST,JLAST)
50  FORMAT(1H ,10X,'    T   (COLEMAN) FUNCTIONAL  ',1,
     14('10**-1,12,8X))
C
      WRITE(6,56)
56  FORMAT(1H ,10X,'----- -----',5(2X,13(1-1)))
C
      DO 62 I=1,5
C
      WRITE(6,60) EPOCH(I),BESSEL(I),QUAD(I),
     1(EXPWT(I,J),J=JFIRST,JLAST)
60  FORMAT(1H ,10X,F5.0,3X,F7.4,S(1X,F14.11))
62  CONTINUE
C
      DO 66 I=6,10
C
      WRITE(6,64) EPOCH(I),QUAD(I),(EXPWT(I,J),J=JFIRST,JLAST)
64  FORMAT(1H ,10X,F5.0,10X,S(1A,F14.11))
C
66  CONTINUE
C
      WRITE(6,70)
70  FORMAT(1H ,10X,'TOTAL NUMBER OF NEWTON-RAPHSON')
C
      WRITE(6,72) (ITNTOT(J),J=JFIRST,JLAST)
72  FORMAT(1H ,10X,'ITERATIONS TO EVALUATE 10 EPOCHS:  ',1,
     14(14,11X))
C
80  CONTINUE
      RETURN
      END
C
C
      SUBROUTINE LINV(P,N,T,FA,V,a)
      IMPLICIT REAL*8 (A-B,U-Z), INTEGER(I-N)
      COMMON/LAFLAC/EPOCH(10),APPROX(10,0)
      DIMENSION E(25), F(25), H(25), V(50)
      IF (a.EQ.N) GO TO 50
      NH = N/2
      E(1) = 2
      E(2) = 12
      F(1) = 1
      F(2) = 1
      DO 10 I = 2, NH
      E(I+1) = (-2.0*(2*I+1)*E(I)) / I
      F(I+1) = F(I)*I

```

```

10 CONTINUE
  FWH = &H
  H(1) = 2/E(NH)
  DO 20 J = 2, NH
    H(J) = ((J**FWH)*E(J))/E(NH-J+1)
20 CONTINUE
  ISIGN = 2*(NH-2*(NH/2))-1
  DO 40 I = 1, N
    V(I) = 0
    JFIRST = (I+1)/2
    JLAST = MIN0(I,NH)
    DO 30 J = JFIRST, JLAST
      V(I) = V(I) + H(J)/(F(I-J+1)*P(2*J-I+1))
30 CONTINUE
  V(I) = ISIGN*V(I)
  ISIGN = -ISIGN
40 CONTINUE
  N = N
50 FA = 0
  A = .693147180559945309417232121458DC / 2
  DO 60 I = 1, N
    FA = FA + V(I)*P(I*A)
60 CONTINUE
  FA = A*FA
  RETURN
END

```

```

C
C
DOUBLE PRECISION FUNCTION PQUAD(S)
IMPLICIT REAL*8 (A-B,K,L,O-Z), INTEGER(I,J,M,N)
COMMON/INPUT/EPOCH(10),LAMBDA,EXPsvc,BHC,JTOL(8)
B = 1 - EXPsvc*(LAMBDA+S)
OMEGA = (-B+LSQRT(B*B+4*S*EXPsvc))/(2*EXPsvc)
PQUAD=DEXP(-OMEGA*Z)/(S*OMEGA)
RETURN
END

```

```

C
C
DOUBLE PRECISION FUNCTION PMM1(S)
IMPLICIT REAL*8 (A-B,K,L,O-Z), INTEGER(I,J,M,N)
COMMON/INPUT/EPOCH(10),LAMBDA,EXPsvc,BHO,JTOI(8)
COMMON/MAT1/OSTART,SS
EXTERNAL FCMM1,DFMM1
SS = S
CALL ZERO(FCMM1,DFMM1,OSTART,OMEGA)
OSTART = OMEGA
PMM1=DEXP(-OMEGA*Z)/(S*OMEGA)
RETURN
END

```

```

C
C
DOUBLE PRECISION FUNCTION FMM1(S)
IMPLICIT REAL*8 (A-B,K,L,O-Z), INTEGER(I,J,M,N)
COMMON/INPUT/EPOCH(10),LAMBDA,EXPsvc,BHC,JTOL(8)

```

```

      FMM1 = S - LAMBDA*(1-(1/(1+S*EXPSVC)))
      RETURN
      END
C
C
      DOUBLE PRECISION FUNCTION DFMM1(S)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON/INPUT/EPOCH(10),LAMBDA,EXPSVC,RHO,JTOL(8)
      DFMM1 = 1 - LAMBDA*EXPSVC*(1/(1+S*EXPSVC))**2
      RETURN
      END
C
C
      DOUBLE PRECISION FUNCTION DDFMM1(S)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON/INPUT/EPOCH(10),LAMBDA,EXPSVC,RHO,JTOL(8)
      DDFMM1 = 2*LAMBDA*EXPSVC**2*(1/(1+S*EXPSVC))**3
      RETURN
      END
C
C
      DOUBLE PRECISION FUNCTION FMM1(OMEGA)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON/M1/OSTART,SS
      FMM1 = FMM1(OMEGA) - SS
      RETURN
      END
C
C
      SUBROUTINE ZER0(F,DF,XSTART,XZERO)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON/MWHAF/TOLRNC,ITNSUM
      ITERAT = 0
      X = XSTART
      CONTINUE
      10 XNEW = X - F(X)/DF(X)
      RELACC = (XNEW-X)/XNEW
      X = XNEW
      ITERAT = ITERAT + 1
      IF (ITERAT .GE. 50) GO TO 50
      IF (DABS(RELACC) .LE. TOLRNC) GO TO 20
      GO TO 10
      20 CONTINUE
      ITNSUM = ITNSUM + ITERAT
      XZERO = X
      RETURN
C
      50 CONTINUE
      WRITE(6,55) RELACC, TOLRNC
      55 FORMAT(1H,'ITERAT=50, RELACC=',D24.16,', TOLRNC=',D24.16)
      ITNSUM = ITNSUM + ITERAT
      XZERO = X
      RETURN
      END

```

COMPUTER PROGRAM FOR FIGURE 3.6

```

-----  

      IMPLICIT REAL*8 (A-E,O-Z), INTEGER(I-N)  

      COMMON /RHOZ/ RHO,Z  

      DIMENSION SEZIT1(11,8),SEZIT2(11,8),V(50),ZSIN(8),MUIN(11)  

      EXTERNAL PQUAD1,PQUAD2  

      DATA ZSIN /.2,.4,.6,.8,1.,2.,3.,4./  

      DATA MUIN /.5,.6,.7,.8,.9,1.1,1.2,1.3,1.4,1.5,2./  

C  

      N=0  

      N=34  

C  

      DO 12 IHO=1,11  

      RHO = MUIN(IHO)  

      WTCFA = DABS(1.-RHO)/RHO  

      DO 12 JZ=1,8  

      Z = ZSIN(JZ)/WTCFA  

      CALL LINV(PQUAD1,N,Z,EZIZ,V,M)  

      SEZIT1(IHO,JZ) = EZIZ*WTCFA  

      CALL LINV(PQUAD2,N,Z,EZIZ,V,M)  

      SEZIT2(IHO,JZ) = EZIZ*WTCFA  

  12  CONTINUE  

C  

      DO 88 NCOPY=1,5  

      WRITE(6,20)  

  20  FORMAT(1H1,////)  

      MARGIN = 4 + NCOPY  

      DO 28 IMRGD = 5,MARGIN  

      WRITE(6,24)  

  24  FORMAT(1H )  

  28  CONTINUE  

C  

      WRITE(6,32)  

  32  FORMAT(1H ,26X,'FIGURE 3.6 CORRECTIONS',  

      1' FOR DISCONTINUOUS FIRST DERIVATIVE')  

      WRITE(6,36)  

  36  FORMAT(1H ,26X,5B(' '))  

      WRITE(6,40) N  

  40  FORMAT(1H-,33X,'APPROXIMATIONS USING',  

      122H STEHFEST'S METHOD, N=,12)  

      WRITE(6,44)  

  44  FORMAT(1H-,20X,'N/M/1 SCALED MEAN CUMULATIVE',  

      141H IDLENESS AT T'=ABS(MU)*Z' (I.E., AT T=Z))  

      WRITE(6,48)  

  48  FORMAT(1H0,47X,'WITHOUT CORRECTION TERM')  

      WRITE(6,52)  

  52  FORMAT(1H0,45X,'SCALED INITIAL SERVER LOAD')  

      WRITE(6,56)  

  56  FORMAT(1H ,19X,7B(' '))  

      WRITE(6,60) (ZSIN(JZ), JZ=1,8)  

  60  FORMAT(1H ,15X,'RHO',5X,8(F3.1,7X))  

      WRITE(6,64)  

  64  FORMAT(1H ,15X,'---',8(2X,8(' ')))
```

```

DO 72 IHHO=1,11
WRITE(6,68) RHOIN(IHHO), (SEZIT1(IHHO,JZ), JZ=1,8)
68 FORMAT(1H ,15X,F3.1,8(2X,F8.0))
72 CONTINUE
C
    WRITE(6,76)
76 FORMAT(1H )
    WRITE(6,44)
    WRITE(6,80)
80 FORMAT(1HG,48X,'WITH CORRECTION TERM')
    WRITE(6,52)
    WRITE(6,56)
    WRITE(6,60) (ZSIM(JZ), JZ=1,8)
    WRITE(6,64)
    DO 84 IHHO=1,11
    WRITE(6,68) RHOIN(IHHO), (SEZIT2(IHHO,JZ), JZ=1,8)
84 CONTINUE
88 CONTINUE
STOP
END
C
C
SUBROUTINE LINV(P,N,T,FA,V,M)
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)
COMMON/LAPLAC/EPOCH(10), APPROX(10,6)
DIMENSION E(25), F(25), H(25), V(50)
IF (M.EQ.N) GO TO 50
NH = N/2
E(1) = 2
E(2) = 12
F(1) = 1
F(2) = 1
DO 10 I = 2, NH
E(I+1) = (2.00*(2*I+1)*E(I)) / I
F(I+1) = F(I)*I
10 CONTINUE
P=MH = NH
H(1) = 2/F(1)
DO 20 J = 2, NH
H(J) = ((J**P)*E(J))/F(MH-J+1)
20 CONTINUE
ISIGN = 2*(MH-2*(MH/2))-1
DO 40 I = 1, N
V(I) = 0
JEINST = (I+1)/2
JLAST = MIN0(I,MH)
DO 30 J = JEINST, JLAST
V(I) = V(I) + H(J)/(F(I-J+1)*F(2*J-I+1))
30 CONTINUE
V(I) = ISIGN*V(I)
ISIGN = -ISIGN
40 CONTINUE
M = M

```

```
50  FA = 0
    A = .69314718055994530441723214145800 / 2
    DO 60 I= 1, N
    FA = FA + V(I)*P(I*A)
60  CONTINUE
    FA = A*FA
    RETURN
    END
```

C
C

```
DOUBLE PRECISION FUNCTION PQUAD1(S)
IMPLICIT REAL*8(A-B,0-Z), INTEGER(I-N)
COMMON /RHOZ/ RHO,Z
B = 1 - RHO - S/2.
OMEGA = -B+DSQRT(B*B+2*S)
PQUAD1 = DEXP(-OMEGA*Z)/(S*OMEGA)
RETURN
END
```

C
C

```
DOUBLE PRECISION FUNCTION PQUAD2(S)
IMPLICIT REAL*8(A-B,0-Z), INTEGER(I-N)
COMMON /RHOZ/ RHO,Z
B = 1 - RHO - S/2.
OMEGA = -B+DSQRT(B*B+2*S)
PQUAD2=DEXP(-OMEGA*Z)/(S*OMEGA)-DEXP(-Z*(2.*RHO+S))/(S*S)
RETURN
END
```

COMPUTER PROGRAM FOR APPENDIX TABLES, WHO NOT EQUAL TO ONE

```
-----  
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)  
COMMON /INOUT/ TVAL(16),KVAL(7),SCLWT(10,16,3),RHOIN,  
1ZSIM(3)
```

```
COMMON /LAFLAC/ V(50),A,N  
COMMON /NEWBAP/ TOLBNC,MAXITN
```

```
C  
M=0  
N=34  
MAXITN=20  
TOLBNC=1.D-20
```

```
C  
DO 60 IFLAG=1,3  
READ(5,20) RHOIN, (ZSIM(ITABLE), ITABLE=1,3)  
READ(5,20) (TVAL(J), J=1,6)  
READ(5,20) (TVAL(J), J=7,12)  
READ(5,20) (TVAL(J), J=13,16)  
20 FORMAT(6F10.0)
```

```
C  
DO 50 ITABLE=1,3  
CALL EZWNK(ITABLE)  
CALL EZMD1(ITABLE)  
CALL EZNEK(ITABLE)  
CALL EZGAM(ITABLE)  
50 CONTINUE  
CALL AZOUT  
60 CONTINUE  
STOP  
END
```

```
C  
C  
BLOCK DATA  
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)  
COMMON /INOUT/ TVAL(16),KVAL(7),SCLWT(10,16,3),RHOIN,  
1ZSIM(3)  
DATA KVAL/4.,3.,2.,1.5,1.,.5,.2/  
END
```

```
C  
C  
SUBROUTINE LINV(P,M,T,FA,V,B)  
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)  
COMMON/LAFLAC/EPOCH(10),APPDX(10,6)  
DIMENSION E(25), F(25), B(25), V(50),  
IF (N.EQ.0) GO TO 50  
NH = N/2  
E(1) = 2  
E(2) = 12  
F(1) = 1  
F(2) = 1  
DO 10 I = 2, NH  
E(I+1) = (-2.0*(2*I+1)*E(I)) / I  
F(I+1) = F(I)*I
```

```

10 CONTINUE
PWB = NH
H(1) = 2/F(NH)
DO 20 J = 2, NH
H(J) = ((J**PWB)*E(J))/F(NH-J+1)
20 CONTINUE
ISIGN = 2*(NH-2*(NH/2))-1
DO 40 I = 1, N
V(I) = 0
JFIEST = (I+1)/2
JLAST = MINC(I,NH)
DO 30 J = JFIEST, JLAST
V(I) = V(I) + H(J)/(F(I-J+1)*F(2*J-I+1))
30 CONTINUE
V(I) = ISIGN*V(I)
ISIGN = -ISIGN
40 CONTINUE
A = N
50 FA = 0
A = .693147180559945309417232121458D0 / 1
DO 60 I = 1, N
FA = FA + V(I)*P(I*A)
60 CONTINUE
FA = A*FA
RETURN
END

```

```

C
C SUBROUTINE EZWNR(ITABLE)
IMPLICIT REAL*8 (A-B,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /INOUT/ TVAL(16),KVAL(7),SCLWT(10,10,3),RHOIN,
ZSIM(3)
COMMON /LAZLAC/ V(50),B,N
COMMON /RHOZO/ RHO,2,OSTART
EXTERNAL EZNS
C
C SCALING WITH SIGNS QM = 1
BHO = RHOIN
ALFSQM = (1-BHO)*(1-BHO)
WTFCTR = DABS(1-BHO)
Z = ZSIM(ITABLE)/WTFCTR
C
DO 20 J=1,16
T = TVAL(J)/ALFSQM
CALL LINV(PWB,N,T,TERM3,V,B)
EZWT = Z + (BHO-1.)*T + TERM3
SCLWT(1,J,ITABLE) = EZWT*WTFCTR
20 CONTINUE
C
RETURN
END

```

```

C
C
      DOUBLE PRECISION FUNCTION PWNR (S)
      IMPLICIT REAL*8 (A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /RHOZO/ RHO,Z,OSTART
      OMEGA = -(1-RHO) + DSQRT ((1-RHO)*(1-RHO) + 2*S)
      PWNR = DEXP (-OMEGA*A*Z)/(S*OMEGA)
      RETURN
      END

C
C
      SUBROUTINE EZMD1 (ITABLE)
      IMPLICIT REAL*8 (A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /INOUT/ TVAL(16), KVAL(7), SCLWT(10,16,3), RHOIN,
      ZSIN(3)
      COMMON /LAPLAC/ V(50), M, N
      COMMON /RHOZO/ RHO,Z,OSTART
      EXTERNAL FMD1, FMDD1, DDFMD1

C
C
      SCALING WITH SIGSQM = RHO
      RHO = RHOIN
      ALFSQM = (1-RHO)*(1-RHO)/RHO
      WTFCTM = DABS (1-RHO)/RHO
      OSTART = 1
      Z     = ZSIN(ITABLE)/WTFCTM
      ELZ = DEXP (-RHO*Z)

C
      IF (RHO .LE. 1.0) GO TO 10
      CALL ZERO (DFMD1, DDFMD1, 1D-10, SBAR)
      DELTA = -FMD1(SBAR)
      START = SBAR + DELTA
      CALL ZERG(FMD1, DFMD1, START, OSTART)
10    CONTINUE
      DO 20 J=1,16
      T = TVAL(J)/ALFSQM
      IF (T .LE. Z) EZIT = 0.
      IF (T .GT. Z) CALL LINAV (FMD1, M, T, HT, V, N)
      IF (T .GT. Z) EZIT = HT + (T-Z)*ELZ
      EZWT = Z + (RHO-1.)*T + EZIT
      SCLWT(2,J,ITABLE) = EZWT*WTFCTM
20    CONTINUE
      RETURN
      END
C
C

```

```

DOUBLE PRECISION FUNCTION PFD1(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /RHOZO/ RHO,Z,OSTART
COMMON SS
EXTERNAL FOND1,DFMD1
SS= S
CALL ZENO(FOND1,DFMD1,OSTART,OMEGA)
OSTART = OMEGA
PFD1 = DEXP(-OMEGA*Z)/(S*OMEGA) - DEXP(-Z*(RHO+S))/(S*S)
RETURN
END

C
C
DOUBLE PRECISION FUNCTION PFD1(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /RHOZO/ RHO,Z,OSTART
FMD1 = S-RHO*(1-DEXP(-S))
RETURN
END

C
C
DOUBLE PRECISION FUNCTION DFMD1(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /RHOZO/ RHO,Z,OSTART
LFMD1 = 1-RHO*DEXP(-S)
RETURN
END

C
C
DOUBLE PRECISION FUNCTION DDFMD1(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /RHOZO/ RHO,Z,OSTART
LDFMD1 = RHO*DEXP(-S)
RETURN
END

C
C
DOUBLE PRECISION FUNCTION FOND1(OMEGA)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON SS
FOND1 = FMD1(OMEGA) - SS
RETURN
END

```

```

C
      SUBROUTINE EZMEK(ITABLE)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /INOUT/ TVAL(16), KVAL(7), SCLWT(10,16,3), RHOIM,
      12SIN(3)
      COMMON /LAPLAC/ V(50), M, N
      COMMON /RHOZOK/ RHO, Z, OSTART, K
      EXTERNAL PMEK, FMEK, DFMEK, DDFMEK

C
      SCALING WITH SIGSQK = (K+1)*RHO/K
      RHO = RHOIM

C
      DO 30 I=3,9
      K = KVAL(I-2)
      ALFSQK = K*(1-RHO)*(1-RHO)/((K+1)*RHO)
      WTFCTR = K*DABS(1-RHO)/((K+1)*RHO)
      OSTART = 1
      Z = ZSIN(ITABLE)/WTFCTR
      ELZ = DEXP(-RHO*Z)

C
      IF (RHO .LE. 1.0) GO TO 10
      CALL ZERO(DFMEK, DDFMEK, 0, SBAR)
      DELTA = -FMEK(SBAR)
      START = SBAR + DELTA
      CALL ZERO(FMEK, DFMEK, START, OSTART)
      10 CONTINUE

C
      DO 20 J=1,16
      T = TVAL(J)/ALFSQK
      IF (T .LE. Z) EZIT = 0.
      IF (T .GT. Z) CALL LINV(PMEK, M, T, HT, V, M)
      IF (T .GT. Z) EZIT = HT + (T-Z)*ELZ
      EZWT = Z + (RHO-1.)*T + EZIT
      SCLWT(I,J,ITABLE) = EZWT*WTFCTR
      20 CONTINUE
      30 CONTINUE
      RETURN
      END

C
C
      DOUBLE PRECISION FUNCTION PMEK(S)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /RHOZOK/ RHO, Z, OSTART, K
      COMMON SS
      EXTERNAL FMEK, DFMEK
      SS = S
      CALL ZERO(FCMEK, DFMEK, OSTART, OMEGA)
      OSTART = OMEGA
      FMEK = DEXP(-OMEGA*Z)/(S*OMEGA) - DEXP(-Z*(RHO+S))/(S*S)
      RETURN
      END

```

```

C
      DOUBLE PRECISION FUNCTION FMEK(S)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /RHOZCK/ RHO, Z, OSTART, K
      FMER = S-RHO*(1-(K/(K+S))**K)
      RETURN
      END

C
C
      DOUBLE PRECISION FUNCTION DFMEK(S)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /RHOZCK/ RHO, Z, OSTART, K
      DFMER = 1-RHO*(K/(K+S))** (K+1)
      RETURN
      END

C
C
      DOUBLE PRECISION FUNCTION DDFMEK(S)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /RHOZCK/ RHO, Z, OSTART, K
      DDFMER = RHO*(K+1)*(K/(K+S))** (K+2)/K
      RETURN
      END

C
C
      DOUBLE PRECISION FUNCTION FOMEK(OMEGA)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON SS
      FOMEK = FMEK(OMEGA) - SS
      RETURN
      END

C
C
      SUBROUTINE RGAM(ITABLE)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /INOUT/ TVAL(16), KVAL(7), SCINT(10,16,3), RHOIM,
      12SIN(3)
      COMMON /LAPLAC/ V(50), M, N
      COMMON /RHOZO/ RHO, Z, OSTART
      EXTERNAL EGAM, PGAM, DFGAM

C
C
      SCALING WITH SIGMA_R = RHO
      RHO = RHOIM
      ALFS_R = (1-RHO)*(1-RHO)/RHO
      WTFCTR = DBLE(1-RHO)/RHO
      OSTART = 1
      Z = 4*SIN(ITABLE)/WTFCTR

```

```

IF (KHO .LE. 1.0) GO TO 10
SBAR = RHO - 1
DELTA = -FGAM(SBAR)
START = SBAR + DELTA
CALL ZERO(FGAM,DFGAM,START,OSTART)
10 CONTINUE
DO 20 J=1,16
T = TVAL(J)/ALFSZR
IF (T .LE. Z) EZIT = 0.
IF (T .GT. Z) CALL LINV(PGAM,N,T,EZIT,V,B)
EZWT = Z + (KHO-1.)*T + EZIT
SCLWT(10,J,ITABLE) = EZWT*WTFCTR
20 CONTINUE
C
RETURN
END
C
C
DOUBLE PRECISION FUNCTION PGAM(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /RHOZO/ KHO,Z,OSTART
COMMON SS
EXTERNAL FOGAM,DFGAM
SS= S
CALL ZERO(FOGAM,DFGAM,OSTART,OMEGA)
OSTART = OMEGA
PGAM = DEXP(-OMEGA*Z)/(S*OMEGA)
RETURN
END
C
C
DOUBLE PRECISION FUNCTION FGAM(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /RHOZO/ KHO,Z,OSTART
FGAM = S-KHO*DLOG(1+S)
RETURN
END
C
C
DOUBLE PRECISION FUNCTION DFGAM(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /RHOZO/ KHO,Z,OSTART
DFGAM = 1-KHO/(1+S)
RETURN
END
C
C

```

```

DOUBLE PRECISION FUNCTION FOGAM(OMEGA)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,N,M)
COMMON /RHOZO/ RHOZ, Z, OSTART
COMMON SS
FOGAM = FGAM(OMEGA) - SS
RETURN
END
C
C
SUBROUTINE ZERO(F,DF,XSTART,XZERO)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,N,M)
COMMON /NEWRAP/ TOLRNC,MAXITN
ITERAT = 0
C
X = XSTART
10 CONTINUE
XNEW = X - F(X)/DF(X)
RELACC = (XNEW-X)/XNEW
X = XNEW
ITERAT = ITERAT + 1
IF (ITERAT .GE. MAXITN) GO TO 50
IF (DABS(RELACC) .LE. TOLRNC) GO TO 20
GO TO 10
20 CONTINUE
XZERO = X
RETURN
C
50 WRITE (6,60)
60 FORMAT (1H1,'NEWTON-RAPHSON SEARCH IN SUBROUTINE ZERO',
1' EXCEEDED MAXIMUM ALLOWABLE NUMBER OF ITERATIONS.')
WRITE (6,62) MAXITN,RELACC,TOLRNC
62 FORMAT (1H0,'MAXITN =',I4,/,//,'RELACC =',D28.16,
1/,,'TOLRNC =',D28.16)
STOP
END
C
C
SUBROUTINE S2OUT
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,N,M)
COMMON /INOUT/ TVAL(16),KVAL(7),SCLWT(10,16,3),RHOIN,
125IN(3)
DIMENSION ISCLWT(10,16,3)
C
DO 90 NCOPY=1,5
C
90 WRITE(6,10)
10 FORMAT(1H1,/)
MARGIN = 4 + NCOPY
DO 12 I=MARGIN+5,MARGIN
WRITE(6,11)
11 FORMAT(1H )
12 CONTINUE

```

```

C      DO 80 ITABLE=1,3
C
C      SCALOR = 1000.
C      IF (SCLWT(1,16,ITABLE) .GE. 10.) SCALOR = 100.
C
C      DO 14 I = 1,10
C      DO 14 J = 1,16
C      ISCLWT(I,J,ITABLE) = SCALOR*SCLWT(I,J,ITABLE) + 0.5
C      14 CONTINUE
C
C      IF (SCALOR .EQ. 100.) WRITE(6,16) RHOIM,ZSIM(ITABLE)
C      16 FORMAT(1H-,10X,'RHO =',F5.2,6X,'SCALED INITIAL SERVER',
C      1' LOAD =',F5.2,12X,'SCALED MEAN WAIT IN HUNDREDS')
C
C      IF (SCALOR .EQ. 1000.) WRITE(6,20) RHOIM,ZSIM(ITABLE)
C      20 FORMAT(1H-,10X,'RHO =',F5.2,6X,'SCALED INITIAL SERVER',
C      1' LOAD =',F5.2,11X,'SCALED MEAN WAIT IN THOUSANDHS')
C
C      WRITE (6,25)
C      25 FORMAT(1H ,55X,'SCALED EPOCH')
C
C      WRITE (6,30) TVAL
C      30 FORMAT(1H ,21X,9E5.2,7F5.1)
C
C      WRITE (6,35)
C      35 FORMAT(1H ,21X,16(1X,'----'))
C
C      WRITE (6,40) (ISCLWT(1,J,ITABLE), J=1,16)
C      40 FORMAT(1H ,10X,'SIENER   ',16(1X,I4))
C
C      WRITE (6,45) (ISCLWT(2,J,ITABLE), J=1,16)
C      45 FORMAT(1H ,10X,'SET QUEUE  ',16(1X,I4))
C
C      DO 60 I=3,9
C      WRITE (6,50) KVAL(I-2), (ISCLWT(I,J,ITABLE),J=1,16)
C      50 FORMAT(1H ,10X,'SET K=',F5.2,16(1X,I4))
C      60 CONTINUE
C
C      WRITE (6,70) (ISCLWT(10,J,ITABLE), J=1,16)
C      70 FORMAT(1H ,10X,'GAMMA INPUT',16(1X,I4))
C
C      80 CONTINUE
C
C      90 CONTINUE
C
C      RETURN
CEND

```

COMPUTER PROGRAM FOR APPENDIX TABLES, RHO EQUAL TO ONE

```
-----  
IMPLICIT REAL*8(A-N,K,L,O-Z), INTEGER(I,J,M,N)  
COMMON /INOUT/ TVAL(16),KVAL(7),WAIT(10,10,3),ZIN(3)  
COMMON /LAPLAC/ V(50),M,N  
COMMON /NEWMAP/ TOLHNC,MAXITN
```

```
C  
N=0  
N=34  
MAXITN=20  
TOLHNC=1.0E-20
```

```
C  
DO 60 IPAGE=1,3  
READ(5,20) (ZIN(I, TABLE), ITABLE=1,3)  
READ(5,20) (TVAL(J), J=1,6)  
READ(5,20) (TVAL(J), J=7,12)  
READ(5,20) (TVAL(J), J=13,16)  
20 FORMAT(6F10.0)
```

```
C  
DO 50 ITABLE=1,3  
CALL RZBWK(ITABLE)  
CALL RZMD1(ITABLE)  
CALL RZBEK(ITABLE)  
CALL RZGAM(ITABLE)  
50 CONTINUE  
CALL RZQUT  
60 CONTINUE  
STOP  
END
```

```
C  
C  
ELOCK DATA  
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)  
COMMON /INOUT/ TVAL(16),KVAL(7),WAIT(10,10,3),ZIN(3)  
DATA KVAL/4.,3.,2.,1.5,1.,.5,.2/  
END
```

```
C  
SUBROUTINE LINV(P,N,T,PA,V,M)  
IMPLICIT REAL*8(A-H,O-Z), INTEGER(I-N)  
COMMON/LAPLAC/EPOCH(10),APPEND(10,6)  
DIMENSION E(25), F(25), H(25), V(50)  
IF (M.EQ.N) GO TO 50  
MH = N/2  
E(1) = 2  
E(2) = 12  
F(1) = 1  
F(2) = 1  
DO 10 I = 2, MH  
E(I+1) = ( 2.DG*(2*I+1)*E(I) ) / I  
F(I+1) = F(I)*I  
10 CONTINUE  
EWE = MH
```

```

H(1) = 2/F(NH)
DO 20 J = 2, NH
H(J) = (J**2*E)*E(J))/F(NH-J+1)
20 CONTINUE
ISIGN = 2*(NH-2*(NH/2))-1
DO 40 I = 1, N
V(I) = 0
JFIRST = (I+1)/2
JLAST = MIN0(I,NH)
DO 30 J = JFIRST, JLAST
V(I) = V(I) + H(J)/(F(I-J+1)*E(2*j-I+1))
30 CONTINUE
V(I) = ISIGN*V(I)
ISIGN = -ISIGN
40 CONTINUE
A = .693147180559945309417232121458D0 / E
DO 60 I = 1, N
FA = FA + V(I)*E(I*A)
60 CONTINUE
FA = A*FA
RETURN
END

C
C
SUBROUTINE PWMA(ITABLE)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /INOUT/ TVAL(16), KVAL(7), WAIT(10,16,3), ZIN(3)
COMMON /LAPLAC/ V(50), M, N
COMMON /Z/ Z, OSTART
EXTERNAL PWMA

C
Z = ZIN(ITABLE)
DO 20 J=1,16
T = TVAL(J)
CALL LINV(PWMA,N,T,TERM3,V,M)
WAIT(1,J,ITABLE) = Z + TERM3
20 CONTINUE
RETURN
END

C
C
DOUBLE PRECISION FUNCTION PWMA(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /Z/ Z, OSTART
OMEGA = DSQRT(2*S)
PWMA = DEXP(-OMEGA*Z)/(S*OMEGA)
RETURN
END

C

```

```

SUBROUTINE EZML1( ITABLE )
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /INOUT/ TVAL(10),KVAL(7),WAIT(10,16,3),ZIN(3)
COMMON /LAPLAC/ V(50),M,N
COMMON /ZO/ Z,OSTART
EXTERNAL PMD1,FMD1,DFMD1
OSTART = 1
Z      = ZIN(ITABLE)
ELZ = DEXP(-Z)

C
DO 20 J=1,16
T = TVAL(J)
IF (T .LE. Z) EZIT = 0.
IF (T .GT. Z) CALL LINV(PMD1,M,T,HT,V,b)
IF (T .GT. Z) EZIT = HT + (T-Z)*ELZ
WAIT(2,J,ITABLE) = Z + EZIT
20 CONTINUE
RETURN
END

C
C DOUBLE PRECISION FUNCTION PMD1(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /ZO/ Z,OSTART
COMMON SS
EXTERNAL FMD1,DFMD1
SS = S
CALL ZERO(FMD1,DFMD1,OSTART,OMEGA)
OSTART = OMEGA
FMD1 = DEXP(-OMEGA*Z)/(S*OMEGA) - DEXP(-Z*(1+S))/(S*S)
RETURN
END

C
C DOUBLE PRECISION FUNCTION FMD1(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /ZO/ Z,OSTART
FMD1 = S - 1. + DEXP(-S)
RETURN
END

C
C DOUBLE PRECISION FUNCTION DFMD1(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /ZO/ Z,OSTART
DFMD1 = 1.-DEXP(-S)
RETURN
END

C
C DOUBLE PRECISION FUNCTION FMD1(OMEGA)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON SS
FMD1 = FMD1(OMEGA) - SS
RETURN
END

```

```

SUBROUTINE ZAMEK (ITABLE)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /INOUT/ TVAL(16), KVAL(7), WAIT(10,16,3), ZIN(3)
COMMON /LAPLAC/ V(50), A, N
COMMON /ZOK/ Z, OSTART, K
EXTERNAL PAMEK, FAMEK, DFAMEK

```

```

C
DO 30 I=3,9
K      = KVAL(I-2)
OSTART = 1
Z      = ZIN(ITABLE)
ELZ = DEXP(-Z*(K+1)/K)

DO 20 J=1,16
T = TVAL(J)
IF (T .LE. Z) EZIT = 0.
IF (T .GT. Z) CALL LINV(PAMEK, M, T, HT, V, N)
IF (T .GT. Z) EZIT = HT + (T-Z)*ELZ
WAIT(I,J,ITABLE) = Z + EZIT
20 CONTINUE
30 CONTINUE
RETURN
END

```

```

C
C
DOUBLE PRECISION FUNCTION PAMEK(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /ZOK/ Z, OSTART, K
COMMON SS
EXTERNAL FAMEK, DFAMEK
SS = S
CALL ZEAC(FAMEK, DFAMEK, OSTART, OMEGA)
OSTART = OMEGA
PAMEK = DEXP(-OMEGA*Z)/(S*OMEGA) - DEXP(-Z*(S+(K+1)/K))/(S*S)
RETURN
END

```

```

C
C
DOUBLE PRECISION FUNCTION FAMEK(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /ZOK/ Z, OSTART, K
FAMEK = S - (K+1)*(1 - ((K+1)/(K+1+S))**K)/K
RETURN
END

```

```

C
C
DOUBLE PRECISION FUNCTION DFAMEK(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /ZOK/ Z, OSTART, K
DFAMEK = 1 - ((K+1)/(K+1+S))** (K+1)
RETURN
END

```

```
DOUBLE PRECISION FUNCTION FOMEK(OMEGA)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON SS
FOMEK = FAEK(OMEGA) - SS
RETURN
END
```

```
C
C
SUBROUTINE EZGAM(ITABLE)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,H,N)
COMMON /INOUT/ TVAL(16), KVAL(7), WAIT(10,16,3), ZIN(3)
COMMON /APLAC/ V(50), M,N
COMMON /Z0/ Z,OSTART
EXTERNAL PGAM,FGAM,DEGAM
OSTART = 1
Z      = ZIN(ITABLE)
```

```
C
DO 20 J=1,16
T = TVAL(J)
IF (T .LE. 2) EXIT = 0.
IF (T .GT. 2) CALL LINV(PGAM,N,I,EZIT,V,M)
WAIT(10,J,ITABLE) = Z + EZIT
CONTINUE
RETURN
END
```

```
C
C
DOUBLE PRECISION FUNCTION PGAM(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /Z0/ Z,OSTART
COMMON SS
EXTERNAL PGAM,DEGAM
SS= S
CALL ZERO(PGAM,LPGAM,OSTART,OMEGA)
OSTART = OMEGA
PGAM = DEX(-OMEGA*S)/(S*OMEGA)
RETURN
END
```

```
C
DOUBLE PRECISION FUNCTION FGAM(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /Z0/ Z,OSTART
FGAM = S-DLOG(1+S)
RETURN
END
```

```
C
DOUBLE PRECISION FUNCTION DEGAM(S)
IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
COMMON /Z0/ Z,OSTART
DEGAM = S/(1+S)
RETURN
END
```

```

C
      DOUBLE PRECISION FUNCTION FGAM(OMEGA)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON SS
      FGAM = FGAM(OMEGA) - SS
      RETURN
      END

C
C
      SUBROUTINE ZERO(F,DF,XSTART,XZERO)
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /NEWBAP/ TOLRNC,MAXITM
      ITERAT = 0

C
      X = XSTART
      CONTINUE
      10  XNEW = X - F(X)/DF(X)
          RELACC = (XNEW-X)/XNEW
          X = XNEW
          ITERAT = ITERAT + 1
          IF (ITERAT .GE. MAXITM) GO TO 50
          IF (DABS(RELACC) .LE. TOLRNC) GO TO 20
          GO TO 10
      20  CONTINUE
          XZERO = X
          RETURN

C
      50  WRITE(6,60)
      60  FORMAT(1H1,'NEWTON-RAPHSON SEARCH IN SUBROUTINE ZERO',
      1' EXCEEDED MAXIMUM ALLOWABLE NUMBER OF ITERATIONS.')
          WRITE(6,62) MAXITM,RELACC,TOLRNC
      62  FORMAT(1H0,'MAXITM =',I4,///,'RELACC =',D28.16,
      1///,'TOLRNC =',D28.16)
          STOP
          END

C
C
      SUBROUTINE BZOUT
      IMPLICIT REAL*8(A-H,K,L,O-Z), INTEGER(I,J,M,N)
      COMMON /INOUT/ TVAL(16),KVAL(7),WAIT(10,16,3),ZIN(3)
      DIMENSION WAIT(10,16,3)

C
      DO 90 NCOPY=1,5

C
      WRITE(6,10)
      10  FORMAT(1H1,///)
      MARGIN = 6 + NCOPY
      DO 12 IMAGR=7,MARGIN
          WRITE(6,11)
      11  FORMAT(1H )
      12  CONTINUE

```

```

      DO 60 ITABLE=1,3
      SCALOR = 100.
      IF (WAIT(1,16,ITABLE) .GE. 10.) SCALOR = 100.

      DO 14 I = 1,10
      DO 14 J = 1,16
      IWAIT(I,J,ITABLE) = SCALOR*WAIT(I,J,ITABLE) + 0.5
14    CONTINUE

      WRITE(6,25)
25    FORMAT(1H-,10X,'PARAMETERS FOR THESE PROCESSES SELECTED',
     1' SO THAT VAR(X(1))=1. AND E(X(1))=0.0, I.E., &HQ=1.0')
      IF (SCALOR .EQ. 100.) WRITE(6,16) ZIN(ITABLE)
16    FORMAT(1H ,10X,'MEAN WAIT IN HUNDREDS',
     143X,'INITIAL SERVER LOAD = ',F3.1)

      IF (SCALOR .EQ. 1000.) WRITE(6,20) ZIN(ITABLE)
20    FORMAT(1H ,10X,'MEAN WAIT IN THOUSANDS',
     142X,'INITIAL SERVER LOAD = ',F3.1)

      WRITE(6,30) TVAL
30    FORMAT(1H ,10X,'EPOCH: ',5X,8F5.2,8F5.1)

      WRITE(6,35)
35    FORMAT(1H ,21X,16(1X,'----'))

      WRITE(6,40) (IWAIT(1,J,ITABLE), J=1,16)
40    FORMAT(1H ,10X,'NIEMER      ',16(1X,I4))

      WRITE(6,45) (IWAIT(2,J,ITABLE), J=1,16)
45    FORMAT(1H ,10X,'ME1 QUEUE   ',16(1X,I4))

      DO 60 I=3,9
      WRITE(6,50) KVAL(1-2), (IWAIT(I,J,ITABLE),J=1,16)
50    FORMAT(1H ,10X,'ME1 K= ',F5.2,16(1X,I4))
60    CONTINUE

      WRITE(6,70) (IWAIT(10,J,ITABLE), J=1,16)
70    FORMAT(1H ,10X,'GAMMA INPUT',16(1X,I4))

      80 CONTINUE
      90 CONTINUE

      RETURN
      END

```

APPENDIX C

TABLES OF SCALED EXPECTED SERVER LOAD

All tables for a specific value of ρ are grouped together.

The tables are arranged in the order shown in this list.

Each page contains results for three values of z^* .

ρ		z^*
2.0		
1.5	There are two pages	
1.4	of tables for each	1.0, 0.8, 0.6
1.3	of these five values	
	of ρ .	0.4, 0.2, 0.0
1.2		
1.1		
1.0		
0.9	There are three	4.0, 3.0, 2.0
0.8	pages of tables	
0.7	for each of these	1.0, 0.8, 0.6
	seven values of ρ .	0.4, 0.2, 0.0
0.6		
0.5		

RHO = 2.00									
SCALED INITIAL SERVER LOAD = 1.00					SCALED MEAN WAIT IN THOUSANDS				
MEI	K = 4.00	0.60	1.00	1.20	1.40	1.60	1.80	2.00	2.50
MEI	K = 3.00	1.615	1.624	2031	2237	2441	2645	2849	3052
MEI	K = 2.00	1.600	1.600	2000	2203	2404	2605	2806	3007
MEI	K = 1.50	1.600	1.600	2000	2201	2402	2603	2804	3004
MEI	K = 1.00	1.600	1.600	1800	2000	2201	2401	2602	2803
MEI	K = 0.50	1.600	1.600	1800	2000	2200	2401	2601	2802
GAMMA	INPUT	1.600	1.600	1800	2000	2200	2400	2600	2800

RHO = 2.00									
SCALED INITIAL SERVER LOAD = 0.80					SCALED MEAN WAIT IN THOUSANDS				
MEI	K = 4.00	0.60	0.80	1.00	1.20	1.40	1.60	1.80	2.00
MEI	K = 3.00	1.633	1.645	1855	2063	2269	2474	2679	2882
MEI	K = 2.00	1.600	1.600	1806	2008	2211	2413	2615	2817
MEI	K = 1.50	1.600	1.600	1803	2002	2207	2409	2609	2810
MEI	K = 1.00	1.600	1.600	1802	2003	2206	2408	2608	2809
MEI	K = 0.50	1.600	1.600	1801	2003	2204	2405	2607	2807
GAMMA	INPUT	1.600	1.600	1800	2002	2203	2404	2605	2806

RHO = 2.00									
SCALED INITIAL SERVER LOAD = 0.60					SCALED MEAN WAIT IN THOUSANDS				
MEI	K = 4.00	0.60	0.80	1.00	1.20	1.40	1.60	1.80	2.00
MEI	K = 3.00	1.265	1482	1695	1905	2112	2319	2524	2728
MEI	K = 2.00	1.200	1413	1615	1823	2028	2231	2434	2636
MEI	K = 1.50	1.200	1407	1612	1816	2020	2223	2425	2627
MEI	K = 1.00	1.200	1406	1611	1815	2018	2221	2423	2625
GAMMA	INPUT	1.200	1405	1609	1813	2016	2218	2420	2622

$\rho = 2.00$

SCALED INITIAL SERVER LOAD = 0.40

	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5	2.0	3.0	4.0	6.0	8.0
WTENER	454	518	583	647	772	892	1008	1122	1343	1559	2085	2599	3614	4619	6623	8624
MD1 QUEUE	450	500	550	600	700	800	917	1028	1240	1450	1966	2475	3483	4496	6487	8488
WF1 K= 4.00	450	500	550	600	700	800	911	1018	1230	1439	1955	2460	3467	4469	6471	8471
WF1 K= 3.70	450	500	550	600	700	800	906	1016	1228	1436	1950	2457	3463	4466	6467	8467
WF1 K= 2.00	450	500	550	600	700	800	906	1014	1224	1432	1948	2452	3458	4460	6461	8461
WF1 K= 1.50	450	500	550	600	700	800	906	1012	1222	1429	1941	2448	3453	4455	6456	8457
WF1 K= 1.00	450	500	550	600	700	800	905	1010	1218	1425	1936	2442	3448	4449	6450	8450
WF1 K= 0.50	450	500	550	600	700	800	905	1007	1214	1420	1929	2434	3439	4440	6441	8441
WF1 K= 0.20	450	500	550	600	700	800	902	1004	1210	1415	1923	2428	3431	4433	6433	8433
GAMMA INPUT	450	500	550	600	700	800	901	1003	1207	1411	1918	2422	3425	4427	6427	8427

$\rho = 2.00$

SCALED INITIAL SERVER LOAD = 0.20

	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5	2.0	3.0	4.0	6.0	8.0
WTENER	283	369	447	520	655	782	902	1019	1244	1463	1992	2508	3523	4530	6534	8535
MD1 QUEUE	250	300	350	400	527	662	779	889	1107	1321	1841	2351	3360	4364	6365	8366
WF1 K= 4.00	250	300	350	400	529	648	762	874	1091	1303	1812	2325	3338	4341	6342	8342
WF1 K= 3.00	250	300	350	400	527	645	759	870	1087	1298	1816	2320	3335	4337	6337	8337
WF1 K= 2.00	250	300	350	400	524	641	754	865	1081	1292	1808	2317	3324	4327	6328	8328
WF1 K= 1.50	250	300	350	400	522	638	750	861	1076	1287	1803	2311	3318	4320	6322	8322
WF1 K= 1.00	250	300	350	400	518	633	745	855	1069	1280	1795	2302	3309	4311	6312	8312
WF1 K= 0.50	250	300	350	400	514	627	738	846	1059	1269	1782	2289	3295	4297	6298	8298
WF1 K= 0.20	250	300	350	400	510	622	731	839	1051	1259	1771	2277	3262	4284	6284	8285
GAMMA INPUT	250	300	350	400	508	617	725	832	1043	1250	1761	2267	3271	4272	6273	8273

$\rho = 2.00$

SCALED INITIAL SERVER LOAD = 0.00

	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5	2.0	3.0	4.0	6.0	8.0
WTENER	205	306	392	469	609	738	860	978	1205	1425	1955	2472	3488	4494	6499	8500
MD1 QUEUE	95	162	263	338	475	600	716	829	1051	1266	1787	2298	3311	4314	6313	8314
WF1 K= 4.00	94	179	256	327	459	581	697	811	1030	1243	1763	2273	3282	4285	6286	8286
WF1 K= 3.00	94	178	254	324	458	577	693	806	1025	1238	1757	2267	3275	4278	6280	8280
WF1 K= 2.00	93	176	251	320	449	570	686	799	1017	1230	1748	2257	3265	4268	6269	8270
WF1 K= 1.50	93	174	248	317	445	566	681	793	1011	1223	1741	2250	3257	4260	6261	8262
WF1 K= 1.00	92	172	244	314	439	559	674	785	1002	1214	1731	2239	3246	4249	6250	8250
WF1 K= 0.50	92	168	239	305	430	548	662	773	989	1199	1715	2229	3231	4231	6232	8232
WF1 K= 0.20	92	164	233	299	422	539	651	761	976	1186	1700	2207	3212	4214	6215	8215
GAMMA INPUT	86	160	228	293	414	530	641	751	964	1173	1686	2192	3197	4198	6199	8199

$\rho = 1.50$

SCALED INITIAL SERVER LOAD = 1.00

	0.30	0.40	0.50	0.60	0.70	0.80	1.00	1.20	1.40	1.6	1.8	2.0	2.5	3.0	5.0	8.0
WIENER	1304	1408	1512	1616	1720	1824	2031	2237	2441	2645	2849	3052	3557	4060	5066	9067
MD1 QUEUE	1309	1409	1500	1601	1703	1804	2007	2210	2413	2615	2817	3019	3522	4024	6027	9028
ME1 K= 4.00	1400	1500	1600	1702	1803	2005	2207	2410	2612	2814	3015	3518	4019	6022	9023	
ME1 K= 3.00	1300	1400	1500	1601	1701	1802	2004	2206	2408	2610	2813	3014	3517	4018	6021	9021
ME1 K= 2.00	1300	1400	1500	1600	1701	1802	2004	2206	2407	2609	2811	3013	3515	4017	6019	9020
ME1 K= 1.50	1300	1400	1500	1600	1701	1802	2004	2205	2406	2608	2809	3010	3513	4014	6016	9018
ME1 K= 1.00	1300	1400	1500	1600	1701	1801	2005	2204	2405	2606	2807	3008	3510	4011	6016	9017
ME1 K= 0.50	1300	1400	1500	1600	1700	1801	2002	2204	2404	2605	2806	3007	3508	4009	6011	9011
ME1 K= 0.20	1300	1400	1500	1600	1700	1800	2001	2203	2403	2604	2805	3005	3507	4009	6009	9009
GAMMA INPUT	1300	1400	1500	1600	1700	1800	2001	2202	2403	2604	2805	3005	3507	4009	6009	9009

$\rho = 1.50$

SCALED INITIAL SERVER LOAD = 0.80

	0.30	0.40	0.50	0.60	0.70	0.80	1.00	1.20	1.40	1.6	1.8	2.0	2.5	3.0	5.0	8.0
WIENER	1112	1219	1327	1433	1540	1645	1855	2063	2269	2474	2678	2882	3388	3892	5699	8901
MD1 QUEUE	1153	1290	1303	1406	1510	1613	1818	2023	2227	2430	2633	2835	3339	3835	5639	8847
ME1 K= 4.00	1100	1200	1302	1404	1507	1609	1814	2018	2221	2424	2622	2828	3331	3834	5637	8838
ME1 K= 3.00	1100	1200	1302	1404	1506	1609	1813	2013	2216	2419	2622	2826	3329	3831	5634	8835
ME1 K= 2.00	1100	1200	1301	1403	1505	1608	1812	2012	2219	2422	2624	2824	3327	3829	5632	8833
ME1 K= 1.50	1100	1200	1301	1403	1505	1607	1811	2015	2218	2420	2622	2822	3325	3823	5630	8830
ME1 K= 1.00	1100	1200	1300	1400	1504	1606	1809	2013	2216	2418	2620	2817	3321	3823	5625	8826
ME1 K= 0.50	1100	1200	1300	1400	1503	1604	1807	2008	2213	2415	2617	2815	3316	3819	5622	8822
ME1 K= 0.20	1100	1200	1300	1400	1502	1603	1806	2006	2211	2412	2614	2810	3315	3816	5616	8819
GAMMA INPUT	1100	1200	1300	1400	1501	1602	1804	2007	2209	2410	2612	2813	3315	3816	5616	8819

$\rho = 1.50$

SCALED INITIAL SERVER LOAD = 0.60

	0.30	0.40	0.50	0.60	0.70	0.80	1.00	1.20	1.40	1.6	1.8	2.0	2.5	3.0	5.0	8.0
WIENER	933	1044	1155	1265	1374	1482	1695	1915	2112	2319	2524	2728	3236	3748	5748	8750
MD1 QUEUE	903	1009	1115	1221	1327	1432	1641	1848	2054	2258	2462	2665	3170	3673	5678	8679
ME1 K= 4.00	922	1005	1111	1216	1322	1426	1634	1841	2046	2250	2453	2655	3160	3663	5668	8669
ME1 K= 3.00	900	1005	1110	1215	1320	1425	1633	1839	2044	2248	2451	2654	3158	3661	5665	8666
ME1 K= 2.00	922	1004	1109	1214	1318	1423	1630	1836	2041	2245	2448	2650	3155	3657	5661	8662
ME1 K= 1.50	900	1003	1108	1212	1317	1421	1628	1834	2039	2242	2445	2648	3152	3655	5658	8659
ME1 K= 1.00	900	1002	1106	1211	1315	1419	1626	1831	2036	2239	2442	2644	3148	3651	5654	8655
ME1 K= 0.50	900	1002	1105	1208	1312	1416	1622	1827	2031	2234	2437	2639	3142	3645	5648	8648
ME1 K= 0.20	900	1001	1104	1206	1310	1413	1618	1823	2026	2229	2432	2634	3137	3639	5642	8642
GAMMA INPUT	900	1000	1102	1205	1308	1410	1615	1819	2023	2227	2427	2629	3132	3637	5637	8637

RHO = 1.50											
SCALED INITIAL SERVER LOAD = 0.40											
	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5
WIENER	454	518	583	647	772	892	1058	1122	1343	1559	2085
MD1 QUEUE	455	500	550	600	722	835	947	1058	1274	1487	2517
ME1 K= 4.00	450	500	550	600	715	828	939	1049	1264	1476	1994
ME1 K= 3.00	450	500	550	600	714	826	938	1047	1262	1473	1991
ME1 K= 2.00	450	500	550	600	712	824	935	1044	1258	1469	1997
ME1 K= 1.50	450	500	550	600	711	822	932	1041	1256	1466	1985
ME1 K= 1.00	450	500	550	600	709	820	929	1038	1252	1462	1978
ME1 K= 0.50	450	500	550	600	707	816	925	1035	1245	1455	1970
ME1 K= 0.20	450	500	550	600	705	813	921	1028	1240	1449	1963
GAMMA INPUT	452	500	550	600	703	810	917	1024	1235	1443	1956
WIENER	2.005	2.69	3.38	4.05	5.20	6.55	7.82	9.02	10.19	12.44	14.63
MD1 QUEUE	2.250	3.00	3.75	4.43	5.61	7.04	8.21	9.35	11.56	13.71	18.94
ME1 K= 3.00	2.250	3.00	3.75	4.41	5.71	6.92	8.09	9.22	11.42	13.57	18.79
ME1 K= 2.00	2.250	3.00	3.75	4.38	5.69	6.90	8.06	9.19	11.39	13.53	18.75
ME1 K= 1.50	2.250	3.00	3.69	4.36	5.62	6.85	8.01	9.14	11.34	13.48	18.69
ME1 K= 1.00	2.250	3.00	3.67	4.32	5.58	6.82	7.93	9.05	11.24	13.37	18.57
ME1 K= 0.50	2.250	3.00	3.63	4.28	5.51	6.70	7.85	8.97	11.14	13.27	18.46
ME1 K= 0.20	2.250	3.00	3.61	4.23	5.46	6.63	7.77	8.89	11.06	13.18	18.36
GAMMA INPUT	2.250	3.00	3.58	4.20	5.41	6.57	7.70	8.81	10.97	13.09	18.26
WIENER	0.005	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5
MD1 QUEUE	2.295	3.06	3.92	4.69	6.09	7.38	8.60	9.78	12.05	14.25	19.55
ME1 K= 4.00	1.31	2.32	3.15	3.87	5.24	6.49	7.69	8.84	11.08	13.24	18.31
ME1 K= 3.00	1.27	2.22	3.03	3.76	5.11	6.36	7.55	8.70	10.92	13.07	18.31
ME1 K= 2.00	1.25	2.20	2.97	3.74	5.08	6.32	7.51	8.66	10.88	13.03	18.27
ME1 K= 1.50	1.24	2.17	2.94	3.66	5.03	6.27	7.44	8.60	10.82	12.97	18.20
ME1 K= 1.00	1.23	2.14	2.89	3.61	4.99	6.23	7.41	8.56	10.77	12.92	18.14
ME1 K= 0.50	1.17	2.06	2.83	3.54	4.85	6.08	7.25	8.38	10.58	12.84	18.06
ME1 K= 0.20	1.14	2.01	2.77	3.47	4.77	5.99	7.15	8.28	10.48	12.61	17.81
GAMMA INPUT	1.11	1.96	2.71	3.41	4.70	5.91	7.06	8.19	10.37	12.50	17.69

RHO = 1.40										SCALED INITIAL SERVER LOAD = 1.00										SCALED MEAN WAIT IN THOUSANDS									
										SCALED					MEAN WAIT IN THOUSANDS														
WIENER		0.20			0.30		0.40			0.50		0.60			0.70		0.80			0.90		EPOCH		EPOCH		EPOCH		EPOCH	
WIDI QUEUE	K= 4.00	1201	1304	1408	1512	1616	1720	1824	1928	2031	2135	2244	2354	2460	2557	2652	2751	2851	2951	3051	3151	3251	3351	3451	3551	3651	3751	3851	3951
ME1	K= 3.00	1202	1305	1409	1501	1603	1704	1806	1908	2010	2112	2214	2316	2418	2520	2622	2724	2826	2928	3029	3129	3229	3329	3429	3521	3623	3725	3827	3928
ME1	K= 2.00	1203	1306	1410	1502	1604	1705	1807	1908	2009	2110	2211	2312	2413	2514	2615	2716	2817	2923	3017	3117	3217	3323	3423	3523	3625	3725	3825	3925
ME1	K= 1.50	1204	1307	1411	1503	1605	1706	1807	1905	2006	2107	2208	2309	2409	2510	2611	2712	2813	2922	3016	3116	3216	3316	3416	3516	3616	3716	3816	3916
ME1	K= 1.00	1205	1308	1409	1500	1601	1702	1803	1904	2004	2105	2206	2307	2408	2509	2609	2709	2809	2904	3014	3114	3214	3314	3414	3514	3614	3714	3814	3914
ME1	K= 0.50	1206	1309	1410	1500	1600	1701	1801	1902	2002	2102	2202	2302	2402	2502	2602	2702	2802	2902	3010	3110	3210	3310	3410	3510	3610	3710	3810	3910
ME1	K= 0.20	1207	1310	1400	1500	1600	1700	1800	1900	2000	2100	2200	2300	2400	2500	2600	2700	2800	2900	3009	3109	3209	3309	3409	3509	3609	3709	3809	3909
GAMMA INPUT																													

RHO = 1.40										SCALED INITIAL SERVER LOAD = 0.80										SCALED MEAN WAIT IN THOUSANDS									
										SCALED					MEAN WAIT IN THOUSANDS														
WIENER		0.20			0.30		0.40			0.50		0.60			0.70		0.80			0.90		EPOCH		EPOCH		EPOCH		EPOCH	
WIDI QUEUE	K= 4.00	1205	1312	1419	1527	1633	1743	1850	1955	2055	2150	2250	2355	2455	2555	2655	2752	2852	2952	3052	3152	3252	3352	3452	3552	3652	3752	3852	3952
ME1	K= 3.00	1206	1310	1409	1513	1609	1717	1820	1923	2023	2123	2223	2323	2423	2523	2623	2723	2823	2923	3023	3123	3223	3323	3423	3523	3623	3723	3823	3923
ME1	K= 2.00	1207	1311	1404	1507	1610	1713	1815	1918	2018	2118	2218	2318	2418	2518	2618	2718	2818	2918	3018	3118	3218	3318	3418	3518	3618	3718	3818	3918
ME1	K= 1.50	1208	1312	1403	1503	1603	1703	1803	1903	2003	2103	2203	2303	2403	2503	2603	2703	2803	2903	3003	3103	3203	3303	3403	3503	3603	3703	3803	3903
ME1	K= 1.00	1209	1313	1400	1500	1600	1700	1800	1900	2000	2100	2200	2300	2400	2500	2600	2700	2800	2900	3000	3100	3200	3300	3400	3500	3600	3700	3800	3900
ME1	K= 0.50	1210	1314	1402	1502	1602	1701	1801	1901	2001	2101	2201	2301	2401	2501	2601	2701	2801	2901	3001	3101	3201	3301	3401	3501	3601	3701	3801	3901
ME1	K= 0.20	1211	1315	1401	1501	1601	1700	1800	1900	2000	2100	2200	2300	2400	2500	2600	2700	2800	2900	3000	3100	3200	3300	3400	3500	3600	3700	3800	3900
GAMMA INPUT																													

RHO = 1.40										SCALED INITIAL SERVER LOAD = 0.60										SCALED MEAN WAIT IN THOUSANDS											
										SCALED					MEAN WAIT IN THOUSANDS																
WIENER		0.20			0.30		0.40			0.50		0.60			0.70		0.80			0.90		EPOCH		EPOCH		EPOCH		EPOCH			
WIDI QUEUE	K= 4.00	815	930	905	800	903	900	902	902	902	902	902	902	902	902	902	902	902	902	902	902	902	902	902	902	902	902	902	902		
ME1	K= 3.00	816	931	906	801	904	901	903	903	903	903	903	903	903	903	903	903	903	903	903	903	903	903	903	903	903	903	903	903		
ME1	K= 2.00	817	932	907	802	905	902	904	904	904	904	904	904	904	904	904	904	904	904	904	904	904	904	904	904	904	904	904	904		
ME1	K= 1.50	818	933	908	803	906	903	905	905	905	905	905	905	905	905	905	905	905	905	905	905	905	905	905	905	905	905	905	905		
ME1	K= 1.00	819	934	909	804	907	904	906	906	906	906	906	906	906	906	906	906	906	906	906	906	906	906	906	906	906	906	906	906		
ME1	K= 0.50	820	935	910	805	908	905	907	907	907	907	907	907	907	907	907	907	907	907	907	907	907	907	907	907	907	907	907	907		
ME1	K= 0.20	821	936	911	806	909	906	908	908	908	908	908	908	908	908	908	908	908	908	908	908	908	908	908	908	908	908	908	908		
GAMMA INPUT																															

$\rho = 1.40$

SCALED INITIAL SERVER LOAD = 0.40

	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5	2.0	3.0	4.0	6.0	8.0
WIENER	454	518	583	647	772	892	1056	1122	1343	1559	2085	2599	3614	6623	6624	
MDI QUEUE	450	500	550	611	727	843	1056	1067	1284	1497	2017	2529	3539	4543	6546	6547
ME1 K= 4.00	450	500	550	607	722	836	948	1059	1275	1487	2007	2517	3527	4531	6533	6534
ME1 K= 3.00	450	500	550	606	721	835	947	1057	1273	1485	2004	2514	3524	4528	6530	6531
ME1 K= 2.00	450	500	550	605	719	832	944	1054	1270	1481	2000	2510	3520	4523	6525	6526
ME1 K= 1.50	450	500	550	604	718	830	942	1052	1267	1478	1997	2507	3516	4519	6522	6522
ME1 K= 1.00	450	500	550	603	716	828	939	1048	1263	1474	1992	2502	3511	4516	6516	6516
ME1 K= 0.50	450	500	550	602	713	824	934	1043	1257	1468	1985	2494	3502	4505	6507	6507
ME1 K= 0.20	450	500	550	601	710	820	930	1038	1252	1462	1978	2486	3494	4497	6499	6499
GAMMA INPUT	450	500	550	601	708	817	926	1034	1246	1456	1971	2479	3487	4489	6491	6491

$\rho = 1.40$

SCALED INITIAL SERVER LOAD = 0.20

	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5	2.0	3.0	4.0	6.0	8.0
WIENER	283	369	447	520	655	782	902	1019	1244	1463	1992	2508	3523	4530	6534	6535
MDI QUEUE	250	317	394	461	592	715	833	948	1169	1385	1909	2422	3434	4438	6441	6442
ME1 K= 4.00	250	313	385	454	583	705	822	936	1157	1372	1895	2407	3419	4423	6426	6426
ME1 K= 3.00	250	312	384	452	581	703	820	933	1154	1369	1892	2404	3415	4419	6422	6422
ME1 K= 2.00	250	310	381	449	577	699	815	926	1150	1364	1886	2398	3409	4413	6415	6416
ME1 K= 1.50	250	309	379	447	574	696	812	924	1146	1360	1882	2394	3404	4408	6411	6411
ME1 K= 1.00	250	307	377	443	571	691	807	921	1140	1354	1876	2387	3397	4401	6403	6404
ME1 K= 0.50	250	305	373	438	564	684	800	913	1132	1345	1866	2377	3386	4390	6392	6392
ME1 K= 0.20	250	304	369	434	559	678	793	905	1123	1336	1856	2366	3376	4379	6381	6381
GAMMA INPUT	250	303	366	430	553	672	786	898	1116	1328	1847	2357	3365	4369	6370	6371

$\rho = 1.40$

SCALED INITIAL SERVER LOAD = 0.00

	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5	2.0	3.0	4.0	6.0	8.0
WIENER	205	306	392	469	609	738	860	978	1205	1425	1955	2472	3486	4494	6499	6500
MDI QUEUE	143	244	325	401	537	663	783	899	1123	1339	1865	2378	3391	4396	6399	6399
ME1 K= 4.00	138	234	316	390	525	651	770	886	1109	1325	1849	2362	3374	4378	6381	6382
ME1 K= 3.00	136	232	314	388	523	648	767	883	1105	1321	1846	2358	3370	4374	6377	6377
ME1 K= 2.00	134	229	310	384	518	643	762	877	1100	1316	1839	2352	3363	4367	6370	6371
ME1 K= 1.50	133	227	307	380	515	639	758	873	1095	1311	1835	2347	3358	4362	6365	6365
ME1 K= 1.00	133	223	305	376	510	634	753	867	1089	1304	1827	2339	3350	4354	6357	6357
ME1 K= 0.50	127	218	297	369	502	625	743	858	1079	1296	1816	2327	3336	4341	6344	6344
ME1 K= 0.20	123	213	291	362	494	617	735	849	1069	1283	1805	2305	3325	4329	6331	6331
GAMMA INPUT	120	209	286	356	487	609	726	840	1060	1274	1794	2305	3314	4317	6319	6319

		SCALED INITIAL SERVER LOAD = 0.40						SCALED MEAN WAIT IN THOUSANDS					
		0.05 0.10 0.15 0.20 0.30 0.40			0.50 0.60			0.80			1.0		
RHO = 1.30													
WIENER	454	518	583	647	772	892	1008	1122	1343	1559	2085	2599	3614
MD1 QUEUE	450	500	550	617	736	852	966	1077	1296	1599	2030	2542	3554
ME1 K= 4.00	450	500	550	613	731	846	959	1070	1286	1501	2021	2533	3543
ME1 K= 3.00	450	500	554	612	730	845	958	1069	1286	1499	2019	2530	3541
ME1 K= 2.00	450	500	553	611	728	843	955	1066	1283	1495	2016	2527	3537
ME1 K= 1.50	450	500	552	610	726	841	953	1064	1281	1493	2013	2524	3534
ME1 K= 1.00	450	500	552	609	724	838	950	1061	1277	1489	2009	2519	3529
ME1 K= 0.50	500	551	607	721	834	946	1056	1272	1483	2002	2512	3522	4525
ME1 K= 0.20	450	500	551	605	718	831	942	1051	1266	1478	1996	2505	3514
GAMMA INPUT	450	500	551	604	716	828	938	1047	1262	1472	1990	2499	3508
RHO = 1.30													
WIENER	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5	2.0	3.0
MD1 QUEUE	283	369	447	520	655	782	902	1019	1244	1463	1992	2506	3523
ME1 K= 4.00	250	331	403	473	605	729	847	962	1184	1401	1926	2439	3452
ME1 K= 3.00	250	324	397	466	597	720	838	952	1174	1390	1914	2427	3439
ME1 K= 2.00	250	322	395	465	595	718	836	950	1172	1387	1911	2424	3436
ME1 K= 1.50	250	319	393	462	592	714	832	946	1168	1383	1907	2419	3431
ME1 K= 1.00	250	317	391	460	589	712	829	943	1164	1380	1903	2415	3427
ME1 K= 0.50	250	314	389	457	586	708	825	939	1160	1375	1898	2410	3421
ME1 K= 0.20	250	312	381	448	580	701	818	932	1152	1367	1889	2401	3412
GAMMA INPUT	250	310	377	444	575	696	812	925	1145	1359	1881	2392	3402
RHO = 1.30													
WIENER	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.0	1.5	2.0	3.0
MD1 QUEUE	295	306	392	469	609	738	860	978	1205	1425	1955	2472	3488
ME1 K= 4.00	158	256	339	414	551	678	799	915	1139	1357	1883	2397	3410
ME1 K= 3.00	151	248	331	405	542	668	788	904	1128	1342	1870	2384	3393
ME1 K= 2.00	149	247	329	403	539	666	785	901	1125	1340	1867	2381	3395
ME1 K= 1.50	147	244	326	400	536	661	781	897	1120	1337	1862	2375	3388
ME1 K= 1.00	145	242	323	397	533	658	778	894	1117	1333	1858	2371	3383
ME1 K= 0.50	143	238	319	393	528	654	773	888	1111	1328	1852	2365	3377
ME1 K= 0.20	139	233	314	387	521	646	765	880	1103	1318	1842	2355	3366
GAMMA INPUT	133	224	308	381	515	639	758	872	1094	1310	1833	2345	3356

RHO = 1.20

SCALED INITIAL SERVER LOAD = 1.00

	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.50	SCALED EPOCH	SCALED MEAN WAIT IN THOUSANDS
WIENER	1100	1150	1200	1250	1300	1350	1400	1450	1616	1824
MD1 QUEUE	1100	1150	1200	1250	1300	1350	1400	1450	1607	1813
ME1 K= 4.00	1100	1150	1200	1250	1300	1350	1400	1450	1605	1811
ME1 K= 3.00	1100	1150	1200	1250	1300	1350	1400	1450	1604	1811
ME1 K= 2.00	1100	1150	1200	1250	1300	1350	1400	1450	1603	1811
ME1 K= 1.50	1100	1150	1200	1250	1300	1350	1400	1450	1605	1810
ME1 K= 1.00	1100	1150	1200	1250	1300	1350	1400	1450	1603	1809
ME1 K= 0.50	1100	1150	1200	1250	1300	1350	1400	1450	1604	1808
ME1 K= 0.20	1100	1150	1200	1250	1300	1350	1400	1450	1603	1807
GAMMA INPUT	1100	1150	1200	1250	1300	1350	1400	1450	1603	1806

SCALED INITIAL SERVER LOAD = 0.80

	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.50	SCALED EPOCH	SCALED MEAN WAIT IN THOUSANDS
WIENER	900	952	1005	1058	1112	1165	1219	1271	1433	1645
MD1 QUEUE	900	950	1000	1052	1104	1156	1208	1261	1418	1628
ME1 K= 4.00	900	950	1000	1051	1103	1155	1207	1261	1416	1625
ME1 K= 3.00	900	950	1000	1050	1102	1154	1206	1261	1416	1624
ME1 K= 2.00	900	950	1000	1051	1102	1154	1206	1261	1416	1623
ME1 K= 1.50	900	950	1000	1051	1102	1154	1206	1261	1415	1622
ME1 K= 1.00	900	950	1000	1051	1102	1153	1205	1261	1413	1621
ME1 K= 0.50	900	950	1000	1050	1101	1153	1204	1261	1412	1619
ME1 K= 0.20	900	950	1000	1050	1101	1152	1205	1261	1410	1618
GAMMA INPUT	900	950	1000	1050	1100	1152	1203	1261	1409	1616

	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.50	SCALED EPOCH	SCALED MEAN WAIT IN THOUSANDS
WIENER	703	759	816	873	930	987	1044	1104	1265	1492
MD1 QUEUE	703	751	805	859	914	970	1025	1134	1242	1456
ME1 K= 4.00	703	751	804	858	912	967	1022	1131	1239	1452
ME1 K= 3.00	703	751	803	857	911	966	1021	1130	1238	1451
ME1 K= 2.00	703	751	803	857	910	965	1020	1129	1236	1449
ME1 K= 1.50	703	750	803	856	910	965	1019	1128	1235	1448
ME1 K= 1.00	703	750	802	856	909	964	1018	1126	1234	1446
ME1 K= 0.50	703	750	802	855	908	962	1016	1124	1231	1443
ME1 K= 0.20	703	750	801	854	907	961	1014	1122	1229	1440
GAMMA INPUT	703	750	801	853	906	959	1013	1120	1226	1438

RHO = 1.20										RHO = 1.00									
SCALED INITIAL SERVER LOAD = 0.40					SCALED INITIAL SERVER LOAD = 0.20					SCALED INITIAL SERVER LOAD = 0.00					SCALED INITIAL SERVER LOAD = 0.40				
WIENER	420	442	466	492	518	583	647	772	892	1122	1343	1559	2599	4619	6623	6624	6623	6624	
MD1 QUEUE	420	440	460	480	504	564	625	746	863	1090	1309	1523	2558	4575	6576	6576	6576	6576	
ME1 K = 4.00	420	440	460	480	502	561	622	742	858	1084	1303	1517	2551	4567	6570	6571	6570	6571	
ME1 K = 3.00	420	440	460	480	502	561	621	741	853	1083	1302	1515	2549	4565	6566	6566	6566	6566	
ME1 K = 2.00	420	440	460	480	502	560	620	739	855	1081	1299	1513	2546	4562	6563	6563	6563	6563	
ME1 K = 1.50	420	440	460	480	501	559	619	738	854	1079	1297	1511	2544	4560	6559	6559	6559	6559	
ME1 K = 1.00	420	440	460	480	501	558	617	736	852	1077	1294	1508	2540	4556	6553	6553	6553	6553	
ME1 K = 0.50	420	440	460	480	501	557	615	733	848	1073	1290	1503	2535	4550	6547	6547	6547	6547	
ME1 K = 0.20	420	440	460	480	500	556	614	730	845	1069	1286	1498	2529	4544	6541	6541	6541	6541	
GAMMA INPUT	420	440	460	480	500	555	612	728	842	1065	1282	1494	2524	4536	6541	6541	6541	6541	
RHO = 1.20										RHO = 1.00									
WIENER	228	265	301	336	369	447	520	655	782	1019	1244	1463	2508	4530	6534	6535	6535	6535	
MD1 QUEUE	220	240	277	308	340	416	487	619	744	978	1202	1418	2459	4477	6461	6462	6462	6462	
ME1 K = 4.00	220	240	273	305	335	411	481	613	737	971	1192	1408	2450	4465	6469	6469	6469	6469	
ME1 K = 3.00	220	240	272	304	335	410	480	612	735	969	1189	1405	2447	4465	6465	6465	6465	6465	
ME1 K = 2.00	220	240	271	302	333	408	478	609	733	966	1186	1403	2441	4459	6462	6462	6462	6462	
ME1 K = 1.50	220	240	270	301	332	406	476	607	731	964	1183	1399	2437	4454	6457	6457	6457	6457	
ME1 K = 1.00	220	240	269	300	330	404	473	604	728	960	1177	1393	2430	4450	6450	6450	6450	6450	
ME1 K = 0.50	220	240	267	297	327	400	469	600	723	955	1171	1386	2423	4446	6449	6449	6449	6449	
ME1 K = 0.20	220	240	266	295	325	397	466	595	718	950	1171	1381	2416	4432	6435	6435	6435	6435	
GAMMA INPUT	220	240	264	293	322	394	462	591	713	944	1166	1381	2416	4432	6435	6435	6435	6435	

$\rho = 1.10$

SCALED INITIAL SERVER LOAD = 4.00

	0.20	0.30	0.40	0.50	0.60	0.70	0.80	0.90	1.00	1.5	2.0	3.0	4.0	6.0	10.0	20.0
WIENER	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400
MD1 QUEUE	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400
ME1 K= 4.00	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400
ME1 K= 3.00	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400
ME1 K= 2.00	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400
ME1 K= 1.50	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400
ME1 K= 1.00	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400
ME1 K= 0.50	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400
ME1 K= 0.25	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400
GAMMA INPUT	420	430	440	450	460	470	480	490	500	550	600	700	800	1000	1400	2400

$\rho = 1.10$

SCALED INITIAL SERVER LOAD = 3.00

	0.20	0.30	0.40	0.50	0.60	0.70	0.80	0.90	1.00	1.5	2.0	3.0	4.0	6.0	10.0	20.0
WIENER	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300
MD1 QUEUE	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300
ME1 K= 4.00	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300
ME1 K= 3.00	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300
ME1 K= 2.00	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300
ME1 K= 1.50	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300
ME1 K= 1.00	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300
ME1 K= 0.50	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300
ME1 K= 0.20	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300
GAMMA INPUT	320	330	340	350	360	370	380	390	400	450	500	600	700	900	1300	2300

$\rho = 1.10$

SCALED INITIAL SERVER LOAD = 2.00

	0.20	0.30	0.40	0.50	0.60	0.70	0.80	0.90	1.00	1.5	2.0	3.0	4.0	6.0	10.0	20.0
WIENER	220	230	240	250	260	270	280	290	300	350	400	500	600	801	1201	2201
MD1 QUEUE	220	230	240	250	260	270	280	290	300	350	400	500	600	801	1201	2201
ME1 K= 4.00	220	230	240	250	260	270	280	290	300	350	400	500	600	801	1201	2201
ME1 K= 3.00	220	230	240	250	260	270	280	290	300	350	400	500	600	801	1201	2201
ME1 K= 2.00	220	230	240	250	260	270	280	290	300	350	400	500	600	801	1201	2201
ME1 K= 1.50	220	230	240	250	260	270	280	290	300	350	400	500	600	801	1201	2201
ME1 K= 1.00	220	230	240	250	260	270	280	290	300	350	400	500	600	801	1201	2201
ME1 K= 0.50	220	230	240	250	260	270	280	290	300	350	400	500	600	801	1201	2201
ME1 K= 0.20	220	230	240	250	260	270	280	290	300	350	400	500	600	800	1200	2200
GAMMA INPUT	220	230	240	250	260	270	280	290	300	350	400	500	600	800	1200	2200

RHO = 1.10										RHO = 1.00																					
WIENER QUEUE					WIENER QUEUE					WIENER QUEUE					WIENER QUEUE																
ME1 K = 4.00		ME1 K = 3.00		ME1 K = 2.00		ME1 K = 1.50		ME1 K = 1.00		ME1 K = 0.50		ME1 K = 0.20		GAMMA INPUT		ME1 K = 4.00		ME1 K = 3.00		ME1 K = 2.00		ME1 K = 1.50		ME1 K = 1.00		ME1 K = 0.50		ME1 K = 0.20		GAMMA INPUT	
Scaled	Initial	Server	Load		Scaled	Initial	Server	Load		Scaled	Initial	Server	Load		Scaled	Initial	Server	Load		Scaled	Initial	Server	Load		Scaled	Initial	Server	Load			
0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80		0.50	0.60	0.80	1.00		0.50	0.60	0.80	1.00		0.50	0.60	0.80	1.00		0.50	0.60	0.80	1.00			
1050	1100	1150	1200	1300	1400	1512	1616	1824	2031	2544	3052	4060	5064	7067	9067	1050	1100	1150	1200	1300	1400	1508	1611	1818	2023	2535	3042	4049	5053	7055	9055
1050	1100	1150	1200	1300	1400	1507	1610	1817	2022	2533	3040	4047	5051	7053	9053	1050	1100	1150	1200	1300	1400	1507	1610	1816	2022	2533	3039	4047	5050	7052	9053
1050	1100	1150	1200	1300	1400	1507	1610	1816	2022	2533	3040	4047	5051	7053	9053	1050	1100	1150	1200	1300	1400	1507	1610	1816	2022	2533	3039	4046	5049	7051	9052
1050	1100	1150	1200	1300	1400	1507	1610	1816	2021	2532	3039	4046	5049	7051	9052	1050	1100	1150	1200	1300	1400	1507	1610	1816	2021	2532	3039	4045	5049	7051	9051
1050	1100	1150	1200	1300	1400	1507	1610	1816	2021	2531	3037	4044	5048	7050	9050	1050	1100	1150	1200	1300	1400	1507	1610	1815	2020	2531	3037	4044	5048	7050	9050
1050	1100	1150	1200	1300	1400	1507	1610	1816	2021	2531	3037	4044	5048	7050	9050	1050	1100	1150	1200	1300	1400	1507	1610	1815	2020	2531	3036	4043	5046	7049	9049
1050	1100	1150	1200	1300	1400	1507	1610	1816	2021	2531	3035	4041	5044	7047	9047	1050	1100	1150	1200	1300	1400	1507	1610	1813	2018	2528	3035	4041	5044	7046	9047
1050	1100	1150	1200	1300	1400	1507	1610	1816	2021	2531	3035	4041	5044	7047	9047	1050	1100	1150	1200	1300	1400	1507	1610	1813	2018	2527	3033	4040	5043	7045	9045

RHO = 1.10										RHO = 0.60									
WIENER					MDI QUEUE					WIENER					MDI QUEUE				
Scaled Initial Server Load	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	0.80	0.80	0.80	0.80	0.80	0.80	0.80	0.80	0.80	0.80
ME1 K = 1.00	650	703	759	816	930	1044	1156	1265	1482	1695	2216	2728	3741	4746	6749	8750			
ME1 K = 3.00	650	701	754	810	921	1033	1143	1253	1468	1679	2199	2710	3722	4726	6730	8730			
ME1 K = 2.00	650	701	754	809	920	1031	1141	1250	1465	1677	2196	2707	3718	4723	6726	8727			
ME1 K = 1.50	650	700	753	808	919	1030	1140	1249	1464	1675	2194	2705	3716	4721	6723	8726			
GAMMA INPUT	650	700	752	805	915	1024	1134	1242	1456	1666	2184	2695	3705	4709	6712	8713			

RHO = 1.10											
SCALED INITIAL SERVER LOAD = 0.40											
	0.02	0.04	0.06	0.08	0.10	0.15	0.20	0.40	SCALED EPOCH	SCALED	MEAN WAIT IN THOUSANDS
WIENER	420	442	466	492	518	583	647	892	1122	1343	1559
MD1 QUEUE	420	440	462	485	510	572	635	876	1104	1325	1540
NE1 K= 4.00	420	440	461	484	508	571	635	873	1101	1321	1536
NE1 K= 3.00	420	440	461	484	508	570	632	873	1100	1320	1535
NE1 K= 2.00	420	440	461	484	508	569	631	871	1099	1319	1534
NE1 K= 1.50	420	440	461	483	507	569	631	871	1098	1318	1532
NE1 K= 1.00	420	440	461	483	507	568	631	869	1097	1316	1531
NE1 K= 0.50	420	440	460	483	506	567	628	867	1094	1313	1528
NE1 K= 0.20	420	440	460	482	505	566	627	865	1092	1311	1525
GAMMA INPUT	420	440	460	482	505	564	625	863	1089	1308	1522
RHO = 1.10											
SCALED INITIAL SERVER LOAD = 0.20											
	0.02	0.04	0.06	0.08	0.10	0.15	0.20	0.40	SCALED EPOCH	SCALED	MEAN WAIT IN THOUSANDS
WIENER	228	265	301	336	369	447	520	782	1019	1244	1463
MD1 QUEUE	229	253	287	321	354	430	502	761	997	1221	1439
NE1 K= 4.00	229	251	285	319	351	427	499	757	993	1217	1434
NE1 K= 3.00	229	251	285	318	350	427	498	756	992	1216	1433
NE1 K= 2.00	229	250	284	317	349	425	497	755	990	1214	1431
NE1 K= 1.50	229	250	283	316	348	424	496	754	989	1213	1430
NE1 K= 1.00	229	249	282	315	347	423	494	752	987	1210	1428
NE1 K= 0.50	229	248	280	313	345	421	492	749	983	1207	1424
NE1 K= 0.20	229	247	279	311	343	418	489	746	980	1204	1420
GAMMA INPUT	229	246	278	310	341	416	487	743	977	1200	1417
RHO = 1.10											
SCALED INITIAL SERVER LOAD = 0.0											
	0.02	0.04	0.06	0.08	0.10	0.15	0.20	0.40	SCALED EPOCH	SCALED	MEAN WAIT IN THOUSANDS
WIENER	123	181	227	269	306	392	469	738	978	1205	1425
MD1 QUEUE	106	163	209	250	287	372	448	715	954	1180	1399
NE1 K= 4.00	103	160	206	246	284	368	444	711	949	1175	1394
NE1 K= 3.00	103	159	205	246	283	367	443	710	948	1174	1393
NE1 K= 2.00	101	158	204	244	281	365	441	708	946	1172	1391
NE1 K= 1.50	101	157	203	243	280	364	440	706	945	1171	1389
NE1 K= 1.00	100	155	201	242	279	363	438	704	943	1168	1386
NE1 K= 0.50	97	153	199	239	276	360	435	701	939	1164	1382
NE1 K= 0.20	95	151	196	234	273	357	432	698	935	1161	1378
GAMMA INPUT	94	149	194	234	271	354	429	694	932	1157	1375

PARAMETERS FOR THESE PROCESSES SELECTED SO THAT VAR(X(1))=1. AND E(X(1))=0.0. I.E., RHO=1.0
MEAN WAIT IN THOUSANDS EPOCH:
2.00 3.00 4.00 5.00 6.00 7.00 8.00 9.00 10.0 15.0 20.0 25.0 30.0 40.0 60.0 80.0

WIENER	4002	4112	4734	4766	4105	4151	4201	4254	4310	4606	4606	5024	5486	6023	6987	7838			
MD1 QUEUE	4000	4000	4000	4000	4009	4029	4058	4095	4137	4184	4452	4475	4766	5054	5334	5866	6825	7644	
ME1 K = 4.00	ME1 K = 3.00	ME1 K = 2.00	ME1 K = 1.50	ME1 K = 1.00	ME1 K = 0.50	ME1 K = 0.20	ME1 K = 0.10	ME1 K = 0.05	ME1 K = 0.02	ME1 K = 0.01	ME1 K = 0.005	ME1 K = 0.002	ME1 K = 0.001	ME1 K = 0.0005	ME1 K = 0.0002	ME1 K = 0.0001	ME1 K = 0.00005	ME1 K = 0.00002	ME1 K = 0.00001
GAMMA INPUT	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003

PARAMETERS FOR THESE PROCESSES SELECTED SO THAT VAR(X(1))=1. AND E(X(1))=0.0. I.E., RHO=1.0
MEAN WAIT IN THOUSANDS EPOCH:
2.00 3.00 4.00 5.00 6.00 7.00 8.00 9.00 10.0 15.0 20.0 25.0 30.0 40.0 60.0 80.0

WIENER	3017	3059	3117	3186	3261	3339	3419	3500	3580	3974	4342	4687	5010	5604	6638	7534	8534		
MD1 QUEUE	3000	3000	3036	3087	3149	3218	3291	3366	3443	3824	4187	4528	4849	5441	6474	7369	8377		
ME1 K = 4.00	ME1 K = 3.00	ME1 K = 2.00	ME1 K = 1.50	ME1 K = 1.00	ME1 K = 0.50	ME1 K = 0.20	ME1 K = 0.10	ME1 K = 0.05	ME1 K = 0.02	ME1 K = 0.01	ME1 K = 0.005	ME1 K = 0.002	ME1 K = 0.001	ME1 K = 0.0005	ME1 K = 0.0002	ME1 K = 0.0001	ME1 K = 0.00005	ME1 K = 0.00002	ME1 K = 0.00001
GAMMA INPUT	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003	4003

PARAMETERS FOR THESE PROCESSES SELECTED SO THAT VAR(X(1))=1. AND E(X(1))=0.0. I.E., RHO=1.0
MEAN WAIT IN THOUSANDS EPOCH:
2.00 3.00 4.00 5.00 6.00 7.00 8.00 9.00 10.0 15.0 20.0 25.0 30.0 40.0 60.0 80.0

WIENER	2101	2213	2333	2454	2572	2687	2799	2907	3012	3493	3919	4304	4658	5296	6385	7314	8314		
MD1 QUEUE	2009	2092	2200	2311	2424	2536	2644	2751	2854	3332	3756	4140	4494	5131	6219	7148	8148		
ME1 K = 4.00	ME1 K = 3.00	ME1 K = 2.00	ME1 K = 1.50	ME1 K = 1.00	ME1 K = 0.50	ME1 K = 0.20	ME1 K = 0.10	ME1 K = 0.05	ME1 K = 0.02	ME1 K = 0.01	ME1 K = 0.005	ME1 K = 0.002	ME1 K = 0.001	ME1 K = 0.0005	ME1 K = 0.0002	ME1 K = 0.0001	ME1 K = 0.00005	ME1 K = 0.00002	ME1 K = 0.00001
GAMMA INPUT	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003

PARAMETERS FOR THESE PROCESSES SELECTED SO THAT VARI(X(1))=1. AND E(X(1))=0.0, SERVER LOAD = 1.0
MEAN WAIT IN THOUSANDS
EPOCH: 0.63 0.80 1.00 1.50 2.00 3.00 4.00 5.00 6.0 8.0 10.0 15.0 20.0 40.0 60.0 80.0

WIENER	1072	1116	1167	1286	1399	1606	1791	1960	2115	2396	2648	3193	3657	5109	6232	7181
MDI QUEUE	1009	1000	1000	1146	1238	1444	1629	1767	1951	2201	2483	3027	3491	4943	6065	7014
ME1 K= 4.00	1003	1000	1000	1115	1219	1419	1600	1767	1921	2201	2483	2995	3459	4903	6025	6982
ME1 K= 3.00	1000	1000	1000	1109	1213	1412	1593	1760	1914	2194	2448	2988	3452	4903	6025	6974
ME1 K= 2.00	1000	1000	1000	1101	1204	1401	1582	1748	1902	2181	2432	2975	3439	4890	6012	6961
ME1 K= 1.50	1000	1000	1000	1195	1197	1393	1577	1739	1893	2172	2422	2965	3428	4879	6001	6950
ME1 K= 1.00	1000	1000	1000	1087	1187	1381	1561	1726	1879	2158	2408	2952	3413	4863	5985	6934
ME1 K= 0.50	1000	1000	1000	1000	1075	1171	1362	1540	1704	1857	2134	2384	2925	3368	4838	5933
ME1 K= 0.20	1000	1000	1000	1000	1000	1064	1156	1520	1683	1835	2112	2361	2901	3364	4812	5931
GAMMA INPUT	1003	1000	1000	1055	1143	1327	1501	1663	1814	2093	2338	2678	3339	4767	5907	6855

PARAMETERS FOR THESE PROCESSES SELECTED SO THAT VARI(X(1))=1. AND E(X(1))=0.0, SERVER LOAD = 1.0
MEAN WAIT IN THOUSANDS
EPOCH: 0.63 0.80 1.00 1.50 2.00 3.00 4.00 5.00 6.0 8.0 10.0 15.0 20.0 40.0 60.0 80.0

WIENER	921	981	1040	1179	1304	1527	1722	1897	2058	2346	2603	3156	3625	5087	6213	7165
MDI QUEUE	829	882	882	1026	1140	1362	1557	1732	1862	2150	2407	2958	3427	4888	6047	6998
ME1 K= 4.00	890	865	996	1117	1335	1528	1702	1862	2150	2407	2958	3427	4888	6014	6966	
ME1 K= 3.00	800	861	990	1111	1328	1521	1695	1855	2143	2399	2951	3419	4880	6006	6958	
ME1 K= 2.00	800	855	981	1101	1317	1510	1684	1843	2139	2387	2938	3407	4867	5993	6944	
ME1 K= 1.50	800	850	974	1092	1309	1501	1674	1834	2121	2377	2928	3396	4856	5982	6934	
ME1 K= 1.00	800	844	964	1082	1296	1488	1661	1820	2106	2362	2913	3381	4867	5967	6918	
ME1 K= 0.50	800	835	949	1064	1276	1466	1639	1797	2063	2338	2886	3356	4815	5940	6891	
ME1 K= 0.20	800	828	935	1048	1257	1446	1617	1775	2069	2315	2864	3331	4789	5914	6865	
GAMMA INPUT	800	821	923	1032	1240	1427	1597	1754	2038	2292	2840	3307	4764	5889	6839	

PARAMETERS FOR THESE PROCESSES SELECTED SO THAT VARI(X(1))=1. AND E(X(1))=0.0, SERVER LOAD = 1.0
MEAN WAIT IN THOUSANDS
EPOCH: 0.63 0.80 1.00 1.50 2.00 3.00 4.00 5.00 6.0 8.0 10.0 15.0 20.0 40.0 60.0 80.0

WIENER	795	937	1092	1228	1464	1667	1848	2013	2307	2568	3127	3600	5069	6199	7153	
MDI QUEUE	699	700	781	925	1066	1299	1501	1682	1846	2141	2402	2961	3434	4902	6032	6986
ME1 K= 4.00	693	684	753	902	1037	1270	1472	1652	1816	2110	2371	2929	3402	4870	6000	6953
ME1 K= 3.00	690	680	747	896	1030	1263	1465	1645	1809	2103	2364	2922	3394	4862	5992	6945
ME1 K= 2.00	690	673	738	887	1020	1252	1453	1633	1797	2091	2351	2909	3381	4849	5979	6932
ME1 K= 1.50	690	668	732	879	1012	1243	1444	1624	1788	2081	2341	2899	3371	4839	5963	6921
ME1 K= 1.00	690	662	723	868	1001	1230	1431	1610	1774	2067	2327	2884	3356	4823	5952	6905
ME1 K= 0.50	691	652	710	852	981	1210	1409	1588	1751	2043	2303	2859	3331	4797	5926	6879
ME1 K= 0.20	693	644	698	964	1191	1389	1566	1729	2020	2279	2835	3306	3771	5909	6853	6827
GAMMA INPUT	693	636	688	822	948	1172	1369	1545	1708	1998	2257	2811	3282			

PARAMETERS FOR THESE PROCESSES SELECTED SO THAT VAR(X(1))=1. AND E(X(1))=0.0. T=E. RHO=1.0									
MEAN WAIT IN THOUSANDS	0.2	0.4	0.6	0.8	1.00	1.50	2.00	3.00	4.0
EPOCH:	-	-	-	-	-	-	-	-	-
WIENER	491	602	699	784	861	1029	1173	1419	1626
MD1 QUEUE	400	400	521	621	703	857	1010	1253	1461
ME1 K= 4.00	400	400	508	595	679	836	979	1224	1432
ME1 K= 3.00	400	400	494	589	655	820	973	1205	1425
ME1 K= 2.00	400	400	490	580	650	812	954	1157	1404
ME1 K= 1.50	400	400	493	574	648	801	942	1184	1390
ME1 K= 1.00	400	400	486	565	638	623	783	925	1163
ME1 K= 0.50	400	400	476	552	610	540	767	905	1143
ME1 K= 0.20	400	400	458	530	597	752	888	1124	1328
GAMMA INPUT	400	400	460	460	400	530	597	752	888

PARAMETERS FOR THESE PROCESSES SELECTED SO THAT VAR(X(1))=1. AND E(X(1))=0.0. T=E. RHO=1.0									
MEAN WAIT IN THOUSANDS	0.2	0.4	0.6	0.8	1.00	1.50	2.00	3.00	4.0
EPOCH:	-	-	-	-	-	-	-	-	-
WIENER	392	530	639	731	814	990	1140	1391	1604
MD1 QUEUE	293	348	470	569	651	822	974	1225	1437
ME1 K= 4.00	293	338	448	540	622	797	945	1196	1408
ME1 K= 3.00	293	335	443	535	616	790	939	1189	1401
ME1 K= 2.00	293	330	436	526	606	780	928	1178	1389
ME1 K= 1.50	293	326	430	519	599	772	920	1169	1380
ME1 K= 1.00	293	321	422	510	589	761	907	1156	1366
ME1 K= 0.50	293	312	410	500	574	743	888	1135	1345
ME1 K= 0.20	293	304	399	483	559	726	870	1135	1324
GAMMA INPUT	293	297	389	471	546	711	853	1096	1304

PARAMETERS FOR THESE PROCESSES SELECTED SO THAT VAR(X(1))=1. AND E(X(1))=0.0. T=E. RHO=1.0									
MEAN WAIT IN THOUSANDS	0.2	0.4	0.6	0.8	1.00	1.50	2.00	3.00	4.0
EPOCH:	-	-	-	-	-	-	-	-	-
WIENER	357	505	618	714	798	977	1128	1382	1596
MD1 QUEUE	181	330	451	551	632	810	962	1215	1429
ME1 K= 4.00	177	316	428	522	606	784	934	1187	1400
ME1 K= 3.00	175	312	423	517	600	777	927	1160	1393
ME1 K= 2.00	173	307	415	508	591	767	917	1168	1381
ME1 K= 1.50	171	302	409	502	583	759	906	1159	1372
ME1 K= 1.00	168	296	401	492	572	748	896	1146	1358
ME1 K= 0.50	164	287	389	478	558	730	877	1126	1337
ME1 K= 0.20	159	278	378	465	543	713	859	1126	1316
GAMMA INPUT	155	270	367	453	530	698	842	1087	1296

RHO = 0.90					RHO = 0.90					RHO = 0.90										WIENER																								
WIENER					MD1 QUEUE					ME1 K= 4.00					ME1 K= 3.00					ME1 K= 2.00					ME1 K= 1.00					ME1 K= 0.50					ME1 K= 0.20					GAMMA INPUT				
SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 3.00			SCALED		INITIAL SERVER LOAD = 2.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 3.00			SCALED		INITIAL SERVER LOAD = 2.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 3.00							
0.20	0.40	0.60	0.80	1.00	1.50	2.00	2.50	3.00	4.00	0.20	0.40	0.60	0.80	1.00	1.50	2.00	2.50	3.00	4.00	0.20	0.40	0.60	0.80	1.00	1.50	2.00	2.50	3.00	4.00	0.20	0.40	0.60	0.80	1.00	1.50	2.00	2.50	3.00						
WIENER	3600	3600	3400	3200	3000	2501	2056	1693	1396	996	774	649	582	545	514	504	501	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500								
MD1 QUEUE	3600	3600	3400	3200	3000	2501	2056	1691	1394	994	771	649	582	546	514	505	501	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500									
ME1 K= 4.00	3800	3600	3600	3400	3200	3000	2510	2065	1691	1394	994	771	649	582	546	514	505	501	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500									
ME1 K= 3.00	3800	3600	3600	3400	3200	3000	2510	2065	1691	1394	994	771	649	582	546	514	505	501	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500									
ME1 K= 2.00	3800	3600	3600	3400	3200	3000	2510	2064	1689	1393	994	771	649	582	546	514	505	501	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500										
ME1 K= 1.00	3800	3600	3600	3400	3200	3000	2510	2064	1689	1392	993	771	649	582	546	514	505	501	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500										
ME1 K= 0.50	3800	3600	3600	3400	3200	3000	2509	2059	1667	1390	992	770	649	583	546	515	505	501	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500										
ME1 K= 0.20	3800	3600	3600	3400	3200	3000	2509	2061	1666	1389	991	770	649	583	546	515	505	501	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500										
GAMMA INPUT	3900	3900	3600	3400	3200	3000	2509	2060	1684	1388	990	770	649	583	546	515	505	501	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500	500									

$\rho = 0.90$

SCALED INITIAL SERVER LOAD = 0.40									
	0.01	0.02	0.03	0.04	0.05	0.06	0.08	0.10	0.15
WIENER	390	380	370	365	357	351	354	360	374
MDI QUEUE	390	390	370	360	347	341	340	346	362
ME1 K = 4.00	390	390	370	360	346	339	336	357	377
ME1 K = 3.00	390	390	370	360	346	339	336	357	375
ME1 K = 2.00	390	390	370	360	345	338	335	356	374
ME1 K = 1.00	390	390	370	360	345	338	335	357	373
ME1 K = 0.50	390	390	370	360	345	336	334	356	373
ME1 K = 0.20	390	390	370	360	345	336	334	356	373
GAMMA INPUT	390	380	370	360	342	332	328	336	350

SCALED INITIAL SERVER LOAD = 0.40									
	0.01	0.02	0.03	0.04	0.05	0.06	0.08	0.10	0.15
WIENER	192	193	198	204	212	231	247	265	290
MDI QUEUE	195	180	184	190	203	216	228	255	277
ME1 K = 4.00	190	180	182	187	200	213	228	252	275
ME1 K = 3.00	190	180	181	186	199	212	228	252	274
ME1 K = 2.00	190	190	181	185	198	211	224	251	273
ME1 K = 1.00	190	190	180	185	197	210	224	250	273
ME1 K = 0.50	190	190	180	179	184	196	209	221	249
ME1 K = 0.20	190	190	180	178	182	194	207	219	247
GAMMA INPUT	190	190	180	177	180	192	205	217	245

SCALED INITIAL SERVER LOAD = 0.40									
	0.01	0.02	0.03	0.04	0.05	0.06	0.08	0.10	0.15
WIENER	75	103	124	141	167	189	206	242	269
MDI QUEUE	59	87	108	125	152	175	193	229	257
ME1 K = 4.00	56	84	105	123	150	172	190	226	254
ME1 K = 3.00	55	84	105	122	149	171	190	225	253
ME1 K = 2.00	54	83	104	121	148	170	189	224	252
ME1 K = 1.00	53	82	103	120	147	169	188	223	251
ME1 K = 0.50	52	81	102	119	146	168	186	221	249
ME1 K = 0.20	51	79	100	117	144	166	184	219	247
GAMMA INPUT	48	49	77	98	115	142	164	180	217

SCALED INITIAL SERVER LOAD = 0.60									
	0.01	0.02	0.03	0.04	0.05	0.06	0.08	0.10	0.15
WIENER	390	370	355	351	344	340	346	357	362
MDI QUEUE	390	370	355	351	344	340	346	357	362
ME1 K = 4.00	390	370	355	351	344	340	346	357	362
ME1 K = 3.00	390	370	355	351	344	340	346	357	362
ME1 K = 2.00	390	370	355	351	344	340	346	357	362
ME1 K = 1.00	390	370	355	351	344	340	346	357	362
ME1 K = 0.50	390	370	355	351	344	340	346	357	362
ME1 K = 0.20	390	370	355	351	344	340	346	357	362
GAMMA INPUT	390	370	355	351	344	340	346	357	362

SCALED INITIAL SERVER LOAD = 0.60									
	0.01	0.02	0.03	0.04	0.05	0.06	0.08	0.10	0.15
WIENER	192	193	198	204	212	231	247	265	290
MDI QUEUE	195	180	184	190	203	216	228	255	277
ME1 K = 4.00	190	180	182	187	200	213	228	252	275
ME1 K = 3.00	190	180	181	186	199	212	228	252	274
ME1 K = 2.00	190	190	181	185	198	211	224	251	273
ME1 K = 1.00	190	190	180	185	197	210	224	250	273
ME1 K = 0.50	190	190	180	179	184	196	209	221	249
ME1 K = 0.20	190	190	180	178	182	194	207	219	247
GAMMA INPUT	190	190	180	177	180	192	205	217	245

SCALED INITIAL SERVER LOAD = 0.60									
	0.01	0.02	0.03	0.04	0.05	0.06	0.08	0.10	0.15
WIENER	75	103	124	141	167	189	206	242	269
MDI QUEUE	59	87	108	125	152	175	193	229	257
ME1 K = 4.00	56	84	105	123	150	172	190	226	254
ME1 K = 3.00	55	84	105	122	149	171	190	225	253
ME1 K = 2.00	54	83	104	121	148	170	189	224	252
ME1 K = 1.00	53	82	103	120	147	169	188	223	251
ME1 K = 0.50	52	81	102	119	146	168	186	221	249
ME1 K = 0.20	51	79	100	117	144	166	184	219	247
GAMMA INPUT	48	49	77	98	115	142	164	180	217

SCALED INITIAL SERVER LOAD = 0.60									
	0.01	0.02	0.03	0.04	0.05	0.06	0.08	0.10	0.15
WIENER	75	103	124	141	167	189	206	242	269
MDI QUEUE	59	87	108	125	152	175	193	229	257
ME1 K = 4.00	56	84	105	123	150	172	190	226	254
ME1 K = 3.00	55	84	105	122	149	171	190	225	253
ME1 K = 2.00	54	83	104	121	148	170	189	224	252
ME1 K = 1.00	53	82	103	120	147	169	188	223	251
ME1 K = 0.50	52	81	102	119	146	168	186	221	249
ME1 K = 0.20	51	79	100	117	144	166	184	219	247
GAMMA INPUT	48	49	77	98	115	142	164	180	217

SCALED INITIAL SERVER LOAD = 0.60									
	0.01	0.02	0.03	0.04	0.05	0.06	0.08	0.10	0.15
WIENER	75	103	124	141	167	189	206	242	269
MDI QUEUE	59	87	108	125	152	175	193	229	257
ME1 K = 4.00	56	84	105	123	150	172	190	226	254
ME1 K = 3.00	55	84	105	122	149	171	190	225	253
ME1 K = 2.00	54	83	104	121	148	170	189	224	252
ME1 K = 1.00	53	82	103	120	147	169	188	223	251
ME1 K = 0.50	52	81	102	119	146	168	186	221	249
ME1 K = 0.20	51	79	100	117	144	166	184	219	247
GAMMA INPUT	48	49	77	98	115	142	164	180	217

RHO = 0.80

SCALED INITIAL SERVER LOAD = 4.00

	0.40	0.60	0.80	1.00	1.50	2.00	2.50	3.00	4.00	5.00	6.00	7.00	8.00	10.0	12.0	14.0
WIENER	3600	3400	3200	3000	2514	2073	1703	1404	1001	774	649	582	545	514	504	501
MDI QUEUE	3600	3400	3200	3000	2508	2058	1682	1366	989	769	649	583	547	515	505	502
ME1 K= 4.00	3590	3400	3200	3000	2507	2055	1678	1362	987	768	649	583	547	515	505	502
ME1 K= 3.00	3600	3400	3200	3000	2506	2054	1677	1361	986	768	649	583	547	515	505	502
ME1 K= 2.00	3600	3400	3200	3000	2506	2053	1676	1379	985	768	649	583	547	515	505	502
ME1 K= 1.50	3600	3400	3200	3000	2506	2052	1674	1378	985	767	649	583	547	515	505	502
ME1 K= 1.00	3600	3400	3200	3000	2505	2051	1672	1376	983	767	649	583	547	516	505	502
ME1 K= 0.50	3600	3400	3200	3000	2505	2049	1669	1373	981	766	648	584	548	516	505	502
ME1 K= 0.20	3600	3400	3200	3000	2504	2046	1666	1370	979	765	648	584	548	516	506	502
GAMMA INPUT	3600	3400	3200	3000	2503	2044	1663	1367	977	764	642	584	548	516	506	502

RHO = 0.80

SCALED INITIAL SERVER LOAD = 3.00

	0.40	0.60	0.80	1.00	1.50	2.00	2.50	3.00	4.00	5.0	6.0	7.0	8.0	10.0	12.0	14.0
WIENER	2600	2400	2203	2013	1596	1278	1045	887	694	599	551	527	514	504	501	501
MDI QUEUE	2600	2400	2201	2006	1578	1258	1032	875	689	598	552	528	515	505	502	501
ME1 K= 4.00	2600	2400	2200	2005	1574	1253	1028	872	688	598	552	528	516	505	502	501
ME1 K= 3.00	2600	2400	2200	2005	1574	1252	1027	871	688	598	552	528	516	505	502	501
ME1 K= 2.00	2600	2400	2200	2004	1572	1251	1026	870	689	598	552	528	516	505	502	501
ME1 K= 1.50	2600	2400	2200	2004	1571	1249	1024	869	687	598	552	528	516	505	502	501
ME1 K= 1.00	2600	2400	2200	2004	1569	1247	1023	868	686	597	552	528	516	505	502	501
ME1 K= 0.50	2600	2400	2200	2003	1567	1244	1020	866	686	597	552	529	516	505	502	501
ME1 K= 0.20	2500	2400	2200	2003	1564	1241	1017	863	685	597	552	529	516	505	502	501
GAMMA INPUT	2600	2400	2200	2002	1561	1237	1014	861	684	597	552	529	516	505	502	501

RHO = 0.80

SCALED INITIAL SERVER LOAD = 2.00

	0.40	0.60	0.80	1.00	1.50	2.00	2.50	3.00	4.00	5.0	6.0	7.0	8.0	10.0	12.0	14.0
WIENER	1600	1407	1240	1104	870	750	664	609	550	549	503	506	512	503	501	500
MDI QUEUE	1600	1400	1206	1100	866	735	654	603	549	548	504	507	512	504	501	500
ME1 K= 4.00	1600	1400	1206	1100	865	732	652	602	548	548	504	507	512	504	501	500
ME1 K= 3.00	1600	1400	1206	1100	865	732	651	601	548	548	504	507	512	504	501	500
ME1 K= 2.00	1600	1400	1205	1100	864	730	651	601	548	548	504	507	512	504	501	500
ME1 K= 1.50	1600	1400	1205	1100	864	729	650	600	547	547	504	507	512	504	501	500
ME1 K= 1.00	1600	1400	1204	1100	863	728	649	600	547	547	504	507	512	504	501	500
ME1 K= 0.50	1600	1400	1203	1100	862	725	647	600	547	547	504	507	512	504	501	500
ME1 K= 0.20	1600	1400	1202	1100	861	723	645	600	546	546	504	507	512	504	501	500
GAMMA INPUT	1600	1400	1202	1100	860	720	644	600	546	546	504	507	512	504	501	500

RHO = 0.80

SCALED INITIAL SERVER LOAD = 1.00

	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.50	0.60	0.80	1.00	2.00	3.00	4.00	5.00	6.00
WIENER	900	853	812	775	744	717	694	657	629	590	565	517	506	502	501	500
MD1 QUEUE	900	850	809	758	723	693	659	631	603	567	546	509	502	501	500	500
ME1 K = 4.00	900	850	800	756	719	689	664	626	598	563	542	508	502	501	500	500
ME1 K = 3.00	900	850	800	756	719	688	663	625	597	562	541	507	501	500	500	500
ME1 K = 2.00	900	850	800	755	717	686	661	622	595	560	540	506	501	500	500	500
ME1 K = 1.50	900	850	800	754	716	685	660	621	594	559	538	505	501	500	500	500
ME1 K = 1.00	900	850	800	754	715	683	657	618	591	556	536	505	500	500	500	500
ME1 K = 0.50	900	850	800	753	715	680	654	615	587	553	533	504	500	499	499	499
ME1 K = 0.20	900	850	800	752	711	678	651	611	583	549	530	502	499	499	499	499
GAMMA INPUT	900	850	800	751	709	675	648	607	579	546	527	501	496	496	496	496

RHO = 0.80

SCALED INITIAL SERVER LOAD = 0.80

	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.50	0.60	0.80	1.00	2.00	3.00	4.00	5.00	6.00
WIENER	700	663	632	608	589	574	561	543	531	516	508	498	499	499	499	500
MD1 QUEUE	700	650	612	583	562	546	534	517	507	495	491	491	495	497	498	499
ME1 K = 4.00	700	650	609	579	567	541	529	512	502	491	487	489	494	497	498	499
ME1 K = 3.00	700	650	608	578	566	540	528	511	501	490	486	489	494	496	498	499
ME1 K = 2.00	700	650	607	577	564	538	524	509	499	489	485	488	493	495	496	499
ME1 K = 1.50	700	650	606	575	563	536	524	507	497	487	482	484	487	493	496	499
ME1 K = 1.00	700	650	606	574	561	534	521	505	495	485	482	487	493	496	498	499
ME1 K = 0.50	700	650	604	571	557	530	517	501	491	482	479	479	485	492	496	499
ME1 K = 0.20	700	650	603	568	544	526	512	503	497	487	479	476	484	491	495	497
GAMMA INPUT	700	650	602	566	541	523	510	493	484	475	474	474	483	490	495	497

RHO = 0.80

SCALED INITIAL SERVER LOAD = 0.60

	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.50	0.60	0.80	1.00	2.00	3.00	4.00	5.00	6.00
WIENER	514	491	477	468	462	458	457	458	462	467	485	493	496	498	498	499
MD1 QUEUE	503	467	449	435	432	432	432	433	436	444	452	478	489	495	497	499
ME1 K = 4.00	500	463	444	434	429	427	427	428	432	441	449	476	489	494	497	498
ME1 K = 3.00	500	462	443	433	428	426	426	425	427	431	440	448	476	488	494	498
ME1 K = 2.00	500	460	441	431	426	424	424	423	425	429	436	447	475	485	497	498
ME1 K = 1.50	500	460	440	429	424	422	422	421	424	428	437	446	475	488	494	498
ME1 K = 1.00	500	460	440	429	424	422	422	421	424	428	435	444	474	487	494	497
ME1 K = 0.50	500	458	437	427	422	419	419	416	421	426	432	442	473	487	493	496
ME1 K = 0.20	500	456	434	423	417	415	415	414	419	429	439	442	472	486	493	496
GAMMA INPUT	500	455	431	419	417	415	415	414	419	429	437	447	470	480	492	496

RHO = 0.80		SCALED INITIAL SERVER LOAD = 0.40						SCALED MEAN WAIT IN THOUSANDS									
		0.02	0.04	0.06	0.08	0.10	0.15	0.20	0.30	0.40	0.6	0.8	1.0	1.5	2.0	3.0	4.0
WEINER		380	365	357	353	361	354	360	374	388	411	428	442	464	477	490	495
MOLI QUEUF	K = 4.00	380	360	340	320	324	323	329	347	363	391	412	428	454	470	486	493
MEL K = 3.00		380	360	340	320	318	317	324	342	359	387	408	425	452	469	485	493
MEL K = 2.00		380	360	340	320	316	316	325	340	358	386	408	424	452	468	485	493
MEL K = 1.50		380	360	340	320	314	314	320	332	356	384	406	423	451	468	485	492
MEL K = 1.00		380	360	340	320	314	314	320	332	354	381	405	422	450	467	485	492
MEL K = 0.50		380	360	340	320	316	316	320	330	352	381	403	421	449	466	484	492
MEL K = 0.25		380	360	340	320	316	316	320	330	352	381	401	418	446	465	483	491
GAMMA INPUT		380	360	340	320	308	308	320	330	350	375	398	416	446	464	483	491
															372	395	414

RHO = 0.80										RHO = 0.90																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																		
SCALED INITIAL SERVER LOAD = 0.04					SCALED INITIAL SERVER LOAD = 0.06					SCALED INITIAL SERVER LOAD = 0.08					SCALED INITIAL SERVER LOAD = 0.10					SCALED INITIAL SERVER LOAD = 0.15					SCALED INITIAL SERVER LOAD = 0.20					SCALED INITIAL SERVER LOAD = 0.30					SCALED INITIAL SERVER LOAD = 0.40																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																									
WTENER		MC1		QUEUE		ME1		K = 4.00		ME1		K = 3.00		ME1		K = 2.00		ME1		K = 1.50		ME1		K = 1.00		ME1		K = 0.50		ME1		K = 0.20		GAMMA INPUT																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
1.93	1.41	1.67	1.89	2.06	2.42	2.69	3.09	3.38	3.78	4.05	4.25	4.55	4.72	4.88	4.94	4.99	5.12	5.25	5.38	5.51	5.64	5.77	5.90	6.03	6.16	6.29	6.42	6.55	6.68	6.81	6.94	7.07	7.20	7.33	7.46	7.59	7.72	7.85	7.98	8.11	8.24	8.37	8.50	8.63	8.76	8.89	8.92	9.05	9.18	9.31	9.44	9.57	9.70	9.83	9.96	10.09	10.22	10.35	10.48	10.61	10.74	10.87	10.90	11.03	11.16	11.29	11.42	11.55	11.68	11.81	11.94	12.07	12.20	12.33	12.46	12.59	12.72	12.85	12.98	13.11	13.24	13.37	13.50	13.63	13.76	13.89	13.98	14.11	14.24	14.37	14.50	14.63	14.76	14.89	14.98	15.11	15.24	15.37	15.50	15.63	15.76	15.89	15.98	16.11	16.24	16.37	16.50	16.63	16.76	16.89	16.98	17.11	17.24	17.37	17.50	17.63	17.76	17.89	17.98	18.11	18.24	18.37	18.50	18.63	18.76	18.89	18.98	19.11	19.24	19.37	19.50	19.63	19.76	19.89	19.98	20.11	20.24	20.37	20.50	20.63	20.76	20.89	20.98	21.11	21.24	21.37	21.50	21.63	21.76	21.89	21.98	22.11	22.24	22.37	22.50	22.63	22.76	22.89	22.98	23.11	23.24	23.37	23.50	23.63	23.76	23.89	23.98	24.11	24.24	24.37	24.50	24.63	24.76	24.89	24.98	25.11	25.24	25.37	25.50	25.63	25.76	25.89	25.98	26.11	26.24	26.37	26.50	26.63	26.76	26.89	26.98	27.11	27.24	27.37	27.50	27.63	27.76	27.89	27.98	28.11	28.24	28.37	28.50	28.63	28.76	28.89	28.98	29.11	29.24	29.37	29.50	29.63	29.76	29.89	29.98	30.11	30.24	30.37	30.50	30.63	30.76	30.89	30.98	31.11	31.24	31.37	31.50	31.63	31.76	31.89	31.98	32.11	32.24	32.37	32.50	32.63	32.76	32.89	32.98	33.11	33.24	33.37	33.50	33.63	33.76	33.89	33.98	34.11	34.24	34.37	34.50	34.63	34.76	34.89	34.98	35.11	35.24	35.37	35.50	35.63	35.76	35.89	35.98	36.11	36.24	36.37	36.50	36.63	36.76	36.89	36.98	37.11	37.24	37.37	37.50	37.63	37.76	37.89	37.98	38.11	38.24	38.37	38.50	38.63	38.76	38.89	38.98	39.11	39.24	39.37	39.50	39.63	39.76	39.89	39.98	40.11	40.24	40.37	40.50	40.63	40.76	40.89	40.98	41.11	41.24	41.37	41.50	41.63	41.76	41.89	41.98	42.11	42.24	42.37	42.50	42.63	42.76	42.89	42.98	43.11	43.24	43.37	43.50	43.63	43.76	43.89	43.98	44.11	44.24	44.37	44.50	44.63	44.76	44.89	44.98	45.11	45.24	45.37	45.50	45.63	45.76	45.89	45.98	46.11	46.24	46.37	46.50	46.63	46.76	46.89	46.98	47.11	47.24	47.37	47.50	47.63	47.76	47.89	47.98	48.11	48.24	48.37	48.50	48.63	48.76	48.89	48.98	49.11	49.24	49.37	49.50	49.63	49.76	49.89	49.98	50.11	50.24	50.37	50.50	50.63	50.76	50.89	50.98	51.11	51.24	51.37	51.50	51.63	51.76	51.89	51.98	52.11	52.24	52.37	52.50	52.63	52.76	52.89	52.98	53.11	53.24	53.37	53.50	53.63	53.76	53.89	53.98	54.11	54.24	54.37	54.50	54.63	54.76	54.89	54.98	55.11	55.24	55.37	55.50	55.63	55.76	55.89	55.98	56.11	56.24	56.37	56.50	56.63	56.76	56.89	56.98	57.11	57.24	57.37	57.50	57.63	57.76	57.89	57.98	58.11	58.24	58.37	58.50	58.63	58.76	58.89	58.98	59.11	59.24	59.37	59.50	59.63	59.76	59.89	59.98	60.11	60.24	60.37	60.50	60.63	60.76	60.89	60.98	61.11	61.24	61.37	61.50	61.63	61.76	61.89	61.98	62.11	62.24	62.37	62.50	62.63	62.76	62.89	62.98	63.11	63.24	63.37	63.50	63.63	63.76	63.89	63.98	64.11	64.24	64.37	64.50	64.63	64.76	64.89	64.98	65.11	65.24	65.37	65.50	65.63	65.76	65.89	65.98	66.11	66.24	66.37	66.50	66.63	66.76	66.89	66.98	67.11	67.24	67.37	67.50	67.63	67.76	67.89	67.98	68.11	68.24	68.37	68.50	68.63	68.76	68.89	68.98	69.11	69.24	69.37	69.50	69.63	69.76	69.89	69.98	70.11	70.24	70.37	70.50	70.63	70.76	70.89	70.98	71.11	71.24	71.37	71.50	71.63	71.76	71.89	71.98	72.11	72.24	72.37	72.50	72.63	72.76	72.89	72.98	73.11	73.24	73.37	73.50	73.63	73.76	73.89	73.98	74.11	74.24	74.37	74.50	74.63	74.76	74.89	74.98	75.11	75.24	75.37	75.50	75.63	75.76	75.89	75.98	76.11	76.24	76.37	76.50	76.63	76.76	76.89	76.98	77.11	77.24	77.37	77.50	77.63	77.76	77.89	77.98	78.11	78.24	78.37	78.50	78.63	78.76	78.89	78.98	79.11	79.24	79.37	79.50	79.63	79.76	79.89	79.98	80.11	80.24	80.37	80.50	80.63	80.76	80.89	80.98	81.11	81.24	81.37	81.50	81.63	81.76	81.89	81.98	82.11	82.24	82.37	82.50	82.63	82.76	82.89	82.98	83.11	83.24	83.37	83.50	83.63	83.76	83.89	83.98	84.11	84.24	84.37	84.50	84.63	84.76	84.89	84.98	85.11	85.24	85.37	85.50	85.63	85.76	85.89	85.98	86.11	86.24	86.37	86.50	86.63	86.76	86.89	86.98	87.11	87.24	87.37	87.50	87.63	87.76	87.89	87.98	88.11	88.24	88.37	88.50	88.63	88.76	88.89	88.98	89.11	89.24	89.37	89.50	89.63	89.76	89.89	89.98	90.11	90.24	90.37	90.50	90.63	90.76	90.89	90.98	91.11	91.24	91.37	91.50	91.63	91.76	91.89	91.98	92.11	92.24	92.37	92.50	92.63	92.76	92.89	92.98	93.11	93.24	93.37	93.50	93.63	93.76	93.89	93.98	94.11	94.24	94.37	94.50	94.63	94.76	94.89	94.98	95.11	95.24	95.37	95.50	95.63	95.76	95.89	95.98	96.11	96.24	96.37	96.50	96.63	96.76	96.89	96.98	97.11	97.24	97.37	97.50	97.63	97.76	97.89	97.98	98.11	98.24	98.37	98.50	98.63	98.76	98.89	98.98	99.11	99.24	99.37	99.50	99.63	99.76	99.89	99.98	100.11	100.24	100.37	100.50	100.63	100.76	100.89	100.98	101.11	101.24	101.37	101.50	101.63	101.76	101.89	101.98	102.11	102.24	102.37	102.50	102.63	102.76	102.89	102.98	103.11	103.24	103.37	103.50	103.63	103.76	103.89	103.98	104.11	104.24	104.37	104.50	104.63	104.76	104.89	104.98	105.11	105.24	105.37	105.50	105.63	105.76	105.89	105.98	106.11	106.24	106.37	106.50	106.63	106.76	106.89	106.98	107.11	107.24	107.37	107.50	107.63	107.76	107.89	107.98	108.11	108.24	108.37	108.50	108.63	108.76	108.89	108.98	109.11	109.24	109.37	109.50	109.63	109.76	109.89	109.98	110.11	110.24	110.37	110.50	110.63	110.76	110.89	110.98	111.11	111.24	111.37	111.50	111.63	111.76	111.89	111.98	112.11	112.24	112.37	112.50	112.63	112.76	112.89	112.98	113.11	113.24	113.37	113.50	113.63	113.76	113.89	113.98	114.11	114.24	114.37	114.50	114.63	114.76	114.89	114.98	115.11	115.24	115.37	115.50	115.63	115.76	115.89	115.98	116.11	116.24	116.37	116.50	116.63	116.76	116.89	116.98	117.11	117.24	117.37	117.50	117.63	117.76	117.89	117.98	118.11	118.24	118.37	118.50	118.63	118.76	118.89	118.98	119.11	119.24	119.37	119.50	119.63	119.76	119.89	119.98	120.11	120.24	120.37	120.50	120.63	120.76	120.89	120.98	121.11	121.24	121.37	121.50	121.63	121.76	121.89	121.98	122.11	122.24	122.37	122.50	122.63	122.76	122.89	122.98	123.11	123.24	123.37	123.50	123.63	123.76	123.89	123.98	124.11	124.24	124.37	124.50	124.63	124.76	124.89	124.98	125.11	125.24	125.37	125.50	125.63	125.76	125.89	125.98	126.11	126.24	126.37	126.50	126.63	126.76	126.89	126.98	127.11	127.24	127.37	127.50	127.63	127.76	127.89	127.98	128.11	128.24	128.37	128.50	128.63	128.76	128.89	128.98	129.11	129.24	129.37	129.50	129.63	129.76	129.89	129.98	130.11	130.24	130.37	130.50	130.63	130.76	130.89	130.98	131.11	131.24	131.37	131.50	131.63	131.76	131.89	131.98	132.11	132.24	132.37	132.50	

RHO = 0.70										RHO = 0.70										RHO = 0.70																			
WIENER					MD1 QUEUE					ME1					WF1					ME1					WF1					GAMMA INPUT									
SCALED INITIAL SERVER LOAD = 1.00		SCALED INITIAL SERVER LOAD = 2.00		SCALED INITIAL SERVER LOAD = 3.00		SCALED INITIAL SERVER LOAD = 4.00		SCALED INITIAL SERVER LOAD = 5.00		SCALED INITIAL SERVER LOAD = 6.00		SCALED INITIAL SERVER LOAD = 7.00		SCALED INITIAL SERVER LOAD = 8.00		SCALED INITIAL SERVER LOAD = 9.00		SCALED INITIAL SERVER LOAD = 10.00		SCALED INITIAL SERVER LOAD = 11.00		SCALED INITIAL SERVER LOAD = 12.00		SCALED INITIAL SERVER LOAD = 13.00		SCALED INITIAL SERVER LOAD = 14.00		SCALED INITIAL SERVER LOAD = 15.00		SCALED INITIAL SERVER LOAD = 16.00									
0.50	1.00	1.50	2.00	2.50	3.00	4.00	5.00	6.00	7.00	8.0	9.0	10.0	11.0	12.0	13.0	14.0	15.0	16.0	0.50	1.00	1.50	2.00	2.50	3.00	4.00	5.00	6.00	7.00	8.0	9.0	10.0	11.0	12.0	13.0	14.0	15.0	16.0		
WIENER	3500	3001	2514	2073	1701	1404	1001	774	649	582	545	525	514	504	501	500	501	501	501	MD1 QUEUE	3500	3000	2504	2047	1668	1372	981	766	649	584	548	527	516	505	502	501	501	501	501
ME1	K= 4.00	3500	3000	2500	2042	1661	1365	977	765	648	584	548	528	516	506	502	501	501	501	ME1	K= 3.00	3500	3000	2502	2041	1664	1364	976	764	648	584	548	528	516	506	502	501	501	501
ME1	K= 2.00	3500	3000	2502	2039	1657	1361	974	763	648	584	548	528	516	506	502	501	501	501	ME1	K= 1.50	3500	3000	2502	2038	1655	1359	973	763	648	584	549	528	517	506	502	501	501	501
ME1	K= 1.00	3500	3000	2501	2036	1652	1356	971	762	648	584	549	529	517	506	502	501	501	501	ME1	K= 0.50	3500	3000	2501	2033	1646	1350	967	760	647	585	549	529	517	506	502	501	501	501
ME1	K= 0.20	3500	3000	2500	2030	1641	1345	964	759	647	585	549	529	517	506	502	501	501	501	GAMMA INPUT	3500	3000	2500	2027	1636	1339	960	757	646	585	550	530	518	507	501	501	501	501	
WIENER	2500	2013	1596	1278	1049	887	694	599	551	527	514	508	504	501	500	500	500	500	MD1 QUEUE	2500	2002	1592	1243	1015	861	686	597	552	529	516	509	505	502	501	501	501	501		
ME1	K= 4.00	2500	2001	1559	1235	1012	861	684	597	552	529	516	509	505	502	501	501	501	ME1	K= 3.00	2500	2001	1556	1234	1011	860	684	597	552	529	516	509	505	502	501	501	501	501	
ME1	K= 2.00	2500	2001	1555	1231	1009	858	683	597	552	529	516	509	505	502	501	500	500	ME1	K= 1.50	2500	2001	1554	1228	1007	856	682	596	552	529	516	509	505	502	501	501	501	501	
ME1	K= 1.00	2500	2000	1551	1225	1004	854	681	596	552	529	517	510	506	502	501	500	500	ME1	K= 0.50	2500	2000	1551	1219	999	850	679	595	552	529	517	510	506	502	501	501	501	501	
ME1	K= 0.20	2500	2000	1547	1214	993	846	677	595	552	529	517	510	506	502	501	500	500	ME1	K= 0.00	2500	2000	1539	1208	988	842	675	594	552	530	517	510	506	502	501	501	501	501	
WIENER	1507	1126	891	750	664	609	550	524	512	506	502	504	501	500	500	500	500	MD1 QUEUE	1503	1088	856	725	647	599	547	524	512	507	504	502	501	500	500	500	500	500			
ME1	K= 4.00	1500	1081	849	720	644	596	546	523	512	507	504	502	501	500	500	500	ME1	K= 3.00	1500	1079	847	718	643	596	546	523	512	507	504	502	501	500	500	500	500	500		
ME1	K= 2.00	1500	1076	844	716	641	595	545	523	512	507	504	502	501	500	500	500	ME1	K= 1.50	1500	1074	841	714	640	594	545	523	512	507	504	502	501	500	500	500	500	500		
ME1	K= 1.00	1500	1071	838	712	638	593	543	523	512	507	504	502	501	500	500	500	ME1	K= 0.50	1500	1066	832	707	635	591	544	522	512	507	504	502	501	500	500	500	500	500		
ME1	K= 0.20	1500	1061	826	703	626	589	543	522	512	507	504	502	501	500	500	500	GAMMA INPUT	1500	1056	821	698	598	542	522	512	506	500	500	500	500	500	500	500	500	500			

$\rho = 0.70$

SCALED INITIAL SERVER LOAD = 0.40

	0.02	0.04	0.06	0.08	0.10	0.15	0.20	0.30	0.40	0.6	1.0	1.5	2.0	3.0	4.0
WIENER	380	365	357	353	351	354	360	374	388	411	428	442	464	477	490
MDI QUEUE	380	360	340	320	300	298	313	329	346	377	400	418	448	465	483
ME1 K= 4.00	380	360	340	320	300	290	299	319	339	371	395	413	444	463	482
ME1 K= 3.00	380	360	340	320	300	288	297	317	337	369	393	412	443	462	482
ME1 K= 2.00	380	360	340	320	300	285	294	314	334	366	391	410	442	461	481
ME1 K= 1.50	380	360	340	320	300	283	291	311	331	364	389	408	441	460	481
ME1 K= 1.00	380	360	340	320	300	289	287	308	328	361	386	406	439	459	480
ME1 K= 0.50	380	360	340	320	300	276	281	304	322	356	382	402	436	457	478
ME1 K= 0.20	380	360	340	320	300	272	276	296	316	351	377	398	433	454	477
GAMMA INPUT	380	360	340	320	300	269	271	290	311	346	373	394	430	452	487

$\rho = 0.70$

SCALED INITIAL SERVER LOAD = 0.20

	0.02	0.04	0.06	0.08	0.10	0.15	0.20	0.30	0.40	0.6	1.0	1.5	2.0	3.0	4.0
WIENER	193	204	218	231	243	269	290	324	349	385	410	428	457	473	488
MDI QUEUE	180	160	140	166	186	221	240	282	312	354	384	406	441	461	482
ME1 K= 4.00	180	160	140	161	161	209	234	274	304	348	379	401	438	459	491
ME1 K= 3.00	180	160	140	160	160	207	233	272	303	347	377	400	437	458	490
ME1 K= 2.00	180	160	140	158	173	204	229	269	300	344	373	398	435	457	489
ME1 K= 1.50	180	160	140	157	171	201	227	267	297	342	373	397	434	456	479
ME1 K= 1.00	180	160	140	154	168	198	223	263	294	339	371	394	432	455	489
ME1 K= 0.50	180	160	140	151	163	192	217	258	289	334	366	390	430	453	488
ME1 K= 0.20	180	160	140	148	159	188	212	252	283	330	362	387	427	450	475
GAMMA INPUT	180	160	140	140	145	183	207	247	278	325	358	383	424	448	486

$\rho = 0.70$

SCALED INITIAL SERVER LOAD = 0.00

	0.02	0.04	0.06	0.08	0.10	0.15	0.20	0.30	0.40	0.6	1.0	1.5	2.0	3.0	4.0
WIENER	103	141	167	189	206	242	269	309	338	378	405	425	455	472	488
MDI QUEUE	43	80	111	136	157	194	224	268	301	348	379	402	439	460	491
ME1 K= 4.00	42	77	105	128	148	186	216	261	294	342	374	401	436	460	490
ME1 K= 3.00	42	76	104	126	146	184	214	259	293	340	373	401	435	458	490
ME1 K= 2.00	42	75	101	124	143	181	211	256	290	336	371	395	434	457	489
ME1 K= 1.50	42	74	100	122	141	179	209	254	288	336	373	399	432	455	489
ME1 K= 1.00	41	72	98	119	138	176	205	251	285	333	370	391	431	454	488
ME1 K= 0.50	39	70	94	115	133	171	200	245	279	328	366	391	428	452	486
ME1 K= 0.20	38	67	91	111	123	166	195	240	274	323	362	383	425	449	487
GAMMA INPUT	37	65	88	108	125	161	190	235	269	319	354	379	422	447	486

RHO = 0.60					RHO = 0.60					RHO = 0.60										WIENER					MD1 QUEUE					ME1 K= 4.00					ME1 K= 3.00					ME1 K= 2.00					ME1 K= 1.50					ME1 K= 1.00					GAMMA INPUT				
WIENER					MD1 QUEUE					ME1 K= 4.00					ME1 K= 3.00					SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00																	
SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00			SCALED		INITIAL SERVER LOAD = 4.00																											
0.50	1.00	1.50	2.00	2.50	3.00	3.50	4.00	5.00	6.0	7.0	8.0	9.0	10.0	12.0	15.0	20.0	0.50	1.00	1.50	2.00	2.50	3.00	3.50	4.00	5.00	6.0	7.0	8.0	9.0	10.0	12.0	15.0	20.0																										
WIENER	3500	3901	2514	2073	1701	1404	1175	1001	774	649	582	545	514	504	501	500	3500	3900	2500	2032	1648	1354	1135	971	762	648	586	549	517	506	501	500	3500	3900	2500	2026	1676	1343	1125	964	759	647	585	550	517	506	501	500											
MD1 QUEUE	3500	3900	2500	2026	1676	1343	1125	964	759	647	585	550	517	506	501	500	3500	3900	2500	2022	1672	1337	1119	960	757	647	585	550	518	506	501	500	3500	3900	2500	2021	1629	1333	1116	958	756	646	586	550	518	507	502	500											
ME1 K= 4.00	ME1 K= 3.00	ME1 K= 2.00	ME1 K= 1.50	ME1 K= 1.00	ME1 K= 0.50	ME1 K= 0.20	GAMMA INPUT	3500	3900	2500	2018	1624	1326	1112	954	755	646	586	550	518	507	502	500	3500	3900	2500	2015	1615	1320	1104	949	752	645	586	551	519	507	502	500																				
ME1 K= 4.00	ME1 K= 3.00	ME1 K= 2.00	ME1 K= 1.50	ME1 K= 1.00	ME1 K= 0.50	ME1 K= 0.20	GAMMA INPUT	3500	3900	2500	2009	1609	1311	1097	943	749	644	586	551	519	507	502	500	3500	3900	2500	2009	1602	1303	1090	937	746	643	585	551	519	506	502	500																				
0.50	1.00	1.50	2.00	2.50	3.00	3.50	4.00	5.00	6.0	7.0	8.0	9.0	10.0	12.0	15.0	20.0	0.50	1.00	1.50	2.00	2.50	3.00	3.50	4.00	5.00	6.0	7.0	8.0	9.0	10.0	12.0	15.0	20.0																										
WIENER	2500	2901	1596	1278	1049	887	774	664	599	551	527	514	504	501	500	500	2500	2900	1500	1222	1002	854	752	681	596	553	529	517	506	502	500	500	2500	2900	1500	1211	993	846	747	678	595	552	530	517	506	502	500												
MD1 QUEUE	2500	2900	1547	1221	1003	846	752	681	596	553	529	514	504	501	500	500	2500	2900	1536	1208	996	845	746	677	595	552	530	517	506	502	500	500	2500	2900	1533	1204	986	842	743	676	594	552	530	517	506	502	500												
ME1 K= 4.00	ME1 K= 3.00	ME1 K= 2.00	ME1 K= 1.50	ME1 K= 1.00	ME1 K= 0.50	ME1 K= 0.20	GAMMA INPUT	2500	2900	1530	1203	983	839	739	675	593	552	530	517	506	502	500	2500	2900	1528	1195	978	835	735	673	593	552	530	517	506	502	500																						
ME1 K= 4.00	ME1 K= 3.00	ME1 K= 2.00	ME1 K= 1.50	ME1 K= 1.00	ME1 K= 0.50	ME1 K= 0.20	GAMMA INPUT	2500	2900	1523	1186	970	829	735	670	592	552	530	517	506	502	500	2500	2900	1519	1178	962	823	730	667	591	551	530	518	507	503	501	500																					
ME1 K= 4.00	ME1 K= 3.00	ME1 K= 2.00	ME1 K= 1.50	ME1 K= 1.00	ME1 K= 0.50	ME1 K= 0.20	GAMMA INPUT	2500	2900	1515	1170	954	817	726	663	589	551	530	518	507	503	501	2500	2900	1515	1170	954	817	726	663	589	551	530	518	507	503	501	500																					
0.50	1.00	1.50	2.00	2.50	3.00	3.50	4.00	5.00	6.0	7.0	8.0	9.0	10.0	12.0	15.0	20.0	0.50	1.00	1.50	2.00	2.50	3.00	3.50	4.00	5.00	6.0	7.0	8.0	9.0	10.0	12.0	15.0	20.0																										
WIENER	1507	1126	891	750	664	609	574	550	524	512	506	503	501	500	500	1507	1126	891	750	636	593	564	545	523	512	507	504	502	501	500	500	1507	1126	891	750	636	593	564	545	523	512	507	504	502	501	500	500												
MD1 QUEUE	1507	1126	891	750	664	609	574	550	524	512	506	503	501	500	500	1507	1126	891	750	632	589	562	543	522	512	507	504	502	501	500	500	1507	1126	891	750	632	589	562	543	522	512	507	504	502	501	500	500												
ME1 K= 4.00	ME1 K= 3.00	ME1 K= 2.00	ME1 K= 1.50	ME1 K= 1.00	ME1 K= 0.50	ME1 K= 0.20	GAMMA INPUT	1507	1126	891	750	664	609	574	550	524	512	506	503	501	500	1507	1126	891	750	632	589	562	543	522	512	507	504	502	501	500	1507	1126	891	750	632	589	562	543	522	512	507	504	502	501	500								
ME1 K= 4.00	ME1 K= 3.00	ME1 K= 2.00	ME1 K= 1.50	ME1 K= 1.00	ME1 K= 0.50	ME1 K= 0.20	GAMMA INPUT	1507	1126	891	750	664	609	574	550	524	512	506	503	501	500	1507	1126	891	750	632	589	562	543	522	512	507	504	502	501	500	1507	1126	891	750	632	589	562	543	522	512	507	504	502	501	500								
ME1 K= 4.00	ME1 K= 3.00	ME1 K= 2.00	ME1 K= 1.50	ME1 K= 1.00	ME1 K= 0.50	ME1 K= 0.20	GAMMA INPUT	1507	1126	891	750	664	609	574	550	524	512	506	503	501	500	1507	1126	891	750	632	589	562	543	522	512	507	504	502	501	500	1507	1126	891	750	632	589	562	543	522	512	507	504	502	501	500								

RHO = 0.60											
SCALED INITIAL SERVER LOAD = 1.00											
WIENER	0.20	0.30	0.40	0.50	0.60	0.80	1.00	1.50	2.00	2.5	3.0
MD1 QUEUE	812	744	694	657	629	590	565	532	517	510	506
ME1 K= 4.00	800	700	600	573	548	533	515	500	496	495	496
ME1 K= 3.00	800	700	600	570	544	519	505	493	492	493	492
ME1 K= 2.00	800	700	600	565	544	517	503	491	490	491	490
ME1 K= 1.50	800	700	600	561	539	512	499	489	488	490	492
ME1 K= 1.00	800	700	600	556	535	508	496	486	486	491	494
ME1 K= 0.50	800	700	600	549	521	503	491	483	484	487	489
ME1 K= 0.20	800	700	600	542	513	486	475	477	476	480	484
GAMMA INPUT	800	700	600	536	506	478	466	471	477	482	489
WIENER	632	589	561	543	531	516	508	500	498	498	499
MD1 QUEUE	602	500	485	479	462	454	463	471	478	484	486
ME1 K= 4.00	600	500	474	461	455	452	455	463	474	481	486
ME1 K= 3.00	600	500	471	458	452	453	447	463	473	480	485
ME1 K= 2.00	600	500	465	453	447	445	449	461	471	478	484
ME1 K= 1.50	600	500	462	449	443	442	446	458	469	477	483
ME1 K= 1.00	600	500	457	443	438	437	441	455	467	476	482
ME1 K= 0.50	600	500	449	435	429	429	434	445	459	473	480
ME1 K= 0.20	600	500	447	427	421	421	427	440	455	470	477
GAMMA INPUT	600	500	437	419	413	414	421	441	466	475	485
WIENER	477	463	458	457	458	462	467	478	485	490	493
MD1 QUEUE	400	382	376	371	373	382	390	393	414	428	451
ME1 K= 4.00	400	371	368	373	379	387	393	390	420	445	462
ME1 K= 3.00	400	368	363	367	375	383	390	393	418	444	461
ME1 K= 2.00	400	363	360	363	371	380	387	397	411	439	459
ME1 K= 1.50	400	360	356	363	371	380	387	397	411	439	458
ME1 K= 1.00	400	356	350	355	366	374	376	382	408	436	455
ME1 K= 0.50	400	348	343	348	357	366	376	385	401	432	452
ME1 K= 0.20	400	343	342	347	359	378	385	395	427	448	462
GAMMA INPUT	400	337	336	342	351	371	385	395	422	444	470

$\rho = 0.60$

WIENER									
$\rho = 0.60$									
SCALED INITIAL SERVER LOAD = 0.40									
0.05 0.10 0.15 0.20 0.30 0.40 0.50 0.60 0.80									
WIENER									
MDI QUEUE	350	351	354	360	374	388	400	411	428
ME1 K= 4.00	350	350	250	267	310	323	342	361	385
ME1 K= 3.00	350	350	250	260	291	313	335	349	377
ME1 K= 2.00	350	350	250	259	310	330	347	371	396
ME1 K= 1.50	350	350	250	255	283	306	326	343	371
ME1 K= 1.00	350	350	250	253	275	302	322	340	368
ME1 K= 0.50	350	350	250	256	249	274	297	318	335
ME1 K= 0.20	350	350	250	250	244	266	289	310	340
GAMMA INPUT	350	350	250	250	239	260	282	303	321
					253	256	275	314	345

$\rho = 0.60$

WIENER									
$\rho = 0.60$									
SCALED INITIAL SERVER LOAD = 0.20									
0.05 0.10 0.15 0.20 0.30 0.40 0.50 0.60 0.80									
WIENER									
MDI QUEUE	211	243	265	290	324	349	369	385	410
ME1 K= 4.00	150	150	139	220	262	290	318	357	379
ME1 K= 3.00	150	150	138	206	249	281	307	328	362
ME1 K= 2.00	150	150	137	175	203	246	279	305	326
ME1 K= 1.50	150	150	137	172	199	242	275	301	322
ME1 K= 1.00	150	150	137	152	199	229	271	319	354
ME1 K= 0.50	150	150	134	136	196	196	234	267	293
ME1 K= 0.20	150	150	131	134	166	192	227	259	286
GAMMA INPUT	150	150	129	155	185	220	253	282	302
				126	151	174	214	246	271

RHO = 0.50		SCALED INITIAL SERVER LOAD = 4.00						SCALED MEAN WAIT IN THOUSANDS									
		0.50	1.00	1.50	2.00	2.50	3.00	3.50	4.00	4.50	5.00	6.00	7.00	8.00	10.00	15.00	20.00
WIENER	MDI QUEUE	3500	3001	2514	2073	1701	1404	1175	1001	870	774	649	582	545	514	501	500
ME1	K = 4 / 00	3500	3000	2500	2000	1600	1327	1113	950	841	756	647	586	551	518	502	500
ME1	K = 3 / 00	3500	3000	2500	2000	1602	1312	1100	946	834	752	645	586	551	519	502	500
ME1	K = 2 / 00	3500	3000	2500	2000	1596	1302	1091	939	832	750	645	586	551	519	502	500
ME1	K = 1 / 50	3500	3000	2500	2000	1591	1296	1086	936	826	748	644	585	552	520	502	500
ME1	K = 1 / 00	3500	3000	2500	2000	1584	1289	1080	920	825	744	643	585	552	520	502	500
ME1	K = 0 / 50	3500	3000	2500	2000	1579	1286	1076	922	816	739	641	585	552	521	503	500
ME1	K = 0 / 20	3500	3000	2500	2000	1575	1284	1072	913	810	735	639	584	552	521	503	500
GAMMA INPUT		3500	3000	2500	2000	1577	1285	1074	904	803	730	636	583	552	521	503	500

RHO = 0.50		SCALED INITIAL SERVER LOAD = 3.00				SCALED MEAN WAIT IN THOUSANDS			
		SCALED	MEAN	SCALED	MEAN	SCALED	MEAN	SCALED	MEAN
WIENER	MD1	0.50	1.00	1.50	2.00	2.50	3.00	3.50	4.00
QUEUE	K=4.00	2500	2013	1596	1278	1049	887	774	654
ME1	K=3.00	2500	2000	1590	1192	960	837	741	628
ME1	K=2.00	2500	2000	1590	1176	965	826	735	624
ME1	K=1.00	2500	2000	1500	1171	961	823	731	623
ME1	K=0.50	2500	2000	1500	1165	955	819	728	622
ME1	K=0.25	2500	2000	1500	1159	950	815	725	621
ME1	K=0.10	2500	2000	1500	1152	942	809	721	621
ME1	K=0.05	2500	2000	1500	1140	930	799	714	615
ME1	K=0.025	2500	2000	1500	1128	915	790	707	612
GAMMA INPUT		2500	2000	1500	1118	906	781	700	608

AHO = C.50		SCALED INITIAL SERVER LOAD = 2.00			SCALED MEAN WAIT IN THOUSANDS		
		0.50	1.00	1.50	2.00	2.50	3.00
WIENER	MD1 QUEUE	1.126	891	750	664	574	500
ME1	K = 4 * 20	1000	804	692	626	585	542
ME1	K = 3 * 00	1500	791	680	617	579	565
ME1	K = 2 * 00	1500	787	676	615	577	554
ME1	K = 1 * 50	1600	781	671	611	575	552
ME1	K = 1 * 50	1500	775	668	608	573	550
ME1	K = 1 * 20	1500	775	667	607	573	550
ME1	K = 0 * 50	1500	754	650	593	569	544
ME1	K = 0 * 20	1500	743	640	588	558	540
GAMMA INPUT		1000	743	640	588	558	535

RHO = 0.50											
SCALED INITIAL SERVER LOAD = 1.00											
	0.30	0.40	0.50	0.60	0.80	1.00	1.50	2.00	2.50	3.0	4.0
WIENER	74.4	69.4	55.7	52.9	59.0	56.5	53.2	51.7	51.0	50.6	50.2
MD1 QUEUE	73.0	69.0	50.0	51.5	51.5	48.4	48.3	48.6	48.8	49.0	49.4
ME1 K= 4.00	70.0	60.0	51.0	50.1	48.6	47.7	47.4	47.6	48.2	48.6	49.5
ME1 K= 3.00	70.0	60.0	50.0	49.7	48.1	47.3	47.2	47.6	48.1	48.5	49.5
ME1 K= 2.00	70.0	60.0	50.0	49.1	47.4	46.7	46.7	47.3	47.9	48.3	49.1
ME1 K= 1.50	70.0	60.0	50.0	48.6	46.9	46.3	46.4	47.0	47.7	48.2	48.9
ME1 K= 1.00	70.0	60.0	50.0	48.0	46.1	45.6	45.9	46.6	47.4	48.0	49.2
ME1 K= 0.50	70.0	60.0	50.0	47.0	45.0	44.5	45.0	46.0	46.9	47.6	49.5
ME1 K= 0.20	70.0	60.0	50.0	46.1	43.9	43.4	44.2	45.4	46.4	47.2	48.9
GAMMA INPUT	70.0	60.0	50.0	45.4	42.9	42.5	43.4	44.7	45.9	46.8	48.7
RHO = 0.50											
	0.30	0.40	0.50	0.60	0.80	1.00	1.50	2.00	2.50	3.0	4.0
WIENER	58.9	56.1	54.3	53.1	51.6	50.8	50.0	49.8	49.8	49.9	50.0
MD1 QUEUE	50.0	42.8	44.3	44.0	43.8	45.5	46.8	47.7	48.3	49.0	49.4
ME1 K= 4.00	50.0	40.0	41.4	41.9	42.3	44.7	44.7	46.1	47.1	47.9	48.8
ME1 K= 3.00	50.0	40.0	41.1	41.4	41.9	42.6	44.5	46.0	47.0	47.8	48.7
ME1 K= 2.00	50.0	40.0	40.5	40.7	41.2	42.1	44.1	45.7	46.8	47.6	48.6
ME1 K= 1.50	50.0	40.0	40.0	40.1	40.1	41.6	43.8	45.4	46.6	47.4	48.4
ME1 K= 1.00	50.0	40.0	39.4	39.4	40.1	41.0	43.3	45.0	46.3	47.2	48.4
ME1 K= 0.50	50.0	40.0	38.5	38.3	39.0	40.0	42.8	44.4	45.8	46.8	48.1
ME1 K= 0.20	50.0	40.0	37.7	37.4	38.0	39.1	41.8	43.8	45.3	46.4	47.9
GAMMA INPUT	50.0	40.0	36.9	36.5	37.1	38.2	41.1	43.2	44.9	46.0	47.6
RHO = 0.50											
	0.30	0.40	0.50	0.60	0.80	1.00	1.50	2.00	2.50	3.0	4.0
WIENER	46.3	45.8	45.7	45.8	46.2	46.7	47.0	48.5	49.0	49.3	49.6
MD1 QUEUE	30.0	34.1	36.8	38.5	38.7	41.1	42.8	45.6	46.9	47.8	48.8
ME1 K= 4.00	30.0	32.9	34.7	35.9	37.9	39.7	42.9	45.0	46.4	47.4	48.5
ME1 K= 3.00	30.0	32.6	34.2	35.5	37.6	39.4	42.7	44.8	46.3	47.3	48.5
ME1 K= 2.00	30.0	32.1	33.6	34.8	37.0	38.9	42.7	44.5	46.0	47.1	48.4
ME1 K= 1.50	30.0	31.7	33.1	34.3	36.6	38.5	42.0	44.3	45.8	46.9	48.0
ME1 K= 1.00	30.0	31.1	32.4	32.7	36.0	37.9	41.6	43.9	45.6	46.7	48.1
ME1 K= 0.50	30.0	30.3	31.4	32.6	35.0	37.0	40.8	43.4	45.1	46.3	47.9
GAMMA INPUT	30.0	30.0	29.6	30.5	31.7	35.2	40.1	42.8	44.6	46.0	47.6

AHO = 0.50										AHO = 0.40													
SCALEC INITIAL SERVER LOAD = 0.10					SCALEC INITIAL SERVER LOAD = 0.20					SCALEC INITIAL SERVER LOAD = 0.30					SCALEC INITIAL SERVER LOAD = 0.40								
EPOCH		SCALED		MEAN WAIT IN THOUSANDS		EPOCH		SCALED		MEAN WAIT IN THOUSANDS		EPOCH		SCALED		MEAN WAIT IN THOUSANDS		EPOCH		SCALED		MEAN WAIT IN THOUSANDS	
WIENER	0.05	0.10	0.15	0.20	0.30	0.40	0.50	0.60	0.80	1.00	1.20	1.50	2.00	3.00	4.00	6.00	-	-	-	-	-	-	
MDI QUEUE	360	351	354	360	374	386	400	411	426	442	452	464	477	490	495	499	496	495	494	493	492	490	489
ME1 K = 4.00	350	300	250	200	256	297	325	339	361	390	404	426	449	474	486	496	495	494	493	492	491	490	489
ME1 K = 3.00	350	300	250	200	247	279	302	321	352	376	395	417	443	470	484	495	494	493	492	491	490	489	488
ME1 K = 2.00	350	300	250	200	244	275	298	318	349	374	393	415	441	469	483	494	493	492	491	490	489	488	487
ME1 K = 1.50	350	300	250	200	240	269	292	312	344	369	389	412	438	468	482	494	493	492	491	490	489	488	487
ME1 K = 1.00	350	300	250	200	236	264	288	308	340	365	386	409	436	466	486	494	493	492	491	490	489	488	487
ME1 K = 0.50	350	300	250	200	232	258	282	302	334	360	381	405	433	464	481	493	492	491	490	489	488	487	486
ME1 K = 0.20	350	300	250	200	224	250	272	292	325	352	373	398	427	460	477	492	491	490	489	488	487	486	485
GAMMA INPUT	350	300	250	200	218	242	264	284	317	344	365	391	421	456	475	490	489	488	487	486	485	484	483

RHO = 0.50					RHO = 0.00					RHO = 0.50					RHO = 0.00						
WIENER QUEUE					MD1 QUEUE					WIENER QUEUE					MD1 QUEUE						
SCALED INITIAL SERVER LOAD		0.50			SCALED INITIAL SERVER LOAD		0.00			SCALED INITIAL SERVER LOAD		0.50			SCALED INITIAL SERVER LOAD		0.00				
		0.10	0.15	0.20		0.30	0.40	0.50	0.60		0.30	0.40	0.50	0.60		0.30	0.40	0.50	0.60		
ME1	K = 1.00	1.55	206	242	269	309	338	360	378	405	425	439	455	472	488	494	499	495	499		
ME1	K = 4.00	ME1	K = 3.00	ME1	K = 2.00	ME1	K = 1.50	ME1	K = 1.00	ME1	K = 0.50	ME1	K = 0.20	ME1	K = INPUT	ME1	K = 1.00	ME1	K = 0.50	ME1	K = INPUT
ME1	K = 1.00	4.6	90	129	163	218	259	287	308	346	374	394	418	444	472	485	495	494	494	494	
ME1	K = 4.00	4.7	88	124	155	204	242	272	296	334	363	385	410	438	463	483	493	492	492	492	
ME1	K = 3.00	4.7	87	122	152	201	239	269	293	331	360	382	408	436	467	482	492	491	491	491	
ME1	K = 2.00	4.6	86	120	149	197	234	263	288	327	356	378	404	433	465	481	493	493	493	493	
ME1	K = 1.50	4.5	85	118	147	193	230	260	284	323	352	375	404	431	464	480	493	493	493	493	
ME1	K = 1.00	4.5	83	116	143	189	225	254	279	318	347	370	397	428	462	478	492	492	492	492	
ME1	K = 0.50	4.4	81	114	138	182	217	246	270	309	339	363	390	422	456	476	491	491	491	491	
ME1	K = 0.20	4.3	78	108	133	175	210	238	262	301	332	356	384	417	454	473	490	490	490	490	
GAMMA	INPUT	4.2	76	104	129	170	203	231	255	294	324	349	377	411	450	471	489	489	489	489	

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ABSTRACT (continued)

The server load process is expressed as a net input process (having stationary, independent increments) modified by a reflecting barrier at the origin. In queueing systems the net input process is compound Poisson. Two other choices of net input processes, the Wiener process (or Brownian motion) and the gamma process, provide approximations for the queueing process. This research considers groups of server load processes whose parameters are selected so that the first and second moments of their net input processes are matched. An existing Laplace transform expression is employed to obtain transient expected server load at specified epochs.

The Laplace transform is inverted numerically using an existing technique. The inversion technique is first applied to test functions whose exact inverses are known, and the results are also compared with queueing results obtained by other methods. These investigations indicate that the numerical results for expected server load have four to six significant digits when the approximation is based upon thirty four values of the Laplace transform function. The computer programs are coded in FORTRAN IV using extended double precision, and complete documentation is included.

The numerical results for expected server load are tabulated in scaled form. Each of the 93 tables includes results for a specific combination of traffic intensity parameter (twelve values, ranging from .5 through 1.0 up to 2.0) and initial server load (either six or nine values, ranging from 0 to 4 in scaled form). An individual table has results for the Wiener process, the gamma input process, and eight queues with different service time distributions; each of the ten processes is evaluated at sixteen epochs. Step-by-step procedures for using the tables are included, and several sample problems are presented.

The tabulated results allow a comprehensive study of the error associated with using the Wiener process as an approximation of server load in queues. This study confirms that the Wiener process is always an upper bound and that the approximation is best for queues with a traffic intensity parameter near unity. The scaled results also indicate that the gamma input process and queueing process with deterministic service times provide tight lower and upper bounds, respectively, for expected server load in all queues with Poisson arrivals and gamma distributed service times.