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RESEARCH AND APPLIED STATISTICS M KRAKOWSKI NOV 86
GNU/49146/105 N00014-86-K-0029

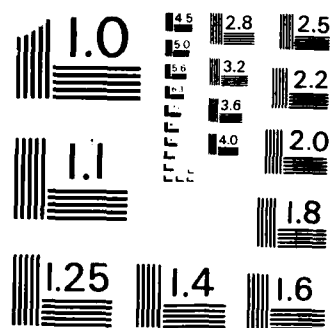
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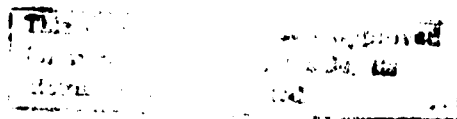
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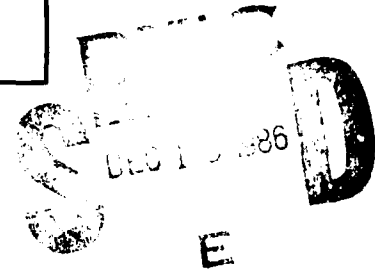
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Report No. GMU/49146/105
November 1986



Department of Operations Research and Applied Statistics
School of Information Technology and Engineering
George Mason University
Fairfax, Virginia 22030

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REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM
1. REPORT NUMBER	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER
4. TITLE (and Subtitle) M/G/1 Subject to an Initial Quorum of Customers		5. TYPE OF REPORT & PERIOD COVERED Technical Report
		6. PERFORMING ORG. REPORT NUMBER GMU/49146/105
7. AUTHOR(s) Martin Krakowski		8. CONTRACT OR GRANT NUMBER(s) N00014-86-K-0029
9. PERFORMING ORGANIZATION NAME AND ADDRESS Department of Operations Research and Applied Statistics George Mason University, Fairfax, VA 22030		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS Task K-B Project 4118150
11. CONTROLLING OFFICE NAME AND ADDRESS Office of Naval Research 800 North Quincy Street Arlington, VA 22217		12. REPORT DATE October 1986
		13. NUMBER OF PAGES 10
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		15. SECURITY CLASS. (of this report) Unclassified
		15a. DECLASSIFICATION/DOWNGRADING SCHEDULE Unclassified
16. DISTRIBUTION STATEMENT (of this Report) Unlimited		
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)		
18. SUPPLEMENTARY NOTES		
19. KEY WORDS (Continue on reverse side if necessary and identify by block number) computational probability computer performance evaluation computer networks queueing models local area networks server vacations		
20. ABSTRACT (Continue on reverse side if necessary and identify by block number)		

Abstract

The model $M/G/1$ is modified in the following manner. The server is idled when he runs out of customers and resumes serving when the $(m+1)$ st customer arrives, where $m \geq 0$; $m+1$ is referred to as the "initial quorum" and m is the maximal queue size (and system size) while the server idles or vacations. The modified model is designated as $M/G/1(m)$. When $m=0$ we have the regular $M/G/1$.

In Section 1 we derive the omni-equations for the backlog process B (equation (1.17)) and for the delay process w (equation (1.24)) by exploiting the simple relation between B and w in $M/G/1(m)$, a relation which results in equation (1.12).

In Section 2 we derive several composition properties for the backlog and for the delay. In particular, equation (2.8) says that the backlog is distributed like the sum of the backlog in $M/G/1$ and of a random variable which depends on the service time; and equation (2.9) says that the delay is distributed like the sum of the delay in $M/G/1$ and of a random variable which depends on the service time and on the interarrival time.

Notation

A = interarrival interval

λ = arrival rate = $1/\bar{A}$

x = service duration

μ = $1/\bar{x}$

ρ = λ/μ

r = residual time ("residue") of x ; x and r are related through the omni-equation

$$E\phi(x) - \phi(0) = ExE\phi'(r); \text{ cf. Krakowski (Sept. 1984)}$$

w = delay encountered by a true or virtual customer; in regular $M/G/1$ we have $w=B$

B = backlog (unfinished work) due to incumbent customers; in regular $M/G/1$ we have

$$w = B$$

w_* = delay when server works

B_* = backlog when server works

m = maximal size of the queue when the server idles; $m+1$ is the "initial quorum"

N = size of the system

n = size of the queue

P_j = $\Pr(N=j)$

$p_j = \Pr(n=j)$

$Q_j = \Pr(n=j \text{ and server idles}) , 0 \leq j \leq m ; Q_0 = P_0$

$P_* = \Pr(\text{server works})$

X, Y, and Z are defined by (1.5), (1.6) and (1.23)

$\phi ()$ is an arbitrary well-behaved function of its argument(s); cf. Krakowski (1984, 1985); polynomials and their limits are well-behaved if their expectation is finite; so is the step function; $E\phi(z)$, the expectation of $\phi(z)$, is called the omni-transform of z .

The *omni-convention* calls for taking the expectation of each-side of an omni-equation without explicitly showing the expectation operator; thus $\phi(y) = \phi(z)$ stands for $E\phi(y) = E\phi(z)$

A *free copy* of a random variable z is a random variable distributed like z but independent of z and of any other variable within the scope of the same expectation operator (the expectation may be implied by the omni-convention)

$j*z \stackrel{d}{=} z_1 ++ z_j$ where j is a positive integer and the z_1 are free copies of z (the "generic" random variable); $0*z = 0$

Section 1. The Model M/G/1 With Initial Quorum

The regular model M/G/1 is modified as follows. The server is idled (or goes off on vacation) each time he runs out of customers, and resumes serving at the instant of the arrival of the $(m+1)$ -th customer, where $m \geq 0$. Thus $m+1$ constitutes an *initial quorum* and m is the maximal queue size while the server idles; we can think of m as a "limbo." We will designate this model as M/G/1/(m). Thus, when $m = 0$ we have the regular M/G/1.

In a prior report (Krakowski, 1986) we dealt with the process "queue size" for M/G/1(m). (Note: In that prior report m stands for the current $m+1$. The change simplifies somewhat the typography of many formulas.) We have shown, in particular, that for each $0 \leq j \leq m$

$$Q_j = (1-\rho)/(m+1) \text{ and } P_* = \rho = \lambda/\mu \quad (1.1)$$

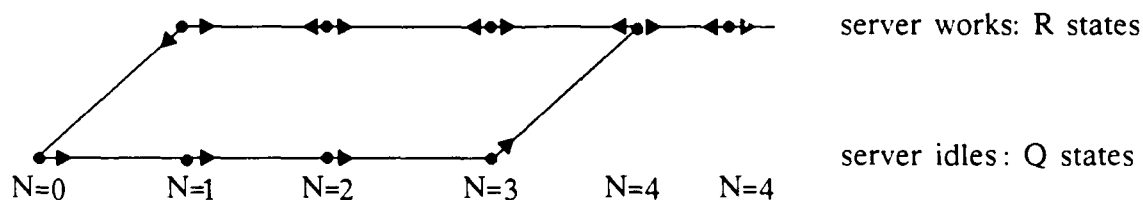
where $Q_j = \Pr(n=j; \text{server idles})$ and $P_* = \Pr(\text{server works})$;

and that

$$\phi(n) = \frac{1-\rho}{m+1} [\phi(0) + \phi(m)] + \rho \phi(n+h) \quad (1.2)$$

where h = number of arrivals during the residue of x , the (generic) service time. To make this report readable without recourse to the report quoted above we rederive (1.1). (We will not need (1.2) in this report.)

Consider the transition diagram for M/G/1/(3):



The flow balance for the state "N=1; server idles" is $\lambda Q_0 = \lambda Q_1$ which says that the frequency of entering this state equals the frequency of exiting it. The flow balance for the state "N=2; server idles" is $\lambda Q_1 = \lambda Q_2$; and for the state "N=3; server idles" the flow balance is $\lambda Q_2 = \lambda Q_3$. Hence we have $Q_0 = Q_1 = Q_2 = Q_3$. Clearly, for arbitrary m we have $Q_0 = Q_j$; $0 \leq j \leq m$. The value of P_* follows from the global balance of arrivals and departures: $\lambda = \mu P_*$. Thus we have demonstrated (1.1).

In the model $M/G/1/(m)$ the treatment of the delay, the theme of the current report, is more complex than the treatment of the queue-size. It is also more complex and more subtle than the analysis of the delay for the regular $M/G/1$. The instinctive approach in analyzing the delay, in $M/G/1/(m)$ as well as in $M/G/1$, is to establish a balance equation for the virtual delay. This has been a simple task in $M/G/1$, mainly, in our opinion, because in this model the process "virtual delay" and the process "virtual backlog" are identical. In $M/G/1/(m)$ when $m \geq 1$ the two processes differ. It turns out that the analysis of $M/G/1/(m)$ is much simplified, and more insightful, if one analyzes the backlog process B along with the delay process w ; the backlog B is the aggregate remaining service time for all incumbent customers. (Still, the direct "instinctive" approach of balancing the virtual delay, or rather, in the omni-fashion, an arbitrary function of this delay, is a viable approach.) And, of course, the process B may be of interest in its own right and not as a mere stepping stone to analyzing w .

Note The actual delay experienced by a true customer has the same distribution as the virtual delay; cf. Wolff (1982). This follows from the fact that a true customer and a random observer see, stochastically speaking, the same picture when the arrival source is poissonian. Using the same symbol w for true and virtual delays should cause no ambiguity in the context of this report.

The Static Balance A "random" observer will find, with probability Q_0 , that $B = 0$ and $N = 0$; he will find, with probability Q_1 , that $N = 1$ and the server idles and $B = x$; and more generally he will find, with probability Q_j where $0 \leq j \leq m$, that $N = j$ and the server idles $B = j \cdot x$; and he will find with probability P_* that $B = B_*$. Thus, since each $Q_j = (1-\rho)/(m+1)$ and $P_* = \rho$, we have

$$\phi(B) = \frac{1-\rho}{m+1} [\phi(0 \cdot x) + \phi(x) + \phi(2 \cdot x) + \dots + \phi(m \cdot x)] + \rho \phi(B_*) \quad (1.3)$$

When, e.g., $m = 3$ equation (1.3) becomes

$$\phi(B) = \frac{1-\rho}{4} [\phi(0) + \phi(x) + \phi(2 \cdot x) + \phi(3 \cdot x)] + \rho \phi(B_*) \quad (1.3a)$$

To find the omni-equations for the delay w which correspond to (1.3) and (1.3a) we note that a virtual customer who finds, with probability Q_j , j (true) customers in the limbo must await $m - j$ additional customers to reach the quorum of $m + 1$ (this quorum includes the virtual customer) and then must wait until the j senior customers are served. The entire delay of our virtual customer is therefore $(m-j) \cdot A + j \cdot x$, where

$0 \leq j \leq m$; thus the delay of a customer who finds the server idle is composed of m intervals. (When $m = 0$ there is no delay when the server idles, this being the regular M/G/1.) Hence,

$$\phi(w) = \frac{1-\rho}{m+1} [\phi(m \cdot A) + \phi((m-1) \cdot A + x) + \dots + \phi(m \cdot x)] + \rho \phi(w_*) \quad (1.4)$$

When $m = 3$ equation (1.4) becomes

$$\begin{aligned} \phi(w) = \frac{1-\rho}{4} [\phi(3 \cdot A) + \phi(2 \cdot A + x) + \phi(A + 2 \cdot x) + \phi(3 \cdot x)] \\ + \rho \phi(w_*) \end{aligned} \quad (1.4a)$$

where w_* is the delay conditioned upon the server working.

We simplify the typography of (1.4) and (1.4a) by defining

$$\phi(X) \triangleq \frac{1}{m+1} \sum_{j=0}^m \phi(j \cdot x) \quad (1.5)$$

and

$$\phi(Y) \triangleq \frac{1}{m+1} \sum_{j=0}^m \phi((m-j) \cdot A + j \cdot x) \quad (1.6)$$

Then (1.3) and (1.4) become

$$\phi(B) = (1-\rho) \phi(X) + \rho \phi(B_*) \quad (1.7)$$

and

$$\phi(w) = (1-\rho) \phi(Y) + \rho \phi(w_*) \quad (1.8)$$

A key observation in our approach is that in the model M/G/1/(m) the virtual delay and the backlog observed at an instant when the server works are one and the same process; hence

$$B_* = w_* \quad (1.9)$$

from which follows the weaker statement that

$$\phi(B_*) = \phi(w_*) \quad (1.10)$$

which merely says that B_* and w_* are identically distributed. Hence, from (1.8) and (1.10) it follows that

$$\phi(w) = (1-\rho) \phi(Y) + \rho \phi(B_*) \quad (1.11)$$

It follows from (1.7) and (1.11) that

$$\phi(w) = \phi(B) + (1-\rho) [\phi(Y) - \phi(X)] \quad (1.12)$$

Thus if we have an omni-equation for B we can transpose it with the aid of (1.12) into an omni-equation for w . We now derive such an equation as balancing condition for an arbitrary function of B .

The backlog B jumps to $B + x$ with each arrival, these arrivals being of frequency λ . (Departures of serviced customers do not affect the balance since in our model we assume that the value of a customer's service time is revealed at the instant of his arrival.) On the other hand, while the server works, with probability P_* , he keeps on reducing the backlog now denoted by B_* at the rate $dB_* = dt$. Hence the omni-balance for B is

$$\lambda [\phi(B+x) - \phi(B)] = P_* \phi'(B_*) \quad (1.13)$$

According to the shifted renewal equation (Krakowski, September 1984)

$$\phi(B+x) - \phi(B) = \bar{x} \phi'(B+r) \quad (1.14)$$

where r is the residue of x ; the differentiation is with respect to the entire argument. From (1.13) and (1.14) we have

$$\lambda \bar{x} \phi'(B+r) = P_* \phi'(B_*)$$

which integrated typographically is

$$\rho \phi(B+r) = P_* \phi(B_*) \quad (1.15)$$

Putting $\phi(\cdot) = 1$ we rederive $P_* = \rho$ and (1.15) becomes

$$\phi(B_*) = \phi(B+r) \quad (1.16)$$

From (1.17) and (1.16) we have

$$\phi(B) = (1-\rho) \phi(X) + \rho \phi(B+r) \quad (1.17)$$

the sought for omni-equation for the backlog B . From (1.17) we can get, recursively, successive moments of B and a convolution equation for the distribution of B . And in turn, with the aid of (1.12), we can get the successive moments of w and a convolution equation for the distribution of w . Of course, all needed moments and distributions of X and Y and Z have to be derived as a side exercise.

Example: Find $\bar{B}$ and $\bar{w}$

From (1.15) we have

$$\bar{X} = \frac{1}{m+1} [\bar{x} + m\bar{x}] = \frac{m(m+1)\bar{x}}{2(m+1)} = \frac{1}{2} m\bar{x} \quad (1.18)$$

and from (1.6) we have, similarly,

$$\bar{Y} = \frac{1}{2} m\bar{A} + \frac{1}{2} m\bar{x} = \frac{1}{2} m\left(\frac{1}{\lambda} + \frac{1}{\mu}\right) \quad (1.19)$$

From (1.17) and (1.18) we have

$$\bar{B} = \frac{1}{2} m\bar{x} + \frac{\rho\bar{r}}{1-\rho} \quad (1.20)$$

From (1.12), (1.18) and (1.19) we have

$$\begin{aligned} \bar{w} &= \bar{B} + (1-\rho)(\bar{Y} - \bar{X}) = \frac{1}{2} m\bar{x} + \frac{\rho\bar{r}}{1-\rho} + (1-\rho)m\bar{A} \\ &= \frac{m}{2\lambda} + \frac{\rho\bar{r}}{1-\rho} \end{aligned} \quad (1.21)$$

Thus, $\bar{w}$ is composed of m/λ and the expected waiting time for a regular M/G/1. This is not incidental and we will take up the problem of composition properties in the model M/G/1(m) in Section 2.

To complete the current section we derive the omni-equation for w . From (1.12) and (1.17) we have

$$\phi(w) = (1-\rho)\{\phi(Y) - \rho[\phi(Y+r) - \phi(X+r)]\} + \rho\phi(w+r) \quad (1.22)$$

A comparison of equation (1.22) with the quite simpler (1.17)—even if we replace $\phi(X)$ by its explicit representation in (1.5)—will give the reader an idea about the more extensive need for algebraic maneuvering in a direct derivation of (1.22) from the omni-balance of the virtual delay.

The formal appearance of (1.21) is simplified by defining

$$\phi(Z) \triangleq \phi(Y) - \rho[\phi(Y+r) - \phi(X+r)] \quad (1.23)$$

From (1.22) and (1.23) we have

$$\phi(w) = (1-\rho)\phi(Z) + \rho\phi(w+r) \quad (1.24)$$

It is easy to verify that (1.24) leads to $\bar{w}$ as given in (1.21).

Section 2: Composition Theorems

When $m = 0$, i.e. when we consider the regular $M/G/1/(0)$ alias $M/G/1$, we have according to (1.5), (1.6) and (1.23)

$$\phi(X_0) = 0, \quad \phi(Y_0) = 0, \quad \phi(Z_0) = 0, \quad (2.1)$$

We will use in this section, as we have just done in (2.1), a subscript serving as a reminder of the size of m in the model. This is not a necessity, just a convenience; most equations in this section relate a general $M/G/1/(m)$ model to the regular $M/G/1/(0)$ so that the reminder-subscripts will identify the models. Thus we will write X_m , Y_m , Z_m , B_m , and w_m , in place of X , Y , Z , B and w . Equations (1.17) and (1.22) for $m = 0$ are written now, taking into account (2.1),

$$\phi(B_0) = (1-\rho)\phi(0) + \rho\phi(B_0+r) \quad (2.2)$$

and

$$\phi(w_0) = (1-\rho)\phi(0) + \rho\phi(w_0+r) \quad (2.3)$$

Equations (2.2) and (2.3) imply, as can be shown, that

$$\phi(B_0) = \phi(w_0) \quad (2.4)$$

which we know from the structure of the regular $M/G/1$.

Let us now shift (2.2) by X_m thus obtaining

$$\phi(B_0 + X_m) = (1-\rho)\phi(X_m) + \rho\phi(B_0+r+X_m) \quad (2.5)$$

From (2.5) and (1.17) we have

$$\phi(B_m) - \rho\phi(B_m+r) = \phi(B_0+X_m) - \rho\phi(B_0+r+X_m) \quad (2.6)$$

Defining

$$\Psi(B_m) \triangleq \phi(B_m) - \rho\phi(B_m+r) \quad (2.7)$$

we write (2.6) as

$$\Psi(B_m) = \Psi(B_0 + X_m)$$

or, reverting to $\phi(\cdot)$ in place of $\Psi(\cdot)$, as

$$\phi(B_m) = \phi(B_0 + X_m) \quad (2.8)$$

Equation (2.8) states that the backlog B_m in $M/G/1/(m)$ is distributed like the convolution of B_0 , the backlog in $M/G/1$, and X_m .

From (2.3) and (1.24) we derive in like manner

$$\phi(w_m) = \phi(w_0 + Z_m) \quad (2.9)$$

thus showing that the delay in $M/G/1/(m)$ is distributed like the convolution of w_0 , the delay in regular $M/G/1$, and Z_m .

The composition equations (2.8) and (2.9) should be especially useful computationally when the distribution or moments of the delay w_0 are known and when m is treated as a parameter. Of course, the distribution, or moments, of Z_m have to be evaluated as a side exercise. Similar remarks hold for the distribution and moments of B should the backlog be a process of interest. The labor involved may be formidable but in some practical applications it might be justified economically.

Another composition property for the delay w_m is obtained as follows. Providing (1.12) with m -subscripts we have

$$\phi(w_m) = (1-\rho)[\phi(Y_m) - \phi(X_m)] + \phi(B_m) \quad (2.10)$$

Since in the regular $M/G/1$, i.e. in $M/G/1/(0)$, $B_0 = w_0$ we can write (2.8) in the form

$$\phi(B_m) = \phi(w_0 + X_m) \quad (2.11)$$

From (2.10) and (2.11) we have

$$\phi(w_m) = (1-\rho)[\phi(Y_m) - \phi(X_m)] + \phi(w_0 + X_m) \quad (2.12)$$

Equation (2.12) appears simpler numerically than (2.9), especially for the computation of moments.

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