

Model Answer + Grading Rubric

Answer to exercise 01 : (COMPARISON OF QUEUES : 08 Marks)

1. This system can be modeled as an $M/M/2$ since it has Poisson arrivals, exponential service times, two servers, a FIFO discipline (default), illimited capacity (default), illimited population (default).

2. Probability of Finding the DBMS Empty (P_0) :

$$\rho = \frac{\lambda}{m\mu} = \frac{14}{2 \times 17} = 0.4117647058$$

$\rho < 1 \Rightarrow$ The system is stable.

$$P_0 = \left[\frac{(m\rho)^m}{m!(1-\rho)} + \sum_{k=0}^{m-1} \frac{(m\rho)^k}{k!} \right]^{-1} = \left[\frac{(2 \times 0.4117647058)^2}{2!(1-0.4117647058)} + 1 + 2 \times 0.4117647058 \right]^{-1}$$

$$P_0 = 0.4166666666$$

3. Probability That a Request Has to Wait (ζ) :

$$\zeta = \frac{(m\rho)^m}{m!(1-\rho)} P_0 = \frac{(2 \times 0.4117647058)^2}{2!(1-0.4117647058)} \times 0.4166666666$$

$$\zeta = 0.240196$$

4. Average Number of Requests in the System (\bar{N}) :

$$\bar{N} = \bar{Q} + \bar{R} = \frac{\zeta \rho}{1-\rho} + m\rho = \frac{0.240196 \times 0.4117647058}{1-0.4117647058} + 2 \times 0.4117647058$$

$$\bar{N} = 0.9916666666$$

5. The average residence time in this system (\bar{T}) :

$$\text{Using Little's formula : } \bar{N} = \lambda \bar{T} \Rightarrow \bar{T} = \frac{\bar{N}}{\lambda} = \frac{0.9916666666}{14}$$

$$\bar{T} = 0.0708333333$$

6. The probability of finding less than 2 requests in this system at a given time :

$$P_* = 1 - \zeta = 1 - 0.240196$$

$$P_* = 0.759804$$

Answer to exercise 02 : (QUEUEING NETWORK : 12 Marks)

Nous avons : $\gamma = 5, m_1 = +\infty, m_2 = 1, m_3 = 2, \mu_1 = \mu_2 = \mu_3 = \mu$.

1. Internal routing probability matrix :

$$\begin{pmatrix} \frac{1}{5} & \frac{2}{5} & \frac{2}{5} \\ \frac{1}{4} & 0 & 0 \\ \frac{1}{4} & 0 & 0 \end{pmatrix}$$

External routing probability matrix :

$$\begin{pmatrix} 0 \\ \frac{3}{4} \\ \frac{3}{4} \end{pmatrix}$$

2. Effective arrival rates λ_i :

$$\begin{cases} \lambda_1 = \gamma + \frac{1}{5}\lambda_1 + \frac{1}{4}\lambda_2 + \frac{1}{4}\lambda_3 \\ \lambda_2 = \frac{2}{5}\lambda_1 \\ \lambda_3 = \frac{2}{5}\lambda_1 \end{cases} \Rightarrow \begin{cases} \lambda_1 = 5 + \frac{2}{5}\lambda_1 \\ \lambda_2 = \lambda_3 = \frac{2}{5}\lambda_1 \end{cases} \Rightarrow \begin{cases} \frac{3}{5}\lambda_1 = 5 \\ \lambda_2 = \lambda_3 = \frac{2}{5}\lambda_1 \end{cases}$$

$$\Rightarrow \begin{cases} \lambda_1 = \frac{25}{3} \\ \lambda_2 = \lambda_3 = \frac{10}{3} \end{cases}$$

$$\Rightarrow \begin{cases} \lambda_1 = \frac{25}{3} \\ \lambda_2 = \frac{10}{3} \\ \lambda_3 = \frac{10}{3} \end{cases}$$

3. The servers' utilization ρ_i as a function of μ .

$$\begin{cases} \rho_1 = 0 \\ \rho_2 = \frac{\lambda_2}{m_2\mu_2} \\ \rho_3 = \frac{\lambda_3}{m_3\mu_3} \end{cases} \Rightarrow \begin{cases} \rho_1 = 0 \\ \rho_2 = \frac{10}{3\mu} \\ \rho_3 = \frac{10}{3 \times 2 \times \mu} \end{cases} \Rightarrow \begin{cases} \rho_1 = 0 \\ \rho_2 = \frac{10}{3\mu} \\ \rho_3 = \frac{5}{3\mu} \end{cases}$$

4. Values of μ which ensure the stability of the network :

$$\begin{cases} FA_1 \text{ Stable} \\ \wedge \\ FA_2 \text{ Stable} \\ \wedge \\ FA_3 \text{ Stable} \end{cases} \Rightarrow \begin{cases} \rho_1 = 0 < 1 \\ \wedge \\ \rho_2 = \frac{10}{3\mu} < 1 \\ \wedge \\ \rho_3 = \frac{5}{3\mu} < 1 \end{cases} \Rightarrow \begin{cases} \mu > \frac{10}{3} \\ \wedge \\ \mu > \frac{5}{3} \end{cases}$$

$$\text{network stable} \Rightarrow \mu > \frac{10}{3}$$

We conclude that for the network to be stable, μ must verify the following condition :

$$\mu > \frac{10}{3} \text{ or } \mu \in \left] \frac{10}{3}, +\infty[\quad \leftarrow 0.5$$

For $\mu = 4$:

$$\begin{cases} \rho_1 = 0 \\ \rho_2 = \frac{\lambda_2}{m_2 \mu_2} = \frac{10}{3 \times 4} \\ \rho_3 = \frac{\lambda_3}{m_3 \mu_3} = \frac{5}{3 \times 4} \end{cases} \Rightarrow \begin{cases} \rho_1 = 0 \\ \rho_2 = \frac{5}{6} = 0.8333333333 \\ \rho_3 = \frac{5}{12} = 0.4166666666 \end{cases} \quad \leftarrow 0.5$$

Queue 1 : of type $M/M/ + \infty$. **Queue 2** : de type $M/M/2$. **Queue 3** : de type $M/M/1$.

5. The average number of customers waiting in each queue and in the network :

$$(a) \quad \bar{Q}_1 = 0 \quad \leftarrow 0.5$$

$$(b) \quad \bar{Q}_2 = \frac{\rho_2^2}{1 - \rho_2} = \frac{0.8333333333^2}{1 - 0.8333333333} \Rightarrow \bar{Q}_2 = 4.1666666666 \quad \leftarrow 0.5$$

$$(c) \quad P_0(3) = \left[\frac{(m_3 \rho_3)^{m_3}}{m_3! (1 - \rho_3)} + \sum_{k=0}^{m_3-1} \frac{(m_3 \rho_3)^k}{k!} \right]^{-1} = \left[\frac{(2 \times 0.4166666666)^2}{2! (1 - 0.4166666666)} + 1 + 2 \times 0.4166666666 \right]^{-1}$$

$$P_0(3) = 0.4117647058$$

$$\zeta_3 = \frac{(m_3 \rho_3)^{m_3}}{m_3! (1 - \rho_3)} P_0(3) = \frac{(2 \times 0.4166666666)^2}{2! (1 - 0.4166666666)} \times 0.4166666666 \Rightarrow \zeta_3 = 0.2450980392$$

$$\bar{Q}_3 = \frac{\zeta_3 \rho_3}{1 - \rho_3} = \frac{0.2450980392 \times 0.4166666666}{1 - 0.4166666666} \Rightarrow \bar{Q}_3 = 0.1750700280 \quad \leftarrow 0.5$$

$$(d) \quad \bar{Q}_R = \sum_{i=1}^3 \bar{Q}_i = 0 + 4.1666666666 + 0.1750700280 \Rightarrow \bar{Q}_R = 4.3417366946 \quad \leftarrow 0.5$$

6. The average number of customers in each queue and in the network :

$$(a) \quad \bar{N}_1 = \bar{R}_1 = \frac{\lambda_1}{\mu_1} \Rightarrow \bar{N}_1 = \frac{25}{12} = 2.0833333333 \quad \leftarrow 0.5$$

$$(b) \quad \bar{N}_2 = \bar{Q}_2 + \bar{R}_2 = 4.1666666666 + 0.8333333333 \Rightarrow \bar{N}_2 = 5 \quad \leftarrow 0.5$$

$$(c) \quad \bar{N}_3 = \bar{Q}_3 + \bar{R}_3 = 0.1750700280 + 2 \times 0.4166666666 \Rightarrow \bar{N}_3 = 1.00840336135 \quad \leftarrow 0.5$$

$$(d) \quad \bar{N}_R = \sum_{i=1}^3 \bar{N}_i = 2.0833333333 + 5 + 1.00840336135 \Rightarrow \bar{N}_R = 8.0917366946 \quad \leftarrow 0.5$$

7. The average residence time in each queue and in the network :

$$(a) \quad \bar{T}_1 = \frac{1}{\mu_1} = \frac{1}{4} \Rightarrow \bar{T}_1 = 0.25 \quad \leftarrow 0.5$$

$$(b) \quad \bar{T}_2 = \frac{\bar{N}_2}{\lambda_2} = \frac{5}{10} \Rightarrow \bar{T}_2 = \frac{3}{2} = 1.5 \quad \leftarrow 0.5$$

$$(c) \quad \bar{T}_3 = \frac{\bar{N}_3}{\lambda_3} = \frac{1.00840336135 \times 3}{10} \Rightarrow \bar{T}_3 = 0.3025210084 \quad \leftarrow 0.5$$

$$(d) \quad \bar{T}_R = \frac{\bar{N}_R}{\lambda_R} = \frac{\bar{N}_R}{\sum_{i=1}^3 \gamma_i} = \frac{8.0917366946}{5} \Rightarrow \bar{T}_R = 1.6183473389 \quad \leftarrow 0.5$$

8. The average waiting time in each queue and in the network :

$$(a) \quad \bar{W}_1 = 0 \quad \leftarrow 0.5$$

$$(b) \quad \bar{W}_2 = \frac{\bar{Q}_2}{\lambda_2} = \frac{4.1666666666 \times 3}{10} \Rightarrow \bar{W}_2 = 1.25 \quad \leftarrow 0.5$$

$$(c) \quad \bar{W}_3 = \frac{\bar{Q}_3}{\lambda_3} = \frac{0.1750700280 \times 3}{10} \Rightarrow \bar{W}_3 = 0.0525210084 \quad \leftarrow 0.5$$

$$(d) \quad \bar{W}_R = \frac{\bar{Q}_R}{\lambda_R} = \frac{\bar{Q}_R}{\sum_{i=1}^3 \gamma_i} = \frac{0 + \frac{1}{2} + \frac{1}{2}}{4} \Rightarrow \bar{W}_R = 0.8683473389 \quad \leftarrow 0.5$$

9. The probability that the network is empty :

$$Pr(\text{Network empty}) = Pr(\text{Queue}_1 \text{ empty and Queue}_2 \text{ empty and Queue}_3 \text{ empty}) \\ = P_0(\text{Queue}_1) \times P_0(\text{Queue}_2) \times P_0(\text{Queue}_3)$$

$$Pr(\text{Network not empty}) = e^{-\frac{\lambda_1}{\mu_1}} \times P_0(2) \times P_0(3) = e^{-\frac{25}{12}} \times (1 - \rho_2) \times P_0(3) \\ = 0.1245144714 \times 0.1666666666 \times 0.4117647058 = 0.0085451107$$

$$\text{Hence : } Pr(\text{Network not empty}) = 0.0085451107 \quad \leftarrow 1.0$$