

3 Algorithms for Product-Form Queueing Networks

■ Convolution Algorithm:

- ▶ A, B, C are vectors of the length $K + 1$
- ▶ Convolution C of A and B :

$$C = A \otimes B:$$

$$C(k) = \sum_{j=0}^k A(j) \cdot B(k - j), \quad k = 0, \dots, K.$$

- ▶ The normalization constant is determined by the convolution of two vectors.

◆ Product-form solution:

$$\pi(k_1, \dots, k_N) = \frac{1}{G(K)} \prod_{i=1}^N F_i(k_i)$$

Normalization constant:

$$G(K) = \sum_{\substack{\mathbb{P}^N \\ k_i = K \\ i=1}} \prod_{i=1}^N F_i(k_i)$$

◆ Definition:

$$G_n(k) = \sum_{\substack{\text{pr} \\ i=1}}^{k_i=k} \prod_{i=1}^n F_i(k_i)$$

Normalization constant:

$$G(K) = G_N(K)$$

It can be shown, that:

$$G_n(k) = \sum_{j=0}^k F_n(j) \cdot G_{n-1}(k-j)$$

G_n is the convolution of F_n and G_{n-1}

◆ Convolution algorithm to calculate the normalization constant:

	1	...	$n-1$	|	n	...	N
0	1	...	$G_{n-1}(0) \cdot F_n(k)$	|	1	...	$1 = G(1)$
1	$F_1(1)$	...	$G_{n-1}(1) \cdot F_n(k-1)$	|	$G_n(1)$...	
⋮	⋮	...	⋮		⋮	...	
$k-1$	$F_1(k-1)$	...	$G_{n-1}(k-1) \cdot F_n(1)$	|	⋮	...	
k	$F_1(k)$	...	$G_{n-1}(k) \cdot F_n(0)$	|	$G_n(k)$	...	$G_N(k) = G(k)$
⋮	⋮	...	⋮		⋮	...	
K	$F_1(K)$	...		|	$G_n(K)$	...	$G_N(K) = G(K)$

Initial conditions:

$$G_1(k) = F_1(k), \quad k = 1, \dots, K$$

$$G_n(0) = 1, \quad n = 1, \dots, N$$

- ◆ Calculation of the performance measures from the normalization constant:

- **Marginal probabilities:**

$$\pi_i(k) = \frac{F_i(k)}{G(K)} \cdot G_N^{(i)}(K - k)$$

$G_N^{(i)}$ Normalizing constant of a network with k jobs without node i .

$G_N^{(i)}$ can be calculated iteratively:

$$G_N^{(i)}(k) = G(k) - \sum_{j=1}^k F_i(j) \cdot G_N^{(i)}(k - j)$$

Initial conditions:

$$G_N^{(i)}(0) = G(0) = 1, \quad i = 1, \dots, N$$

$m_i = 1$:

$$\pi_i(k) = \left(\frac{e_i}{\mu_i} \right)^k \cdot \frac{1}{G(K)} \cdot \left(G(K - k) - \frac{e_i}{\mu_i} \cdot G(K - k - 1) \right)$$

- **Throughput:**

$$\lambda(K) = \frac{G(K - 1)}{G(K)} \quad \text{und} \quad \lambda_i(K) = e_i \cdot \frac{G(K - 1)}{G(K)}$$

- **Utilization:**

$$\rho_i = \frac{e_i}{m_i \mu_i} \cdot \frac{G(K - 1)}{G(K)}$$

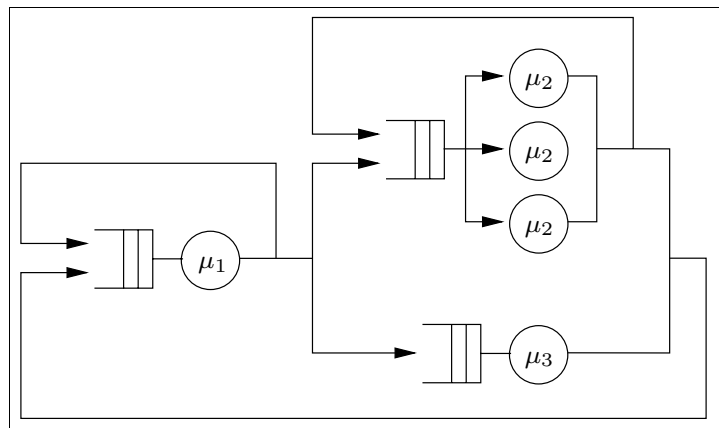
- Mean number of jobs:

$$\bar{K}_i = \sum_{k=1}^K \left(\frac{e_i}{\mu_i} \right)^k \cdot \frac{G(K-k)}{G(K)}$$

- Mean response time (mit Little):

$$\bar{T}_i = \frac{\bar{K}_i}{\lambda_i} = \sum_{k=1}^K \left(\frac{e_i}{\mu_i} \right)^k \cdot \frac{G(K-k)}{e_i \cdot G(K-1)}$$

- ◆ Example: Closed queueing network with only one job class:



- Number of nodes: $N = 3$
- Number of jobs: $K = 3$
- Number of servers in the node:

$$m_1 = 2; \quad m_2 = 3; \quad m_3 = 1$$

- Service rates: $\mu_1 = 0.8/\text{sec}$; $\mu_2 = 0.6/\text{sec}$; $\mu_3 = 0.4/\text{sec}$
- Visit ratios: $e_1 = 1$; $e_2 = 0.667$; $e_3 = 0.2$

Performance measures:

- Functions $F_i(k_i)$:

$$\begin{aligned}
 F_1(0) &= \underline{1}, & F_2(0) &= \underline{1}, & F_3(0) &= \underline{1}, \\
 F_1(1) &= \underline{1.25}, & F_2(1) &= \underline{1.111}, & F_3(1) &= \underline{0.5}, \\
 F_1(2) &= \underline{0.781}, & F_2(2) &= \underline{0.617}, & F_3(2) &= \underline{0.25}, \\
 F_1(3) &= \underline{0.488}, & F_2(3) &= \underline{0.229}, & F_3(3) &= \underline{0.125}.
 \end{aligned}$$

- Normalizing constant:

	1	2	N=3
0	1	1	1
1	1.25	2.361	2.861
2	0.781	2.787	4.218
K=3	0.488	2.356	4.465

- Marginal probabilities:

- Node 3:

$$\pi_3(0) = \left(\frac{e_3}{\mu_3}\right)^0 \cdot \frac{1}{G(3)} \cdot \left(G(3) - \frac{e_3}{\mu_3}G(2)\right) = \underline{0.528},$$

$$\pi_3(1) = \left(\frac{e_3}{\mu_3}\right)^1 \cdot \frac{1}{G(3)} \cdot \left(G(2) - \frac{e_3}{\mu_3}G(1)\right) = \underline{0.312},$$

$$\pi_3(2) = \left(\frac{e_3}{\mu_3}\right)^2 \cdot \frac{1}{G(3)} \cdot \left(G(1) - \frac{e_3}{\mu_3}G(0)\right) = \underline{0.132},$$

$$\pi_3(3) = \left(\frac{e_3}{\mu_3}\right)^3 \cdot \frac{1}{G(3)} \cdot \left(G(0) - \frac{e_3}{\mu_3} \cdot 0\right) = \underline{0.028}.$$

► Node 1 and node 2:

Iterative calculation of der $G_N^{(i)}$:

$$G_N^{(1)}(0) = \underline{1},$$

$$G_N^{(1)}(1) = G(1) - F_1(1)G_N^{(1)}(0) = \underline{1.611},$$

$$G_N^{(1)}(2) = G(2) - (F_1(1)G_N^{(1)}(1) + F_1(2)G_N^{(1)}(0)) = \underline{1.423},$$

$$G_N^{(1)}(3) = G(3) - (F_1(1)G_N^{(1)}(2) + F_1(2)G_N^{(1)}(1) + F_1(3)G_N^{(1)}(0)) = \underline{0.940}.$$

Corresponding:

$$G_N^{(2)}(0) = \underline{1}, \quad G_N^{(2)}(1) = \underline{1.656}, \quad G_N^{(2)}(2) = \underline{1.75}, \quad G_N^{(2)}(3) = \underline{1.316}$$

Marginal probabilities:

$$\pi_1(0) = \frac{F_1(0)}{G(3)}G_N^{(1)}(3) = \underline{0.211}, \quad \pi_1(1) = \frac{F_1(1)}{G(3)}G_N^{(1)}(2) = \underline{0.398},$$

$$\pi_1(2) = \frac{F_1(2)}{G(3)}G_N^{(1)}(1) = \underline{0.282}, \quad \pi_1(3) = \frac{F_1(3)}{G(3)}G_N^{(1)}(0) = \underline{0.109},$$

$$\pi_2(0) = \underline{0.295}, \quad \pi_2(1) = \underline{0.412}, \quad \pi_2(2) = \underline{0.242}, \quad \pi_2(3) = \underline{0.051}$$

• Throughputs:

$$\lambda_1 = e_1 \frac{G(2)}{G(3)} = \underline{0.945}, \quad \lambda_2 = e_2 \frac{G(2)}{G(3)} = \underline{0.630}, \quad \lambda_3 = e_3 \frac{G(2)}{G(3)} = \underline{0.189}$$

- Utilizations:

$$\rho_1 = \frac{\lambda_1}{m_1 \mu_1} = \underline{0.590}, \quad \rho_2 = \frac{\lambda_2}{m_2 \mu_2} = \underline{0.350}, \quad \rho_3 = \frac{\lambda_3}{\mu_3} = \underline{0.473}$$

- Mean number of jobs in the nodes:

$$\bar{K}_1 = \pi_1(1) + 2\pi_1(2) + 3\pi_1(3) = \underline{1.290},$$

$$\bar{K}_2 = \pi_2(1) + 2\pi_2(2) + 3\pi_2(3) = \underline{1.050},$$

$$\bar{K}_3 = \left(\frac{e_3}{\mu_3}\right) \frac{G(2)}{G(3)} + \left(\frac{e_3}{\mu_3}\right)^2 \frac{G(1)}{G(3)} + \left(\frac{e_3}{\mu_3}\right)^3 \frac{G(0)}{G(3)} = \underline{0.660}$$

■ Mean Value Analysis (MVA):

- ◆ Fundamental laws:

- ▶ Little's law:

$$\bar{K} = \lambda \cdot \bar{T}$$

- ▶ Arrival theorem:

$$\bar{T}_i(K) = \frac{1}{\mu_i} \cdot [1 + \bar{K}_i(K-1)], \quad i = 1, \dots, N$$

◆ Algorithm:

- **Step 1:** Initialization:

$$i = 1, \dots, N \text{ und } j = 1, \dots, (m_i - 1)$$

$$\bar{K}_i(0) = 0, \quad \pi_i(0 | 0) = 1, \quad \pi_i(j | 0) = 0$$

- **Step 2:** Iteration over the number of jobs: $k = 1, \dots, K$.

- **Step 2.1:** Compute the mean response time at the nodes $i = 1, \dots, N$ (Arrival theorem):

$$\bar{T}_i(k) = \begin{cases} \frac{1}{\mu_i} [1 + \bar{K}_i(k-1)], & \text{Type-1,2,4} \\ \frac{1}{\mu_i \cdot m_i} \left[1 + \bar{K}_i(k-1) + \sum_{j=0}^{m_i-2} (m_i - j - 1) \cdot \pi_i(j | k-1) \right], & \text{Type-1} \\ \frac{1}{\mu_i}, & \text{Type-3,} \end{cases} \quad (m_i = 1), \quad (m_i > 1),$$

- **Step 2.2:** Compute the overall throughput (Little):

$$\lambda(k) = \frac{k}{\sum_{i=1}^N e_i \cdot \bar{T}_i(k)}$$

Compute the throughputs of the nodes $i = 1, \dots, N$:

$$\lambda_i(k) = e_i \cdot \lambda(k)$$

- **Step 2.3:** Compute the mean number of jobs at the nodes $i = 1, \dots, N$ (Little):

$$\bar{K}_i(k) = e_i \cdot \lambda(k) \cdot \bar{T}_i(k)$$

► to Step 2.1:

Marginal probabilities for nodes of Type-1 ($m_i > 1$):

$$\pi_i(j | k) = \frac{\lambda_i(k)}{\mu_i \cdot j} \cdot \pi_i(j - 1 | k - 1)$$

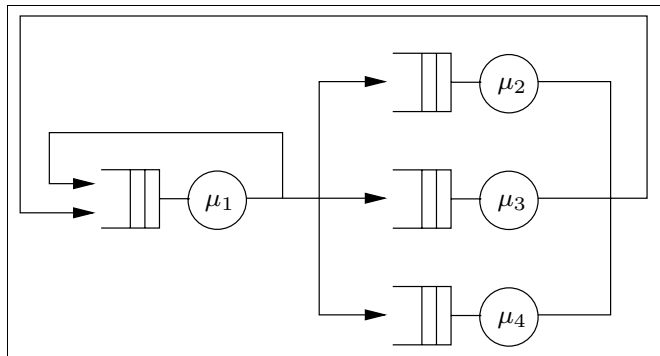
with:

$$\pi_i(0 | k) = 1 - \frac{1}{m_i} \cdot \left(\frac{e_i \cdot \lambda(k)}{\mu_i} + \sum_{j=1}^{m_i-1} (m_i - j) \cdot \pi_i(j | k) \right)$$

Initial conditions:

$$\pi_i(0 | 0) = 1, \quad \pi_i(j | 0) = 0$$

◆ Example:



- Number of nodes: $N = 4$
- Number of jobs: $K = 6$
- Node type for all nodes: M/M/1- FCFS
- Visit ratios: $e_1 = 1; e_2 = 0.4; e_3 = 0.2; e_4 = 0.1$
- Service rates: $\mu_1 = 50; \mu_2 = 5; \mu_3 = 2.5; \mu_4 = 1.667$

- **Step 1:** Initialization:

$$\bar{K}_1(0) = \bar{K}_2(0) = \bar{K}_3(0) = \bar{K}_4(0) = 0$$

- **Step 2:** Iteration over the number of jobs in the network:

Iteration for $k = 1$:

- ▶ **Step 2.1:** Mean response times (Arrival theorem):

$$\begin{aligned} \bar{T}_1(1) &= \frac{1}{\mu_1} [1 + \bar{K}_1(0)] = \underline{0.02}, & \bar{T}_2(1) &= \frac{1}{\mu_2} [1 + \bar{K}_2(0)] = \underline{0.2}, \\ \bar{T}_3(1) &= \frac{1}{\mu_3} [1 + \bar{K}_3(0)] = \underline{0.4}, & \bar{T}_4(1) &= \frac{1}{\mu_4} [1 + \bar{K}_4(0)] = \underline{0.6}. \end{aligned}$$

- ▶ **Step 2.2:** Throughput (Little):

$$\lambda(1) = \frac{1}{\sum_{i=1}^4 e_i \bar{T}_i(1)} = \underline{4.167}$$

- ▶ **Step 2.3:** Mean number of jobs (Little):

$$\begin{aligned} \bar{K}_1(1) &= \lambda(1) \bar{T}_1(1) e_1 = \underline{0.083}, & \bar{K}_2(1) &= \lambda(1) \bar{T}_2(1) e_2 = \underline{0.333}, \\ \bar{K}_3(1) &= \lambda(1) \bar{T}_3(1) e_3 = \underline{0.333}, & \bar{K}_4(1) &= \lambda(1) \bar{T}_4(1) e_4 = \underline{0.25}. \end{aligned}$$

Iteration for $k = 2$:

- ▶ **Step 2.1:** Mean response times:

$$\begin{aligned} \bar{T}_1(2) &= \frac{1}{\mu_1} [1 + \bar{K}_1(1)] = \underline{0.022}, & \bar{T}_2(2) &= \frac{1}{\mu_2} [1 + \bar{K}_2(1)] = \underline{0.267}, \\ \bar{T}_3(2) &= \frac{1}{\mu_3} [1 + \bar{K}_3(1)] = \underline{0.533}, & \bar{T}_4(2) &= \frac{1}{\mu_4} [1 + \bar{K}_4(1)] = \underline{0.75}. \end{aligned}$$

► Step 2.2: Throughput:

$$\lambda(2) = \frac{2}{\sum_{i=1}^4 e_i \bar{T}_i(2)} = \underline{6.452}$$

► Schritt 2.3: Mean number of jobs:

$$\begin{aligned} \bar{K}_1(2) &= \lambda(2) \bar{T}_1(2) e_1 = \underline{0.140}, & \bar{K}_2(2) &= \lambda(2) \bar{T}_2(2) e_2 = \underline{0.688}, \\ \bar{K}_3(2) &= \lambda(2) \bar{T}_3(2) e_3 = \underline{0.688}, & \bar{K}_4(2) &= \lambda(2) \bar{T}_4(2) e_4 = \underline{0.484}. \\ & \vdots \end{aligned}$$

► After six steps, the iteration stops and we get the final results:

Node	1	2	3	4
Mean response time \bar{T}_i	0.025	0.570	1.140	1.244
Throughput λ_i	9.920	3.968	1.984	0.992
Mean number of jobs \bar{K}_i	0.244	2.261	2.261	1.234
Utilization ρ_i	0.198	0.794	0.794	0.595

■ MVA for Multiclass Closed Networks:

$$\bar{T}_{ir}(\mathbf{k}) = \begin{cases} \frac{1}{\mu_{ir}} \left[1 + \sum_{s=1}^R \bar{K}_{is}(\mathbf{k} - \mathbf{1}_r) \right] & \text{Type-1,2,4} \\ & (m_i = 1), \\ \frac{1}{\mu_{ir} \cdot m_i} \left[1 + \sum_{s=1}^R \bar{K}_{is}(\mathbf{k} - \mathbf{1}_r) \right. \\ \quad \left. + \sum_{j=0}^{m_i-2} (m_i - j - 1) \pi_i(j | \mathbf{k} - \mathbf{1}_r) \right], & \text{Type-1} \\ & (m_i > 1), \\ \frac{1}{\mu_{ir}}, & \text{Type-3.} \end{cases}$$

■ MVA for Queueing Networks with Load-Dependent Service Rates:

$$\bar{T}_i(k) = \sum_{j=1}^k \frac{j}{\mu_i(j)} \pi_i(j - 1 | k - 1)$$

with:

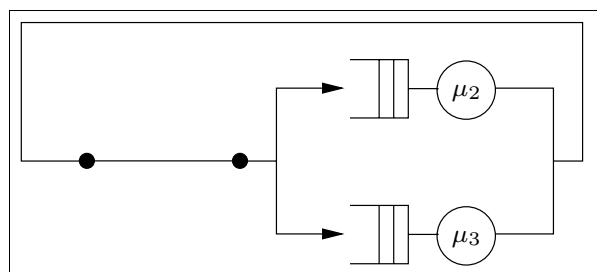
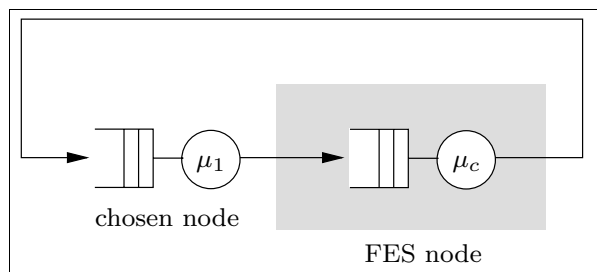
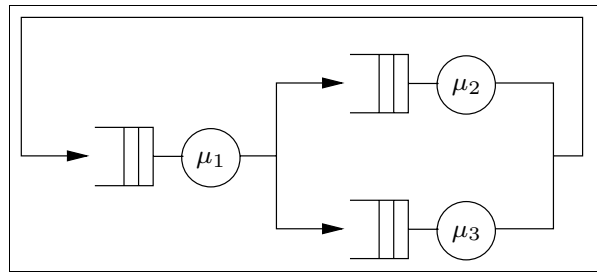
$$\pi_i(j | k) = \begin{cases} \frac{\lambda(k)}{\mu_i(j)} \pi_i(j - 1 | k - 1) e_i, & \text{for } j = 1, \dots, k, \\ 1 - \sum_{l=1}^k \pi_i(l | k), & \text{for } j = 0. \end{cases}$$

■ **FES-Method (Flow-Equivalent-Server-Method):**

◆ **Algorithm:**

- **Step 1:**

In the given network, choose a node i and short-circuit it by setting the mean service time in that node to zero. Compute the throughputs $\lambda_i^{sc}(k)$ along the short circuit, as a function of the number of jobs $k = 1, \dots, K$ in the network. For this computation, any of the earlier solution algorithms for product-form queueing networks can be used.



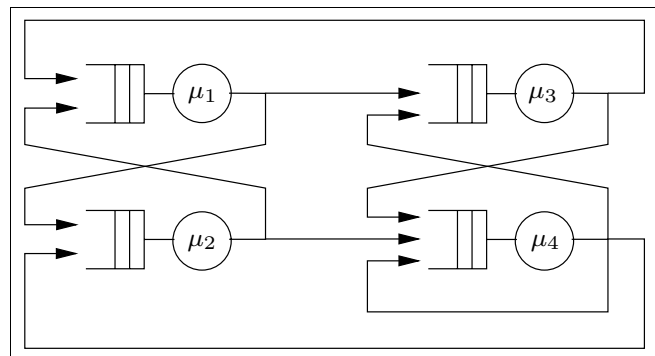
- **Step 2:**

From the given network, construct an equivalent reduced network consisting only of the chosen node i and the FES node c . The visit ratios in both nodes are e_i . The load-dependent service rate of the FES node is the throughput along the short-circuit path when there are k jobs in the network, that is: $\mu_c(k) = \lambda_i^{sc}(k)$ for $k = 1, \dots, K$.

- **Step 3:**

Compute the performance measures in the reduced network with any suitable algorithm for product-form networks (e.g., convolution or MVA).

◆ **Example:**

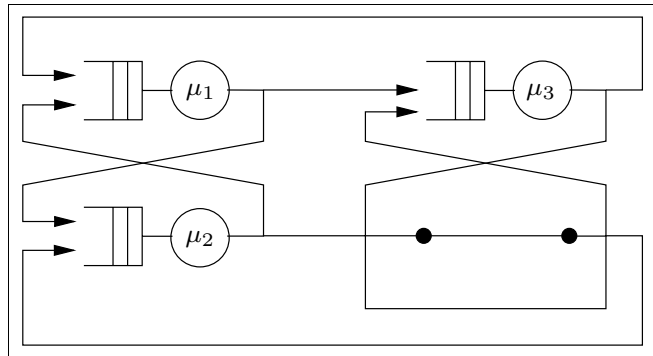


- Number of jobs: $K = 2$
- Service rates: $\mu_1 = 1; \mu_2 = 2; \mu_3 = 3; \mu_4 = 4$
- Visit ratios: $e_1 = e_2 = e_3 = 1; e_4 = 1.25$
- Transition probabilities:

$$p_{12} = 0.5, \quad p_{21} = 0.5, \quad p_{31} = 0.5, \quad p_{42} = 0.4,$$

$$p_{13} = 0.5, \quad p_{24} = 0.5, \quad p_{34} = 0.5, \quad p_{43} = 0.4, \quad p_{44} = 0.2.$$

• **Step 1:**



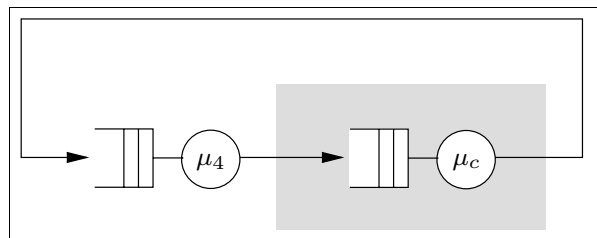
MVA:

$$\lambda(1) = \underline{0.545}, \quad \lambda(2) = \underline{0.776}$$

With $e_4 = 1.25$ for the short circuit:

$$\lambda_4^{\text{sc}}(1) = \underline{0.682}, \quad \lambda_4^{\text{sc}}(2) = \underline{0.971}$$

• **Step 2: Reduced Network:**



With:

$$\mu_c(1) = \lambda_4^{\text{sc}}(1) = 0.682, \quad \mu_c(2) = \lambda_4^{\text{sc}}(2) = 0.971$$

and:

$$e_4 = e_c = 1.25$$

- **Step 3:** MVA for load-dependent nodes:

$$\bar{T}_4(2) = \underline{0.286}$$

$$\bar{K}_4(2) = \underline{0.253}$$

$$\lambda_4(2) = \underline{0.885}$$

:

◆ FES-Method for Multiple Nodes:

- Not only one node is short circuited.
- The closed product-form network is partitioned in a number of subnetworks.
- Each of these subnetworks is analyzed independently from the others
- The whole network is analyzed by short-circuiting the nodes that do not belong to the subnetwork that is to be examined.