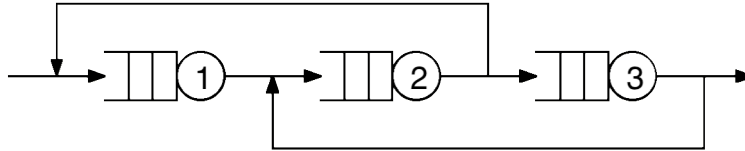


1. In the queueing network shown in the following figure, jobs arrive from the outside world at the rate of $1/12$ job per second. The average job service times for queues 1, 2, and 3 are 2, 2, and 5 seconds, respectively. Jobs leaving queue 2 go to queue 1 with probability 0.5 and to queue 3 with probability 0.5. Jobs leaving queue 3 go to queue 2 with probability 0.5 or exit the queueing network with probability 0.5.



- (a) If all three queues are single-server, FCFS queues with exponential service times, what is the average number of jobs in the system?

The routing chain matrix is

$$\underline{P} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0.5 & 0 & 0.5 \\ 0.5 & 0 & 0.5 & 0 \end{bmatrix}$$

from which we obtain the following equations ($\lambda_0 = \frac{1}{12}$ is the arrival rate for jobs from outside the system):

$$\begin{aligned} \lambda_0 &= 0.5\lambda_3 & \Rightarrow & \lambda_3 = 2\lambda_0 = \frac{1}{6} \\ \lambda_3 &= 0.5\lambda_2 & \Rightarrow & \lambda_2 = 4\lambda_0 = \frac{1}{3} \\ \lambda_1 &= \lambda_0 + 0.5\lambda_2 & \Rightarrow & \lambda_1 = 3\lambda_0 = \frac{1}{4} \end{aligned}$$

With the throughputs and average service demands, we can compute the utilizations:

$$\begin{aligned} \rho_1 &= \lambda_1 \bar{x}_1 = \frac{1}{4}(2) = \frac{1}{2} \\ \rho_2 &= \lambda_2 \bar{x}_2 = \frac{1}{3}(2) = \frac{2}{3} \\ \rho_3 &= \lambda_3 \bar{x}_3 = \frac{1}{6}(5) = \frac{5}{6} \end{aligned}$$

Since the network is product-form, each queue behaves like an M/M/1 queue in isolation, and the average number of jobs in the system is the sum of the average number of jobs in each queue.

$$\begin{aligned}\bar{N} &= \bar{N}_1 + \bar{N}_2 + \bar{N}_3 = \frac{\rho_1}{1-\rho_1} + \frac{\rho_1}{1-\rho_1} + \frac{\rho_1}{1-\rho_1} \\ &= \frac{\frac{1}{2}}{1-\frac{1}{2}} + \frac{\frac{2}{3}}{1-\frac{2}{3}} + \frac{\frac{5}{6}}{1-\frac{5}{6}} = 1 + 2 + 5 = 8\end{aligned}$$

- (b) What is the probability that there are 2 jobs in each queue if the queues are as in part (a)?

Again, since the network is product-form, the queue occupancy distribution is

$$\pi_{n_1, n_2, n_3} = \rho_1^{n_1} (1-\rho_1) \rho_2^{n_2} (1-\rho_2) \rho_3^{n_3} (1-\rho_3)$$

where n_i is the number of jobs in queue i . Hence,

$$\begin{aligned}\pi_{2,2,2} &= \left(\frac{1}{2}\right)^2 \left(1-\frac{1}{2}\right) \left(\frac{2}{3}\right)^2 \left(1-\frac{2}{3}\right) \left(\frac{5}{6}\right)^2 \left(1-\frac{5}{6}\right) = \frac{25}{11664} \\ &\approx 0.002143\end{aligned}$$

- (c) What is the probability that there are 2 jobs in each queue if queues 1 and 3 are single-server, FCFS queues with exponential service times and queue 2 is an infinite server queue?

The only difference between (b) and (c) is the form of the solution for queue 2. The queue occupancy distribution now is

$$\begin{aligned}\pi_{n_1, n_2, n_3} &= \rho_1^{n_1} (1-\rho_1) \frac{\rho_2^{n_2} e^{-\rho_2}}{n_2!} \rho_3^{n_3} (1-\rho_3) \\ \Rightarrow \pi_{2,2,2} &= \left(\frac{1}{2}\right)^2 \left(1-\frac{1}{2}\right) \frac{\left(\frac{2}{3}\right)^2 e^{-2/3}}{2!} \left(\frac{5}{6}\right)^2 \left(1-\frac{5}{6}\right) \approx 0.001651\end{aligned}$$