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Dhanesh Garg
Maharishi Markandeshwar University, Mullana, Ambala-133203, Haryana, India

Correspondence
Dhanesh Garg
Maharishi Markandeshwar University, Mullana, Ambala-133203, Haryana, India

An analysis of multi-server queueing system with finite capacity using iterative method

Dhanesh Garg

Abstract
This paper describes and analyzes of single queue, multi-server with limited system capacity under first come first served discipline using iterative method. The arrivals of customers and service times of customers are assumed Poisson and exponential distributions respectively. This queuing model is an extension of single queue, single server with limited system capacity. Performance measures of the model, such as the expected number of customers in the queue and in the system, the expected waiting times of customers in the queue and in the system respectively were derived. The performance measures so derived were compared with that of single queue, single server with limited capacity {M/M/1: (N/FCFS)} model.

Keywords: Iterative method, single queue, multi-server queue model, limited capacity

1. Introduction

A common situation that occurs in everyday life is that of queuing or waiting in a line. Queues are usually seen at bus stops, ticket booths, restaurants, supermarkets, doctors' clinics, bank counters, and traffic light and so on. In general, a queue is formed at a queuing system when either the customers requiring service wait due to the fact that the number of customers exceeds the number of service facilities, or facilities do not work efficiently and take more time than prescribed to serve a customer. The principal actors in a queuing system are the customers (those demanding for service) and the servers (those providing the service at the service facility). The two most important characteristics of a queuing system are the queue length and the waiting time of customers-what should be done to reduce queue length and waiting time of customers. There are cases where one can be in a queue without physically being visible to other individual members of the queue. An example is the case of callers trying to communicate through a telephone switchboard. In other cases, non-human commodities can also be in a queue, for example, a computer system manages queues of computer programs. Jobs can queue waiting to be attended to etc. In this paper, we study the iterative method of analysing a queuing system where there is a single queue with many service points and the system has a limited capacity. This queuing model is an extension of single queue, single server with limited capacity. Single queue, multi-serve with limited capacity N can be seen in hair dressing salon, Barbers' shops, vehicle parking area, and production facility, (Sharma, 2011) [12]. In this queuing model, the traffic intensity need not be less than one, (Gupta, 2008) [8]. Consequently, this paper uses iterative method to obtain the probability of x customers, p_x in the system, the probability of no customers, p_0 in the system, and the expected number of customers in the system and queue respectively in a single queue, multi-server with limited system capacity. In the study, the arrival process is Poisson and the service time exponential. The queuing model is represented as {M/M/C : (N/FCFS)}, where M is Poisson arrival, M is exponential service time, N is the system capacity, and FCFS is first come first served discipline. Charan and Madhu (2011) [1] studied single server queuing model with N-policy and removable server. They investigated $M/E_K/1$ queuing system under N-policy, by using the method of entropy maximization. The inter-arrival times and service times were assumed to follow negative exponential distribution and Erlang k distribution respectively. Sultan *et al.* (2005) [13] analysed a multiple server bulk arrival with two modes of server breakdown.

Oualide and Alex (2014) [11] analysed a multiple priority, multi-server queues with impatience. They considered Markovian multi-server queues with two types of impatient customers: High and low priority ones, where the first type of customers has a non-pre-emptive priority over the other type. They also considered two cases where the discipline of service within each customer type is FCFS or LCFS. Mor *et al.* (2003) [10] analysed multi-server queuing system with multiple priority classes, where they presented the first near-exact analysis of an M/PH/K queue with $m \succ 2$ pre-emptive-resume priority classes. Their analysis introduced a new technique, which they referred to as Recursive Dimensionality Reduction (RDR). The key idea in RDR is that m-dimensionally infinite Markov chain, representing the m class state space, is recursively reduced to a 1-dimensionally infinite Markov chain that is easily and quickly solved. Marcel *et al.* (2005) [9] considered multi- server tandem queues with finite buffers and blocking. The service times were generally distributed. They developed an efficient approximation method for determining performance characteristics such as the throughput and mean sojourn times. The method was based on decomposition into two-station subsystems, the parameters of which are determined by iteration. Ezeliora et al (2014) analysed single line, multi- server system using Shoprite Plaza, Enugu State, Nigeria as a case study. The technique used for the analysis was an infinite single-line multiple channel technique. Ekpenyong and Udoh (2011) [2] extended and improved on the performance measures of the single server, single queue system with multiple phases. The extension resulted in a new queuing system of multi-server with multiple phases under the condition of first come first served, infinite population source, Poisson arrival and Erlang service time.

2. Queueing Model: M/M/c: (N/FCFS)

Queue can be seen as a form of birth and death process where arrival can be likened to birth and departure likened to death. Consider $p_x(t)$ to be the probability that there are x customers in the system at time t. We recall that, under stationary or equilibrium queuing models, the following assumptions are made.

i) $p_x(t) = p_x$

ii) $p_x^1(t) = 0$

We also note here that, in general birth and death process where birth and death parameters are λ_x and μ_x respectively, the differential equation is

$$p_x^1(t) = -(\lambda_x + \mu_x)p_x(t) + \lambda_{x-1} p_x(t) + \mu_{x+1} p_{x+1}(t)$$

Using the assumptions, we have

$$0 = -(\lambda_x + \mu_x)p_x + \lambda_{x-1} p_{x-1} + \mu_{x+1} p_{x+1}$$

$$(\lambda_x + \mu_x) p_x = \mu_{x+1} p_{x+1} + \lambda_{x-1} p_{x-1} \tag{1}$$

For $x = 0$, equation (1) gives

$$\lambda_0 p_0 = \mu_1 p_1$$

$$p_1 = \frac{\lambda_0}{\mu_1} p_0$$

For $x = 1$,

$$p_1 = \frac{\mu_2 p_2 + \lambda_0 p_0}{(\lambda_1 + \mu_1)}$$

$$p_2 = \frac{\lambda_1 \lambda_0}{\mu_2 \mu_1} p_0$$

For $x = 2$,

$$p_3 = \frac{\lambda_2 \lambda_1 \lambda_0}{\mu_3 \mu_2 \mu_1} p_0$$

In general,

$$p_x = \frac{\lambda_{x-1}\lambda_{x-2}.......\lambda_0}{\mu_x\mu_{x-1}........\mu_1} p_0 \tag{2}$$

For queue of {M/M/c :(N/FCFS)}

$$\lambda_x = \begin{cases} \lambda; x \le N \\ 0; x \succ N \end{cases}$$

$$\mu_x = \begin{cases} x\mu; x \prec N \\ c\mu; c \le x \le N \end{cases}$$

Here, we obtain the probability of x customers, (p_x) in the system.

For $\lambda_x = \lambda$ and $\mu_x = c\mu$, we have,

$$p_x = \frac{\lambda.\lambda.\lambda.....\lambda}{x\mu(x-1)\mu......\mu} p_0 = \frac{\lambda.\lambda.\lambda.........\lambda}{x(x-1).(x-2)........1.\mu.\mu.......\mu} p_0$$

$$= \frac{1}{x!}\left(\frac{\lambda}{\mu}\right)^x$$

For $\lambda_x = \lambda$ and $\mu_x = c\mu$, we have,

$$p_x = \frac{\lambda.\lambda.\lambda..........\lambda}{\prod_{i=1}^{c}(i\mu)(c\mu)^{x-c}} p_0 = \frac{\lambda^x}{c!c^{x-c}\mu^x} p_0 = \frac{1}{c!c^{x-c}}\left(\frac{\lambda}{\mu}\right)^x p_0$$

Therefore,

$$p_x = \begin{cases} \frac{1}{x!}\left(\frac{\lambda}{\mu}\right)^x p_0; 0 \le x \le c \\ \frac{1}{c!c^{x-c}}\left(\frac{\lambda}{\mu}\right)^x p_0; c \prec x \le N \\ 0\ ; x \succ N \end{cases} \tag{3}$$

Here, the interest is to obtain the value of p_0 (probability of no customer in the system).

Recall $\sum_{x=0}^{\infty} p(x) = 1$; for discrete distribution.

Then, $$\sum_{x=0}^{c-1} p_x + \sum_{x=c}^{N} p_x = 1 \tag{4}$$

We have,

$$\sum_{x=0}^{c-1}\frac{1}{x!}\left(\frac{\lambda}{\mu}\right)^x p_0+\sum_{x=c}^{N}\frac{1}{c!c^{x-c}}\left(\frac{\lambda}{\mu}\right)^x p_0=1 \tag{5}$$

$$p_0\left[\sum_{x=0}^{c-1}\frac{1}{x!}\left(\frac{\lambda}{\mu}\right)^x+\sum_{x=c}^{N}\frac{1}{c!c^{x-c}}\left(\frac{\lambda}{\mu}\right)^x\right]=1$$

$$=\left[\sum_{x=0}^{c-1}\frac{(c\rho)^x}{x!}+\frac{(c\rho)^c}{c!}\sum_{x=0}^{N-c}\rho^x\right]^{-1};\rho=\frac{\lambda}{c\mu} \tag{6}$$

$$\sum_{x=0}^{N}\rho^x=\left[1+\rho+\rho^2+\rho^3+.....+\rho^{N-c}\right] \tag{7}$$

Putting equation (7) into (6), we have,

$$p_0=\left[\sum_{x=0}^{c-1}\frac{(c\rho)^x}{x!}+\frac{(c\rho)^c}{c!}\left\{\frac{1-\rho^{N-c+1}}{1-\rho}\right\}\right]^{-1} \tag{8}$$

Then, putting equation (8) into (3), we have,

$$p_x=\begin{cases}\frac{1}{x!}\left(\frac{\lambda}{\mu}\right)^x\left[\sum_{x=0}^{c-1}\frac{(c\rho)^x}{x!}+\frac{(c\rho)^c}{c!}\left\{\frac{1-\rho^{N-c+1}}{1-\rho}\right\}\right]^{-1} & ;0\le x\prec c\\ \frac{1}{c!c^{x-c}}\left(\frac{\lambda}{\mu}\right)^x\left[\sum_{x=0}^{c-1}\frac{(c\rho)^x}{x!}+\frac{(c\rho)^c}{c!}\left\{\frac{1-\rho^{N-c+1}}{1-\rho}\right\}\right]^{-1} & ;c\le x\le N\end{cases}$$

3. Performance of Measures

To determine the expected number of customers in the system (L_s), the expected waiting times in the system (W_s) and queue (W_q) respectively, we define λ_{lost} as $\lambda_{lost}=\lambda\, p_N$ and λ_e as $\lambda_e=\lambda-\lambda\, p_N=\lambda(1-p_N)$, where λ_e is the effective arrival rate.

The effective traffic intensity, $\rho_e=\frac{\lambda_e}{\mu}$

4. Expected Number of Customers in the Queue, (L_q)

To do this, we recall that

; For discrete distribution (9)

$$E(X)=\sum_{x=0}^{\infty}xP(x)$$

Therefore,

$$L_q=\sum_{x=c}^{N}(x-c)\,p_x=\sum_{x=c}^{N}(x-c)\frac{c^x}{c!\,c^{x-c}}\left(\frac{\lambda}{c\mu}\right)^x p_0 \tag{10}$$

$$=\frac{(c\rho)^c\rho\,p_0}{c!}\sum_{y=0}^{N-c}y\,\rho^{y-1};\;y=x-c,\;\rho=\frac{\lambda}{c\mu}$$

$$L_q=\frac{(c\rho)^c\rho\,p_0}{c!}\sum_{y=0}^{N-c}\frac{d}{d\rho}\left(\rho^y\right)\;;\frac{d}{d\rho}\rho^y=y\,\rho^{y-1}$$

$$L_q=\frac{(c\rho)^c\rho}{c!}\frac{d}{d\rho}\left[\sum_{y=0}^{N-c}\rho^y\right]p_0 \tag{11}$$

$$\sum_{y=0}^{N-c}\rho^y=\left[1+\rho+\rho^2+\ldots\ldots+\rho^{N-c}\right]$$

$$=\frac{1-\rho^{N-c+1}}{1-\rho}\;\text{;sum of N-c+1 terms of GP} \tag{12}$$

Putting equation (12) into (11), we have,

$$L_q=\frac{(c\rho)^c\rho}{c!}\frac{d}{d\rho}\left[\frac{1-\rho^{N-c+1}}{1-\rho}\right]p_0 \tag{13}$$

Differentiating $\frac{1-\rho^{N-c+1}}{1-\rho}$ with respect to ρ, we have,

$$L_q=\frac{(c\rho)^c\rho}{c!(1-\rho)^2}\left[1-\rho^{N-c+1}-(1-\rho)(N-c+1)\rho^{N-c}\right]p_0 \tag{14}$$

But

$$p_0=\left[\sum_{x=0}^{c-1}\frac{(c\rho)^x}{x!}+\frac{(c\rho)^c}{c!}\left\{\frac{1-\rho^{N-c+1}}{1-\rho}\right\}\right]^{-1}$$

Therefore,

$$L_q=\frac{(c\rho)^c\rho}{c(1-\rho)^2}\left[1-\rho^{N-c+1}-(1-\rho)(N-c+1)\rho^{N-c}\right]\left[\sum_{x=0}^{c-1}\frac{(c\rho)^x}{x!}+\frac{(c\rho)^c}{c!}\left\{\frac{1-\rho^{N-c+1}}{1-\rho}\right\}\right]^{-1}$$

5. Expected Number of Customers in the System (L_s)

$$L_s = L_q + \rho_e = L_q + \left(\frac{\lambda}{\mu}\right)(1 - p_N)$$

$$= L_q + c - p_0 \sum_{x=0}^{c-1} \frac{c-x}{x!}\left(\frac{\lambda}{\mu}\right)^x \tag{15}$$

6. Expected Waiting Time in the System (W_s)

$$W_s = \frac{L_s}{\lambda_e} = \frac{L_s}{\lambda(1 - p_N)} \tag{16}$$

7. Expected Waiting Time in the Queue (W_q)

$$W_q = W_s - \frac{1}{\mu} = \frac{L_s}{\lambda(1 - p_N)} - \frac{1}{\mu}$$

$$= \frac{L_q + \left(\frac{\lambda}{\mu}\right)(1 - p_N)}{\lambda(1 - p_N)} - \frac{1}{\mu}$$

$$= \frac{\mu L_q + \lambda - \lambda p_N - \lambda + \lambda p_N}{\lambda\mu(1 - p_N)}$$

$$= \frac{L_q}{\lambda(1 - p_N)} \tag{17}$$

8. The Fraction of Server Idle Time

$$I = \frac{L_s - L_q}{c} = 1 - \frac{\rho_e}{c};$$

Where $\rho_e = \frac{\lambda_e}{\mu}$

Therefore,

$$I = 1 - \frac{\lambda_e}{c\mu} = 1 - \frac{\lambda(1 - p_N)}{c\mu} = 1 - \rho(1 - p_N); \rho = \frac{\lambda}{c\mu} \tag{18}$$

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