

Queuing theory:

"The flow of customer from finite or infinite population towards service facilities is called as queue (waiting line)".

Def. customer:-

"The arriving unit that requires some service to be performed is called a customer".

What are the basic characteristics of Queuing system:-

1. The input (Arrival pattern)
2. The service mechanism (Service pattern)
3. The queue discipline.
4. Customer behaviour

Define the following: Reneging, Jockeying, Balking?

Balking:

A condition in which a customer may leave the queue because the queue is too long and he has no time to wait (or) there is insufficient waiting space.

Reneging:

This occurs when waiting customer leaves the queue due to impatience.

Jockeying:-

Customer may Jockey from one waiting line to another

Explain Kendall's notation:-

The Kendall's notation is used for representing queuing models. Generally queuing model may be completely specified in the following symbol form - $(a/b/c):(d/e)$

Where,

a - arrival pattern

b - service pattern

c - No. of channels

d - Capacity of the system

e - queue discipline.

Little's formula:-

$$L_s = \lambda W_s$$

$$L_q = \lambda W_q$$

$$L_q = L_s - \lambda / \mu$$

M/M/1: FIFO:-

here first 'M' stand for poisson's arrival

The second 'M' stands for Departure

1 - In the 3rd place stands for a single channel.

In queue discipline.

FIFO - means (First In First out)

- (i) Equation of study state of the system
- (ii) The probability distribution of queue length.
- (iii) Avg queue length of the system
- (iv) Avg waiting time in the queue and in the system

The following symbols are used in this models:-

' m ' - No. of customers in the waiting line.

' n ' - No. of customers in the system.

' w ' - Waiting time of a customer in the queue.

' v ' - Waiting time of a customer in the system.

' λ ' - Mean arrival rate that avg. No. of customers arriving per unit time.

' μ ' - Mean Service Rate the Avg. No. of customers receiving service per unit time.

' ρ ' - capacity utilization (or) traffic intensity.

$(P(n > k) :-)$

probability that there are more than ' k ' customers in the system using the mathematical equation describing the various

Characteristics of queuing problem are arrived at.

$E(m)$ - The Avg No. of customers in the waiting line.

$$E(m) = \frac{\lambda^2}{\mu(\mu - \lambda)}$$

$E(n)$ - The Avg No. of customers in the system

$$E(n) = \frac{\lambda}{\mu - \lambda}$$

$E(w)$ - The Avg waiting time of a customer in the queue.

$$E(w) = \frac{\lambda}{\mu(\mu - \lambda)}$$

$E(v)$ - The Avg waiting time of a customer in the system

$$E(v) = \frac{1}{\mu - \lambda}$$

ρ - Capacity utilization,

$$\rho = \frac{\lambda}{\mu}$$

$$P(n \geq k) = \left(\frac{\lambda}{\mu}\right)^{k+1}$$

$$P(n \geq 0) = \left(\frac{\lambda}{\mu}\right)$$

also the probability that there is no customer in the system

$$= 1 - P(n \geq 0)$$

$$= 1 - \frac{\lambda}{\mu}$$

01. A TV repair man finds that time spent and his job as an exponential distribution with mean 30 min if he repairs sets in the order in which they coming and ~~with~~ ^{if} the arrival sets is approximately poisson distribution ~~with~~ an average rate 10 per 8 hours per day.

(i) how many jobs are ahead of the set in just brought in.

(ii) What is the repair man expected idle time each day.

Solution:-

$$\lambda = \frac{10}{8} \text{ per hour.}$$

$$\mu = \frac{1}{30} \times 60 = 2 \text{ per hour.}$$

(i) How many jobs are ahead of set of brought

(i.e) Avg no. of sets in the system.

$$E(n) = \frac{\lambda}{\mu - \lambda} = \frac{10/8}{2 - 10/8} = \frac{5}{3}.$$

(ii) Time taken to repair one set = 30 min = $\frac{1}{2}$ hr

No. of sets
arriving per day } = 10.

time taken to
repair 10 sets } = 5 hrs.

No. of working hrs = 8 hrs.

Idle time = 8 - 5 = 3 hrs.

02. A hair barber shop customer arrive according to Poisson Distribution with mean arrival rate of 5 per hour and his hair cutting time is exponentially distributed with an average hair cut-taking 10 minutes. It is assumed that because of his excellence reputation customers are willing to wait. Calculate the following,

i) Avg no. of customer in shop and the Avg no. of customer waiting for a haircut.

(ii) The percentage of customer to have to wait prior to getting into the barbers chair.

Solution :-

λ - Mean arrival rate = 5 per hr.

μ - Mean service rate = $\frac{1}{10} \times 60 = 6$ per hr.

($\therefore 10$ min)

$$\text{Avg no. of customer in shop} \left\{ E(n) = \frac{\lambda}{\mu - \lambda} = \frac{5}{6 - 5} = 5 \right.$$

$$\text{Avg no. of customers waiting for haircut} \left\{ E(m) = \frac{\lambda^2}{\mu(\mu - \lambda)} \right.$$

$$= \frac{25}{6(6-5)} = \frac{25}{6}$$

Probability that a customer has to wait

= Probability there is at least one customer in the system

$$P(n > 0) = \frac{\lambda}{\mu} = \frac{5}{6}$$

percentage of customers to have to wait prior to get in to the barber chair

$$= 100 \times \frac{5}{6} = 83 \frac{1}{3} \%$$

Markov chain

Definition:

Let $\{x(t)\}$ be a Markov process which process Markov property and which takes only discrete values. Whether 't' is discrete or continuous. then $\{x(t)\}$ called as "Markov chain".

If $P\{x_n = a_n | x_{n-1} = a_{n-1}, x_{n-2} = a_{n-2}, \dots, x_0 = a_0\}$
 $\Rightarrow P\{x_n = a_n | x_{n-1} = a_{n-1}\}$ for all n.

then the process $\{x_n\}, n=0,1,2,\dots$ is called Markov

Chain.

Prob
Q.

The initial process of the Markovian Transition probability Matrix is given by

$$P = \begin{bmatrix} 0.2 & 0.3 & 0.5 \\ 0.1 & 0.2 & 0.7 \\ 0.6 & 0.3 & 0.1 \end{bmatrix}$$

The initial probabilities,

$$P_1^{(0)} = 0.4, P_2^{(0)} = 0.3, P_3^{(0)} = 0.3$$

Find,

(i) $P_1^{(1)}$

(ii) $P_2^{(1)}$

(iii) $P_3^{(1)}$

Solu:-

$$P_1^{(1)} = P^{(1)} = P^{(0)} \cdot P$$

Transient probability matrix (TPM)
of a Markov chain is, denoted by:

$$P = \begin{bmatrix} 0.2 & 0.3 & 0.5 \\ 0.1 & 0.2 & 0.7 \\ 0.6 & 0.3 & 0.1 \end{bmatrix}$$

$$P^{(0)} = [0.4, 0.3, 0.3]$$

$$P^{(1)} = (0.4, 0.3, 0.3) \begin{bmatrix} 0.2 & 0.3 & 0.5 \\ 0.1 & 0.2 & 0.7 \\ 0.6 & 0.3 & 0.1 \end{bmatrix}$$

$$P^{(1)} = 0.29$$

$$P^{(2)} = 0.27$$

$$P^{(3)} = 0.44$$

$$\Rightarrow (0.29, 0.27, 0.44)$$