

Contents

INTRODUCTION	ix
CHAPTER 1. Queues with a single server	1
1.1. <i>Introduction</i>	1
1.2. <i>Deterministic approach to a queue with a single server</i>	2
1.3. <i>The exponential distribution and queues with a single server</i>	4
1.3.1. 'Memoryless' property of the exponential distribution.	4
1.3.2. Analysis of a queue with exponential interarrivals and services	5
1.3.3. Differential equation approach and the Chapman–Kolmogorov equation	8
1.3.4. The Poisson process	10
1.4. <i>General queues with a single server</i>	11
1.4.1. Little's formula	11
1.4.2. Arrival and departure instants	13
1.4.3. Extension of some deterministic results to the case of the regenerative process $N(t)$: Little's formula	13
1.4.4. Probability of finding the queue empty.	16
1.4.5. Kendall's notation.	17
1.5. <i>M/GI/1 queue</i>	17
1.6. <i>GI/M/1 queue</i>	24
1.7. <i>GI/GI/1 queue</i>	29
1.8. <i>Application to the evaluation of the characteristics of some computer systems</i>	33
1.8.1. Response time of a computer system.	33
1.8.2. Response time for a disc access	35
1.8.3. Model of a 'send and wait' protocol	36
EXERCISES	41
BIBLIOGRAPHY	43
CHAPTER 2. Jackson networks	45
2.1. <i>Introduction</i>	45
2.2. <i>Deterministic analysis of an open queueing network</i>	46
2.3. <i>The central server system: example of a closed system</i>	50
2.4. <i>Solution of a general closed system</i>	52

2.5. Algorithms for calculating the normalization constant $G(K, N)$ for closed networks	53
2.5.1. Case where the X_i do not depend on the k_i	54
2.5.2. Algorithm for calculating $G(K, N)$ in the general case	56
2.5.3. Calculation of the utilization rates of each server	57
2.6. Jackson's theorem	58
2.6.1. Open network: Chapman–Kolmogorov equation	58
2.6.2. Open network: use of the method of points of regeneration	60
2.6.3. Closed networks	63
2.6.4. Application example	64
2.7. Application to analysis of the characteristics of a computer with virtual memory	65
EXERCISES	70
BIBLIOGRAPHY	72
CHAPTER 3. Extensions to queues with a single server	73
3.1. Extensions to the $M/M/1$ queue	73
3.1.1. $M/M/1$ queue with state dependence	73
3.1.2. $M/M/C$ queue	75
3.1.3. $M/M/1/m$ queue	76
3.1.4. $M/M/\infty$ queue	76
3.1.5. $M/M/m/m$ queue	77
3.1.6. $M/M/C/m/K$ queue	78
3.1.7. $M/M/C$ queue with possible departure	80
3.2. Diffusion process approximation	81
3.2.1. Introduction	81
3.2.2. Reflecting barrier	84
3.2.3. Absorbing barrier and instantaneous return	85
3.2.4. Discretization of the continuous process	86
3.3. Particular queues	92
3.3.1. Queue with batch arrivals $M^X/M/1$	92
3.3.2. Queue with batch service: $M/M^Y/1$	94
3.4. Queues with priority	95
3.4.1. $M/M/1$ queue with different customer classes and absolute priorities	95
3.4.2. $M/GI/1$ queue with different customer classes and absolute priorities	96
3.4.3. $M/GI/1$ queue with different customer classes and simple priorities	99
EXERCISES	99
BIBLIOGRAPHY	100
CHAPTER 4. Baskett, Chandy, Muntz and Palacios networks	103
4.1. BCMP networks	103
4.1.1. Service time distributions	104

4.1.2. Service disciplines	107
4.1.3. BCMP theorem	108
4.1.4. Examples of BCMP networks	113
4.2. <i>Response time of a packet switching network</i>	113
BIBLIOGRAPHY	115
CHAPTER 5. Approximate methods	117
5.1. <i>Introduction</i>	117
5.2. <i>Decomposition method</i>	119
5.3. <i>Mean value method</i>	122
5.3.1. Closed networks with product form solution	123
5.3.2. Closed networks with different customer classes	125
5.3.3. Open networks	125
5.4. <i>Aggregation method</i>	126
5.4.1. Theory of the aggregation method	126
5.4.2. Example of the aggregation method	128
5.5. <i>Isolation method</i>	129
5.5.1. Theory of the isolation method	129
5.5.2. Example of the isolation method	131
5.6. <i>Study of the response time of a data transmission network</i>	134
5.7. <i>Application to the study of the characteristics of an interactive computer</i>	138
5.8. <i>Performance study of a computer network with virtual circuits</i>	140
BIBLIOGRAPHY	144
CHAPTER 6. Flows in networks	146
6.1. <i>Introduction</i>	146
6.2. <i>Output process of a queue</i>	147
6.3. <i>Reversibility and quasi-reversibility</i>	149
6.4. <i>Flows in Jackson networks</i>	154
6.4.1. Flow in the M/M/1 system with feedback	154
6.4.2. Output process	158
6.4.3. Departure process	159
6.4.4. Feedback process	161
6.4.5. Flows in Jackson networks	164
EXERCISES	164
BIBLIOGRAPHY	165
APPENDIX	168
INDEX	173