

QUEUEING ANALYSIS

*A Foundation of
Performance Evaluation*

Volume 3:
Discrete-Time Systems

Hideaki Takagi

NORTH-HOLLAND

Queueing Analysis Vol 3 Discrete Time Systems

Kishor S. Trivedi



Queueing Analysis Vol 3 Discrete Time Systems:

Discrete Time Analysis of Multi-Server Queueing Systems in Material Handling and Service Judith M.

Matzka,2014-08-22 In this doctoral thesis performance parameters of multi server queueing systems are estimated under general stochastic assumptions We present an exact calculation method for the discrete time distribution of the number of customers in the queueing system at the arrival moment of an arbitrary customer The waiting time distribution and the sojourn time distribution are estimated exactly as well For the calculation of the inter departure time distribution we present an approximation method

Quantitative Evaluation of Computing and Communication Systems Heinz Beilner,Falko

Bause,1995-09-13 This book constitutes the proceedings of the 8th International Conference on Modelling Techniques and Tools for Computer Performance Evaluation Performance Tools 95 and of the 8th GI ITG Conference on Measuring Modelling and Evaluating Computing and Communication Systems MMB 95 held jointly in Heidelberg Germany in September 1995 The volume presents 26 full refereed papers selected from a total of 86 submissions together with two invited contributions The scope of the papers includes measurement and model based approaches for quantitative systems assessment reports on theoretical and methodological progress and novel and improved assessment techniques and their tool implementations and applications

Queueing Analysis: Discrete-time systems Hideaki Takagi,1991

Queueing Networks Richard J.

Boucherie,Nico M. van Dijk,2010-11-25 This handbook aims to highlight fundamental methodological and computational aspects of networks of queues to provide insights and to unify results that can be applied in a more general manner The handbook is organized into five parts Part 1 considers exact analytical results such as of product form type Topics include characterization of product forms by physical balance concepts and simple traffic flow equations classes of service and queue disciplines that allow a product form a unified description of product forms for discrete time queueing networks insights for insensitivity and aggregation and decomposition results that allow sub networks to be aggregated into single nodes to reduce computational burden Part 2 looks at monotonicity and comparison results such as for computational simplification by either of two approaches stochastic monotonicity and ordering results based on the ordering of the process generators and comparison results and explicit error bounds based on an underlying Markov reward structure leading to ordering of expectations of performance measures Part 3 presents diffusion and fluid results It specifically looks at the fluid regime and the diffusion regime Both of these are illustrated through fluid limits for the analysis of system stability diffusion approximations for multi server systems and a system fed by Gaussian traffic Part 4 illustrates computational and approximate results through the classical MVA mean value analysis and QNA queueing network analyzer for computing mean and variance of performance measures such as queue lengths and sojourn times numerical approximation of response time distributions and approximate decomposition results for large open queueing networks spanPart 5 enlightens selected applications as spanloss networks originating from circuit switched telecommunications applications capacity sharing

originating from packet switching in data networks and a hospital application that is of growing present day interest spanThe book shows that spanthe intertwined progress of theory and practicespan will remain to be most intriguing and will continue to be the basis of further developments in queueing networks

Modern Probabilistic Methods for Analysis of Telecommunication Networks Alexander Dudin,Valentina Klimenok,Gennadiy Tsarenkov,Sergey Dudin,2012-12-06 This book constitutes the refereed proceedings of the International Conference on Modern Probabilistic Methods for Analysis of Telecommunication Networks Belarusian Winter Workshop in Queueing Theory BWWQT 2013 held in Minsk Belarus in January 2013 The 23 revised full papers presented were carefully reviewed and selected from numerous submissions The papers present new results in study and optimization of information transmission models in telecommunication networks using different approaches mainly based on theories of queueing systems and queueing networks

Applied Discrete-Time Queues Attahiru Alfa,2015-12-26 This book introduces the theoretical fundamentals for modeling queues in discrete time and the basic procedures for developing queueing models in discrete time There is a focus on applications in modern telecommunication systems It presents how most queueing models in discrete time can be set up as discrete time Markov chains Techniques such as matrix analytic methods MAM that can used to analyze the resulting Markov chains are included This book covers single node systems tandem system and queueing networks It shows how queues with time varying parameters can be analyzed and illustrates numerical issues associated with computations for the discrete time queueing systems Optimal control of queues is also covered Applied Discrete Time Queues targets researchers advanced level students and analysts in the field of telecommunication networks It is suitable as a reference book and can also be used as a secondary text book in computer engineering and computer science Examples and exercises are included

Retrial Queueing Systems J. R. Artalejo,Antonio Gómez-Corral,2008-05-07 The application of auto repeat facilities in telephone systems as well as the use of random access protocols in computer networks have led to growing interest in retrial queueing models Since much of the theory of retrial queues is complex from an analytical viewpoint with this book the authors give a comprehensive and updated text focusing on approximate techniques and algorithmic methods for solving the analytically intractable models Retrial Queueing Systems A Computational Approach also Presents motivating examples in telephone and computer networks Establishes a comparative analysis of the retrial queues versus standard queues with waiting lines and queues with losses Integrates a wide range of techniques applied to the main M G 1 and M M c retrial queues and variants with general retrial times finite population and the discrete time case Surveys basic results of the matrix analytic formalism and emphasizes the related tools employed in retrial queues Discusses a few selected retrial queues with QBD GI M 1 and M G 1 structures Features an abundance of numerical examples and updates the existing literature The book is intended for an audience ranging from advanced undergraduates to researchers interested not only in queueing theory but also in applied probability stochastic models of the operations research and engineering The prerequisite is a graduate course in stochastic

processes and a positive attitude to the algorithmic probability

Stochastic Processes: Theory and Methods D N

Shanbhag, Calyampudi Radhakrishna Rao, 2001 This volume in the series contains chapters on areas such as Pareto processes branching processes inference in stochastic processes Poisson approximation Levy processes and iterated random maps and some classes of Markov processes Other chapters cover random walk and fluctuation theory a semigroup representation and asymptotic behavior of certain statistics of the Fisher Wright Moran coalescent continuous time ARMA processes record sequence and their applications stochastic networks with product form equilibrium and stochastic processes in insurance and finance Other subjects include renewal theory stochastic processes in reliability supports of stochastic processes of multiplicity one Markov chains diffusion processes and Ito's stochastic calculus and its applications c Book News Inc

Analytical and Stochastic Modeling Techniques and Applications Khalid Al-Begain, Dieter Fiems, William

Knottenbelt, 2010-06 This book constitutes the refereed proceedings of the 17th International Conference on Analytical and Stochastic Modeling Techniques and Applications ASMTA 2010 held in Cardiff UK in June 2010 The 28 revised full papers presented were carefully reviewed and selected from numerous submissions for inclusion in the book The papers are organized in topical sections on queueing theory specification languages and tools telecommunication systems estimation prediction and stochastic modelling

Computational Science - ICCS 2007 Yong Shi, Geert Dick van Albada, Jack

Dongarra, Peter M.A. Sloot, 2007-07-16 Part of a four volume set this book constitutes the refereed proceedings of the 7th International Conference on Computational Science ICCS 2007 held in Beijing China in May 2007 The papers cover a large volume of topics in computational science and related areas from multiscale physics to wireless networks and from graph theory to tools for program development

Queueing Theory for Telecommunications Attahiru Sule Alfa, 2010-07-28

Queueing theory applications can be discovered in many walks of life including transportation manufacturing telecommunications computer systems and more However the most prevalent applications of queueing theory are in the telecommunications field Queueing Theory for Telecommunications Discrete Time Modelling of a Single Node System focuses on discrete time modeling and illustrates that most queueing systems encountered in real life can be set up as a Markov chain This feature is very unique because the models are set in such a way that matrix analytic methods are used to analyze them Queueing Theory for Telecommunications Discrete Time Modelling of a Single Node System is the most relevant book available on queueing models designed for applications to telecommunications This book presents clear concise theories behind how to model and analyze key single node queues in discrete time using special tools that were presented in the second chapter The text also delves into the types of single node queues that are very frequently encountered in telecommunication systems modeling and provides simple methods for analyzing them Where appropriate alternative analysis methods are also presented This book is for advanced level students and researchers concentrating on engineering computer science and mathematics as a secondary text or reference book Professionals who work in the related industries of

telecommunications industrial engineering and communications engineering will find this book useful as well

Fuzzy Engineering and Operations Research Bing-Yuan Cao,Xiang-Jun Xie,2012-06-30 Fuzzy Engineering and Operations Research is the edited outcome of the 5th International Conference on Fuzzy Information and Engineering ICFIE2011 held during Oct 15 17 2011 in Chengdu China and by the 1st academic conference in establishment of Guangdong Province Operations Research Society GDORSC held on Oct 20 2011 in Guangzhou China The 5th ICFIE2011 built on the success of previous conferences and the GDORC first held are major Symposiums respectively for scientists engineers practitioners and Operation Research OR researchers presenting their updated results developments and applications in all areas of fuzzy information and engineering and OR It aims to strengthen relations between industry research laboratories and universities and to create a primary symposium for world scientists in Fuzziology and OR fields The book contains 62 papers and is divided into five main parts Fuzzy Optimization Logic and Information The mathematical Theory of Fuzzy Systems Fuzzy Engineering Applications and Soft Computing Methods OR and Fuzziology and Guess and Review

Vacation Queueing Models Naishuo Tian,Zhe George Zhang,2006-10-11 This book discusses systematically the many variations of vacation policy The book discusses a variety of typical vacation model applications The presentation style is unique compared with the books published in the same field a theorem and proof format is used Also this is the first time G1 M 1 multi server vacation models both continuous and discrete and the optimization and control issues have been presented in book form

Mathematical and computational Models G. Arulmozhi,2003

Fuzzy Systems & Operations Research and Management Bing-Yuan Cao,Zeng-Liang Liu,Yu-Bin Zhong,Hong-Hai Mi,2015-07-31 This book includes results of the seventh International Conference on Fuzzy Information and Engineering ICFIE 2014 and the 1st International Conference of Operations Research and Management ICORM 2014 on November 7 11 2014 in ZhuHai China The book contains 35 selected high quality papers and is divided into five main parts Part I focuses on Fuzzy Systems and Its Applications Part II on Fuzzy Mathematics and Its Applications Part III discusses Fuzzy Information and Computer Part IV is devoted to Operations Research and Management and Its Applications and Part V includes various other topics

Probability and Statistics with Reliability, Queuing, and Computer Science Applications Kishor S. Trivedi,2016-06-30 An accessible introduction to probability stochastic processes and statistics for computer science and engineering applications Second edition now also available in Paperback This updated and revised edition of the popular classic first edition relates fundamental concepts in probability and statistics to the computer sciences and engineering The author uses Markov chains and other statistical tools to illustrate processes in reliability of computer systems and networks fault tolerance and performance This edition features an entirely new section on stochastic Petri nets as well as new sections on system availability modeling wireless system modeling numerical solution techniques for Markov chains and software reliability modeling among other subjects Extensive revisions take new developments in solution techniques and applications into account and bring this work totally up to date It includes more

than 200 worked examples and self study exercises for each section Probability and Statistics with Reliability Queuing and Computer Science Applications Second Edition offers a comprehensive introduction to probability stochastic processes and statistics for students of computer science electrical and computer engineering and applied mathematics Its wealth of practical examples and up to date information makes it an excellent resource for practitioners as well An Instructor s Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department

Network Performance Engineering Demetres D. Kouvatsos,2011-05-09 During recent years a great deal of progress has been made in performance modelling and evaluation of the Internet towards the convergence of multi service networks of diverging technologies supported by internetworking and the evolution of diverse access and switching technologies The 44 chapters presented in this handbook are revised invited works drawn from PhD courses held at recent HETNETs International Working Conferences on Performance Modelling and Evaluation of Heterogeneous Networks They constitute essential introductory material preparing the reader for further research and development in the field of performance modelling analysis and engineering of heterogeneous networks and of next and future generation Internets The handbook aims to unify relevant material already known but dispersed in the literature introduce the readers to unfamiliar and unexposed research areas and generally illustrate the diversity of research found in the high growth field of convergent heterogeneous networks and the Internet The chapters have been broadly classified into 12 parts covering the following topics Measurement Techniques Traffic Modelling and Engineering Queueing Systems and Networks Analytic Methodologies Simulation Techniques Performance Evaluation Studies Mobile Wireless and Ad Hoc Networks Optical Networks QoS Metrics and Algorithms All IP Convergence and Networking Network Management and Services and Overlay Networks

Advances in Queueing Theory, Methods, and Open Problems Jewgeni H. Dshalalow,2023-07-21 The progress of science and technology has placed Queueing Theory among the most popular disciplines in applied mathematics operations research and engineering Although queueing has been on the scientific market since the beginning of this century it is still rapidly expanding by capturing new areas in technology Advances in Queueing provides a comprehensive overview of problems in this enormous area of science and focuses on the most significant methods recently developed Written by a team of 24 eminent scientists the book examines stochastic analytic and generic methods such as approximations estimates and bounds and simulation The first chapter presents an overview of classical queueing methods from the birth of queues to the seventies It also contains the most comprehensive bibliography of books on queueing and telecommunications to date Each of the following chapters surveys recent methods applied to classes of queueing systems and networks followed by a discussion of open problems and future research directions Advances in Queueing is a practical reference that allows the reader quick access to the latest methods

Providing Quality of Service in Heterogeneous Environments Ralf Lehnert, Phuoc Tran-Gia, Joachim Charzinsky,2003

Encyclopedia of Business Analytics and Optimization Wang, John,2014-02-28 As the

age of Big Data emerges it becomes necessary to take the five dimensions of Big Data volume variety velocity volatility and veracity and focus these dimensions towards one critical emphasis value The Encyclopedia of Business Analytics and Optimization confronts the challenges of information retrieval in the age of Big Data by exploring recent advances in the areas of knowledge management data visualization interdisciplinary communication and others Through its critical approach and practical application this book will be a must have reference for any professional leader analyst or manager interested in making the most of the knowledge resources at their disposal

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