CSCI 460 — Operating Systems

Lecture 13

Queuing Analysis

Textbook: Operating Systems
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1. Why Queuing Analysis?

- If the system environment changes (like the number of users is doubled), we need to evaluate the resulting system performance
  - 1. Do an after-the-fact analysis based on actual values.
  - 2. Make a simple projection (estimation) based on previous experience.
  - 3. Do a queuing analysis.
  - 4. Program and run a simulation model.

2. Basic concepts — single server case

- λ: arrival rate; or mean number of arrivals per second.

- w: average number of waiting jobs.

- T_w: mean time a job must wait.

- T_s: mean service time for each job.

- r: average number of jobs in system.

- T_r: mean residence time for each job. $T_r = T_s + T_w$.

- ρ: fraction of time the server is busy, or, utilization of the server. $\rho = \lambda \times T_s \leq 1$ and $\lambda \leq \lambda_{max} = 1/T_s$.

- **Input:** λ, T_s are given.

- **Objectives:** (w, T_w, r, T_r) and their corresponding standard deviations, $(\sigma_w, \sigma_{T_w}, \sigma_r, \sigma_{T_r})$, should be returned.

- **Assumption 1:** λ follows Poisson distribution, i.e.,
  $Pr[X = k] = \frac{\lambda^k}{k!} e^{-\lambda}, k = 0, 1, 2, ...$
  $E[X] = \lambda$
  $Pr[k\ items\ arrive\ in\ interval\ T] = \frac{(\lambda T)^k}{k!} e^{-\lambda T}$
  Expected number of items arrive in interval $T = \lambda T$
  Mean arrival rate $= \lambda$

- **Assumption 2:** service time distribution is exponential with λ, i.e.,
  $distribution\ function\ Pr[X \leq x] = F[x] = 1 - e^{-\lambda x}$.
  $E[X] = \sigma_X = 1/\lambda$

- **We have:**
  - 1. $r = \frac{\rho}{1-\rho}$.
  - 2. $w = \frac{\rho^2}{1-\rho}$.
  - 3. $T_r = \frac{T_s}{1-\rho}$.
  - 4. $T_w = \frac{\rho T_s}{1-\rho}$.
  - 5. $m_{T_r}(y) = T_r \times \ln(\frac{100}{100-y})$ — the value T_r occurs y percent of time.
  - 6. $Pr[R = N] = (1-\rho)\rho^N$ — the probability that the number of jobs in system is N.
  - 7. $m_{T_w}(y) = \frac{T_w}{\rho} \times \ln(\frac{100\rho}{100-y})$ — the value T_w occurs y percent of time.
  - 8. .....

3. Applications for single-server system

- Given a LAN with 100 PC's and a server which maintains a common database for a query application. The average query time is 0.6s and the standard deviation is equal to the mean. At peak times, the query rate over LAN reaches 20 per minute.
  - **1**. What is the average response time (ignoring line overhead)?
  - **2**. If a 1.5-second response time is the acceptable maximum, what is the maximum of message load?
  - **3**. If 20% more utilization is experienced, what will be the corresponding response time?
- **Answers**.
  - **1**. $\rho = \lambda T_s =$(20 arrivals per minute)*(0.6s per query)/(60s/min) $= 0.2$

    $T_r = \frac{T_s}{1-\rho} = 0.6/(1-0.2) = 0.75s.$

  - **2**. Much harder to answer. We can rephrase the question as: if we want 90% of all responses to be less than 1.5s, then,

    $m_{T_r}(90) = T_r \times \ln(\frac{100}{100-90}) = \frac{T_s}{1-\rho} \times 2.3 = 1.5s,$
    so $\rho = 0.08$.

- **3**. Old $T_r = \frac{T_s}{1-\rho} = 0.75s$.
  New $T_r = \frac{T_s}{1-new\ \rho} = 1.0s$,
  which is increased by $(1.0 - 0.75)/0.75 \approx 33\%$.

- Given a LAN which is connected to the Internet with a router, packets arrive with a mean arrival rate of 5 per second. The average packet length is 144 bytes and it is assumed to be exponentially distributed. Line speed from the router to the Internet is 9600bps.
  - **1**. What is the mean residence time in the router?
  - **2**. What is the average number of packets in the router?
  - **3**. What is the upper bound of the number of packets in the router, for 90% of the time?

- **Answers**.
  - **1**. $\lambda = 5$ per second.
    $T_s = (144 \times 8\ bits)/9600bps = 0.12$ second.
    $\rho = \lambda T_s = 5\times\ 0.12{=}0.6$.

    $T_r = \frac{T_s}{1-\rho} = 0.12/(1 - 0.6) = 0.3s$.

  - **2**. $r = \frac{\rho}{1-\rho} = 0.6/(1 - 0.6) = 1.5(packets)$.

– **3**. $Pr[R = N] = (1 - \rho)\rho^N$.

So, $Pr[R \leq N] = [\Sigma_{i=0}^{N}(1 - \rho)\rho^i]$.

$\frac{y}{100} = [\Sigma_{i=0}^{N}(1 - \rho)\rho^i] = 1 - \rho^{1+N}$.

$N = \frac{\ln(1-\frac{y}{100})}{\ln \rho} - 1$.

When $y = 90$, $N = \frac{\ln(1-\frac{y}{100})}{\ln \rho} - 1 = 3.5$.

When $y = 95$, $N = \frac{\ln(1-\frac{y}{100})}{\ln \rho} - 1 = 4.8$.

4. Basic concepts — multiple server case

- Most of the concepts in single server case can carry over.

- N: number of servers.

- ρ: utilization of each server.

- $u = N\rho$: utilization of the whole system (or, traffic intensity).

- $\lambda \leq N/T_s$.

- **Assumptions:**
  - **1**. $\lambda =$ follows Poisson distribution.
  - **2**. T_s follows exponential distribution, for all servers.
  - **3**. All servers are equally loaded.
  - **4**. FIFO dispatching.
  - **5**. No items are discarded from queue.

- **We have:**
  - 1. Poisson ratio function $K = [\frac{\sum_{i=0}^{N-1}(N\rho)^i/i!}{\sum_{i=0}^{N}(N\rho)^i/i!}]$
  - 2. Erlang-C function C, which is the probability that all servers are busy, satisfies $C = \frac{1-K}{1-K\rho}$.
  - 3. $r = C\frac{\rho}{1-\rho} + N\rho$.
  - 4. $w = C\frac{\rho}{1-\rho}$.
  - 5. $T_r = \frac{C}{N}\frac{T_s}{1-\rho} + T_s$.
  - 6. $T_w = \frac{C}{N}\frac{T_s}{1-\rho}$.
  - 7. $m_{T_w}(y) = \frac{T_s}{N(1-\rho)} \times \ln(\frac{100C}{100-y})$ — the value T_w occurs y percent of time.
  - 8. .....

5. Application for multi-server system

- Given a system with 5 processors with average service time $T_s = 0.1s$. Let the standard deviation of T_s, σ_{T_s}, be 0.094s. Assume that jobs arrive at a rate of 40 per second.
  - **1**. What is the average response time?
  - **2**. What is the average waiting time?
  - **3**. What is the average (maximum) waiting time for 90% of the time?
- **Answers**.
  - **1**. As $\sigma_{T_s} = 0.094s \approx T_s = 0.1s$, we can assume that T_s follows exponential distribution.
  - **1.1**. If no common queue is used,
    $\lambda = 40/5 = 8$ per second.
    $\rho = \lambda T_s = 8 \times 0.1 = 0.8$.
    $T_r = \frac{T_s}{1-\rho} = \frac{0.1}{1-0.8} = 0.5$ second.
  - **1.2**. If a common queue is used,
    $\lambda = 40/5 = 8$ per second, same as before.
    $C = 0.554$, calculation is omitted.
    $T_r = \frac{C}{N}\frac{T_s}{1-\rho} + T_s \approx \frac{0.554}{5}\frac{0.1}{1-0.8} + 0.1 \approx 0.1544$.

    So, when a common queue is used, T_r is reduced by a factor

of $\frac{0.5}{0.1544} > 3$.

- **2**. As $\sigma_{T_s} = 0.094s \approx T_s = 0.1s$, we can assume that T_s follows exponential distribution.

- **2.1**. If no common queue is used,
  $\lambda = 40/5 = 8$ per second.
  $\rho = \lambda T_s = 8 \times 0.1 = 0.8$.
  $T_w = \frac{\rho T_s}{1-\rho} = \frac{0.8 \times 0.1}{1-0.8} = 0.4$ second.

- **2.2**. If a common queue is used,
  $\lambda = 40/5 = 8$ per second, same as before.
  $C = 0.554$, calculation is omitted.
  $T_w = \frac{C}{N}\frac{T_s}{1-\rho} \approx \frac{0.554}{5}\frac{0.1}{1-0.8} \approx 0.0544$.

  So, when a common queue is used, T_w is reduced by a factor of $\frac{0.4}{0.0544} > 7$.

- **3**. As $\sigma_{T_s} = 0.094s \approx T_s = 0.1s$, we can assume that T_s follows exponential distribution.

- **3.1**. If no common queue is used,
  $\lambda = 40/5 = 8$ per second.
  $\rho = \lambda T_s = 8 \times 0.1 = 0.8$.
  $T_w = \frac{\rho T_s}{1-\rho} = \frac{0.8 \times 0.1}{1-0.8} = 0.4$ second.

$m'_{T_w}(y) = \frac{T_w}{\rho} \times \ln(\frac{100\rho}{100-y})$ — the value T_w occurs y percent of time.
$m'_{T_w}(90) = \frac{0.4}{0.8} \times \ln(\frac{80}{100-90}) = 0.5 \times \ln 8$.

– **3.2**. If a common queue is used,
$m_{T_w}(y) = \frac{T_s}{N(1-\rho)} \times \ln(\frac{100C}{100-y}) = \frac{0.1}{5(1-0.8)} \times \ln(\frac{55.4}{100-90}) = 0.1 \times \ln 5.54$.

So, when a common queue is used, $m'_{T_w}(90)/m_{T_w}(90) = 5(\ln 8/\ln 5.54) > 5$.