On Multiserver Loss-Delay Queueing System with Priority
and No Passing

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ABSTRACT. This investigation deals with a multiserver queueing model in which customers leave the system in the same chronological order in which they arrive. The customers are assumed to arrive in Poisson fashion from two infinite priority and ordinary sources and their service times are identical and exponentially distributed. The priority customers may wait but the ordinary customers are lost if all servers are busy. We have derived analytical expressions for the expected waiting time of customers. Some measures of system performance have been computed and graphs for expected waiting time versus traffic intensity have also been provided.

1. Introduction

Several authors have studied the multiserver queueing systems in which the arriving customers leave the system immediately after getting the required service. In some practical queueing situations, the arriving customers may leave the system in order of their arrival due to some physical restrictions. In this situation no customer can leave system until all customers who have arrived chronologically earlier have also left the system. Examples of such systems include narrow boat lock, a remote border crossing with no parking space … etc.

A multiserver queueing model under the restriction of departure in chronological order, Poisson input, and exponentially distributed service time was studied by Washburn[1]. Sharma et al.[2] extended the same problem for finite waiting space. In many real life queueing problems, the arriving customers may be discouraged by a long queue. Jain et al.[3] considered the multiserver queue with no passing which also includes discouragement.

In this paper, we consider a multiserver queueing system in which customers are assumed to arrive from two infinite priority and ordinary sources in Poisson process.
The priority customers are allowed to queue up, while the ordinary customers are lost if all servers are busy. The service times of both type of customers are exponentially distributed. There is a restriction on the departing customers. They can leave the system in the same order in which they arrive. We derive analytical expressions for the expected waiting time.

Our result generalizes those given by Washburn[11]. This includes priority to multiserver loss-delay system with no passing which fulfills the needs of many practical problems.

2. The Model and Analysis

We consider a queueing system in which a group of \( s \) servers handle two infinite Poisson streams of priority and ordinary customers with rate \( \lambda_1 \) and \( \lambda_2 \), respectively. The priority customers may wait for service but ordinary customers are lost if all servers are busy. Both types of customers depart from the system in the same chronological order in which they arrive, i.e., nth customer leave the system only when all \( (n - 1) \) customers arriving earlier have finished their service and have left the system. The service times of both types of customers are exponentially distributed with service rate \( \mu \) so that the cumulative distribution function (c.d.f.) of service time is of the form

\[
F(x) = (1 - p) + p \left(1 - \exp(-\mu x)\right) \quad \text{for } x > 0
\]

\[0 \leq p = 1, \quad \mu > 0\]

In case of \( p = 1 \), the c.d.f. of the service times reduces to exponential with service rate \( \mu \). Thus the arriving stream is composed of two types of customers. A proportion \( (1 - p) \) of the customers are ordinary customers and have zero service time and they are lost from the system. The remaining proportion \( p \) of customers are priority customers and their service time distribution is exponentially distributed with rate \( \mu \).

Let \( N_i \) denotes the number of customers in the system at time \( t \) and let

\[
p_n = \lim_{t \to \infty} \text{Prob. \( \{ N_i = n \} \)}
\]

We denote the traffic intensities for priority and ordinary customers by \( \rho_i = \lambda_i / \mu < 1 \) and \( \rho = \lambda_i / \mu < s \), respectively.

The steady-state probabilities for the loss delay system with priority is given by (see Szczy 1961[15])

\[
p_n = \begin{cases} 
\frac{s - \rho_1}{s - \rho_1 + \rho_1 E_1 (\rho_1 + \rho_2)}, & 0 \leq n \leq s \\
\frac{(s - \rho_1) E_1 (\rho_1 + \rho_2) }{(s - \rho_1 + \rho_1 E_1 (\rho_1 + \rho_2))}, & s \leq n
\end{cases}
\]
Where, \( N_i (\rho) = \sum_{j=0}^{i} \binom{\rho}{j} / i! \)  

\[ E_i (\rho) = \frac{\rho^i / i!}{N_i (\rho)} \]

We notice that probability of all servers busy is given by truncated Poisson distribution \( E_i (\rho) \) which is also known as Erlang loss distribution.

Let \( E (W_j) \) and \( E (W_2) \) be the expected waiting time until departure of customer arriving from priority and ordinary sources, respectively.

We denote \( a_n = \int \frac{1}{x} \left(1 - \left(1 - \exp \left(-x\right)\right) \right) \cdot dx \)

So that \( a_n / a_{n-1} = 1/n \) and \( a_n = \sum_{j=1}^{n} j - 1 \) for \( n \geq 1 \)

Following Washburn\(^{[2]} \), the expressions for \( E (W_j) \) and \( E (W_2) \) are given by

\[ \mu E (W_j) = a_j + \sum_{k=0}^{j-1} (a_{k+1} - a_k) \cdot P_k + \sum_{k=0}^{\infty} \frac{n-s+1}{s} \cdot P_k \]

(2)

and

\[ \mu E (W_2) = a_{n+1} + \sum_{k=0}^{n-1} (a_{k+1} - a_k) \cdot P_k + \sum_{k=0}^{\infty} \frac{n-s+1}{s} \cdot P_k \]

(3)

On substituting the values of \( P_k \) from Equation (1) into Equations (2) and (3), we have

\[ \mu E (W_j) = a_j + A_j \sum_{k=0}^{j-1} (a_{k+1} - a_k) \cdot \left(\frac{\rho_1 + \rho_2}{\rho_1}\right)^k \frac{B_k}{s} \left(1 - \frac{\rho_1}{s}\right)^2 \]

(4)

and

\[ \mu E (W_2) = a_{n+1} + A_{n+1} \sum_{k=0}^{n-1} (a_{k+1} - a_k) \cdot \left(\frac{\rho_1 + \rho_2}{\rho_1}\right)^k \frac{B_k}{s} \left(1 - \frac{\rho_1}{s}\right)^2 \]

(5)

Where

\[ A_j = \frac{s - \rho_j}{\rho_1 + \rho_2} E_j \left(\rho_1 + \rho_2\right) \cdot N_j \left(\rho_1 + \rho_2\right) \]

and

\[ B_k = \frac{s - \rho_j}{\rho_1 + \rho_2} E_j \left(\rho_1 + \rho_2\right) \]

Let \( D \) represents the dimensionless difference between the expected waiting times of two types of customers. Then

\[ D = \mu \left[ E (W_j) - E (W_2) \right] \]
\[
\frac{1}{s} + A_{s-1} \sum_{s=0}^{\infty} \left( \frac{s}{s+1} \right) \left( \frac{s+1}{s+2} \right) \left( \frac{p_i + p_j}{n!} \right)
\]  

(6)

3. Some Particular Cases

3.1 For \( s = 1 \)

For single server model, Equations (4) and (6) reduce to

\[
\mu E(W_1) = \frac{1}{1 + B_i \left( 1 - \rho_i \right)^2}
\]

(7)

where

\[
B_i = \frac{\left( 1 - \rho_i \right) E_i (\rho_i + p_i)}{1 - \rho_i + \rho_i E_i (\rho_i + p_i)}
\]

(8)

and \( D = 1 \)

3.2 For \( s = 2 \)

In this case Equations (4) and (6) become

\[
u E(W_1) = \frac{1}{2} \left( \frac{2 - \rho_i}{2 - \rho_i + \rho_i E_i (\rho_i + p_i)} \right) \left( \frac{\rho_i + p_i}{N_i (\rho_i + p_i)} \right)
\]

and

\[
D = \frac{1 + A_2}{2}
\]

(9)

(10)

Where

\[
A_2 = \frac{2 - \rho_i}{2 - \rho_i + \rho_i E_i (\rho_i + p_i)} \left( \frac{\rho_i + p_i}{N_i (\rho_i + p_i)} \right)
\]

and

\[
B_2 = \frac{2 - \rho_i}{2 - \rho_i + \rho_i E_i (\rho_i + p_i)} \left( \frac{\rho_i + p_i}{N_i (\rho_i + p_i)} \right)
\]

3.3 For \( \rho_i = 0 \)

Its customers arrive from single source, i.e., all customers can wait, we have \( \rho_i = 0 \).

In this case, Equations (4) and (5) give

\[
\mu E(W_1) = \begin{cases} 
\frac{1}{1 - \rho_i} & \text{for } s = 1 \\
\frac{4 + 2 \rho_i - \rho_i^2}{4 - \rho_i^2} & \text{for } s = 2
\end{cases}
\]

(11)

\[
\mu E(W_2) = \begin{cases} 
\frac{1}{2 + \rho_i} & \text{for } s = 1 \\
\frac{2}{2 + \rho_i} & \text{for } s = 2
\end{cases}
\]

(12)
which also give the solution corresponding to model without loss as discussed by Washburn[1].

4. Numerical Results

In Table 1 and 2, we list for a range of $\rho_1$, the expected waiting time of priority customers for different values of $\rho_2$ and $s = 1$ and 2, respectively. Table 3 gives the difference $D$ between the expected waiting time of priority and non-priority customers for $s = 2$.

Table 1. $\mu E(W)$ for $s = 1$.

<table>
<thead>
<tr>
<th>$\rho_1$</th>
<th>$0$</th>
<th>$0.3$</th>
<th>$0.6$</th>
<th>$0.9$</th>
</tr>
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<tbody>
<tr>
<td>$0$</td>
<td>1.000</td>
<td>1.231</td>
<td>1.375</td>
<td>1.494</td>
</tr>
<tr>
<td>$0.1$</td>
<td>1.111</td>
<td>1.342</td>
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<td>1.481</td>
<td>1.625</td>
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<tr>
<td>$0.3$</td>
<td>1.429</td>
<td>1.659</td>
<td>1.804</td>
<td>1.902</td>
</tr>
<tr>
<td>$0.4$</td>
<td>1.667</td>
<td>1.907</td>
<td>2.041</td>
<td>2.140</td>
</tr>
<tr>
<td>$0.5$</td>
<td>2.000</td>
<td>2.321</td>
<td>2.575</td>
<td>2.474</td>
</tr>
<tr>
<td>$0.6$</td>
<td>2.500</td>
<td>2.735</td>
<td>2.975</td>
<td>2.974</td>
</tr>
<tr>
<td>$0.7$</td>
<td>3.333</td>
<td>3.564</td>
<td>3.708</td>
<td>3.807</td>
</tr>
<tr>
<td>$0.8$</td>
<td>4.000</td>
<td>5.231</td>
<td>5.375</td>
<td>5.474</td>
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<td>$0.9$</td>
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Table 2. $\mu E(W)$ for $s = 2$.

<table>
<thead>
<tr>
<th>$\rho_2$</th>
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<th>$1.8$</th>
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</tr>
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<td>1.530</td>
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<tr>
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<td>1.298</td>
<td>1.458</td>
<td>1.619</td>
<td>1.723</td>
</tr>
<tr>
<td>$0.6$</td>
<td>1.330</td>
<td>1.573</td>
<td>1.725</td>
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<tr>
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<td>1.713</td>
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<td>3.444</td>
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<td>$1.8$</td>
<td>5.739</td>
<td>6.070</td>
<td>6.082</td>
<td>6.161</td>
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5. Discussion

The expected waiting time of priority customers versus traffic intensity $\rho_1$ when $\rho_2 = 0.2, 0.6, 0.9$ for $s = 1$ and $\rho_2 = 0.6, 1.2, 1.8$ for $s = 2$ are plotted by solid curves in Fig. 1. The broken curves in Fig. 1 show the expected waiting time for system without loss, i.e., for $\rho_2 = 0$. It can be noticed that the expected waiting time increases with traffic intensity for both cases $s = 1$ and 2, and for different values of $\rho_2$. By in-
creasing servers the expected waiting time decreases which is natural. The expected waiting time changes more rapidly with increase in traffic intensity. For \( s = 1, 2 \) and different values of \( p_0 \), the expected waiting time for loss-delay system with priority is

<table>
<thead>
<tr>
<th>( p_0 )</th>
<th>0</th>
<th>0.6</th>
<th>1.2</th>
<th>1.8</th>
</tr>
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<tbody>
<tr>
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<td>0.643</td>
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<td>0.833</td>
<td>0.690</td>
<td>0.619</td>
<td>0.580</td>
</tr>
<tr>
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<td>0.655</td>
<td>0.598</td>
<td>0.567</td>
</tr>
<tr>
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<td>0.714</td>
<td>0.624</td>
<td>0.579</td>
<td>0.554</td>
</tr>
<tr>
<td>1.0</td>
<td>0.667</td>
<td>0.597</td>
<td>0.562</td>
<td>0.543</td>
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<td>0.547</td>
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<td>0.552</td>
<td>0.534</td>
<td>0.524</td>
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<td>1.6</td>
<td>0.558</td>
<td>0.533</td>
<td>0.521</td>
<td>0.515</td>
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<tr>
<td>1.8</td>
<td>0.526</td>
<td>0.516</td>
<td>0.510</td>
<td>0.507</td>
</tr>
</tbody>
</table>

**Fig. 1.** Expected waiting time \( \mu (E \{ W_i \}) \).
greater than the one without loss.

Figure 2 illustrates the difference \( D \) versus traffic intensity \( \rho_1 \) for \( s = 1 \) and 2. For system without loss, the difference \( D \) is shown by broken curves. It can be seen that as traffic intensity \( \rho_1 \) increases, there is a decrease in the value of \( D \) for \( s = 2 \). While for \( s = 1 \), both systems with and without loss reveal the same constant difference \( D = 1 \).

![Figure 2: Difference D](image)

References

حول نظام طوابير متعددة الحجم في حماية تأثيرين بفضلية
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الشئون. يعالج هذا البحث نموذج طوابير متعددة الحجم في رياضيات النظام. يشير البند إلى عناصر ضعيفة أو عناصر ضعيفة من صناديق قياسية في أصلية وثائقي، وأن قطع هذين حاشيتيهما تم إزالة على أي مسار. وقد ينطوي صلاة الأضلاع. أما المصابين فإنه يفقدون إذا كان حجم مسؤولون. ولذا، فإن الضغوط المسبقة على نظامي لحول الأضلاع الأساسي. وقد تم صياغة بعض مبادرات للإحترافية النموذج، وكذلك حل معالجات على نظامي لحول الأضلاع الأساسي.