DELAI D'ATTENTE MOYEN POUR LES FILES D'ATTENTE $E_{\ell}/E_k/1$

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1. INTRODUCTION

Les applications de la théorie des files d'attente se sont diversifiées de plus en plus depuis plusieurs années. Cette théorie voulait donner ou construire des modèles générales afin de résoudre certains problèmes pratiques. On s'est vite rendu compte que les hypothèses utilisées ne correspondaient pas toujours à la réalité ou bien que le calcul des différentes quantités était beaucoup trop laborieux pour les utilisateurs.

On a donc chercher à améliorer les modèles par des approximations. Une de ces approximations consiste à approcher la loi du temps aléatoire entre deux arrivées successives de clients (clients pris au sens large) par une loi de Erlang. Il en est de même pour la loi du temps de service de clients qui sera également approchée par une loi de Erlang.

Certaines quantités que l'on ne pouvait pas obtenir par l'intermédiaire de formules analytiques ont été calculées numériquement sur ordinateur et misent en table, permettant

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ainsi aux utilisateurs de cette théorie de s'en servir sans en connaître tout les détails mathématiques de calculs. Une table ne peut-être complète, surtout si un des paramètres varie continuement, les quantités manquantes sont généralement obtenues par interpolation linéaire.

C'est ce que nous avons voulu faire pour le calcul du délai d'attente moyen dans une file d'attente à un serveur. Il existe déjà des tables donnant certains paramètres des files d'attente, entre autre, "tables for multiple-server queueing systems involving Erlang distributions" [2], mais elles ne donnent pas directement ce délai d'attente moyen.

Le lecteur trouvera dans les pages qui suivent les explications nécessaires à l'élaboration et à l'utilisation de cette table: c'est-à-dire qu'après avoir résumé les formules analytiques connues pour certains files d'attente, nous expliquerons comment nous avons calculé numériquement, pour certaines valeurs, ce délai moyen.

En plus de donner cette table, nous avons voulu rendre accessible rapidement et sans effort son utilisation.

Pour cela, la table fût mise sur une disquette et par "accès direct" aux données, un programme d'interpolation linéaire donne directement une approximation du délai d'attente moyen pour les paramètres non-tabulés.

Cette disquette est accessible à la demande et fonctionne sur un ordinateur IBM-PC.

2. CALCUL DU DELAI D'ATTENTE MOYEN

Rappelons brièvement ce qu'indique les symboles utilisés dans une file d'attente $E_\ell/E_k/1$.

E_ℓ et E_k représente respectivement la loi du temps entre deux arrivées successives de clients et le temps de service.

La fonction de densité d'une variable aléatoire T du type Erlang avec paramètre k, notée E_k, est:

$$f_T(t) = \begin{cases} \dfrac{(k\mu)^k t^{k-1} e^{-k\mu t}}{(k-1)!} & \text{si} \quad t \geq 0 \\ 0 & \text{si} \quad t < 0 \end{cases}$$

Cette loi est une "Gamma" de paramètres k(entier) et $\mu > 0$.

La moyenne est $1/\mu$ et la variance est $1/k\mu^2$. On voit immédiatement que l'on peut facilement approcher statistiquement k en prenant le quotient de la valeur moyenne au carré et de la variance.

Nous noterons par $W(\ell,k)$ le délai moyen d'attente dans la file. En fait, si T_q est la variable alétoire représentant le temps d'attente passé par un client dans la file (queue) $E_\ell/E_k/1$, $W(\ell,k) = E[T_q]$.

A- Formule analytique

Nous résumons ici les résultats analytiques connus.

Lorsque $\ell = 1$, on a $W(1,k) = (k+1)\lambda/2k\mu(\mu-\lambda)$ où $\lambda > 0$ est le nombre moyen d'arrivées de clients et où $1/\mu$ est le temps moyen de service. Ce résultat se retrouve dans la majorité des livres sur les files d'attente.

On peut le démontrer assez directement en déterminant la fonction génératrice de la variable T_q comme cela est fait dans le livre "Fundamentals of Queueing Theory" [1]. Nous pouvons également le démontrer en déterminant la solution spectrale de l'équation intégrale de Lindley [3]. Nous indiquons ici les étapes pour obtenir ce résultat à l'aide de cette méthode. Le choix de cette dernière s'explique facilement; c'est cette méthode que nous utiliserons pour calculer numériquement le délai.

Notons par A(s), B(s) et W(s) la transformée de Laplace des fonctions de densité respectives du temps entre l'arrivée successive de deux clients, du service et du délai d'attente.

Dans le cas $E_1/E_k/1$ on a

$$A(s) = \frac{\lambda}{\lambda+s}, \quad B(s) = \left(\frac{k\mu}{k\mu+s}\right)^k$$

et on sait [3] que

$$W(s) = \frac{s\left(1-\frac{\lambda}{\mu}\right)}{\psi_+(s)}$$

où

$$\psi_+(s) = (1 - A(-s)\ B(s))\psi_-(s).$$

La fonction

$$\psi_+(s) = \frac{\lambda(k\mu)^k - (\lambda-s)(s+k\mu)^k}{(s+k\mu)^k}$$

est analytique et n'a aucune racine dans le domaine du plan complexe $Re(s) > 0$ et $\psi_-(s) = \lambda - s$ est analytique et n'a aucune racine dans le domaine $Re(s) < 0$.

Ainsi

$$W(s) = \frac{s(1 - \frac{\lambda}{\mu})}{\lambda a(s) - \lambda + s}$$

avec $a(s) = (\frac{s}{k\mu} + 1)^{-k}$.

Le lecteur vérifiera facilement que

$$-W'(0) = W(1,k) = \frac{k+1}{2k}\ \frac{\lambda}{\mu(\mu-\lambda)},$$

résultat annoncé précédemment.

Le temps de passage moyen pour un client dans le système est alors $W(1,k)+1 = W$. Par la formule de Little on obtient le nombre moyen de clients dans la file, noté $L_q = \lambda W(1,k)$ et le nombre moyen de clients dans le système, noté, $L = \lambda W$.

Remarquons que $W(1,k)$ est une fonction décroissante en k qui tend vers $1/2\ \lambda/\mu(\mu-\lambda)$ lorsque k tend vers l'infini; c'est-à-dire

$$W(1,1) \leq W(1,k) \leq W(1,+\infty).$$

B- Résultats numériques

Dans le cas où $\ell > 1$, pour les files d'attente $E_\ell/E_k/1$, on ne peut donner de formule analytique du délai moyen d'attente. Nous le calculerons numériquement. Nous pouvons utiliser la solution spectrale de l'équation intégrale de Lindley [3] pour obtenir $W(s)$, cependant, dans un article publié en 1969 [4], on a obtenu

$$W(s) = \frac{(1-\rho)s\prod_{i=1}^{k-1}(1-s/s_i)}{1-\{A(-s)B(s)\}^{-1}}$$

où $s_1, s_2, \ldots, s_{k-1}$ sont les $k-1$ racines avec partie réelle positive de $A(-s)B(s) = 1$. Les auteurs ont utilisé comme "unité de temps", le temps d'inter-arrivé de sorte que le temps moyen de service est ρ.

Le délai d'attente moyen devra donc être multiplié par le temps d'inter-arrivée si nous voulons faire disparaître cette "unité de temps".

De plus, comme le temps de service est du type E_k on a

$$W(s) = \prod_{i=k+1}^{k+\ell}(1-s/s_i)^{-1} \quad \text{où} \quad s_{k+1}, s_{k+2}, \ldots, s_{k+\ell}$$

sont les ℓ racines avec partie réelle négative de

$A(-s)B(s) = 1$. Dans ces conditions le délai d'attente moyen est:

$$W(\ell,k) = -W'(0) = -\sum_{i=k+1}^{k+\ell} \frac{1}{s_i}.$$

Ceci montre que nous devons numériquement déterminer les ℓ racines, avec partie réelle négative, de l'équation $A(-s)B(s)-1 = 0$.

C'est ce que nous avons fait pour certaines valeurs des paramètres ℓ, k, λ et μ. Comme en pratique le coefficient d'utilisation λ/μ doit-être plus près de un que de zéro, nous avons limité nos calculs à $\lambda/\mu \geq 1/2$. Nous avons donc construit une table. Les 24 dernières pages montrent une table à 8 colonnes; les colonnes 1 et 5 indiquent l'entier ℓ, les colonnes 2 et 6, l'entier k, les colonnes 3 et 7, la valeur de λ/μ et finalement les colonnes 4 et 8, le résultat (en "unité de temps d'inter-arrivée") qu'il faudra diviser par λ pour obtenir le délai moyen d'attente.

Il est évident que cette table n'est pas complète. Les entiers ℓ et k prennent les valeurs 1,2,3,4,5,6,7,8,9, 10,12,14,16,18,20 et 40 et λ/μ varie entre 1/2 et 1 par saut de 0,04.

Comme nous l'avons indiqué dans l'introduction cette table fut mise sur une disquette. Un programme d'interpolation linéaire permet de calculer les quantités manquantes.

Après avoir inséré la disquette dans le lecteur et tapé "INTERPO" voici, à titre indicatif, ce que vous verrez à l'écran d'un IBM-PC.

```
interpo
 QUELLE EST LA VALEUR DE L,K,LAMBDA ET MU
2,1,1,2

   POUR L= 2.  ,LAMBDA=  1.0000

   ET POUR K= 1.  ,MU=  2.0000


   LE TEMPS D'ATTENTE DANS LA FILE EST    .30902

    D'AUTRES VALEURS (OUI OU NON)?
OUI
 QUELLE EST LA VALEUR DE L,K,LAMBDA ET MU
2 6 .5 1

   POUR L= 2.  ,LAMBDA=   .5000

   ET POUR K= 6.  ,MU=  1.0000


   LE TEMPS D'ATTENTE DANS LA FILE EST    .24560

    D'AUTRES VALEURS (OUI OU NON)?
OUI
 QUELLE EST LA VALEUR DE L,K,LAMBDA ET MU
1 13 12.3 14.7

   POUR L= 1.  ,LAMBDA= 12.3000

   ET POUR K=13.  ,MU= 14.7000


   LE TEMPS D'ATTENTE DANS LA FILE EST    .19195

    D'AUTRES VALEURS (OUI OU NON)?
NON
Stop - Program terminated.
```

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1	1	.50	.49999	5	1	.50	.19810
1	2	.50	.37500	5	2	.50	.09620
1	3	.50	.33333	5	3	.50	.06567
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1	7	.50	.28572	5	7	.50	.03453
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2	3	.50	.15851	6	3	.50	.05649
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2	16	.98	13.39139	6	16	.98	5.35298
2	18	.98	13.23089	6	18	.98	5.18918
2	20	.98	13.09478	6	20	.98	5.05600
2	40	.98	12.49093	6	40	.98	4.46467
3	1	.98	31.79977	7	1	.98	27.14865
3	2	.98	19.81751	7	2	.98	15.19975
3	3	.98	15.83624	7	3	.98	11.22318
3	4	.98	13.84462	7	4	.98	9.23418
3	5	.98	12.64960	7	5	.98	8.04677
3	6	.98	11.85114	7	6	.98	7.25337
3	7	.98	11.28221	7	7	.98	6.68839
3	8	.98	10.85682	7	8	.98	6.26362
3	9	.98	10.52697	7	9	.98	5.93360
3	10	.98	10.25878	7	10	.98	5.66988
3	12	.98	9.86323	7	12	.98	5.27577
3	14	.98	9.57810	7	14	.98	4.99302
3	16	.98	9.36709	7	16	.98	4.78251
3	18	.98	9.20131	7	18	.98	4.61800
3	20	.98	9.06745	7	20	.98	4.48507
3	40	.98	8.46904	7	40	.98	3.89523
4	1	.98	29.76843	8	1	.98	26.71016
4	2	.98	17.80355	8	2	.98	14.76698
4	3	.98	13.81191	8	3	.98	10.78820
4	4	.98	11.82719	8	4	.98	8.80704
4	5	.98	10.63278	8	5	.98	7.61435
4	6	.98	9.83725	8	6	.98	6.82137
4	7	.98	9.27176	8	7	.98	6.25650
4	8	.98	8.84454	8	8	.98	5.83488
4	9	.98	8.51425	8	9	.98	5.50480
4	10	.98	8.24942	8	10	.98	5.24152
4	12	.98	7.85382	8	12	.98	4.84648
4	14	.98	7.56934	8	14	.98	4.56577
4	16	.98	7.35729	8	16	.98	4.35374
4	18	.98	7.19201	8	18	.98	4.18985
4	20	.98	7.06030	8	20	.98	4.05846
4	40	.98	6.46564	8	40	.98	3.46882

9	1	.98	26.39945	16	1	.98	25.23365
9	2	.98	14.42762	16	2	.98	13.24362
9	3	.98	10.45507	16	3	.98	9.28168
9	4	.98	8.47036	16	4	.98	7.29674
9	5	.98	7.28160	16	5	.98	6.10839
9	6	.98	6.48751	16	6	.98	5.31889
9	7	.98	5.92397	16	7	.98	4.75561
9	8	.98	5.49936	16	8	.98	4.33513
9	9	.98	5.17197	16	9	.98	4.00589
9	10	.98	4.90828	16	10	.98	3.74336
9	12	.98	4.51463	16	12	.98	3.35016
9	14	.98	4.23237	16	14	.98	3.07021
9	16	.98	4.02134	16	16	.98	2.86135
9	18	.98	3.85733	16	18	.98	2.69789
9	20	.98	3.72670	16	20	.98	2.56755
9	40	.98	3.13677	16	40	.98	1.98238
10	1	.98	26.13100	18	1	.98	25.06255
10	2	.98	14.15997	18	2	.98	13.08894
10	3	.98	10.18605	18	3	.98	9.11594
10	4	.98	8.19933	18	4	.98	7.12802
10	5	.98	7.01457	18	5	.98	5.94146
10	6	.98	6.22270	18	6	.98	5.15346
10	7	.98	5.65622	18	7	.98	4.59015
10	8	.98	5.23355	18	8	.98	4.16807
10	9	.98	4.90372	18	9	.98	3.84082
10	10	.98	4.64233	18	10	.98	3.57836
10	12	.98	4.24783	18	12	.98	3.18469
10	14	.98	3.96661	18	14	.98	2.90548
10	16	.98	3.75579	18	16	.98	2.69519
10	18	.98	3.59208	18	18	.98	2.53312
10	20	.98	3.46082	18	20	.98	2.40262
10	40	.98	2.87262	18	40	.98	1.81844
12	1	.98	25.73767	20	1	.98	24.87836
12	2	.98	13.76431	20	2	.98	12.95527
12	3	.98	9.78229	20	3	.98	8.97990
12	4	.98	7.80002	20	4	.98	6.99498
12	5	.98	6.60935	20	5	.98	5.80904
12	6	.98	5.82199	20	6	.98	5.01989
12	7	.98	5.25577	20	7	.98	4.45701
12	8	.98	4.83257	20	8	.98	4.03361
12	9	.98	4.50381	20	9	.98	3.70601
12	10	.98	4.24244	20	10	.98	3.44599
12	12	.98	3.84933	20	12	.98	3.05350
12	14	.98	3.56824	20	14	.98	2.77288
12	16	.98	3.35824	20	16	.98	2.56361
12	18	.98	3.19391	20	18	.98	2.40036
12	20	.98	3.06388	20	20	.98	2.27105
12	40	.98	2.47581	20	40	.98	1.68712
14	1	.98	25.41849	40	1	.98	24.33517
14	2	.98	13.46200	40	2	.98	12.33150
14	3	.98	9.49944	40	3	.98	8.37182
14	4	.98	7.51192	40	4	.98	6.39628
14	5	.98	6.32587	40	5	.98	5.20475
14	6	.98	5.53493	40	6	.98	4.42124
14	7	.98	4.97172	40	7	.98	3.85958
14	8	.98	4.54710	40	8	.98	3.43643
14	9	.98	4.22086	40	9	.98	3.11013
14	10	.98	3.95784	40	10	.98	2.84868
14	12	.98	3.56432	40	12	.98	2.45794
14	14	.98	3.28424	40	14	.98	2.17944
14	16	.98	3.07374	40	16	.98	1.97009
14	18	.98	2.91025	40	18	.98	1.80821
14	20	.98	2.77964	40	20	.98	1.67980
14	40	.98	2.19332	40	40	.98	1.10049