



## M/G/1/MLPS compared to M/G/1/PS

Samuli Aalto, Urtzi Ayesta, Eeva Nyberg-Oksanen

### ► To cite this version:

Samuli Aalto, Urtzi Ayesta, Eeva Nyberg-Oksanen. M/G/1/MLPS compared to M/G/1/PS. RR-5219, INRIA. 2004, pp.11. inria-00070775

**HAL Id: inria-00070775**

**<https://hal.inria.fr/inria-00070775>**

Submitted on 19 May 2006

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

***M/G/1/MLPS compared to M/G/1/PS***

Samuli Aalto, Urtzi Ayesta, Eeva Nyberg-Oksanen

**N° 5219**

Juin 2004

Thème COM

 ***rapport  
de recherche***



## M/G/1/MLPS compared to M/G/1/PS

Samuli Aalto\*<sup>†</sup>, Urtzi Ayesta<sup>‡</sup>, Eeva Nyberg-Oksanen\*

Thème COM — Systèmes communicants  
Projets Maestro

Rapport de recherche n° 5219 — Juin 2004 — 11 pages

**Abstract:** Multilevel Processor Sharing scheduling disciplines have recently been resurrected in papers that focus on the differentiation between short and long TCP flows in the Internet. We prove that, for M/G/1 queues, such disciplines are better than the Processor Sharing discipline with respect to the mean delay whenever the hazard rate of the service time distribution is decreasing.

**Key-words:** Scheduling, Multilevel Processor Sharing, MLPS, mean delay, unfinished truncated work, M/G/1

\* Helsinki University of Technology, Networking Laboratory, email: {samuli.aalto,eeva.nyberg}@hut.fi. Eeva Nyberg-Oksanen is partly supported by the Academy of Finland, and the Nokia and TES foundations.

<sup>†</sup> Corresponding author.

<sup>‡</sup> France Telecom R & D and INRIA Sophia Antipolis, email: urtzi.ayesta@{francetelecom.com,inria.fr}.

## Comparaison entre M/G/1/MLPS et M/G/1/PS

**Résumé :** Les politiques d'ordonnancement basées sur le service écoulé ont récemment été étudiées dans le contexte de la différenciation entre des connexions TCP de courte et longue durée. Dans cet article nous prouvons que pour une file d'attente M/G/1 et lorsque le "hazard-rate" de la distribution du temps de service est décroissante, ces disciplines diminuent le temps moyen de séjour dans le système par rapport à une politique à temps-partagé ("processor sharing")

**Mots-clés :** Politique d'ordonnancement, temps moyen de séjour, M/G/1

## 1 Introduction

We consider Multilevel Processor Sharing (MLPS) scheduling disciplines in the context of M/G/1 queues. MLPS disciplines were introduced by L. Kleinrock in the early 1970's, see [9]. An MLPS discipline  $\pi$  is defined by a finite set of thresholds  $a_1 < \dots < a_N$  defining  $N + 1$  levels,  $N \geq 0$ . A job belongs to level  $n$  if its attained service is at least  $a_{n-1}$  but less than  $a_n$ , where  $a_0 = 0$  and  $a_{N+1} = \infty$ . Between these levels, a strict priority discipline is applied with the lowest level having the highest priority. Thus, those jobs with attained service less than  $a_1$  are served first. Within each level  $n$ , an internal discipline  $\pi_n$  is applied. We let the internal disciplines vary in the set  $\{\text{FB}, \text{PS}\}$ , where FB refers to the Foreground-Background discipline that gives priority to the job with the least attained service and PS to the Processor Sharing discipline that shares the service capacity evenly among all jobs.

The MLPS disciplines form a subset of a larger family of scheduling disciplines that are based on the attained service of jobs. Yashkov has proven that FB minimizes the mean delay among such disciplines whenever the service time distribution is of type DHR (Decreasing Hazard Rate), see [13]. Righter and Shantikumar [10] proved that, under the DHR condition, FB minimizes the queue length even stochastically. Righter et al. [11] showed that FB minimizes the mean delay whenever the service time distribution is of type NWUE (New Worse than Used in Expectation), which is a weaker condition than DHR. Recently, Wierman et al. [12] proved that FB is better than PS w.r.t. mean delay whenever the service time distribution is of type DHR, and vice versa if the service time distribution is of type IHR (Increasing Hazard Rate). A fundamental fact behind these results is the following extremal property of FB regarding unfinished truncated work  $U_x$ , which refers to the sum of remaining truncated service times of the jobs in the system: FB minimizes  $U_x$  at every moment in each sample path for all truncation thresholds  $x$ , independent of the service time distribution type [1, Prop. 5].

The PS discipline has been proposed as an appropriate model for the bandwidth sharing among TCP flows in a bottleneck router [8, 3]. On the other hand, MLPS disciplines have recently been resurrected in some papers that focus on the differentiation between short and long TCP flows in the Internet [7, 6, 2]. As regards the distribution type, the DHR condition is satisfied, e.g., by the Pareto and hyperexponential distributions that are commonly used to model the flow sizes in the Internet [4, 5].

In [1], we proved that the MLPS disciplines with just two levels are better than PS w.r.t. mean delay whenever the hazard rate of the service time distribution is decreasing, and vice versa if the hazard rate is increasing and bounded. In this paper we show that these results are valid for *any* MLPS discipline.

The paper is organized as follows. The notation and the essential existing results concerning the comparison of MLPS disciplines are given in Section 2, new results are developed in Section 3, and Section 4 concludes the paper.

## 2 Notation and existing results

We denote by MLPS the family of MLPS disciplines  $\pi$  for which  $\pi_n \in \{\text{FB}, \text{PS}\}$  for all  $n$ . Among the disciplines  $\{\text{FB}, \text{PS}\}$ , we define the following order relation:

$$\text{FB} \preceq \text{FB}, \quad \text{FB} \preceq \text{PS}, \quad \text{PS} \not\preceq \text{FB}, \quad \text{PS} \preceq \text{PS}.$$

Furthermore, we denote by  $(N+1)\text{PS}$  the family of MLPS disciplines with  $N+1$  levels (and  $N$  thresholds) that use PS as the internal scheduling discipline within all the levels. Thus, 1PS refers to the PS discipline alone, 2PS to the PS+PS disciplines, 3PS to the PS+PS+PS disciplines etc. Finally, we denote by TLPS the family of MLPS disciplines that have just two levels, i.e.  $N=1$ .

In this section we present the results concerning the comparison of MLPS disciplines from our previous work [1] that form a basis for the new results to be presented in the following section. The results are grouped into two subsections: the first reviews existing sample path results and the second existing mean value results.

### 2.1 Sample path results

Consider a single server queueing system starting empty at time  $t=0$  and obeying a scheduling discipline  $\pi \in \text{MLPS}$ . We assume that the jobs arrive one at a time. Let  $A_i$  denote the arrival time of job  $i$ ,  $S_i$  its service time, and  $X_i^\pi(t)$  its attained service at time  $t$ . Let  $\mathcal{A}(t)$  denote the set of jobs arrived until time  $t$ ,

$$\mathcal{A}(t) = \{i : A_i \leq t\},$$

$\mathcal{N}^\pi(t)$  the set of jobs in the system at time  $t$ ,

$$\mathcal{N}^\pi(t) = \{i \in \mathcal{A}(t) : X_i^\pi(t) < S_i\},$$

and  $N^\pi(t) = |\mathcal{N}^\pi(t)|$ . Furthermore, for all  $x \geq 0$ , let  $\mathcal{N}_x^\pi(t)$  denote the set of jobs whose attained service is less than  $x$ ,

$$\mathcal{N}_x^\pi(t) = \{i \in \mathcal{A}(t) : X_i^\pi(t) < \min\{S_i, x\}\},$$

$N_x^\pi(t) = |\mathcal{N}_x^\pi(t)|$ , and  $U_x^\pi(t)$  the unfinished truncated work with truncation threshold  $x$  at time  $t$ ,

$$U_x^\pi(t) = \sum_{i \in \mathcal{N}_x^\pi(t)} (\min\{S_i, x\} - X_i^\pi(t)).$$

**Proposition 1** [1, Prop. 8] *Let  $\pi, \pi' \in \text{MLPS}$  with the same thresholds  $\{a_1, \dots, a_N\}$  such that  $\pi_n \preceq \pi'_n$  for all  $n \in \{1, \dots, N+1\}$ . Then  $U_x^\pi(t) \leq U_x^{\pi'}(t)$  for all  $x \geq 0$  and  $t \geq 0$ .*

**Proposition 2** *Let  $\pi \in \text{MLPS}$  with thresholds  $\{a_1, \dots, a_N\}$  and  $\pi' \in (N+1)\text{PS}$  with the same thresholds  $\{a_1, \dots, a_N\}$ . Then  $U_x^\pi(t) \leq U_x^{\pi'}(t)$  for all  $x \geq 0$  and  $t \geq 0$ .*

**Proof.** This follows immediately from Proposition 1 since  $\pi_n \preceq \text{PS} = \pi'_n$  for all  $n$ .  $\square$

## 2.2 Mean value results

Consider an M/G/1 queue obeying a scheduling discipline  $\pi \in \text{MLPS}$ . Let  $\lambda$  denote the arrival rate and  $S$  the service time of a job. We assume that  $E[S] < \infty$  and that the system is stable, i.e.,  $\rho = \lambda E[S] < 1$ . Furthermore, we assume that the service time distribution is continuous with the corresponding density function denoted by  $f(x)$ . Let  $F(x) = \int_0^x f(y) dy$  and  $\bar{F}(x) = 1 - F(x)$ . The corresponding hazard rate function is denoted by  $h(x) = f(x)/\bar{F}(x)$ .

Let  $U_x^\pi$  denote the unfinished truncated work with truncation threshold  $x$  and  $T^\pi(y)$  the delay of a job with service time of  $y$  time units. By [9, Eq. (4.60)],

$$\bar{U}_x^\pi = \lambda \int_0^x \bar{F}(y) \bar{T}^\pi(y) dy, \quad (1)$$

where  $\bar{U}_x^\pi = E[U_x^\pi]$  and  $\bar{T}^\pi(y) = E[T^\pi(y)]$ . Let then  $T^\pi$  denote the delay of any job. As explained in [1], it follows from (1) that

$$\bar{T}^\pi = \frac{1}{\lambda} \int_0^\infty (\bar{U}_x^\pi)' h(x) dx,$$

where  $\bar{T}^\pi = E[T^\pi]$  and  $(\bar{U}_x^\pi)' = \frac{d}{dx} E[U_x^\pi]$ .

In fact, these results, as well as the following one, are valid for all scheduling disciplines that are based on the attained service of jobs. However, for the purposes of this paper, it is sufficient to consider the family of MLPS disciplines.

**Proposition 3** [1, Props. 1 and 2] *Let  $\pi, \pi' \in \text{MLPS}$  such that  $\bar{U}_x^\pi \leq \bar{U}_x^{\pi'}$  for all  $x \geq 0$ .*

(i) *If the hazard rate  $h(x)$  is decreasing, then  $\bar{T}^\pi \leq \bar{T}^{\pi'}$ .*

(ii) *If the hazard rate  $h(x)$  is increasing and bounded, then  $\bar{T}^\pi \geq \bar{T}^{\pi'}$ .*

**Proposition 4** [1, Prop. 4] *Let  $\pi \in \text{2PS}$ . Then  $\bar{U}_x^\pi \leq \bar{U}_x^{\text{PS}}$  for all  $x \geq 0$ .*

**Proposition 5** *Let  $\pi \in \text{TLPS}$ . Then  $\bar{U}_x^\pi \leq \bar{U}_x^{\text{PS}}$  for all  $x \geq 0$ .*

**Proof.** Let  $\pi' \in \text{2PS}$  with the same threshold as  $\pi$ . Since

$$\bar{U}_x^\pi = \lim_{t \rightarrow \infty} \frac{1}{t} \int_0^t U_x^\pi(s) ds,$$

Proposition 2 implies that  $\bar{U}_x^\pi \leq \bar{U}_x^{\pi'}$  for all  $x \geq 0$ . The claim follows now from Proposition 4.  $\square$



**Theorem 1** *Let  $\pi \in \text{TLPS}$ .*

(i) *If the hazard rate  $h(x)$  is decreasing, then  $\bar{T}^\pi \leq \bar{T}^{\text{PS}}$ .*

(ii) *If the hazard rate  $h(x)$  is increasing and bounded, then  $\bar{T}^\pi \geq \bar{T}^{\text{PS}}$ .*

**Proof.** These results follow immediately from Propositions 3 and 5.  $\square$

### 3 New results

In this section we present the new results concerning the comparison of MLPS disciplines. Similarly as in the previous section, the results are grouped into two subsections.

#### 3.1 Sample path results

Consider a single server queueing system starting empty at time  $t = 0$  and obeying a scheduling discipline  $\pi \in \text{MLPS}$ . Assume that the jobs arrive one at a time. The notation used is the same as in Subsection 2.1.

**Proposition 6** *Let  $N \geq 1$ ,  $\pi \in (N + 1)\text{PS}$  with thresholds  $\{a_1, \dots, a_N\}$ , and  $\pi' \in \text{NPS}$  with thresholds  $\{a_1, \dots, a_{N-1}\}$ . Then  $U_x^\pi(t) \leq U_x^{\pi'}(t)$  for all  $x \leq a_N$  and  $t \geq 0$ .*

**Proof.** First we note that, since the two disciplines follow the same rule as regards the jobs with attained service time less than  $a_{N-1}$ , we surely have, for all  $t \geq 0$ ,

$$i \in \mathcal{N}_{a_{N-1}}^\pi(t) \Rightarrow X_i^\pi(t) = X_i^{\pi'}(t). \quad (2)$$

Then we claim that, for all  $t \geq 0$ ,

$$i \in \mathcal{N}_{a_N}^\pi(t) \setminus \mathcal{N}_{a_{N-1}}^\pi(t) \Rightarrow X_i^\pi(t) \geq X_i^{\pi'}(t). \quad (3)$$

Equations (2) and (3) guarantee that  $\mathcal{N}_x^\pi(t) \subset \mathcal{N}_x^{\pi'}(t)$  for all  $x \leq a_N$  and  $t \geq 0$ . This, together with (2) and (3), implies that, for all  $x \leq a_N$  and  $t \geq 0$ ,

$$U_x^\pi(t) = \sum_{i \in \mathcal{N}_x^\pi(t)} (\min\{S_i, x\} - X_i^\pi(t)) \leq \sum_{i \in \mathcal{N}_x^{\pi'}(t)} (\min\{S_i, x\} - X_i^{\pi'}(t)) = U_x^{\pi'}(t).$$

Thus, it remains to prove that (3) is true for all  $t$ . The proof given below is an induction with respect to arrival epochs  $A_k$ .

1° During the interval  $[0, A_1)$  both systems are empty. Thus (3) is trivially true for all  $t < A_1$ .

2° Let  $k \in \{1, 2, \dots\}$ , and assume that (3) is true for all  $t < A_k$ . We will show that it is also true in the interval  $[A_k, A_{k+1})$ .

First we note that (3) is true for  $t = A_k$ , since  $\mathcal{N}_{a_N}^\pi(A_k) = \mathcal{N}_{a_N}^\pi((A_k)^-) \cup \{k\}$  and  $X_k^\pi(A_k) = X_k^{\pi'}(A_k) = 0$ .

Then we divide the interval  $(A_k, A_{k+1})$  into three consequent periods  $I_1$ ,  $I_2$ , and  $I_3$ , with the following starting (b) and ending (e) points:

$$\begin{aligned} I_1^b &= A_k, & I_1^e &= \sup\{I_1^b < t \leq A_{k+1} \mid N_{a_{N-1}}^\pi(t) > 0\}, \\ I_2^b &= I_1^e, & I_2^e &= \sup\{I_2^b < t \leq A_{k+1} \mid N_{a_N}^\pi(t) > 0\}, \\ I_3^b &= I_2^e, & I_3^e &= A_{k+1}. \end{aligned}$$

Note that  $I_1$  is always of positive length, whereas  $I_2$  and  $I_3$  may vanish. Thus, we have to consider, at least, the interval  $I_1$ . This is done in 2.1°.

2.1° Consider first the interval  $I_1$ . Since, during this interval  $I_1$ , strict priority is given (in both systems) to those jobs with attained service time less than  $a_{N-1}$ , we have, for all  $t \in I_1$  and  $i \in \mathcal{N}_{a_N}^\pi(t) \setminus \mathcal{N}_{a_{N-1}}^\pi(t)$ ,

$$X_i^\pi(t) = X_i^\pi(A_k) \geq X_i^{\pi'}(A_k) = X_i^{\pi'}(t).$$

Thus, (3) is true for the whole interval  $I_1$ . This is enough if the interval  $I_1$  ends at time  $A_{k+1}$  when a new job arrives. Otherwise we have to consider, at least, the interval  $I_2$ , too. This is done in 2.2°.

2.2° Consider then the interval  $I_2$ . From (2) and 2.1°, we deduce that  $X_i^\pi(I_2^b) \geq X_i^{\pi'}(I_2^b)$  for all  $i \in \mathcal{N}_{a_N}^\pi(I_2^b)$  implying that

$$\mathcal{N}_{a_N}^\pi(I_2^b) \subset \mathcal{N}_{a_N}^{\pi'}(I_2^b) \subset \mathcal{N}^{\pi'}(I_2^b).$$

>From time  $I_2^b$  on, the set  $\mathcal{N}_{a_N}^\pi(t)$  remains the same until a new job arrives or one of the jobs in  $\mathcal{N}_{a_N}^\pi(t)$  reaches level  $a_N$  or leaves the system. During this subinterval, the jobs  $i \in \mathcal{N}_{a_N}^\pi(t)$  are served in the system with discipline  $\pi$  with rate

$$(X_i^\pi)'(t) = 1/N_{a_N}^\pi(I_2^b),$$

while in the system with discipline  $\pi'$  they get service with rate

$$(X_i^{\pi'})'(t) = 1/N^{\pi'}(I_2^b) \leq 1/N_{a_N}^\pi(I_2^b).$$

Thus, we have  $X_i^\pi(t) \geq X_i^{\pi'}(t)$  for all  $i \in \mathcal{N}_{a_N}^\pi(t)$  and  $t$  in this subinterval. Continuing similarly, it is easy to see that (3) is true for all  $I_2$ . This is enough if the interval  $I_2$  ends at time  $A_{k+1}$  when a new job arrives. Otherwise we have to consider the final interval  $I_3$ , too. This is done in 2.3°.

2.3° Consider finally the interval  $I_3$ . By definition,  $\mathcal{N}_{a_N}^\pi(t) = \emptyset$  for all  $t \in I_3$ . Thus, (3) is trivially true for all  $t \in I_3$ .  $\square$

### 3.2 Mean value results

Consider a stable M/G/1 queue obeying a scheduling discipline  $\pi \in \text{MLPS}$ . The notation used is the same as in Subsection 2.2.

It is well known that the mean delay of a job with service time  $x > 0$  in a PS system reads as

$$\overline{T}^{\text{PS}}(x) = \frac{x}{1 - \rho}.$$

According to [9, Eqs. (4.27), (4.36) and (4.39)], the corresponding mean delay in a system with scheduling discipline  $\pi \in (N+1)\text{PS}$  with thresholds  $\{a_1, \dots, a_N\}$  satisfies, for all  $x > a_N$ ,

$$\overline{T}^\pi(x) = \overline{T}^{\text{FB}}(a_N) + \frac{\alpha_N(x - a_N)}{1 - \rho_{a_N}}.$$

Here  $\rho_{a_N} = \lambda E[\min\{S, a_N\}]$  refers to the “truncated load”, and  $\alpha_N(x)$  is such that  $\alpha'_N(x) = \frac{d}{dx}\alpha_N(x)$  satisfies the following integral equation:

$$\begin{aligned} \alpha'_N(x) &= \frac{\lambda}{1 - \rho_{a_N}} \int_0^x \alpha'_N(y) \overline{F}(a_N + x - y) dy \\ &\quad + \frac{\lambda}{1 - \rho_{a_N}} \int_0^\infty \alpha'_N(y) \overline{F}(a_N + x + y) dy + c_N(x) + 1 \end{aligned} \quad (4)$$

with  $c_N(x) \geq 0$ . In addition,  $\alpha_N(x)$  is increasing implying that  $\alpha'_N(x) \geq 0$  for all  $x > 0$ . Note further that  $\overline{T}^\pi(x)$  is differentiable, at least, for all  $x > a_N$ .

**Proposition 7** *Let  $\pi \in (N+1)\text{PS}$  with thresholds  $\{a_1, \dots, a_N\}$ . Then  $(\overline{T}^\pi)'(x) \geq (\overline{T}^{\text{PS}})'(x)$  for all  $x > a_N$ .*

**Proof.** Since  $\alpha'_N(x) \geq 0$  for all  $x > 0$ , we may define

$$\alpha_N^* = \inf_{x>0} \alpha'_N(x).$$

The following inequality follows straightly from (4):

$$\begin{aligned} \alpha_N^* &\geq \inf_{x>0} \left\{ \frac{\lambda}{1 - \rho_{a_N}} \int_0^x \alpha'_N(y) \overline{F}(a_N + x - y) dy \right. \\ &\quad \left. + \frac{\lambda}{1 - \rho_{a_N}} \int_0^\infty \alpha'_N(y) \overline{F}(a_N + x + y) dy + 1 \right\} \\ &\geq \inf_{x>0} \left\{ \frac{\lambda}{1 - \rho_{a_N}} \int_0^x \alpha_N^* \overline{F}(a_N + x - y) dy \right. \end{aligned}$$

$$\begin{aligned}
& + \frac{\lambda}{1 - \rho_{a_N}} \int_0^\infty \alpha_N^* \bar{F}(a_N + x + y) dy + 1 \} \\
= & \frac{\lambda \alpha_N^*}{1 - \rho_{a_N}} \int_0^\infty \bar{F}(a_N + z) dz + 1.
\end{aligned}$$

Now, taking into account that

$$\int_0^\infty \bar{F}(a_N + z) dz = E[S] - E[\min\{S, a_N\}],$$

we deduce that

$$\alpha_N^* \geq \alpha_N^* \frac{\rho - \rho_{a_N}}{1 - \rho_{a_N}} + 1.$$

Thus,

$$\alpha_N^* \geq \frac{1 - \rho_{a_N}}{1 - \rho}$$

implying that, for all  $x > a_N$ ,

$$(\bar{T}^\pi)'(x) \geq \frac{\alpha_N^*}{1 - \rho_{a_N}} \geq \frac{1}{1 - \rho} = (\bar{T}^{\text{PS}})'(x),$$

which completes the proof.  $\square$

**Proposition 8** *Let  $\pi \in (N + 1)\text{PS}$ . Then  $\bar{U}_x^\pi \leq \bar{U}_x^{\text{PS}}$  for all  $x \geq 0$ .*

**Proof.** The claim is proved by induction.

1° For  $N = 1$ , the claim is the same as in Proposition 4.

2° Let then  $N > 1$  and assume that the claim is true for any  $\pi' \in \text{NPS}$ .

Let  $\pi \in (N+1)\text{PS}$  with thresholds  $\{a_1, \dots, a_N\}$  and  $\pi' \in \text{NPS}$  with thresholds  $\{a_1, \dots, a_{N-1}\}$ . By Proposition 6 and the induction assumption above, we have, for all  $x \leq a_N$ ,

$$\bar{U}_x^\pi \leq \bar{U}_x^{\pi'} \leq \bar{U}_x^{\text{PS}}.$$

Define then

$$x^* = \inf\{x \geq a_N \mid \bar{T}^\pi(x) \geq \bar{T}^{\text{PS}}(x)\}.$$

By (1) we have, for all  $x \geq a_N$ ,

$$\bar{U}_x^\pi = \bar{U}_{a_N}^\pi + \lambda \int_{a_N}^x \bar{F}(t) \bar{T}^\pi(t) dt.$$

Thus,  $\bar{U}_x^\pi \leq \bar{U}_x^{\text{PS}}$  for all  $x \leq x^*$ . In particular, we have

$$\bar{U}_{x^*}^\pi \leq \bar{U}_{x^*}^{\text{PS}}.$$

On the other hand, by definition,  $\bar{T}^\pi((x^*)^+) \geq \bar{T}^{\text{PS}}(x^*)$ . Together with Proposition 7 this implies that, for all  $x > x^*$ ,

$$(\bar{U}_x^\pi)' = \lambda \bar{F}(x) \bar{T}^\pi(x) \geq \lambda \bar{F}(x) \bar{T}^{\text{PS}}(x) = (\bar{U}_x^{\text{PS}})'$$

Finally, since both  $\pi$  and PS are work conserving disciplines, for which the mean unfinished work is equal, we have

$$\bar{U}_\infty^\pi = \bar{U}_\infty^{\text{PS}}.$$

These last three formulas together with the fact that  $\bar{U}_x^\pi$  is a continuous function of  $x$  guarantee that  $\bar{U}_x^\pi \leq \bar{U}_x^{\text{PS}}$  for all  $x > x^*$ , which completes the proof.  $\square$

**Proposition 9** *Let  $\pi \in \text{MLPS}$ . Then  $\bar{U}_x^\pi \leq \bar{U}_x^{\text{PS}}$  for all  $x \geq 0$ .*

**Proof.** Let  $\pi' \in (N+1)\text{PS}$  with the same thresholds as  $\pi$ . Since

$$\bar{U}_x^\pi = \lim_{t \rightarrow \infty} \frac{1}{t} \int_0^t U_x^\pi(s) ds,$$

Proposition 2 implies that  $\bar{U}_x^\pi \leq \bar{U}_x^{\pi'}$  for all  $x \geq 0$ . The claim follows now from Proposition 8.  $\square$

**Theorem 2** *Let  $\pi \in \text{MLPS}$ .*

- (i) *If the hazard rate  $h(x)$  is decreasing, then  $\bar{T}^\pi \leq \bar{T}^{\text{PS}}$ .*
- (ii) *If the hazard rate  $h(x)$  is increasing and bounded, then  $\bar{T}^\pi \geq \bar{T}^{\text{PS}}$ .*

**Proof.** This follows immediately from Propositions 3 and 9.  $\square$

## 4 Conclusions

We proved that, for M/G/1 queues, any MLPS discipline for which the internal disciplines belong to the set {FB, PS} is better than PS discipline w.r.t. mean delay whenever the hazard rate is decreasing. Regarding the application related to the differentiation between short and long TCP flows in the Internet [7, 6, 2], this means that the deployment of differentiation mechanisms would improve the overall performance of the system.

What still remains to be proved is the plausible claim that, roughly said, the MLPS discipline is the better, the more levels there are. The key question here is the following “level splitting problem”. Let  $N \geq 1$  and  $\pi \in (N+1)\text{PS}$  with thresholds  $\{a_1, \dots, a_N\}$ . Furthermore, let  $n \in \{1, \dots, N\}$  and  $\pi' \in N\text{PS}$  with thresholds  $\{a_1, \dots, a_{n-1}, a_{n+1}, \dots, a_N\}$ . Prove that, for all  $x \geq 0$ ,

$$\bar{U}_x^\pi \leq \bar{U}_x^{\pi'}.$$

## References

- [1] S. Aalto, U. Ayesta, and E. Nyberg-Oksanen, Two-level processor-sharing scheduling disciplines: mean delay analysis, to appear in *Proceedings of ACM SIGMETRICS/PERFORMANCE*, New York, NY, 2004.
- [2] K. Avrachenkov, U. Ayesta, P. Brown, and E. Nyberg, Differentiation between short and long TCP flows: predictability of the response time, in *Proceedings of IEEE Infocom*, Hong Kong, 2004.
- [3] S. Ben Fredj, T. Bonald, A. Proutiere, G. Regnie, and J. Roberts, Statistical bandwidth sharing: A study of congestion at flow level, in *Proceedings of ACM SIGCOMM*, San Diego, CA, 2001, pp. 111–122.
- [4] M.E. Crovella and A. Bestavros, Self-similarity in World Wide Web traffic: evidence and possible causes, in *Proceedings of ACM SIGMETRICS*, Philadelphia, PA, 1996, pp. 160–169.
- [5] A. Feldmann and W. Whitt, Fitting mixtures of exponentials to long-tail distributions to analyze network performance models, in *Proceedings of IEEE Infocom*, Kobe, Japan, 1997, pp. 1096–1104.
- [6] H. Feng and V. Misra, Mixed scheduling disciplines for network flows, *ACM SIGMETRICS Performance Evaluation Review*, 31 (2003) 36–39.
- [7] L. Guo and I. Matta, Differentiated control of web traffic: A numerical analysis, in *Proceedings of SPIE ITCOM'2002: Scalability and Traffic Control in IP Networks*, Boston, MA, 2002.
- [8] D.P. Heyman, T.V. Lakshman, and A.L. Neidhardt, A new method for analysing feedback-based protocols with applications to engineering Web traffic over the Internet, in *Proceedings of ACM SIGMETRICS*, Seattle, WA, 1997, pp. 24–38.
- [9] L. Kleinrock, *Queueing Systems, Volume II: Computer Applications*, John Wiley & Sons, 1976.
- [10] R. Righter and J.G. Shanthikumar, Scheduling multiclass single server queueing systems to stochastically maximize the number of successful departures, *Probability in the Engineering and Informational Sciences* 3 (1989) 323–333.
- [11] R. Righter, J.G. Shanthikumar, and G. Yamazaki, On external service disciplines in single-stage queueing systems, *Journal of Applied Probability* 27 (1990) 409–416.
- [12] A. Wierman, N. Bansal, and M. Harchol-Balter, A note on comparing response times in the M/GI/1/FB and M/GI/1/PS queues, *Operations Research Letters* 32 (2004) 73–76.
- [13] S.F. Yashkov, Processor-sharing queues: Some progress in analysis, *Queueing Systems* 2 (1987) 1–17.



---

Unité de recherche INRIA Sophia Antipolis  
2004, route des Lucioles - BP 93 - 06902 Sophia Antipolis Cedex (France)

Unité de recherche INRIA Futurs : Parc Club Orsay Université - ZAC des Vignes  
4, rue Jacques Monod - 91893 ORSAY Cedex (France)

Unité de recherche INRIA Lorraine : LORIA, Technopôle de Nancy-Brabois - Campus scientifique  
615, rue du Jardin Botanique - BP 101 - 54602 Villers-lès-Nancy Cedex (France)

Unité de recherche INRIA Rennes : IRISA, Campus universitaire de Beaulieu - 35042 Rennes Cedex (France)

Unité de recherche INRIA Rhône-Alpes : 655, avenue de l'Europe - 38334 Montbonnot Saint-Ismier (France)

Unité de recherche INRIA Rocquencourt : Domaine de Voluceau - Rocquencourt - BP 105 - 78153 Le Chesnay Cedex (France)

---

Éditeur  
INRIA - Domaine de Voluceau - Rocquencourt, BP 105 - 78153 Le Chesnay Cedex (France)  
<http://www.inria.fr>  
ISSN 0249-6399