# A direct numerical method for a class of queueing problems 

## Citation for published version (APA):

Wijngaard, J. (1976). A direct numerical method for a class of queueing problems. (Memorandum COSOR; Vol. 7606). Technische Hogeschool Eindhoven.

## Document status and date:

## Published: 01/01/1976

## Document Version:

Publisher's PDF, also known as Version of Record (includes final page, issue and volume numbers)

## Please check the document version of this publication:

- A submitted manuscript is the version of the article upon submission and before peer-review. There can be important differences between the submitted version and the official published version of record. People interested in the research are advised to contact the author for the final version of the publication, or visit the DOI to the publisher's website.
- The final author version and the galley proof are versions of the publication after peer review.
- The final published version features the final layout of the paper including the volume, issue and page numbers.
Link to publication


## General rights

Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain
- You may freely distribute the URL identifying the publication in the public portal.

If the publication is distributed under the terms of Article 25 fa of the Dutch Copyright Act, indicated by the "Taverne" license above, please follow below link for the End User Agreement:
www.tue.nl/taverne

## Take down policy

If you believe that this document breaches copyright please contact us at:
openaccess@tue.nl
providing details and we will investigate your claim.

## EINDHOVEN UNIVERSITY OF TECHNOLOGY

Department of Mathematics

PROBABILITY THEORY, STATISTICS AND OPERATIONS RESEARCH GROUP

Memorandum COSOR 76-06<br>A direct numerical method for a class<br>of queueing problems<br>by<br>J. Wi jngaard

Eindhoven, March 1976
The Netherlands

## A direct numerical method for a class of queueing problems

by

J. Wijngaard

## 0. Int roduction

In the last years a lot of attention is given to queueing problems with state dependent service and/or service in batches (see Rosenshine [2]). Only for some of these problems it is possible to derive explicit expressions for the stationary probabilities or other interesting quantities. In this paper a numerical procedure is given for a rather general class of these problems. The most important restrictions are that the arrivals has to be one for one (but may be state dependent) and that the service mechanism is negative exponential.

In a case where explicit expressions are available the computing time required for the calculation of these expressions was compared with the computing time required for the direct numerical method. It turned out that there was not much difference.

## 1. The model

Let ( $\mathrm{P}, \mathrm{c}$ ) be a Markov chain with costs on the nonnegative integers $\mathbb{N}$, ( P is a Markov chain and c a nonnegative function on $\mathbb{N}$ ). The transition probabilities are denoted by $p_{i j}$. Let $f$ be an arbitrary real valued function on $\mathbb{N}$; the function Pf is defined by (Pf) $(n)=\sum_{i=0}^{\infty} p_{n i} f(i)$, if this sum exists. If $c$ is interpreted as the expected costs in the first period, then $P^{n-1} c$ gives the expected costs in the $n$-th period and $\sum_{n=0}^{\infty} P^{n} c$ the total expected costs. The following assumptions are made:
i) $P_{n i}=0$ for $i>n+1$ and for all $n \in \mathbb{N}$. $\mathrm{p}_{\mathrm{nn}+1}>0$ for all $\mathrm{n} \geq 1$. $p_{00}=1, c(0)=0$.
ii) There is an integer $N$ and positive numbers $a$ and $b$ such that $p_{n n+1} \leq a$ and $p_{n n} \leq 1-2 a-b$ for $n \geq N$.
iii) For each $n$ there is an $n_{0} \geq n$ such that, starting in $n_{0}$, it is possible to reach state 0 without visiting $\left[n_{0}+1, \infty\right)$, that means, there is a sequence $n_{0}, n_{1}, n_{2}, \ldots, n_{k}$ with $n_{0}>n_{1}>n_{2}>\ldots>n_{k}=0$ such that $P_{n_{i} n_{i+1}}>0$ for $i=0,1, \ldots, k-1$.
iv) There is an $r, \frac{a}{a+b}<r<1$, such that $r^{n} c(n)$ is bounded on $\mathbb{N}$.

The state 0 is absorbing and the costs here are 0 . We are interested in the total expected costs starting in some state $n, \sum_{\ell=0}^{\infty}\left(P^{\ell} c\right)(n)$. In the next lemma the existence of this $s u m$ is proved and it is shown that $r^{\ell} \sum_{\ell=0}^{\infty}\left(P^{\ell} c\right)(n)$ is bounded on $\mathbb{N}$.

For convenience we shall denote the space of all real valued functions $f$ on $\mathbb{N}$ such that $r^{n} f(n)$ is bounded on $[k, \infty)$ by $B_{r}^{k}$ and $\sup _{n \geq k}\left|r^{n} f(n)\right|$ by $\|f\|_{k}$.

Lemma. The total costs starting in $n, \sum_{\ell=0}^{\infty}\left(P^{\ell} c\right)(n)$ exist and $\sum_{\ell=0}^{\infty} P^{\ell} c \in B_{r}^{0}$.

Proof. Let $N_{0}>N$ be such that it is possible to reach state 0 from state $N_{0}-1$ without visiting $\left[N_{0}, \infty\right)$. First the expected costs until the first visit to $\left[0, N_{0}-1\right]$ are considered. Let $\tilde{\mathrm{Pf}}$ for f an arbitrary function on $\left[N_{0}, \infty\right)$ be given by $(\tilde{P f})(n)=\sum_{i=N_{0}}^{\infty} p_{n i} f(i)$.
Then $\sum_{\ell=0}^{\infty}\left(\tilde{\mathrm{P}}^{\ell} \mathrm{c}\right)(\mathrm{n})$, if existing, are the expected costs $s$ tarting in $n$ until the first visit to $\left[0, N_{0}-1\right]$. By assumption iv) the function $c$ is an element of $\mathrm{B}_{r}{ }^{\mathrm{N}_{0}}$. Let $v$ be an arbitrary element of $\mathrm{B}_{\mathrm{r}}{ }_{0}$, then for $n \geq N_{0}$

$$
\begin{aligned}
& r^{n}|(\tilde{P} f)(n)|=r^{n}\left|\sum_{i=N_{0}}^{\infty} p_{n i} f(i)\right| \leq r^{n} \sum_{i=N_{0}}^{\infty} p_{n i} \frac{\|f\|_{N_{0}}}{r^{i}}= \\
& =\|f\|_{N_{0}}\left(\frac{p_{n n+1}}{r}+p_{n n}+\sum_{i=N_{0}}^{n-1} p_{n i} r^{n-i}\right) \leq \\
& \leq\|f\|_{N_{0}}\left\{r+(1-r)\left(p_{n n}+\frac{1+r}{r} p_{n n+1}\right)\right\} \leq \\
& \leq\left\{r+(1-r)\left(1-2 a-b+\frac{1+r}{r} a\right\}\|f\|_{N_{0}} .\right.
\end{aligned}
$$

Hence $\tilde{P} f$ is also an element of $\mathrm{B}_{\mathrm{r}}^{\mathrm{N}_{0}}$ and $\|\tilde{P} f\|_{N_{0}} \leq \rho\|f\|_{N_{0}}$ with

$$
\rho:=r+(1-r)\left(1-2 a-b+\frac{1+r}{r} a\right) \text {. }
$$

Since $1>r>\frac{a}{a+b}$ the constant $\rho$ is between 0 and 1 and therefore $\sum_{\ell=0}^{\infty} \vec{p}^{\sim} f$ is also an element of $B_{r}^{N_{0}}$ with $\left\|\sum_{l=0}^{\infty} \tilde{P}^{\ell} f\right\|_{N_{0}} \leq \frac{1}{1-\rho}\|f\|_{N_{0}}$. Hence

$$
\sum_{\ell=0}^{\infty}\left(\hat{\mathrm{P}}^{\ell} c\right)(n) \leq \frac{1}{r^{n}} \frac{1}{1-\rho}\|c\|_{N_{0}} \quad \text { for } n \geq N_{0} .
$$

Once in $\left[0, \mathrm{~N}_{0}-1\right]$ there is a positive probability to reach state 0 without coming again in $\left[N_{0}, \infty\right)$. Therefore the total costs starting in $n$ exist for each $n$ and $\sum_{\ell=0}^{\infty} P^{\ell} c-\sum_{\ell=0}^{\infty} \tilde{P}^{\ell} c$ is bounded on $\left[N_{0}, \infty\right)$. This implies $\sum_{\ell=0}^{\infty} \mathrm{P}^{\ell} c \in B_{r}^{0}$. $\square$

Now let $v:=\sum_{\ell=0}^{\infty} P^{\ell} c$, then for $n \in \mathbb{N}$

$$
\begin{equation*}
v(n)=c(n)+\sum_{i=0}^{n+1} p_{n i} v(i)=c(n)+p_{n n+1} v(n+1)+\sum_{i=0}^{n} p_{n i} v(i) \text {,or } \tag{1}
\end{equation*}
$$

$$
\begin{equation*}
v(n+1)-v(n)=\frac{1}{p_{n n+1}}\left\{\sum_{i=0}^{n-1} p_{n i}(v(n)-v(i))-c(n)\right\} \tag{2}
\end{equation*}
$$

Let $u(n):=v(n+1)-v(n), n \in \mathbb{N}$, then for $n \geq 1$

$$
\begin{equation*}
u(n)=\frac{1}{p_{n n+1}} \sum_{k=0}^{n-1} u(k) \sum_{i=0}^{k} p_{k i}-\frac{c(n)}{p_{n n+1}} \tag{3}
\end{equation*}
$$

Hence $u(n)$ satisfies the following equation in $x$,

$$
\begin{equation*}
x(n)=\frac{1}{p_{n n+1}} \sum_{k=0}^{n-1} x(k) \sum_{i=0}^{k} p_{n i}-\frac{c(n)}{p_{n n+1}}, \quad n \geq 1 . \tag{4}
\end{equation*}
$$

Each solution of this equation is determined by $x(\rho)$. Let $f$ be the solution with $f(0)=0$ and let $g$ be the solution of the homogeneous equation

$$
x(n)=\frac{1}{P_{n n+1}} \sum_{k=0}^{n-1} x(k) \sum_{i=0}^{k} P_{n i}
$$

with $g(0)=1$. Then the general solution of (4) is $x=f+d g$ with $d$ a con-
stant. Since $u$ is a solution of (4), $u=f+d_{u} g$ with $d_{u}=u_{0}=v(1)$. For $g$ we have

$$
g(n)=\frac{1}{p_{n n+1}} \sum_{k=0}^{n-1} g(k) \sum_{i=0}^{k} p_{n i} \geq \frac{g(n-1)}{p_{n n+1}} \sum_{i=0}^{n-1} p_{n i}
$$

Hence, if $n \geq N, g(n) \geq g(n-1) \frac{a+b}{a}$. Let $N_{0}$ be as in the propf of the lemma, then $g\left(N_{0}-1\right)>0$. By the lemma $v(n) r^{n}$ is bounded, $v(n) \leq \frac{\| \|_{0}}{r^{n}}$. The posibility of $v$ yields

$$
|u(n)| \leq \max (v(n+1), v(n)) \leq \frac{\|v\|_{0}}{r^{n+1}}
$$

and since $r>\frac{a}{a+b}$ this implies $\lim _{n \rightarrow \infty} \frac{u(n)}{g(n)}=0$.
This result can be used to construct an approximation procedure for $v(1)$. We had $u(n)=f(n)+v(1) \underset{f(n)}{f(n)}$, hence $\frac{u(n)}{g(n)}=\frac{f(n)}{g(n)}+v(1)$. Since $\lim _{n \rightarrow \infty} \frac{u(n)}{g(n)}=0$ this implies $v(1)=-\lim _{n \rightarrow \infty} \frac{f(n)}{g(n)}$. It is easy to calculate $f(n)$ and $g(n)$. The quantity $-\frac{f(n)}{g(n)}$ can be used as approximation of $v(1)$. The error which is made is $\frac{|u(n)|^{g}}{g(n)} \leq \frac{\|v\|_{0}}{g(n) r^{n+1}}$. Notice that $v(1)=u(0)=-\frac{f(k)}{g(k)}$ is also found if $u(k)=0$ is substituted in (3), or $v(k+1)=v(k)$ in (2) or $v(k)=c(k)+p_{k k+1} v(k)+\sum_{i=0}^{k} p_{k i} v(i)$ in (1). This means that $-\frac{f(k)}{g(k)}$ is the approximation of $v(1)$ which is gotten if the transition $k \rightarrow k+1$ is replaced by a transition $k \rightarrow k$.
2. The quality of the approximation

In section 1 we found that the error of $-\frac{f(n)}{g(n)}$ as approximation of $v(1)$ is not larger than $\frac{\|v\|_{0}}{r^{n+1}}$. However, it is rather difficult to express this bound in the parameters of the process. If there is an integer $q$ such that $p_{n i}=0$ for $i<n-q$ it is possible to derive bounds for the error in $f(n)$ and $g(n)$. Let $N_{1}$ be such that $g(n)>0$ for $n \geq N_{1}$. Define

$$
f^{*}(n):=\frac{f(n)}{g(n)}, c^{*}(n)=\frac{c(n)}{p_{n n+1} g(n)}, p_{n k}^{*}=\frac{g(k) \sum_{i=0}^{k} p_{n i}}{g(n) p_{n n+1}} \text { for } n, k \geq N_{1}
$$

Then

$$
f^{*}(n)=\sum_{k=n-q}^{n-1} f^{*}(k) p_{n k}^{*}-c^{*}(n) \quad \text { for } n \geq N_{1}+q
$$

Further $\sum_{k=0}^{n-1} p_{n k}^{*}=1$.
Hence $f^{*}(n)$ for $n \geq N_{1}+q$ can be interpreted as the total expected costs in a Markov process with transition probabilities $p_{i j}^{*}$ which is stopped as soon as a state $n$ with $n<N_{1}+q$ is reached. In each state $n \geq N_{1}+q$ the costs are $-c^{*}(n)$, the costs of stopping the process in $n<N_{1}+q$ are $f^{*}(n)$.
It is easy to see now that for $n>N_{2} \geq N_{1}+q$ the $\cos t s f^{*}(n)$ can be written as $f^{*}(n)=C_{2 n}+R_{2 n}$, where $C_{2 n}$ are the expected costs until a state $k<N_{2}$ is reached and $R_{2 n}$ the rest of the costs.
Let $P_{k}(n)$ be the probability that $k$ is the first state in $\left[0, N_{2}-1\right]$, then

$$
R_{2 n}=\sum_{k=N_{2}-q}^{N_{2}^{-1}} p_{k}(n) f^{*}(k)
$$

Hence

$$
f^{*}(n)=C_{2 n}+\sum_{k=N_{2}-q}^{N_{2}^{-1}} p_{k}(n) f^{*}(k)
$$

and

$$
\sum_{k=N_{2}^{-q}}^{N_{2}^{-1}} p_{k}(n)\left\{f^{*}(n)-f^{*}(k)\right\}=C_{2 n}
$$

Let $f^{*}(n)$ attain its maximum on $\left[N_{2}-q, N_{2}-1\right]$ in $k_{h}$ and its minimum in $k_{\ell}$. Then

$$
f^{*}(n)-f^{*}\left(k_{h}\right) \leq C_{2 n} \text { and } f^{*}(n)-f^{*}\left(k_{\ell}\right) \geq C_{2 n}
$$

The process moves in each transition at least one step to the left, hence

$$
0 \geq c_{2 n} \geq-\sum_{j=N_{2}}^{n} c^{*}(j)
$$

Since $v(1)=-\lim _{n \rightarrow \infty} f^{*}(n)$ this gives the following bounds on $v(1)$

$$
-f^{*}\left(k_{h}\right) \leq v(1) \leq-f^{*}\left(k_{\ell}\right)+\sum_{j=N_{2}}^{\infty} c^{*}(j) .
$$

In most cases it is not so difficult to give a bound on $\sum_{j=N_{2}}^{\infty} c^{*}(j)$. We had

$$
c^{*}(j)=\frac{c(j)}{P_{j j+1} g(j)}=\frac{c(j)}{\sum_{k=0}^{j-1} g(k) \sum_{i=0}^{k} p_{j i}} \leq \frac{c(j)}{g(j-1) \sum_{i=0}^{j-1} p_{j i}} .
$$

Let $N_{2}$ be chosen such that $N_{2}>N_{0}$ (see the proof of the lemma), then

$$
c^{*}(j) \leq \frac{c(j)}{g(j-1)(a+b)} \quad \text { for } j \geq N_{2}
$$

while

$$
g(j) \geq g\left(N_{2}-1\right)\left(\frac{a+b}{a}\right)^{j+1-N_{2}} \quad \text { for } j \geq N_{2} .
$$

If $c(j)$ is bounded for instance we get the following result,

$$
\sum_{j=N_{2}}^{\infty} c^{*}(j) \leq \frac{B}{b g\left(N_{2}-1\right)},
$$

where $B$ is an upper bound of $c(j)$.

Remark. The interpretation of $f^{*}(n)$ as the total expected costs in a Markov chain is perhaps also of some analytical use. If for instance $q=1$ and $\mathrm{P}_{\mathrm{nn}-1}>0$ for all $\mathrm{n}>0$ then $\mathrm{g}(\mathrm{n})>0$ for all n and $\mathrm{p}_{\mathrm{nn}-1}^{*}=1$ for $\mathrm{n}>0$. Hence $f^{*}(n)=f^{*}(n-1)-c^{*}(n)$ for all $n>0$ and

$$
v(1)=\sum_{1}^{\infty} c^{*}(n)=\sum_{1}^{\infty} \frac{c(n)}{g(n) p_{n n+1}},
$$

where $g(\cdot)$ is given by $g(n)=\frac{p_{n n-1}}{p_{n n+1}} g(n-1)$.

## 3. Applications

This method can be applied to those queueing systems where the customers arrive one for one and where the service mechanism is negative exponential. State dependent service- and arrival rates and batch service, or other types of not one for one service are allowed. In these cases the embedded Markov chain which describes the number of customers at the moments of arrival has the prescribed structure. The stochastic process $X(t)$ of the number of customers at time $t$ is a regenerative process (see Ross [3]). The cycle is the epoch between two subsequent times that an arriving customer comes in an empty system. The quotient of the expected cycle costs, EC, and the expected cycle time, ET, is in general equal to the average costs. Let $c(n)$ be the expected costs per time in state $n$. If we set $c(i)=0$ for $i \neq k$ and $c(k)$ equal to the expected time in state $k$ (until the first transition), then the average "costs", $\frac{E C}{E T}$, are equal to the probability that the system is in state $k$. The quantities EC and ET can be calculated with aid of the above described method.

A special case where also analytical results are known is that of a que with Poisson arrival, states dependent batch service, infinite many services, and negative exponential service time. This queue is equivalent with an inventory system with Poisson arrival of customers, an ( $s, q$ ) order strategy and negative exponentially distributed lead time (see also Wijngaard and van Winkel [4]). Galliher, Morse and Simond [l] derived explicit expressions for the stationary probabilities. We compared the calculation of these expressions with the direct numerical method and found about the same computing times. Notice that in this case the results of section 2 could be applied.

## References

[1] Galliher, Morse and Simond, (1959), The dynamics of two classes of continuous - review inventory systems, Operations Res. 7, (362-384).
[2] Rosenshine, (1975), Queueing theory: The state of the art, AIIE transactions 7 (257-267):
[3] Ross (1970), Applied probability madels with optimization applications, Holden-Day, San Francisco.
[4] Wijngaard, van Winkel (1974), Average number of back order in a continuous review ( $s, S$ ) inventory system with exponentially distributed demand, presented at EURO I, Brussel.

